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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, 2018 and 2017; 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

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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, 2018, and changes therein for the year then ended and its financial status as of December 31, 2017, and changes therein for the year then ended in accordance with accounting principles generally accepted in the United States of America.

Lindquist LLP

September 11, 2019

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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, 2018 and 2017, and have issued our report thereon dated September 11, 2019, 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 11, 2019

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**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

**2018**

**This Form is Open to Public Inspection**

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

▶ **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) ▶ 001

**C** Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
WESTERN CONFERENCE OF TEAMSTERS PENSION TRUST FUND BOARD OF TRUSTEES

**D** Employer Identification Number (EIN)
91-6145047

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

**1a** Enter the valuation date: Month 01 Day 01 Year 2018

| | | |
|---|---|---|
| **b** Assets | | |
| (1) Current value of assets | 1b(1) | 41,896,232,000 |
| (2) Actuarial value of assets for funding standard account | 1b(2) | 40,212,390,000 |
| **c** (1) Accrued liability for plan using immediate gain methods | 1c(1) | 43,770,547,000 |
| (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) | 43,770,547,000 |
| **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) | 74,083,306,000 |
| (b) Expected increase in current liability due to benefits accruing during the plan year | 1d(2)(b) | 2,123,414,000 |
| (c) Expected release from "RPA '94" current liability for the plan year | 1d(2)(c) | 2,809,652,000 |
| (3) Expected plan disbursements for the plan year | 1d(3) | 2,809,652,000 |

**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 — Date 8/15/19

PETER R. STURDIVAN
Type or print name of actuary

1704239
Most recent enrollment number

MILLIMAN, INC.
Firm name

503-227-0634
Telephone number (including area code)

1455 SW BROADWAY, SUITE 1600
PORTLAND OR 97201
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** 41,896,232,000

**b** "RPA '94" current liability/participant count breakdown:

| | (1) Number of participants | (2) Current liability |
|---|---|---|
| (1) For retired participants and beneficiaries receiving payment | 230,157 | 35,751,796,000 |
| (2) For terminated vested participants | 165,380 | 9,949,985,000 |
| (3) For active participants: | | |
| (a) Non-vested benefits | | 5,128,974,000 |
| (b) Vested benefits | | 23,252,551,000 |
| (c) Total active | 214,100 | 28,381,525,000 |
| (4) Total | 609,637 | 74,083,306,000 |

**c** If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage ..... **2c** 56.55%

**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 |
|---|---|---|---|---|---|
| 02/15/2018 | 153,179,000 | | | | |
| 03/15/2018 | 152,234,000 | | | | |
| 04/15/2018 | 165,883,000 | | | | |
| 05/15/2018 | 162,266,000 | | | | |
| 06/15/2018 | 173,921,000 | | | | |
| 07/15/2018 | 172,055,000 | | | | |
| 08/15/2018 | 167,127,000 | | | | |
| 09/15/2018 | 175,693,000 | | | | |
| 10/15/2018 | 162,218,000 | | | | |
| 11/15/2018 | 158,770,000 | | | | |
| 12/15/2018 | 151,392,000 | | | | |
| 01/15/2019 | 153,300,000 | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | Totals ► 3(b) | 1,948,038,000 | 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** 91.9 %

**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

**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

**6** Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability ..... 6a 2.98 %

| | | Pre-retirement | | Post-retirement | |
|---|---|---|---|---|---|
| b Rates specified in insurance or annuity contracts | | ☐ Yes ☒ No ☐ N/A | | ☐ Yes ☒ No ☐ 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 | 10.0 % | ☐ N/A | % | ☒ N/A |
| f Salary scale | 6f | % | ☒ N/A | | |

g Estimated investment return on actuarial value of assets for year ending on the valuation date ..... 6g 6.3 %

h Estimated investment return on current value of assets for year ending on the valuation date ..... 6h 13.1 %

**7** New amortization bases established in the current plan year:

| (1) Type of base | (2) Initial balance | (3) Amortization Charge/Credit |
|---|---|---|
| 1 | 359,537,000 | 36,893,000 |
| 4 | 66,731,000 | 6,847,000 |
| | | |
| | | |
| | | |
| | | |

**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

b Employer's normal cost for plan year as of valuation date ..... 9b 1,014,145,000

| | | | |
|---|---|---|---|
| **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) | 8,152,111,000 | 726,968,000 |
| **(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 | 121,878,000 |
| **e** Total charges. Add lines 9a through 9d | | 9e | 1,862,991,000 |
| **Credits to funding standard account:** | | | |
| **f** Prior year credit balance, if any | | 9f | 4,593,954,000 |
| **g** Employer contributions. Total from column (b) of line 3 | | 9g | 1,948,038,000 |
| | | Outstanding balance | |
| **h** Amortization credits as of valuation date | 9h | | 0 |
| **i** Interest as applicable to end of plan year on lines 9f, 9g, and 9h | | 9i | 378,234,000 |
| **j** Full funding limitation (FFL) and credits: | | | |
| **(1)** ERISA FFL (accrued liability FFL) | 9j(1) | 9,807,893,000 | |
| **(2)** "RPA '94" override (90% current liability FFL) | 9j(2) | 27,944,280,000 | |
| **(3)** FFL credit | | 9j(3) | |
| **k (1)** Waived funding deficiency | | 9k(1) | |
| **(2)** Other credits | | 9k(2) | |
| **l** Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2) | | 9l | 6,920,226,000 |
| **m** Credit balance: If line 9l is greater than line 9e, enter the difference | | 9m | 5,057,235,000 |
| **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 2018 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 |

**WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN**

**EIN/PLAN NO. : 91-6145047/001**

**Schedule MB, line 3 - Withdrawal Liability Amounts**

| Date | Withdrawal Liability Contribution |
|---|---|
| 02/15/2018 | $2,569,917 |
| 03/15/2018 | $911,738 |
| 04/15/2018 | $445,445 |
| 05/15/2018 | $663,367 |
| 06/15/2018 | $119,028 |
| 07/15/2018 | $1,168,156 |
| 08/15/2018 | $1,845,697 |
| 09/15/2018 | $1,330,376 |
| 10/15/2018 | $3,703,269 |
| 11/15/2018 | $3,891,419 |
| 12/15/2018 | $1,926,536 |
| Total | $18,574,948 |

EIN/PLAN NO.: 91-6145047/001
SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS

## Actuarial Assumptions

### Investment Earnings Assumptions

Effective January 1, 2017, the Fixed Dollar Account and 1982/1984 Annuity Account are treated as non-dedicated assets for purposes of the valuation.

***Strategic Bond Account (SBA)***

The assumed rate of return for these assets is 4.05%. This assumption is used to value 85.20% of the pension benefits 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.

### Post-retirement Mortality Rates

Healthy Males

- RP2014 Blue Collar Male Employee/Healthy Annuitant table, adjusted to base year of 2006
- Ages up through 63, set to 90% of the adjusted table
- Ages 64-68, set to 85% of the adjusted table
- Ages 69-73, set to 90% of the adjusted table
- Ages 79 and later, set to 110% of the adjusted table
- All projected with fully generational improvements using Scale MP-2016 from 2006 forward.

Healthy Females

- Ages up through 49, RP2014 Blue Collar Female Employee table
- Ages 50 and above, RP2014 Blue Collar Female Healthy Annuitant table
- Set forward one year, and projected 6 years using female Scale BB; projection scale also set forward one year
- Ages 79 through 119, 95% of the resulting mortality rate after projection is used.
- All projected with fully generational improvements using Scale MP-2016 from 2017 forward.

Disabled Males

- RP2014 Disabled Male Annuitant table, adjusted to base year of 2006, then projected 15 years using Scale BB.
- Ages 54-58, set to 85% of the adjusted table
- Ages 59-63, set to 90% of the adjusted table
- Ages 64-73, set to 80% of the adjusted table
- All projected with fully generational improvements using Scale MP-2016 from 2017 forward.

Disabled Females

- RP2014 Disabled Female Annuitant table, adjusted to base year of 2006, set back 2 years and then projected 15 years using Scale BB, set back 2 years.
- Projected with fully generational improvements using Scale MP-2016 from 2017 forward.

EIN/PLAN NO.: 91-6145047/001
SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS

The following tables show the life expectancies for healthy and disabled retirees under the mortality assumptions described above at the current and future valuation dates.

| Assumed Years of Life Expectancy – Healthy Males | | | | | |
|---|---|---|---|---|---|
| Age | 2018 | 2023 | 2028 | 2033 | 2038 |
| 55 | 27.7 | 28.2 | 28.7 | 29.1 | 29.6 |
| 60 | 23.2 | 23.7 | 24.1 | 24.6 | 25.0 |
| 65 | 19.0 | 19.4 | 19.8 | 20.2 | 20.6 |
| 70 | 15.0 | 15.3 | 15.7 | 16.1 | 16.4 |

| Assumed Years of Life Expectancy – Healthy Females | | | | | |
|---|---|---|---|---|---|
| Age | 2018 | 2023 | 2028 | 2033 | 2038 |
| 55 | 31.5 | 32.0 | 32.4 | 32.9 | 33.4 |
| 60 | 26.8 | 27.2 | 27.6 | 28.0 | 28.5 |
| 65 | 22.3 | 22.6 | 23.1 | 23.5 | 23.9 |
| 70 | 18.0 | 18.4 | 18.8 | 19.1 | 19.5 |

| Assumed Years of Life Expectancy – Disabled Males | | | | | |
|---|---|---|---|---|---|
| Age | 2018 | 2023 | 2028 | 2033 | 2038 |
| 55 | 22.4 | 23.0 | 23.5 | 24.1 | 24.7 |
| 60 | 19.1 | 19.6 | 20.1 | 20.6 | 21.1 |
| 65 | 16.0 | 16.4 | 16.8 | 17.3 | 17.7 |
| 70 | 12.8 | 13.1 | 13.5 | 13.9 | 14.3 |

| Assumed Years of Life Expectancy – Disabled Females | | | | | |
|---|---|---|---|---|---|
| Age | 2018 | 2023 | 2028 | 2033 | 2038 |
| 55 | 27.1 | 27.7 | 28.2 | 28.8 | 29.4 |
| 60 | 23.3 | 23.8 | 24.3 | 24.9 | 25.4 |
| 65 | 19.7 | 20.1 | 20.6 | 21.0 | 21.5 |
| 70 | 16.2 | 16.6 | 17.0 | 17.4 | 17.8 |

EIN/PLAN NO.: 91-6145047/001
SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS

**Pre-retirement Mortality Rates**

The assumed annual rates of healthy mortality for males is based on the RP2014 Blue Collar Male Employee table with the same adjustments and projection scale as the Post-Retirement table.

The assumed annual rates of healthy mortality for females is based on the RP 2014 Blue Collar Female Employee table with the same adjustments and projection scale as the Post-Retirement table.

**Retirement Rates**

Retirement rates apply only to retirement eligible participants.

For active PEER participants, different rates apply before and after eligibility for unreduced retirement. For active non-PEER participants, different rates apply before and after meeting the contributory service requirements for Table Two early retirement factors or age requirements for unreduced retirement.

For vested terminated participants, different rates apply for participants who are assumed to have recent PEER coverage, recent non-PEER coverage, and no recent coverage at retirement.

***Active Participant Retirement Rates***

| Age | PEER - Before Contributory Service Requirement | PEER - After Contributory Service Requirement | Non-PEER - Before Contributory Service Requirement | Non-PEER - After Contributory Service Requirement |
|---|---|---|---|---|
| <= 48 | 0.00 | 0.00 | 0.00 | 0.00 |
| 49 | 0.00 | 0.12 | 0.00 | 0.03 |
| 50 | 0.00 | 0.12 | 0.00 | 0.03 |
| 51 | 0.00 | 0.12 | 0.00 | 0.03 |
| 52 | 0.00 | 0.12 | 0.00 | 0.03 |
| 53 | 0.00 | 0.12 | 0.00 | 0.03 |
| 54 | 0.01 | 0.10 | 0.01 | 0.03 |
| 55 | 0.01 | 0.10 | 0.01 | 0.03 |
| 56 | 0.01 | 0.10 | 0.01 | 0.03 |
| 57 | 0.01 | 0.10 | 0.01 | 0.03 |
| 58 | 0.01 | 0.10 | 0.02 | 0.03 |
| 59 | 0.05 | 0.15 | 0.02 | 0.03 |
| 60 | 0.05 | 0.15 | 0.02 | 0.03 |
| 61 | 0.20 | 0.20 | 0.15 | 0.15 |
| 62 | 0.20 | 0.20 | 0.15 | 0.15 |
| 63 | 0.15 | 0.15 | 0.15 | 0.15 |
| 64 | 0.50 | 0.50 | 0.40 | 0.40 |
| 65 | 0.50 | 0.50 | 0.40 | 0.40 |
| 66 | 0.30 | 0.30 | 0.30 | 0.30 |
| 67 | 0.30 | 0.30 | 0.30 | 0.30 |
| 68 | 0.30 | 0.30 | 0.30 | 0.30 |
| 69 | 0.30 | 0.30 | 0.30 | 0.30 |
| >= 70 | 1.00 | 1.00 | 1.00 | 1.00 |

EIN/PLAN NO.: 91-6145047/001

SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS

***Vested Terminated Participant Retirement Rates***

| Age | Less than 25 years of Contributory Service | 25 or more years of Contributory Service | PEER Eligible on Valuation Date |
|---|---|---|---|
| <= 48 | 0.00 | 0.00 | 0.00 |
| 49 | 0.00 | 0.15 | 0.40 |
| 50 | 0.00 | 0.15 | 0.50 |
| 51 | 0.00 | 0.15 | 0.40 |
| 52 | 0.00 | 0.15 | 0.35 |
| 53 | 0.00 | 0.15 | 0.35 |
| 54 | 0.04 | 0.15 | 0.35 |
| 55 | 0.04 | 0.05 | 0.25 |
| 56 | 0.04 | 0.05 | 0.20 |
| 57 | 0.04 | 0.05 | 0.20 |
| 58 | 0.04 | 0.05 | 0.20 |
| 59 | 0.04 | 0.05 | 0.20 |
| 60 | 0.04 | 0.05 | 0.15 |
| 61 | 0.10 | 0.20 | 0.25 |
| 62 | 0.10 | 0.15 | 0.25 |
| 63 | 0.10 | 0.10 | 0.15 |
| 64 | 0.30 | 0.30 | 0.50 |
| 65 | 0.30 | 0.30 | 0.50 |
| 66 | 0.15 | 0.20 | 0.30 |
| 67 | 0.10 | 0.10 | 0.30 |
| 68 | 0.10 | 0.10 | 0.30 |
| 69 | 0.15 | 0.15 | 0.30 |
| >= 70 | 1.00 | 1.00 | 1.00 |

**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 |

EIN/PLAN NO.: 91-6145047/001
SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS

### 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 retirement. Below are the annual probabilities of employment termination for active employees.

***Seasonal Participant Termination Rates***

| Years of Service: | < 2 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 - 14 | 15 - 19 | 20 - 24 | 25 - 29 | >= 30 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Age 15 - 30 | 0.30 | 0.35 | 0.30 | 0.15 | 0.15 | 0.10 | 0.09 | 0.07 | 0.06 | 0.05 | 0.04 | 0.04 | 0.03 | 0.02 |
| Age 31 - 40 | 0.25 | 0.25 | 0.20 | 0.10 | 0.10 | 0.10 | 0.09 | 0.07 | 0.06 | 0.05 | 0.04 | 0.04 | 0.03 | 0.02 |
| Age 41 -50 | 0.12 | 0.15 | 0.15 | 0.10 | 0.10 | 0.07 | 0.09 | 0.07 | 0.06 | 0.05 | 0.04 | 0.04 | 0.03 | 0.02 |
| Age >= 51 | 0.12 | 0.15 | 0.15 | 0.10 | 0.10 | 0.07 | 0.09 | 0.07 | 0.06 | 0.05 | 0.04 | 0.04 | 0.03 | 0.02 |

***Non-Seasonal Participant Termination Rates***

| Years of Service: | < 2 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 - 14 | 15 - 19 | 20 - 24 | 25 - 29 | >= 30 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Age 15 - 30 | 0.20 | 0.25 | 0.20 | 0.15 | 0.12 | 0.12 | 0.08 | 0.07 | 0.06 | 0.05 | 0.04 | 0.03 | 0.02 | 0.01 |
| Age 31 - 40 | 0.16 | 0.18 | 0.15 | 0.12 | 0.10 | 0.10 | 0.08 | 0.07 | 0.06 | 0.05 | 0.04 | 0.03 | 0.02 | 0.01 |
| Age 41 -50 | 0.14 | 0.15 | 0.12 | 0.10 | 0.08 | 0.08 | 0.08 | 0.07 | 0.06 | 0.05 | 0.04 | 0.03 | 0.02 | 0.01 |
| Age >= 51 | 0.13 | 0.13 | 0.10 | 0.10 | 0.08 | 0.08 | 0.08 | 0.07 | 0.06 | 0.05 | 0.04 | 0.03 | 0.02 | 0.01 |

### Future Annual Hours and Contributions

Projected benefit amounts for future years were calculated assuming that: (a) Active Non-Seasonal employees work an average of 1,800 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 2018 have been assumed to be $1.857 billion. This amount is used to determine the projected Funding Standard Account and the expected amortization period of the UAL.

### Provision for Non-investment Expenses

Administrative expenses are assumed to be $105 million per year, payable mid-year.

### 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 1.0038 is applied in order to account for the availability of a subsidized joint and survivor benefit.

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS

### Probability of Marriage

Non-retired participants are assumed to have a probability of marriage of 80%.

### 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.

### Actuarial Value of Assets

The SBA was valued on an amortized cost basis. The actuarial value of the SBA at January 1, 2018 was $2,928,662,000.

The remaining assets were valued using a smoothing procedure under which 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.

### 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.

Each year, all Funding Standard Account charge and credit amounts to be amortized, except those set up due to PRA 2010, are combined and offset under IRC 431(b)(5).

EIN/PLAN NO.: 91-6145047/001
SCHEDULE MB, LINE 6, SUMMARY OF THE PLAN

**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 THE PLAN

**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 THE PLAN

## 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.

EIN/PLAN NO.: 91-6145047/001
SCHEDULE MB, LINE 6, SUMMARY OF THE PLAN

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.

EIN/PLAN NO.: 91-6145047/001
SCHEDULE MB, LINE 6, SUMMARY OF THE PLAN

## PLAN AMENDMENT HISTORY

The following is a summary of the Plan changes since 2000 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 | 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.<br><br>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.<br><br>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.<br><br>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.<br><br>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. |

**WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN**
**EIN/PLAN NO. : 91-6145047/001**

**Schedule MB, line 8b(2) - Schedule of Active Participant Data**

| | Years of Credited Service | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| Attained Age | 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 | Total |
| Under 25 | 140 | 14,440 | 920 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,500 |
| 25 to 29 | 80 | 14,060 | 5,440 | 1,280 | 0 | 0 | 0 | 0 | 0 | 0 | 20,860 |
| 30 to 34 | 120 | 13,220 | 5,260 | 6,080 | 1,140 | 0 | 0 | 0 | 0 | 0 | 25,820 |
| 35 to 39 | 20 | 8,140 | 4,260 | 6,580 | 4,780 | 400 | 0 | 0 | 0 | 0 | 24,180 |
| 40 to 44 | 40 | 6,200 | 3,480 | 5,720 | 4,820 | 3,780 | 240 | 0 | 0 | 0 | 24,280 |
| 45 to 49 | 80 | 5,760 | 3,800 | 5,280 | 4,880 | 4,080 | 4,200 | 480 | 0 | 0 | 28,560 |
| 50 to 54 | 20 | 4,420 | 2,920 | 4,700 | 4,960 | 4,260 | 4,240 | 2,600 | 160 | 0 | 28,280 |
| 55 to 59 | 20 | 4,060 | 2,700 | 4,440 | 4,760 | 2,860 | 3,100 | 2,720 | 1,240 | 280 | 26,180 |
| 60 to 64 | 40 | 2,040 | 2,100 | 2,320 | 2,960 | 1,680 | 1,660 | 1,640 | 1,560 | 1,020 | 17,020 |
| 65 to 69 | 40 | 700 | 420 | 380 | 300 | 180 | 120 | 300 | 40 | 140 | 2,620 |
| 70 & Up | 40 | 440 | 100 | 100 | 60 | 0 | 20 | 0 | 0 | 40 | 800 |
| Total | 640 | 73,480 | 31,400 | 36,880 | 28,660 | 17,240 | 13,580 | 7,740 | 3,000 | 1,480 | 214,100 |

We valued 214,100 active lives for the 1-1-2018 actuarial valuation.

**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)**

| Plan Year | Expected Annual Benefit Payments |
|---|---|
| 2018 | $2,822,208 |
| 2019 | $2,882,186 |
| 2020 | $2,968,569 |
| 2021 | $3,057,168 |
| 2022 | $3,139,215 |
| 2023 | $3,212,806 |
| 2024 | $3,282,619 |
| 2025 | $3,346,418 |
| 2026 | $3,400,320 |
| 2027 | $3,446,091 |

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 | 01/01/2018 Balance | Years Remaining | Amortization Payment |
| **Charges** | | | | | |
| 2008 Net Investment Loss | 2009 | $4,407,752 | $3,803,310 | 20.000 | $335,519 |
| 2008 Net Investment Loss | 2010 | $588,120 | $513,349 | 20.000 | $45,286 |
| 2008 Net Investment Loss | 2011 | $671,272 | $593,274 | 20.000 | $52,338 |
| 2008 Net Investment Loss | 2012 | $467,560 | $418,858 | 20.000 | $36,951 |
| 2008 Net Investment Loss | 2013 | $875,912 | $796,274 | 20.000 | $70,245 |
| 2008 Net Investment Loss | 2014 | $1,635,968 | $1,511,114 | 20.000 | $133,307 |
| Prior Combined/Offset Base | 2017 | $93,380 | $89,664 | 14.000 | $9,582 |
| Experience Loss | 2018 | $359,537 | $359,537 | 15.000 | $36,893 |
| Assumption Changes | 2018 | $66,731 | $66,731 | 15.000 | $6,847 |
| *Total Charges* | | $9,166,232 | $8,152,111 | | $726,968 |
| **Credits** | | | | | |
| *Total Credits* | | $0 | $0 | | $0 |
| **Net Charges/(Credits)** | | | $8,152,111 | | $726,968 |

Combined/Offset

| ($ in thousands) | | | | | |
|---|---|---|---|---|---|
| | Year Established | Original Balance | 01/01/2018 Balance | Years Remaining | Amortization Payment |
| **Charges** | | | | | |
| 2008 Net Investment Loss | 2009 | $4,407,752 | $3,803,310 | 20.000 | $335,519 |
| 2008 Net Investment Loss | 2010 | $588,120 | $513,349 | 20.000 | $45,286 |
| 2008 Net Investment Loss | 2011 | $671,272 | $593,274 | 20.000 | $52,338 |
| 2008 Net Investment Loss | 2012 | $467,560 | $418,858 | 20.000 | $36,951 |
| 2008 Net Investment Loss | 2013 | $875,912 | $796,274 | 20.000 | $70,245 |
| 2008 Net Investment Loss | 2014 | $1,635,968 | $1,511,114 | 20.000 | $133,307 |
| Combined/Offset Base | 2018 | $515,932 | $515,932 | 14.820 | $53,322 |
| *Total Charges* | | $9,162,516 | $8,152,111 | | $726,968 |
| **Credits** | | | | | |
| | | $0 | $0 | | $0 |
| *Total Credits* | | $0 | $0 | | $0 |
| **Net Charges/(Credits)** | | | $8,152,111 | | $726,968 |

EIN/PLAN NO.: 91-6145047/001

SCHEDULE MB, LINE 11, JUSTIFICATION FOR CHANGE IN ACTUARIAL ASSUMPTIONS

Assumption Changes Incorporated in This Valuation

- The current liability interest rate was decreased from 3.05% to 2.98% 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 2017 to the annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2018 as prescribed by the IRS.
- The anticipated annual employer contributions were increased to $1.857 billion based on recent plan experience.
- The form of payment factor was updated to reflect recent plan experience and the changes to the mortality assumptions.

**Method Changes Incorporated in This Valuation**

There are no method changes for the January 1, 2018 valuation.

**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)**

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| 2026 | $3,400,320 |
| 2027 | $3,446,091 |

EIN/PLAN NO.: 91-6145047/001
SCHEDULE MB, LINE 6, SUMMARY OF THE PLAN

**1. Active Participation**

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**2. Monthly Pension at Normal Retirement**

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| 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.

EIN/PLAN NO.: 91-6145047/001
SCHEDULE MB, LINE 6, SUMMARY OF THE PLAN

**6. Normal Pension Form**

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**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).

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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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## 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 THE PLAN

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 THE PLAN

## PLAN AMENDMENT HISTORY

The following is a summary of the Plan changes since 2000 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 | 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.<br><br>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.<br><br>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.<br><br>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.<br><br>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. |

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**Schedule MB, line 8b(2) - Schedule of Active Participant Data**

| | Years of Credited Service | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| Attained Age | 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 | Total |
| Under 25 | 140 | 14,440 | 920 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15,500 |
| 25 to 29 | 80 | 14,060 | 5,440 | 1,280 | 0 | 0 | 0 | 0 | 0 | 0 | 20,860 |
| 30 to 34 | 120 | 13,220 | 5,260 | 6,080 | 1,140 | 0 | 0 | 0 | 0 | 0 | 25,820 |
| 35 to 39 | 20 | 8,140 | 4,260 | 6,580 | 4,780 | 400 | 0 | 0 | 0 | 0 | 24,180 |
| 40 to 44 | 40 | 6,200 | 3,480 | 5,720 | 4,820 | 3,780 | 240 | 0 | 0 | 0 | 24,280 |
| 45 to 49 | 80 | 5,760 | 3,800 | 5,280 | 4,880 | 4,080 | 4,200 | 480 | 0 | 0 | 28,560 |
| 50 to 54 | 20 | 4,420 | 2,920 | 4,700 | 4,960 | 4,260 | 4,240 | 2,600 | 160 | 0 | 28,280 |
| 55 to 59 | 20 | 4,060 | 2,700 | 4,440 | 4,760 | 2,860 | 3,100 | 2,720 | 1,240 | 280 | 26,180 |
| 60 to 64 | 40 | 2,040 | 2,100 | 2,320 | 2,960 | 1,680 | 1,660 | 1,640 | 1,560 | 1,020 | 17,020 |
| 65 to 69 | 40 | 700 | 420 | 380 | 300 | 180 | 120 | 300 | 40 | 140 | 2,620 |
| 70 & Up | 40 | 440 | 100 | 100 | 60 | 0 | 20 | 0 | 0 | 40 | 800 |
| Total | 640 | 73,480 | 31,400 | 36,880 | 28,660 | 17,240 | 13,580 | 7,740 | 3,000 | 1,480 | 214,100 |

We valued 214,100 active lives for the 1-1-2018 actuarial valuation.

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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 | 01/01/2018 Balance | Years Remaining | Amortization Payment |
| **Charges** | | | | | |
| 2008 Net Investment Loss | 2009 | $4,407,752 | $3,803,310 | 20.000 | $335,519 |
| 2008 Net Investment Loss | 2010 | $588,120 | $513,349 | 20.000 | $45,286 |
| 2008 Net Investment Loss | 2011 | $671,272 | $593,274 | 20.000 | $52,338 |
| 2008 Net Investment Loss | 2012 | $467,560 | $418,858 | 20.000 | $36,951 |
| 2008 Net Investment Loss | 2013 | $875,912 | $796,274 | 20.000 | $70,245 |
| 2008 Net Investment Loss | 2014 | $1,635,968 | $1,511,114 | 20.000 | $133,307 |
| Prior Combined/Offset Base | 2017 | $93,380 | $89,664 | 14.000 | $9,582 |
| Experience Loss | 2018 | $359,537 | $359,537 | 15.000 | $36,893 |
| Assumption Changes | 2018 | $66,731 | $66,731 | 15.000 | $6,847 |
| *Total Charges* | | $9,166,232 | $8,152,111 | | $726,968 |
| **Credits** | | | | | |
| *Total Credits* | | $0 | $0 | | $0 |
| **Net Charges/(Credits)** | | | $8,152,111 | | $726,968 |

Combined/Offset

| ($ in thousands) | | | | | |
|---|---|---|---|---|---|
| | Year Established | Original Balance | 01/01/2018 Balance | Years Remaining | Amortization Payment |
| **Charges** | | | | | |
| 2008 Net Investment Loss | 2009 | $4,407,752 | $3,803,310 | 20.000 | $335,519 |
| 2008 Net Investment Loss | 2010 | $588,120 | $513,349 | 20.000 | $45,286 |
| 2008 Net Investment Loss | 2011 | $671,272 | $593,274 | 20.000 | $52,338 |
| 2008 Net Investment Loss | 2012 | $467,560 | $418,858 | 20.000 | $36,951 |
| 2008 Net Investment Loss | 2013 | $875,912 | $796,274 | 20.000 | $70,245 |
| 2008 Net Investment Loss | 2014 | $1,635,968 | $1,511,114 | 20.000 | $133,307 |
| Combined/Offset Base | 2018 | $515,932 | $515,932 | 14.820 | $53,322 |
| *Total Charges* | | $9,162,516 | $8,152,111 | | $726,968 |
| **Credits** | | | | | |
| | | $0 | $0 | | $0 |
| *Total Credits* | | $0 | $0 | | $0 |
| **Net Charges/(Credits)** | | | $8,152,111 | | $726,968 |

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS

## Actuarial Assumptions

### Investment Earnings Assumptions

Effective January 1, 2017, the Fixed Dollar Account and 1982/1984 Annuity Account are treated as non-dedicated assets for purposes of the valuation.

***Strategic Bond Account (SBA)***

The assumed rate of return for these assets is 4.05%. This assumption is used to value 85.20% of the pension benefits 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.

### Post-retirement Mortality Rates

Healthy Males

- RP2014 Blue Collar Male Employee/Healthy Annuitant table, adjusted to base year of 2006
- Ages up through 63, set to 90% of the adjusted table
- Ages 64-68, set to 85% of the adjusted table
- Ages 69-73, set to 90% of the adjusted table
- Ages 79 and later, set to 110% of the adjusted table
- All projected with fully generational improvements using Scale MP-2016 from 2006 forward.

Healthy Females

- Ages up through 49, RP2014 Blue Collar Female Employee table
- Ages 50 and above, RP2014 Blue Collar Female Healthy Annuitant table
- Set forward one year, and projected 6 years using female Scale BB; projection scale also set forward one year
- Ages 79 through 119, 95% of the resulting mortality rate after projection is used.
- All projected with fully generational improvements using Scale MP-2016 from 2017 forward.

Disabled Males

- RP2014 Disabled Male Annuitant table, adjusted to base year of 2006, then projected 15 years using Scale BB.
- Ages 54-58, set to 85% of the adjusted table
- Ages 59-63, set to 90% of the adjusted table
- Ages 64-73, set to 80% of the adjusted table
- All projected with fully generational improvements using Scale MP-2016 from 2017 forward.

Disabled Females

- RP2014 Disabled Female Annuitant table, adjusted to base year of 2006, set back 2 years and then projected 15 years using Scale BB, set back 2 years.
- Projected with fully generational improvements using Scale MP-2016 from 2017 forward.

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS

The following tables show the life expectancies for healthy and disabled retirees under the mortality assumptions described above at the current and future valuation dates.

| Assumed Years of Life Expectancy – Healthy Males | | | | | |
|---|---|---|---|---|---|
| Age | 2018 | 2023 | 2028 | 2033 | 2038 |
| 55 | 27.7 | 28.2 | 28.7 | 29.1 | 29.6 |
| 60 | 23.2 | 23.7 | 24.1 | 24.6 | 25.0 |
| 65 | 19.0 | 19.4 | 19.8 | 20.2 | 20.6 |
| 70 | 15.0 | 15.3 | 15.7 | 16.1 | 16.4 |

| Assumed Years of Life Expectancy – Healthy Females | | | | | |
|---|---|---|---|---|---|
| Age | 2018 | 2023 | 2028 | 2033 | 2038 |
| 55 | 31.5 | 32.0 | 32.4 | 32.9 | 33.4 |
| 60 | 26.8 | 27.2 | 27.6 | 28.0 | 28.5 |
| 65 | 22.3 | 22.6 | 23.1 | 23.5 | 23.9 |
| 70 | 18.0 | 18.4 | 18.8 | 19.1 | 19.5 |

| Assumed Years of Life Expectancy – Disabled Males | | | | | |
|---|---|---|---|---|---|
| Age | 2018 | 2023 | 2028 | 2033 | 2038 |
| 55 | 22.4 | 23.0 | 23.5 | 24.1 | 24.7 |
| 60 | 19.1 | 19.6 | 20.1 | 20.6 | 21.1 |
| 65 | 16.0 | 16.4 | 16.8 | 17.3 | 17.7 |
| 70 | 12.8 | 13.1 | 13.5 | 13.9 | 14.3 |

| Assumed Years of Life Expectancy – Disabled Females | | | | | |
|---|---|---|---|---|---|
| Age | 2018 | 2023 | 2028 | 2033 | 2038 |
| 55 | 27.1 | 27.7 | 28.2 | 28.8 | 29.4 |
| 60 | 23.3 | 23.8 | 24.3 | 24.9 | 25.4 |
| 65 | 19.7 | 20.1 | 20.6 | 21.0 | 21.5 |
| 70 | 16.2 | 16.6 | 17.0 | 17.4 | 17.8 |

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS

**Pre-retirement Mortality Rates**

The assumed annual rates of healthy mortality for males is based on the RP2014 Blue Collar Male Employee table with the same adjustments and projection scale as the Post-Retirement table.

The assumed annual rates of healthy mortality for females is based on the RP 2014 Blue Collar Female Employee table with the same adjustments and projection scale as the Post-Retirement table.

**Retirement Rates**

Retirement rates apply only to retirement eligible participants.

For active PEER participants, different rates apply before and after eligibility for unreduced retirement. For active non-PEER participants, different rates apply before and after meeting the contributory service requirements for Table Two early retirement factors or age requirements for unreduced retirement.

For vested terminated participants, different rates apply for participants who are assumed to have recent PEER coverage, recent non-PEER coverage, and no recent coverage at retirement.

***Active Participant Retirement Rates***

| Age | PEER - Before Contributory Service Requirement | PEER - After Contributory Service Requirement | Non-PEER - Before Contributory Service Requirement | Non-PEER - After Contributory Service Requirement |
|---|---|---|---|---|
| <= 48 | 0.00 | 0.00 | 0.00 | 0.00 |
| 49 | 0.00 | 0.12 | 0.00 | 0.03 |
| 50 | 0.00 | 0.12 | 0.00 | 0.03 |
| 51 | 0.00 | 0.12 | 0.00 | 0.03 |
| 52 | 0.00 | 0.12 | 0.00 | 0.03 |
| 53 | 0.00 | 0.12 | 0.00 | 0.03 |
| 54 | 0.01 | 0.10 | 0.01 | 0.03 |
| 55 | 0.01 | 0.10 | 0.01 | 0.03 |
| 56 | 0.01 | 0.10 | 0.01 | 0.03 |
| 57 | 0.01 | 0.10 | 0.01 | 0.03 |
| 58 | 0.01 | 0.10 | 0.02 | 0.03 |
| 59 | 0.05 | 0.15 | 0.02 | 0.03 |
| 60 | 0.05 | 0.15 | 0.02 | 0.03 |
| 61 | 0.20 | 0.20 | 0.15 | 0.15 |
| 62 | 0.20 | 0.20 | 0.15 | 0.15 |
| 63 | 0.15 | 0.15 | 0.15 | 0.15 |
| 64 | 0.50 | 0.50 | 0.40 | 0.40 |
| 65 | 0.50 | 0.50 | 0.40 | 0.40 |
| 66 | 0.30 | 0.30 | 0.30 | 0.30 |
| 67 | 0.30 | 0.30 | 0.30 | 0.30 |
| 68 | 0.30 | 0.30 | 0.30 | 0.30 |
| 69 | 0.30 | 0.30 | 0.30 | 0.30 |
| >= 70 | 1.00 | 1.00 | 1.00 | 1.00 |

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS

***Vested Terminated Participant Retirement Rates***

| Age | Less than 25 years of Contributory Service | 25 or more years of Contributory Service | PEER Eligible on Valuation Date |
|---|---|---|---|
| <= 48 | 0.00 | 0.00 | 0.00 |
| 49 | 0.00 | 0.15 | 0.40 |
| 50 | 0.00 | 0.15 | 0.50 |
| 51 | 0.00 | 0.15 | 0.40 |
| 52 | 0.00 | 0.15 | 0.35 |
| 53 | 0.00 | 0.15 | 0.35 |
| 54 | 0.04 | 0.15 | 0.35 |
| 55 | 0.04 | 0.05 | 0.25 |
| 56 | 0.04 | 0.05 | 0.20 |
| 57 | 0.04 | 0.05 | 0.20 |
| 58 | 0.04 | 0.05 | 0.20 |
| 59 | 0.04 | 0.05 | 0.20 |
| 60 | 0.04 | 0.05 | 0.15 |
| 61 | 0.10 | 0.20 | 0.25 |
| 62 | 0.10 | 0.15 | 0.25 |
| 63 | 0.10 | 0.10 | 0.15 |
| 64 | 0.30 | 0.30 | 0.50 |
| 65 | 0.30 | 0.30 | 0.50 |
| 66 | 0.15 | 0.20 | 0.30 |
| 67 | 0.10 | 0.10 | 0.30 |
| 68 | 0.10 | 0.10 | 0.30 |
| 69 | 0.15 | 0.15 | 0.30 |
| >= 70 | 1.00 | 1.00 | 1.00 |

**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 |

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS

### 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 retirement. Below are the annual probabilities of employment termination for active employees.

***Seasonal Participant Termination Rates***

| Years of Service: | < 2 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 - 14 | 15 - 19 | 20 - 24 | 25 - 29 | >= 30 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Age 15 - 30 | 0.30 | 0.35 | 0.30 | 0.15 | 0.15 | 0.10 | 0.09 | 0.07 | 0.06 | 0.05 | 0.04 | 0.04 | 0.03 | 0.02 |
| Age 31 - 40 | 0.25 | 0.25 | 0.20 | 0.10 | 0.10 | 0.10 | 0.09 | 0.07 | 0.06 | 0.05 | 0.04 | 0.04 | 0.03 | 0.02 |
| Age 41 -50 | 0.12 | 0.15 | 0.15 | 0.10 | 0.10 | 0.07 | 0.09 | 0.07 | 0.06 | 0.05 | 0.04 | 0.04 | 0.03 | 0.02 |
| Age >= 51 | 0.12 | 0.15 | 0.15 | 0.10 | 0.10 | 0.07 | 0.09 | 0.07 | 0.06 | 0.05 | 0.04 | 0.04 | 0.03 | 0.02 |

***Non-Seasonal Participant Termination Rates***

| Years of Service: | < 2 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 - 14 | 15 - 19 | 20 - 24 | 25 - 29 | >= 30 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Age 15 - 30 | 0.20 | 0.25 | 0.20 | 0.15 | 0.12 | 0.12 | 0.08 | 0.07 | 0.06 | 0.05 | 0.04 | 0.03 | 0.02 | 0.01 |
| Age 31 - 40 | 0.16 | 0.18 | 0.15 | 0.12 | 0.10 | 0.10 | 0.08 | 0.07 | 0.06 | 0.05 | 0.04 | 0.03 | 0.02 | 0.01 |
| Age 41 -50 | 0.14 | 0.15 | 0.12 | 0.10 | 0.08 | 0.08 | 0.08 | 0.07 | 0.06 | 0.05 | 0.04 | 0.03 | 0.02 | 0.01 |
| Age >= 51 | 0.13 | 0.13 | 0.10 | 0.10 | 0.08 | 0.08 | 0.08 | 0.07 | 0.06 | 0.05 | 0.04 | 0.03 | 0.02 | 0.01 |

### Future Annual Hours and Contributions

Projected benefit amounts for future years were calculated assuming that: (a) Active Non-Seasonal employees work an average of 1,800 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 2018 have been assumed to be $1.857 billion. This amount is used to determine the projected Funding Standard Account and the expected amortization period of the UAL.

### Provision for Non-investment Expenses

Administrative expenses are assumed to be $105 million per year, payable mid-year.

### 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 1.0038 is applied in order to account for the availability of a subsidized joint and survivor benefit.

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SCHEDULE MB, LINE 6, STATEMENT OF ACTUARIAL ASSUMPTIONS

### Probability of Marriage

Non-retired participants are assumed to have a probability of marriage of 80%.

### 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.

### Actuarial Value of Assets

The SBA was valued on an amortized cost basis. The actuarial value of the SBA at January 1, 2018 was $2,928,662,000.

The remaining assets were valued using a smoothing procedure under which 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.

### 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.

Each year, all Funding Standard Account charge and credit amounts to be amortized, except those set up due to PRA 2010, are combined and offset under IRC 431(b)(5).

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SCHEDULE MB, LINE 11, JUSTIFICATION FOR CHANGE IN ACTUARIAL ASSUMPTIONS

Assumption Changes Incorporated in This Valuation

- The current liability interest rate was decreased from 3.05% to 2.98% 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 2017 to the annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2018 as prescribed by the IRS.
- The anticipated annual employer contributions were increased to $1.857 billion based on recent plan experience.
- The form of payment factor was updated to reflect recent plan experience and the changes to the mortality assumptions.

**Method Changes Incorporated in This Valuation**

There are no method changes for the January 1, 2018 valuation.

**WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN**

**EIN/PLAN NO. : 91-6145047/001**

**Schedule MB, line 3 - Withdrawal Liability Amounts**

| Date | Withdrawal Liability Contribution |
|---|---|
| 02/15/2018 | $2,569,917 |
| 03/15/2018 | $911,738 |
| 04/15/2018 | $445,445 |
| 05/15/2018 | $663,367 |
| 06/15/2018 | $119,028 |
| 07/15/2018 | $1,168,156 |
| 08/15/2018 | $1,845,697 |
| 09/15/2018 | $1,330,376 |
| 10/15/2018 | $3,703,269 |
| 11/15/2018 | $3,891,419 |
| 12/15/2018 | $1,926,536 |
| Total | $18,574,948 |

**Attachment to 2018 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 TRUSTEE **PN:** 001

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 0.100

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 3.280

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 4.760

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 5.900

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 8.960

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 9.060

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 9.280

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 9.470

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 9.563

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 9.580

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 9.620

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 9.650

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 9.810

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 9.977

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 10.230

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 10.250

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 10.280

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 10.450

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 10.577

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 10.600

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 10.610

**Attachment to 2018 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 TRUSTEE **PN:** 001

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 10.617

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 10.650

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 10.760

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 10.890

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 10.950

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 11.050

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 11.160

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 11.310

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 11.550

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 11.600

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 11.750

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 11.760

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 11.800

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 11.850

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 12.180

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 12.300

Contribution rate (in dollars and cents)
Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): 12.350

Contribution rate (in dollars and cents)
Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

Contribution rate (in dollars and cents)
Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

Contribution rate (in dollars and cents)
Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

Contribution rate (in dollars and cents)
Base unit measure: [ ] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

**Western Conference of Teamsters Pension Plan**
**Supplemental Schedule**
**Form 5500 - Schedule H - Line 4j**
**Schedule of Reportable Transactions**
**December 31, 2018**
**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 | $ 2,254,907,871 | | $ 2,254,907,871 | $ 2,254,907,871 | |
| State Street Bank & Trust Short Term Inv. Fund | Short Term Investment Fund | | $ 2,848,516,092 | $ 2,848,516,092 | $ 2,848,516,092 | $ - |
| Prudential Insurance Co Temporary Investment Acct | Pooled Separate Account | $ 5,389,566,145 | | $ 5,389,566,145 | $ 5,389,566,145 | |
| Prudential Insurance Co Temporary Investment Acct | Pooled Separate Account | | $ 5,315,242,110 | $ 5,315,242,110 | $ 5,315,242,110 | $ - |
| EB Temporary Investment Fund | Common Collective Fund | $ 1,086,895,465 | | $ 1,086,895,465 | $ 1,086,895,465 | |
| EB Temporary Investment Fund | Common Collective Fund | | $ 1,105,312,412 | $ 1,105,312,412 | $ 1,105,312,412 | $ - |

**Western Conference of Teamsters Pension Plan**
**Financial Transaction Schedule**
**Form 5500 - Schedule G - Part I - Overdue Loan Explanation**
**Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**
**December 31, 2018**
**EIN: 91-6145047**
**Plan Number: 001**

| Identity and address of obligor | Detailed description of loan | Original amount of loan | Amount received during reporting year | | Unpaid balance at end of year | Amount overdue | |
|---|---|---|---|---|---|---|---|
| | | | Principal | Interest | | Principal | Interest |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) |
| Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/26/2014<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | $ 5,840,000 | $ 90,914 | $ - | $ 3,115,623 | $ 3,115,623 | $ - |
| Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 05/17/2013<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 3,955,000 | 60,956 | - | 2,128,372 | 2,128,372 | - |
| Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 11/10/2049<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 1,890,000 | 28,982 | - | 1,021,495 | 1,021,495 | - |
| Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/26/2014<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 1,155,000 | 17,980 | - | 644,479 | 644,479 | - |
| Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/27/2027<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 1,465,000 | 22,885 | - | 827,357 | 827,357 | - |
| Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/26/2014<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 370,000 | 5,760 | - | 206,458 | 206,458 | - |

**Western Conference of Teamsters Pension Plan**
**Financial Transaction Schedule**
**Form 5500 - Schedule G - Part I - Overdue Loan Explanation**
**Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**
**December 31, 2018**
**EIN: 91-6145047**
**Plan Number: 001**

| | Identity and address of obligor | Detailed description of loan | Original amount of loan | Amount received during reporting year | | Unpaid balance at end of year | Amount overdue | |
|---|---|---|---|---|---|---|---|---|
| | | | | Principal | Interest | | Principal | Interest |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 05/17/2013<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 245,000 | 3,776 | - | 131,846 | 131,846 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 11/10/2049<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 360,000 | 5,520 | - | 194,571 | 194,571 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/27/2027<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 1,050,000 | 16,402 | - | 592,987 | 592,987 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 04/04/2016<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | $ 3,165,000 | $ 49,055 | $ - | $ 1,694,986 | $ 1,694,986 | $ - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 05/17/2013<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 3,470,000 | 52,790 | - | 1,888,072 | 1,888,072 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 7.25% CV PFD P<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 9,117,879 | 178,713 | - | 8,883,761 | 8,883,761 | - |

**Western Conference of Teamsters Pension Plan**
**Financial Transaction Schedule**
**Form 5500 - Schedule G - Part I - Overdue Loan Explanation**
**Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**
**December 31, 2018**
**EIN: 91-6145047**
**Plan Number: 001**

| | Identity and address of obligor | Detailed description of loan | Original amount of loan | Amount received during reporting year | | Unpaid balance at end of year | Amount overdue | |
|---|---|---|---|---|---|---|---|---|
| | | | | Principal | Interest | | Principal | Interest |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 8.75% CV PFD Q<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 10,074,900 | 228,519 | - | 9,784,231 | 9,784,231 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms 0.000%; 12/28/2017<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 2,475,000 | - | - | 2,461,151 | 2,461,151 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms 5.857%; 11/30/2056<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>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<br>435 North Michigan Avenue<br>Chicago, IL 60611 | Terms: CV Units 2.00%; 05/15/2029<br>The Company is in bankruptcy. The security in under litigation and is being marked by the brokers. | 20,789,264 | - | - | 20,789,264 | 20,789,264 | - |
| | | | $ 65,762,043 | $ 762,252 | $ - | 54,704,653 | $ 54,704,653 | $ - |

**Western Conference of Teamsters Pension Plan**
**Supplemental Schedule**
**Form 5500 - Schedule H - Line 4i**
**Schedule of Assets (Held at End of Year)**
**December 31, 2018**
**EIN: 91-6145047**
**Plan Number: 001**

| (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) |
|---|---|---|---|---|
| | Investments with Prudential | | | |
| | Insurance Company of America | | | |
| | Strategic Bond Account (GA - 8216) | See appendix I | $ 1,251,424,692 | $ 1,367,486,122 |
| | Strategic Bond Account (GA - 8217) | See appendix II | 1,436,219,774 | 1,723,337,208 |
| | Fixed Dollar Account | Unallocated insurance contract | 89,772,610 | 89,772,610 |
| | 82/84 Annuity Account | See appendix III | 211,735,355 | 211,567,270 |
| | Property Investment Separate Account (PRISA) | Pooled separate account | 877,509,661 | 1,002,384,032 |
| | Property Investment Separate Account II (PRISA II) | Pooled separate account | 575,770,596 | 794,241,270 |
| | Private Placement Bond Separate Account (PRIVEST) | Pooled separate account | 524,797,272 | 495,547,509 |
| | PGIM Real Estate U.S. Debt Fund, L.P. (PREDS) | Pooled separate account | 104,069,142 | 105,973,316 |
| | Enhanced Bond Index Account (GA - 8217) | See appendix IV | 2,422,236,282 | 2,363,419,854 |
| | Union Mortgage Account (UMA) | Pooled separate account | 112,801,771 | 111,394,557 |
| | Mortgage Investment Separate Account (MORISA) | See appendix V | 26,097,082 | 23,985,994 |
| | Western Conference of Teamsters (WCOT) | See appendix VI | 551,594,863 | 595,497,407 |
| | Temporary Investment Account (GA - 8216) | Pooled separate account | 18,413,220 | 18,413,220 |
| | Temporary Investment Account (GA - 8217) | Pooled separate account | 436,271,676 | 436,271,676 |
| | Analytic Investors | See appendix VII | 246,566 | 246,566 |
| | BlackRock Asset Management | See appendix VIII | 702,683,537 | 695,042,655 |
| | Camden Asset Management | See appendix IX | 3,754,520,649 | 3,595,535,319 |
| | Golden Capital | See appendix X | 545,640,228 | 591,619,788 |
| | Intech Investment Management | See appendix XI | 1,812,774,298 | 1,961,958,241 |
| | Mackay Shields | See appendix XII | 279,253,430 | 274,757,809 |
| | Martingale Asset Management Small Cap | See appendix XIII | 344,395,345 | 362,434,470 |
| | Martingale Asset Management Large Cap | See appendix XIV | 1,011,290,087 | 1,187,016,537 |
| | Mellon Transition Account | See appendix XV | 3,293,093 | 36,249 |
| | Oaktree Capital | See appendix XVI | 275,302,421 | 272,943,613 |
| | Wellington Management | See appendix XVII | 368,314,908 | 347,714,139 |
| | UBS Holdings No. 260 LLC | See appendix XVIII | 1,029,951,298 | 1,489,225,656 |
| | Mellon Capital Management | See appendix XIX | 7,582,883,168 | 10,142,758,016 |
| | Invesco Common Commingled Funds | See appendix XX | 870,011,059 | 1,202,259,084 |
| | Separate Account J of the Union Labor Life Insurance Co | Pooled separate account | 55,995,991 | 55,482,135 |
| | PanAgora Risk Parity Multi-Asset Fund | 103-12 Investment entity | 725,000,000 | 696,105,309 |
| | Blackrock U.S. Equity Styles Non-Lendable Fund | Common Collective Trust | 250,000,000 | 216,828,454 |
| | Arrowstreet Intl Equity ACWI ex US Fund | 103-12 Investment entity | 449,400,000 | 489,989,307 |
| | Bridgewater All Weather Portfolio | 103-12 Investment entity | 500,000,000 | 947,875,296 |
| | PIMCO Income Institutional Fund | Mutual Fund | 661,776,410 | 637,109,230 |
| | Limited Partnerships and Other Private Equity | See appendix XXI | 5,878,356,123 | 6,855,781,393 |
| | Collateral Held For Securities on Loan | See appendix XXII | 2,596,301,862 | 2,472,113,906 |
| | | | | $ 43,834,125,217 |

# Appendix I

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| 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 | 8,200,000.00 | 8,198,163.20 | 8,184,603.68 | 8,108,269.06 | 0.00 | (76,334.62) |
| | **Totals for Cusip** | | | | **8,200,000.00** | **8,198,163.20** | **8,184,603.68** | **8,108,269.06** | **0.00** | **(76,334.62)** |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/15/2024 | 01/17/2013 | 900,000.00 | 893,003.91 | 888,562.17 | 873,283.32 | 0.00 | (15,278.85) |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/15/2024 | 02/19/2013 | 16,250,000.00 | 15,919,921.88 | 16,043,483.63 | 15,767,615.50 | 0.00 | (275,868.13) |
| | **Totals for Cusip** | | | | **17,150,000.00** | **16,812,925.79** | **16,932,045.80** | **16,640,898.82** | **0.00** | **(291,146.98)** |
| 34530WAA5 | FORD CREDIT AUTO OWNER TRUST/F | 2.44% | 01/15/2027 | 07/21/2015 | 2,800,000.00 | 2,798,893.16 | 2,810,693.20 | 2,776,471.60 | 0.00 | (34,221.60) |
| | **Totals for Cusip** | | | | **2,800,000.00** | **2,798,893.16** | **2,810,693.20** | **2,776,471.60** | **0.00** | **(34,221.60)** |
| 42806DAA7 | HERTZ VEHICLE FINANCING LLC | 2.73% | 03/25/2021 | 04/07/2015 | 500,000.00 | 499,966.75 | 501,462.30 | 495,770.85 | 0.00 | (5,691.45) |
| | **Totals for Cusip** | | | | **500,000.00** | **499,966.75** | **501,462.30** | **495,770.85** | **0.00** | **(5,691.45)** |
| **Totals for Asset-Backed** | | | | | **28,650,000.00** | **28,309,948.90** | **28,428,804.98** | **28,021,410.33** | **0.00** | **(407,394.65)** |
| **Corporate** | | | | | | | | | | |
| 00115AAE9 | AEP TRANSMISSION CO LLC | 3.10% | 12/01/2026 | 05/07/2018 | 355,000.00 | 357,780.54 | 357,780.54 | 343,001.40 | 0.00 | (14,779.14) |
| | **Totals for Cusip** | | | | **355,000.00** | **357,780.54** | **357,780.54** | **343,001.40** | **0.00** | **(14,779.14)** |
| 001306AB5 | AHS HOSPITAL CORP | 5.02% | 07/01/2045 | 08/22/2017 | 220,000.00 | 262,264.20 | 266,249.06 | 244,361.63 | 0.00 | (21,887.43) |
| | **Totals for Cusip** | | | | **220,000.00** | **262,264.20** | **266,249.06** | **244,361.63** | **0.00** | **(21,887.43)** |
| 00138CAD0 | AIG GLOBAL FUNDING | 2.15% | 07/02/2020 | 06/27/2017 | 2,005,000.00 | 2,003,736.85 | 1,987,242.78 | 1,975,275.75 | 0.00 | (11,967.03) |
| | **Totals for Cusip** | | | | **2,005,000.00** | **2,003,736.85** | **1,987,242.78** | **1,975,275.75** | **0.00** | **(11,967.03)** |
| 00206RCL4 | AT&T INC | 2.45% | 06/30/2020 | 04/23/2015 | 1,985,000.00 | 1,983,987.65 | 1,982,828.29 | 1,959,168.70 | 0.00 | (23,659.59) |
| | **Totals for Cusip** | | | | **1,985,000.00** | **1,983,987.65** | **1,982,828.29** | **1,959,168.70** | **0.00** | **(23,659.59)** |
| 00206RCP5 | AT&T INC | 4.50% | 05/15/2035 | 02/15/2017 | 910,000.00 | 849,721.60 | 904,600.00 | 816,999.57 | 0.00 | (87,600.43) |
| | **Totals for Cusip** | | | | **910,000.00** | **849,721.60** | **904,600.00** | **816,999.57** | **0.00** | **(87,600.43)** |
| 002824AY6 | ABBOTT LABORATORIES | 5.30% | 05/27/2040 | 05/07/2018 | 1,475,000.00 | 1,629,240.75 | 1,629,240.75 | 1,626,450.54 | 0.00 | (2,790.21) |
| 002824AY6 | ABBOTT LABORATORIES | 5.30% | 05/27/2040 | 07/25/2018 | 425,000.00 | 479,064.25 | 479,064.25 | 468,638.29 | 0.00 | (10,425.96) |
| | **Totals for Cusip** | | | | **1,900,000.00** | **2,108,305.00** | **2,108,305.00** | **2,095,088.83** | **0.00** | **(13,216.17)** |
| 002824BF6 | ABBOTT LABORATORIES | 3.75% | 11/30/2026 | 04/18/2018 | 354,000.00 | 350,622.84 | 350,622.84 | 349,609.15 | 0.00 | (1,013.69) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **354,000.00** | **350,622.84** | **350,622.84** | **349,609.15** | **0.00** | **(1,013.69)** |
| 002824BK5 | ABBOTT LABORATORIES | 2.80% | 09/15/2020 | 03/06/2017 | 1,875,000.00 | 1,893,637.50 | 1,887,610.22 | 1,863,914.91 | 0.00 | (23,695.31) |
| | **Totals for Cusip** | | | | **1,875,000.00** | **1,893,637.50** | **1,887,610.22** | **1,863,914.91** | **0.00** | **(23,695.31)** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 1,195,000.00 | 1,192,908.75 | 1,228,550.49 | 1,146,225.82 | 0.00 | (82,324.67) |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/24/2018 | 4,125,000.00 | 4,004,591.25 | 4,004,591.25 | 3,956,637.26 | 0.00 | (47,953.99) |
| | **Totals for Cusip** | | | | **5,320,000.00** | **5,197,500.00** | **5,233,141.74** | **5,102,863.08** | **0.00** | **(130,278.66)** |
| 00287YAT6 | ABBVIE INC | 2.50% | 05/14/2020 | 05/05/2015 | 735,000.00 | 731,986.50 | 737,265.03 | 728,024.18 | 0.00 | (9,240.85) |
| | **Totals for Cusip** | | | | **735,000.00** | **731,986.50** | **737,265.03** | **728,024.18** | **0.00** | **(9,240.85)** |
| 00507UAP6 | ACTAVIS FUNDING SCS | 3.00% | 03/12/2020 | 03/03/2015 | 1,745,000.00 | 1,744,912.75 | 1,760,698.74 | 1,738,599.36 | 0.00 | (22,099.38) |
| | **Totals for Cusip** | | | | **1,745,000.00** | **1,744,912.75** | **1,760,698.74** | **1,738,599.36** | **0.00** | **(22,099.38)** |
| 00507UAR2 | ACTAVIS FUNDING SCS | 3.45% | 03/15/2022 | 03/03/2015 | 2,530,000.00 | 2,526,407.40 | 2,570,616.97 | 2,489,627.93 | 0.00 | (80,989.04) |
| | **Totals for Cusip** | | | | **2,530,000.00** | **2,526,407.40** | **2,570,616.97** | **2,489,627.93** | **0.00** | **(80,989.04)** |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 06/12/2014 | 835,000.00 | 873,025.90 | 932,201.91 | 796,685.99 | 0.00 | (135,515.92) |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 05/20/2016 | 845,000.00 | 912,684.50 | 943,366.00 | 806,227.14 | 0.00 | (137,138.86) |
| | **Totals for Cusip** | | | | **1,680,000.00** | **1,785,710.40** | **1,875,567.91** | **1,602,913.13** | **0.00** | **(272,654.78)** |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 02/19/2004 | 8,740,000.00 | 12,137,849.80 | 9,626,368.24 | 9,076,168.63 | 0.00 | (550,199.61) |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 12/18/2006 | 7,740,000.00 | 10,230,190.20 | 8,524,953.11 | 8,037,705.40 | 0.00 | (487,247.71) |
| | **Totals for Cusip** | | | | **16,480,000.00** | **22,368,040.00** | **18,151,321.35** | **17,113,874.03** | **0.00** | **(1,037,447.32)** |
| 010392FN3 | ALABAMA POWER CO | 2.80% | 04/01/2025 | 04/09/2015 | 340,000.00 | 339,619.20 | 335,048.62 | 324,118.21 | 0.00 | (10,930.41) |
| | **Totals for Cusip** | | | | **340,000.00** | **339,619.20** | **335,048.62** | **324,118.21** | **0.00** | **(10,930.41)** |
| 02377AAA6 | AMER AIRLN 14 1 A PTT | 3.70% | 04/01/2028 | 09/02/2014 | 489,980.04 | 489,980.04 | 501,004.58 | 474,398.67 | 0.00 | (26,605.91) |
| | **Totals for Cusip** | | | | **489,980.04** | **489,980.04** | **501,004.58** | **474,398.67** | **0.00** | **(26,605.91)** |
| 026874DL8 | AMERICAN INTERNATIONAL GROUP | 4.75% | 04/01/2048 | 03/19/2018 | 1,145,000.00 | 1,142,446.65 | 1,142,446.65 | 1,047,814.69 | 0.00 | (94,631.96) |
| 026874DL8 | AMERICAN INTERNATIONAL GROUP | 4.75% | 04/01/2048 | 03/19/2018 | 700,000.00 | 698,880.00 | 698,880.00 | 640,585.40 | 0.00 | (58,294.60) |
| | **Totals for Cusip** | | | | **1,845,000.00** | **1,841,326.65** | **1,841,326.65** | **1,688,400.09** | **0.00** | **(152,926.56)** |
| 03073EAP0 | AMERISOURCEBERGEN CORP | 3.45% | 12/15/2027 | 11/29/2017 | 800,000.00 | 798,040.00 | 793,342.91 | 745,201.07 | 0.00 | (48,141.84) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 03073EAP0 | AMERISOURCEBERGEN CORP | 3.45% | 12/15/2027 | 12/04/2017 | 800,000.00 | 794,824.00 | 793,342.91 | 745,201.07 | 0.00 | (48,141.84) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,592,864.00** | **1,586,685.82** | **1,490,402.14** | **0.00** | **(96,283.68)** |
| 031162CF5 | AMGEN INC | 4.66% | 06/15/2051 | 12/19/2018 | 1,025,000.00 | 1,001,507.00 | 1,001,507.00 | 965,742.60 | 0.00 | (35,764.40) |
| **Totals for Cusip** | | | | | **1,025,000.00** | **1,001,507.00** | **1,001,507.00** | **965,742.60** | **0.00** | **(35,764.40)** |
| 036752AC7 | ANTHEM INC | 3.35% | 12/01/2024 | 11/14/2017 | 2,000,000.00 | 1,999,360.00 | 2,029,045.22 | 1,948,390.66 | 0.00 | (80,654.56) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,999,360.00** | **2,029,045.22** | **1,948,390.66** | **0.00** | **(80,654.56)** |
| 037833CK4 | APPLE INC | 1.90% | 02/07/2020 | 02/02/2017 | 5,750,000.00 | 5,747,182.50 | 5,732,705.67 | 5,700,075.11 | 0.00 | (32,630.56) |
| **Totals for Cusip** | | | | | **5,750,000.00** | **5,747,182.50** | **5,732,705.67** | **5,700,075.11** | **0.00** | **(32,630.56)** |
| 03938JAA7 | ARCH CAPITAL GRP US INC | 5.14% | 11/01/2043 | 12/10/2013 | 690,000.00 | 690,000.00 | 804,828.28 | 722,716.16 | 0.00 | (82,112.12) |
| **Totals for Cusip** | | | | | **690,000.00** | **690,000.00** | **804,828.28** | **722,716.16** | **0.00** | **(82,112.12)** |
| 03939CAA1 | ARCH CAPITAL FINANCE LLC | 4.01% | 12/15/2026 | 11/29/2016 | 595,000.00 | 595,000.00 | 619,468.85 | 594,138.72 | 0.00 | (25,330.13) |
| **Totals for Cusip** | | | | | **595,000.00** | **595,000.00** | **619,468.85** | **594,138.72** | **0.00** | **(25,330.13)** |
| 03939CAB9 | ARCH CAPITAL FINANCE LLC | 5.03% | 12/15/2046 | 04/27/2017 | 1,000,000.00 | 1,094,960.00 | 1,162,284.69 | 1,044,239.65 | 0.00 | (118,045.04) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,094,960.00** | **1,162,284.69** | **1,044,239.65** | **0.00** | **(118,045.04)** |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 04/25/2016 | 975,000.00 | 975,000.00 | 1,030,945.98 | 939,799.68 | 0.00 | (91,146.30) |
| **Totals for Cusip** | | | | | **975,000.00** | **975,000.00** | **1,030,945.98** | **939,799.68** | **0.00** | **(91,146.30)** |
| 05351WAA1 | AVANGRID INC | 3.15% | 12/01/2024 | 11/16/2017 | 825,000.00 | 823,036.50 | 820,683.69 | 796,117.01 | 0.00 | (24,566.68) |
| **Totals for Cusip** | | | | | **825,000.00** | **823,036.50** | **820,683.69** | **796,117.01** | **0.00** | **(24,566.68)** |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 03/06/2014 | 795,000.00 | 790,818.30 | 853,019.47 | 762,465.76 | 0.00 | (90,553.71) |
| **Totals for Cusip** | | | | | **795,000.00** | **790,818.30** | **853,019.47** | **762,465.76** | **0.00** | **(90,553.71)** |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 06/01/2009 | 1,545,000.00 | 1,539,607.95 | 1,629,057.19 | 1,562,894.68 | 0.00 | (66,162.51) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 04/07/2010 | 2,350,000.00 | 2,572,216.00 | 2,477,853.98 | 2,377,218.45 | 0.00 | (100,635.53) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 10/26/2011 | 1,303,000.00 | 1,451,620.18 | 1,373,890.95 | 1,318,091.76 | 0.00 | (55,799.19) |
| **Totals for Cusip** | | | | | **5,198,000.00** | **5,563,444.13** | **5,480,802.12** | **5,258,204.89** | **0.00** | **(222,597.23)** |
| 05526DAV7 | BAT CAPITAL CORP | 2.76% | 08/15/2022 | 11/20/2018 | 1,550,000.00 | 1,491,159.43 | 1,491,159.43 | 1,464,005.50 | 0.00 | (27,153.93) |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,491,159.43** | **1,491,159.43** | **1,464,005.50** | **0.00** | **(27,153.93)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 05526DAZ8 | BAT CAPITAL CORP | 3.22% | 08/15/2024 | 11/20/2018 | 1,070,000.00 | 1,070,000.00 | 1,070,000.00 | 985,570.62 | 0.00 | (84,429.38) |
| **Totals for Cusip** | | | | | **1,070,000.00** | **1,070,000.00** | **1,070,000.00** | **985,570.62** | **0.00** | **(84,429.38)** |
| 05565EAK1 | BMW US CAPITAL LLC | 1.45% | 09/13/2019 | 09/08/2016 | 3,250,000.00 | 3,245,937.50 | 3,215,012.35 | 3,217,603.84 | 2,591.49 | 0.00 |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,245,937.50** | **3,215,012.35** | **3,217,603.84** | **2,591.49** | **0.00** |
| 05565EAL9 | BMW US CAPITAL LLC | 1.85% | 09/15/2021 | 09/08/2016 | 1,165,000.00 | 1,163,671.90 | 1,136,651.99 | 1,116,787.37 | 0.00 | (19,864.62) |
| **Totals for Cusip** | | | | | **1,165,000.00** | **1,163,671.90** | **1,136,651.99** | **1,116,787.37** | **0.00** | **(19,864.62)** |
| 05565EAM7 | BMW US CAPITAL LLC | 2.25% | 09/15/2023 | 09/08/2016 | 1,365,000.00 | 1,360,782.15 | 1,326,032.65 | 1,273,611.26 | 0.00 | (52,421.39) |
| **Totals for Cusip** | | | | | **1,365,000.00** | **1,360,782.15** | **1,326,032.65** | **1,273,611.26** | **0.00** | **(52,421.39)** |
| 05723KAE0 | BAKER HUGHES LLC CO OBL | 3.34% | 12/15/2027 | 01/31/2018 | 535,000.00 | 535,000.00 | 535,000.00 | 492,250.02 | 0.00 | (42,749.98) |
| **Totals for Cusip** | | | | | **535,000.00** | **535,000.00** | **535,000.00** | **492,250.02** | **0.00** | **(42,749.98)** |
| 05964HAG0 | BANCO SANTANDER SA | 3.85% | 04/12/2023 | 04/09/2018 | 400,000.00 | 400,000.00 | 400,000.00 | 388,665.48 | 0.00 | (11,334.52) |
| **Totals for Cusip** | | | | | **400,000.00** | **400,000.00** | **400,000.00** | **388,665.48** | **0.00** | **(11,334.52)** |
| 06051GFC8 | BANK OF AMERICA CORP | 5.00% | 01/21/2044 | 12/01/2015 | 1,320,000.00 | 1,433,757.60 | 1,594,533.73 | 1,366,029.02 | 0.00 | (228,504.71) |
| **Totals for Cusip** | | | | | **1,320,000.00** | **1,433,757.60** | **1,594,533.73** | **1,366,029.02** | **0.00** | **(228,504.71)** |
| 06051GGR4 | BANK OF AMERICA CORP | 3.59% | 07/21/2028 | 07/18/2017 | 1,500,000.00 | 1,500,000.00 | 1,524,680.58 | 1,422,478.77 | 0.00 | (102,201.81) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,500,000.00** | **1,524,680.58** | **1,422,478.77** | **0.00** | **(102,201.81)** |
| 06738EAV7 | BARCLAYS PLC | 4.95% | 01/10/2047 | 01/03/2017 | 1,925,000.00 | 1,923,209.75 | 2,136,105.57 | 1,701,116.49 | 0.00 | (434,989.08) |
| **Totals for Cusip** | | | | | **1,925,000.00** | **1,923,209.75** | **2,136,105.57** | **1,701,116.49** | **0.00** | **(434,989.08)** |
| 07274NAZ6 | MONSANTO COMPANY CO | 4.20% | 07/15/2034 | 06/25/2018 | 150,000.00 | 138,135.15 | 138,135.15 | 131,150.04 | 0.00 | (6,985.11) |
| **Totals for Cusip** | | | | | **150,000.00** | **138,135.15** | **138,135.15** | **131,150.04** | **0.00** | **(6,985.11)** |
| 075887BQ1 | BECTON DICKINSON & CO | 2.13% | 06/06/2019 | 05/22/2017 | 2,500,000.00 | 2,500,000.00 | 2,494,383.50 | 2,485,436.70 | 0.00 | (8,946.80) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,500,000.00** | **2,494,383.50** | **2,485,436.70** | **0.00** | **(8,946.80)** |
| 075887BV0 | BECTON DICKINSON & CO | 3.36% | 06/06/2024 | 05/22/2017 | 1,470,000.00 | 1,470,000.00 | 1,474,106.77 | 1,411,901.22 | 0.00 | (62,205.55) |
| **Totals for Cusip** | | | | | **1,470,000.00** | **1,470,000.00** | **1,474,106.77** | **1,411,901.22** | **0.00** | **(62,205.55)** |
| 075887BW8 | BECTON DICKINSON & CO | 3.70% | 06/06/2027 | 02/27/2018 | 2,000,000.00 | 1,914,320.00 | 1,914,320.00 | 1,891,675.86 | 0.00 | (22,644.14) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,914,320.00** | **1,914,320.00** | **1,891,675.86** | **0.00** | **(22,644.14)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 084423AT9 | BERKLEY WR CORP | 4.75% | 08/01/2044 | 07/30/2014 | 1,040,000.00 | 1,034,737.60 | 1,114,749.34 | 1,021,197.93 | 0.00 | (93,551.41) |
| | **Totals for Cusip** | | | | **1,040,000.00** | **1,034,737.60** | **1,114,749.34** | **1,021,197.93** | **0.00** | **(93,551.41)** |
| 111013AM0 | BRITISH SKY BROADCASTING | 2.62% | 09/16/2019 | 09/09/2014 | 670,000.00 | 669,001.70 | 671,304.30 | 664,942.04 | 0.00 | (6,362.26) |
| | **Totals for Cusip** | | | | **670,000.00** | **669,001.70** | **671,304.30** | **664,942.04** | **0.00** | **(6,362.26)** |
| 111021AE1 | BRITISH TELECOM PLC | 9.62% | 12/15/2030 | 12/05/2000 | 2,450,000.00 | 2,433,830.00 | 3,660,465.96 | 3,313,560.81 | 0.00 | (346,905.15) |
| | **Totals for Cusip** | | | | **2,450,000.00** | **2,433,830.00** | **3,660,465.96** | **3,313,560.81** | **0.00** | **(346,905.15)** |
| 12189QAB6 | BURLINGTON NORTH SANTA FE | 6.53% | 07/15/2037 | 06/01/2006 | 2,505,000.00 | 2,544,078.00 | 3,383,519.48 | 3,123,107.40 | 0.00 | (260,412.08) |
| | **Totals for Cusip** | | | | **2,505,000.00** | **2,544,078.00** | **3,383,519.48** | **3,123,107.40** | **0.00** | **(260,412.08)** |
| 125094AQ5 | CPD FINANCIAL | 3.15% | 07/24/2024 | 07/21/2014 | 565,000.00 | 562,886.90 | 577,992.09 | 569,270.87 | 0.00 | (8,721.22) |
| | **Totals for Cusip** | | | | **565,000.00** | **562,886.90** | **577,992.09** | **569,270.87** | **0.00** | **(8,721.22)** |
| 12527GAG8 | CF INDUSTRIES INC | 3.40% | 12/01/2021 | 11/10/2016 | 300,000.00 | 299,559.00 | 303,078.29 | 294,155.54 | 0.00 | (8,922.75) |
| | **Totals for Cusip** | | | | **300,000.00** | **299,559.00** | **303,078.29** | **294,155.54** | **0.00** | **(8,922.75)** |
| 125896BQ2 | CMS ENERGY CORP | 3.00% | 05/15/2026 | 05/02/2016 | 610,000.00 | 607,694.20 | 598,912.77 | 573,584.21 | 0.00 | (25,328.56) |
| | **Totals for Cusip** | | | | **610,000.00** | **607,694.20** | **598,912.77** | **573,584.21** | **0.00** | **(25,328.56)** |
| 126408HG1 | CSX CORP | 4.25% | 11/01/2066 | 10/13/2016 | 1,310,000.00 | 1,306,738.10 | 1,308,934.11 | 1,132,535.98 | 0.00 | (176,398.13) |
| | **Totals for Cusip** | | | | **1,310,000.00** | **1,306,738.10** | **1,308,934.11** | **1,132,535.98** | **0.00** | **(176,398.13)** |
| 126410LK3 | CSX TRANSPORTATION INC | 9.75% | 06/15/2020 | 10/06/2004 | 1,588,000.00 | 1,936,161.71 | 1,855,367.67 | 1,737,367.95 | 0.00 | (117,999.72) |
| | **Totals for Cusip** | | | | **1,588,000.00** | **1,936,161.71** | **1,855,367.67** | **1,737,367.95** | **0.00** | **(117,999.72)** |
| 126650CW8 | CVS CAREMARK CORP | 4.10% | 03/25/2025 | 03/06/2018 | 3,000,000.00 | 2,970,630.00 | 2,970,630.00 | 2,970,066.99 | 0.00 | (563.01) |
| | **Totals for Cusip** | | | | **3,000,000.00** | **2,970,630.00** | **2,970,630.00** | **2,970,066.99** | **0.00** | **(563.01)** |
| 126650CX6 | CVS HEALTH CORP | 4.30% | 03/25/2028 | 03/06/2018 | 1,305,000.00 | 1,286,651.70 | 1,286,651.70 | 1,275,779.82 | 0.00 | (10,871.88) |
| | **Totals for Cusip** | | | | **1,305,000.00** | **1,286,651.70** | **1,286,651.70** | **1,275,779.82** | **0.00** | **(10,871.88)** |
| 13034VAA2 | CALIFORNIA INSTITUTE OF TECH | 4.70% | 11/01/2111 | 06/07/2016 | 1,000,000.00 | 1,077,150.00 | 1,105,539.29 | 1,057,616.00 | 0.00 | (47,923.29) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **1,077,150.00** | **1,105,539.29** | **1,057,616.00** | **0.00** | **(47,923.29)** |
| 136375BQ4 | CANADIAN NATIONAL RAILWAY CO | 6.38% | 11/15/2037 | 01/14/2016 | 630,000.00 | 824,581.80 | 885,101.72 | 791,590.46 | 0.00 | (93,511.26) |
| | **Totals for Cusip** | | | | **630,000.00** | **824,581.80** | **885,101.72** | **791,590.46** | **0.00** | **(93,511.26)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 13645RAE4 | CANADIAN PACIFIC RR CO | 5.75% | 03/15/2033 | 11/06/2015 | 1,014,000.00 | 1,131,289.38 | 1,212,812.02 | 1,152,675.49 | 0.00 | (60,136.53) |
| **Totals for Cusip** | | | | | **1,014,000.00** | **1,131,289.38** | **1,212,812.02** | **1,152,675.49** | **0.00** | **(60,136.53)** |
| 14042RFH9 | CAPITAL ONE NA | 2.35% | 01/31/2020 | 01/16/2018 | 4,000,000.00 | 3,980,080.00 | 3,980,080.00 | 3,949,288.56 | 0.00 | (30,791.44) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,980,080.00** | **3,980,080.00** | **3,949,288.56** | **0.00** | **(30,791.44)** |
| 14149YAT5 | CARDINAL HEALTH INC | 4.62% | 12/15/2020 | 12/08/2010 | 1,040,000.00 | 1,034,810.40 | 1,096,509.67 | 1,063,652.12 | 0.00 | (32,857.55) |
| **Totals for Cusip** | | | | | **1,040,000.00** | **1,034,810.40** | **1,096,509.67** | **1,063,652.12** | **0.00** | **(32,857.55)** |
| 151020AY0 | CELGENE CORP | 3.45% | 11/15/2027 | 10/31/2017 | 735,000.00 | 733,882.80 | 734,452.23 | 668,845.81 | 0.00 | (65,606.42) |
| **Totals for Cusip** | | | | | **735,000.00** | **733,882.80** | **734,452.23** | **668,845.81** | **0.00** | **(65,606.42)** |
| 15135UAP4 | CENOVUS ENERGY INC | 5.25% | 06/15/2037 | 12/11/2017 | 405,000.00 | 407,614.69 | 417,108.18 | 356,800.78 | 0.00 | (60,307.40) |
| **Totals for Cusip** | | | | | **405,000.00** | **407,614.69** | **417,108.18** | **356,800.78** | **0.00** | **(60,307.40)** |
| 161175BL7 | CHARTER COMM OPT LLC CAP | 5.38% | 05/01/2047 | 11/27/2017 | 340,000.00 | 336,514.63 | 348,618.79 | 308,097.44 | 0.00 | (40,521.35) |
| 161175BL7 | CHARTER COMM OPT LLC CAP | 5.38% | 05/01/2047 | 11/27/2017 | 380,000.00 | 378,589.02 | 389,632.76 | 344,344.20 | 0.00 | (45,288.56) |
| **Totals for Cusip** | | | | | **720,000.00** | **715,103.65** | **738,251.55** | **652,441.64** | **0.00** | **(85,809.91)** |
| 166764BH2 | CHEVRON CORP | 1.56% | 05/16/2019 | 05/09/2016 | 2,300,000.00 | 2,300,000.00 | 2,286,857.52 | 2,287,581.01 | 723.49 | 0.00 |
| **Totals for Cusip** | | | | | **2,300,000.00** | **2,300,000.00** | **2,286,857.52** | **2,287,581.01** | **723.49** | **0.00** |
| 16876BAA0 | CHILDREN'S HOSPITAL CORP | 4.12% | 01/01/2047 | 01/24/2017 | 800,000.00 | 800,000.00 | 865,460.84 | 803,011.92 | 0.00 | (62,448.92) |
| **Totals for Cusip** | | | | | **800,000.00** | **800,000.00** | **865,460.84** | **803,011.92** | **0.00** | **(62,448.92)** |
| 171340AN2 | CHURCH & DWIGHT CO INC | 3.15% | 08/01/2027 | 07/20/2017 | 445,000.00 | 444,541.65 | 438,427.01 | 418,584.76 | 0.00 | (19,842.25) |
| **Totals for Cusip** | | | | | **445,000.00** | **444,541.65** | **438,427.01** | **418,584.76** | **0.00** | **(19,842.25)** |
| 17252MAN0 | CINTAS CORPORATION NO. 2 | 3.70% | 04/01/2027 | 03/09/2017 | 1,605,000.00 | 1,598,836.80 | 1,670,042.40 | 1,567,540.07 | 0.00 | (102,502.33) |
| **Totals for Cusip** | | | | | **1,605,000.00** | **1,598,836.80** | **1,670,042.40** | **1,567,540.07** | **0.00** | **(102,502.33)** |
| 172967AS0 | CITIGROUP INC | 6.88% | 02/15/2098 | 12/05/2013 | 2,000,000.00 | 2,290,940.00 | 2,733,509.42 | 2,504,496.12 | 0.00 | (229,013.30) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,290,940.00** | **2,733,509.42** | **2,504,496.12** | **0.00** | **(229,013.30)** |
| 172967LD1 | CITIGROUP INC | 3.89% | 01/10/2028 | 08/01/2018 | 5,600,000.00 | 5,428,024.00 | 5,428,024.00 | 5,403,489.28 | 0.00 | (24,534.72) |
| **Totals for Cusip** | | | | | **5,600,000.00** | **5,428,024.00** | **5,428,024.00** | **5,403,489.28** | **0.00** | **(24,534.72)** |
| 172967LS8 | CITIGROUP INC | 3.52% | 10/27/2028 | 10/23/2017 | 750,000.00 | 750,315.00 | 753,538.18 | 699,443.03 | 0.00 | (54,095.15) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 172967LS8 | CITIGROUP INC | 3.52% | 10/27/2028 | 10/23/2017 | 750,000.00 | 750,315.00 | 753,538.18 | 699,443.03 | 0.00 | (54,095.15) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,500,630.00** | **1,507,076.36** | **1,398,886.06** | **0.00** | **(108,190.30)** |
| 18600TAA0 | CLEVELAND CLINIC FOUND | 4.86% | 01/01/2114 | 09/11/2014 | 1,140,000.00 | 1,140,000.00 | 1,281,953.66 | 1,169,169.83 | 0.00 | (112,783.83) |
| | **Totals for Cusip** | | | | **1,140,000.00** | **1,140,000.00** | **1,281,953.66** | **1,169,169.83** | **0.00** | **(112,783.83)** |
| 195869AQ5 | COLONIAL PIPELINE CO | 4.25% | 04/15/2048 | 03/27/2018 | 900,000.00 | 889,434.00 | 889,434.00 | 862,942.66 | 0.00 | (26,491.34) |
| | **Totals for Cusip** | | | | **900,000.00** | **889,434.00** | **889,434.00** | **862,942.66** | **0.00** | **(26,491.34)** |
| 19864HAR8 | COLUMBIA UNIVERSITY | 7.36% | 10/15/2021 | 10/09/1996 | 1,099,999.99 | 1,099,999.99 | 1,199,115.04 | 1,164,133.20 | 0.00 | (34,981.84) |
| 19864HAR8 | COLUMBIA UNIVERSITY | 7.36% | 10/15/2021 | 10/09/1996 | 500,000.00 | 500,000.00 | 545,052.29 | 529,151.46 | 0.00 | (15,900.83) |
| | **Totals for Cusip** | | | | **1,599,999.99** | **1,599,999.99** | **1,744,167.33** | **1,693,284.66** | **0.00** | **(50,882.67)** |
| 20030NCQ2 | COMCAST CORP | 3.45% | 10/01/2021 | 10/02/2018 | 1,300,000.00 | 1,298,687.00 | 1,298,687.00 | 1,313,180.71 | 14,493.71 | 0.00 |
| | **Totals for Cusip** | | | | **1,300,000.00** | **1,298,687.00** | **1,298,687.00** | **1,313,180.71** | **14,493.71** | **0.00** |
| 20030NCT6 | COMCAST CORP | 4.15% | 10/15/2028 | 10/02/2018 | 440,000.00 | 439,780.00 | 439,780.00 | 446,790.33 | 7,010.33 | 0.00 |
| | **Totals for Cusip** | | | | **440,000.00** | **439,780.00** | **439,780.00** | **446,790.33** | **7,010.33** | **0.00** |
| 205887BZ4 | CONAGRA BRANDS INC | 3.80% | 10/22/2021 | 10/15/2018 | 440,000.00 | 439,494.00 | 439,494.00 | 440,155.16 | 661.16 | 0.00 |
| | **Totals for Cusip** | | | | **440,000.00** | **439,494.00** | **439,494.00** | **440,155.16** | **661.16** | **0.00** |
| 20605PAJ0 | CONCHO RESOURCES INC | 4.88% | 10/01/2047 | 09/13/2017 | 190,000.00 | 189,523.10 | 206,611.39 | 180,277.70 | 0.00 | (26,333.69) |
| | **Totals for Cusip** | | | | **190,000.00** | **189,523.10** | **206,611.39** | **180,277.70** | **0.00** | **(26,333.69)** |
| 20605PAK7 | CONCHO RESOURCES INC | 4.30% | 08/15/2028 | 06/14/2018 | 615,000.00 | 612,909.00 | 612,909.00 | 601,593.72 | 0.00 | (11,315.28) |
| | **Totals for Cusip** | | | | **615,000.00** | **612,909.00** | **612,909.00** | **601,593.72** | **0.00** | **(11,315.28)** |
| 21036PBC1 | CONSTELLATION BRANDS INC | 4.65% | 11/15/2028 | 10/22/2018 | 250,000.00 | 249,300.00 | 249,300.00 | 248,971.26 | 0.00 | (328.74) |
| | **Totals for Cusip** | | | | **250,000.00** | **249,300.00** | **249,300.00** | **248,971.26** | **0.00** | **(328.74)** |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 03/27/2007 | 1,265,162.58 | 1,265,162.58 | 1,379,406.76 | 1,321,082.77 | 0.00 | (58,323.99) |
| | **Totals for Cusip** | | | | **1,265,162.58** | **1,265,162.58** | **1,379,406.76** | **1,321,082.77** | **0.00** | **(58,323.99)** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 07/12/2022 | 11/17/2010 | 388,246.73 | 388,246.73 | 406,564.21 | 393,501.03 | 0.00 | (13,063.18) |
| | **Totals for Cusip** | | | | **388,246.73** | **388,246.73** | **406,564.21** | **393,501.03** | **0.00** | **(13,063.18)** |
| 210805DH7 | CONTINENTAL AIRLINES | 6.70% | 06/15/2021 | 10/05/2005 | 260,219.01 | 248,509.16 | 282,337.63 | 275,832.15 | 0.00 | (6,505.48) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **260,219.01** | **248,509.16** | **282,337.63** | **275,832.15** | **0.00** | **(6,505.48)** |
| 224044CH8 | COX COMMUNICATIONS INC | 3.15% | 08/15/2024 | 07/24/2017 | 2,300,000.00 | 2,296,826.00 | 2,265,234.33 | 2,212,608.28 | 0.00 | (52,626.05) |
| | **Totals for Cusip** | | | | **2,300,000.00** | **2,296,826.00** | **2,265,234.33** | **2,212,608.28** | **0.00** | **(52,626.05)** |
| 224044CK1 | COX COMMUNICATIONS INC | 4.60% | 08/15/2047 | 07/24/2017 | 250,000.00 | 248,465.00 | 252,320.82 | 224,894.56 | 0.00 | (27,426.26) |
| | **Totals for Cusip** | | | | **250,000.00** | **248,465.00** | **252,320.82** | **224,894.56** | **0.00** | **(27,426.26)** |
| 22535WAE7 | CREDIT AGRICOLE LONDON | 3.75% | 04/24/2023 | 04/17/2018 | 500,000.00 | 498,240.00 | 498,240.00 | 489,270.07 | 0.00 | (8,969.93) |
| | **Totals for Cusip** | | | | **500,000.00** | **498,240.00** | **498,240.00** | **489,270.07** | **0.00** | **(8,969.93)** |
| 225433AR2 | CRED SUIS GP FUN LTD | 4.55% | 04/17/2026 | 11/16/2016 | 565,000.00 | 564,851.23 | 604,936.48 | 559,398.30 | 0.00 | (45,538.18) |
| | **Totals for Cusip** | | | | **565,000.00** | **564,851.23** | **604,936.48** | **559,398.30** | **0.00** | **(45,538.18)** |
| 225433AT8 | CRED SUIS GP FUN LTD | 3.80% | 06/09/2023 | 02/23/2017 | 2,900,000.00 | 2,912,760.00 | 2,990,753.56 | 2,845,732.13 | 0.00 | (145,021.43) |
| | **Totals for Cusip** | | | | **2,900,000.00** | **2,912,760.00** | **2,990,753.56** | **2,845,732.13** | **0.00** | **(145,021.43)** |
| 23355LAB2 | DXC TECHNOLOGY CO | 2.88% | 03/27/2020 | 08/07/2017 | 355,000.00 | 354,016.12 | 356,726.91 | 351,932.15 | 0.00 | (4,794.76) |
| | **Totals for Cusip** | | | | **355,000.00** | **354,016.12** | **356,726.91** | **351,932.15** | **0.00** | **(4,794.76)** |
| 23355LAC0 | DXC TECHNOLOGY CO | 4.25% | 04/15/2024 | 08/07/2017 | 1,450,000.00 | 1,443,307.06 | 1,510,380.01 | 1,426,765.50 | 0.00 | (83,614.51) |
| | **Totals for Cusip** | | | | **1,450,000.00** | **1,443,307.06** | **1,510,380.01** | **1,426,765.50** | **0.00** | **(83,614.51)** |
| 233851BW3 | DAIMLER FINANCE NA LLC | 3.30% | 05/19/2025 | 11/19/2015 | 3,255,000.00 | 3,185,831.25 | 3,301,692.65 | 3,062,170.35 | 0.00 | (239,522.30) |
| | **Totals for Cusip** | | | | **3,255,000.00** | **3,185,831.25** | **3,301,692.65** | **3,062,170.35** | **0.00** | **(239,522.30)** |
| 233851CK8 | DAIMLER FINANCE NA LLC | 2.20% | 10/30/2021 | 10/26/2016 | 2,500,000.00 | 2,499,300.00 | 2,455,141.18 | 2,411,018.15 | 0.00 | (44,123.03) |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,499,300.00** | **2,455,141.18** | **2,411,018.15** | **0.00** | **(44,123.03)** |
| 24422ETF6 | DEERE JOHN CAPITAL CORP | 2.55% | 01/08/2021 | 01/05/2016 | 1,300,000.00 | 1,298,661.00 | 1,305,016.28 | 1,288,253.34 | 0.00 | (16,762.94) |
| | **Totals for Cusip** | | | | **1,300,000.00** | **1,298,661.00** | **1,305,016.28** | **1,288,253.34** | **0.00** | **(16,762.94)** |
| 24422ETS8 | DEERE JOHN CAPITAL CORP | 1.95% | 06/22/2020 | 06/19/2017 | 2,500,000.00 | 2,498,475.00 | 2,482,268.88 | 2,461,001.45 | 0.00 | (21,267.43) |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,498,475.00** | **2,482,268.88** | **2,461,001.45** | **0.00** | **(21,267.43)** |
| 24422ETT6 | DEERE JOHN CAPITAL CORP | 2.65% | 06/24/2024 | 10/02/2017 | 920,000.00 | 913,477.20 | 911,249.11 | 882,334.34 | 0.00 | (28,914.77) |
| | **Totals for Cusip** | | | | **920,000.00** | **913,477.20** | **911,249.11** | **882,334.34** | **0.00** | **(28,914.77)** |
| 24422EUE7 | DEERE JOHN CAPITAL CORP | 3.45% | 03/13/2025 | 03/08/2018 | 550,000.00 | 549,829.50 | 549,829.50 | 548,116.60 | 0.00 | (1,712.90) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **550,000.00** | **549,829.50** | **549,829.50** | **548,116.60** | **0.00** | **(1,712.90)** |
| 24422EUH0 | JOHN DEERE CAPITAL CORP | 3.45% | 06/07/2023 | 06/04/2018 | 2,500,000.00 | 2,498,625.00 | 2,498,625.00 | 2,509,445.20 | 10,820.20 | 0.00 |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,498,625.00** | **2,498,625.00** | **2,509,445.20** | **10,820.20** | **0.00** |
| 24422EUM9 | DEERE JOHN CAPITAL CORP | 3.65% | 10/12/2023 | 10/09/2018 | 1,510,000.00 | 1,509,728.20 | 1,509,728.20 | 1,525,805.46 | 16,077.26 | 0.00 |
| | **Totals for Cusip** | | | | **1,510,000.00** | **1,509,728.20** | **1,509,728.20** | **1,525,805.46** | **16,077.26** | **0.00** |
| 247109BT7 | DELMARVA PWR & LT | 4.15% | 05/15/2045 | 12/05/2016 | 480,000.00 | 482,126.40 | 525,412.41 | 468,380.57 | 0.00 | (57,031.84) |
| | **Totals for Cusip** | | | | **480,000.00** | **482,126.40** | **525,412.41** | **468,380.57** | **0.00** | **(57,031.84)** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 11/23/2020 | 11/15/2010 | 179,257.67 | 179,257.67 | 183,954.22 | 180,243.59 | 0.00 | (3,710.63) |
| | **Totals for Cusip** | | | | **179,257.67** | **179,257.67** | **183,954.22** | **180,243.59** | **0.00** | **(3,710.63)** |
| 247361ZK7 | DELTA AIR LINES | 2.88% | 03/13/2020 | 03/09/2017 | 885,000.00 | 882,583.95 | 890,135.42 | 879,120.67 | 0.00 | (11,014.75) |
| | **Totals for Cusip** | | | | **885,000.00** | **882,583.95** | **890,135.42** | **879,120.67** | **0.00** | **(11,014.75)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 02/10/2024 | 04/17/2008 | 1,054,254.30 | 1,054,254.30 | 1,199,214.27 | 1,131,952.84 | 0.00 | (67,261.43) |
| | **Totals for Cusip** | | | | **1,054,254.30** | **1,054,254.30** | **1,199,214.27** | **1,131,952.84** | **0.00** | **(67,261.43)** |
| 24736TAA5 | DELTA AIR LINES | 7.75% | 06/17/2021 | 11/18/2009 | 271,359.76 | 271,359.76 | 293,394.17 | 280,245.38 | 0.00 | (13,148.79) |
| | **Totals for Cusip** | | | | **271,359.76** | **271,359.76** | **293,394.17** | **280,245.38** | **0.00** | **(13,148.79)** |
| 25156PAC7 | DEUTSCHE TELEKOM INT FIN | 8.75% | 06/15/2030 | 05/07/2014 | 540,000.00 | 792,158.40 | 798,979.09 | 704,309.91 | 0.00 | (94,669.18) |
| | **Totals for Cusip** | | | | **540,000.00** | **792,158.40** | **798,979.09** | **704,309.91** | **0.00** | **(94,669.18)** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 1,500,000.00 | 1,499,625.00 | 1,518,791.13 | 1,495,567.13 | 0.00 | (23,224.00) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,499,625.00** | **1,518,791.13** | **1,495,567.13** | **0.00** | **(23,224.00)** |
| 25389JAR7 | DIGITAL REALTY TRUST LP | 3.70% | 08/15/2027 | 08/02/2017 | 1,135,000.00 | 1,134,137.40 | 1,143,259.74 | 1,071,234.09 | 0.00 | (72,025.65) |
| | **Totals for Cusip** | | | | **1,135,000.00** | **1,134,137.40** | **1,143,259.74** | **1,071,234.09** | **0.00** | **(72,025.65)** |
| 25466AAD3 | DISCOVER BANK | 4.20% | 08/08/2023 | 08/05/2013 | 1,455,000.00 | 1,449,354.60 | 1,527,926.94 | 1,455,334.72 | 0.00 | (72,592.22) |
| | **Totals for Cusip** | | | | **1,455,000.00** | **1,449,354.60** | **1,527,926.94** | **1,455,334.72** | **0.00** | **(72,592.22)** |
| 256746AF5 | DOLLAR TREE INC | 3.70% | 05/15/2023 | 04/05/2018 | 1,295,000.00 | 1,292,591.30 | 1,292,591.30 | 1,273,418.22 | 0.00 | (19,173.08) |
| | **Totals for Cusip** | | | | **1,295,000.00** | **1,292,591.30** | **1,292,591.30** | **1,273,418.22** | **0.00** | **(19,173.08)** |
| 257375AF2 | DOMINION ENERGY GAS HOLDINGS | 4.80% | 11/01/2043 | 07/31/2014 | 355,000.00 | 354,144.92 | 397,744.65 | 357,061.37 | 0.00 | (40,683.28) |



Prudential

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|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **355,000.00** | **354,144.92** | **397,744.65** | **357,061.37** | **0.00** | **(40,683.28)** |
| 25746UBU2 | DOMINION ENERGY INC | 2.96% | 07/01/2019 | 05/23/2016 | 605,000.00 | 605,598.95 | 609,683.62 | 602,848.47 | 0.00 | (6,835.15) |
| | **Totals for Cusip** | | | | **605,000.00** | **605,598.95** | **609,683.62** | **602,848.47** | **0.00** | **(6,835.15)** |
| 26442CAA2 | DUKE ENERGY CAROLINAS | 6.10% | 06/01/2037 | 05/31/2007 | 2,000,000.00 | 1,999,740.00 | 2,646,569.32 | 2,399,239.96 | 0.00 | (247,329.36) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **1,999,740.00** | **2,646,569.32** | **2,399,239.96** | **0.00** | **(247,329.36)** |
| 26443CAA1 | DUKE UNIVERSITY HEALTH | 3.92% | 06/01/2047 | 06/01/2017 | 220,000.00 | 220,000.00 | 230,156.96 | 214,742.75 | 0.00 | (15,414.21) |
| | **Totals for Cusip** | | | | **220,000.00** | **220,000.00** | **230,156.96** | **214,742.75** | **0.00** | **(15,414.21)** |
| 26875PAM3 | EOG RESOURCES INC | 3.15% | 04/01/2025 | 03/12/2015 | 705,000.00 | 704,992.95 | 702,379.81 | 681,848.15 | 0.00 | (20,531.66) |
| | **Totals for Cusip** | | | | **705,000.00** | **704,992.95** | **702,379.81** | **681,848.15** | **0.00** | **(20,531.66)** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 730,000.00 | 728,934.20 | 776,938.76 | 749,252.88 | 0.00 | (27,685.88) |
| | **Totals for Cusip** | | | | **730,000.00** | **728,934.20** | **776,938.76** | **749,252.88** | **0.00** | **(27,685.88)** |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/21/2014 | 1,265,000.00 | 1,587,018.40 | 1,596,695.38 | 1,502,561.94 | 0.00 | (94,133.44) |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 04/09/2018 | 485,000.00 | 601,487.30 | 601,487.30 | 576,081.06 | 0.00 | (25,406.24) |
| | **Totals for Cusip** | | | | **1,750,000.00** | **2,188,505.70** | **2,198,182.68** | **2,078,643.00** | **0.00** | **(119,539.68)** |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 10/02/2013 | 1,000,000.00 | 1,192,450.00 | 1,337,249.21 | 1,243,272.31 | 0.00 | (93,976.90) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **1,192,450.00** | **1,337,249.21** | **1,243,272.31** | **0.00** | **(93,976.90)** |
| 26884TAA0 | ERAC USA FINANCE LLC | 5.25% | 10/01/2020 | 06/24/2010 | 800,000.00 | 795,064.00 | 853,802.33 | 825,543.32 | 0.00 | (28,259.01) |
| | **Totals for Cusip** | | | | **800,000.00** | **795,064.00** | **853,802.33** | **825,543.32** | **0.00** | **(28,259.01)** |
| 26884TAS1 | ERAC USA FINANCE LLC | 4.20% | 11/01/2046 | 01/03/2018 | 475,000.00 | 463,946.75 | 463,946.75 | 423,542.01 | 0.00 | (40,404.74) |
| 26884TAS1 | ERAC USA FINANCE LLC | 4.20% | 11/01/2046 | 03/06/2018 | 700,000.00 | 656,698.00 | 656,698.00 | 624,167.17 | 0.00 | (32,530.83) |
| 26884TAS1 | ERAC USA FINANCE LLC | 4.20% | 11/01/2046 | 03/06/2018 | 325,000.00 | 304,993.00 | 304,993.00 | 289,791.90 | 0.00 | (15,201.10) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,425,637.75** | **1,425,637.75** | **1,337,501.08** | **0.00** | **(88,136.67)** |
| 29103DAC0 | EMERA US FINANCE LP | 2.15% | 06/15/2019 | 01/13/2017 | 3,250,000.00 | 3,248,996.73 | 3,237,356.62 | 3,223,428.42 | 0.00 | (13,928.20) |
| | **Totals for Cusip** | | | | **3,250,000.00** | **3,248,996.73** | **3,237,356.62** | **3,223,428.42** | **0.00** | **(13,928.20)** |
| 29267HAA7 | ENDURANCE SPECIALTY HOLDING | 7.00% | 07/15/2034 | 03/23/2010 | 1,575,000.00 | 1,495,872.00 | 2,019,403.04 | 1,851,528.83 | 0.00 | (167,874.21) |
| | **Totals for Cusip** | | | | **1,575,000.00** | **1,495,872.00** | **2,019,403.04** | **1,851,528.83** | **0.00** | **(167,874.21)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 29278GAJ7 | ENEL FINANCE INTL NV | 4.62% | 09/14/2025 | 09/11/2018 | 1,500,000.00 | 1,490,535.00 | 1,490,535.00 | 1,439,217.84 | 0.00 | (51,317.16) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,490,535.00** | **1,490,535.00** | **1,439,217.84** | **0.00** | **(51,317.16)** |
| 29364WAK4 | ENTERGY LOUISIANA LLC | 5.40% | 11/01/2024 | 11/10/2009 | 1,880,000.00 | 1,873,570.40 | 2,146,645.53 | 2,066,535.37 | 0.00 | (80,110.16) |
| | **Totals for Cusip** | | | | **1,880,000.00** | **1,873,570.40** | **2,146,645.53** | **2,066,535.37** | **0.00** | **(80,110.16)** |
| 29379VBD4 | ENTERPRISE PRODUCTS OPER | 2.55% | 10/15/2019 | 10/02/2014 | 1,240,000.00 | 1,239,764.40 | 1,243,904.54 | 1,233,427.26 | 0.00 | (10,477.28) |
| | **Totals for Cusip** | | | | **1,240,000.00** | **1,239,764.40** | **1,243,904.54** | **1,233,427.26** | **0.00** | **(10,477.28)** |
| 29379VBF9 | ENTERPRISE PRODUCTS OPER | 4.95% | 10/15/2054 | 10/22/2014 | 455,000.00 | 469,487.20 | 497,805.22 | 442,188.42 | 0.00 | (55,616.80) |
| | **Totals for Cusip** | | | | **455,000.00** | **469,487.20** | **497,805.22** | **442,188.42** | **0.00** | **(55,616.80)** |
| 294429AK1 | EQUIFAX INC | 2.30% | 06/01/2021 | 05/05/2016 | 125,000.00 | 124,940.00 | 122,012.97 | 121,232.44 | 0.00 | (780.53) |
| | **Totals for Cusip** | | | | **125,000.00** | **124,940.00** | **122,012.97** | **121,232.44** | **0.00** | **(780.53)** |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 09/16/2009 | 1,490,000.00 | 1,487,094.50 | 1,560,645.47 | 1,509,191.96 | 0.00 | (51,453.51) |
| | **Totals for Cusip** | | | | **1,490,000.00** | **1,487,094.50** | **1,560,645.47** | **1,509,191.96** | **0.00** | **(51,453.51)** |
| 30219GAQ1 | EXPRESS SCRIPTS HOLDING CO | 3.00% | 07/15/2023 | 06/29/2016 | 550,000.00 | 549,510.50 | 546,176.23 | 529,362.52 | 0.00 | (16,813.71) |
| | **Totals for Cusip** | | | | **550,000.00** | **549,510.50** | **546,176.23** | **529,362.52** | **0.00** | **(16,813.71)** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 06/01/2016 | 435,000.00 | 434,699.85 | 438,218.27 | 428,879.02 | 0.00 | (9,339.25) |
| | **Totals for Cusip** | | | | **435,000.00** | **434,699.85** | **438,218.27** | **428,879.02** | **0.00** | **(9,339.25)** |
| 302491AQ8 | FMC CORP | 5.20% | 12/15/2019 | 11/24/2009 | 1,835,000.00 | 1,828,852.75 | 1,913,610.54 | 1,855,517.89 | 0.00 | (58,092.65) |
| | **Totals for Cusip** | | | | **1,835,000.00** | **1,828,852.75** | **1,913,610.54** | **1,855,517.89** | **0.00** | **(58,092.65)** |
| 3134A2HG6 | FREDDIE MAC | 0.00% | 12/11/2025 | 02/08/2018 | 3,000,000.00 | 2,350,350.00 | 2,350,350.00 | 2,437,446.87 | 87,096.87 | 0.00 |
| 3134A2HG6 | FREDDIE MAC | 0.00% | 12/11/2025 | 02/21/2018 | 3,000,000.00 | 2,345,040.00 | 2,345,040.00 | 2,437,446.87 | 92,406.87 | 0.00 |
| | **Totals for Cusip** | | | | **6,000,000.00** | **4,695,390.00** | **4,695,390.00** | **4,874,893.74** | **179,503.74** | **0.00** |
| 3134A32L9 | FREDDIE MAC | 0.00% | 03/15/2027 | 03/03/2009 | 2,470,000.00 | 997,949.16 | 1,894,029.94 | 1,912,620.86 | 18,590.92 | 0.00 |
| | **Totals for Cusip** | | | | **2,470,000.00** | **997,949.16** | **1,894,029.94** | **1,912,620.86** | **18,590.92** | **0.00** |
| 3134A32M7 | FREDDIE MAC | 0.00% | 09/15/2027 | 03/03/2009 | 2,780,000.00 | 1,093,343.42 | 2,099,121.79 | 2,117,553.94 | 18,432.15 | 0.00 |
| | **Totals for Cusip** | | | | **2,780,000.00** | **1,093,343.42** | **2,099,121.79** | **2,117,553.94** | **18,432.15** | **0.00** |
| 3134A3D29 | FREDDIE MAC | 0.00% | 08/15/2027 | 05/19/2004 | 13,400,000.00 | 3,130,709.00 | 10,142,505.16 | 10,242,239.88 | 99,734.72 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **13,400,000.00** | **3,130,709.00** | **10,142,505.16** | **10,242,239.88** | **99,734.72** | **0.00** |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 09/06/2000 | 16,355,000.00 | 4,529,830.12 | 15,751,524.05 | 16,014,468.62 | 262,944.57 | 0.00 |
| | **Totals for Cusip** | | | | **16,355,000.00** | **4,529,830.12** | **15,751,524.05** | **16,014,468.62** | **262,944.57** | **0.00** |
| 31359YCW5 | FNMA STRIP | 0.00% | 07/15/2027 | 03/03/2009 | 3,992,000.00 | 1,583,243.17 | 3,032,083.80 | 3,051,505.56 | 19,421.76 | 0.00 |
| | **Totals for Cusip** | | | | **3,992,000.00** | **1,583,243.17** | **3,032,083.80** | **3,051,505.56** | **19,421.76** | **0.00** |
| 31359YCY1 | FNMA STRIP | 0.00% | 07/15/2028 | 12/28/2016 | 162,000.00 | 109,685.34 | 118,865.90 | 119,659.49 | 793.59 | 0.00 |
| | **Totals for Cusip** | | | | **162,000.00** | **109,685.34** | **118,865.90** | **119,659.49** | **793.59** | **0.00** |
| 31359YDA2 | FNMA STRIP | 0.00% | 07/15/2029 | 12/28/2016 | 281,000.00 | 181,908.16 | 199,418.60 | 200,442.88 | 1,024.28 | 0.00 |
| | **Totals for Cusip** | | | | **281,000.00** | **181,908.16** | **199,418.60** | **200,442.88** | **1,024.28** | **0.00** |
| 31428XBQ8 | FEDEX CORPORATION | 4.05% | 02/15/2048 | 02/12/2018 | 1,500,000.00 | 1,419,885.00 | 1,419,885.00 | 1,256,478.12 | 0.00 | (163,406.88) |
| 31428XBQ8 | FEDEX CORPORATION | 4.05% | 02/15/2048 | 10/01/2018 | 500,000.00 | 450,120.00 | 450,120.00 | 418,826.04 | 0.00 | (31,293.96) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **1,870,005.00** | **1,870,005.00** | **1,675,304.16** | **0.00** | **(194,700.84)** |
| 337738AM0 | FISERV INC | 3.50% | 10/01/2022 | 09/18/2012 | 1,200,000.00 | 1,194,468.00 | 1,235,109.37 | 1,191,728.82 | 0.00 | (43,380.55) |
| | **Totals for Cusip** | | | | **1,200,000.00** | **1,194,468.00** | **1,235,109.37** | **1,191,728.82** | **0.00** | **(43,380.55)** |
| 338915AM3 | FLEETBOSTON FINANCIAL GROUP | 6.70% | 07/15/2028 | 10/23/2013 | 1,500,000.00 | 1,683,375.00 | 1,841,460.06 | 1,710,749.07 | 0.00 | (130,710.99) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,683,375.00** | **1,841,460.06** | **1,710,749.07** | **0.00** | **(130,710.99)** |
| 341081EQ6 | FLORIDA POWER & LIGHT | 5.62% | 04/01/2034 | 09/13/2013 | 1,625,000.00 | 1,834,283.75 | 2,046,030.51 | 1,912,541.13 | 0.00 | (133,489.38) |
| | **Totals for Cusip** | | | | **1,625,000.00** | **1,834,283.75** | **2,046,030.51** | **1,912,541.13** | **0.00** | **(133,489.38)** |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/04/2013 | 1,160,000.00 | 1,280,605.20 | 1,416,681.53 | 1,171,498.70 | 0.00 | (245,182.83) |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/24/2013 | 1,840,000.00 | 2,088,363.20 | 2,247,150.01 | 1,858,239.31 | 0.00 | (388,910.70) |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/02/2015 | 1,571,000.00 | 1,830,482.07 | 1,918,626.45 | 1,586,572.80 | 0.00 | (332,053.65) |
| | **Totals for Cusip** | | | | **4,571,000.00** | **5,199,450.47** | **5,582,457.99** | **4,616,310.81** | **0.00** | **(966,147.18)** |
| 345370CA6 | FORD MOTOR COMPANY | 7.45% | 07/16/2031 | 08/28/2017 | 1,190,000.00 | 1,524,390.00 | 1,555,583.36 | 1,226,918.50 | 0.00 | (328,664.86) |
| | **Totals for Cusip** | | | | **1,190,000.00** | **1,524,390.00** | **1,555,583.36** | **1,226,918.50** | **0.00** | **(328,664.86)** |
| 345370CQ1 | FORD MOTOR COMPANY | 4.75% | 01/15/2043 | 03/01/2018 | 1,645,000.00 | 1,526,050.05 | 1,526,050.05 | 1,268,599.69 | 0.00 | (257,450.36) |
| | **Totals for Cusip** | | | | **1,645,000.00** | **1,526,050.05** | **1,526,050.05** | **1,268,599.69** | **0.00** | **(257,450.36)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 369550BE7 | GENERAL DYNAMICS CORP | 3.00% | 05/11/2021 | 05/08/2018 | 3,330,000.00 | 3,306,856.50 | 3,306,856.50 | 3,332,692.90 | 25,836.40 | 0.00 |
| **Totals for Cusip** | | | | | **3,330,000.00** | **3,306,856.50** | **3,306,856.50** | **3,332,692.90** | **25,836.40** | **0.00** |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 09/05/2018 | 500,000.00 | 514,100.00 | 514,100.00 | 468,671.45 | 0.00 | (45,428.55) |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 09/07/2018 | 500,000.00 | 515,350.00 | 515,350.00 | 468,671.45 | 0.00 | (46,678.55) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,029,450.00** | **1,029,450.00** | **937,342.90** | **0.00** | **(92,107.10)** |
| 37045VAH3 | GENERAL MOTORS CO | 5.00% | 04/01/2035 | 08/03/2017 | 1,365,000.00 | 1,364,112.75 | 1,446,536.06 | 1,160,620.53 | 0.00 | (285,915.53) |
| **Totals for Cusip** | | | | | **1,365,000.00** | **1,364,112.75** | **1,446,536.06** | **1,160,620.53** | **0.00** | **(285,915.53)** |
| 37045VAL4 | GENERAL MOTORS CO | 6.75% | 04/01/2046 | 03/14/2018 | 1,350,000.00 | 1,563,664.50 | 1,563,664.50 | 1,306,940.49 | 0.00 | (256,724.01) |
| **Totals for Cusip** | | | | | **1,350,000.00** | **1,563,664.50** | **1,563,664.50** | **1,306,940.49** | **0.00** | **(256,724.01)** |
| 37045XAL0 | GENERAL MOTORS FINL CO | 4.25% | 05/15/2023 | 06/25/2015 | 750,000.00 | 757,275.00 | 784,514.99 | 732,463.84 | 0.00 | (52,051.15) |
| **Totals for Cusip** | | | | | **750,000.00** | **757,275.00** | **784,514.99** | **732,463.84** | **0.00** | **(52,051.15)** |
| 37045XBB1 | GENERAL MOTORS FINL CO | 3.10% | 01/15/2019 | 10/07/2015 | 1,680,000.00 | 1,679,227.20 | 1,688,991.54 | 1,679,933.47 | 0.00 | (9,058.07) |
| **Totals for Cusip** | | | | | **1,680,000.00** | **1,679,227.20** | **1,688,991.54** | **1,679,933.47** | **0.00** | **(9,058.07)** |
| 37045XBJ4 | GENERAL MOTORS FINL CO | 2.40% | 05/09/2019 | 05/04/2016 | 2,500,000.00 | 2,497,400.00 | 2,500,606.43 | 2,490,604.25 | 0.00 | (10,002.18) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,497,400.00** | **2,500,606.43** | **2,490,604.25** | **0.00** | **(10,002.18)** |
| 37045XBS4 | GENERAL MOTORS FINL CO | 3.45% | 01/14/2022 | 06/20/2018 | 1,000,000.00 | 987,770.00 | 987,770.00 | 969,031.26 | 0.00 | (18,738.74) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **987,770.00** | **987,770.00** | **969,031.26** | **0.00** | **(18,738.74)** |
| 37045XCK0 | GENERAL MOTORS FINL CO | 4.35% | 04/09/2025 | 09/11/2018 | 1,050,000.00 | 1,030,785.00 | 1,030,785.00 | 994,828.19 | 0.00 | (35,956.81) |
| **Totals for Cusip** | | | | | **1,050,000.00** | **1,030,785.00** | **1,030,785.00** | **994,828.19** | **0.00** | **(35,956.81)** |
| 37331NAB7 | GEORGIA PACIFIC LLC | 5.40% | 11/01/2020 | 04/01/2013 | 1,170,000.00 | 1,382,004.00 | 1,261,865.48 | 1,212,323.88 | 0.00 | (49,541.60) |
| **Totals for Cusip** | | | | | **1,170,000.00** | **1,382,004.00** | **1,261,865.48** | **1,212,323.88** | **0.00** | **(49,541.60)** |
| 375558AY9 | GILEAD SCIENCES INC | 2.35% | 02/01/2020 | 11/12/2014 | 745,000.00 | 743,301.40 | 748,484.77 | 740,003.33 | 0.00 | (8,481.44) |
| **Totals for Cusip** | | | | | **745,000.00** | **743,301.40** | **748,484.77** | **740,003.33** | **0.00** | **(8,481.44)** |
| 38141EA25 | GOLDMAN SACHS | 7.50% | 02/15/2019 | 03/23/2017 | 930,000.00 | 1,022,637.30 | 982,856.92 | 934,479.19 | 0.00 | (48,377.73) |
| **Totals for Cusip** | | | | | **930,000.00** | **1,022,637.30** | **982,856.92** | **934,479.19** | **0.00** | **(48,377.73)** |
| 38141GFD1 | GOLDMAN SACHS GROUP INC | 6.75% | 10/01/2037 | 02/13/2008 | 1,000,000.00 | 957,440.00 | 1,338,643.33 | 1,129,283.82 | 0.00 | (209,359.51) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| 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** | **957,440.00** | **1,338,643.33** | **1,129,283.82** | **0.00** | **(209,359.51)** |
| 38141GWZ3 | GOLDMAN SACHS GROUP INC | 4.22% | 05/01/2029 | 09/07/2018 | 1,700,000.00 | 1,680,161.00 | 1,680,161.00 | 1,636,060.16 | 0.00 | (44,100.84) |
| | **Totals for Cusip** | | | | **1,700,000.00** | **1,680,161.00** | **1,680,161.00** | **1,636,060.16** | **0.00** | **(44,100.84)** |
| 38148LAF3 | GOLDMAN SACHS GROUP INC | 5.15% | 05/22/2045 | 05/19/2015 | 1,000,000.00 | 993,500.00 | 1,159,644.57 | 935,139.63 | 0.00 | (224,504.94) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **993,500.00** | **1,159,644.57** | **935,139.63** | **0.00** | **(224,504.94)** |
| 40573LAS5 | HALFMOON PARENT INC | 4.38% | 10/15/2028 | 09/06/2018 | 1,155,000.00 | 1,153,463.85 | 1,153,463.85 | 1,161,445.94 | 7,982.09 | 0.00 |
| | **Totals for Cusip** | | | | **1,155,000.00** | **1,153,463.85** | **1,153,463.85** | **1,161,445.94** | **7,982.09** | **0.00** |
| 41283LAD7 | HARLEY-DAVIDSON FINL SER | 2.40% | 09/15/2019 | 09/11/2014 | 2,515,000.00 | 2,505,367.55 | 2,512,237.22 | 2,494,105.68 | 0.00 | (18,131.54) |
| | **Totals for Cusip** | | | | **2,515,000.00** | **2,505,367.55** | **2,512,237.22** | **2,494,105.68** | **0.00** | **(18,131.54)** |
| 41283LAG0 | HARLEY-DAVIDSON FINL SER | 2.25% | 01/15/2019 | 01/05/2016 | 1,090,000.00 | 1,089,869.20 | 1,090,174.18 | 1,089,567.17 | 0.00 | (607.01) |
| | **Totals for Cusip** | | | | **1,090,000.00** | **1,089,869.20** | **1,090,174.18** | **1,089,567.17** | **0.00** | **(607.01)** |
| 413875AQ8 | HARRIS CORP | 2.70% | 04/27/2020 | 04/22/2015 | 585,000.00 | 585,000.00 | 587,351.54 | 580,017.97 | 0.00 | (7,333.57) |
| | **Totals for Cusip** | | | | **585,000.00** | **585,000.00** | **587,351.54** | **580,017.97** | **0.00** | **(7,333.57)** |
| 42217KBF2 | WELLTOWER INC | 4.00% | 06/01/2025 | 05/20/2015 | 1,185,000.00 | 1,184,123.10 | 1,225,343.64 | 1,169,503.21 | 0.00 | (55,840.43) |
| | **Totals for Cusip** | | | | **1,185,000.00** | **1,184,123.10** | **1,225,343.64** | **1,169,503.21** | **0.00** | **(55,840.43)** |
| 423452AB7 | HELMERICH & PAYNE INC | 4.65% | 03/15/2025 | 12/18/2018 | 600,000.00 | 608,559.60 | 608,559.60 | 611,792.75 | 3,233.15 | 0.00 |
| | **Totals for Cusip** | | | | **600,000.00** | **608,559.60** | **608,559.60** | **611,792.75** | **3,233.15** | **0.00** |
| 438516BJ4 | HONEYWELL INTERNATIONAL INC | 1.40% | 10/30/2019 | 10/24/2016 | 6,500,000.00 | 6,494,865.00 | 6,429,590.90 | 6,417,991.19 | 0.00 | (11,599.71) |
| | **Totals for Cusip** | | | | **6,500,000.00** | **6,494,865.00** | **6,429,590.90** | **6,417,991.19** | **0.00** | **(11,599.71)** |
| 44107TAX4 | HOST HOTELS & RESORTS LP | 3.88% | 04/01/2024 | 03/09/2017 | 895,000.00 | 891,196.25 | 910,580.76 | 882,929.01 | 0.00 | (27,651.75) |
| | **Totals for Cusip** | | | | **895,000.00** | **891,196.25** | **910,580.76** | **882,929.01** | **0.00** | **(27,651.75)** |
| 44644AAB3 | HUNTINGTON NATIONAL BANK | 2.50% | 08/07/2022 | 08/02/2017 | 4,000,000.00 | 3,990,480.00 | 3,945,337.44 | 3,864,398.56 | 0.00 | (80,938.88) |
| | **Totals for Cusip** | | | | **4,000,000.00** | **3,990,480.00** | **3,945,337.44** | **3,864,398.56** | **0.00** | **(80,938.88)** |
| 448814DX8 | HYDRO QUEBEC | 8.40% | 01/15/2022 | 04/27/2010 | 2,355,000.00 | 3,139,591.80 | 2,818,579.89 | 2,711,558.92 | 0.00 | (107,020.97) |
| | **Totals for Cusip** | | | | **2,355,000.00** | **3,139,591.80** | **2,818,579.89** | **2,711,558.92** | **0.00** | **(107,020.97)** |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 08/22/2013 | 7,250,000.00 | 9,673,530.00 | 9,368,348.72 | 9,005,460.41 | 0.00 | (362,888.31) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **7,250,000.00** | **9,673,530.00** | **9,368,348.72** | **9,005,460.41** | **0.00** | **(362,888.31)** |
| 45818QAD1 | INTERAMER DEV BK | 6.75% | 07/15/2027 | 01/04/2007 | 819,000.00 | 975,871.26 | 1,066,817.93 | 1,026,082.51 | 0.00 | (40,735.42) |
| | **Totals for Cusip** | | | | **819,000.00** | **975,871.26** | **1,066,817.93** | **1,026,082.51** | **0.00** | **(40,735.42)** |
| 460146CH4 | INTERNATIONAL PAPER COMPANY | 6.00% | 11/15/2041 | 11/08/2011 | 400,000.00 | 399,944.00 | 500,669.70 | 421,368.53 | 0.00 | (79,301.17) |
| | **Totals for Cusip** | | | | **400,000.00** | **399,944.00** | **500,669.70** | **421,368.53** | **0.00** | **(79,301.17)** |
| 460690BM1 | INTERPUBLIC GROUP COS | 3.50% | 10/01/2020 | 09/18/2018 | 465,000.00 | 464,102.55 | 464,102.55 | 465,575.82 | 1,473.27 | 0.00 |
| | **Totals for Cusip** | | | | **465,000.00** | **464,102.55** | **464,102.55** | **465,575.82** | **1,473.27** | **0.00** |
| 465139VE0 | AID ISRAEL | 0.00% | 11/01/2024 | 11/18/2004 | 19,743,000.00 | 6,847,662.12 | 16,565,862.66 | 16,735,684.05 | 169,821.39 | 0.00 |
| | **Totals for Cusip** | | | | **19,743,000.00** | **6,847,662.12** | **16,565,862.66** | **16,735,684.05** | **169,821.39** | **0.00** |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 01/08/2010 | 4,820,000.00 | 5,228,880.60 | 5,608,940.83 | 5,419,056.25 | 0.00 | (189,884.58) |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 04/20/2015 | 15,000.00 | 18,855.24 | 17,455.21 | 16,864.28 | 0.00 | (590.93) |
| | **Totals for Cusip** | | | | **4,835,000.00** | **5,247,735.84** | **5,626,396.04** | **5,435,920.53** | **0.00** | **(190,475.51)** |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 07/20/2016 | 9,000,000.00 | 11,356,845.84 | 10,524,006.99 | 10,124,985.87 | 0.00 | (399,021.12) |
| | **Totals for Cusip** | | | | **9,000,000.00** | **11,356,845.84** | **10,524,006.99** | **10,124,985.87** | **0.00** | **(399,021.12)** |
| 46625HKC3 | JP MORGAN CHASE & CO | 3.12% | 01/23/2025 | 02/20/2018 | 1,020,000.00 | 989,991.60 | 989,991.60 | 971,760.17 | 0.00 | (18,231.43) |
| | **Totals for Cusip** | | | | **1,020,000.00** | **989,991.60** | **989,991.60** | **971,760.17** | **0.00** | **(18,231.43)** |
| 46647PAL0 | JPMORGAN CHASE & CO | 3.96% | 11/15/2048 | 08/13/2018 | 1,020,000.00 | 932,280.00 | 932,280.00 | 902,865.21 | 0.00 | (29,414.79) |
| | **Totals for Cusip** | | | | **1,020,000.00** | **932,280.00** | **932,280.00** | **902,865.21** | **0.00** | **(29,414.79)** |
| 476556DA0 | JERSEY CENTRAL POWER AND LIGHT | 7.35% | 02/01/2019 | 01/22/2009 | 1,005,000.00 | 1,003,723.65 | 1,055,314.53 | 1,008,066.84 | 0.00 | (47,247.69) |
| | **Totals for Cusip** | | | | **1,005,000.00** | **1,003,723.65** | **1,055,314.53** | **1,008,066.84** | **0.00** | **(47,247.69)** |
| 478160CF9 | JOHNSON & JOHNSON | 3.62% | 03/03/2037 | 11/06/2018 | 1,800,000.00 | 1,673,154.00 | 1,673,154.00 | 1,731,423.17 | 58,269.17 | 0.00 |
| | **Totals for Cusip** | | | | **1,800,000.00** | **1,673,154.00** | **1,673,154.00** | **1,731,423.17** | **58,269.17** | **0.00** |
| 478160CJ1 | JOHNSON & JOHNSON | 2.62% | 01/15/2025 | 11/08/2017 | 1,250,000.00 | 1,249,787.50 | 1,243,652.68 | 1,203,924.92 | 0.00 | (39,727.76) |
| | **Totals for Cusip** | | | | **1,250,000.00** | **1,249,787.50** | **1,243,652.68** | **1,203,924.92** | **0.00** | **(39,727.76)** |
| 478160CK8 | JOHNSON & JOHNSON | 2.90% | 01/15/2028 | 11/08/2017 | 2,725,000.00 | 2,721,757.25 | 2,729,046.46 | 2,611,761.64 | 0.00 | (117,284.82) |
| | **Totals for Cusip** | | | | **2,725,000.00** | **2,721,757.25** | **2,729,046.46** | **2,611,761.64** | **0.00** | **(117,284.82)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 478375AK4 | JOHNSON CONTROLS INTL PL | 5.25% | 12/01/2041 | 01/27/2017 | 840,000.00 | 892,609.20 | 964,624.95 | 811,226.22 | 0.00 | (153,398.73) |
| 478375AK4 | JOHNSON CONTROLS INTL PL | 5.25% | 12/01/2041 | 05/08/2017 | 160,000.00 | 172,256.00 | 183,738.09 | 154,519.28 | 0.00 | (29,218.81) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,064,865.20** | **1,148,363.04** | **965,745.50** | **0.00** | **(182,617.54)** |
| 478375AN8 | JOHNSON CONTROLS INTL PL | 4.95% | 07/02/2064 | 12/09/2016 | 1,050,000.00 | 988,726.20 | 1,156,632.75 | 975,901.68 | 0.00 | (180,731.07) |
| 478375AN8 | JOHNSON CONTROLS INTL PL | 4.95% | 07/02/2064 | 03/12/2018 | 450,000.00 | 446,485.50 | 446,485.50 | 418,243.58 | 0.00 | (28,241.92) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,435,211.70** | **1,603,118.25** | **1,394,145.26** | **0.00** | **(208,972.99)** |
| 478375AR9 | JOHNSON CONTROLS INTL PL | 3.90% | 02/14/2026 | 12/09/2016 | 1,325,000.00 | 1,347,876.13 | 1,386,321.16 | 1,299,438.82 | 0.00 | (86,882.34) |
| **Totals for Cusip** | | | | | **1,325,000.00** | **1,347,876.13** | **1,386,321.16** | **1,299,438.82** | **0.00** | **(86,882.34)** |
| 48305QAD5 | KAISER FOUNDATION HOSPITAL | 4.15% | 05/01/2047 | 04/25/2017 | 530,000.00 | 524,970.30 | 572,686.97 | 523,465.12 | 0.00 | (49,221.85) |
| **Totals for Cusip** | | | | | **530,000.00** | **524,970.30** | **572,686.97** | **523,465.12** | **0.00** | **(49,221.85)** |
| 485260BM4 | KANSAS GAS AND ELECTRIC CO | 4.30% | 07/15/2044 | 06/25/2014 | 500,000.00 | 498,735.00 | 537,482.47 | 496,683.33 | 0.00 | (40,799.14) |
| **Totals for Cusip** | | | | | **500,000.00** | **498,735.00** | **537,482.47** | **496,683.33** | **0.00** | **(40,799.14)** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/17/2010 | 1,775,000.00 | 2,012,690.25 | 2,092,329.85 | 1,978,877.76 | 0.00 | (113,452.09) |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/30/2010 | 622,000.00 | 690,712.34 | 733,199.53 | 693,443.36 | 0.00 | (39,756.17) |
| **Totals for Cusip** | | | | | **2,397,000.00** | **2,703,402.59** | **2,825,529.38** | **2,672,321.12** | **0.00** | **(153,208.26)** |
| 494386AC9 | KIMBERLY CLARK DE MEXICO SAB D | 3.25% | 03/12/2025 | 03/05/2015 | 1,335,000.00 | 1,327,777.65 | 1,312,465.83 | 1,250,298.55 | 0.00 | (62,167.28) |
| **Totals for Cusip** | | | | | **1,335,000.00** | **1,327,777.65** | **1,312,465.83** | **1,250,298.55** | **0.00** | **(62,167.28)** |
| 50077LAJ5 | KRAFT HEINZ FOODS CO | 3.50% | 07/15/2022 | 08/16/2016 | 5,000,000.00 | 4,989,833.40 | 5,113,759.10 | 4,927,462.70 | 0.00 | (186,296.40) |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,989,833.40** | **5,113,759.10** | **4,927,462.70** | **0.00** | **(186,296.40)** |
| 501044DK4 | KROGER CO | 4.65% | 01/15/2048 | 07/17/2017 | 650,000.00 | 645,294.00 | 665,360.30 | 596,358.23 | 0.00 | (69,002.07) |
| **Totals for Cusip** | | | | | **650,000.00** | **645,294.00** | **665,360.30** | **596,358.23** | **0.00** | **(69,002.07)** |
| 502413BF3 | L3 TECHNOLOGIES INC | 3.85% | 06/15/2023 | 05/30/2018 | 1,655,000.00 | 1,651,756.20 | 1,651,756.20 | 1,657,572.22 | 5,816.02 | 0.00 |
| **Totals for Cusip** | | | | | **1,655,000.00** | **1,651,756.20** | **1,651,756.20** | **1,657,572.22** | **5,816.02** | **0.00** |
| 50247VAC3 | LYB INTL FINANCE BV | 4.88% | 03/15/2044 | 06/19/2018 | 750,000.00 | 749,835.00 | 749,835.00 | 681,075.59 | 0.00 | (68,759.41) |
| **Totals for Cusip** | | | | | **750,000.00** | **749,835.00** | **749,835.00** | **681,075.59** | **0.00** | **(68,759.41)** |
| 50540RAP7 | LABORATORY CORP OF AMER | 3.20% | 02/01/2022 | 01/21/2015 | 225,000.00 | 226,053.00 | 229,397.24 | 223,297.01 | 0.00 | (6,100.23) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **225,000.00** | **226,053.00** | **229,397.24** | **223,297.01** | **0.00** | **(6,100.23)** |
| 50540RAS1 | LABORATORY CORP OF AMER | 4.70% | 02/01/2045 | 01/22/2018 | 2,000,000.00 | 2,115,360.00 | 2,115,360.00 | 1,861,889.54 | 0.00 | (253,470.46) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **2,115,360.00** | **2,115,360.00** | **1,861,889.54** | **0.00** | **(253,470.46)** |
| 50540RAU6 | LABORATORY CORP OF AMER | 3.60% | 09/01/2027 | 08/15/2017 | 1,080,000.00 | 1,078,369.20 | 1,082,643.82 | 1,028,611.05 | 0.00 | (54,032.77) |
| | **Totals for Cusip** | | | | **1,080,000.00** | **1,078,369.20** | **1,082,643.82** | **1,028,611.05** | **0.00** | **(54,032.77)** |
| 525ESC1O7 | LEHMAN BROTHERS HOLDINGS | 0.00% | 05/17/2013 | 08/22/2007 | 3,955,000.00 | 2,014,270.52 | 120,974.50 | 75,145.00 | 0.00 | (45,829.50) |
| | **Totals for Cusip** | | | | **3,955,000.00** | **2,014,270.52** | **120,974.50** | **75,145.00** | **0.00** | **(45,829.50)** |
| 525ESC6J3 | LEHMAN BROTHERS HOLDINGS | 0.00% | 11/10/2049 | 11/08/2005 | 1,890,000.00 | 946,027.36 | 57,957.55 | 35,910.00 | 0.00 | (22,047.55) |
| | **Totals for Cusip** | | | | **1,890,000.00** | **946,027.36** | **57,957.55** | **35,910.00** | **0.00** | **(22,047.55)** |
| 525ESC6X2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/26/2014 | 09/19/2007 | 5,840,000.00 | 3,110,717.01 | 183,566.13 | 113,880.00 | 0.00 | (69,686.13) |
| | **Totals for Cusip** | | | | **5,840,000.00** | **3,110,717.01** | **183,566.13** | **113,880.00** | **0.00** | **(69,686.13)** |
| 526107AD9 | LENNOX INTERNATIONAL INC | 3.00% | 11/15/2023 | 05/31/2018 | 1,500,000.00 | 1,435,290.00 | 1,435,290.00 | 1,411,515.32 | 0.00 | (23,774.68) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,435,290.00** | **1,435,290.00** | **1,411,515.32** | **0.00** | **(23,774.68)** |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 1,000,000.00 | 997,650.00 | 1,334,388.72 | 1,185,914.48 | 0.00 | (148,474.24) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **997,650.00** | **1,334,388.72** | **1,185,914.48** | **0.00** | **(148,474.24)** |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 10/03/2007 | 2,000,000.00 | 1,989,580.00 | 2,577,926.54 | 2,361,554.40 | 0.00 | (216,372.14) |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 01/08/2014 | 300,000.00 | 348,516.00 | 386,688.98 | 354,233.16 | 0.00 | (32,455.82) |
| | **Totals for Cusip** | | | | **2,300,000.00** | **2,338,096.00** | **2,964,615.52** | **2,715,787.56** | **0.00** | **(248,827.96)** |
| 534187BH1 | LINCOLN NATIONAL CORP | 3.80% | 03/01/2028 | 02/07/2018 | 785,000.00 | 783,170.95 | 783,170.95 | 761,347.01 | 0.00 | (21,823.94) |
| | **Totals for Cusip** | | | | **785,000.00** | **783,170.95** | **783,170.95** | **761,347.01** | **0.00** | **(21,823.94)** |
| 539439AR0 | LLOYDS TSB GROUP PLC | 4.38% | 03/22/2028 | 03/15/2018 | 600,000.00 | 597,882.00 | 597,882.00 | 569,212.78 | 0.00 | (28,669.22) |
| | **Totals for Cusip** | | | | **600,000.00** | **597,882.00** | **597,882.00** | **569,212.78** | **0.00** | **(28,669.22)** |
| 552081AG6 | LYONDELLBASELL IND NV | 5.00% | 04/15/2019 | 09/21/2016 | 582,000.00 | 625,230.96 | 597,555.12 | 582,633.24 | 0.00 | (14,921.88) |
| | **Totals for Cusip** | | | | **582,000.00** | **625,230.96** | **597,555.12** | **582,633.24** | **0.00** | **(14,921.88)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 05/03/2016 | 500,000.00 | 466,690.00 | 529,125.30 | 421,108.58 | 0.00 | (108,016.72) |
| | **Totals for Cusip** | | | | **500,000.00** | **466,690.00** | **529,125.30** | **421,108.58** | **0.00** | **(108,016.72)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 55336VAK6 | MPLX LP | 4.12% | 03/01/2027 | 02/07/2017 | 1,250,000.00 | 1,247,925.00 | 1,280,298.05 | 1,190,142.19 | 0.00 | (90,155.86) |
| | **Totals for Cusip** | | | | **1,250,000.00** | **1,247,925.00** | **1,280,298.05** | **1,190,142.19** | **0.00** | **(90,155.86)** |
| 55336VAR1 | MPLX LP | 4.00% | 03/15/2028 | 02/05/2018 | 515,000.00 | 512,687.65 | 512,687.65 | 482,684.10 | 0.00 | (30,003.55) |
| | **Totals for Cusip** | | | | **515,000.00** | **512,687.65** | **512,687.65** | **482,684.10** | **0.00** | **(30,003.55)** |
| 55616XAH0 | MACYS RETAIL HLDGS INC | 2.88% | 02/15/2023 | 11/13/2014 | 270,000.00 | 259,575.30 | 253,463.83 | 249,997.59 | 0.00 | (3,466.24) |
| | **Totals for Cusip** | | | | **270,000.00** | **259,575.30** | **253,463.83** | **249,997.59** | **0.00** | **(3,466.24)** |
| 559080AE6 | MAGELLAN MIDSTREAM PARTN | 6.55% | 07/15/2019 | 06/19/2009 | 705,000.00 | 702,553.65 | 746,765.49 | 715,408.92 | 0.00 | (31,356.57) |
| | **Totals for Cusip** | | | | **705,000.00** | **702,553.65** | **746,765.49** | **715,408.92** | **0.00** | **(31,356.57)** |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 01/19/2017 | 900,000.00 | 913,437.00 | 930,593.68 | 903,901.65 | 0.00 | (26,692.03) |
| | **Totals for Cusip** | | | | **900,000.00** | **913,437.00** | **930,593.68** | **903,901.65** | **0.00** | **(26,692.03)** |
| 565122AC2 | MAPLE ESCROW SUB | 4.06% | 05/25/2023 | 05/14/2018 | 2,305,000.00 | 2,305,000.00 | 2,305,000.00 | 2,297,021.31 | 0.00 | (7,978.69) |
| | **Totals for Cusip** | | | | **2,305,000.00** | **2,305,000.00** | **2,305,000.00** | **2,297,021.31** | **0.00** | **(7,978.69)** |
| 570535AR5 | MARKEL CORP | 3.50% | 11/01/2027 | 10/30/2017 | 1,070,000.00 | 1,067,678.10 | 1,064,565.80 | 1,009,714.58 | 0.00 | (54,851.22) |
| | **Totals for Cusip** | | | | **1,070,000.00** | **1,067,678.10** | **1,064,565.80** | **1,009,714.58** | **0.00** | **(54,851.22)** |
| 585055BG0 | MEDTRONIC INC | 2.50% | 03/15/2020 | 08/31/2015 | 345,000.00 | 353,973.60 | 347,041.91 | 343,233.64 | 0.00 | (3,808.27) |
| 585055BG0 | MEDTRONIC INC | 2.50% | 03/15/2020 | 08/31/2015 | 1,725,000.00 | 1,753,737.45 | 1,735,209.57 | 1,716,168.21 | 0.00 | (19,041.36) |
| | **Totals for Cusip** | | | | **2,070,000.00** | **2,107,711.05** | **2,082,251.48** | **2,059,401.85** | **0.00** | **(22,849.63)** |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 3,370,000.00 | 3,363,464.95 | 3,451,706.36 | 3,360,696.98 | 0.00 | (91,009.38) |
| | **Totals for Cusip** | | | | **3,370,000.00** | **3,363,464.95** | **3,451,706.36** | **3,360,696.98** | **0.00** | **(91,009.38)** |
| 586054AB4 | MEMORIAL SLOAN-KETTERING | 4.12% | 07/01/2052 | 11/28/2012 | 1,310,000.00 | 1,301,851.80 | 1,380,079.71 | 1,307,612.28 | 0.00 | (72,467.43) |
| | **Totals for Cusip** | | | | **1,310,000.00** | **1,301,851.80** | **1,380,079.71** | **1,307,612.28** | **0.00** | **(72,467.43)** |
| 59022CAJ2 | MERRILL LYNCH | 6.11% | 01/29/2037 | 06/18/2012 | 1,260,000.00 | 1,195,525.80 | 1,610,853.41 | 1,384,786.33 | 0.00 | (226,067.08) |
| | **Totals for Cusip** | | | | **1,260,000.00** | **1,195,525.80** | **1,610,853.41** | **1,384,786.33** | **0.00** | **(226,067.08)** |
| 594918AU8 | MICROSOFT CORP | 3.75% | 05/01/2043 | 07/28/2014 | 180,000.00 | 167,112.00 | 188,760.58 | 173,737.36 | 0.00 | (15,023.22) |
| | **Totals for Cusip** | | | | **180,000.00** | **167,112.00** | **188,760.58** | **173,737.36** | **0.00** | **(15,023.22)** |
| 594918BX1 | MICROSOFT CORP | 2.88% | 02/06/2024 | 01/30/2017 | 2,580,000.00 | 2,561,217.60 | 2,617,349.58 | 2,555,678.37 | 0.00 | (61,671.21) |



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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** | | | | | **2,580,000.00** | **2,561,217.60** | **2,617,349.58** | **2,555,678.37** | **0.00** | **(61,671.21)** |
| 595017AJ3 | MICROCHIP TECHNOLOGY | 3.92% | 06/01/2021 | 05/23/2018 | 995,000.00 | 995,000.00 | 995,000.00 | 987,027.72 | 0.00 | (7,972.28) |
| **Totals for Cusip** | | | | | **995,000.00** | **995,000.00** | **995,000.00** | **987,027.72** | **0.00** | **(7,972.28)** |
| 610202BR3 | MONONGAHELA POWER CO | 3.55% | 05/15/2027 | 05/09/2017 | 2,135,000.00 | 2,134,103.30 | 2,176,623.36 | 2,091,828.46 | 0.00 | (84,794.90) |
| **Totals for Cusip** | | | | | **2,135,000.00** | **2,134,103.30** | **2,176,623.36** | **2,091,828.46** | **0.00** | **(84,794.90)** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 09/03/2014 | 1,825,000.00 | 1,821,788.00 | 1,912,341.98 | 1,773,542.87 | 0.00 | (138,799.11) |
| **Totals for Cusip** | | | | | **1,825,000.00** | **1,821,788.00** | **1,912,341.98** | **1,773,542.87** | **0.00** | **(138,799.11)** |
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 02/20/2013 | 2,065,000.00 | 2,057,504.05 | 2,140,086.06 | 2,061,359.98 | 0.00 | (78,726.08) |
| **Totals for Cusip** | | | | | **2,065,000.00** | **2,057,504.05** | **2,140,086.06** | **2,061,359.98** | **0.00** | **(78,726.08)** |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 05/26/2017 | 2,020,000.00 | 2,079,125.40 | 2,105,580.25 | 1,970,249.64 | 0.00 | (135,330.61) |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 06/13/2018 | 1,535,000.00 | 1,513,341.15 | 1,513,341.15 | 1,497,194.65 | 0.00 | (16,146.50) |
| **Totals for Cusip** | | | | | **3,555,000.00** | **3,592,466.55** | **3,618,921.40** | **3,467,444.29** | **0.00** | **(151,477.11)** |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 05/22/2013 | 355,000.00 | 353,012.00 | 369,853.60 | 355,512.74 | 0.00 | (14,340.86) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 07/22/2016 | 155,000.00 | 161,961.05 | 161,485.38 | 155,223.87 | 0.00 | (6,261.51) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 11/16/2016 | 115,000.00 | 118,846.75 | 119,811.73 | 115,166.10 | 0.00 | (4,645.63) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 06/28/2017 | 115,000.00 | 120,301.50 | 119,811.73 | 115,166.10 | 0.00 | (4,645.63) |
| **Totals for Cusip** | | | | | **740,000.00** | **754,121.30** | **770,962.44** | **741,068.81** | **0.00** | **(29,893.63)** |
| 628530BH9 | MYLAN INC | 5.20% | 04/15/2048 | 03/28/2018 | 600,000.00 | 598,092.00 | 598,092.00 | 494,727.47 | 0.00 | (103,364.53) |
| 628530BH9 | MYLAN INC | 5.20% | 04/15/2048 | 04/12/2018 | 1,325,000.00 | 1,340,807.25 | 1,340,807.25 | 1,092,523.16 | 0.00 | (248,284.09) |
| **Totals for Cusip** | | | | | **1,925,000.00** | **1,938,899.25** | **1,938,899.25** | **1,587,250.63** | **0.00** | **(351,648.62)** |
| 62854AAK0 | MYLAN NV | 2.50% | 06/07/2019 | 01/31/2017 | 639,000.00 | 638,422.81 | 638,339.51 | 635,994.74 | 0.00 | (2,344.77) |
| **Totals for Cusip** | | | | | **639,000.00** | **638,422.81** | **638,339.51** | **635,994.74** | **0.00** | **(2,344.77)** |
| 62952EAE7 | NYU HOSPITAL CENTER | 4.37% | 07/01/2047 | 05/23/2017 | 905,000.00 | 905,000.00 | 975,166.51 | 900,838.47 | 0.00 | (74,328.04) |
| **Totals for Cusip** | | | | | **905,000.00** | **905,000.00** | **975,166.51** | **900,838.47** | **0.00** | **(74,328.04)** |
| 631005BC8 | NARRAGANSETT ELECTRIC | 5.64% | 03/15/2040 | 10/10/2013 | 3,000,000.00 | 3,298,470.00 | 3,828,561.57 | 3,474,722.04 | 0.00 | (353,839.53) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,298,470.00** | **3,828,561.57** | **3,474,722.04** | **0.00** | **(353,839.53)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 638585BF5 | NATIONSBANK CORP | 6.80% | 03/15/2028 | 07/21/2011 | 3,000,000.00 | 3,029,190.00 | 3,698,621.25 | 3,431,614.41 | 0.00 | (267,006.84) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,029,190.00** | **3,698,621.25** | **3,431,614.41** | **0.00** | **(267,006.84)** |
| 641062AF1 | NESTLE HOLDINGS INC | 3.62% | 09/24/2028 | 09/17/2018 | 2,100,000.00 | 2,089,878.00 | 2,089,878.00 | 2,113,837.11 | 23,959.11 | 0.00 |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,089,878.00** | **2,089,878.00** | **2,113,837.11** | **23,959.11** | **0.00** |
| 651229AX4 | NEWELL BRANDS INC | 5.38% | 04/01/2036 | 05/09/2017 | 1,155,000.00 | 1,303,255.80 | 1,351,796.33 | 1,098,912.11 | 0.00 | (252,884.22) |
| **Totals for Cusip** | | | | | **1,155,000.00** | **1,303,255.80** | **1,351,796.33** | **1,098,912.11** | **0.00** | **(252,884.22)** |
| 65339KAT7 | NEXTERA ENERGY CAPITAL | 3.55% | 05/01/2027 | 04/25/2017 | 2,250,000.00 | 2,243,610.00 | 2,291,948.75 | 2,147,052.26 | 0.00 | (144,896.49) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,243,610.00** | **2,291,948.75** | **2,147,052.26** | **0.00** | **(144,896.49)** |
| 65473QBC6 | NISOURCE FINANCE CORP | 4.80% | 02/15/2044 | 04/09/2013 | 1,315,000.00 | 1,309,411.25 | 1,488,585.08 | 1,273,129.85 | 0.00 | (215,455.23) |
| **Totals for Cusip** | | | | | **1,315,000.00** | **1,309,411.25** | **1,488,585.08** | **1,273,129.85** | **0.00** | **(215,455.23)** |
| 655844CB2 | NORFOLK SOUTHERN CORP | 5.10% | 08/01/2118 | 07/30/2018 | 1,500,000.00 | 1,497,090.00 | 1,497,090.00 | 1,471,837.40 | 0.00 | (25,252.60) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,497,090.00** | **1,497,090.00** | **1,471,837.40** | **0.00** | **(25,252.60)** |
| 655855FA7 | NORFOLK SOUTHERN RAILWAY | 9.75% | 06/15/2020 | 10/06/2004 | 3,492,000.00 | 4,257,604.96 | 4,073,009.96 | 3,817,537.02 | 0.00 | (255,472.94) |
| **Totals for Cusip** | | | | | **3,492,000.00** | **4,257,604.96** | **4,073,009.96** | **3,817,537.02** | **0.00** | **(255,472.94)** |
| 656531AC4 | NORSK HYDRO A/S | 7.75% | 06/15/2023 | 07/18/2013 | 1,250,000.00 | 1,673,712.50 | 1,552,731.85 | 1,478,203.65 | 0.00 | (74,528.20) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,673,712.50** | **1,552,731.85** | **1,478,203.65** | **0.00** | **(74,528.20)** |
| 656531AM2 | NORSK HYDRO A/S | 7.25% | 09/23/2027 | 02/14/2007 | 2,150,000.00 | 2,507,695.50 | 2,838,352.02 | 2,661,288.77 | 0.00 | (177,063.25) |
| **Totals for Cusip** | | | | | **2,150,000.00** | **2,507,695.50** | **2,838,352.02** | **2,661,288.77** | **0.00** | **(177,063.25)** |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 04/29/2011 | 1,250,000.00 | 1,619,587.50 | 1,633,022.53 | 1,534,276.40 | 0.00 | (98,746.13) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,619,587.50** | **1,633,022.53** | **1,534,276.40** | **0.00** | **(98,746.13)** |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 07/25/2000 | 3,550,000.00 | 4,114,237.00 | 4,218,282.28 | 4,032,385.86 | 0.00 | (185,896.42) |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 08/31/2000 | 3,000,000.00 | 3,522,930.00 | 3,564,745.59 | 3,407,650.02 | 0.00 | (157,095.57) |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 01/29/2004 | 3,500,000.00 | 4,011,296.16 | 4,158,869.86 | 3,975,591.69 | 0.00 | (183,278.17) |
| **Totals for Cusip** | | | | | **10,050,000.00** | **11,648,463.16** | **11,941,897.73** | **11,415,627.57** | **0.00** | **(526,270.16)** |
| 669827DM6 | PROVINCE OF NOVA SCOTIA | 8.75% | 04/01/2022 | 07/20/2000 | 1,700,000.00 | 1,911,565.00 | 2,079,890.08 | 1,993,981.00 | 0.00 | (85,909.08) |
| 669827DM6 | PROVINCE OF NOVA SCOTIA | 8.75% | 04/01/2022 | 01/29/2004 | 4,445,000.00 | 4,956,978.99 | 5,438,300.81 | 5,213,673.85 | 0.00 | (224,626.96) |



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|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **6,145,000.00** | **6,868,543.99** | **7,518,190.89** | **7,207,654.85** | **0.00** | **(310,536.04)** |
| 67021CAL1 | NSTAR ELECTRIC COMPANY | 2.70% | 06/01/2026 | 05/23/2016 | 825,000.00 | 822,129.00 | 796,636.65 | 772,317.26 | 0.00 | (24,319.39) |
| | **Totals for Cusip** | | | | **825,000.00** | **822,129.00** | **796,636.65** | **772,317.26** | **0.00** | **(24,319.39)** |
| 67077MAJ7 | AGRIUM INC | 3.15% | 10/01/2022 | 03/23/2018 | 1,055,000.00 | 1,045,241.25 | 1,045,241.25 | 1,018,381.28 | 0.00 | (26,859.97) |
| | **Totals for Cusip** | | | | **1,055,000.00** | **1,045,241.25** | **1,045,241.25** | **1,018,381.28** | **0.00** | **(26,859.97)** |
| 68235PAG3 | ONE GAS INC | 4.50% | 11/01/2048 | 11/01/2018 | 415,000.00 | 410,484.80 | 410,484.80 | 427,179.39 | 16,694.59 | 0.00 |
| | **Totals for Cusip** | | | | **415,000.00** | **410,484.80** | **410,484.80** | **427,179.39** | **16,694.59** | **0.00** |
| 682680AN3 | ONEOK INC | 6.00% | 06/15/2035 | 07/25/2017 | 1,100,000.00 | 1,228,260.00 | 1,257,679.18 | 1,096,878.81 | 0.00 | (160,800.37) |
| | **Totals for Cusip** | | | | **1,100,000.00** | **1,228,260.00** | **1,257,679.18** | **1,096,878.81** | **0.00** | **(160,800.37)** |
| 682680AS2 | ONEOK INC | 4.00% | 07/13/2027 | 07/10/2017 | 410,000.00 | 409,364.50 | 415,546.68 | 391,070.01 | 0.00 | (24,476.67) |
| | **Totals for Cusip** | | | | **410,000.00** | **409,364.50** | **415,546.68** | **391,070.01** | **0.00** | **(24,476.67)** |
| 68327LAB2 | CADILLAC FAIRVIEW PRP TR | 3.88% | 03/20/2027 | 03/13/2017 | 1,200,000.00 | 1,196,448.00 | 1,226,807.88 | 1,194,333.13 | 0.00 | (32,474.75) |
| | **Totals for Cusip** | | | | **1,200,000.00** | **1,196,448.00** | **1,226,807.88** | **1,194,333.13** | **0.00** | **(32,474.75)** |
| 69352PAE3 | PPL CAPITAL FUNDING INC | 3.50% | 12/01/2022 | 10/10/2012 | 1,190,000.00 | 1,188,131.70 | 1,223,494.42 | 1,170,702.29 | 0.00 | (52,792.13) |
| | **Totals for Cusip** | | | | **1,190,000.00** | **1,188,131.70** | **1,223,494.42** | **1,170,702.29** | **0.00** | **(52,792.13)** |
| 69352PAJ2 | PPL CAPITAL FUNDING INC | 5.00% | 03/15/2044 | 06/21/2017 | 1,300,000.00 | 1,492,543.00 | 1,506,303.49 | 1,325,132.94 | 0.00 | (181,170.55) |
| | **Totals for Cusip** | | | | **1,300,000.00** | **1,492,543.00** | **1,506,303.49** | **1,325,132.94** | **0.00** | **(181,170.55)** |
| 693627AY7 | PSI ENERGY | 6.12% | 10/15/2035 | 10/18/2005 | 3,310,000.00 | 3,308,245.70 | 4,344,824.40 | 4,078,217.93 | 0.00 | (266,606.47) |
| | **Totals for Cusip** | | | | **3,310,000.00** | **3,308,245.70** | **4,344,824.40** | **4,078,217.93** | **0.00** | **(266,606.47)** |
| 694308HS9 | PACIFIC GAS & ELECTRIC | 3.30% | 03/15/2027 | 05/30/2018 | 800,000.00 | 747,840.00 | 747,840.00 | 658,567.02 | 0.00 | (89,272.98) |
| | **Totals for Cusip** | | | | **800,000.00** | **747,840.00** | **747,840.00** | **658,567.02** | **0.00** | **(89,272.98)** |
| 694308HW0 | PACIFIC GAS & ELECTRIC | 3.30% | 12/01/2027 | 05/14/2018 | 765,000.00 | 762,815.72 | 762,815.72 | 624,277.30 | 0.00 | (138,538.42) |
| | **Totals for Cusip** | | | | **765,000.00** | **762,815.72** | **762,815.72** | **624,277.30** | **0.00** | **(138,538.42)** |
| 698900AG2 | ENCANA CORP | 7.20% | 11/01/2031 | 07/18/2017 | 1,700,000.00 | 2,057,017.00 | 2,182,611.23 | 1,922,619.10 | 0.00 | (259,992.13) |
| | **Totals for Cusip** | | | | **1,700,000.00** | **2,057,017.00** | **2,182,611.23** | **1,922,619.10** | **0.00** | **(259,992.13)** |
| 709599AU8 | PENSKE TRUCK LEASING/PTL | 3.20% | 07/15/2020 | 07/16/2015 | 1,500,000.00 | 1,493,985.00 | 1,522,374.06 | 1,492,519.70 | 0.00 | (29,854.36) |



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|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,493,985.00** | **1,522,374.06** | **1,492,519.70** | **0.00** | **(29,854.36)** |
| 709599BC7 | PENSKE TRUCK LEASING/PTL | 4.12% | 08/01/2023 | 06/26/2018 | 2,500,000.00 | 2,499,775.00 | 2,499,775.00 | 2,495,583.88 | 0.00 | (4,191.12) |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,499,775.00** | **2,499,775.00** | **2,495,583.88** | **0.00** | **(4,191.12)** |
| 718549AF5 | PHILLIPS 66 PARTNERS LP | 3.75% | 03/01/2028 | 10/10/2017 | 450,000.00 | 448,290.00 | 450,205.55 | 415,599.89 | 0.00 | (34,605.66) |
| | **Totals for Cusip** | | | | **450,000.00** | **448,290.00** | **450,205.55** | **415,599.89** | **0.00** | **(34,605.66)** |
| 723787AB3 | PIONEER NATURAL RESOURCES CO | 7.20% | 01/15/2028 | 03/05/2013 | 2,350,000.00 | 3,056,950.50 | 2,928,621.25 | 2,850,426.16 | 0.00 | (78,195.09) |
| | **Totals for Cusip** | | | | **2,350,000.00** | **3,056,950.50** | **2,928,621.25** | **2,850,426.16** | **0.00** | **(78,195.09)** |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 10/06/2016 | 270,000.00 | 269,541.00 | 263,468.42 | 240,856.17 | 0.00 | (22,612.25) |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 11/29/2016 | 1,000,000.00 | 911,640.00 | 975,808.98 | 892,059.89 | 0.00 | (83,749.09) |
| | **Totals for Cusip** | | | | **1,270,000.00** | **1,181,181.00** | **1,239,277.40** | **1,132,916.06** | **0.00** | **(106,361.34)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 545,000.00 | 584,414.40 | 572,231.47 | 555,882.02 | 0.00 | (16,349.45) |
| | **Totals for Cusip** | | | | **545,000.00** | **584,414.40** | **572,231.47** | **555,882.02** | **0.00** | **(16,349.45)** |
| 74274TAB6 | PRIVATE EXPORT FUNDING | 2.65% | 02/16/2021 | 02/13/2018 | 8,635,000.00 | 8,626,624.05 | 8,626,624.05 | 8,641,890.73 | 15,266.68 | 0.00 |
| | **Totals for Cusip** | | | | **8,635,000.00** | **8,626,624.05** | **8,626,624.05** | **8,641,890.73** | **15,266.68** | **0.00** |
| 743315AT0 | PROGRESSIVE CORP | 4.20% | 03/15/2048 | 03/09/2018 | 1,000,000.00 | 991,730.00 | 991,730.00 | 989,309.74 | 0.00 | (2,420.26) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **991,730.00** | **991,730.00** | **989,309.74** | **0.00** | **(2,420.26)** |
| 743756AB4 | PROV ST JOSEPH HLTH OBL | 2.75% | 10/01/2026 | 09/20/2016 | 750,000.00 | 750,000.00 | 726,538.19 | 697,981.32 | 0.00 | (28,556.87) |
| | **Totals for Cusip** | | | | **750,000.00** | **750,000.00** | **726,538.19** | **697,981.32** | **0.00** | **(28,556.87)** |
| 743756AC2 | PROV ST JOSEPH HLTH OBL | 3.74% | 10/01/2047 | 09/20/2016 | 145,000.00 | 145,000.00 | 143,686.97 | 135,012.82 | 0.00 | (8,674.15) |
| | **Totals for Cusip** | | | | **145,000.00** | **145,000.00** | **143,686.97** | **135,012.82** | **0.00** | **(8,674.15)** |
| 74456QAR7 | PUBLIC SERVICE ELECTRIC | 5.80% | 05/01/2037 | 05/07/2007 | 2,060,000.00 | 2,055,983.00 | 2,685,831.65 | 2,462,340.85 | 0.00 | (223,490.80) |
| | **Totals for Cusip** | | | | **2,060,000.00** | **2,055,983.00** | **2,685,831.65** | **2,462,340.85** | **0.00** | **(223,490.80)** |
| 74456QBS4 | PUBLIC SERVICE ELECTRIC | 3.00% | 05/15/2027 | 05/02/2017 | 1,290,000.00 | 1,286,220.30 | 1,282,534.55 | 1,241,615.48 | 0.00 | (40,919.07) |
| | **Totals for Cusip** | | | | **1,290,000.00** | **1,286,220.30** | **1,282,534.55** | **1,241,615.48** | **0.00** | **(40,919.07)** |
| 748148KA0 | PROVINCE OF QUEBEC | 8.62% | 12/01/2026 | 07/16/2013 | 1,750,000.00 | 2,552,130.00 | 2,417,984.03 | 2,372,811.14 | 0.00 | (45,172.89) |
| | **Totals for Cusip** | | | | **1,750,000.00** | **2,552,130.00** | **2,417,984.03** | **2,372,811.14** | **0.00** | **(45,172.89)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 74834LAS9 | QUEST DIAGNOSTIC INC | 4.70% | 04/01/2021 | 03/21/2011 | 2,490,000.00 | 2,485,841.70 | 2,632,686.51 | 2,559,377.10 | 0.00 | (73,309.41) |
| **Totals for Cusip** | | | | | **2,490,000.00** | **2,485,841.70** | **2,632,686.51** | **2,559,377.10** | **0.00** | **(73,309.41)** |
| 74834LAX8 | QUEST DIAGNOSTIC INC | 3.50% | 03/30/2025 | 03/11/2015 | 1,000,000.00 | 985,890.00 | 1,011,520.34 | 975,159.77 | 0.00 | (36,360.57) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **985,890.00** | **1,011,520.34** | **975,159.77** | **0.00** | **(36,360.57)** |
| 74834LAZ3 | QUEST DIAGNOSTIC INC | 3.45% | 06/01/2026 | 05/23/2016 | 345,000.00 | 344,044.35 | 346,142.92 | 331,134.46 | 0.00 | (15,008.46) |
| **Totals for Cusip** | | | | | **345,000.00** | **344,044.35** | **346,142.92** | **331,134.46** | **0.00** | **(15,008.46)** |
| 756109AV6 | REALTY INCOME CORP | 3.88% | 04/15/2025 | 04/16/2018 | 805,000.00 | 798,213.85 | 798,213.85 | 803,489.47 | 5,275.62 | 0.00 |
| **Totals for Cusip** | | | | | **805,000.00** | **798,213.85** | **798,213.85** | **803,489.47** | **5,275.62** | **0.00** |
| 75625QAC3 | RECKITT BENCKISER TSY | 2.38% | 06/24/2022 | 06/21/2017 | 2,715,000.00 | 2,712,447.90 | 2,661,751.22 | 2,607,664.40 | 0.00 | (54,086.82) |
| **Totals for Cusip** | | | | | **2,715,000.00** | **2,712,447.90** | **2,661,751.22** | **2,607,664.40** | **0.00** | **(54,086.82)** |
| 75625QAD1 | RECKITT BENCKISER TSY | 2.75% | 06/26/2024 | 06/21/2017 | 1,555,000.00 | 1,553,320.60 | 1,521,301.42 | 1,469,656.97 | 0.00 | (51,644.45) |
| **Totals for Cusip** | | | | | **1,555,000.00** | **1,553,320.60** | **1,521,301.42** | **1,469,656.97** | **0.00** | **(51,644.45)** |
| 771196BA9 | ROCHE HOLDINGS INC | 2.25% | 09/30/2019 | 09/22/2014 | 6,000,000.00 | 5,991,240.00 | 6,010,916.94 | 5,960,495.10 | 0.00 | (50,421.84) |
| **Totals for Cusip** | | | | | **6,000,000.00** | **5,991,240.00** | **6,010,916.94** | **5,960,495.10** | **0.00** | **(50,421.84)** |
| 774341AG6 | ROCKWELL COLLINS | 1.95% | 07/15/2019 | 03/28/2017 | 1,725,000.00 | 1,723,344.00 | 1,716,160.39 | 1,712,299.76 | 0.00 | (3,860.63) |
| **Totals for Cusip** | | | | | **1,725,000.00** | **1,723,344.00** | **1,716,160.39** | **1,712,299.76** | **0.00** | **(3,860.63)** |
| 774341AJ0 | ROCKWELL COLLINS | 3.20% | 03/15/2024 | 03/28/2017 | 1,250,000.00 | 1,246,400.00 | 1,259,584.00 | 1,203,763.14 | 0.00 | (55,820.86) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,246,400.00** | **1,259,584.00** | **1,203,763.14** | **0.00** | **(55,820.86)** |
| 776743AA4 | ROPER TECHNOLOGIES INC | 3.00% | 12/15/2020 | 11/30/2015 | 2,475,000.00 | 2,474,059.50 | 2,504,454.26 | 2,458,923.54 | 0.00 | (45,530.72) |
| **Totals for Cusip** | | | | | **2,475,000.00** | **2,474,059.50** | **2,504,454.26** | **2,458,923.54** | **0.00** | **(45,530.72)** |
| 776743AD8 | ROPER TECHNOLOGIES INC | 3.80% | 12/15/2026 | 11/06/2018 | 1,185,000.00 | 1,136,474.25 | 1,136,474.25 | 1,155,448.46 | 18,974.21 | 0.00 |
| **Totals for Cusip** | | | | | **1,185,000.00** | **1,136,474.25** | **1,136,474.25** | **1,155,448.46** | **18,974.21** | **0.00** |
| 78349AAB9 | RWJ BARNABAS HEALTH | 3.95% | 07/01/2046 | 10/19/2016 | 575,000.00 | 575,000.00 | 586,176.98 | 540,330.60 | 0.00 | (45,846.38) |
| **Totals for Cusip** | | | | | **575,000.00** | **575,000.00** | **586,176.98** | **540,330.60** | **0.00** | **(45,846.38)** |
| 78355HKF5 | RYDER SYSTEM INC | 2.50% | 09/01/2022 | 08/01/2017 | 2,520,000.00 | 2,513,901.60 | 2,474,738.03 | 2,421,159.98 | 0.00 | (53,578.05) |
| **Totals for Cusip** | | | | | **2,520,000.00** | **2,513,901.60** | **2,474,738.03** | **2,421,159.98** | **0.00** | **(53,578.05)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 78355HKH1 | RYDER SYSTEM INC | 3.75% | 06/09/2023 | 06/14/2018 | 1,600,000.00 | 1,596,704.00 | 1,596,704.00 | 1,590,167.17 | 0.00 | (6,536.83) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,596,704.00** | **1,596,704.00** | **1,590,167.17** | **0.00** | **(6,536.83)** |
| 78355HKK4 | RYDER SYSTEM INC | 3.88% | 12/01/2023 | 10/30/2018 | 2,000,000.00 | 1,998,760.00 | 1,998,760.00 | 2,002,650.40 | 3,890.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,998,760.00** | **1,998,760.00** | **2,002,650.40** | **3,890.40** | **0.00** |
| 797440BR4 | SAN DIEGO GAS & ELECTRIC | 3.60% | 09/01/2023 | 09/04/2013 | 2,400,000.00 | 2,399,616.00 | 2,491,330.99 | 2,419,118.57 | 0.00 | (72,212.42) |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,399,616.00** | **2,491,330.99** | **2,419,118.57** | **0.00** | **(72,212.42)** |
| 80281LAH8 | SANTANDER UK GROUP HLDGS | 3.37% | 01/05/2024 | 01/02/2018 | 2,145,000.00 | 2,145,000.00 | 2,145,000.00 | 2,035,234.26 | 0.00 | (109,765.74) |
| **Totals for Cusip** | | | | | **2,145,000.00** | **2,145,000.00** | **2,145,000.00** | **2,035,234.26** | **0.00** | **(109,765.74)** |
| 80283LAH6 | SANTANDER UK | 2.35% | 09/10/2019 | 09/03/2014 | 1,000,000.00 | 995,970.00 | 1,000,396.03 | 992,424.14 | 0.00 | (7,971.89) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **995,970.00** | **1,000,396.03** | **992,424.14** | **0.00** | **(7,971.89)** |
| 803854FA1 | SASKATCHEWAN CDA | 8.50% | 07/15/2022 | 07/19/2000 | 5,450,000.00 | 6,030,479.50 | 6,746,998.19 | 6,419,064.50 | 0.00 | (327,933.69) |
| **Totals for Cusip** | | | | | **5,450,000.00** | **6,030,479.50** | **6,746,998.19** | **6,419,064.50** | **0.00** | **(327,933.69)** |
| 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.90% | 09/23/2019 | 09/19/2016 | 2,100,000.00 | 2,098,299.00 | 2,080,987.67 | 2,070,570.20 | 0.00 | (10,417.47) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,098,299.00** | **2,080,987.67** | **2,070,570.20** | **0.00** | **(10,417.47)** |
| 82481LAC3 | SHIRE ACQ INV IRELAND DA | 2.88% | 09/23/2023 | 09/19/2016 | 1,730,000.00 | 1,729,775.10 | 1,700,718.66 | 1,635,398.48 | 0.00 | (65,320.18) |
| 82481LAC3 | SHIRE ACQ INV IRELAND DA | 2.88% | 09/23/2023 | 11/30/2017 | 1,640,000.00 | 1,609,627.20 | 1,612,241.97 | 1,550,319.95 | 0.00 | (61,922.02) |
| **Totals for Cusip** | | | | | **3,370,000.00** | **3,339,402.30** | **3,312,960.63** | **3,185,718.43** | **0.00** | **(127,242.20)** |
| 82620KAC7 | SIEMENS FINANCIERINGSMAT | 2.15% | 05/27/2020 | 05/18/2015 | 900,000.00 | 898,812.00 | 894,464.38 | 887,504.56 | 0.00 | (6,959.82) |
| **Totals for Cusip** | | | | | **900,000.00** | **898,812.00** | **894,464.38** | **887,504.56** | **0.00** | **(6,959.82)** |
| 82620KAJ2 | SIEMENS FINANCIERINGSMAT | 1.70% | 09/15/2021 | 09/23/2016 | 7,030,000.00 | 6,978,891.90 | 6,838,675.18 | 6,741,156.91 | 0.00 | (97,518.27) |
| **Totals for Cusip** | | | | | **7,030,000.00** | **6,978,891.90** | **6,838,675.18** | **6,741,156.91** | **0.00** | **(97,518.27)** |
| 82620KAM5 | SIEMENS FINANCIERINGSMAT | 3.30% | 09/15/2046 | 12/20/2018 | 750,000.00 | 642,000.00 | 642,000.00 | 634,167.44 | 0.00 | (7,832.56) |
| **Totals for Cusip** | | | | | **750,000.00** | **642,000.00** | **642,000.00** | **634,167.44** | **0.00** | **(7,832.56)** |
| 837004CJ7 | SOUTH CAROLINA ELEC&GAS | 5.10% | 06/01/2065 | 05/19/2015 | 1,450,000.00 | 1,438,298.50 | 1,659,086.82 | 1,490,782.57 | 0.00 | (168,304.25) |
| **Totals for Cusip** | | | | | **1,450,000.00** | **1,438,298.50** | **1,659,086.82** | **1,490,782.57** | **0.00** | **(168,304.25)** |
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/10/2018 | 720,000.00 | 727,156.80 | 727,156.80 | 691,203.04 | 0.00 | (35,953.76) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/10/2018 | 780,000.00 | 788,977.80 | 788,977.80 | 748,803.29 | 0.00 | (40,174.51) |
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/17/2018 | 500,000.00 | 505,860.00 | 505,860.00 | 480,002.11 | 0.00 | (25,857.89) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,021,994.60** | **2,021,994.60** | **1,920,008.44** | **0.00** | **(101,986.16)** |
| 85434VAA6 | STANFORD HEALTH CARE | 3.80% | 11/15/2048 | 01/09/2018 | 245,000.00 | 245,000.00 | 245,000.00 | 234,455.04 | 0.00 | (10,544.96) |
| **Totals for Cusip** | | | | | **245,000.00** | **245,000.00** | **245,000.00** | **234,455.04** | **0.00** | **(10,544.96)** |
| 863667AH4 | STRYKER CORPORATION | 3.38% | 11/01/2025 | 06/29/2018 | 1,175,000.00 | 1,133,710.50 | 1,133,710.50 | 1,135,961.71 | 2,251.21 | 0.00 |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,133,710.50** | **1,133,710.50** | **1,135,961.71** | **2,251.21** | **0.00** |
| 86787EAV9 | SUNTRUST BANK | 3.00% | 02/02/2023 | 01/26/2018 | 1,565,000.00 | 1,559,741.60 | 1,559,741.60 | 1,534,058.84 | 0.00 | (25,682.76) |
| **Totals for Cusip** | | | | | **1,565,000.00** | **1,559,741.60** | **1,559,741.60** | **1,534,058.84** | **0.00** | **(25,682.76)** |
| 86944BAE3 | SUTTER HEALTH | 4.09% | 08/15/2048 | 03/27/2018 | 1,235,000.00 | 1,224,428.40 | 1,224,428.40 | 1,179,331.20 | 0.00 | (45,097.20) |
| **Totals for Cusip** | | | | | **1,235,000.00** | **1,224,428.40** | **1,224,428.40** | **1,179,331.20** | **0.00** | **(45,097.20)** |
| 871829BG1 | SYSCO CORP | 3.55% | 03/15/2025 | 03/08/2018 | 2,000,000.00 | 1,989,600.00 | 1,989,600.00 | 1,969,498.64 | 0.00 | (20,101.36) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,989,600.00** | **1,989,600.00** | **1,969,498.64** | **0.00** | **(20,101.36)** |
| 875127BD3 | TAMPA ELECTRIC | 4.20% | 05/15/2045 | 05/15/2015 | 600,000.00 | 598,884.00 | 618,059.17 | 563,033.86 | 0.00 | (55,025.31) |
| **Totals for Cusip** | | | | | **600,000.00** | **598,884.00** | **618,059.17** | **563,033.86** | **0.00** | **(55,025.31)** |
| 880591DZ2 | TENNESSEE VALLEY AUTHORITY | 5.38% | 04/01/2056 | 03/29/2006 | 1,690,000.00 | 1,680,400.80 | 2,399,335.25 | 2,305,753.19 | 0.00 | (93,582.06) |
| **Totals for Cusip** | | | | | **1,690,000.00** | **1,680,400.80** | **2,399,335.25** | **2,305,753.19** | **0.00** | **(93,582.06)** |
| 882384AD2 | TEXAS EASTERN TRANSMISSION LP | 3.50% | 01/15/2028 | 01/04/2018 | 1,315,000.00 | 1,308,175.15 | 1,308,175.15 | 1,241,525.70 | 0.00 | (66,649.45) |
| **Totals for Cusip** | | | | | **1,315,000.00** | **1,308,175.15** | **1,308,175.15** | **1,241,525.70** | **0.00** | **(66,649.45)** |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/23/2014 | 285,000.00 | 284,532.60 | 293,250.35 | 286,486.88 | 0.00 | (6,763.47) |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/29/2015 | 1,000,000.00 | 1,041,780.00 | 1,028,948.59 | 1,005,217.13 | 0.00 | (23,731.46) |
| **Totals for Cusip** | | | | | **1,285,000.00** | **1,326,312.60** | **1,322,198.94** | **1,291,704.01** | **0.00** | **(30,494.93)** |
| 883203BU4 | TEXTRON INC | 4.30% | 03/01/2024 | 05/22/2014 | 1,775,000.00 | 1,839,858.50 | 1,877,072.17 | 1,814,148.81 | 0.00 | (62,923.36) |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,839,858.50** | **1,877,072.17** | **1,814,148.81** | **0.00** | **(62,923.36)** |
| 89233P5F9 | TOYOTA MOTOR CREDIT | 3.40% | 09/15/2021 | 04/24/2018 | 3,200,000.00 | 3,220,416.00 | 3,220,416.00 | 3,225,085.31 | 4,669.31 | 0.00 |
| **Totals for Cusip** | | | | | **3,200,000.00** | **3,220,416.00** | **3,220,416.00** | **3,225,085.31** | **4,669.31** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 893574AK9 | TRANSCONT GAS PIPE CORP | 4.00% | 03/15/2028 | 09/20/2018 | 1,275,000.00 | 1,268,227.45 | 1,268,227.45 | 1,246,745.20 | 0.00 | (21,482.25) |
| **Totals for Cusip** | | | | | **1,275,000.00** | **1,268,227.45** | **1,268,227.45** | **1,246,745.20** | **0.00** | **(21,482.25)** |
| 89838QAA1 | BOSTON UNIVERSITY | 4.06% | 10/01/2048 | 08/15/2018 | 475,000.00 | 475,000.00 | 475,000.00 | 476,456.08 | 1,456.08 | 0.00 |
| **Totals for Cusip** | | | | | **475,000.00** | **475,000.00** | **475,000.00** | **476,456.08** | **1,456.08** | **0.00** |
| 899043AA1 | TUFTS UNIVERSITY | 5.02% | 04/15/2112 | 03/22/2012 | 2,000,000.00 | 2,000,000.00 | 2,285,748.76 | 2,131,123.04 | 0.00 | (154,625.72) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,000,000.00** | **2,285,748.76** | **2,131,123.04** | **0.00** | **(154,625.72)** |
| 90131HAZ8 | 21ST CENTURY FOX AMERICA | 7.12% | 04/08/2028 | 04/06/2015 | 1,560,000.00 | 1,311,309.08 | 2,011,447.39 | 1,943,914.88 | 0.00 | (67,532.51) |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,311,309.08** | **2,011,447.39** | **1,943,914.88** | **0.00** | **(67,532.51)** |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 885,000.00 | 937,437.77 | 1,146,915.40 | 1,115,671.92 | 0.00 | (31,243.48) |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 2,095,000.00 | 2,283,290.88 | 2,715,014.43 | 2,641,053.87 | 0.00 | (73,960.56) |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 20,000.00 | 21,892.05 | 25,918.99 | 25,212.92 | 0.00 | (706.07) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,242,620.70** | **3,887,848.82** | **3,781,938.71** | **0.00** | **(105,910.11)** |
| 902494AW3 | TYSON FOODS INC | 2.65% | 08/15/2019 | 08/05/2014 | 1,165,000.00 | 1,164,231.10 | 1,170,612.36 | 1,158,969.25 | 0.00 | (11,643.11) |
| **Totals for Cusip** | | | | | **1,165,000.00** | **1,164,231.10** | **1,170,612.36** | **1,158,969.25** | **0.00** | **(11,643.11)** |
| 902494BC6 | TYSON FOODS INC | 3.55% | 06/02/2027 | 05/23/2017 | 1,695,000.00 | 1,692,169.35 | 1,735,611.98 | 1,579,643.98 | 0.00 | (155,968.00) |
| **Totals for Cusip** | | | | | **1,695,000.00** | **1,692,169.35** | **1,735,611.98** | **1,579,643.98** | **0.00** | **(155,968.00)** |
| 902494BD4 | TYSON FOODS INC | 4.55% | 06/02/2047 | 05/23/2017 | 245,000.00 | 243,569.20 | 266,832.95 | 214,676.26 | 0.00 | (52,156.69) |
| **Totals for Cusip** | | | | | **245,000.00** | **243,569.20** | **266,832.95** | **214,676.26** | **0.00** | **(52,156.69)** |
| 903280AD7 | USAA CAPITAL CORP | 2.12% | 06/03/2019 | 05/05/2014 | 3,000,000.00 | 2,999,850.00 | 2,995,873.05 | 2,989,607.10 | 0.00 | (6,265.95) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,999,850.00** | **2,995,873.05** | **2,989,607.10** | **0.00** | **(6,265.95)** |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 04/10/2018 | 630,000.00 | 630,352.80 | 630,352.80 | 573,413.21 | 0.00 | (56,939.59) |
| **Totals for Cusip** | | | | | **630,000.00** | **630,352.80** | **630,352.80** | **573,413.21** | **0.00** | **(56,939.59)** |
| 907818EX2 | UNION PACIFIC CORP | 4.80% | 09/10/2058 | 06/05/2018 | 350,000.00 | 349,615.00 | 349,615.00 | 348,284.51 | 0.00 | (1,330.49) |
| **Totals for Cusip** | | | | | **350,000.00** | **349,615.00** | **349,615.00** | **348,284.51** | **0.00** | **(1,330.49)** |
| 909319AA3 | UNITED AIR 2013-1 A | 4.30% | 02/15/2027 | 08/01/2013 | 349,081.87 | 349,081.87 | 368,368.65 | 356,409.87 | 0.00 | (11,958.78) |
| **Totals for Cusip** | | | | | **349,081.87** | **349,081.87** | **368,368.65** | **356,409.87** | **0.00** | **(11,958.78)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 911312BC9 | UNITED PARCEL SERVICE | 2.35% | 05/16/2022 | 05/11/2017 | 2,500,000.00 | 2,496,475.00 | 2,488,762.98 | 2,439,143.38 | 0.00 | (49,619.60) |
| 911312BC9 | UNITED PARCEL SERVICE | 2.35% | 05/16/2022 | 06/06/2017 | 2,060,000.00 | 2,081,836.00 | 2,050,740.69 | 2,009,854.14 | 0.00 | (40,886.55) |
| **Totals for Cusip** | | | | | **4,560,000.00** | **4,578,311.00** | **4,539,503.67** | **4,448,997.52** | **0.00** | **(90,506.15)** |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 10/01/2009 | 1,500,000.00 | 2,031,105.00 | 1,676,083.95 | 1,570,731.98 | 0.00 | (105,351.97) |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 01/06/2010 | 565,000.00 | 745,568.35 | 631,324.95 | 591,642.38 | 0.00 | (39,682.57) |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 06/23/2010 | 1,500,000.00 | 2,062,620.00 | 1,676,083.95 | 1,570,731.98 | 0.00 | (105,351.97) |
| **Totals for Cusip** | | | | | **3,565,000.00** | **4,839,293.35** | **3,983,492.85** | **3,733,106.34** | **0.00** | **(250,386.51)** |
| 913017AS8 | UNITED TECHNOLOGIES | 8.75% | 03/01/2021 | 04/01/2011 | 425,000.00 | 571,841.75 | 501,539.65 | 471,620.35 | 0.00 | (29,919.30) |
| **Totals for Cusip** | | | | | **425,000.00** | **571,841.75** | **501,539.65** | **471,620.35** | **0.00** | **(29,919.30)** |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 10/20/2010 | 205,000.00 | 238,935.70 | 267,450.70 | 233,364.94 | 0.00 | (34,085.76) |
| **Totals for Cusip** | | | | | **205,000.00** | **238,935.70** | **267,450.70** | **233,364.94** | **0.00** | **(34,085.76)** |
| 913017CA5 | UNITED TECHNOLOGIES | 4.15% | 05/15/2045 | 08/28/2018 | 225,000.00 | 213,961.50 | 213,961.50 | 201,223.41 | 0.00 | (12,738.09) |
| 913017CA5 | UNITED TECHNOLOGIES | 4.15% | 05/15/2045 | 08/28/2018 | 1,000,000.00 | 951,990.00 | 951,990.00 | 894,326.26 | 0.00 | (57,663.74) |
| **Totals for Cusip** | | | | | **1,225,000.00** | **1,165,951.50** | **1,165,951.50** | **1,095,549.67** | **0.00** | **(70,401.83)** |
| 913017CY3 | UNITED TECHNOLOGIES | 4.12% | 11/16/2028 | 08/13/2018 | 515,000.00 | 514,814.60 | 514,814.60 | 510,211.12 | 0.00 | (4,603.48) |
| **Totals for Cusip** | | | | | **515,000.00** | **514,814.60** | **514,814.60** | **510,211.12** | **0.00** | **(4,603.48)** |
| 913017DA4 | UNITED TECHNOLOGIES | 3.35% | 08/16/2021 | 08/13/2018 | 510,000.00 | 509,377.80 | 509,377.80 | 508,620.04 | 0.00 | (757.76) |
| **Totals for Cusip** | | | | | **510,000.00** | **509,377.80** | **509,377.80** | **508,620.04** | **0.00** | **(757.76)** |
| 913017DB2 | UNITED TECHNOLOGIES | 3.65% | 08/16/2023 | 08/13/2018 | 500,000.00 | 499,955.00 | 499,955.00 | 498,040.86 | 0.00 | (1,914.14) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,955.00** | **499,955.00** | **498,040.86** | **0.00** | **(1,914.14)** |
| 913017DD8 | UNITED TECHNOLOGIES | 3.95% | 08/16/2025 | 08/13/2018 | 300,000.00 | 299,490.00 | 299,490.00 | 297,676.64 | 0.00 | (1,813.36) |
| **Totals for Cusip** | | | | | **300,000.00** | **299,490.00** | **299,490.00** | **297,676.64** | **0.00** | **(1,813.36)** |
| 91324PCV2 | UNITEDHEALTH GROUP INC | 3.10% | 03/15/2026 | 10/29/2018 | 2,754,000.00 | 2,622,110.94 | 2,622,110.94 | 2,657,842.44 | 35,731.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,754,000.00** | **2,622,110.94** | **2,622,110.94** | **2,657,842.44** | **35,731.50** | **0.00** |
| 91324PDQ2 | UNITEDHEALTH GROUP INC | 4.45% | 12/15/2048 | 12/13/2018 | 235,000.00 | 234,036.50 | 234,036.50 | 241,893.60 | 7,857.10 | 0.00 |
| **Totals for Cusip** | | | | | **235,000.00** | **234,036.50** | **234,036.50** | **241,893.60** | **7,857.10** | **0.00** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 914748AA6 | UNIV OF NOTRE DAME | 3.39% | 02/15/2048 | 12/07/2017 | 1,555,000.00 | 1,555,000.00 | 1,550,862.53 | 1,469,518.80 | 0.00 | (81,343.73) |
| **Totals for Cusip** | | | | | **1,555,000.00** | **1,555,000.00** | **1,550,862.53** | **1,469,518.80** | **0.00** | **(81,343.73)** |
| 91481CAA8 | UNIVERSITY OF PENNSYLVANIA | 4.67% | 09/01/2112 | 03/29/2012 | 1,775,000.00 | 1,775,000.00 | 2,004,659.81 | 1,900,675.72 | 0.00 | (103,984.09) |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,775,000.00** | **2,004,659.81** | **1,900,675.72** | **0.00** | **(103,984.09)** |
| 91529YAH9 | UNUMPROVIDENT CORP | 5.62% | 09/15/2020 | 09/08/2010 | 725,000.00 | 724,122.75 | 780,494.52 | 750,156.17 | 0.00 | (30,338.35) |
| **Totals for Cusip** | | | | | **725,000.00** | **724,122.75** | **780,494.52** | **750,156.17** | **0.00** | **(30,338.35)** |
| 92277GAN7 | VENTAS REALTY LP | 4.40% | 01/15/2029 | 08/06/2018 | 1,200,000.00 | 1,199,448.00 | 1,199,448.00 | 1,194,004.33 | 0.00 | (5,443.67) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,199,448.00** | **1,199,448.00** | **1,194,004.33** | **0.00** | **(5,443.67)** |
| 92343VEA8 | VERIZON COMMUNICATIONS | 4.50% | 08/10/2033 | 08/01/2017 | 1,310,000.00 | 1,306,305.80 | 1,373,966.84 | 1,293,082.28 | 0.00 | (80,884.56) |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,306,305.80** | **1,373,966.84** | **1,293,082.28** | **0.00** | **(80,884.56)** |
| 927804FR0 | VIRGINIA ELECTRIC & POWER | 4.45% | 02/15/2044 | 02/04/2014 | 855,000.00 | 848,262.60 | 964,629.15 | 859,763.82 | 0.00 | (104,865.33) |
| **Totals for Cusip** | | | | | **855,000.00** | **848,262.60** | **964,629.15** | **859,763.82** | **0.00** | **(104,865.33)** |
| 92890HAB8 | WEA FINANCE LLC / WESTFIEL | 2.70% | 09/17/2019 | 09/10/2014 | 2,265,000.00 | 2,260,470.00 | 2,277,228.74 | 2,254,970.92 | 0.00 | (22,257.82) |
| **Totals for Cusip** | | | | | **2,265,000.00** | **2,260,470.00** | **2,277,228.74** | **2,254,970.92** | **0.00** | **(22,257.82)** |
| 931142EJ8 | WALMART INC | 3.12% | 06/23/2021 | 06/20/2018 | 4,500,000.00 | 4,499,775.00 | 4,499,775.00 | 4,531,974.35 | 32,199.35 | 0.00 |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,499,775.00** | **4,499,775.00** | **4,531,974.35** | **32,199.35** | **0.00** |
| 95040QAD6 | WELLTOWER INC | 4.25% | 04/15/2028 | 08/14/2018 | 1,000,000.00 | 992,980.00 | 992,980.00 | 989,913.89 | 0.00 | (3,066.11) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **992,980.00** | **992,980.00** | **989,913.89** | **0.00** | **(3,066.11)** |
| 960386AN0 | WABTEC | 4.15% | 03/15/2024 | 09/12/2018 | 2,250,000.00 | 2,245,612.50 | 2,245,612.50 | 2,174,279.58 | 0.00 | (71,332.92) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,245,612.50** | **2,245,612.50** | **2,174,279.58** | **0.00** | **(71,332.92)** |
| 96145DAE5 | WESTROCK CO | 3.75% | 03/15/2025 | 03/01/2018 | 2,840,000.00 | 2,832,161.60 | 2,832,161.60 | 2,786,735.23 | 0.00 | (45,426.37) |
| **Totals for Cusip** | | | | | **2,840,000.00** | **2,832,161.60** | **2,832,161.60** | **2,786,735.23** | **0.00** | **(45,426.37)** |
| 962166AT1 | WEYERHAEUSER CO | 8.50% | 01/15/2025 | 09/09/2013 | 1,500,000.00 | 1,843,575.00 | 1,971,512.91 | 1,825,983.47 | 0.00 | (145,529.44) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,843,575.00** | **1,971,512.91** | **1,825,983.47** | **0.00** | **(145,529.44)** |
| 963320AQ9 | WHIRLPOOL CORP | 2.40% | 03/01/2019 | 02/20/2014 | 610,000.00 | 608,621.40 | 611,883.00 | 609,161.25 | 0.00 | (2,721.75) |
| **Totals for Cusip** | | | | | **610,000.00** | **608,621.40** | **611,883.00** | **609,161.25** | **0.00** | **(2,721.75)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 96949LAD7 | WILLIAMS PARTNERS LP | 3.75% | 06/15/2027 | 05/31/2017 | 3,100,000.00 | 3,098,419.00 | 3,106,443.26 | 2,937,491.03 | 0.00 | (168,952.23) |
| **Totals for Cusip** | | | | | **3,100,000.00** | **3,098,419.00** | **3,106,443.26** | **2,937,491.03** | **0.00** | **(168,952.23)** |
| 96950FAF1 | WILLIAMS PARTNERS LP | 6.30% | 04/15/2040 | 06/22/2017 | 825,000.00 | 963,756.75 | 1,014,700.24 | 877,621.17 | 0.00 | (137,079.07) |
| **Totals for Cusip** | | | | | **825,000.00** | **963,756.75** | **1,014,700.24** | **877,621.17** | **0.00** | **(137,079.07)** |
| 976656CC0 | WISCONSIN ELECTRIC POWER | 4.25% | 12/15/2019 | 12/08/2009 | 1,585,000.00 | 1,579,896.30 | 1,642,589.42 | 1,603,591.54 | 0.00 | (38,997.88) |
| **Totals for Cusip** | | | | | **1,585,000.00** | **1,579,896.30** | **1,642,589.42** | **1,603,591.54** | **0.00** | **(38,997.88)** |
| 98389BAS9 | XCEL ENERGY INC | 2.40% | 03/15/2021 | 01/02/2018 | 3,320,000.00 | 3,306,554.00 | 3,306,554.00 | 3,269,237.63 | 0.00 | (37,316.37) |
| **Totals for Cusip** | | | | | **3,320,000.00** | **3,306,554.00** | **3,306,554.00** | **3,269,237.63** | **0.00** | **(37,316.37)** |
| 98462YAD2 | YAMANA GOLD INC | 4.62% | 12/15/2027 | 06/04/2018 | 740,000.00 | 739,928.16 | 739,928.16 | 687,172.46 | 0.00 | (52,755.70) |
| **Totals for Cusip** | | | | | **740,000.00** | **739,928.16** | **739,928.16** | **687,172.46** | **0.00** | **(52,755.70)** |
| 98956PAQ5 | ZIMMER BIOMET HOLDINGS INC | 3.70% | 03/19/2023 | 03/08/2018 | 1,500,000.00 | 1,497,630.00 | 1,497,630.00 | 1,483,990.17 | 0.00 | (13,639.83) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,497,630.00** | **1,497,630.00** | **1,483,990.17** | **0.00** | **(13,639.83)** |
| **Totals for Corporate** | | | | | **622,803,561.95** | **599,465,307.62** | **638,050,866.79** | **612,820,829.36** | **1,093,480.02** | **(26,323,517.45)** |
| **Fed Agency** | | | | | | | | | | |
| 3130AEWA4 | FEDERAL HOME LOAN BANK | 2.62% | 10/01/2020 | 09/06/2018 | 4,650,000.00 | 4,640,002.50 | 4,640,002.50 | 4,656,049.65 | 16,047.15 | 0.00 |
| **Totals for Cusip** | | | | | **4,650,000.00** | **4,640,002.50** | **4,640,002.50** | **4,656,049.65** | **16,047.15** | **0.00** |
| 3134A1H60 | FREDDIE MAC | 0.00% | 06/03/2024 | 10/15/2018 | 4,545,000.00 | 3,774,758.85 | 3,774,758.85 | 3,884,750.67 | 109,991.82 | 0.00 |
| **Totals for Cusip** | | | | | **4,545,000.00** | **3,774,758.85** | **3,774,758.85** | **3,884,750.67** | **109,991.82** | **0.00** |
| 3134A4BP8 | FREDDIE MAC | 0.00% | 03/15/2019 | 06/13/2018 | 2,480,000.00 | 2,435,955.20 | 2,435,955.20 | 2,467,815.70 | 31,860.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,480,000.00** | **2,435,955.20** | **2,435,955.20** | **2,467,815.70** | **31,860.50** | **0.00** |
| 3134A4BQ6 | FREDDIE MAC | 0.00% | 09/15/2019 | 06/13/2018 | 1,165,000.00 | 1,127,661.75 | 1,127,661.75 | 1,142,216.32 | 14,554.57 | 0.00 |
| **Totals for Cusip** | | | | | **1,165,000.00** | **1,127,661.75** | **1,127,661.75** | **1,142,216.32** | **14,554.57** | **0.00** |
| 3134A4CK8 | FREDDIE MAC | 0.00% | 03/15/2029 | 01/19/2018 | 4,795,000.00 | 3,355,780.75 | 3,355,780.75 | 3,453,755.40 | 97,974.65 | 0.00 |
| **Totals for Cusip** | | | | | **4,795,000.00** | **3,355,780.75** | **3,355,780.75** | **3,453,755.40** | **97,974.65** | **0.00** |
| 3134A4CL6 | FREDDIE MAC | 0.00% | 09/15/2029 | 01/19/2018 | 4,795,000.00 | 3,298,720.25 | 3,298,720.25 | 3,387,834.17 | 89,113.92 | 0.00 |
| **Totals for Cusip** | | | | | **4,795,000.00** | **3,298,720.25** | **3,298,720.25** | **3,387,834.17** | **89,113.92** | **0.00** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3134A4MS0 | FREDDIE MAC | 0.00% | 01/15/2019 | 06/13/2018 | 1,660,000.00 | 1,637,258.00 | 1,637,258.00 | 1,658,471.50 | 21,213.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,660,000.00** | **1,637,258.00** | **1,637,258.00** | **1,658,471.50** | **21,213.50** | **0.00** |
| 3134A4MT8 | FREDDIE MAC | 0.00% | 07/15/2019 | 06/13/2018 | 1,945,000.00 | 1,892,446.10 | 1,892,446.10 | 1,915,855.93 | 23,409.83 | 0.00 |
| **Totals for Cusip** | | | | | **1,945,000.00** | **1,892,446.10** | **1,892,446.10** | **1,915,855.93** | **23,409.83** | **0.00** |
| 3134A4MU5 | FREDDIE MAC | 0.00% | 01/15/2020 | 03/27/2018 | 2,368,000.00 | 2,265,607.68 | 2,265,607.68 | 2,302,096.86 | 36,489.18 | 0.00 |
| **Totals for Cusip** | | | | | **2,368,000.00** | **2,265,607.68** | **2,265,607.68** | **2,302,096.86** | **36,489.18** | **0.00** |
| 31358DCS1 | FNMA | 0.00% | 08/07/2028 | 12/28/2016 | 628,000.00 | 424,320.76 | 460,131.13 | 462,965.49 | 2,834.36 | 0.00 |
| **Totals for Cusip** | | | | | **628,000.00** | **424,320.76** | **460,131.13** | **462,965.49** | **2,834.36** | **0.00** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 07/07/2016 | 380,000.00 | 559,879.08 | 508,024.66 | 487,301.36 | 0.00 | (20,723.30) |
| **Totals for Cusip** | | | | | **380,000.00** | **559,879.08** | **508,024.66** | **487,301.36** | **0.00** | **(20,723.30)** |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 10/02/2017 | 4,475,000.00 | 6,337,606.88 | 6,293,219.35 | 5,998,410.83 | 0.00 | (294,808.52) |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 12/05/2017 | 1,565,000.00 | 2,219,440.75 | 2,200,868.89 | 2,097,768.26 | 0.00 | (103,100.63) |
| **Totals for Cusip** | | | | | **6,040,000.00** | **8,557,047.63** | **8,494,088.24** | **8,096,179.09** | **0.00** | **(397,909.15)** |
| 31359YBD8 | FNMA STRIP | 0.00% | 05/15/2027 | 09/12/2016 | 3,000,000.00 | 2,316,990.00 | 2,289,316.95 | 2,305,276.29 | 15,959.34 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,316,990.00** | **2,289,316.95** | **2,305,276.29** | **15,959.34** | **0.00** |
| 31359YBG1 | FNMA STRIP | 0.00% | 11/15/2028 | 12/28/2016 | 211,000.00 | 140,933.23 | 153,202.93 | 154,061.38 | 858.45 | 0.00 |
| **Totals for Cusip** | | | | | **211,000.00** | **140,933.23** | **153,202.93** | **154,061.38** | **858.45** | **0.00** |
| 3135G0U35 | FANNIE MAE | 2.75% | 06/22/2021 | 06/22/2018 | 1,735,000.00 | 1,734,600.95 | 1,734,600.95 | 1,744,735.09 | 10,134.14 | 0.00 |
| **Totals for Cusip** | | | | | **1,735,000.00** | **1,734,600.95** | **1,734,600.95** | **1,744,735.09** | **10,134.14** | **0.00** |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 11/12/1997 | 14,540,000.00 | 2,122,840.00 | 10,948,034.33 | 11,024,576.09 | 76,541.76 | 0.00 |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 11/12/1997 | 21,225,000.00 | 3,098,850.00 | 15,981,570.06 | 16,093,303.13 | 111,733.07 | 0.00 |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 11/12/1997 | 33,700,000.00 | 4,920,200.00 | 25,374,742.56 | 25,552,146.78 | 177,404.22 | 0.00 |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 06/21/2016 | 1,305,000.00 | 980,133.30 | 982,612.43 | 989,482.24 | 6,869.81 | 0.00 |
| **Totals for Cusip** | | | | | **70,770,000.00** | **11,122,023.30** | **53,286,959.38** | **53,659,508.24** | **372,548.86** | **0.00** |
| 31364EBA1 | FNMA | 0.00% | 03/23/2028 | 12/28/2016 | 173,000.00 | 118,894.25 | 128,346.62 | 129,053.73 | 707.11 | 0.00 |
| 31364EBA1 | FNMA | 0.00% | 03/23/2028 | 01/03/2017 | 4,000.00 | 2,772.16 | 2,967.55 | 2,983.90 | 16.35 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **177,000.00** | **121,666.41** | **131,314.17** | **132,037.63** | **723.46** | **0.00** |
| 76116EGH7 | RFCO STRIP | 0.00% | 01/15/2026 | 05/27/2009 | 995,000.00 | 421,800.40 | 807,751.61 | 808,646.64 | 895.03 | 0.00 |
| **Totals for Cusip** | | | | | **995,000.00** | **421,800.40** | **807,751.61** | **808,646.64** | **895.03** | **0.00** |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 04/04/1990 | 7,075,000.00 | 350,495.50 | 5,522,114.62 | 5,567,782.82 | 45,668.20 | 0.00 |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 04/06/1990 | 5,037,000.00 | 250,137.42 | 3,931,433.40 | 3,963,946.58 | 32,513.18 | 0.00 |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 04/09/1990 | 6,380,000.00 | 313,130.40 | 4,979,659.54 | 5,020,841.61 | 41,182.07 | 0.00 |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 07/11/1990 | 6,945,000.00 | 348,083.40 | 5,420,648.20 | 5,465,477.27 | 44,829.07 | 0.00 |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 08/28/2017 | 1,000,000.00 | 785,950.00 | 780,510.90 | 786,965.77 | 6,454.87 | 0.00 |
| **Totals for Cusip** | | | | | **26,437,000.00** | **2,047,796.72** | **20,634,366.66** | **20,805,014.05** | **170,647.39** | **0.00** |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 04/06/1990 | 5,037,000.00 | 241,826.37 | 3,854,286.36 | 3,890,822.99 | 36,536.63 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 04/04/1990 | 6,900,000.00 | 329,337.00 | 5,279,844.33 | 5,329,894.51 | 50,050.18 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 04/09/1990 | 7,380,000.00 | 351,361.80 | 5,647,137.85 | 5,700,669.78 | 53,531.93 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 06/28/1990 | 4,178,000.00 | 200,711.12 | 3,196,984.00 | 3,227,289.75 | 30,305.75 | 0.00 |
| **Totals for Cusip** | | | | | **23,495,000.00** | **1,123,236.29** | **17,978,252.54** | **18,148,677.03** | **170,424.49** | **0.00** |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 07/02/2018 | 2,749,000.00 | 2,010,316.21 | 2,010,316.21 | 2,082,252.37 | 71,936.16 | 0.00 |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/19/2018 | 31,000.00 | 23,149.25 | 23,149.25 | 23,481.20 | 331.95 | 0.00 |
| **Totals for Cusip** | | | | | **2,780,000.00** | **2,033,465.46** | **2,033,465.46** | **2,105,733.57** | **72,268.11** | **0.00** |
| 76116EGN4 | RFCO STRIP | 0.00% | 07/15/2028 | 07/02/2018 | 1,290,000.00 | 927,097.20 | 927,097.20 | 961,709.87 | 34,612.67 | 0.00 |
| **Totals for Cusip** | | | | | **1,290,000.00** | **927,097.20** | **927,097.20** | **961,709.87** | **34,612.67** | **0.00** |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 05/31/2018 | 1,495,000.00 | 1,054,543.10 | 1,054,543.10 | 1,093,338.25 | 38,795.15 | 0.00 |
| **Totals for Cusip** | | | | | **1,495,000.00** | **1,054,543.10** | **1,054,543.10** | **1,093,338.25** | **38,795.15** | **0.00** |
| 76116EHM5 | RFCO STRIP | 0.00% | 04/15/2029 | 05/31/2018 | 940,000.00 | 657,276.20 | 657,276.20 | 684,020.66 | 26,744.46 | 0.00 |
| **Totals for Cusip** | | | | | **940,000.00** | **657,276.20** | **657,276.20** | **684,020.66** | **26,744.46** | **0.00** |
| 76116EHP8 | RFCO STRIP | 0.00% | 04/15/2030 | 10/31/2018 | 6,000,000.00 | 3,976,742.58 | 3,976,742.58 | 4,201,495.02 | 224,752.44 | 0.00 |
| **Totals for Cusip** | | | | | **6,000,000.00** | **3,976,742.58** | **3,976,742.58** | **4,201,495.02** | **224,752.44** | **0.00** |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 10/07/2015 | 2,660,000.00 | 2,432,410.40 | 2,506,610.17 | 2,538,450.08 | 31,839.91 | 0.00 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 12/01/2015 | 2,895,000.00 | 2,641,108.50 | 2,728,058.81 | 2,762,711.64 | 34,652.83 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/11/2016 | 1,376,000.00 | 1,269,318.72 | 1,296,652.48 | 1,313,123.05 | 16,470.57 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/22/2016 | 6,484,000.00 | 6,011,510.92 | 6,110,097.88 | 6,187,710.64 | 77,612.76 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/21/2016 | 500,000.00 | 463,506.00 | 471,167.33 | 477,152.27 | 5,984.94 | 0.00 |
| **Totals for Cusip** | | | | | **13,915,000.00** | **12,817,854.54** | **13,112,586.67** | **13,279,147.68** | **166,561.01** | **0.00** |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 09/26/2001 | 1,200,000.00 | 364,188.00 | 1,124,014.86 | 1,137,377.48 | 13,362.62 | 0.00 |
| **Totals for Cusip** | | | | | **1,200,000.00** | **364,188.00** | **1,124,014.86** | **1,137,377.48** | **13,362.62** | **0.00** |
| 880591EU2 | TENNESSEE VALLEY AUTHORITY | 2.88% | 02/01/2027 | 02/07/2017 | 645,000.00 | 644,503.35 | 657,278.87 | 638,304.26 | 0.00 | (18,974.61) |
| **Totals for Cusip** | | | | | **645,000.00** | **644,503.35** | **657,278.87** | **638,304.26** | **0.00** | **(18,974.61)** |
| 880591EV0 | TENNESSEE VALLEY AUTHORITY | 2.25% | 03/15/2020 | 03/05/2018 | 3,005,000.00 | 2,998,509.20 | 2,998,509.20 | 2,994,792.02 | 0.00 | (3,717.18) |
| **Totals for Cusip** | | | | | **3,005,000.00** | **2,998,509.20** | **2,998,509.20** | **2,994,792.02** | **0.00** | **(3,717.18)** |
| 88059EA95 | TENN VAL AUTH CPN STRIP | 0.00% | 04/01/2030 | 12/10/2018 | 1,000,000.00 | 666,640.00 | 666,640.00 | 678,402.03 | 11,762.03 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **666,640.00** | **666,640.00** | **678,402.03** | **11,762.03** | **0.00** |
| 88059FBA8 | TENNESSEE VALLEY AUTHORITY | 0.00% | 01/15/2038 | 08/23/2017 | 120,000.00 | 59,756.40 | 62,138.40 | 60,110.69 | 0.00 | (2,027.71) |
| 88059FBA8 | TENNESSEE VALLEY AUTHORITY | 0.00% | 01/15/2038 | 09/25/2018 | 180,000.00 | 84,475.80 | 84,475.80 | 90,166.04 | 5,690.24 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **144,232.20** | **146,614.20** | **150,276.73** | **5,690.24** | **(2,027.71)** |
| **Totals for Fed Agency** | | | | | **194,841,000.00** | **79,283,537.68** | **158,260,968.64** | **159,597,846.06** | **1,780,229.37** | **(443,351.95)** |
| **Federal Agency** | | | | | | | | | | |
| 3134A4BY9 | FREDDIE MAC | 0.00% | 09/15/2023 | 10/17/2018 | 1,833,000.00 | 1,561,551.03 | 1,561,551.03 | 1,602,367.78 | 40,816.75 | 0.00 |
| 3134A4BY9 | FREDDIE MAC | 0.00% | 09/15/2023 | 10/29/2018 | 26,000.00 | 22,298.12 | 22,298.12 | 22,728.62 | 430.50 | 0.00 |
| 3134A4BY9 | FREDDIE MAC | 0.00% | 09/15/2023 | 12/18/2018 | 70,000.00 | 60,887.40 | 60,887.40 | 61,192.44 | 305.04 | 0.00 |
| **Totals for Cusip** | | | | | **1,929,000.00** | **1,644,736.55** | **1,644,736.55** | **1,686,288.84** | **41,552.29** | **0.00** |
| 3134A4CA0 | FREDDIE MAC | 0.00% | 09/15/2024 | 10/17/2018 | 1,755,000.00 | 1,442,452.05 | 1,442,452.05 | 1,485,689.41 | 43,237.36 | 0.00 |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,442,452.05** | **1,442,452.05** | **1,485,689.41** | **43,237.36** | **0.00** |
| 3135G0U43 | FANNIE MAE | 2.88% | 09/12/2023 | 09/12/2018 | 4,875,000.00 | 4,855,012.50 | 4,855,012.50 | 4,932,398.25 | 77,385.75 | 0.00 |
| 3135G0U43 | FANNIE MAE | 2.88% | 09/12/2023 | 11/28/2018 | 1,120,000.00 | 1,114,568.00 | 1,114,568.00 | 1,133,186.88 | 18,618.88 | 0.00 |
| **Totals for Cusip** | | | | | **5,995,000.00** | **5,969,580.50** | **5,969,580.50** | **6,065,585.13** | **96,004.63** | **0.00** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Federal Agency** | | | | | **9,679,000.00** | **9,056,769.10** | **9,056,769.10** | **9,237,563.38** | **180,794.28** | **0.00** |
| **Foreign** | | | | | | | | | | |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 105,000.00 | 106,860.60 | 140,192.00 | 122,118.95 | 0.00 | (18,073.05) |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 1,545,000.00 | 1,545,000.00 | 2,062,825.15 | 1,796,893.18 | 0.00 | (265,931.97) |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 10/05/2015 | 350,000.00 | 370,797.00 | 467,306.67 | 407,063.18 | 0.00 | (60,243.49) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,022,657.60** | **2,670,323.82** | **2,326,075.31** | **0.00** | **(344,248.51)** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 885,000.00 | 884,920.35 | 881,893.48 | 881,800.09 | 0.00 | (93.39) |
| **Totals for Cusip** | | | | | **885,000.00** | **884,920.35** | **881,893.48** | **881,800.09** | **0.00** | **(93.39)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 1,940,000.00 | 1,936,333.40 | 1,897,087.20 | 1,883,099.80 | 0.00 | (13,987.40) |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 06/29/2017 | 3,585,000.00 | 3,558,650.25 | 3,505,699.80 | 3,479,851.95 | 0.00 | (25,847.85) |
| **Totals for Cusip** | | | | | **5,525,000.00** | **5,494,983.65** | **5,402,787.00** | **5,362,951.75** | **0.00** | **(39,835.25)** |
| 418097AF8 | HASHEMITE KINGDOM OF JOR | 3.00% | 06/30/2025 | 09/14/2018 | 2,000,000.00 | 1,974,160.00 | 1,974,160.00 | 1,989,461.26 | 15,301.26 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,974,160.00** | **1,974,160.00** | **1,989,461.26** | **15,301.26** | **0.00** |
| 465139BT9 | AID ISRAEL | 0.00% | 03/15/2022 | 03/27/2018 | 2,902,000.00 | 2,600,308.08 | 2,600,308.08 | 2,662,939.16 | 62,631.08 | 0.00 |
| **Totals for Cusip** | | | | | **2,902,000.00** | **2,600,308.08** | **2,600,308.08** | **2,662,939.16** | **62,631.08** | **0.00** |
| 465139RH8 | AID ISRAEL | 0.00% | 08/15/2024 | 07/02/2018 | 1,642,000.00 | 1,362,449.50 | 1,362,449.50 | 1,398,032.92 | 35,583.42 | 0.00 |
| **Totals for Cusip** | | | | | **1,642,000.00** | **1,362,449.50** | **1,362,449.50** | **1,398,032.92** | **35,583.42** | **0.00** |
| 465139RM7 | AID ISRAEL | 0.00% | 08/15/2026 | 09/07/2017 | 4,330,000.00 | 3,479,891.10 | 3,400,774.55 | 3,447,902.40 | 47,127.85 | 0.00 |
| **Totals for Cusip** | | | | | **4,330,000.00** | **3,479,891.10** | **3,400,774.55** | **3,447,902.40** | **47,127.85** | **0.00** |
| 465139TC7 | AID ISRAEL | 0.00% | 05/15/2023 | 11/30/2018 | 2,000,000.00 | 1,743,000.00 | 1,743,000.00 | 1,773,506.26 | 30,506.26 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,743,000.00** | **1,743,000.00** | **1,773,506.26** | **30,506.26** | **0.00** |
| 465139TD5 | AID ISRAEL | 0.00% | 11/15/2023 | 11/30/2018 | 2,000,000.00 | 1,715,220.00 | 1,715,220.00 | 1,746,807.40 | 31,587.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,715,220.00** | **1,715,220.00** | **1,746,807.40** | **31,587.40** | **0.00** |
| 465139TG8 | AID ISRAEL | 0.00% | 05/15/2025 | 11/28/2018 | 3,000,000.00 | 2,428,170.00 | 2,428,170.00 | 2,488,872.15 | 60,702.15 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,428,170.00** | **2,428,170.00** | **2,488,872.15** | **60,702.15** | **0.00** |
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 07/13/2016 | 1,000,000.00 | 995,260.00 | 964,416.09 | 967,965.04 | 3,548.95 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 11/28/2017 | 4,000,000.00 | 3,873,508.00 | 3,857,664.36 | 3,871,860.16 | 14,195.80 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,868,768.00** | **4,822,080.45** | **4,839,825.20** | **17,744.75** | **0.00** |
| 471048BA5 | JPN BANK FOR INTL COOP | 2.25% | 02/24/2020 | 02/14/2017 | 1,400,000.00 | 1,396,164.00 | 1,393,924.38 | 1,392,484.18 | 0.00 | (1,440.20) |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,396,164.00** | **1,393,924.38** | **1,392,484.18** | **0.00** | **(1,440.20)** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 1,200,000.00 | 1,197,360.00 | 1,179,208.51 | 1,177,178.77 | 0.00 | (2,029.74) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,197,360.00** | **1,179,208.51** | **1,177,178.77** | **0.00** | **(2,029.74)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 300,000.00 | 281,520.00 | 282,206.26 | 280,522.79 | 0.00 | (1,683.47) |
| **Totals for Cusip** | | | | | **300,000.00** | **281,520.00** | **282,206.26** | **280,522.79** | **0.00** | **(1,683.47)** |
| 656836AB9 | NA DEVELOPMENT BANK | 2.40% | 10/26/2022 | 11/17/2016 | 4,000,000.00 | 3,996,440.00 | 3,941,340.00 | 3,910,752.00 | 0.00 | (30,588.00) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,996,440.00** | **3,941,340.00** | **3,910,752.00** | **0.00** | **(30,588.00)** |
| **Totals for Foreign** | | | | | **38,184,000.00** | **35,446,012.28** | **35,797,846.03** | **35,679,111.64** | **301,184.17** | **(419,918.56)** |
| **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 | | | 09/04/2018 | 85.93 | 85.93 | 85.93 | 85.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2018 | 344.27 | 344.27 | 344.27 | 344.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2018 | 381.08 | 381.08 | 381.08 | 381.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2018 | 553.33 | 553.33 | 553.33 | 553.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2018 | 502.61 | 502.61 | 502.61 | 502.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2018 | 481.55 | 481.55 | 481.55 | 481.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2018 | 871.14 | 871.14 | 871.14 | 871.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2018 | 1,343.60 | 1,343.60 | 1,343.60 | 1,343.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2018 | 423.36 | 423.36 | 423.36 | 423.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2018 | 296.30 | 296.30 | 296.30 | 296.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2018 | 1,609.90 | 1,609.90 | 1,609.90 | 1,609.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2018 | 987.75 | 987.75 | 987.75 | 987.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2018 | 850.92 | 850.92 | 850.92 | 850.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2018 | 875.86 | 875.86 | 875.86 | 875.86 | 0.00 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2018 | 875.91 | 875.91 | 875.91 | 875.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2018 | 2,833.69 | 2,833.69 | 2,833.69 | 2,833.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2018 | 972.91 | 972.91 | 972.91 | 972.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2018 | 960.61 | 960.61 | 960.61 | 960.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2018 | 878.88 | 878.88 | 878.88 | 878.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2018 | 1,312.50 | 1,312.50 | 1,312.50 | 1,312.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2018 | 886.82 | 886.82 | 886.82 | 886.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2018 | 1,879.00 | 1,879.00 | 1,879.00 | 1,879.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2018 | 46.77 | 46.77 | 46.77 | 46.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2018 | 679.21 | 679.21 | 679.21 | 679.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2018 | 780.48 | 780.48 | 780.48 | 780.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2018 | 56,689.46 | 56,689.46 | 56,689.46 | 56,689.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2018 | 690.61 | 690.61 | 690.61 | 690.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2018 | 2,068.43 | 2,068.43 | 2,068.43 | 2,068.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2018 | 791.08 | 791.08 | 791.08 | 791.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2018 | 876.62 | 876.62 | 876.62 | 876.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2018 | 766.35 | 766.35 | 766.35 | 766.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2018 | 757.90 | 757.90 | 757.90 | 757.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2018 | 2,388.90 | 2,388.90 | 2,388.90 | 2,388.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2018 | 922.64 | 922.64 | 922.64 | 922.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2018 | 1,073.02 | 1,073.02 | 1,073.02 | 1,073.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2018 | 1,017.84 | 1,017.84 | 1,017.84 | 1,017.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2018 | 1,062.59 | 1,062.59 | 1,062.59 | 1,062.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2018 | 1,063.39 | 1,063.39 | 1,063.39 | 1,063.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2018 | 3,198.67 | 3,198.67 | 3,198.67 | 3,198.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2018 | 1,084.68 | 1,084.68 | 1,084.68 | 1,084.68 | 0.00 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2018 | 1,047.32 | 1,047.32 | 1,047.32 | 1,047.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2018 | 1,113.29 | 1,113.29 | 1,113.29 | 1,113.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2018 | 3,301.76 | 3,301.76 | 3,301.76 | 3,301.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2018 | 2,124.71 | 2,124.71 | 2,124.71 | 2,124.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2018 | 1,061.14 | 1,061.14 | 1,061.14 | 1,061.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2018 | 377.91 | 377.91 | 377.91 | 377.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2018 | 252.34 | 252.34 | 252.34 | 252.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2018 | 1,140.26 | 1,140.26 | 1,140.26 | 1,140.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2018 | 250.94 | 250.94 | 250.94 | 250.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2018 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2018 | 64.62 | 64.62 | 64.62 | 64.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2018 | 380.69 | 380.69 | 380.69 | 380.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2018 | 593.11 | 593.11 | 593.11 | 593.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2018 | 66.44 | 66.44 | 66.44 | 66.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2018 | 30,000.00 | 30,000.00 | 30,000.00 | 30,000.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2018 | 199.08 | 199.08 | 199.08 | 199.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2018 | 762.17 | 762.17 | 762.17 | 762.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2018 | 231.91 | 231.91 | 231.91 | 231.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2018 | 53,707.50 | 53,707.50 | 53,707.50 | 53,707.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2018 | 35.04 | 35.04 | 35.04 | 35.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2018 | 363.53 | 363.53 | 363.53 | 363.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2018 | 713.61 | 713.61 | 713.61 | 713.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2018 | 238.06 | 238.06 | 238.06 | 238.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2018 | 1,266.62 | 1,266.62 | 1,266.62 | 1,266.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2018 | 1,225.90 | 1,225.90 | 1,225.90 | 1,225.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2018 | 60,024.95 | 60,024.95 | 60,024.95 | 60,024.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2018 | 1,217.67 | 1,217.67 | 1,217.67 | 1,217.67 | 0.00 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2018 | 3,429.01 | 3,429.01 | 3,429.01 | 3,429.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2018 | 1,472.77 | 1,472.77 | 1,472.77 | 1,472.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2018 | 1,438.70 | 1,438.70 | 1,438.70 | 1,438.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2018 | 396.40 | 396.40 | 396.40 | 396.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2018 | 3,575.17 | 3,575.17 | 3,575.17 | 3,575.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2018 | 1,080.40 | 1,080.40 | 1,080.40 | 1,080.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2018 | 449.06 | 449.06 | 449.06 | 449.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2018 | 403.48 | 403.48 | 403.48 | 403.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2018 | 1,391.55 | 1,391.55 | 1,391.55 | 1,391.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2018 | 686.79 | 686.79 | 686.79 | 686.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2018 | 489.13 | 489.13 | 489.13 | 489.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2018 | 5,449.95 | 5,449.95 | 5,449.95 | 5,449.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2018 | 1,346,740.03 | 1,346,740.03 | 1,346,740.03 | 1,346,740.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2018 | 515.27 | 515.27 | 515.27 | 515.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2018 | 962,570.49 | 962,570.49 | 962,570.49 | 962,570.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2018 | 1,622.65 | 1,622.65 | 1,622.65 | 1,622.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2018 | 1,086,334.34 | 1,086,334.34 | 1,086,334.34 | 1,086,334.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2018 | 679.87 | 679.87 | 679.87 | 679.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2018 | 1,284,472.16 | 1,284,472.16 | 1,284,472.16 | 1,284,472.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2018 | 602.52 | 602.52 | 602.52 | 602.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2018 | 676,271.15 | 676,271.15 | 676,271.15 | 676,271.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2018 | 659.24 | 659.24 | 659.24 | 659.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2018 | 665.93 | 665.93 | 665.93 | 665.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2018 | 62,828.83 | 62,828.83 | 62,828.83 | 62,828.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2018 | 2,153.43 | 2,153.43 | 2,153.43 | 2,153.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2018 | 2,205,946.66 | 2,205,946.66 | 2,205,946.66 | 2,205,946.66 | 0.00 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2018 | 1,649.74 | 1,649.74 | 1,649.74 | 1,649.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2018 | 42,762.50 | 42,762.50 | 42,762.50 | 42,762.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2018 | 860.55 | 860.55 | 860.55 | 860.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2018 | 347,500.58 | 347,500.58 | 347,500.58 | 347,500.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2018 | 2,588,589.90 | 2,588,589.90 | 2,588,589.90 | 2,588,589.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2018 | 1,035.86 | 1,035.86 | 1,035.86 | 1,035.86 | 0.00 | 0.00 |
| | **Totals for Cusip** | | | | **10,892,651.25** | **10,892,651.25** | **10,892,651.25** | **10,892,651.25** | **0.00** | **0.00** |
| | **Totals for MMIP Investment** | | | | **10,892,651.25** | **10,892,651.25** | **10,892,651.25** | **10,892,651.25** | **0.00** | **0.00** |
| **Municipals** | | | | | | | | | | |
| 01026CAC5 | ALABAMA ECON SETTLEMENT AUTH B | 3.16% | 09/15/2025 | 12/02/2016 | 885,000.00 | 885,000.00 | 894,858.90 | 877,928.85 | 0.00 | (16,930.05) |
| | **Totals for Cusip** | | | | **885,000.00** | **885,000.00** | **894,858.90** | **877,928.85** | **0.00** | **(16,930.05)** |
| 072024NU2 | BAY AREA TOLL AUTH CALIF TOLL | 6.92% | 04/01/2040 | 06/24/2010 | 2,785,000.00 | 2,785,000.00 | 4,018,253.70 | 3,718,114.25 | 0.00 | (300,139.45) |
| | **Totals for Cusip** | | | | **2,785,000.00** | **2,785,000.00** | **4,018,253.70** | **3,718,114.25** | **0.00** | **(300,139.45)** |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/25/2010 | 1,375,000.00 | 1,399,241.25 | 1,560,845.00 | 1,505,336.25 | 0.00 | (55,508.75) |
| | **Totals for Cusip** | | | | **1,375,000.00** | **1,399,241.25** | **1,560,845.00** | **1,505,336.25** | **0.00** | **(55,508.75)** |
| 15504RET2 | CENTRAL PUGET SOUND WASH REGL | 5.49% | 11/01/2039 | 09/16/2009 | 1,340,000.00 | 1,340,000.00 | 1,714,181.60 | 1,664,172.80 | 0.00 | (50,008.80) |
| | **Totals for Cusip** | | | | **1,340,000.00** | **1,340,000.00** | **1,714,181.60** | **1,664,172.80** | **0.00** | **(50,008.80)** |
| 167725AC4 | CHICAGO ILL TRANSIT AUTH | 6.90% | 12/01/2040 | 07/30/2008 | 265,000.00 | 265,000.00 | 359,310.85 | 338,534.85 | 0.00 | (20,776.00) |
| | **Totals for Cusip** | | | | **265,000.00** | **265,000.00** | **359,310.85** | **338,534.85** | **0.00** | **(20,776.00)** |
| 207758KM4 | CONNECTICUT ST SPL TAX | 5.46% | 11/01/2030 | 10/28/2010 | 2,335,000.00 | 2,335,000.00 | 2,665,752.75 | 2,615,970.55 | 0.00 | (49,782.20) |
| | **Totals for Cusip** | | | | **2,335,000.00** | **2,335,000.00** | **2,665,752.75** | **2,615,970.55** | **0.00** | **(49,782.20)** |
| 254845JZ4 | DISTRICT COLUMBIA WTR & SWR | 4.81% | 10/01/2114 | 07/11/2014 | 300,000.00 | 300,000.00 | 350,688.00 | 331,770.00 | 0.00 | (18,918.00) |
| | **Totals for Cusip** | | | | **300,000.00** | **300,000.00** | **350,688.00** | **331,770.00** | **0.00** | **(18,918.00)** |
| 544646XY3 | LOS ANGELES CALIF UNI SCH DIST | 5.76% | 07/01/2029 | 10/02/2009 | 2,300,000.00 | 2,320,976.00 | 2,814,855.00 | 2,661,675.00 | 0.00 | (153,180.00) |
| | **Totals for Cusip** | | | | **2,300,000.00** | **2,320,976.00** | **2,814,855.00** | **2,661,675.00** | **0.00** | **(153,180.00)** |
| 574300HZ5 | MARYLAND ST TRANSN AUTH TRANSN | 5.89% | 07/01/2043 | 12/15/2010 | 3,100,000.00 | 3,138,936.00 | 4,135,369.00 | 3,879,743.00 | 0.00 | (255,626.00) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **3,100,000.00** | **3,138,936.00** | **4,135,369.00** | **3,879,743.00** | **0.00** | **(255,626.00)** |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/01/2014 | 410,000.00 | 410,000.00 | 478,781.16 | 449,954.08 | 0.00 | (28,827.08) |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/02/2014 | 590,000.00 | 591,168.20 | 688,977.77 | 647,494.90 | 0.00 | (41,482.87) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **1,001,168.20** | **1,167,758.93** | **1,097,448.98** | **0.00** | **(70,309.95)** |
| 57604P5P5 | MASSACHUSETTS ST WTR POLLUTN A | 5.19% | 08/01/2040 | 06/30/2010 | 2,940,000.00 | 2,940,000.00 | 3,431,215.20 | 3,259,725.00 | 0.00 | (171,490.20) |
| | **Totals for Cusip** | | | | **2,940,000.00** | **2,940,000.00** | **3,431,215.20** | **3,259,725.00** | **0.00** | **(171,490.20)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 1,340,000.00 | 1,340,000.00 | 2,001,866.20 | 1,830,533.80 | 0.00 | (171,332.40) |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/16/2010 | 1,565,000.00 | 1,591,354.60 | 2,338,000.45 | 2,137,899.55 | 0.00 | (200,100.90) |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 04/03/2014 | 95,000.00 | 127,779.75 | 141,923.35 | 129,776.65 | 0.00 | (12,146.70) |
| | **Totals for Cusip** | | | | **3,000,000.00** | **3,059,134.35** | **4,481,790.00** | **4,098,210.00** | **0.00** | **(383,580.00)** |
| 64966JAR7 | NEW YORK NY | 6.27% | 12/01/2037 | 12/15/2010 | 1,900,000.00 | 1,900,000.00 | 2,565,608.00 | 2,391,549.00 | 0.00 | (174,059.00) |
| | **Totals for Cusip** | | | | **1,900,000.00** | **1,900,000.00** | **2,565,608.00** | **2,391,549.00** | **0.00** | **(174,059.00)** |
| 64971MT44 | NEW YORK N Y CITY TRANSITIONAL | 5.27% | 05/01/2027 | 05/19/2010 | 2,680,000.00 | 2,680,000.00 | 3,113,972.40 | 3,003,315.20 | 0.00 | (110,657.20) |
| | **Totals for Cusip** | | | | **2,680,000.00** | **2,680,000.00** | **3,113,972.40** | **3,003,315.20** | **0.00** | **(110,657.20)** |
| 64971MZG0 | NEW YORK N Y CITY TRANSITIONAL | 5.77% | 08/01/2036 | 10/16/2009 | 2,270,000.00 | 2,270,000.00 | 2,849,894.20 | 2,710,970.20 | 0.00 | (138,924.00) |
| | **Totals for Cusip** | | | | **2,270,000.00** | **2,270,000.00** | **2,849,894.20** | **2,710,970.20** | **0.00** | **(138,924.00)** |
| 677632MV0 | OHIO ST UNIV GEN RCPTS | 4.91% | 06/01/2040 | 09/15/2010 | 1,000,000.00 | 1,000,000.00 | 1,211,430.00 | 1,157,140.00 | 0.00 | (54,290.00) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **1,000,000.00** | **1,211,430.00** | **1,157,140.00** | **0.00** | **(54,290.00)** |
| 677632PA3 | OHIO ST UNIV GEN RCPTS | 4.80% | 06/01/2111 | 10/20/2011 | 1,840,000.00 | 1,821,471.20 | 2,066,780.00 | 2,015,591.20 | 0.00 | (51,188.80) |
| | **Totals for Cusip** | | | | **1,840,000.00** | **1,821,471.20** | **2,066,780.00** | **2,015,591.20** | **0.00** | **(51,188.80)** |
| 73358WAJ3 | PORT AUTH NY AND NJ | 6.04% | 12/01/2029 | 06/17/2009 | 1,075,000.00 | 1,075,000.00 | 1,369,560.75 | 1,305,232.75 | 0.00 | (64,328.00) |
| | **Totals for Cusip** | | | | **1,075,000.00** | **1,075,000.00** | **1,369,560.75** | **1,305,232.75** | **0.00** | **(64,328.00)** |
| 759136QP2 | REGIONAL TRANSN DIST COLO SALE | 5.84% | 11/01/2050 | 11/10/2010 | 1,725,000.00 | 1,725,000.00 | 2,350,105.50 | 2,279,259.75 | 0.00 | (70,845.75) |
| | **Totals for Cusip** | | | | **1,725,000.00** | **1,725,000.00** | **2,350,105.50** | **2,279,259.75** | **0.00** | **(70,845.75)** |
| 796253Y30 | SAN ANTONIO TX ELEC &GAS | 5.81% | 02/01/2041 | 10/29/2010 | 1,550,000.00 | 1,550,000.00 | 2,060,275.50 | 1,965,415.50 | 0.00 | (94,860.00) |
| | **Totals for Cusip** | | | | **1,550,000.00** | **1,550,000.00** | **2,060,275.50** | **1,965,415.50** | **0.00** | **(94,860.00)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 796253Z21 | SAN ANTONIO TX ELEC &GAS | 4.43% | 02/01/2042 | 03/20/2012 | 1,405,000.00 | 1,405,000.00 | 1,622,873.35 | 1,502,563.20 | 0.00 | (120,310.15) |
| **Totals for Cusip** | | | | | **1,405,000.00** | **1,405,000.00** | **1,622,873.35** | **1,502,563.20** | **0.00** | **(120,310.15)** |
| 91412GHA6 | UNIVERSITY CALIFORNIA REVS | 4.86% | 05/15/2112 | 02/22/2012 | 2,045,000.00 | 2,045,000.00 | 2,282,710.80 | 2,146,677.40 | 0.00 | (136,033.40) |
| **Totals for Cusip** | | | | | **2,045,000.00** | **2,045,000.00** | **2,282,710.80** | **2,146,677.40** | **0.00** | **(136,033.40)** |
| 91412GU94 | UNIVERSITY CALIFORNIA REVS | 3.06% | 07/01/2025 | 05/05/2017 | 1,720,000.00 | 1,720,000.00 | 1,738,730.80 | 1,697,519.60 | 0.00 | (41,211.20) |
| **Totals for Cusip** | | | | | **1,720,000.00** | **1,720,000.00** | **1,738,730.80** | **1,697,519.60** | **0.00** | **(41,211.20)** |
| 9151158F9 | UNIVERSITY TEX PERM UNIV FD | 3.38% | 07/01/2047 | 11/07/2017 | 1,530,000.00 | 1,530,000.00 | 1,536,793.20 | 1,385,843.40 | 0.00 | (150,949.80) |
| **Totals for Cusip** | | | | | **1,530,000.00** | **1,530,000.00** | **1,536,793.20** | **1,385,843.40** | **0.00** | **(150,949.80)** |
| 915217WX7 | UNIVERCITY OF VIRGINIA | 4.18% | 09/01/2117 | 09/21/2017 | 585,000.00 | 585,000.00 | 610,049.70 | 569,468.25 | 0.00 | (40,581.45) |
| 915217WX7 | UNIVERCITY OF VIRGINIA | 4.18% | 09/01/2117 | 09/27/2017 | 415,000.00 | 414,597.45 | 432,770.30 | 403,981.75 | 0.00 | (28,788.55) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,597.45** | **1,042,820.00** | **973,450.00** | **0.00** | **(69,370.00)** |
| **Totals for Municipals** | | | | | **43,365,000.00** | **43,490,524.45** | **53,406,433.43** | **50,583,156.73** | **0.00** | **(2,823,276.70)** |
| **Other Bonds** | | | | | | | | | | |
| 313490CL6 | FEDERAL JUDICIARY | 0.00% | 08/15/2023 | 11/09/1989 | 8,615,000.00 | 614,335.65 | 7,363,483.27 | 7,532,603.73 | 169,120.46 | 0.00 |
| **Totals for Cusip** | | | | | **8,615,000.00** | **614,335.65** | **7,363,483.27** | **7,532,603.73** | **169,120.46** | **0.00** |
| 313490CN2 | FEDERAL JUDICIARY | 0.00% | 08/15/2024 | 11/09/1989 | 8,615,000.00 | 568,073.10 | 7,164,540.18 | 7,335,871.51 | 171,331.33 | 0.00 |
| **Totals for Cusip** | | | | | **8,615,000.00** | **568,073.10** | **7,164,540.18** | **7,335,871.51** | **171,331.33** | **0.00** |
| **Totals for Other Bonds** | | | | | **17,230,000.00** | **1,182,408.75** | **14,528,023.45** | **14,868,475.24** | **340,451.79** | **0.00** |
| **US Govt Bonds** | | | | | | | | | | |
| 912810FF0 | US TREASURY BOND | 5.25% | 11/15/2028 | 12/13/2018 | 5,475,000.00 | 6,564,225.59 | 6,564,225.59 | 6,668,378.91 | 104,153.32 | 0.00 |
| **Totals for Cusip** | | | | | **5,475,000.00** | **6,564,225.59** | **6,564,225.59** | **6,668,378.91** | **104,153.32** | **0.00** |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 11/27/2018 | 580,000.00 | 622,707.03 | 622,707.03 | 655,060.15 | 32,353.12 | 0.00 |
| **Totals for Cusip** | | | | | **580,000.00** | **622,707.03** | **622,707.03** | **655,060.15** | **32,353.12** | **0.00** |
| 912810SD1 | US TREASURY | 3.00% | 08/15/2048 | 11/13/2018 | 2,110,000.00 | 1,959,956.85 | 1,959,956.85 | 2,100,026.96 | 140,070.11 | 0.00 |
| 912810SD1 | US TREASURY | 3.00% | 08/15/2048 | 12/18/2018 | 1,345,000.00 | 1,316,839.04 | 1,316,839.04 | 1,338,642.78 | 21,803.74 | 0.00 |
| **Totals for Cusip** | | | | | **3,455,000.00** | **3,276,795.89** | **3,276,795.89** | **3,438,669.74** | **161,873.85** | **0.00** |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 11/19/2018 | 20,000.00 | 18,695.31 | 18,695.31 | 19,319.53 | 624.22 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

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For the Period 12/31/2017 Through 12/31/2018

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|---|---|---|---|---|---|---|---|---|---|---|
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 12/31/2018 | 11,000,000.00 | 10,631,328.13 | 10,631,328.13 | 10,625,742.16 | 0.00 | (5,585.97) |
| **Totals for Cusip** | | | | | **11,020,000.00** | **10,650,023.44** | **10,650,023.44** | **10,645,061.69** | **624.22** | **(5,585.97)** |
| 9128284T4 | US TREASURY N B | 2.62% | 06/15/2021 | 06/13/2018 | 1,470,000.00 | 1,467,703.13 | 1,467,703.13 | 1,474,880.86 | 7,177.73 | 0.00 |
| 9128284T4 | US TREASURY N B | 2.62% | 06/15/2021 | 06/14/2018 | 260,000.00 | 259,512.50 | 259,512.50 | 260,863.28 | 1,350.78 | 0.00 |
| 9128284T4 | US TREASURY N B | 2.62% | 06/15/2021 | 06/15/2018 | 2,065,000.00 | 2,062,418.75 | 2,062,418.75 | 2,071,856.44 | 9,437.69 | 0.00 |
| 9128284T4 | US TREASURY N B | 2.62% | 06/15/2021 | 06/18/2018 | 2,165,000.00 | 2,160,940.63 | 2,160,940.63 | 2,172,188.47 | 11,247.84 | 0.00 |
| **Totals for Cusip** | | | | | **5,960,000.00** | **5,950,575.01** | **5,950,575.01** | **5,979,789.05** | **29,214.04** | **0.00** |
| 9128285B2 | US TREASURY N B | 2.75% | 09/30/2020 | 10/11/2018 | 3,270,000.00 | 3,262,846.88 | 3,262,846.88 | 3,282,262.50 | 19,415.62 | 0.00 |
| **Totals for Cusip** | | | | | **3,270,000.00** | **3,262,846.88** | **3,262,846.88** | **3,282,262.50** | **19,415.62** | **0.00** |
| 9128285G1 | WI TREASURY SEC | 2.88% | 10/31/2020 | 10/25/2018 | 660,000.00 | 660,000.00 | 660,000.00 | 664,125.00 | 4,125.00 | 0.00 |
| 9128285G1 | WI TREASURY SEC | 2.88% | 10/31/2020 | 10/29/2018 | 13,620,000.00 | 13,632,571.94 | 13,632,571.94 | 13,705,125.00 | 72,553.06 | 0.00 |
| 9128285G1 | WI TREASURY SEC | 2.88% | 10/31/2020 | 11/14/2018 | 285,000.00 | 284,643.75 | 284,643.75 | 286,781.25 | 2,137.50 | 0.00 |
| **Totals for Cusip** | | | | | **14,565,000.00** | **14,577,215.69** | **14,577,215.69** | **14,656,031.25** | **78,815.56** | **0.00** |
| 9128285K2 | WI TREASURY SEC | 2.88% | 10/31/2023 | 11/15/2018 | 1,080,000.00 | 1,078,312.50 | 1,078,312.50 | 1,097,971.87 | 19,659.37 | 0.00 |
| 9128285K2 | WI TREASURY SEC | 2.88% | 10/31/2023 | 11/28/2018 | (1,085,000.00) | (1,085,254.30) | (1,085,254.30) | (1,103,055.07) | 0.00 | (17,800.77) |
| 9128285K2 | WI TREASURY SEC | 2.88% | 10/31/2023 | 11/28/2018 | 5,000.00 | 4,995.31 | 4,995.31 | 5,083.20 | 87.89 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **(1,946.49)** | **(1,946.49)** | **0.00** | **19,747.26** | **(17,800.77)** |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/09/2018 | 1,525,000.00 | 1,516,779.30 | 1,516,779.30 | 1,581,830.07 | 65,050.77 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/16/2018 | 270,000.00 | 271,139.06 | 271,139.06 | 280,061.72 | 8,922.66 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/13/2018 | 470,000.00 | 469,339.06 | 469,339.06 | 487,514.84 | 18,175.78 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/13/2018 | 2,375,000.00 | 2,366,985.71 | 2,366,985.71 | 2,463,505.85 | 96,520.14 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/26/2018 | 405,000.00 | 406,961.72 | 406,961.72 | 420,092.58 | 13,130.86 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 12/10/2018 | 915,000.00 | 937,303.12 | 937,303.12 | 949,098.04 | 11,794.92 | 0.00 |
| **Totals for Cusip** | | | | | **5,960,000.00** | **5,968,507.97** | **5,968,507.97** | **6,182,103.10** | **213,595.13** | **0.00** |
| 9128285P1 | US TREASURY N B | 2.88% | 11/30/2023 | 12/03/2018 | 2,255,000.00 | 2,257,058.61 | 2,257,058.61 | 2,294,286.34 | 37,227.73 | 0.00 |
| **Totals for Cusip** | | | | | **2,255,000.00** | **2,257,058.61** | **2,257,058.61** | **2,294,286.34** | **37,227.73** | **0.00** |



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|---|---|---|---|---|---|---|---|---|---|---|
| 9128285R7 | US TREASURY N B | 2.62% | 12/15/2021 | 12/14/2018 | 7,940,000.00 | 7,917,636.75 | 7,917,636.75 | 7,975,667.99 | 58,031.24 | 0.00 |
| **Totals for Cusip** | | | | | **7,940,000.00** | **7,917,636.75** | **7,917,636.75** | **7,975,667.99** | **58,031.24** | **0.00** |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/27/2018 | 715,000.00 | 713,659.38 | 713,659.38 | 714,972.07 | 1,312.69 | 0.00 |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/27/2018 | 1,890,000.00 | 1,886,456.25 | 1,886,456.25 | 1,889,926.18 | 3,469.93 | 0.00 |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/28/2018 | 5,510,000.00 | 5,503,758.20 | 5,503,758.20 | 5,509,784.78 | 6,026.58 | 0.00 |
| **Totals for Cusip** | | | | | **8,115,000.00** | **8,103,873.83** | **8,103,873.83** | **8,114,683.03** | **10,809.20** | **0.00** |
| 9128285U0 | WI TREASURY SEC | 2.62% | 12/31/2023 | 12/28/2018 | 3,235,000.00 | 3,238,032.81 | 3,238,032.81 | 3,251,933.22 | 13,900.41 | 0.00 |
| **Totals for Cusip** | | | | | **3,235,000.00** | **3,238,032.81** | **3,238,032.81** | **3,251,933.22** | **13,900.41** | **0.00** |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/18/2018 | 6,055,000.00 | 5,965,121.09 | 5,965,121.09 | 5,998,943.96 | 33,822.87 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/17/2018 | 6,030,000.00 | 5,940,021.09 | 5,940,021.09 | 5,974,175.41 | 34,154.32 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/23/2018 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/23/2018 | 21,400,000.00 | 21,079,000.00 | 21,079,000.00 | 21,201,882.87 | 122,882.87 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/08/2018 | 7,100,000.00 | 6,987,675.78 | 6,987,675.78 | 7,034,269.55 | 46,593.77 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/10/2018 | 7,145,000.00 | 7,040,336.91 | 7,040,336.91 | 7,078,852.95 | 38,516.04 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/10/2018 | 7,140,000.00 | 7,035,131.25 | 7,035,131.25 | 7,073,899.24 | 38,767.99 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/15/2018 | 520,000.00 | 512,443.75 | 512,443.75 | 515,185.94 | 2,742.19 | 0.00 |
| **Totals for Cusip** | | | | | **55,390,000.00** | **54,559,729.87** | **54,559,729.87** | **54,877,209.92** | **317,480.05** | **0.00** |
| 912828D56 | US TREASURY N B | 2.38% | 08/15/2024 | 10/18/2018 | 1,225,000.00 | 1,177,626.95 | 1,177,626.95 | 1,213,754.88 | 36,127.93 | 0.00 |
| **Totals for Cusip** | | | | | **1,225,000.00** | **1,177,626.95** | **1,177,626.95** | **1,213,754.88** | **36,127.93** | **0.00** |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 09/22/2016 | 1,850,000.00 | 1,929,955.41 | 1,851,156.25 | 1,832,439.45 | 0.00 | (18,716.80) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/27/2016 | 11,715,000.00 | 12,137,380.66 | 11,722,321.88 | 11,603,798.99 | 0.00 | (118,522.89) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 11/23/2016 | 20,975,000.00 | 21,247,838.87 | 20,988,109.38 | 20,775,901.31 | 0.00 | (212,208.07) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 02/08/2017 | 13,000,000.00 | 13,186,367.19 | 13,008,125.00 | 12,876,601.53 | 0.00 | (131,523.47) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 09/07/2017 | 1,365,000.00 | 1,396,565.63 | 1,365,853.13 | 1,352,043.16 | 0.00 | (13,809.97) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 09/22/2017 | 12,000,000.00 | 12,168,281.25 | 12,007,500.00 | 11,886,093.72 | 0.00 | (121,406.28) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 02/16/2018 | 4,600,000.00 | 4,540,164.06 | 4,540,164.06 | 4,556,335.93 | 16,171.87 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 02/14/2018 | 3,035,000.00 | 2,994,217.19 | 2,994,217.19 | 3,006,191.20 | 11,974.01 | 0.00 |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 02/14/2018 | 33,750,000.00 | 33,296,484.38 | 33,296,484.38 | 33,429,638.59 | 133,154.21 | 0.00 |
| **Totals for Cusip** | | | | | **102,290,000.00** | **102,897,254.64** | **101,773,931.27** | **101,319,043.88** | **161,300.09** | **(616,187.48)** |
| 912828R28 | US TREASURY N B | 1.62% | 04/30/2023 | 08/30/2016 | 100,000.00 | 101,316.41 | 96,949.22 | 96,425.78 | 0.00 | (523.44) |
| 912828R28 | US TREASURY N B | 1.62% | 04/30/2023 | 10/31/2016 | 9,900,000.00 | 9,930,550.78 | 9,597,972.68 | 9,546,152.32 | 0.00 | (51,820.36) |
| **Totals for Cusip** | | | | | **10,000,000.00** | **10,031,867.19** | **9,694,921.90** | **9,642,578.10** | **0.00** | **(52,343.80)** |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/07/2018 | 37,985,000.00 | 37,290,586.72 | 37,290,586.72 | 37,639,277.24 | 348,690.52 | 0.00 |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/09/2018 | 14,000,000.00 | 13,745,156.25 | 13,745,156.25 | 13,872,578.16 | 127,421.91 | 0.00 |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/06/2018 | 37,325,000.00 | 36,665,980.47 | 36,665,980.47 | 36,985,284.27 | 319,303.80 | 0.00 |
| **Totals for Cusip** | | | | | **89,310,000.00** | **87,701,723.44** | **87,701,723.44** | **88,497,139.67** | **795,416.23** | **0.00** |
| 912828VB3 | US TREASURY N B | 1.75% | 05/15/2023 | 09/30/2016 | 6,090,000.00 | 6,228,214.45 | 5,939,891.00 | 5,901,114.87 | 0.00 | (38,776.13) |
| 912828VB3 | US TREASURY N B | 1.75% | 05/15/2023 | 12/26/2017 | 1,500,000.00 | 1,458,808.59 | 1,463,027.34 | 1,453,476.57 | 0.00 | (9,550.77) |
| 912828VB3 | US TREASURY N B | 1.75% | 05/15/2023 | 07/12/2018 | 2,725,000.00 | 2,600,778.32 | 2,600,778.32 | 2,640,482.44 | 39,704.12 | 0.00 |
| **Totals for Cusip** | | | | | **10,315,000.00** | **10,287,801.36** | **10,003,696.66** | **9,995,073.88** | **39,704.12** | **(48,326.90)** |
| 912828X47 | US TREASURY N B | 1.88% | 04/30/2022 | 05/07/2018 | 37,065,000.00 | 35,873,418.17 | 35,873,418.17 | 36,355,552.92 | 482,134.75 | 0.00 |
| 912828X47 | US TREASURY N B | 1.88% | 04/30/2022 | 06/21/2018 | 8,000,000.00 | 7,741,250.00 | 7,741,250.00 | 7,846,875.04 | 105,625.04 | 0.00 |
| 912828X47 | US TREASURY N B | 1.88% | 04/30/2022 | 10/01/2018 | 8,000,000.00 | 7,716,875.00 | 7,716,875.00 | 7,846,875.04 | 130,000.04 | 0.00 |
| **Totals for Cusip** | | | | | **53,065,000.00** | **51,331,543.17** | **51,331,543.17** | **52,049,303.00** | **717,759.83** | **0.00** |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/17/2018 | 1,910,000.00 | 1,826,735.94 | 1,826,735.94 | 1,858,668.75 | 31,932.81 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/23/2018 | 2,405,000.00 | 2,298,090.23 | 2,298,090.23 | 2,340,365.63 | 42,275.40 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/31/2018 | 6,800,000.00 | 6,465,843.75 | 6,465,843.75 | 6,617,250.00 | 151,406.25 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/08/2018 | 2,635,000.00 | 2,506,955.47 | 2,506,955.47 | 2,564,184.38 | 57,228.91 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 5/15/2025 | 08/10/2018 | 2,630,000.00 | 2,514,581.08 | 2,514,581.08 | 2,559,318.75 | 44,737.67 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/29/2018 | 4,580,000.00 | 4,377,478.13 | 4,377,478.13 | 4,456,912.50 | 79,434.37 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 12/07/2018 | 6,825,000.00 | 6,548,000.98 | 6,548,000.98 | 6,641,578.13 | 93,577.15 | 0.00 |
| **Totals for Cusip** | | | | | **27,785,000.00** | **26,537,685.58** | **26,537,685.58** | **27,038,278.14** | **500,592.56** | **0.00** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828XM7 | US TREASURY NOTES | 1.62% | 07/31/2020 | 04/16/2018 | 2,305,000.00 | 2,262,501.56 | 2,262,501.56 | 2,272,315.81 | 9,814.25 | 0.00 |
| 912828XM7 | US TREASURY NOTES | 1.62% | 07/31/2020 | 09/24/2018 | 10,810,000.00 | 10,582,821.09 | 10,582,821.09 | 10,656,717.55 | 73,896.46 | 0.00 |
| **Totals for Cusip** | | | | | **13,115,000.00** | **12,845,322.65** | **12,845,322.65** | **12,929,033.36** | **83,710.71** | **0.00** |
| 912833PC8 | US TREASURY STRIP | 0.00% | 02/15/2027 | 06/20/2017 | 25,000,000.00 | 20,065,500.00 | 19,933,131.25 | 20,069,403.75 | 136,272.50 | 0.00 |
| **Totals for Cusip** | | | | | **25,000,000.00** | **20,065,500.00** | **19,933,131.25** | **20,069,403.75** | **136,272.50** | **0.00** |
| 912833QB9 | US TREASURY STRIP | 0.00% | 11/15/2027 | 11/21/2018 | 11,850,000.00 | 8,952,201.00 | 8,952,201.00 | 9,287,030.69 | 334,829.69 | 0.00 |
| 912833QB9 | US TREASURY STRIP | 0.00% | 11/15/2027 | 11/20/2018 | 7,310,000.00 | 5,527,383.40 | 5,527,383.40 | 5,728,961.55 | 201,578.15 | 0.00 |
| **Totals for Cusip** | | | | | **19,160,000.00** | **14,479,584.40** | **14,479,584.40** | **15,015,992.24** | **536,407.84** | **0.00** |
| **Totals for US Govt Bonds** | | | | | **478,485,000.00** | **464,303,192.26** | **462,426,450.15** | **465,790,737.79** | **4,104,532.56** | **(740,244.92)** |
| **Totals for WCT Strategic Bond Account** | | | | | **1,444,130,213.20** | **1,271,430,352.29** | **1,410,848,813.82** | **1,387,491,781.78** | **7,800,672.19** | **(31,157,704.23)** |
| | | | | Less cash due to broker | | (20,005,660) | | (20,005,660) | | |
| | | | | Total | | 1,251,424,692 | | 1,367,486,122 | | |



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# Appendix II

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| 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 | 2.63% | 12/20/2021 | 05/20/2015 | 6,400,000.00 | 6,398,566.40 | 6,387,983.36 | 6,328,405.12 | 0.00 | (59,578.24) |
| **Totals for Cusip** | | | | | **6,400,000.00** | **6,398,566.40** | **6,387,983.36** | **6,328,405.12** | **0.00** | **(59,578.24)** |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/15/2024 | 01/17/2013 | 1,400,000.00 | 1,389,117.19 | 1,382,207.82 | 1,358,440.72 | 0.00 | (23,767.10) |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/15/2024 | 02/19/2013 | 8,600,000.00 | 8,425,312.50 | 8,490,705.18 | 8,344,707.28 | 0.00 | (145,997.90) |
| **Totals for Cusip** | | | | | **10,000,000.00** | **9,814,429.69** | **9,872,913.00** | **9,703,148.00** | **0.00** | **(169,765.00)** |
| 34530WAA5 | FORD CREDIT AUTO OWNER | 2.44% | 01/15/2027 | 07/21/2015 | 3,900,000.00 | 3,898,458.33 | 3,914,894.10 | 3,867,228.30 | 0.00 | (47,665.80) |
| **Totals for Cusip** | | | | | **3,900,000.00** | **3,898,458.33** | **3,914,894.10** | **3,867,228.30** | **0.00** | **(47,665.80)** |
| 42806DAA7 | HERTZ VEHICLE FINANCING | 2.73% | 03/25/2021 | 04/07/2015 | 500,000.00 | 499,966.75 | 501,462.30 | 495,770.85 | 0.00 | (5,691.45) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,966.75** | **501,462.30** | **495,770.85** | **0.00** | **(5,691.45)** |
| **Totals for Asset-Backed** | | | | | **20,800,000.00** | **20,611,421.17** | **20,677,252.76** | **20,394,552.27** | **0.00** | **(282,700.49)** |
| **Corporate** | | | | | | | | | | |
| 00115AAE9 | AEP TRANSMISSION CO LLC | 3.10% | 12/01/2026 | 05/07/2018 | 355,000.00 | 357,780.54 | 357,780.54 | 343,001.40 | 0.00 | (14,779.14) |
| **Totals for Cusip** | | | | | **355,000.00** | **357,780.54** | **357,780.54** | **343,001.40** | **0.00** | **(14,779.14)** |
| 00115AAH2 | AEP TRANSMISSION CO LLC | 3.75% | 12/01/2047 | 05/07/2018 | 365,000.00 | 364,145.94 | 364,145.94 | 334,729.90 | 0.00 | (29,416.04) |
| **Totals for Cusip** | | | | | **365,000.00** | **364,145.94** | **364,145.94** | **334,729.90** | **0.00** | **(29,416.04)** |
| 001306AB5 | AHS HOSPITAL CORP | 5.02% | 07/01/2045 | 08/22/2017 | 415,000.00 | 494,725.65 | 502,242.55 | 460,954.88 | 0.00 | (41,287.67) |
| **Totals for Cusip** | | | | | **415,000.00** | **494,725.65** | **502,242.55** | **460,954.88** | **0.00** | **(41,287.67)** |
| 00138CAD0 | AIG GLOBAL FUNDING | 2.15% | 07/02/2020 | 06/27/2017 | 2,070,000.00 | 2,068,695.90 | 2,051,667.11 | 2,039,312.13 | 0.00 | (12,354.98) |
| **Totals for Cusip** | | | | | **2,070,000.00** | **2,068,695.90** | **2,051,667.11** | **2,039,312.13** | **0.00** | **(12,354.98)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00206RCL4 | AT&T INC | 2.45% | 06/30/2020 | 04/23/2015 | 965,000.00 | 964,507.85 | 963,944.23 | 952,442.21 | 0.00 | (11,502.02) |
| **Totals for Cusip** | | | | | **965,000.00** | **964,507.85** | **963,944.23** | **952,442.21** | **0.00** | **(11,502.02)** |
| 00206RCN0 | AT&T INC | 3.40% | 05/15/2025 | 04/23/2015 | 3,735,000.00 | 3,723,944.40 | 3,672,066.74 | 3,517,073.39 | 0.00 | (154,993.35) |
| **Totals for Cusip** | | | | | **3,735,000.00** | **3,723,944.40** | **3,672,066.74** | **3,517,073.39** | **0.00** | **(154,993.35)** |
| 00206RDF6 | AT&T INC | 6.00% | 08/15/2040 | 03/03/2016 | 545,000.00 | 558,540.53 | 616,772.64 | 550,606.80 | 0.00 | (66,165.84) |
| **Totals for Cusip** | | | | | **545,000.00** | **558,540.53** | **616,772.64** | **550,606.80** | **0.00** | **(66,165.84)** |
| 00206RDH2 | AT&T INC | 5.15% | 03/15/2042 | 03/03/2016 | 1,025,000.00 | 959,400.00 | 1,063,507.77 | 957,466.26 | 0.00 | (106,041.51) |
| **Totals for Cusip** | | | | | **1,025,000.00** | **959,400.00** | **1,063,507.77** | **957,466.26** | **0.00** | **(106,041.51)** |
| 002824BF6 | ABBOTT LABORATORIES | 3.75% | 11/30/2026 | 04/18/2018 | 283,000.00 | 280,300.18 | 280,300.18 | 279,489.80 | 0.00 | (810.38) |
| **Totals for Cusip** | | | | | **283,000.00** | **280,300.18** | **280,300.18** | **279,489.80** | **0.00** | **(810.38)** |
| 002824BH2 | ABBOTT LABORATORIES | 4.90% | 11/30/2046 | 04/19/2018 | 100,000.00 | 109,055.00 | 109,055.00 | 104,972.42 | 0.00 | (4,082.58) |
| 002824BH2 | ABBOTT LABORATORIES | 4.90% | 11/30/2046 | 04/25/2018 | 400,000.00 | 427,948.00 | 427,948.00 | 419,889.69 | 0.00 | (8,058.31) |
| 002824BH2 | ABBOTT LABORATORIES | 4.90% | 11/30/2046 | 05/02/2018 | 750,000.00 | 797,527.50 | 797,527.50 | 787,293.17 | 0.00 | (10,234.33) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,334,530.50** | **1,334,530.50** | **1,312,155.28** | **0.00** | **(22,375.22)** |
| 002824BK5 | ABBOTT LABORATORIES | 2.80% | 09/15/2020 | 03/06/2017 | 1,805,000.00 | 1,822,941.70 | 1,817,139.44 | 1,794,328.75 | 0.00 | (22,810.69) |
| **Totals for Cusip** | | | | | **1,805,000.00** | **1,822,941.70** | **1,817,139.44** | **1,794,328.75** | **0.00** | **(22,810.69)** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 1,115,000.00 | 1,113,048.75 | 1,146,304.43 | 1,069,491.04 | 0.00 | (76,813.39) |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/24/2018 | 3,010,000.00 | 2,922,138.10 | 2,922,138.10 | 2,887,146.22 | 0.00 | (34,991.88) |
| **Totals for Cusip** | | | | | **4,125,000.00** | **4,035,186.85** | **4,068,442.53** | **3,956,637.26** | **0.00** | **(111,805.27)** |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/10/2016 | 875,000.00 | 897,513.75 | 961,048.99 | 809,468.54 | 0.00 | (151,580.45) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **875,000.00** | **897,513.75** | **961,048.99** | **809,468.54** | **0.00** | **(151,580.45)** |
| 00287YAU3 | ABBVIE INC | 2.30% | 05/14/2021 | 05/09/2016 | 1,000,000.00 | 998,260.00 | 992,693.16 | 976,571.74 | 0.00 | (16,121.42) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **998,260.00** | **992,693.16** | **976,571.74** | **0.00** | **(16,121.42)** |
| 00507UAR2 | ACTAVIS FUNDING SCS | 3.45% | 03/15/2022 | 03/03/2015 | 2,955,000.00 | 2,950,803.90 | 3,002,439.98 | 2,907,846.06 | 0.00 | (94,593.92) |
| **Totals for Cusip** | | | | | **2,955,000.00** | **2,950,803.90** | **3,002,439.98** | **2,907,846.06** | **0.00** | **(94,593.92)** |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 06/12/2014 | 300,000.00 | 313,662.00 | 334,922.84 | 286,234.49 | 0.00 | (48,688.35) |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 10/30/2015 | 355,000.00 | 369,168.05 | 396,325.36 | 338,710.81 | 0.00 | (57,614.55) |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 06/27/2018 | 680,000.00 | 683,944.00 | 683,944.00 | 648,798.17 | 0.00 | (35,145.83) |
| **Totals for Cusip** | | | | | **1,335,000.00** | **1,366,774.05** | **1,415,192.20** | **1,273,743.47** | **0.00** | **(141,448.73)** |
| 008281AG2 | AFRICAN DEVELOPMENT | 8.80% | 09/01/2019 | 06/08/2006 | 1,000,000.00 | 1,277,050.00 | 1,101,415.13 | 1,038,463.23 | 0.00 | (62,951.90) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,277,050.00** | **1,101,415.13** | **1,038,463.23** | **0.00** | **(62,951.90)** |
| 010392FN3 | ALABAMA POWER CO | 2.80% | 04/01/2025 | 04/09/2015 | 115,000.00 | 114,871.20 | 113,325.27 | 109,628.22 | 0.00 | (3,697.05) |
| **Totals for Cusip** | | | | | **115,000.00** | **114,871.20** | **113,325.27** | **109,628.22** | **0.00** | **(3,697.05)** |
| 01959LAB8 | ALLINA HEALTH SYSTEM | 4.43% | 04/15/2047 | 03/30/2017 | 820,000.00 | 820,000.00 | 878,629.33 | 826,232.72 | 0.00 | (52,396.61) |
| **Totals for Cusip** | | | | | **820,000.00** | **820,000.00** | **878,629.33** | **826,232.72** | **0.00** | **(52,396.61)** |
| 023765AA8 | AMER AIRLINE 16-2 AA PTT | 3.20% | 06/15/2028 | 05/02/2016 | 1,560,632.50 | 1,560,632.50 | 1,556,059.84 | 1,467,275.46 | 0.00 | (88,784.38) |
| **Totals for Cusip** | | | | | **1,560,632.50** | **1,560,632.50** | **1,556,059.84** | **1,467,275.46** | **0.00** | **(88,784.38)** |
| 02377AAA6 | AMER AIRLN 14 1 A PTT | 3.70% | 04/01/2028 | 09/02/2014 | 346,097.01 | 346,097.01 | 353,884.19 | 335,091.13 | 0.00 | (18,793.06) |
| **Totals for Cusip** | | | | | **346,097.01** | **346,097.01** | **353,884.19** | **335,091.13** | **0.00** | **(18,793.06)** |
| 02665WBH3 | AMERICAN HONDA FINANCE | 2.30% | 09/09/2026 | 09/06/2016 | 720,000.00 | 717,825.60 | 681,498.60 | 656,073.09 | 0.00 | (25,425.51) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **720,000.00** | **717,825.60** | **681,498.60** | **656,073.09** | **0.00** | **(25,425.51)** |
| 02665WBT7 | AMERICAN HONDA FINANCE | 1.95% | 07/20/2020 | 07/17/2017 | 4,425,000.00 | 4,420,530.75 | 4,390,171.89 | 4,355,052.79 | 0.00 | (35,119.10) |
| **Totals for Cusip** | | | | | **4,425,000.00** | **4,420,530.75** | **4,390,171.89** | **4,355,052.79** | **0.00** | **(35,119.10)** |
| 026874DL8 | AMERICAN INTERNATIONAL | 4.75% | 04/01/2048 | 03/19/2018 | 1,990,000.00 | 1,986,816.00 | 1,986,816.00 | 1,821,092.78 | 0.00 | (165,723.22) |
| 026874DL8 | AMERICAN INTERNATIONAL | 4.75% | 04/01/2048 | 03/19/2018 | 1,150,000.00 | 1,147,435.50 | 1,147,435.50 | 1,052,390.30 | 0.00 | (95,045.20) |
| **Totals for Cusip** | | | | | **3,140,000.00** | **3,134,251.50** | **3,134,251.50** | **2,873,483.08** | **0.00** | **(260,768.42)** |
| 03073EAP0 | AMERISOURCEBERGEN | 3.45% | 12/15/2027 | 11/29/2017 | 465,000.00 | 463,860.75 | 461,130.57 | 433,148.12 | 0.00 | (27,982.45) |
| 03073EAP0 | AMERISOURCEBERGEN | 3.45% | 12/15/2027 | 12/04/2017 | 535,000.00 | 531,538.55 | 530,548.07 | 498,353.22 | 0.00 | (32,194.85) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **995,399.30** | **991,678.64** | **931,501.34** | **0.00** | **(60,177.30)** |
| 031162BY5 | AMGEN INC | 3.12% | 05/01/2025 | 04/28/2015 | 4,500,000.00 | 4,475,520.00 | 4,518,424.04 | 4,305,590.64 | 0.00 | (212,833.40) |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,475,520.00** | **4,518,424.04** | **4,305,590.64** | **0.00** | **(212,833.40)** |
| 031162CJ7 | AMGEN INC | 2.60% | 08/19/2026 | 08/10/2016 | 2,000,000.00 | 1,998,780.00 | 1,915,059.34 | 1,817,399.24 | 0.00 | (97,660.10) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,998,780.00** | **1,915,059.34** | **1,817,399.24** | **0.00** | **(97,660.10)** |
| 03523TBT4 | ANHEUSER-BUSCH INBEV | 4.44% | 10/06/2048 | 08/17/2017 | 580,000.00 | 563,697.44 | 631,843.70 | 500,865.64 | 0.00 | (130,978.06) |
| **Totals for Cusip** | | | | | **580,000.00** | **563,697.44** | **631,843.70** | **500,865.64** | **0.00** | **(130,978.06)** |
| 036752AC7 | ANTHEM INC | 3.35% | 12/01/2024 | 11/14/2017 | 2,000,000.00 | 1,999,360.00 | 2,029,045.22 | 1,948,390.66 | 0.00 | (80,654.56) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,999,360.00** | **2,029,045.22** | **1,948,390.66** | **0.00** | **(80,654.56)** |
| 037833BX7 | APPLE INC | 4.65% | 02/23/2046 | 02/16/2016 | 805,000.00 | 800,355.15 | 942,682.89 | 852,123.36 | 0.00 | (90,559.53) |
| **Totals for Cusip** | | | | | **805,000.00** | **800,355.15** | **942,682.89** | **852,123.36** | **0.00** | **(90,559.53)** |
| 037833CG3 | APPLE INC | 3.00% | 02/09/2024 | 02/02/2017 | 1,655,000.00 | 1,654,271.80 | 1,676,007.08 | 1,634,423.77 | 0.00 | (41,583.31) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,655,000.00** | **1,654,271.80** | **1,676,007.08** | **1,634,423.77** | **0.00** | **(41,583.31)** |
| 037833CK4 | APPLE INC | 1.90% | 02/07/2020 | 02/02/2017 | 2,500,000.00 | 2,498,775.00 | 2,492,480.73 | 2,478,293.53 | 0.00 | (14,187.20) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,498,775.00** | **2,492,480.73** | **2,478,293.53** | **0.00** | **(14,187.20)** |
| 03939CAA1 | ARCH CAPITAL FINANCE LLC | 4.01% | 12/15/2026 | 11/29/2016 | 165,000.00 | 165,000.00 | 171,785.48 | 164,761.16 | 0.00 | (7,024.32) |
| **Totals for Cusip** | | | | | **165,000.00** | **165,000.00** | **171,785.48** | **164,761.16** | **0.00** | **(7,024.32)** |
| 03939CAB9 | ARCH CAPITAL FINANCE LLC | 5.03% | 12/15/2046 | 11/29/2016 | 445,000.00 | 445,000.00 | 517,216.69 | 464,686.64 | 0.00 | (52,530.05) |
| 03939CAB9 | ARCH CAPITAL FINANCE LLC | 5.03% | 12/15/2046 | 04/26/2017 | 405,000.00 | 441,567.45 | 470,725.30 | 422,917.06 | 0.00 | (47,808.24) |
| 03939CAB9 | ARCH CAPITAL FINANCE LLC | 5.03% | 12/15/2046 | 04/27/2017 | 650,000.00 | 711,724.00 | 755,485.05 | 678,755.77 | 0.00 | (76,729.28) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,598,291.45** | **1,743,427.04** | **1,566,359.47** | **0.00** | **(177,067.57)** |
| 040555CU6 | ARIZONA PUBLIC SERVICE | 3.75% | 05/15/2046 | 05/03/2016 | 1,265,000.00 | 1,261,369.45 | 1,302,653.37 | 1,152,728.52 | 0.00 | (149,924.85) |
| **Totals for Cusip** | | | | | **1,265,000.00** | **1,261,369.45** | **1,302,653.37** | **1,152,728.52** | **0.00** | **(149,924.85)** |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 04/25/2016 | 975,000.00 | 975,000.00 | 1,030,945.98 | 939,799.68 | 0.00 | (91,146.30) |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 05/10/2016 | 1,025,000.00 | 1,068,952.00 | 1,083,815.00 | 987,994.54 | 0.00 | (95,820.46) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,043,952.00** | **2,114,760.98** | **1,927,794.22** | **0.00** | **(186,966.76)** |
| 04650NAB0 | AT&T INC | 5.35% | 09/01/2040 | 05/12/2011 | 92,000.00 | 91,789.41 | 97,087.02 | 89,375.28 | 0.00 | (7,711.74) |
| **Totals for Cusip** | | | | | **92,000.00** | **91,789.41** | **97,087.02** | **89,375.28** | **0.00** | **(7,711.74)** |
| 05351WAA1 | AVANGRID INC | 3.15% | 12/01/2024 | 11/16/2017 | 1,030,000.00 | 1,027,548.60 | 1,024,611.15 | 993,940.02 | 0.00 | (30,671.13) |
| **Totals for Cusip** | | | | | **1,030,000.00** | **1,027,548.60** | **1,024,611.15** | **993,940.02** | **0.00** | **(30,671.13)** |
| 05463HAA9 | AXIS SPECIALTY FINANCE | 5.88% | 06/01/2020 | 03/18/2010 | 2,650,000.00 | 2,640,036.00 | 2,836,229.02 | 2,726,353.58 | 0.00 | (109,875.44) |
| **Totals for Cusip** | | | | | **2,650,000.00** | **2,640,036.00** | **2,836,229.02** | **2,726,353.58** | **0.00** | **(109,875.44)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 03/06/2014 | 490,000.00 | 487,422.60 | 525,760.43 | 469,947.45 | 0.00 | (55,812.98) |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 08/21/2014 | 260,000.00 | 273,210.60 | 278,974.92 | 249,359.87 | 0.00 | (29,615.05) |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 04/05/2016 | 250,000.00 | 261,245.00 | 268,245.12 | 239,769.11 | 0.00 | (28,476.01) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,021,878.20** | **1,072,980.47** | **959,076.43** | **0.00** | **(113,904.04)** |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 06/01/2009 | 870,000.00 | 866,963.70 | 917,333.18 | 880,076.62 | 0.00 | (37,256.56) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 04/07/2010 | 980,000.00 | 1,072,668.80 | 1,033,317.83 | 991,350.67 | 0.00 | (41,967.16) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,939,632.50** | **1,950,651.01** | **1,871,427.29** | **0.00** | **(79,223.72)** |
| 05526DAZ8 | BAT CAPITAL CORP | 3.22% | 08/15/2024 | 11/20/2018 | 1,600,000.00 | 1,600,000.00 | 1,600,000.00 | 1,473,750.46 | 0.00 | (126,249.54) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,600,000.00** | **1,600,000.00** | **1,473,750.46** | **0.00** | **(126,249.54)** |
| 05526DBD6 | BAT CAPITAL CORP | 4.39% | 08/15/2037 | 11/20/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 818,468.27 | 0.00 | (181,531.73) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,000,000.00** | **1,000,000.00** | **818,468.27** | **0.00** | **(181,531.73)** |
| 05565EAK1 | BMW US CAPITAL LLC | 1.45% | 09/13/2019 | 09/08/2016 | 3,250,000.00 | 3,245,937.50 | 3,215,012.35 | 3,217,603.84 | 2,591.49 | 0.00 |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,245,937.50** | **3,215,012.35** | **3,217,603.84** | **2,591.49** | **0.00** |
| 05565EAL9 | BMW US CAPITAL LLC | 1.85% | 09/15/2021 | 09/08/2016 | 1,550,000.00 | 1,548,233.00 | 1,512,283.76 | 1,485,854.44 | 0.00 | (26,429.32) |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,548,233.00** | **1,512,283.76** | **1,485,854.44** | **0.00** | **(26,429.32)** |
| 05565EAM7 | BMW US CAPITAL LLC | 2.25% | 09/15/2023 | 09/08/2016 | 1,560,000.00 | 1,555,179.60 | 1,515,465.88 | 1,455,555.72 | 0.00 | (59,910.16) |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,555,179.60** | **1,515,465.88** | **1,455,555.72** | **0.00** | **(59,910.16)** |
| 05723KAE0 | BAKER HUGHES LLC CO OBL | 3.34% | 12/15/2027 | 01/31/2018 | 1,070,000.00 | 1,070,000.00 | 1,070,000.00 | 984,500.03 | 0.00 | (85,499.97) |
| **Totals for Cusip** | | | | | **1,070,000.00** | **1,070,000.00** | **1,070,000.00** | **984,500.03** | **0.00** | **(85,499.97)** |
| 05723KAF7 | BAKER HUGHES LLC CO OBL | 4.08% | 12/15/2047 | 01/31/2018 | 310,000.00 | 310,000.00 | 310,000.00 | 255,456.02 | 0.00 | (54,543.98) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **310,000.00** | **310,000.00** | **310,000.00** | **255,456.02** | **0.00** | **(54,543.98)** |
| 06051GEX3 | BANK OF AMERICA CORP | 2.60% | 01/15/2019 | 10/17/2013 | 303,000.00 | 302,948.49 | 304,037.07 | 302,940.99 | 0.00 | (1,096.08) |
| **Totals for Cusip** | | | | | **303,000.00** | **302,948.49** | **304,037.07** | **302,940.99** | **0.00** | **(1,096.08)** |
| 06051GFC8 | BANK OF AMERICA CORP | 5.00% | 01/21/2044 | 12/01/2015 | 1,320,000.00 | 1,433,757.60 | 1,594,533.73 | 1,366,029.02 | 0.00 | (228,504.71) |
| **Totals for Cusip** | | | | | **1,320,000.00** | **1,433,757.60** | **1,594,533.73** | **1,366,029.02** | **0.00** | **(228,504.71)** |
| 06051GGR4 | BANK OF AMERICA CORP | 3.59% | 07/21/2028 | 07/18/2017 | 3,000,000.00 | 3,000,000.00 | 3,049,361.16 | 2,844,957.54 | 0.00 | (204,403.62) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,000,000.00** | **3,049,361.16** | **2,844,957.54** | **0.00** | **(204,403.62)** |
| 06051GHF9 | BANK OF AMERICA CORP | 3.55% | 03/05/2024 | 07/02/2018 | 1,725,000.00 | 1,704,990.00 | 1,704,990.00 | 1,704,138.16 | 0.00 | (851.84) |
| **Totals for Cusip** | | | | | **1,725,000.00** | **1,704,990.00** | **1,704,990.00** | **1,704,138.16** | **0.00** | **(851.84)** |
| 06738EAE5 | BARCLAYS PLC | 3.65% | 03/16/2025 | 07/31/2017 | 1,615,000.00 | 1,622,106.00 | 1,612,120.46 | 1,488,608.49 | 0.00 | (123,511.97) |
| **Totals for Cusip** | | | | | **1,615,000.00** | **1,622,106.00** | **1,612,120.46** | **1,488,608.49** | **0.00** | **(123,511.97)** |
| 06738EAV7 | BARCLAYS PLC | 4.95% | 01/10/2047 | 01/03/2017 | 2,040,000.00 | 2,038,102.80 | 2,263,717.07 | 1,802,741.64 | 0.00 | (460,975.43) |
| **Totals for Cusip** | | | | | **2,040,000.00** | **2,038,102.80** | **2,263,717.07** | **1,802,741.64** | **0.00** | **(460,975.43)** |
| 06738EBD6 | BARCLAYS PLC | 4.97% | 05/16/2029 | 05/09/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 964,177.58 | 0.00 | (35,822.42) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,000,000.00** | **1,000,000.00** | **964,177.58** | **0.00** | **(35,822.42)** |
| 067901AH1 | BARRICK GOLD CORP | 5.25% | 04/01/2042 | 05/04/2016 | 90,000.00 | 86,523.30 | 103,761.00 | 89,996.34 | 0.00 | (13,764.66) |
| **Totals for Cusip** | | | | | **90,000.00** | **86,523.30** | **103,761.00** | **89,996.34** | **0.00** | **(13,764.66)** |
| 06849RAK8 | BARRICK NA FINANCE LLC | 5.75% | 05/01/2043 | 02/16/2017 | 1,000,000.00 | 1,164,510.00 | 1,255,770.99 | 1,050,343.59 | 0.00 | (205,427.40) |
| 06849RAK8 | BARRICK NA FINANCE LLC | 5.75% | 05/01/2043 | 02/16/2017 | 325,000.00 | 379,775.50 | 408,125.57 | 341,361.67 | 0.00 | (66,763.90) |
| 06849RAK8 | BARRICK NA FINANCE LLC | 5.75% | 05/01/2043 | 08/13/2018 | 50,000.00 | 54,950.50 | 54,950.50 | 52,517.18 | 0.00 | (2,433.32) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,599,236.00** | **1,718,847.06** | **1,444,222.44** | **0.00** | **(274,624.62)** |
| 07274NBH5 | MONSANTO COMPANY CO | 4.70% | 07/15/2064 | 06/25/2018 | 1,900,000.00 | 1,623,654.50 | 1,623,654.50 | 1,564,856.87 | 0.00 | (58,797.63) |
| **Totals for Cusip** | | | | | **1,900,000.00** | **1,623,654.50** | **1,623,654.50** | **1,564,856.87** | **0.00** | **(58,797.63)** |
| 072863AF0 | BAYLOR SCOTT & WHITE | 3.97% | 11/15/2046 | 04/06/2016 | 1,030,000.00 | 1,030,000.00 | 1,071,177.95 | 999,112.03 | 0.00 | (72,065.92) |
| **Totals for Cusip** | | | | | **1,030,000.00** | **1,030,000.00** | **1,071,177.95** | **999,112.03** | **0.00** | **(72,065.92)** |
| 075887BQ1 | BECTON DICKINSON & CO | 2.13% | 06/06/2019 | 05/22/2017 | 2,500,000.00 | 2,500,000.00 | 2,494,383.50 | 2,485,436.70 | 0.00 | (8,946.80) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,500,000.00** | **2,494,383.50** | **2,485,436.70** | **0.00** | **(8,946.80)** |
| 075887BV0 | BECTON DICKINSON & CO | 3.36% | 06/06/2024 | 05/22/2017 | 1,515,000.00 | 1,515,000.00 | 1,519,232.49 | 1,455,122.69 | 0.00 | (64,109.80) |
| **Totals for Cusip** | | | | | **1,515,000.00** | **1,515,000.00** | **1,519,232.49** | **1,455,122.69** | **0.00** | **(64,109.80)** |
| 075887BW8 | BECTON DICKINSON & CO | 3.70% | 06/06/2027 | 02/27/2018 | 2,250,000.00 | 2,153,610.00 | 2,153,610.00 | 2,128,135.34 | 0.00 | (25,474.66) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,153,610.00** | **2,153,610.00** | **2,128,135.34** | **0.00** | **(25,474.66)** |
| 084423AT9 | BERKLEY WR CORP | 4.75% | 08/01/2044 | 07/30/2014 | 725,000.00 | 721,331.50 | 777,108.92 | 711,892.79 | 0.00 | (65,216.13) |
| **Totals for Cusip** | | | | | **725,000.00** | **721,331.50** | **777,108.92** | **711,892.79** | **0.00** | **(65,216.13)** |
| 09062XAD5 | BIOGEN IDEC INC | 5.20% | 09/15/2045 | 09/10/2015 | 700,000.00 | 695,058.00 | 830,952.95 | 722,764.41 | 0.00 | (108,188.54) |
| **Totals for Cusip** | | | | | **700,000.00** | **695,058.00** | **830,952.95** | **722,764.41** | **0.00** | **(108,188.54)** |
| 09062XAE3 | BIOGEN IDEC INC | 3.62% | 09/15/2022 | 09/10/2015 | 750,000.00 | 749,400.00 | 777,262.87 | 751,964.97 | 0.00 | (25,297.90) |
| **Totals for Cusip** | | | | | **750,000.00** | **749,400.00** | **777,262.87** | **751,964.97** | **0.00** | **(25,297.90)** |
| 09659DAB2 | STANFORD UNIVERSITY | 3.46% | 05/01/2047 | 10/27/2016 | 2,000,000.00 | 2,055,760.00 | 2,033,463.12 | 1,897,676.52 | 0.00 | (135,786.60) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,055,760.00** | **2,033,463.12** | **1,897,676.52** | **0.00** | **(135,786.60)** |
| 097023AK1 | BOEING CO | 7.88% | 04/15/2043 | 01/20/2006 | 1,630,000.00 | 2,180,402.10 | 2,588,145.82 | 2,411,308.63 | 0.00 | (176,837.19) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,630,000.00** | **2,180,402.10** | **2,588,145.82** | **2,411,308.63** | **0.00** | **(176,837.19)** |
| 097023BR5 | BOEING CO | 2.25% | 06/15/2026 | 08/20/2018 | 1,620,000.00 | 1,486,657.80 | 1,486,657.80 | 1,494,017.02 | 7,359.22 | 0.00 |
| **Totals for Cusip** | | | | | **1,620,000.00** | **1,486,657.80** | **1,486,657.80** | **1,494,017.02** | **7,359.22** | **0.00** |
| 111013AM0 | BRITISH SKY | 2.62% | 09/16/2019 | 09/09/2014 | 470,000.00 | 469,299.70 | 470,914.95 | 466,451.88 | 0.00 | (4,463.07) |
| **Totals for Cusip** | | | | | **470,000.00** | **469,299.70** | **470,914.95** | **466,451.88** | **0.00** | **(4,463.07)** |
| 111021AE1 | BRITISH TELECOM PLC | 9.62% | 12/15/2030 | 12/04/2003 | 1,175,000.00 | 1,517,301.00 | 1,755,529.59 | 1,589,156.72 | 0.00 | (166,372.87) |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,517,301.00** | **1,755,529.59** | **1,589,156.72** | **0.00** | **(166,372.87)** |
| 12189QAB6 | BURLINGTON NORTH SANTA | 6.53% | 07/15/2037 | 11/23/2005 | 75,000.00 | 82,640.25 | 101,302.98 | 93,506.21 | 0.00 | (7,796.77) |
| 12189QAB6 | BURLINGTON NORTH SANTA | 6.53% | 07/15/2037 | 04/03/2006 | 605,000.00 | 630,894.00 | 817,177.36 | 754,283.42 | 0.00 | (62,893.94) |
| 12189QAB6 | BURLINGTON NORTH SANTA | 6.53% | 07/15/2037 | 06/01/2006 | 1,200,000.00 | 1,218,720.00 | 1,620,847.66 | 1,496,099.35 | 0.00 | (124,748.31) |
| **Totals for Cusip** | | | | | **1,880,000.00** | **1,932,254.25** | **2,539,328.00** | **2,343,888.98** | **0.00** | **(195,439.02)** |
| 12189TAX2 | BURLINGTON NORTH SANTA | 6.20% | 08/15/2036 | 08/14/2006 | 850,000.00 | 845,078.50 | 1,127,886.96 | 1,035,764.64 | 0.00 | (92,122.32) |
| **Totals for Cusip** | | | | | **850,000.00** | **845,078.50** | **1,127,886.96** | **1,035,764.64** | **0.00** | **(92,122.32)** |
| 12527GAG8 | CF INDUSTRIES INC | 3.40% | 12/01/2021 | 11/10/2016 | 195,000.00 | 194,713.35 | 197,000.89 | 191,201.10 | 0.00 | (5,799.79) |
| **Totals for Cusip** | | | | | **195,000.00** | **194,713.35** | **197,000.89** | **191,201.10** | **0.00** | **(5,799.79)** |
| 125509BU2 | CIGNA CORP | 3.25% | 04/15/2025 | 04/27/2017 | 1,460,000.00 | 1,455,313.40 | 1,467,118.96 | 1,387,515.88 | 0.00 | (79,603.08) |
| **Totals for Cusip** | | | | | **1,460,000.00** | **1,455,313.40** | **1,467,118.96** | **1,387,515.88** | **0.00** | **(79,603.08)** |
| 125896BQ2 | CMS ENERGY CORP | 3.00% | 05/15/2026 | 05/02/2016 | 1,070,000.00 | 1,065,955.40 | 1,050,551.90 | 1,006,123.12 | 0.00 | (44,428.78) |
| **Totals for Cusip** | | | | | **1,070,000.00** | **1,065,955.40** | **1,050,551.90** | **1,006,123.12** | **0.00** | **(44,428.78)** |
| 126408GH0 | CSX CORP | 6.00% | 10/01/2036 | 06/30/2010 | 480,000.00 | 514,334.40 | 615,449.72 | 557,778.97 | 0.00 | (57,670.75) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 126408GH0 | CSX CORP | 6.00% | 10/01/2036 | 05/23/2016 | 1,802,000.00 | 2,264,086.86 | 2,310,500.81 | 2,093,995.23 | 0.00 | (216,505.58) |
| **Totals for Cusip** | | | | | **2,282,000.00** | **2,778,421.26** | **2,925,950.53** | **2,651,774.20** | **0.00** | **(274,176.33)** |
| 126408HG1 | CSX CORP | 4.25% | 11/01/2066 | 10/13/2016 | 1,280,000.00 | 1,276,812.80 | 1,278,958.52 | 1,106,600.04 | 0.00 | (172,358.48) |
| **Totals for Cusip** | | | | | **1,280,000.00** | **1,276,812.80** | **1,278,958.52** | **1,106,600.04** | **0.00** | **(172,358.48)** |
| 126650CM0 | CVS CAREMARK CORP | 4.88% | 07/20/2035 | 10/16/2018 | 325,000.00 | 323,063.00 | 323,063.00 | 314,097.14 | 0.00 | (8,965.86) |
| **Totals for Cusip** | | | | | **325,000.00** | **323,063.00** | **323,063.00** | **314,097.14** | **0.00** | **(8,965.86)** |
| 126650CX6 | CVS HEALTH CORP | 4.30% | 03/25/2028 | 03/06/2018 | 2,725,000.00 | 2,686,686.50 | 2,686,686.50 | 2,663,984.69 | 0.00 | (22,701.81) |
| **Totals for Cusip** | | | | | **2,725,000.00** | **2,686,686.50** | **2,686,686.50** | **2,663,984.69** | **0.00** | **(22,701.81)** |
| 126650CZ1 | CVS HEALTH CORP | 5.05% | 03/25/2048 | 03/06/2018 | 505,000.00 | 502,121.50 | 502,121.50 | 491,167.97 | 0.00 | (10,953.53) |
| **Totals for Cusip** | | | | | **505,000.00** | **502,121.50** | **502,121.50** | **491,167.97** | **0.00** | **(10,953.53)** |
| 13034VAA2 | CALIFORNIA INSTITUTE OF | 4.70% | 11/01/2111 | 11/29/2011 | 1,500,000.00 | 1,486,275.00 | 1,658,308.94 | 1,586,424.00 | 0.00 | (71,884.94) |
| 13034VAA2 | CALIFORNIA INSTITUTE OF | 4.70% | 11/01/2111 | 06/07/2016 | 1,808,000.00 | 1,947,487.20 | 1,998,815.04 | 1,912,169.73 | 0.00 | (86,645.31) |
| **Totals for Cusip** | | | | | **3,308,000.00** | **3,433,762.20** | **3,657,123.98** | **3,498,593.73** | **0.00** | **(158,530.25)** |
| 136375BN1 | CANADIAN NATIONAL | 6.20% | 06/01/2036 | 03/08/2018 | 150,000.00 | 192,349.50 | 192,349.50 | 185,004.59 | 0.00 | (7,344.91) |
| **Totals for Cusip** | | | | | **150,000.00** | **192,349.50** | **192,349.50** | **185,004.59** | **0.00** | **(7,344.91)** |
| 136375BQ4 | CANADIAN NATIONAL | 6.38% | 11/15/2037 | 09/16/2013 | 1,000,000.00 | 1,211,320.00 | 1,404,923.36 | 1,256,492.79 | 0.00 | (148,430.57) |
| 136375BQ4 | CANADIAN NATIONAL | 6.38% | 11/15/2037 | 01/14/2016 | 435,000.00 | 569,354.10 | 611,141.66 | 546,574.36 | 0.00 | (64,567.30) |
| 136375BQ4 | CANADIAN NATIONAL | 6.38% | 11/15/2037 | 06/03/2016 | 665,000.00 | 915,485.55 | 934,274.03 | 835,567.71 | 0.00 | (98,706.32) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,696,159.65** | **2,950,339.05** | **2,638,634.86** | **0.00** | **(311,704.19)** |
| 13645RAJ3 | CANADIAN PACIFIC RR CO | 7.25% | 05/15/2019 | 03/03/2011 | 725,000.00 | 856,007.50 | 771,425.47 | 735,251.87 | 0.00 | (36,173.60) |



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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** | | | | **725,000.00** | **856,007.50** | **771,425.47** | **735,251.87** | **0.00** | **(36,173.60)** |
| 14042RFH9 | CAPITAL ONE NA | 2.35% | 01/31/2020 | 01/16/2018 | 4,450,000.00 | 4,427,839.00 | 4,427,839.00 | 4,393,583.52 | 0.00 | (34,255.48) |
| | **Totals for Cusip** | | | | **4,450,000.00** | **4,427,839.00** | **4,427,839.00** | **4,393,583.52** | **0.00** | **(34,255.48)** |
| 14149YAT5 | CARDINAL HEALTH INC | 4.62% | 12/15/2020 | 12/08/2010 | 1,575,000.00 | 1,567,140.75 | 1,660,579.55 | 1,610,819.31 | 0.00 | (49,760.24) |
| | **Totals for Cusip** | | | | **1,575,000.00** | **1,567,140.75** | **1,660,579.55** | **1,610,819.31** | **0.00** | **(49,760.24)** |
| 14149YAW8 | CARDINAL HEALTH INC | 4.60% | 03/15/2043 | 03/19/2014 | 1,250,000.00 | 1,222,375.00 | 1,287,049.99 | 1,083,199.80 | 0.00 | (203,850.19) |
| 14149YAW8 | CARDINAL HEALTH INC | 4.60% | 03/15/2043 | 01/24/2018 | 750,000.00 | 762,547.50 | 762,547.50 | 649,919.88 | 0.00 | (112,627.62) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **1,984,922.50** | **2,049,597.49** | **1,733,119.68** | **0.00** | **(316,477.81)** |
| 14149YBJ6 | CARDINAL HEALTH INC | 3.41% | 06/15/2027 | 06/06/2017 | 465,000.00 | 467,315.70 | 455,163.04 | 421,259.68 | 0.00 | (33,903.36) |
| | **Totals for Cusip** | | | | **465,000.00** | **467,315.70** | **455,163.04** | **421,259.68** | **0.00** | **(33,903.36)** |
| 149123BL4 | CATERPILLAR INC | 5.30% | 09/15/2035 | 04/27/2016 | 1,060,000.00 | 1,235,684.40 | 1,303,167.87 | 1,174,683.90 | 0.00 | (128,483.97) |
| | **Totals for Cusip** | | | | **1,060,000.00** | **1,235,684.40** | **1,303,167.87** | **1,174,683.90** | **0.00** | **(128,483.97)** |
| 14912L7D7 | CATERPILLAR FINANCIAL | 1.93% | 10/01/2021 | 03/02/2017 | 636,000.00 | 636,449.84 | 622,516.18 | 615,844.41 | 0.00 | (6,671.77) |
| | **Totals for Cusip** | | | | **636,000.00** | **636,449.84** | **622,516.18** | **615,844.41** | **0.00** | **(6,671.77)** |
| 14913QAA7 | CATERPILLAR FINL SERVICE | 2.40% | 06/06/2022 | 06/01/2017 | 1,125,000.00 | 1,123,267.50 | 1,118,137.50 | 1,098,134.97 | 0.00 | (20,002.53) |
| | **Totals for Cusip** | | | | **1,125,000.00** | **1,123,267.50** | **1,118,137.50** | **1,098,134.97** | **0.00** | **(20,002.53)** |
| 151020AY0 | CELGENE CORP | 3.45% | 11/15/2027 | 10/31/2017 | 1,845,000.00 | 1,842,195.60 | 1,843,625.00 | 1,678,939.48 | 0.00 | (164,685.52) |
| | **Totals for Cusip** | | | | **1,845,000.00** | **1,842,195.60** | **1,843,625.00** | **1,678,939.48** | **0.00** | **(164,685.52)** |
| 15135UAP4 | CENOVUS ENERGY INC | 5.25% | 06/15/2037 | 12/11/2017 | 275,000.00 | 274,797.44 | 283,221.60 | 242,272.13 | 0.00 | (40,949.47) |
| | **Totals for Cusip** | | | | **275,000.00** | **274,797.44** | **283,221.60** | **242,272.13** | **0.00** | **(40,949.47)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 15135UAR0 | CENOVUS ENERGY INC | 5.40% | 06/15/2047 | 12/11/2017 | 250,000.00 | 231,897.15 | 263,083.44 | 215,264.22 | 0.00 | (47,819.22) |
| **Totals for Cusip** | | | | | **250,000.00** | **231,897.15** | **263,083.44** | **215,264.22** | **0.00** | **(47,819.22)** |
| 15189TAV9 | CENTERPOINT ENERGY INC | 4.25% | 11/01/2028 | 10/03/2018 | 585,000.00 | 582,654.15 | 582,654.15 | 592,809.12 | 10,154.97 | 0.00 |
| **Totals for Cusip** | | | | | **585,000.00** | **582,654.15** | **582,654.15** | **592,809.12** | **10,154.97** | **0.00** |
| 15189WAJ9 | CENTERPOINT ENERGY | 4.10% | 09/01/2047 | 08/21/2017 | 265,000.00 | 263,455.05 | 278,443.77 | 245,290.79 | 0.00 | (33,152.98) |
| **Totals for Cusip** | | | | | **265,000.00** | **263,455.05** | **278,443.77** | **245,290.79** | **0.00** | **(33,152.98)** |
| 161175AX2 | CHARTER COMM OPT LLC | 3.58% | 07/23/2020 | 12/01/2016 | 1,175,000.00 | 1,175,000.00 | 1,196,903.26 | 1,173,733.21 | 0.00 | (23,170.05) |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,175,000.00** | **1,196,903.26** | **1,173,733.21** | **0.00** | **(23,170.05)** |
| 161175BB9 | CHARTER COMM OPT LLC | 4.46% | 07/23/2022 | 12/01/2016 | 490,000.00 | 490,000.00 | 511,241.07 | 494,706.74 | 0.00 | (16,534.33) |
| **Totals for Cusip** | | | | | **490,000.00** | **490,000.00** | **511,241.07** | **494,706.74** | **0.00** | **(16,534.33)** |
| 161175BL7 | CHARTER COMM OPT LLC | 5.38% | 05/01/2047 | 11/27/2017 | 155,000.00 | 153,411.08 | 158,929.15 | 140,456.19 | 0.00 | (18,472.96) |
| 161175BL7 | CHARTER COMM OPT LLC | 5.38% | 05/01/2047 | 11/27/2017 | 850,000.00 | 849,711.97 | 871,546.97 | 770,243.60 | 0.00 | (101,303.37) |
| 161175BL7 | CHARTER COMM OPT LLC | 5.38% | 05/01/2047 | 11/27/2017 | 170,000.00 | 169,368.77 | 174,309.39 | 154,048.72 | 0.00 | (20,260.67) |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,172,491.82** | **1,204,785.51** | **1,064,748.51** | **0.00** | **(140,037.00)** |
| 16876BAA0 | CHILDREN'S HOSPITAL CORP | 4.12% | 01/01/2047 | 01/24/2017 | 800,000.00 | 800,000.00 | 865,460.84 | 803,011.92 | 0.00 | (62,448.92) |
| **Totals for Cusip** | | | | | **800,000.00** | **800,000.00** | **865,460.84** | **803,011.92** | **0.00** | **(62,448.92)** |
| 171340AN2 | CHURCH & DWIGHT CO INC | 3.15% | 08/01/2027 | 07/20/2017 | 485,000.00 | 484,500.45 | 477,836.18 | 456,210.35 | 0.00 | (21,625.83) |
| **Totals for Cusip** | | | | | **485,000.00** | **484,500.45** | **477,836.18** | **456,210.35** | **0.00** | **(21,625.83)** |
| 17252MAN0 | CINTAS CORPORATION NO. 2 | 3.70% | 04/01/2027 | 03/09/2017 | 2,500,000.00 | 2,490,400.00 | 2,601,312.15 | 2,441,651.20 | 0.00 | (159,660.95) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,490,400.00** | **2,601,312.15** | **2,441,651.20** | **0.00** | **(159,660.95)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 172967AS0 | CITIGROUP INC | 6.88% | 02/15/2098 | 12/05/2013 | 1,750,000.00 | 2,004,572.50 | 2,391,820.74 | 2,191,434.11 | 0.00 | (200,386.63) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **2,004,572.50** | **2,391,820.74** | **2,191,434.11** | **0.00** | **(200,386.63)** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 10/23/2015 | 1,875,000.00 | 1,880,606.25 | 1,985,067.26 | 1,807,156.56 | 0.00 | (177,910.70) |
| **Totals for Cusip** | | | | | **1,875,000.00** | **1,880,606.25** | **1,985,067.26** | **1,807,156.56** | **0.00** | **(177,910.70)** |
| 172967KY6 | CITIGROUP INC | 3.20% | 10/21/2026 | 10/17/2016 | 3,000,000.00 | 2,998,230.00 | 2,976,560.79 | 2,769,565.20 | 0.00 | (206,995.59) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,998,230.00** | **2,976,560.79** | **2,769,565.20** | **0.00** | **(206,995.59)** |
| 172967LS8 | CITIGROUP INC | 3.52% | 10/27/2028 | 10/23/2017 | 835,000.00 | 835,350.70 | 838,939.17 | 778,713.23 | 0.00 | (60,225.94) |
| 172967LS8 | CITIGROUP INC | 3.52% | 10/27/2028 | 10/23/2017 | 855,000.00 | 855,359.10 | 859,033.52 | 797,365.05 | 0.00 | (61,668.47) |
| **Totals for Cusip** | | | | | **1,690,000.00** | **1,690,709.80** | **1,697,972.69** | **1,576,078.28** | **0.00** | **(121,894.41)** |
| 18600TAA0 | CLEVELAND CLINIC FOUND | 4.86% | 01/01/2114 | 09/11/2014 | 970,000.00 | 970,000.00 | 1,090,785.13 | 994,819.94 | 0.00 | (95,965.19) |
| **Totals for Cusip** | | | | | **970,000.00** | **970,000.00** | **1,090,785.13** | **994,819.94** | **0.00** | **(95,965.19)** |
| 195869AL6 | COLONIAL PIPELINE | 6.38% | 08/01/2037 | 06/18/2015 | 1,000,000.00 | 1,171,340.00 | 1,303,560.79 | 1,251,617.00 | 0.00 | (51,943.79) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,171,340.00** | **1,303,560.79** | **1,251,617.00** | **0.00** | **(51,943.79)** |
| 20030NCM1 | COMCAST CORP | 4.70% | 10/15/2048 | 12/20/2018 | 750,000.00 | 765,847.50 | 765,847.50 | 758,160.41 | 0.00 | (7,687.09) |
| **Totals for Cusip** | | | | | **750,000.00** | **765,847.50** | **765,847.50** | **758,160.41** | **0.00** | **(7,687.09)** |
| 20030NCN9 | COMCAST CORP | 4.95% | 10/15/2058 | 10/02/2018 | 750,000.00 | 749,340.00 | 749,340.00 | 762,488.44 | 13,148.44 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **749,340.00** | **749,340.00** | **762,488.44** | **13,148.44** | **0.00** |
| 20030NCT6 | COMCAST CORP | 4.15% | 10/15/2028 | 10/02/2018 | 295,000.00 | 294,852.50 | 294,852.50 | 299,552.61 | 4,700.11 | 0.00 |
| **Totals for Cusip** | | | | | **295,000.00** | **294,852.50** | **294,852.50** | **299,552.61** | **4,700.11** | **0.00** |
| 205887BZ4 | CONAGRA BRANDS INC | 3.80% | 10/22/2021 | 10/15/2018 | 780,000.00 | 779,103.00 | 779,103.00 | 780,275.05 | 1,172.05 | 0.00 |



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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** | | | | | **780,000.00** | **779,103.00** | **779,103.00** | **780,275.05** | **1,172.05** | **0.00** |
| 20605PAJ0 | CONCHO RESOURCES INC | 4.88% | 10/01/2047 | 09/13/2017 | 215,000.00 | 214,460.35 | 233,797.10 | 203,998.45 | 0.00 | (29,798.65) |
| **Totals for Cusip** | | | | | **215,000.00** | **214,460.35** | **233,797.10** | **203,998.45** | **0.00** | **(29,798.65)** |
| 20605PAK7 | CONCHO RESOURCES INC | 4.30% | 08/15/2028 | 06/14/2018 | 495,000.00 | 493,317.00 | 493,317.00 | 484,209.58 | 0.00 | (9,107.42) |
| **Totals for Cusip** | | | | | **495,000.00** | **493,317.00** | **493,317.00** | **484,209.58** | **0.00** | **(9,107.42)** |
| 20605PAL5 | CONCHO RESOURCES INC | 4.85% | 08/15/2048 | 06/14/2018 | 370,000.00 | 369,038.00 | 369,038.00 | 354,026.55 | 0.00 | (15,011.45) |
| 20605PAL5 | CONCHO RESOURCES INC | 4.85% | 08/15/2048 | 06/18/2018 | 275,000.00 | 272,525.00 | 272,525.00 | 263,127.84 | 0.00 | (9,397.16) |
| 20605PAL5 | CONCHO RESOURCES INC | 4.85% | 08/15/2048 | 06/19/2018 | 450,000.00 | 447,210.00 | 447,210.00 | 430,572.83 | 0.00 | (16,637.17) |
| **Totals for Cusip** | | | | | **1,095,000.00** | **1,088,773.00** | **1,088,773.00** | **1,047,727.22** | **0.00** | **(41,045.78)** |
| 209111FA6 | CONSOLIDATED EDISON CO | 5.70% | 06/15/2040 | 06/02/2010 | 2,330,000.00 | 2,318,676.20 | 3,032,405.48 | 2,721,208.79 | 0.00 | (311,196.69) |
| **Totals for Cusip** | | | | | **2,330,000.00** | **2,318,676.20** | **3,032,405.48** | **2,721,208.79** | **0.00** | **(311,196.69)** |
| 21036PBC1 | CONSTELLATION BRANDS | 4.65% | 11/15/2028 | 10/22/2018 | 175,000.00 | 174,510.00 | 174,510.00 | 174,279.88 | 0.00 | (230.12) |
| **Totals for Cusip** | | | | | **175,000.00** | **174,510.00** | **174,510.00** | **174,279.88** | **0.00** | **(230.12)** |
| 21036PBD9 | CONSTELLATION BRANDS | 5.25% | 11/15/2048 | 10/22/2018 | 170,000.00 | 169,306.40 | 169,306.40 | 170,590.33 | 1,283.93 | 0.00 |
| **Totals for Cusip** | | | | | **170,000.00** | **169,306.40** | **169,306.40** | **170,590.33** | **1,283.93** | **0.00** |
| 210518CZ7 | CONSUMERS ENERGY CO | 3.25% | 08/15/2046 | 03/24/2017 | 140,000.00 | 125,567.40 | 134,435.95 | 118,495.81 | 0.00 | (15,940.14) |
| **Totals for Cusip** | | | | | **140,000.00** | **125,567.40** | **134,435.95** | **118,495.81** | **0.00** | **(15,940.14)** |
| 210518DA1 | CONSUMERS ENERGY CO | 3.95% | 07/15/2047 | 02/15/2017 | 270,000.00 | 268,871.40 | 292,736.02 | 263,193.74 | 0.00 | (29,542.28) |
| **Totals for Cusip** | | | | | **270,000.00** | **268,871.40** | **292,736.02** | **263,193.74** | **0.00** | **(29,542.28)** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 07/12/2022 | 11/17/2010 | 412,512.14 | 412,512.14 | 431,974.46 | 418,094.83 | 0.00 | (13,879.63) |



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**8217 SBA (PRU WCT)**
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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** | | | | | **412,512.14** | **412,512.14** | **431,974.46** | **418,094.83** | **0.00** | **(13,879.63)** |
| 224044CH8 | COX COMMUNICATIONS INC | 3.15% | 08/15/2024 | 07/24/2017 | 2,000,000.00 | 1,997,240.00 | 1,969,768.98 | 1,924,007.20 | 0.00 | (45,761.78) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,997,240.00** | **1,969,768.98** | **1,924,007.20** | **0.00** | **(45,761.78)** |
| 224044CK1 | COX COMMUNICATIONS INC | 4.60% | 08/15/2047 | 07/24/2017 | 365,000.00 | 362,758.90 | 368,388.39 | 328,346.06 | 0.00 | (40,042.33) |
| **Totals for Cusip** | | | | | **365,000.00** | **362,758.90** | **368,388.39** | **328,346.06** | **0.00** | **(40,042.33)** |
| 225433AR2 | CRED SUIS GP FUN LTD | 4.55% | 04/17/2026 | 11/16/2016 | 2,050,000.00 | 2,049,460.23 | 2,194,902.28 | 2,029,675.25 | 0.00 | (165,227.03) |
| **Totals for Cusip** | | | | | **2,050,000.00** | **2,049,460.23** | **2,194,902.28** | **2,029,675.25** | **0.00** | **(165,227.03)** |
| 23355LAB2 | DXC TECHNOLOGY CO | 2.88% | 03/27/2020 | 08/07/2017 | 405,000.00 | 403,877.55 | 406,970.13 | 401,500.06 | 0.00 | (5,470.07) |
| **Totals for Cusip** | | | | | **405,000.00** | **403,877.55** | **406,970.13** | **401,500.06** | **0.00** | **(5,470.07)** |
| 23355LAC0 | DXC TECHNOLOGY CO | 4.25% | 04/15/2024 | 08/07/2017 | 1,675,000.00 | 1,667,268.49 | 1,744,749.33 | 1,648,160.15 | 0.00 | (96,589.18) |
| **Totals for Cusip** | | | | | **1,675,000.00** | **1,667,268.49** | **1,744,749.33** | **1,648,160.15** | **0.00** | **(96,589.18)** |
| 233851BW3 | DAIMLER FINANCE NA LLC | 3.30% | 05/19/2025 | 11/19/2015 | 2,335,000.00 | 2,285,381.25 | 2,368,495.34 | 2,196,672.12 | 0.00 | (171,823.22) |
| **Totals for Cusip** | | | | | **2,335,000.00** | **2,285,381.25** | **2,368,495.34** | **2,196,672.12** | **0.00** | **(171,823.22)** |
| 233851CK8 | DAIMLER FINANCE NA LLC | 2.20% | 10/30/2021 | 10/26/2016 | 3,250,000.00 | 3,249,090.00 | 3,191,683.53 | 3,134,323.60 | 0.00 | (57,359.93) |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,249,090.00** | **3,191,683.53** | **3,134,323.60** | **0.00** | **(57,359.93)** |
| 24422ERM3 | DEERE JOHN CAPITAL CORP | 2.75% | 03/15/2022 | 02/22/2012 | 420,000.00 | 419,265.00 | 423,231.99 | 413,586.69 | 0.00 | (9,645.30) |
| **Totals for Cusip** | | | | | **420,000.00** | **419,265.00** | **423,231.99** | **413,586.69** | **0.00** | **(9,645.30)** |
| 24422ETF6 | DEERE JOHN CAPITAL CORP | 2.55% | 01/08/2021 | 01/05/2016 | 2,000,000.00 | 1,997,940.00 | 2,007,717.36 | 1,981,928.22 | 0.00 | (25,789.14) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,997,940.00** | **2,007,717.36** | **1,981,928.22** | **0.00** | **(25,789.14)** |
| 24422ETS8 | DEERE JOHN CAPITAL CORP | 1.95% | 06/22/2020 | 06/19/2017 | 2,000,000.00 | 1,998,780.00 | 1,985,815.10 | 1,968,801.16 | 0.00 | (17,013.94) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| 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** | **1,998,780.00** | **1,985,815.10** | **1,968,801.16** | **0.00** | **(17,013.94)** |
| 24422ETT6 | DEERE JOHN CAPITAL CORP | 2.65% | 06/24/2024 | 10/02/2017 | 920,000.00 | 913,477.20 | 911,249.11 | 882,334.34 | 0.00 | (28,914.77) |
| **Totals for Cusip** | | | | | **920,000.00** | **913,477.20** | **911,249.11** | **882,334.34** | **0.00** | **(28,914.77)** |
| 24422EUE7 | DEERE JOHN CAPITAL CORP | 3.45% | 03/13/2025 | 03/08/2018 | 1,500,000.00 | 1,499,535.00 | 1,499,535.00 | 1,494,863.45 | 0.00 | (4,671.55) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,499,535.00** | **1,499,535.00** | **1,494,863.45** | **0.00** | **(4,671.55)** |
| 24422EUH0 | JOHN DEERE CAPITAL CORP | 3.45% | 06/07/2023 | 06/04/2018 | 3,500,000.00 | 3,498,075.00 | 3,498,075.00 | 3,513,223.28 | 15,148.28 | 0.00 |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,498,075.00** | **3,498,075.00** | **3,513,223.28** | **15,148.28** | **0.00** |
| 24422EUM9 | DEERE JOHN CAPITAL CORP | 3.65% | 10/12/2023 | 10/09/2018 | 1,875,000.00 | 1,874,662.50 | 1,874,662.50 | 1,894,625.98 | 19,963.48 | 0.00 |
| **Totals for Cusip** | | | | | **1,875,000.00** | **1,874,662.50** | **1,874,662.50** | **1,894,625.98** | **19,963.48** | **0.00** |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 435,000.00 | 384,063.73 | 510,906.12 | 470,662.92 | 0.00 | (40,243.20) |
| **Totals for Cusip** | | | | | **435,000.00** | **384,063.73** | **510,906.12** | **470,662.92** | **0.00** | **(40,243.20)** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 11/23/2020 | 11/15/2010 | 76,340.02 | 76,340.02 | 78,340.13 | 76,759.89 | 0.00 | (1,580.24) |
| **Totals for Cusip** | | | | | **76,340.02** | **76,340.02** | **78,340.13** | **76,759.89** | **0.00** | **(1,580.24)** |
| 247361ZK7 | DELTA AIR LINES | 2.88% | 03/13/2020 | 03/09/2017 | 1,390,000.00 | 1,386,205.30 | 1,398,065.81 | 1,380,765.80 | 0.00 | (17,300.01) |
| **Totals for Cusip** | | | | | **1,390,000.00** | **1,386,205.30** | **1,398,065.81** | **1,380,765.80** | **0.00** | **(17,300.01)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 02/10/2024 | 04/17/2008 | 949,938.64 | 949,938.64 | 1,080,555.21 | 1,019,949.12 | 0.00 | (60,606.09) |
| **Totals for Cusip** | | | | | **949,938.64** | **949,938.64** | **1,080,555.21** | **1,019,949.12** | **0.00** | **(60,606.09)** |
| 250847EA4 | DETROIT EDISON COMPANY | 5.70% | 10/01/2037 | 04/01/2014 | 3,110,000.00 | 3,685,598.80 | 3,948,542.24 | 3,624,774.88 | 0.00 | (323,767.36) |
| **Totals for Cusip** | | | | | **3,110,000.00** | **3,685,598.80** | **3,948,542.24** | **3,624,774.88** | **0.00** | **(323,767.36)** |
| 25156PAC7 | DEUTSCHE TELEKOM INT FIN | 8.75% | 06/15/2030 | 05/07/2014 | 360,000.00 | 528,105.60 | 532,652.73 | 469,539.94 | 0.00 | (63,112.79) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 25156PAC7 | DEUTSCHE TELEKOM INT FIN | 8.75% | 06/15/2030 | 06/23/2014 | 773,000.00 | 1,128,100.74 | 1,143,723.77 | 1,008,206.60 | 0.00 | (135,517.17) |
| **Totals for Cusip** | | | | | **1,133,000.00** | **1,656,206.34** | **1,676,376.50** | **1,477,746.54** | **0.00** | **(198,629.96)** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 2,200,000.00 | 2,199,450.00 | 2,227,560.32 | 2,193,498.45 | 0.00 | (34,061.87) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,199,450.00** | **2,227,560.32** | **2,193,498.45** | **0.00** | **(34,061.87)** |
| 25389JAR7 | DIGITAL REALTY TRUST LP | 3.70% | 08/15/2027 | 08/02/2017 | 1,235,000.00 | 1,234,061.40 | 1,243,987.47 | 1,165,615.95 | 0.00 | (78,371.52) |
| **Totals for Cusip** | | | | | **1,235,000.00** | **1,234,061.40** | **1,243,987.47** | **1,165,615.95** | **0.00** | **(78,371.52)** |
| 25466AAD3 | DISCOVER BANK | 4.20% | 08/08/2023 | 08/05/2013 | 725,000.00 | 722,187.00 | 761,338.17 | 725,166.79 | 0.00 | (36,171.38) |
| **Totals for Cusip** | | | | | **725,000.00** | **722,187.00** | **761,338.17** | **725,166.79** | **0.00** | **(36,171.38)** |
| 25470DAQ2 | DISCOVERY | 2.95% | 03/20/2023 | 09/07/2017 | 1,250,000.00 | 1,248,425.00 | 1,237,095.70 | 1,195,927.40 | 0.00 | (41,168.30) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,248,425.00** | **1,237,095.70** | **1,195,927.40** | **0.00** | **(41,168.30)** |
| 25470DAR0 | DISCOVERY | 3.95% | 03/20/2028 | 09/07/2017 | 565,000.00 | 562,982.95 | 561,980.42 | 523,889.89 | 0.00 | (38,090.53) |
| **Totals for Cusip** | | | | | **565,000.00** | **562,982.95** | **561,980.42** | **523,889.89** | **0.00** | **(38,090.53)** |
| 257375AF2 | DOMINION ENERGY GAS | 4.80% | 11/01/2043 | 07/31/2014 | 185,000.00 | 184,554.39 | 207,275.38 | 186,074.24 | 0.00 | (21,201.14) |
| **Totals for Cusip** | | | | | **185,000.00** | **184,554.39** | **207,275.38** | **186,074.24** | **0.00** | **(21,201.14)** |
| 25746UBU2 | DOMINION ENERGY INC | 2.96% | 07/01/2019 | 05/23/2016 | 800,000.00 | 800,792.00 | 806,193.22 | 797,155.00 | 0.00 | (9,038.22) |
| **Totals for Cusip** | | | | | **800,000.00** | **800,792.00** | **806,193.22** | **797,155.00** | **0.00** | **(9,038.22)** |
| 260543BY8 | DOW CHEMICAL CO THE | 9.40% | 05/15/2039 | 05/07/2009 | 1,783,000.00 | 1,775,190.46 | 3,047,773.67 | 2,578,940.36 | 0.00 | (468,833.31) |
| **Totals for Cusip** | | | | | **1,783,000.00** | **1,775,190.46** | **3,047,773.67** | **2,578,940.36** | **0.00** | **(468,833.31)** |
| 260543CE1 | DOW CHEMICAL CO THE | 5.25% | 11/15/2041 | 11/04/2011 | 450,000.00 | 449,392.50 | 524,039.55 | 449,024.35 | 0.00 | (75,015.20) |
| **Totals for Cusip** | | | | | **450,000.00** | **449,392.50** | **524,039.55** | **449,024.35** | **0.00** | **(75,015.20)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 260543CG6 | DOW CHEMICAL CO THE | 4.38% | 11/15/2042 | 09/20/2017 | 1,000,000.00 | 1,024,800.00 | 1,052,162.13 | 877,546.43 | 0.00 | (174,615.70) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,024,800.00** | **1,052,162.13** | **877,546.43** | **0.00** | **(174,615.70)** |
| 26078JAB6 | DOWDUPONT INC | 4.20% | 11/15/2023 | 11/14/2018 | 500,000.00 | 500,000.00 | 500,000.00 | 511,074.87 | 11,074.87 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **500,000.00** | **500,000.00** | **511,074.87** | **11,074.87** | **0.00** |
| 26078JAE0 | DOWDUPONT INC | 5.32% | 11/15/2038 | 11/14/2018 | 800,000.00 | 800,000.00 | 800,000.00 | 823,746.86 | 23,746.86 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **800,000.00** | **800,000.00** | **823,746.86** | **23,746.86** | **0.00** |
| 26442CAA2 | DUKE ENERGY CAROLINAS | 6.10% | 06/01/2037 | 05/31/2007 | 1,571,000.00 | 1,570,795.77 | 2,078,880.20 | 1,884,602.99 | 0.00 | (194,277.21) |
| **Totals for Cusip** | | | | | **1,571,000.00** | **1,570,795.77** | **2,078,880.20** | **1,884,602.99** | **0.00** | **(194,277.21)** |
| 26443CAA1 | DUKE UNIVERSITY HEALTH | 3.92% | 06/01/2047 | 06/01/2017 | 1,610,000.00 | 1,610,000.00 | 1,684,330.45 | 1,571,526.52 | 0.00 | (112,803.93) |
| **Totals for Cusip** | | | | | **1,610,000.00** | **1,610,000.00** | **1,684,330.45** | **1,571,526.52** | **0.00** | **(112,803.93)** |
| 26875PAM3 | EOG RESOURCES INC | 3.15% | 04/01/2025 | 03/12/2015 | 530,000.00 | 529,994.70 | 528,030.21 | 512,595.06 | 0.00 | (15,435.15) |
| **Totals for Cusip** | | | | | **530,000.00** | **529,994.70** | **528,030.21** | **512,595.06** | **0.00** | **(15,435.15)** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 1,120,000.00 | 1,118,364.80 | 1,192,015.63 | 1,149,538.67 | 0.00 | (42,476.96) |
| **Totals for Cusip** | | | | | **1,120,000.00** | **1,118,364.80** | **1,192,015.63** | **1,149,538.67** | **0.00** | **(42,476.96)** |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/21/2014 | 560,000.00 | 702,553.60 | 706,837.48 | 665,165.76 | 0.00 | (41,671.72) |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 04/06/2017 | 940,000.00 | 1,135,106.40 | 1,186,477.20 | 1,116,528.24 | 0.00 | (69,948.96) |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 04/09/2018 | 500,000.00 | 620,090.00 | 620,090.00 | 593,898.00 | 0.00 | (26,192.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,457,750.00** | **2,513,404.68** | **2,375,592.00** | **0.00** | **(137,812.68)** |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 10/10/2007 | 665,000.00 | 659,241.10 | 889,270.72 | 826,776.09 | 0.00 | (62,494.63) |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/14/2007 | 135,000.00 | 119,086.20 | 180,528.64 | 167,841.76 | 0.00 | (12,686.88) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/02/2014 | 700,000.00 | 918,036.00 | 936,074.45 | 870,290.62 | 0.00 | (65,783.83) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,696,363.30** | **2,005,873.81** | **1,864,908.47** | **0.00** | **(140,965.34)** |
| 26884TAA0 | ERAC USA FINANCE LLC | 5.25% | 10/01/2020 | 06/24/2010 | 2,880,000.00 | 2,862,230.40 | 3,073,688.38 | 2,971,955.95 | 0.00 | (101,732.43) |
| **Totals for Cusip** | | | | | **2,880,000.00** | **2,862,230.40** | **3,073,688.38** | **2,971,955.95** | **0.00** | **(101,732.43)** |
| 26884TAS1 | ERAC USA FINANCE LLC | 4.20% | 11/01/2046 | 09/19/2017 | 700,000.00 | 670,796.00 | 685,578.49 | 624,167.17 | 0.00 | (61,411.32) |
| 26884TAS1 | ERAC USA FINANCE LLC | 4.20% | 11/01/2046 | 03/06/2018 | 740,000.00 | 694,223.60 | 694,223.60 | 659,833.87 | 0.00 | (34,389.73) |
| 26884TAS1 | ERAC USA FINANCE LLC | 4.20% | 11/01/2046 | 03/06/2018 | 325,000.00 | 304,993.00 | 304,993.00 | 289,791.90 | 0.00 | (15,201.10) |
| **Totals for Cusip** | | | | | **1,765,000.00** | **1,670,012.60** | **1,684,795.09** | **1,573,792.94** | **0.00** | **(111,002.15)** |
| 29103DAC0 | EMERA US FINANCE LP | 2.15% | 06/15/2019 | 01/13/2017 | 1,250,000.00 | 1,249,614.13 | 1,245,137.16 | 1,239,780.16 | 0.00 | (5,357.00) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,249,614.13** | **1,245,137.16** | **1,239,780.16** | **0.00** | **(5,357.00)** |
| 29103DAM8 | EMERA US FINANCE LP | 4.75% | 06/15/2046 | 01/13/2017 | 1,625,000.00 | 1,613,469.33 | 1,779,088.85 | 1,562,429.47 | 0.00 | (216,659.38) |
| **Totals for Cusip** | | | | | **1,625,000.00** | **1,613,469.33** | **1,779,088.85** | **1,562,429.47** | **0.00** | **(216,659.38)** |
| 292480AG5 | ENABLE MIDSTREAM | 2.40% | 05/15/2019 | 12/22/2015 | 460,000.00 | 459,755.98 | 457,360.71 | 457,392.80 | 32.09 | 0.00 |
| **Totals for Cusip** | | | | | **460,000.00** | **459,755.98** | **457,360.71** | **457,392.80** | **32.09** | **0.00** |
| 29278GAJ7 | ENEL FINANCE INTL NV | 4.62% | 09/14/2025 | 09/11/2018 | 2,000,000.00 | 1,987,380.00 | 1,987,380.00 | 1,918,957.12 | 0.00 | (68,422.88) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,987,380.00** | **1,987,380.00** | **1,918,957.12** | **0.00** | **(68,422.88)** |
| 29364NAT5 | ENTERGY MISSISSIPPI | 2.85% | 06/01/2028 | 05/10/2016 | 800,000.00 | 799,744.00 | 774,580.10 | 747,886.65 | 0.00 | (26,693.45) |
| **Totals for Cusip** | | | | | **800,000.00** | **799,744.00** | **774,580.10** | **747,886.65** | **0.00** | **(26,693.45)** |
| 29364WAK4 | ENTERGY LOUISIANA LLC | 5.40% | 11/01/2024 | 11/10/2009 | 1,560,000.00 | 1,554,664.80 | 1,781,259.06 | 1,714,784.67 | 0.00 | (66,474.39) |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,554,664.80** | **1,781,259.06** | **1,714,784.67** | **0.00** | **(66,474.39)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 29364WBB3 | ENTERGY LOUISIANA LLC | 4.20% | 09/01/2048 | 08/08/2018 | 1,315,000.00 | 1,312,514.65 | 1,312,514.65 | 1,297,865.23 | 0.00 | (14,649.42) |
| **Totals for Cusip** | | | | | **1,315,000.00** | **1,312,514.65** | **1,312,514.65** | **1,297,865.23** | **0.00** | **(14,649.42)** |
| 29379VAT0 | ENTERPRISE PRODUCTS | 5.95% | 02/01/2041 | 01/04/2011 | 400,000.00 | 397,268.00 | 493,701.48 | 437,201.05 | 0.00 | (56,500.43) |
| 29379VAT0 | ENTERPRISE PRODUCTS | 5.95% | 02/01/2041 | 01/05/2011 | 950,000.00 | 947,710.50 | 1,172,541.02 | 1,038,352.49 | 0.00 | (134,188.53) |
| **Totals for Cusip** | | | | | **1,350,000.00** | **1,344,978.50** | **1,666,242.50** | **1,475,553.54** | **0.00** | **(190,688.96)** |
| 29379VBD4 | ENTERPRISE PRODUCTS | 2.55% | 10/15/2019 | 10/02/2014 | 1,295,000.00 | 1,294,753.95 | 1,299,077.72 | 1,288,135.72 | 0.00 | (10,942.00) |
| **Totals for Cusip** | | | | | **1,295,000.00** | **1,294,753.95** | **1,299,077.72** | **1,288,135.72** | **0.00** | **(10,942.00)** |
| 29379VBF9 | ENTERPRISE PRODUCTS | 4.95% | 10/15/2054 | 10/02/2014 | 250,000.00 | 245,890.00 | 273,519.35 | 242,960.67 | 0.00 | (30,558.68) |
| 29379VBF9 | ENTERPRISE PRODUCTS | 4.95% | 10/15/2054 | 10/22/2014 | 545,000.00 | 562,352.80 | 596,272.19 | 529,654.26 | 0.00 | (66,617.93) |
| **Totals for Cusip** | | | | | **795,000.00** | **808,242.80** | **869,791.54** | **772,614.93** | **0.00** | **(97,176.61)** |
| 29379VBJ1 | ENTERPRISE PRODUCTS | 4.90% | 05/15/2046 | 04/04/2016 | 1,000,000.00 | 955,160.00 | 1,101,794.95 | 968,577.28 | 0.00 | (133,217.67) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **955,160.00** | **1,101,794.95** | **968,577.28** | **0.00** | **(133,217.67)** |
| 294429AK1 | EQUIFAX INC | 2.30% | 06/01/2021 | 05/05/2016 | 235,000.00 | 234,887.20 | 229,384.38 | 227,916.98 | 0.00 | (1,467.40) |
| **Totals for Cusip** | | | | | **235,000.00** | **234,887.20** | **229,384.38** | **227,916.98** | **0.00** | **(1,467.40)** |
| 30161MAG8 | EXELON GENERATION CO | 6.25% | 10/01/2039 | 09/16/2009 | 1,285,000.00 | 1,283,239.55 | 1,503,208.27 | 1,340,059.27 | 0.00 | (163,149.00) |
| 30161MAG8 | EXELON GENERATION CO | 6.25% | 10/01/2039 | 04/07/2010 | 595,000.00 | 598,825.85 | 696,038.07 | 620,494.37 | 0.00 | (75,543.70) |
| **Totals for Cusip** | | | | | **1,880,000.00** | **1,882,065.40** | **2,199,246.34** | **1,960,553.64** | **0.00** | **(238,692.70)** |
| 30219GAG3 | EXPRESS SCRIPTS HOLDING | 6.12% | 11/15/2041 | 10/30/2018 | 791,000.00 | 873,730.69 | 873,730.69 | 883,125.21 | 9,394.52 | 0.00 |
| **Totals for Cusip** | | | | | **791,000.00** | **873,730.69** | **873,730.69** | **883,125.21** | **9,394.52** | **0.00** |
| 30219GAP3 | EXPRESS SCRIPTS HOLDING | 4.80% | 07/15/2046 | 08/08/2018 | 500,000.00 | 477,060.00 | 477,060.00 | 479,335.35 | 2,275.35 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
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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** | | | | | **500,000.00** | **477,060.00** | **477,060.00** | **479,335.35** | **2,275.35** | **0.00** |
| 30219GAQ1 | EXPRESS SCRIPTS HOLDING | 3.00% | 07/15/2023 | 06/29/2016 | 230,000.00 | 229,795.30 | 228,400.97 | 221,369.78 | 0.00 | (7,031.19) |
| **Totals for Cusip** | | | | | **230,000.00** | **229,795.30** | **228,400.97** | **221,369.78** | **0.00** | **(7,031.19)** |
| 30231GAF9 | EXXON MOBIL | 2.71% | 03/06/2025 | 03/18/2015 | 750,000.00 | 757,110.00 | 747,453.63 | 726,265.85 | 0.00 | (21,187.78) |
| **Totals for Cusip** | | | | | **750,000.00** | **757,110.00** | **747,453.63** | **726,265.85** | **0.00** | **(21,187.78)** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 06/01/2016 | 650,000.00 | 649,551.50 | 654,808.91 | 640,853.71 | 0.00 | (13,955.20) |
| **Totals for Cusip** | | | | | **650,000.00** | **649,551.50** | **654,808.91** | **640,853.71** | **0.00** | **(13,955.20)** |
| 302491AQ8 | FMC CORP | 5.20% | 12/15/2019 | 11/24/2009 | 765,000.00 | 762,437.25 | 797,772.24 | 773,553.78 | 0.00 | (24,218.46) |
| **Totals for Cusip** | | | | | **765,000.00** | **762,437.25** | **797,772.24** | **773,553.78** | **0.00** | **(24,218.46)** |
| 3134A2HG6 | FREDDIE MAC | 0.00% | 12/11/2025 | 02/08/2018 | 3,000,000.00 | 2,350,350.00 | 2,350,350.00 | 2,437,446.87 | 87,096.87 | 0.00 |
| 3134A2HG6 | FREDDIE MAC | 0.00% | 12/11/2025 | 02/21/2018 | 3,000,000.00 | 2,345,040.00 | 2,345,040.00 | 2,437,446.87 | 92,406.87 | 0.00 |
| **Totals for Cusip** | | | | | **6,000,000.00** | **4,695,390.00** | **4,695,390.00** | **4,874,893.74** | **179,503.74** | **0.00** |
| 3134A32M7 | FREDDIE MAC | 0.00% | 09/15/2027 | 10/20/2011 | 3,594,000.00 | 1,969,188.54 | 2,713,756.73 | 2,737,585.92 | 23,829.19 | 0.00 |
| **Totals for Cusip** | | | | | **3,594,000.00** | **1,969,188.54** | **2,713,756.73** | **2,737,585.92** | **23,829.19** | **0.00** |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 6,515,000.00 | 1,932,023.25 | 6,274,605.88 | 6,379,349.62 | 104,743.74 | 0.00 |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 250,000.00 | 74,137.50 | 240,775.36 | 244,794.69 | 4,019.33 | 0.00 |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 4,305,000.00 | 1,276,647.75 | 4,146,151.70 | 4,215,364.56 | 69,212.86 | 0.00 |
| **Totals for Cusip** | | | | | **11,070,000.00** | **3,282,808.50** | **10,661,532.94** | **10,839,508.87** | **177,975.93** | **0.00** |
| 31358DDG6 | FNMA | 0.00% | 01/15/2030 | 02/22/2000 | 21,839,000.00 | 2,867,897.48 | 15,255,840.48 | 15,295,657.79 | 39,817.31 | 0.00 |
| 31358DDG6 | FNMA | 0.00% | 01/15/2030 | 05/24/2000 | 14,022,000.00 | 1,757,657.70 | 9,795,201.03 | 9,820,766.22 | 25,565.19 | 0.00 |



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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** | | | | | **35,861,000.00** | **4,625,555.18** | **25,051,041.51** | **25,116,424.01** | **65,382.50** | **0.00** |
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 05/01/2012 | 8,565,000.00 | 4,399,875.62 | 5,905,145.76 | 5,928,568.46 | 23,422.70 | 0.00 |
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 03/07/2016 | 795,000.00 | 513,212.25 | 548,113.35 | 550,287.44 | 2,174.09 | 0.00 |
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 04/19/2016 | 1,870,000.00 | 1,240,240.10 | 1,289,272.92 | 1,294,386.81 | 5,113.89 | 0.00 |
| **Totals for Cusip** | | | | | **11,230,000.00** | **6,153,327.97** | **7,742,532.03** | **7,773,242.71** | **30,710.68** | **0.00** |
| 31359YCW5 | FNMA STRIP | 0.00% | 07/15/2027 | 05/02/2000 | 13,918,000.00 | 2,108,437.82 | 10,571,278.14 | 10,638,991.57 | 67,713.43 | 0.00 |
| **Totals for Cusip** | | | | | **13,918,000.00** | **2,108,437.82** | **10,571,278.14** | **10,638,991.57** | **67,713.43** | **0.00** |
| 31359YCZ8 | FNMA STRIP | 0.00% | 01/15/2029 | 05/02/2000 | 10,522,000.00 | 1,436,463.44 | 7,595,496.99 | 7,626,848.55 | 31,351.56 | 0.00 |
| **Totals for Cusip** | | | | | **10,522,000.00** | **1,436,463.44** | **7,595,496.99** | **7,626,848.55** | **31,351.56** | **0.00** |
| 31359YDA2 | FNMA STRIP | 0.00% | 07/15/2029 | 05/02/2000 | 14,022,000.00 | 1,849,081.14 | 9,951,059.06 | 10,002,170.94 | 51,111.88 | 0.00 |
| **Totals for Cusip** | | | | | **14,022,000.00** | **1,849,081.14** | **9,951,059.06** | **10,002,170.94** | **51,111.88** | **0.00** |
| 31428XBQ8 | FEDEX CORPORATION | 4.05% | 02/15/2048 | 02/12/2018 | 1,750,000.00 | 1,656,532.50 | 1,656,532.50 | 1,465,891.14 | 0.00 | (190,641.36) |
| 31428XBQ8 | FEDEX CORPORATION | 4.05% | 02/15/2048 | 10/01/2018 | 1,250,000.00 | 1,125,300.00 | 1,125,300.00 | 1,047,065.10 | 0.00 | (78,234.90) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,781,832.50** | **2,781,832.50** | **2,512,956.24** | **0.00** | **(268,876.26)** |
| 337738AM0 | FISERV INC | 3.50% | 10/01/2022 | 09/18/2012 | 1,230,000.00 | 1,224,329.70 | 1,265,987.11 | 1,221,522.04 | 0.00 | (44,465.07) |
| **Totals for Cusip** | | | | | **1,230,000.00** | **1,224,329.70** | **1,265,987.11** | **1,221,522.04** | **0.00** | **(44,465.07)** |
| 337738AN8 | FISERV INC | 2.70% | 06/01/2020 | 05/19/2015 | 1,810,000.00 | 1,806,959.20 | 1,821,307.88 | 1,796,546.58 | 0.00 | (24,761.30) |
| **Totals for Cusip** | | | | | **1,810,000.00** | **1,806,959.20** | **1,821,307.88** | **1,796,546.58** | **0.00** | **(24,761.30)** |
| 338915AM3 | FLEETBOSTON FINANCIAL | 6.70% | 07/15/2028 | 10/23/2013 | 1,000,000.00 | 1,122,250.00 | 1,227,640.04 | 1,140,499.38 | 0.00 | (87,140.66) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,122,250.00** | **1,227,640.04** | **1,140,499.38** | **0.00** | **(87,140.66)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 341081EV5 | FLORIDA POWER & LIGHT | 5.65% | 02/01/2037 | 12/02/2013 | 1,040,000.00 | 1,185,631.20 | 1,328,656.17 | 1,229,860.37 | 0.00 | (98,795.80) |
| **Totals for Cusip** | | | | | **1,040,000.00** | **1,185,631.20** | **1,328,656.17** | **1,229,860.37** | **0.00** | **(98,795.80)** |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/02/2015 | 1,750,000.00 | 2,039,047.50 | 2,137,235.07 | 1,767,347.17 | 0.00 | (369,887.90) |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/03/2015 | 1,265,000.00 | 1,475,369.50 | 1,544,915.63 | 1,277,539.53 | 0.00 | (267,376.10) |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 04/20/2016 | 140,000.00 | 171,287.20 | 170,978.81 | 141,387.77 | 0.00 | (29,591.04) |
| **Totals for Cusip** | | | | | **3,155,000.00** | **3,685,704.20** | **3,853,129.51** | **3,186,274.47** | **0.00** | **(666,855.04)** |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 01/23/2013 | 948,000.00 | 1,098,096.84 | 1,109,709.09 | 947,318.07 | 0.00 | (162,391.02) |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 01/06/2016 | 52,000.00 | 58,404.84 | 60,870.12 | 51,962.59 | 0.00 | (8,907.53) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,156,501.68** | **1,170,579.21** | **999,280.66** | **0.00** | **(171,298.55)** |
| 345370CQ1 | FORD MOTOR COMPANY | 4.75% | 01/15/2043 | 03/01/2018 | 2,335,000.00 | 2,166,156.15 | 2,166,156.15 | 1,800,717.49 | 0.00 | (365,438.66) |
| 345370CQ1 | FORD MOTOR COMPANY | 4.75% | 01/15/2043 | 05/14/2018 | 1,490,000.00 | 1,326,576.80 | 1,326,576.80 | 1,149,065.98 | 0.00 | (177,510.82) |
| **Totals for Cusip** | | | | | **3,825,000.00** | **3,492,732.95** | **3,492,732.95** | **2,949,783.47** | **0.00** | **(542,949.48)** |
| 345370CS7 | FORD MOTOR COMPANY | 5.29% | 12/08/2046 | 10/04/2018 | 400,000.00 | 344,820.00 | 344,820.00 | 328,392.35 | 0.00 | (16,427.65) |
| **Totals for Cusip** | | | | | **400,000.00** | **344,820.00** | **344,820.00** | **328,392.35** | **0.00** | **(16,427.65)** |
| 369550BE7 | GENERAL DYNAMICS CORP | 3.00% | 05/11/2021 | 05/08/2018 | 2,680,000.00 | 2,661,374.00 | 2,661,374.00 | 2,682,167.26 | 20,793.26 | 0.00 |
| **Totals for Cusip** | | | | | **2,680,000.00** | **2,661,374.00** | **2,661,374.00** | **2,682,167.26** | **20,793.26** | **0.00** |
| 36962G2T0 | GENERAL ELECTRIC | 5.55% | 05/04/2020 | 10/16/2014 | 290,000.00 | 338,891.10 | 310,379.16 | 294,970.19 | 0.00 | (15,408.97) |
| **Totals for Cusip** | | | | | **290,000.00** | **338,891.10** | **310,379.16** | **294,970.19** | **0.00** | **(15,408.97)** |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 09/05/2018 | 800,000.00 | 822,560.00 | 822,560.00 | 749,874.32 | 0.00 | (72,685.68) |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 09/07/2018 | 800,000.00 | 824,560.00 | 824,560.00 | 749,874.32 | 0.00 | (74,685.68) |



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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** | | | | **1,600,000.00** | **1,647,120.00** | **1,647,120.00** | **1,499,748.64** | **0.00** | **(147,371.36)** |
| 37045VAH3 | GENERAL MOTORS CO | 5.00% | 04/01/2035 | 08/03/2017 | 1,445,000.00 | 1,444,060.75 | 1,531,314.73 | 1,228,642.25 | 0.00 | (302,672.48) |
| | **Totals for Cusip** | | | | **1,445,000.00** | **1,444,060.75** | **1,531,314.73** | **1,228,642.25** | **0.00** | **(302,672.48)** |
| 37045VAL4 | GENERAL MOTORS CO | 6.75% | 04/01/2046 | 03/14/2018 | 1,475,000.00 | 1,708,448.25 | 1,708,448.25 | 1,427,953.50 | 0.00 | (280,494.75) |
| | **Totals for Cusip** | | | | **1,475,000.00** | **1,708,448.25** | **1,708,448.25** | **1,427,953.50** | **0.00** | **(280,494.75)** |
| 37045VAP5 | GENERAL MOTORS CO | 5.15% | 04/01/2038 | 10/18/2017 | 805,000.00 | 837,908.40 | 858,253.66 | 687,762.16 | 0.00 | (170,491.50) |
| | **Totals for Cusip** | | | | **805,000.00** | **837,908.40** | **858,253.66** | **687,762.16** | **0.00** | **(170,491.50)** |
| 37045XAL0 | GENERAL MOTORS FINL CO | 4.25% | 05/15/2023 | 06/25/2015 | 1,000,000.00 | 1,009,970.00 | 1,046,019.98 | 976,618.45 | 0.00 | (69,401.53) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **1,009,970.00** | **1,046,019.98** | **976,618.45** | **0.00** | **(69,401.53)** |
| 37045XBB1 | GENERAL MOTORS FINL CO | 3.10% | 01/15/2019 | 10/07/2015 | 2,520,000.00 | 2,518,840.80 | 2,533,487.32 | 2,519,900.21 | 0.00 | (13,587.11) |
| | **Totals for Cusip** | | | | **2,520,000.00** | **2,518,840.80** | **2,533,487.32** | **2,519,900.21** | **0.00** | **(13,587.11)** |
| 37045XBS4 | GENERAL MOTORS FINL CO | 3.45% | 01/14/2022 | 06/20/2018 | 375,000.00 | 370,413.75 | 370,413.75 | 363,386.72 | 0.00 | (7,027.03) |
| | **Totals for Cusip** | | | | **375,000.00** | **370,413.75** | **370,413.75** | **363,386.72** | **0.00** | **(7,027.03)** |
| 37045XCK0 | GENERAL MOTORS FINL CO | 4.35% | 04/09/2025 | 09/11/2018 | 950,000.00 | 932,615.00 | 932,615.00 | 900,082.65 | 0.00 | (32,532.35) |
| | **Totals for Cusip** | | | | **950,000.00** | **932,615.00** | **932,615.00** | **900,082.65** | **0.00** | **(32,532.35)** |
| 373298BN7 | GEORGIA PACIFIC CORP | 7.38% | 12/01/2025 | 12/20/2011 | 1,000,000.00 | 1,238,950.00 | 1,272,757.37 | 1,205,859.46 | 0.00 | (66,897.91) |
| 373298BN7 | GEORGIA PACIFIC CORP | 7.38% | 12/01/2025 | 12/20/2012 | 1,000,000.00 | 1,362,270.00 | 1,272,757.37 | 1,205,859.46 | 0.00 | (66,897.91) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **2,601,220.00** | **2,545,514.74** | **2,411,718.92** | **0.00** | **(133,795.82)** |
| 375558AY9 | GILEAD SCIENCES INC | 2.35% | 02/01/2020 | 11/12/2014 | 315,000.00 | 314,281.80 | 316,473.43 | 312,887.31 | 0.00 | (3,586.12) |
| | **Totals for Cusip** | | | | **315,000.00** | **314,281.80** | **316,473.43** | **312,887.31** | **0.00** | **(3,586.12)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 375558BA0 | GILEAD SCIENCES INC | 4.50% | 02/01/2045 | 10/14/2016 | 725,000.00 | 771,914.75 | 805,783.16 | 697,236.28 | 0.00 | (108,546.88) |
| **Totals for Cusip** | | | | | **725,000.00** | **771,914.75** | **805,783.16** | **697,236.28** | **0.00** | **(108,546.88)** |
| 38141EA25 | GOLDMAN SACHS | 7.50% | 02/15/2019 | 03/23/2017 | 675,000.00 | 742,236.75 | 713,363.90 | 678,251.02 | 0.00 | (35,112.88) |
| **Totals for Cusip** | | | | | **675,000.00** | **742,236.75** | **713,363.90** | **678,251.02** | **0.00** | **(35,112.88)** |
| 38141GFD1 | GOLDMAN SACHS GROUP | 6.75% | 10/01/2037 | 08/06/2009 | 1,005,000.00 | 999,120.75 | 1,345,336.55 | 1,134,930.24 | 0.00 | (210,406.31) |
| 38141GFD1 | GOLDMAN SACHS GROUP | 6.75% | 10/01/2037 | 09/24/2009 | 895,000.00 | 933,162.80 | 1,198,085.78 | 1,010,709.02 | 0.00 | (187,376.76) |
| 38141GFD1 | GOLDMAN SACHS GROUP | 6.75% | 10/01/2037 | 03/14/2012 | 495,000.00 | 478,699.65 | 662,628.45 | 558,995.49 | 0.00 | (103,632.96) |
| 38141GFD1 | GOLDMAN SACHS GROUP | 6.75% | 10/01/2037 | 12/09/2013 | 105,000.00 | 115,594.50 | 140,557.55 | 118,574.80 | 0.00 | (21,982.75) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,526,577.70** | **3,346,608.33** | **2,823,209.55** | **0.00** | **(523,398.78)** |
| 38143U8H7 | GOLDMAN SACHS GROUP | 3.75% | 02/25/2026 | 12/01/2017 | 760,000.00 | 779,448.40 | 779,828.73 | 718,691.04 | 0.00 | (61,137.69) |
| **Totals for Cusip** | | | | | **760,000.00** | **779,448.40** | **779,828.73** | **718,691.04** | **0.00** | **(61,137.69)** |
| 38148LAC0 | GOLDMAN SACHS GROUP | 3.50% | 01/23/2025 | 06/23/2016 | 1,060,000.00 | 1,080,436.80 | 1,076,781.90 | 1,004,785.84 | 0.00 | (71,996.06) |
| **Totals for Cusip** | | | | | **1,060,000.00** | **1,080,436.80** | **1,076,781.90** | **1,004,785.84** | **0.00** | **(71,996.06)** |
| 38148LAF3 | GOLDMAN SACHS GROUP | 5.15% | 05/22/2045 | 05/19/2015 | 880,000.00 | 874,280.00 | 1,020,487.22 | 822,922.87 | 0.00 | (197,564.35) |
| 38148LAF3 | GOLDMAN SACHS GROUP | 5.15% | 05/22/2045 | 08/24/2016 | 120,000.00 | 133,266.00 | 139,157.35 | 112,216.76 | 0.00 | (26,940.59) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,007,546.00** | **1,159,644.57** | **935,139.63** | **0.00** | **(224,504.94)** |
| 384802AD6 | GRAINGER W W INC | 4.20% | 05/15/2047 | 04/25/2018 | 792,000.00 | 760,874.40 | 760,874.40 | 748,565.06 | 0.00 | (12,309.34) |
| 384802AD6 | GRAINGER W W INC | 4.20% | 05/15/2047 | 07/18/2018 | 455,000.00 | 446,318.60 | 446,318.60 | 430,046.84 | 0.00 | (16,271.76) |
| **Totals for Cusip** | | | | | **1,247,000.00** | **1,207,193.00** | **1,207,193.00** | **1,178,611.90** | **0.00** | **(28,581.10)** |
| 404530AA5 | HACKENSACK MERIDIAN | 4.50% | 07/01/2057 | 04/06/2017 | 520,000.00 | 515,340.80 | 580,507.01 | 542,366.28 | 0.00 | (38,140.73) |



Prudential

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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** | | | | | **520,000.00** | **515,340.80** | **580,507.01** | **542,366.28** | **0.00** | **(38,140.73)** |
| 40573LAS5 | HALFMOON PARENT INC | 4.38% | 10/15/2028 | 09/06/2018 | 1,340,000.00 | 1,338,217.80 | 1,338,217.80 | 1,347,478.41 | 9,260.61 | 0.00 |
| **Totals for Cusip** | | | | | **1,340,000.00** | **1,338,217.80** | **1,338,217.80** | **1,347,478.41** | **9,260.61** | **0.00** |
| 41283LAD7 | HARLEY-DAVIDSON FINL SER | 2.40% | 09/15/2019 | 09/11/2014 | 1,850,000.00 | 1,842,914.50 | 1,847,967.74 | 1,834,630.42 | 0.00 | (13,337.32) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,842,914.50** | **1,847,967.74** | **1,834,630.42** | **0.00** | **(13,337.32)** |
| 41283LAG0 | HARLEY-DAVIDSON FINL SER | 2.25% | 01/15/2019 | 01/05/2016 | 1,085,000.00 | 1,084,869.80 | 1,085,173.38 | 1,084,569.16 | 0.00 | (604.22) |
| **Totals for Cusip** | | | | | **1,085,000.00** | **1,084,869.80** | **1,085,173.38** | **1,084,569.16** | **0.00** | **(604.22)** |
| 413875AQ8 | HARRIS CORP | 2.70% | 04/27/2020 | 04/22/2015 | 685,000.00 | 685,000.00 | 687,753.51 | 679,166.34 | 0.00 | (8,587.17) |
| **Totals for Cusip** | | | | | **685,000.00** | **685,000.00** | **687,753.51** | **679,166.34** | **0.00** | **(8,587.17)** |
| 413875AW5 | HARRIS CORP | 4.40% | 06/15/2028 | 05/23/2018 | 1,000,000.00 | 999,900.00 | 999,900.00 | 995,469.74 | 0.00 | (4,430.26) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,900.00** | **999,900.00** | **995,469.74** | **0.00** | **(4,430.26)** |
| 42217KBF2 | WELLTOWER INC | 4.00% | 06/01/2025 | 05/20/2015 | 355,000.00 | 354,737.30 | 367,086.07 | 350,357.50 | 0.00 | (16,728.57) |
| **Totals for Cusip** | | | | | **355,000.00** | **354,737.30** | **367,086.07** | **350,357.50** | **0.00** | **(16,728.57)** |
| 423452AB7 | HELMERICH & PAYNE INC | 4.65% | 03/15/2025 | 12/18/2018 | 660,000.00 | 669,415.56 | 669,415.56 | 672,972.02 | 3,556.46 | 0.00 |
| **Totals for Cusip** | | | | | **660,000.00** | **669,415.56** | **669,415.56** | **672,972.02** | **3,556.46** | **0.00** |
| 437076BP6 | HOME DEPOT INC | 3.50% | 09/15/2056 | 09/06/2016 | 450,000.00 | 441,436.50 | 432,893.13 | 378,373.94 | 0.00 | (54,519.19) |
| **Totals for Cusip** | | | | | **450,000.00** | **441,436.50** | **432,893.13** | **378,373.94** | **0.00** | **(54,519.19)** |
| 438516BJ4 | HONEYWELL | 1.40% | 10/30/2019 | 10/24/2016 | 6,375,000.00 | 6,369,963.75 | 6,305,944.92 | 6,294,568.28 | 0.00 | (11,376.64) |
| **Totals for Cusip** | | | | | **6,375,000.00** | **6,369,963.75** | **6,305,944.92** | **6,294,568.28** | **0.00** | **(11,376.64)** |
| 44107TAX4 | HOST HOTELS & RESORTS | 3.88% | 04/01/2024 | 03/09/2017 | 1,005,000.00 | 1,000,728.75 | 1,022,495.71 | 991,445.42 | 0.00 | (31,050.29) |



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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** | | | | | **1,005,000.00** | **1,000,728.75** | **1,022,495.71** | **991,445.42** | **0.00** | **(31,050.29)** |
| 446413AL0 | HUNTINGTON INGALLS | 3.48% | 12/01/2027 | 06/14/2018 | 800,000.00 | 800,000.00 | 800,000.00 | 745,144.00 | 0.00 | (54,856.00) |
| 446413AL0 | HUNTINGTON INGALLS | 3.48% | 12/01/2027 | 06/14/2018 | 700,000.00 | 676,699.12 | 676,699.12 | 652,001.00 | 0.00 | (24,698.12) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,476,699.12** | **1,476,699.12** | **1,397,145.00** | **0.00** | **(79,554.12)** |
| 44644AAB3 | HUNTINGTON NATIONAL | 2.50% | 08/07/2022 | 08/02/2017 | 4,250,000.00 | 4,239,885.00 | 4,191,921.03 | 4,105,923.47 | 0.00 | (85,997.56) |
| **Totals for Cusip** | | | | | **4,250,000.00** | **4,239,885.00** | **4,191,921.03** | **4,105,923.47** | **0.00** | **(85,997.56)** |
| 448814DB6 | HYDRO QUEBEC | 8.62% | 06/15/2029 | 11/26/2014 | 620,000.00 | 953,206.60 | 898,754.81 | 891,300.54 | 0.00 | (7,454.27) |
| 448814DB6 | HYDRO QUEBEC | 8.62% | 06/15/2029 | 01/28/2015 | 110,000.00 | 176,335.50 | 159,456.50 | 158,133.97 | 0.00 | (1,322.53) |
| **Totals for Cusip** | | | | | **730,000.00** | **1,129,542.10** | **1,058,211.31** | **1,049,434.51** | **0.00** | **(8,776.80)** |
| 448814DF7 | HYDRO QUEBEC | 9.38% | 04/15/2030 | 12/10/2014 | 495,000.00 | 816,453.00 | 771,138.64 | 761,096.98 | 0.00 | (10,041.66) |
| 448814DF7 | HYDRO QUEBEC | 9.38% | 04/15/2030 | 12/19/2014 | 190,000.00 | 312,806.50 | 295,992.61 | 292,138.23 | 0.00 | (3,854.38) |
| **Totals for Cusip** | | | | | **685,000.00** | **1,129,259.50** | **1,067,131.25** | **1,053,235.21** | **0.00** | **(13,896.04)** |
| 448814DX8 | HYDRO QUEBEC | 8.40% | 01/15/2022 | 04/27/2010 | 3,050,000.00 | 4,066,138.00 | 3,650,390.09 | 3,511,785.43 | 0.00 | (138,604.66) |
| **Totals for Cusip** | | | | | **3,050,000.00** | **4,066,138.00** | **3,650,390.09** | **3,511,785.43** | **0.00** | **(138,604.66)** |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 08/22/2013 | 2,075,000.00 | 2,768,631.00 | 2,681,286.01 | 2,577,424.88 | 0.00 | (103,861.13) |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 07/11/2014 | 255,000.00 | 353,677.35 | 329,507.44 | 316,743.78 | 0.00 | (12,763.66) |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 12/19/2014 | 268,000.00 | 378,887.68 | 346,305.86 | 332,891.50 | 0.00 | (13,414.36) |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 07/01/2016 | 1,011,000.00 | 1,429,402.35 | 1,306,400.08 | 1,255,795.93 | 0.00 | (50,604.15) |
| **Totals for Cusip** | | | | | **3,609,000.00** | **4,930,598.38** | **4,663,499.39** | **4,482,856.09** | **0.00** | **(180,643.30)** |
| 45138LBF9 | IDAHO POWER CORP | 4.20% | 03/01/2048 | 03/13/2018 | 1,000,000.00 | 996,300.00 | 996,300.00 | 987,055.10 | 0.00 | (9,244.90) |



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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** | **996,300.00** | **996,300.00** | **987,055.10** | **0.00** | **(9,244.90)** |
| 455170AA8 | INDIANA UNIV HEALTH INC | 3.97% | 11/01/2048 | 04/09/2018 | 800,000.00 | 800,000.00 | 800,000.00 | 795,230.72 | 0.00 | (4,769.28) |
| | **Totals for Cusip** | | | | **800,000.00** | **800,000.00** | **800,000.00** | **795,230.72** | **0.00** | **(4,769.28)** |
| 456873AC2 | INGERSOLL RAND LUX FINAN | 4.65% | 11/01/2044 | 04/26/2018 | 650,000.00 | 659,951.50 | 659,951.50 | 634,281.62 | 0.00 | (25,669.88) |
| | **Totals for Cusip** | | | | **650,000.00** | **659,951.50** | **659,951.50** | **634,281.62** | **0.00** | **(25,669.88)** |
| 45687AAN2 | INGERSOLL RAND GL HLD | 4.30% | 02/21/2048 | 11/20/2018 | 550,000.00 | 501,990.50 | 501,990.50 | 513,261.23 | 11,270.73 | 0.00 |
| | **Totals for Cusip** | | | | **550,000.00** | **501,990.50** | **501,990.50** | **513,261.23** | **11,270.73** | **0.00** |
| 45818QAD1 | INTERAMER DEV BK | 6.75% | 07/15/2027 | 01/04/2007 | 2,000,000.00 | 2,383,080.00 | 2,605,172.00 | 2,505,696.00 | 0.00 | (99,476.00) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **2,383,080.00** | **2,605,172.00** | **2,505,696.00** | **0.00** | **(99,476.00)** |
| 460146CH4 | INTERNATIONAL PAPER | 6.00% | 11/15/2041 | 11/08/2011 | 760,000.00 | 759,893.60 | 951,272.43 | 800,600.20 | 0.00 | (150,672.23) |
| | **Totals for Cusip** | | | | **760,000.00** | **759,893.60** | **951,272.43** | **800,600.20** | **0.00** | **(150,672.23)** |
| 460690BM1 | INTERPUBLIC GROUP COS | 3.50% | 10/01/2020 | 09/18/2018 | 590,000.00 | 588,861.30 | 588,861.30 | 590,730.61 | 1,869.31 | 0.00 |
| | **Totals for Cusip** | | | | **590,000.00** | **588,861.30** | **588,861.30** | **590,730.61** | **1,869.31** | **0.00** |
| 465139JH7 | AID ISRAEL | 0.00% | 11/01/2024 | 05/22/2009 | 4,000,000.00 | 1,774,960.00 | 3,352,378.76 | 3,385,718.32 | 33,339.56 | 0.00 |
| | **Totals for Cusip** | | | | **4,000,000.00** | **1,774,960.00** | **3,352,378.76** | **3,385,718.32** | **33,339.56** | **0.00** |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 01/08/2010 | 1,040,000.00 | 1,128,223.20 | 1,210,227.90 | 1,169,256.95 | 0.00 | (40,970.95) |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 04/20/2015 | 845,000.00 | 1,062,178.52 | 983,310.17 | 950,021.27 | 0.00 | (33,288.90) |
| | **Totals for Cusip** | | | | **1,885,000.00** | **2,190,401.72** | **2,193,538.07** | **2,119,278.22** | **0.00** | **(74,259.85)** |
| 46513EFG2 | AID ISRAEL | 5.50% | 09/18/2033 | 06/14/2012 | 9,560,000.00 | 12,940,416.00 | 12,846,556.49 | 12,135,061.24 | 0.00 | (711,495.25) |
| | **Totals for Cusip** | | | | **9,560,000.00** | **12,940,416.00** | **12,846,556.49** | **12,135,061.24** | **0.00** | **(711,495.25)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 07/20/2016 | 7,773,000.00 | 9,808,529.19 | 9,089,234.04 | 8,744,612.80 | 0.00 | (344,621.24) |
| **Totals for Cusip** | | | | | **7,773,000.00** | **9,808,529.19** | **9,089,234.04** | **8,744,612.80** | **0.00** | **(344,621.24)** |
| 46625HJB7 | JP MORGAN CHASE & CO | 5.60% | 07/15/2041 | 07/14/2011 | 1,545,000.00 | 1,538,341.05 | 1,987,329.92 | 1,740,628.10 | 0.00 | (246,701.82) |
| 46625HJB7 | JP MORGAN CHASE & CO | 5.60% | 07/15/2041 | 07/20/2011 | 1,000,000.00 | 995,830.00 | 1,286,297.68 | 1,126,620.13 | 0.00 | (159,677.55) |
| **Totals for Cusip** | | | | | **2,545,000.00** | **2,534,171.05** | **3,273,627.60** | **2,867,248.23** | **0.00** | **(406,379.37)** |
| 46625HKC3 | JP MORGAN CHASE & CO | 3.12% | 01/23/2025 | 02/20/2018 | 1,215,000.00 | 1,179,254.70 | 1,179,254.70 | 1,157,537.85 | 0.00 | (21,716.85) |
| **Totals for Cusip** | | | | | **1,215,000.00** | **1,179,254.70** | **1,179,254.70** | **1,157,537.85** | **0.00** | **(21,716.85)** |
| 478160BU7 | JOHNSON & JOHNSON | 3.55% | 03/01/2036 | 07/12/2017 | 640,000.00 | 658,233.60 | 663,515.11 | 606,785.57 | 0.00 | (56,729.54) |
| **Totals for Cusip** | | | | | **640,000.00** | **658,233.60** | **663,515.11** | **606,785.57** | **0.00** | **(56,729.54)** |
| 478160CF9 | JOHNSON & JOHNSON | 3.62% | 03/03/2037 | 02/28/2017 | 812,000.00 | 809,937.52 | 857,862.29 | 781,064.23 | 0.00 | (76,798.06) |
| 478160CF9 | JOHNSON & JOHNSON | 3.62% | 03/03/2037 | 11/06/2018 | 1,420,000.00 | 1,319,932.60 | 1,319,932.60 | 1,365,900.50 | 45,967.90 | 0.00 |
| **Totals for Cusip** | | | | | **2,232,000.00** | **2,129,870.12** | **2,177,794.89** | **2,146,964.73** | **45,967.90** | **(76,798.06)** |
| 478160CJ1 | JOHNSON & JOHNSON | 2.62% | 01/15/2025 | 11/08/2017 | 1,000,000.00 | 999,830.00 | 994,922.14 | 963,139.94 | 0.00 | (31,782.20) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,830.00** | **994,922.14** | **963,139.94** | **0.00** | **(31,782.20)** |
| 478160CK8 | JOHNSON & JOHNSON | 2.90% | 01/15/2028 | 11/08/2017 | 1,000,000.00 | 998,810.00 | 1,001,484.94 | 958,444.64 | 0.00 | (43,040.30) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **998,810.00** | **1,001,484.94** | **958,444.64** | **0.00** | **(43,040.30)** |
| 478160CL6 | JOHNSON & JOHNSON | 3.40% | 01/15/2038 | 11/08/2017 | 425,000.00 | 423,737.75 | 435,311.71 | 395,605.03 | 0.00 | (39,706.68) |
| **Totals for Cusip** | | | | | **425,000.00** | **423,737.75** | **435,311.71** | **395,605.03** | **0.00** | **(39,706.68)** |
| 478375AJ7 | JOHNSON CONTROLS INTL | 5.70% | 03/01/2041 | 12/23/2016 | 250,000.00 | 279,062.50 | 294,840.24 | 255,861.65 | 0.00 | (38,978.59) |
| 478375AJ7 | JOHNSON CONTROLS INTL | 5.70% | 03/01/2041 | 08/11/2017 | 765,000.00 | 904,864.95 | 902,211.12 | 782,936.64 | 0.00 | (119,274.48) |



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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** | | | | | **1,015,000.00** | **1,183,927.45** | **1,197,051.36** | **1,038,798.29** | **0.00** | **(158,253.07)** |
| 478375AL2 | JOHNSON CONTROLS INTL | 4.62% | 07/02/2044 | 12/09/2016 | 1,750,000.00 | 1,714,833.75 | 1,927,598.51 | 1,655,003.39 | 0.00 | (272,595.12) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,714,833.75** | **1,927,598.51** | **1,655,003.39** | **0.00** | **(272,595.12)** |
| 478375AN8 | JOHNSON CONTROLS INTL | 4.95% | 07/02/2064 | 12/09/2016 | 1,150,000.00 | 1,082,890.60 | 1,266,788.25 | 1,068,844.70 | 0.00 | (197,943.55) |
| 478375AN8 | JOHNSON CONTROLS INTL | 4.95% | 07/02/2064 | 03/12/2018 | 350,000.00 | 347,266.50 | 347,266.50 | 325,300.56 | 0.00 | (21,965.94) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,430,157.10** | **1,614,054.75** | **1,394,145.26** | **0.00** | **(219,909.49)** |
| 48305QAD5 | KAISER FOUNDATION | 4.15% | 05/01/2047 | 04/25/2017 | 995,000.00 | 985,557.45 | 1,075,138.74 | 982,731.69 | 0.00 | (92,407.05) |
| **Totals for Cusip** | | | | | **995,000.00** | **985,557.45** | **1,075,138.74** | **982,731.69** | **0.00** | **(92,407.05)** |
| 485134BM1 | GREAT PLAINS ENERGY INC | 5.30% | 10/01/2041 | 12/20/2011 | 310,000.00 | 337,872.10 | 366,965.75 | 350,987.51 | 0.00 | (15,978.24) |
| 485134BM1 | GREAT PLAINS ENERGY INC | 5.30% | 10/01/2041 | 12/20/2011 | 250,000.00 | 272,772.50 | 295,940.12 | 283,054.44 | 0.00 | (12,885.68) |
| **Totals for Cusip** | | | | | **560,000.00** | **610,644.60** | **662,905.87** | **634,041.95** | **0.00** | **(28,863.92)** |
| 485134BQ2 | KANSAS CITY POWER & LT | 4.20% | 06/15/2047 | 06/13/2017 | 865,000.00 | 862,655.85 | 915,830.95 | 833,464.84 | 0.00 | (82,366.11) |
| **Totals for Cusip** | | | | | **865,000.00** | **862,655.85** | **915,830.95** | **833,464.84** | **0.00** | **(82,366.11)** |
| 485170AQ7 | KANSAS CITY SOUTHERN | 4.30% | 05/15/2043 | 07/25/2016 | 825,000.00 | 761,824.23 | 867,242.49 | 767,437.71 | 0.00 | (99,804.78) |
| **Totals for Cusip** | | | | | **825,000.00** | **761,824.23** | **867,242.49** | **767,437.71** | **0.00** | **(99,804.78)** |
| 485170AS3 | KANSAS CITY SOUTHERN | 4.95% | 08/15/2045 | 07/25/2016 | 1,250,000.00 | 1,237,579.32 | 1,424,965.13 | 1,273,379.16 | 0.00 | (151,585.97) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,237,579.32** | **1,424,965.13** | **1,273,379.16** | **0.00** | **(151,585.97)** |
| 491674BG1 | KENTUCKY UTILITIES | 5.12% | 11/01/2040 | 03/16/2017 | 1,000,000.00 | 1,143,810.00 | 1,233,875.06 | 1,122,450.60 | 0.00 | (111,424.46) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,143,810.00** | **1,233,875.06** | **1,122,450.60** | **0.00** | **(111,424.46)** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/17/2010 | 1,500,000.00 | 1,700,865.00 | 1,768,166.07 | 1,672,291.07 | 0.00 | (95,875.00) |



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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** | **1,700,865.00** | **1,768,166.07** | **1,672,291.07** | **0.00** | **(95,875.00)** |
| 494386AC9 | KIMBERLY CLARK DE | 3.25% | 03/12/2025 | 03/05/2015 | 1,000,000.00 | 994,590.00 | 983,120.47 | 936,553.22 | 0.00 | (46,567.25) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **994,590.00** | **983,120.47** | **936,553.22** | **0.00** | **(46,567.25)** |
| 494550AQ9 | KINDER MORGAN ENERGY | 7.30% | 08/15/2033 | 10/01/2009 | 1,775,000.00 | 1,907,841.00 | 2,217,375.05 | 2,051,645.02 | 0.00 | (165,730.03) |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,907,841.00** | **2,217,375.05** | **2,051,645.02** | **0.00** | **(165,730.03)** |
| 50076QAR7 | KRAFT FOODS INC | 6.88% | 01/26/2039 | 09/02/2015 | 450,000.00 | 548,554.50 | 592,377.04 | 502,080.26 | 0.00 | (90,296.78) |
| 50076QAR7 | KRAFT FOODS INC | 6.88% | 01/26/2039 | 09/25/2015 | 550,000.00 | 677,462.50 | 724,016.39 | 613,653.65 | 0.00 | (110,362.74) |
| 50076QAR7 | KRAFT FOODS INC | 6.88% | 01/26/2039 | 07/23/2018 | 600,000.00 | 700,932.00 | 700,932.00 | 669,440.35 | 0.00 | (31,491.65) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,926,949.00** | **2,017,325.43** | **1,785,174.26** | **0.00** | **(232,151.17)** |
| 50077LAH9 | KRAFT HEINZ FOODS CO | 2.80% | 07/02/2020 | 08/16/2016 | 1,265,000.00 | 1,262,714.97 | 1,272,293.12 | 1,255,805.04 | 0.00 | (16,488.08) |
| **Totals for Cusip** | | | | | **1,265,000.00** | **1,262,714.97** | **1,272,293.12** | **1,255,805.04** | **0.00** | **(16,488.08)** |
| 501044BT7 | KROGER CO | 7.70% | 06/01/2029 | 05/31/2016 | 1,087,000.00 | 1,495,646.78 | 1,424,707.00 | 1,308,911.52 | 0.00 | (115,795.48) |
| 501044BT7 | KROGER CO | 7.70% | 06/01/2029 | 12/02/2016 | 108,000.00 | 142,160.40 | 141,553.23 | 130,048.25 | 0.00 | (11,504.98) |
| **Totals for Cusip** | | | | | **1,195,000.00** | **1,637,807.18** | **1,566,260.23** | **1,438,959.77** | **0.00** | **(127,300.46)** |
| 501044DG3 | KROGER CO | 4.45% | 02/01/2047 | 01/17/2017 | 900,000.00 | 898,803.00 | 898,637.96 | 788,528.89 | 0.00 | (110,109.07) |
| **Totals for Cusip** | | | | | **900,000.00** | **898,803.00** | **898,637.96** | **788,528.89** | **0.00** | **(110,109.07)** |
| 501044DK4 | KROGER CO | 4.65% | 01/15/2048 | 07/17/2017 | 325,000.00 | 322,647.00 | 332,680.15 | 298,179.12 | 0.00 | (34,501.03) |
| 501044DK4 | KROGER CO | 4.65% | 01/15/2048 | 06/21/2018 | 600,000.00 | 556,320.00 | 556,320.00 | 550,484.52 | 0.00 | (5,835.48) |
| **Totals for Cusip** | | | | | **925,000.00** | **878,967.00** | **889,000.15** | **848,663.64** | **0.00** | **(40,336.51)** |
| 502413BF3 | L3 TECHNOLOGIES INC | 3.85% | 06/15/2023 | 05/30/2018 | 2,055,000.00 | 2,050,972.20 | 2,050,972.20 | 2,058,193.90 | 7,221.70 | 0.00 |



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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** | | | | | **2,055,000.00** | **2,050,972.20** | **2,050,972.20** | **2,058,193.90** | **7,221.70** | **0.00** |
| 50540RAP7 | LABORATORY CORP OF | 3.20% | 02/01/2022 | 01/21/2015 | 115,000.00 | 115,538.20 | 117,247.48 | 114,129.58 | 0.00 | (3,117.90) |
| **Totals for Cusip** | | | | | **115,000.00** | **115,538.20** | **117,247.48** | **114,129.58** | **0.00** | **(3,117.90)** |
| 50540RAQ5 | LABORATORY CORP OF | 3.60% | 02/01/2025 | 01/21/2015 | 2,500,000.00 | 2,496,250.00 | 2,539,337.55 | 2,407,417.73 | 0.00 | (131,919.82) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,496,250.00** | **2,539,337.55** | **2,407,417.73** | **0.00** | **(131,919.82)** |
| 50540RAS1 | LABORATORY CORP OF | 4.70% | 02/01/2045 | 01/22/2018 | 2,000,000.00 | 2,115,360.00 | 2,115,360.00 | 1,861,889.54 | 0.00 | (253,470.46) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,115,360.00** | **2,115,360.00** | **1,861,889.54** | **0.00** | **(253,470.46)** |
| 50540RAU6 | LABORATORY CORP OF | 3.60% | 09/01/2027 | 08/15/2017 | 505,000.00 | 504,237.45 | 506,236.23 | 480,970.91 | 0.00 | (25,265.32) |
| **Totals for Cusip** | | | | | **505,000.00** | **504,237.45** | **506,236.23** | **480,970.91** | **0.00** | **(25,265.32)** |
| 525ESC6X2 | LEHMAN BROTHERS | 0.00% | 09/26/2014 | 09/19/2007 | 1,155,000.00 | 615,218.85 | 36,304.60 | 22,522.50 | 0.00 | (13,782.10) |
| **Totals for Cusip** | | | | | **1,155,000.00** | **615,218.85** | **36,304.60** | **22,522.50** | **0.00** | **(13,782.10)** |
| 525ESC6Y0 | LEHMAN BROTHERS | 0.00% | 09/27/2027 | 09/19/2007 | 1,465,000.00 | 776,395.41 | 46,116.28 | 27,835.00 | 0.00 | (18,281.28) |
| **Totals for Cusip** | | | | | **1,465,000.00** | **776,395.41** | **46,116.28** | **27,835.00** | **0.00** | **(18,281.28)** |
| 526107AD9 | LENNOX INTERNATIONAL INC | 3.00% | 11/15/2023 | 10/25/2016 | 1,610,000.00 | 1,609,082.30 | 1,589,772.19 | 1,515,026.44 | 0.00 | (74,745.75) |
| 526107AD9 | LENNOX INTERNATIONAL INC | 3.00% | 11/15/2023 | 05/31/2018 | 890,000.00 | 851,605.40 | 851,605.40 | 837,499.09 | 0.00 | (14,106.31) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,460,687.70** | **2,441,377.59** | **2,352,525.53** | **0.00** | **(88,852.06)** |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 1,270,000.00 | 1,267,015.50 | 1,694,673.67 | 1,506,111.39 | 0.00 | (188,562.28) |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 08/14/2012 | 1,095,000.00 | 1,161,039.45 | 1,461,155.65 | 1,298,576.36 | 0.00 | (162,579.29) |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 04/29/2015 | 635,000.00 | 785,101.30 | 847,336.84 | 753,055.69 | 0.00 | (94,281.15) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,213,156.25** | **4,003,166.16** | **3,557,743.44** | **0.00** | **(445,422.72)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 53079EBE3 | LIBERTY MUTUAL GROUP | 4.25% | 06/15/2023 | 06/13/2013 | 200,000.00 | 198,730.00 | 210,746.41 | 201,643.26 | 0.00 | (9,103.15) |
| **Totals for Cusip** | | | | | **200,000.00** | **198,730.00** | **210,746.41** | **201,643.26** | **0.00** | **(9,103.15)** |
| 53079EBF0 | LIBERTY MUTUAL GROUP | 4.85% | 08/01/2044 | 10/28/2014 | 525,000.00 | 524,627.25 | 583,477.12 | 509,798.04 | 0.00 | (73,679.08) |
| **Totals for Cusip** | | | | | **525,000.00** | **524,627.25** | **583,477.12** | **509,798.04** | **0.00** | **(73,679.08)** |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 10/03/2007 | 1,925,000.00 | 1,914,970.75 | 2,481,254.29 | 2,272,996.11 | 0.00 | (208,258.18) |
| **Totals for Cusip** | | | | | **1,925,000.00** | **1,914,970.75** | **2,481,254.29** | **2,272,996.11** | **0.00** | **(208,258.18)** |
| 534187BH1 | LINCOLN NATIONAL CORP | 3.80% | 03/01/2028 | 02/07/2018 | 785,000.00 | 783,170.95 | 783,170.95 | 761,347.01 | 0.00 | (21,823.94) |
| **Totals for Cusip** | | | | | **785,000.00** | **783,170.95** | **783,170.95** | **761,347.01** | **0.00** | **(21,823.94)** |
| 539439AR0 | LLOYDS TSB GROUP PLC | 4.38% | 03/22/2028 | 03/15/2018 | 700,000.00 | 697,529.00 | 697,529.00 | 664,081.58 | 0.00 | (33,447.42) |
| **Totals for Cusip** | | | | | **700,000.00** | **697,529.00** | **697,529.00** | **664,081.58** | **0.00** | **(33,447.42)** |
| 53944YAF0 | LLOYDS BANKING GROUP | 4.45% | 05/08/2025 | 05/01/2018 | 1,000,000.00 | 999,400.00 | 999,400.00 | 992,964.45 | 0.00 | (6,435.55) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,400.00** | **999,400.00** | **992,964.45** | **0.00** | **(6,435.55)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 05/03/2016 | 1,500,000.00 | 1,400,070.00 | 1,587,375.92 | 1,263,325.73 | 0.00 | (324,050.19) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,400,070.00** | **1,587,375.92** | **1,263,325.73** | **0.00** | **(324,050.19)** |
| 55336VAJ9 | MPLX LP | 4.88% | 06/01/2025 | 02/14/2018 | 1,500,000.00 | 1,567,845.00 | 1,567,845.00 | 1,513,743.92 | 0.00 | (54,101.08) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,567,845.00** | **1,567,845.00** | **1,513,743.92** | **0.00** | **(54,101.08)** |
| 55336VAK6 | MPLX LP | 4.12% | 03/01/2027 | 02/07/2017 | 620,000.00 | 618,970.80 | 635,027.83 | 590,310.53 | 0.00 | (44,717.30) |
| **Totals for Cusip** | | | | | **620,000.00** | **618,970.80** | **635,027.83** | **590,310.53** | **0.00** | **(44,717.30)** |
| 55336VAL4 | MPLX LP | 5.20% | 03/01/2047 | 02/07/2017 | 300,000.00 | 297,912.00 | 329,227.93 | 276,149.17 | 0.00 | (53,078.76) |
| **Totals for Cusip** | | | | | **300,000.00** | **297,912.00** | **329,227.93** | **276,149.17** | **0.00** | **(53,078.76)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 55336VAR1 | MPLX LP | 4.00% | 03/15/2028 | 02/05/2018 | 515,000.00 | 512,687.65 | 512,687.65 | 482,684.10 | 0.00 | (30,003.55) |
| **Totals for Cusip** | | | | | **515,000.00** | **512,687.65** | **512,687.65** | **482,684.10** | **0.00** | **(30,003.55)** |
| 55616XAG2 | MACYS RETAIL HLDGS INC | 5.12% | 01/15/2042 | 01/10/2012 | 450,000.00 | 449,311.50 | 403,294.37 | 365,124.05 | 0.00 | (38,170.32) |
| **Totals for Cusip** | | | | | **450,000.00** | **449,311.50** | **403,294.37** | **365,124.05** | **0.00** | **(38,170.32)** |
| 559080AE6 | MAGELLAN MIDSTREAM | 6.55% | 07/15/2019 | 06/19/2009 | 1,090,000.00 | 1,086,217.70 | 1,154,573.59 | 1,106,093.22 | 0.00 | (48,480.37) |
| **Totals for Cusip** | | | | | **1,090,000.00** | **1,086,217.70** | **1,154,573.59** | **1,106,093.22** | **0.00** | **(48,480.37)** |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 05/25/2016 | 2,500,000.00 | 2,578,875.00 | 2,584,982.45 | 2,510,837.93 | 0.00 | (74,144.52) |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 12/15/2016 | 500,000.00 | 497,985.00 | 516,996.49 | 502,167.59 | 0.00 | (14,828.90) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,076,860.00** | **3,101,978.94** | **3,013,005.52** | **0.00** | **(88,973.42)** |
| 565122AC2 | MAPLE ESCROW SUB | 4.06% | 05/25/2023 | 05/14/2018 | 3,065,000.00 | 3,065,000.00 | 3,065,000.00 | 3,054,390.59 | 0.00 | (10,609.41) |
| **Totals for Cusip** | | | | | **3,065,000.00** | **3,065,000.00** | **3,065,000.00** | **3,054,390.59** | **0.00** | **(10,609.41)** |
| 570535AK0 | MARKEL CORP | 4.90% | 07/01/2022 | 06/27/2012 | 2,400,000.00 | 2,396,448.00 | 2,590,881.00 | 2,477,688.38 | 0.00 | (113,192.62) |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,396,448.00** | **2,590,881.00** | **2,477,688.38** | **0.00** | **(113,192.62)** |
| 570535AP9 | MARKEL CORP | 5.00% | 03/30/2043 | 03/05/2013 | 80,000.00 | 78,544.00 | 89,793.53 | 79,792.30 | 0.00 | (10,001.23) |
| **Totals for Cusip** | | | | | **80,000.00** | **78,544.00** | **89,793.53** | **79,792.30** | **0.00** | **(10,001.23)** |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 03/29/2016 | 460,000.00 | 455,202.20 | 520,208.26 | 456,346.09 | 0.00 | (63,862.17) |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 05/05/2016 | 215,000.00 | 217,601.50 | 243,140.82 | 213,292.19 | 0.00 | (29,848.63) |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 10/11/2018 | 500,000.00 | 497,770.00 | 497,770.00 | 496,028.36 | 0.00 | (1,741.64) |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,170,573.70** | **1,261,119.08** | **1,165,666.64** | **0.00** | **(95,452.44)** |
| 571903AR4 | MARRIOTT INTERNATIONAL | 2.30% | 01/15/2022 | 06/07/2016 | 1,155,000.00 | 1,150,229.85 | 1,133,954.69 | 1,110,409.98 | 0.00 | (23,544.71) |



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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** | | | | | **1,155,000.00** | **1,150,229.85** | **1,133,954.69** | **1,110,409.98** | **0.00** | **(23,544.71)** |
| 571903AS2 | MARRIOTT INTERNATIONAL | 3.12% | 06/15/2026 | 06/07/2016 | 1,990,000.00 | 1,983,373.30 | 1,957,464.61 | 1,807,027.42 | 0.00 | (150,437.19) |
| **Totals for Cusip** | | | | | **1,990,000.00** | **1,983,373.30** | **1,957,464.61** | **1,807,027.42** | **0.00** | **(150,437.19)** |
| 578454AD2 | MAYO CLINIC | 4.13% | 11/15/2052 | 03/17/2017 | 1,750,000.00 | 1,707,755.00 | 1,863,666.21 | 1,760,880.35 | 0.00 | (102,785.86) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,707,755.00** | **1,863,666.21** | **1,760,880.35** | **0.00** | **(102,785.86)** |
| 58013MEH3 | MCDONALDS CORP | 5.70% | 02/01/2039 | 04/08/2014 | 1,290,000.00 | 1,533,693.90 | 1,627,130.61 | 1,444,881.90 | 0.00 | (182,248.71) |
| **Totals for Cusip** | | | | | **1,290,000.00** | **1,533,693.90** | **1,627,130.61** | **1,444,881.90** | **0.00** | **(182,248.71)** |
| 585055BD7 | MEDTRONIC INC | 4.62% | 03/15/2044 | 02/20/2014 | 500,000.00 | 496,690.00 | 572,686.03 | 518,795.38 | 0.00 | (53,890.65) |
| **Totals for Cusip** | | | | | **500,000.00** | **496,690.00** | **572,686.03** | **518,795.38** | **0.00** | **(53,890.65)** |
| 585055BG0 | MEDTRONIC INC | 2.50% | 03/15/2020 | 08/31/2015 | 1,375,000.00 | 1,410,764.34 | 1,383,138.06 | 1,367,960.17 | 0.00 | (15,177.89) |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,410,764.34** | **1,383,138.06** | **1,367,960.17** | **0.00** | **(15,177.89)** |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 900,000.00 | 920,101.31 | 921,820.69 | 897,515.51 | 0.00 | (24,305.18) |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 6,745,000.00 | 6,731,920.20 | 6,908,533.94 | 6,726,380.16 | 0.00 | (182,153.78) |
| **Totals for Cusip** | | | | | **7,645,000.00** | **7,652,021.51** | **7,830,354.63** | **7,623,895.67** | **0.00** | **(206,458.96)** |
| 586054AB4 | MEMORIAL SLOAN- | 4.12% | 07/01/2052 | 11/28/2012 | 540,000.00 | 536,641.20 | 568,887.82 | 539,015.75 | 0.00 | (29,872.07) |
| **Totals for Cusip** | | | | | **540,000.00** | **536,641.20** | **568,887.82** | **539,015.75** | **0.00** | **(29,872.07)** |
| 59022CAJ2 | MERRILL LYNCH | 6.11% | 01/29/2037 | 06/18/2012 | 740,000.00 | 702,134.20 | 946,056.77 | 813,287.21 | 0.00 | (132,769.56) |
| **Totals for Cusip** | | | | | **740,000.00** | **702,134.20** | **946,056.77** | **813,287.21** | **0.00** | **(132,769.56)** |
| 594918AU8 | MICROSOFT CORP | 3.75% | 05/01/2043 | 07/28/2014 | 215,000.00 | 199,606.00 | 225,464.02 | 207,519.62 | 0.00 | (17,944.40) |
| **Totals for Cusip** | | | | | **215,000.00** | **199,606.00** | **225,464.02** | **207,519.62** | **0.00** | **(17,944.40)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 594918BR4 | MICROSOFT CORP | 2.40% | 08/08/2026 | 08/01/2016 | 4,000,000.00 | 3,992,560.00 | 3,857,461.24 | 3,729,389.20 | 0.00 | (128,072.04) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,992,560.00** | **3,857,461.24** | **3,729,389.20** | **0.00** | **(128,072.04)** |
| 594918BX1 | MICROSOFT CORP | 2.88% | 02/06/2024 | 01/30/2017 | 540,000.00 | 536,068.80 | 547,817.35 | 534,909.43 | 0.00 | (12,907.92) |
| **Totals for Cusip** | | | | | **540,000.00** | **536,068.80** | **547,817.35** | **534,909.43** | **0.00** | **(12,907.92)** |
| 594918CB8 | MICROSOFT CORP | 4.50% | 02/06/2057 | 03/20/2017 | 1,500,000.00 | 1,513,245.00 | 1,776,186.00 | 1,598,195.30 | 0.00 | (177,990.70) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,513,245.00** | **1,776,186.00** | **1,598,195.30** | **0.00** | **(177,990.70)** |
| 595017AJ3 | MICROCHIP TECHNOLOGY | 3.92% | 06/01/2021 | 05/23/2018 | 1,285,000.00 | 1,285,000.00 | 1,285,000.00 | 1,274,704.14 | 0.00 | (10,295.86) |
| **Totals for Cusip** | | | | | **1,285,000.00** | **1,285,000.00** | **1,285,000.00** | **1,274,704.14** | **0.00** | **(10,295.86)** |
| 595620AR6 | MIDAMERICAN ENERGY CO | 3.95% | 08/01/2047 | 01/23/2017 | 380,000.00 | 379,464.20 | 406,076.28 | 367,866.81 | 0.00 | (38,209.47) |
| **Totals for Cusip** | | | | | **380,000.00** | **379,464.20** | **406,076.28** | **367,866.81** | **0.00** | **(38,209.47)** |
| 610202BR3 | MONONGAHELA POWER CO | 3.55% | 05/15/2027 | 05/09/2017 | 2,665,000.00 | 2,663,880.70 | 2,716,956.09 | 2,611,111.41 | 0.00 | (105,844.68) |
| **Totals for Cusip** | | | | | **2,665,000.00** | **2,663,880.70** | **2,716,956.09** | **2,611,111.41** | **0.00** | **(105,844.68)** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 07/12/2018 | 905,000.00 | 896,330.10 | 896,330.10 | 879,482.90 | 0.00 | (16,847.20) |
| **Totals for Cusip** | | | | | **905,000.00** | **896,330.10** | **896,330.10** | **879,482.90** | **0.00** | **(16,847.20)** |
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 04/22/2015 | 520,000.00 | 543,389.60 | 538,907.87 | 519,083.39 | 0.00 | (19,824.48) |
| **Totals for Cusip** | | | | | **520,000.00** | **543,389.60** | **538,907.87** | **519,083.39** | **0.00** | **(19,824.48)** |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 05/26/2017 | 2,020,000.00 | 2,079,125.40 | 2,105,580.25 | 1,970,249.64 | 0.00 | (135,330.61) |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 06/13/2018 | 1,390,000.00 | 1,370,387.10 | 1,370,387.10 | 1,355,765.84 | 0.00 | (14,621.26) |
| **Totals for Cusip** | | | | | **3,410,000.00** | **3,449,512.50** | **3,475,967.35** | **3,326,015.48** | **0.00** | **(149,951.87)** |
| 61746BED4 | MORGAN STANLEY | 2.62% | 11/17/2021 | 07/25/2018 | 705,000.00 | 686,416.20 | 686,416.20 | 688,099.04 | 1,682.84 | 0.00 |



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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** | | | | | **705,000.00** | **686,416.20** | **686,416.20** | **688,099.04** | **1,682.84** | **0.00** |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 05/22/2013 | 365,000.00 | 362,956.00 | 380,272.02 | 365,527.18 | 0.00 | (14,744.84) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 07/22/2016 | 155,000.00 | 161,961.05 | 161,485.38 | 155,223.87 | 0.00 | (6,261.51) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 11/16/2016 | 125,000.00 | 129,181.25 | 130,230.14 | 125,180.54 | 0.00 | (5,049.60) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 06/28/2017 | 120,000.00 | 125,532.00 | 125,020.94 | 120,173.32 | 0.00 | (4,847.62) |
| **Totals for Cusip** | | | | | **765,000.00** | **779,630.30** | **797,008.48** | **766,104.91** | **0.00** | **(30,903.57)** |
| 617482V92 | MORGAN STANLEY | 6.38% | 07/24/2042 | 07/19/2012 | 1,175,000.00 | 1,161,687.25 | 1,633,658.03 | 1,437,961.13 | 0.00 | (195,696.90) |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,161,687.25** | **1,633,658.03** | **1,437,961.13** | **0.00** | **(195,696.90)** |
| 61761JVL0 | MORGAN STANLEY | 3.70% | 10/23/2024 | 03/20/2018 | 1,000,000.00 | 989,490.00 | 989,490.00 | 983,390.47 | 0.00 | (6,099.53) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **989,490.00** | **989,490.00** | **983,390.47** | **0.00** | **(6,099.53)** |
| 61945CAD5 | MOSAIC COMPANY | 5.45% | 11/15/2033 | 11/07/2013 | 235,000.00 | 234,121.10 | 255,927.78 | 241,545.43 | 0.00 | (14,382.35) |
| **Totals for Cusip** | | | | | **235,000.00** | **234,121.10** | **255,927.78** | **241,545.43** | **0.00** | **(14,382.35)** |
| 628530BH9 | MYLAN INC | 5.20% | 04/15/2048 | 03/28/2018 | 700,000.00 | 697,774.00 | 697,774.00 | 577,182.05 | 0.00 | (120,591.95) |
| 628530BH9 | MYLAN INC | 5.20% | 04/15/2048 | 04/12/2018 | 1,700,000.00 | 1,720,281.00 | 1,720,281.00 | 1,401,727.83 | 0.00 | (318,553.17) |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,418,055.00** | **2,418,055.00** | **1,978,909.88** | **0.00** | **(439,145.12)** |
| 62854AAK0 | MYLAN NV | 2.50% | 06/07/2019 | 01/31/2017 | 699,000.00 | 698,368.61 | 698,277.49 | 695,712.55 | 0.00 | (2,564.94) |
| **Totals for Cusip** | | | | | **699,000.00** | **698,368.61** | **698,277.49** | **695,712.55** | **0.00** | **(2,564.94)** |
| 62952EAC1 | NYU HOSPITAL CENTER | 4.78% | 07/01/2044 | 11/21/2014 | 300,000.00 | 304,176.00 | 342,808.97 | 316,719.30 | 0.00 | (26,089.67) |
| 62952EAC1 | NYU HOSPITAL CENTER | 4.78% | 07/01/2044 | 11/21/2014 | 500,000.00 | 508,010.00 | 571,348.28 | 527,865.50 | 0.00 | (43,482.78) |
| **Totals for Cusip** | | | | | **800,000.00** | **812,186.00** | **914,157.25** | **844,584.80** | **0.00** | **(69,572.45)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 62952EAE7 | NYU HOSPITAL CENTER | 4.37% | 07/01/2047 | 05/23/2017 | 995,000.00 | 995,000.00 | 1,072,144.40 | 990,424.61 | 0.00 | (81,719.79) |
| **Totals for Cusip** | | | | | **995,000.00** | **995,000.00** | **1,072,144.40** | **990,424.61** | **0.00** | **(81,719.79)** |
| 631005BC8 | NARRAGANSETT ELECTRIC | 5.64% | 03/15/2040 | 10/10/2013 | 2,000,000.00 | 2,198,980.00 | 2,552,374.38 | 2,316,481.36 | 0.00 | (235,893.02) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,198,980.00** | **2,552,374.38** | **2,316,481.36** | **0.00** | **(235,893.02)** |
| 638585BF5 | NATIONSBANK CORP | 6.80% | 03/15/2028 | 07/21/2011 | 1,000,000.00 | 1,009,730.00 | 1,232,873.75 | 1,143,871.47 | 0.00 | (89,002.28) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,009,730.00** | **1,232,873.75** | **1,143,871.47** | **0.00** | **(89,002.28)** |
| 63946BAH3 | NBC UNIVERSAL MEDIA LLC | 2.88% | 01/15/2023 | 01/24/2018 | 2,540,000.00 | 2,545,715.00 | 2,545,715.00 | 2,493,574.82 | 0.00 | (52,140.18) |
| **Totals for Cusip** | | | | | **2,540,000.00** | **2,545,715.00** | **2,545,715.00** | **2,493,574.82** | **0.00** | **(52,140.18)** |
| 641062AF1 | NESTLE HOLDINGS INC | 3.62% | 09/24/2028 | 09/17/2018 | 2,400,000.00 | 2,388,432.00 | 2,388,432.00 | 2,415,813.84 | 27,381.84 | 0.00 |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,388,432.00** | **2,388,432.00** | **2,415,813.84** | **27,381.84** | **0.00** |
| 649322AA2 | NY & PRESBYTERIAN HOSPIT | 4.02% | 08/01/2045 | 01/29/2015 | 850,000.00 | 850,000.00 | 899,322.30 | 826,472.76 | 0.00 | (72,849.54) |
| 649322AA2 | NY & PRESBYTERIAN HOSPIT | 4.02% | 08/01/2045 | 05/05/2016 | 1,075,000.00 | 1,133,673.50 | 1,137,378.20 | 1,045,244.96 | 0.00 | (92,133.24) |
| **Totals for Cusip** | | | | | **1,925,000.00** | **1,983,673.50** | **2,036,700.50** | **1,871,717.72** | **0.00** | **(164,982.78)** |
| 649322AE4 | NY & PRESBYTERIAN HOSPIT | 4.76% | 08/01/2116 | 06/21/2016 | 1,200,000.00 | 1,199,928.00 | 1,277,590.98 | 1,184,885.11 | 0.00 | (92,705.87) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,199,928.00** | **1,277,590.98** | **1,184,885.11** | **0.00** | **(92,705.87)** |
| 651229AX4 | NEWELL BRANDS INC | 5.38% | 04/01/2036 | 05/09/2017 | 1,155,000.00 | 1,303,255.80 | 1,351,796.33 | 1,098,912.11 | 0.00 | (252,884.22) |
| **Totals for Cusip** | | | | | **1,155,000.00** | **1,303,255.80** | **1,351,796.33** | **1,098,912.11** | **0.00** | **(252,884.22)** |
| 65339KAT7 | NEXTERA ENERGY CAPITAL | 3.55% | 05/01/2027 | 04/25/2017 | 2,495,000.00 | 2,487,914.20 | 2,541,516.51 | 2,380,842.40 | 0.00 | (160,674.11) |
| **Totals for Cusip** | | | | | **2,495,000.00** | **2,487,914.20** | **2,541,516.51** | **2,380,842.40** | **0.00** | **(160,674.11)** |
| 65473QBC6 | NISOURCE FINANCE CORP | 4.80% | 02/15/2044 | 04/09/2013 | 985,000.00 | 980,813.75 | 1,115,023.80 | 953,637.19 | 0.00 | (161,386.61) |



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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** | | | | | **985,000.00** | **980,813.75** | **1,115,023.80** | **953,637.19** | **0.00** | **(161,386.61)** |
| 65473QBD4 | NISOURCE FINANCE CORP | 5.65% | 02/01/2045 | 10/03/2013 | 535,000.00 | 531,474.35 | 669,935.54 | 582,457.32 | 0.00 | (87,478.22) |
| **Totals for Cusip** | | | | | **535,000.00** | **531,474.35** | **669,935.54** | **582,457.32** | **0.00** | **(87,478.22)** |
| 655044AF2 | NOBLE ENERGY INC | 4.15% | 12/15/2021 | 12/05/2011 | 495,000.00 | 494,673.30 | 515,799.80 | 497,324.62 | 0.00 | (18,475.18) |
| **Totals for Cusip** | | | | | **495,000.00** | **494,673.30** | **515,799.80** | **497,324.62** | **0.00** | **(18,475.18)** |
| 655044AG0 | NOBLE ENERGY INC | 5.25% | 11/15/2043 | 02/17/2015 | 110,000.00 | 113,047.00 | 121,744.09 | 97,639.43 | 0.00 | (24,104.66) |
| 655044AG0 | NOBLE ENERGY INC | 5.25% | 11/15/2043 | 04/13/2015 | 40,000.00 | 43,793.20 | 44,270.58 | 35,505.25 | 0.00 | (8,765.33) |
| 655044AG0 | NOBLE ENERGY INC | 5.25% | 11/15/2043 | 07/27/2017 | 472,000.00 | 496,784.72 | 522,392.83 | 418,961.92 | 0.00 | (103,430.91) |
| **Totals for Cusip** | | | | | **622,000.00** | **653,624.92** | **688,407.50** | **552,106.60** | **0.00** | **(136,300.90)** |
| 655844AW8 | NORFOLK SOUTHERN CORP | 5.59% | 05/17/2025 | 08/23/2006 | 389,000.00 | 372,980.98 | 446,141.17 | 430,849.23 | 0.00 | (15,291.94) |
| **Totals for Cusip** | | | | | **389,000.00** | **372,980.98** | **446,141.17** | **430,849.23** | **0.00** | **(15,291.94)** |
| 655844BV9 | NORFOLK SOUTHERN CORP | 4.05% | 08/15/2052 | 05/23/2018 | 1,000,000.00 | 1,019,409.47 | 1,019,409.47 | 893,086.34 | 0.00 | (126,323.13) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,019,409.47** | **1,019,409.47** | **893,086.34** | **0.00** | **(126,323.13)** |
| 655844CB2 | NORFOLK SOUTHERN CORP | 5.10% | 08/01/2118 | 07/30/2018 | 1,900,000.00 | 1,896,314.00 | 1,896,314.00 | 1,864,327.37 | 0.00 | (31,986.63) |
| **Totals for Cusip** | | | | | **1,900,000.00** | **1,896,314.00** | **1,896,314.00** | **1,864,327.37** | **0.00** | **(31,986.63)** |
| 656531AC4 | NORSK HYDRO A/S | 7.75% | 06/15/2023 | 07/18/2013 | 500,000.00 | 669,485.00 | 621,092.74 | 591,281.46 | 0.00 | (29,811.28) |
| **Totals for Cusip** | | | | | **500,000.00** | **669,485.00** | **621,092.74** | **591,281.46** | **0.00** | **(29,811.28)** |
| 656531AM2 | NORSK HYDRO A/S | 7.25% | 09/23/2027 | 02/14/2007 | 850,000.00 | 991,414.50 | 1,122,139.17 | 1,052,137.42 | 0.00 | (70,001.75) |
| **Totals for Cusip** | | | | | **850,000.00** | **991,414.50** | **1,122,139.17** | **1,052,137.42** | **0.00** | **(70,001.75)** |
| 665772CL1 | NORTHERN STATES POWER | 4.12% | 05/15/2044 | 05/06/2014 | 970,000.00 | 967,177.30 | 1,058,014.98 | 979,141.47 | 0.00 | (78,873.51) |



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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** | | | | | **970,000.00** | **967,177.30** | **1,058,014.98** | **979,141.47** | **0.00** | **(78,873.51)** |
| 666807AQ5 | NORTHROP GRUMMAN | 7.88% | 03/01/2026 | 08/19/2010 | 400,000.00 | 551,536.00 | 522,567.21 | 490,968.45 | 0.00 | (31,598.76) |
| 666807AQ5 | NORTHROP GRUMMAN | 7.88% | 03/01/2026 | 01/10/2011 | 250,000.00 | 325,927.50 | 326,604.51 | 306,855.28 | 0.00 | (19,749.23) |
| 666807AQ5 | NORTHROP GRUMMAN | 7.88% | 03/01/2026 | 04/29/2011 | 750,000.00 | 971,752.50 | 979,813.52 | 920,565.84 | 0.00 | (59,247.68) |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,849,216.00** | **1,828,985.24** | **1,718,389.57** | **0.00** | **(110,595.67)** |
| 666807BP6 | NORTHROP GRUMMAN | 4.03% | 10/15/2047 | 06/06/2018 | 1,000,000.00 | 922,270.00 | 922,270.00 | 909,510.37 | 0.00 | (12,759.63) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **922,270.00** | **922,270.00** | **909,510.37** | **0.00** | **(12,759.63)** |
| 668074AU1 | NORTHWESTERN CORP | 4.18% | 11/15/2044 | 11/05/2014 | 450,000.00 | 450,000.00 | 485,827.02 | 449,952.83 | 0.00 | (35,874.19) |
| **Totals for Cusip** | | | | | **450,000.00** | **450,000.00** | **485,827.02** | **449,952.83** | **0.00** | **(35,874.19)** |
| 668444AM4 | NORTHWESTERN | 3.69% | 12/01/2038 | 09/10/2018 | 1,000,000.00 | 978,720.00 | 978,720.00 | 962,300.56 | 0.00 | (16,419.44) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **978,720.00** | **978,720.00** | **962,300.56** | **0.00** | **(16,419.44)** |
| 67021CAL1 | NSTAR ELECTRIC COMPANY | 2.70% | 06/01/2026 | 05/23/2016 | 920,000.00 | 916,798.40 | 888,370.57 | 861,250.76 | 0.00 | (27,119.81) |
| **Totals for Cusip** | | | | | **920,000.00** | **916,798.40** | **888,370.57** | **861,250.76** | **0.00** | **(27,119.81)** |
| 67077MAJ7 | AGRIUM INC | 3.15% | 10/01/2022 | 03/23/2018 | 615,000.00 | 609,311.25 | 609,311.25 | 593,653.54 | 0.00 | (15,657.71) |
| **Totals for Cusip** | | | | | **615,000.00** | **609,311.25** | **609,311.25** | **593,653.54** | **0.00** | **(15,657.71)** |
| 678858BL4 | OKLAHOMA GAS AND | 5.85% | 06/01/2040 | 06/03/2010 | 670,000.00 | 665,698.60 | 857,683.72 | 806,246.76 | 0.00 | (51,436.96) |
| 678858BL4 | OKLAHOMA GAS AND | 5.85% | 06/01/2040 | 06/03/2010 | 215,000.00 | 215,427.85 | 275,226.86 | 258,720.97 | 0.00 | (16,505.89) |
| 678858BL4 | OKLAHOMA GAS AND | 5.85% | 06/01/2040 | 06/04/2010 | 590,000.00 | 601,198.20 | 755,273.72 | 709,978.49 | 0.00 | (45,295.23) |
| **Totals for Cusip** | | | | | **1,475,000.00** | **1,482,324.65** | **1,888,184.30** | **1,774,946.22** | **0.00** | **(113,238.08)** |
| 68235PAG3 | ONE GAS INC | 4.50% | 11/01/2048 | 11/01/2018 | 835,000.00 | 825,915.20 | 825,915.20 | 859,505.51 | 33,590.31 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
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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** | | | | | **835,000.00** | **825,915.20** | **825,915.20** | **859,505.51** | **33,590.31** | **0.00** |
| 682680AN3 | ONEOK INC | 6.00% | 06/15/2035 | 07/20/2017 | 1,250,000.00 | 1,408,012.50 | 1,429,180.89 | 1,246,453.19 | 0.00 | (182,727.70) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,408,012.50** | **1,429,180.89** | **1,246,453.19** | **0.00** | **(182,727.70)** |
| 682680AS2 | ONEOK INC | 4.00% | 07/13/2027 | 07/10/2017 | 655,000.00 | 653,984.75 | 663,861.15 | 624,758.19 | 0.00 | (39,102.96) |
| **Totals for Cusip** | | | | | **655,000.00** | **653,984.75** | **663,861.15** | **624,758.19** | **0.00** | **(39,102.96)** |
| 682680AV5 | ONEOK INC | 5.20% | 07/15/2048 | 08/15/2018 | 475,000.00 | 491,154.75 | 491,154.75 | 454,433.51 | 0.00 | (36,721.24) |
| **Totals for Cusip** | | | | | **475,000.00** | **491,154.75** | **491,154.75** | **454,433.51** | **0.00** | **(36,721.24)** |
| 68327LAB2 | CADILLAC FAIRVIEW PRP TR | 3.88% | 03/20/2027 | 03/13/2017 | 1,350,000.00 | 1,346,004.00 | 1,380,158.87 | 1,343,624.77 | 0.00 | (36,534.10) |
| **Totals for Cusip** | | | | | **1,350,000.00** | **1,346,004.00** | **1,380,158.87** | **1,343,624.77** | **0.00** | **(36,534.10)** |
| 68389XBL8 | ORACLE CORP | 2.40% | 09/15/2023 | 06/29/2016 | 2,775,000.00 | 2,774,528.25 | 2,740,296.13 | 2,662,980.10 | 0.00 | (77,316.03) |
| **Totals for Cusip** | | | | | **2,775,000.00** | **2,774,528.25** | **2,740,296.13** | **2,662,980.10** | **0.00** | **(77,316.03)** |
| 690742AH4 | OWENS CORNING INC | 4.40% | 01/30/2048 | 10/09/2018 | 500,000.00 | 404,205.00 | 404,205.00 | 377,947.32 | 0.00 | (26,257.68) |
| **Totals for Cusip** | | | | | **500,000.00** | **404,205.00** | **404,205.00** | **377,947.32** | **0.00** | **(26,257.68)** |
| 69352PAE3 | PPL CAPITAL FUNDING INC | 3.50% | 12/01/2022 | 10/10/2012 | 850,000.00 | 848,665.50 | 873,924.58 | 836,215.92 | 0.00 | (37,708.66) |
| **Totals for Cusip** | | | | | **850,000.00** | **848,665.50** | **873,924.58** | **836,215.92** | **0.00** | **(37,708.66)** |
| 693627AY7 | PSI ENERGY | 6.12% | 10/15/2035 | 10/18/2005 | 790,000.00 | 789,581.30 | 1,036,982.26 | 973,351.11 | 0.00 | (63,631.15) |
| **Totals for Cusip** | | | | | **790,000.00** | **789,581.30** | **1,036,982.26** | **973,351.11** | **0.00** | **(63,631.15)** |
| 694308GE1 | PACIFIC GAS & ELECTRIC | 6.05% | 03/01/2034 | 11/15/2017 | 850,000.00 | 1,065,687.50 | 1,071,374.80 | 787,573.48 | 0.00 | (283,801.32) |
| **Totals for Cusip** | | | | | **850,000.00** | **1,065,687.50** | **1,071,374.80** | **787,573.48** | **0.00** | **(283,801.32)** |
| 694308HS9 | PACIFIC GAS & ELECTRIC | 3.30% | 03/15/2027 | 05/30/2018 | 755,000.00 | 705,774.00 | 705,774.00 | 621,522.63 | 0.00 | (84,251.37) |



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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** | | | | | **755,000.00** | **705,774.00** | **705,774.00** | **621,522.63** | **0.00** | **(84,251.37)** |
| 694308HY6 | PACIFIC GAS & ELECTRIC | 3.95% | 12/01/2047 | 05/14/2018 | 655,000.00 | 652,157.44 | 652,157.44 | 491,971.97 | 0.00 | (160,185.47) |
| **Totals for Cusip** | | | | | **655,000.00** | **652,157.44** | **652,157.44** | **491,971.97** | **0.00** | **(160,185.47)** |
| 698900AG2 | ENCANA CORP | 7.20% | 11/01/2031 | 07/18/2017 | 1,211,000.00 | 1,465,322.11 | 1,554,789.53 | 1,369,583.37 | 0.00 | (185,206.16) |
| 698900AG2 | ENCANA CORP | 7.20% | 11/01/2031 | 07/18/2017 | 285,000.00 | 344,852.85 | 365,908.35 | 322,321.44 | 0.00 | (43,586.91) |
| **Totals for Cusip** | | | | | **1,496,000.00** | **1,810,174.96** | **1,920,697.88** | **1,691,904.81** | **0.00** | **(228,793.07)** |
| 70462GAA6 | PEACEHEALTH OBLIGATED | 4.79% | 11/15/2048 | 10/25/2018 | 600,000.00 | 600,000.00 | 600,000.00 | 634,294.73 | 34,294.73 | 0.00 |
| **Totals for Cusip** | | | | | **600,000.00** | **600,000.00** | **600,000.00** | **634,294.73** | **34,294.73** | **0.00** |
| 709599AU8 | PENSKE TRUCK | 3.20% | 07/15/2020 | 07/16/2015 | 2,255,000.00 | 2,245,957.45 | 2,288,635.67 | 2,243,754.61 | 0.00 | (44,881.06) |
| **Totals for Cusip** | | | | | **2,255,000.00** | **2,245,957.45** | **2,288,635.67** | **2,243,754.61** | **0.00** | **(44,881.06)** |
| 709599BC7 | PENSKE TRUCK | 4.12% | 08/01/2023 | 06/26/2018 | 3,250,000.00 | 3,249,707.50 | 3,249,707.50 | 3,244,259.04 | 0.00 | (5,448.46) |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,249,707.50** | **3,249,707.50** | **3,244,259.04** | **0.00** | **(5,448.46)** |
| 718549AC2 | PHILLIPS 66 PARTNERS LP | 4.68% | 02/15/2045 | 10/16/2017 | 750,000.00 | 760,072.50 | 770,348.88 | 675,390.86 | 0.00 | (94,958.02) |
| 718549AC2 | PHILLIPS 66 PARTNERS LP | 4.68% | 02/15/2045 | 10/17/2017 | 330,000.00 | 335,458.20 | 338,953.51 | 297,171.98 | 0.00 | (41,781.53) |
| **Totals for Cusip** | | | | | **1,080,000.00** | **1,095,530.70** | **1,109,302.39** | **972,562.84** | **0.00** | **(136,739.55)** |
| 718549AF5 | PHILLIPS 66 PARTNERS LP | 3.75% | 03/01/2028 | 10/10/2017 | 500,000.00 | 498,100.00 | 500,228.39 | 461,777.66 | 0.00 | (38,450.73) |
| **Totals for Cusip** | | | | | **500,000.00** | **498,100.00** | **500,228.39** | **461,777.66** | **0.00** | **(38,450.73)** |
| 723787AB3 | PIONEER NATURAL | 7.20% | 01/15/2028 | 03/05/2013 | 1,525,000.00 | 1,983,765.75 | 1,900,488.26 | 1,849,744.63 | 0.00 | (50,743.63) |
| **Totals for Cusip** | | | | | **1,525,000.00** | **1,983,765.75** | **1,900,488.26** | **1,849,744.63** | **0.00** | **(50,743.63)** |
| 737679DB3 | POTOMAC ELECTRIC POWER | 6.50% | 11/15/2037 | 03/24/2008 | 2,285,000.00 | 2,214,553.45 | 3,165,276.39 | 2,880,620.12 | 0.00 | (284,656.27) |



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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** | | | | | **2,285,000.00** | **2,214,553.45** | **3,165,276.39** | **2,880,620.12** | **0.00** | **(284,656.27)** |
| 737679DC1 | POTOMAC ELECTRIC POWER | 7.90% | 12/15/2038 | 12/03/2008 | 810,000.00 | 810,000.00 | 1,264,799.01 | 1,101,062.70 | 0.00 | (163,736.31) |
| **Totals for Cusip** | | | | | **810,000.00** | **810,000.00** | **1,264,799.01** | **1,101,062.70** | **0.00** | **(163,736.31)** |
| 740816AM5 | PRES & FELLOWS OF | 3.15% | 07/15/2046 | 10/06/2016 | 650,000.00 | 648,895.00 | 634,275.84 | 579,838.93 | 0.00 | (54,436.91) |
| 740816AM5 | PRES & FELLOWS OF | 3.15% | 07/15/2046 | 11/22/2016 | 2,350,000.00 | 2,157,112.00 | 2,293,151.10 | 2,096,340.74 | 0.00 | (196,810.36) |
| 740816AM5 | PRES & FELLOWS OF | 3.15% | 07/15/2046 | 11/29/2016 | 500,000.00 | 455,820.00 | 487,904.49 | 446,029.95 | 0.00 | (41,874.54) |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,261,827.00** | **3,415,331.43** | **3,122,209.62** | **0.00** | **(293,121.81)** |
| 740816AN3 | PRES & FELLOWS OF | 3.30% | 07/15/2056 | 10/06/2016 | 335,000.00 | 332,514.30 | 327,933.82 | 296,346.54 | 0.00 | (31,587.28) |
| **Totals for Cusip** | | | | | **335,000.00** | **332,514.30** | **327,933.82** | **296,346.54** | **0.00** | **(31,587.28)** |
| 74251VAN2 | PRINCIPAL FINANCIAL | 4.30% | 11/15/2046 | 11/03/2016 | 575,000.00 | 574,321.50 | 615,019.57 | 529,045.52 | 0.00 | (85,974.05) |
| **Totals for Cusip** | | | | | **575,000.00** | **574,321.50** | **615,019.57** | **529,045.52** | **0.00** | **(85,974.05)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 490,000.00 | 525,436.80 | 514,483.34 | 499,783.83 | 0.00 | (14,699.51) |
| **Totals for Cusip** | | | | | **490,000.00** | **525,436.80** | **514,483.34** | **499,783.83** | **0.00** | **(14,699.51)** |
| 74274TAB6 | PRIVATE EXPORT FUNDING | 2.65% | 02/16/2021 | 02/13/2018 | 9,310,000.00 | 9,300,969.30 | 9,300,969.30 | 9,317,429.38 | 16,460.08 | 0.00 |
| **Totals for Cusip** | | | | | **9,310,000.00** | **9,300,969.30** | **9,300,969.30** | **9,317,429.38** | **16,460.08** | **0.00** |
| 743315AT0 | PROGRESSIVE CORP | 4.20% | 03/15/2048 | 03/09/2018 | 1,000,000.00 | 991,730.00 | 991,730.00 | 989,309.74 | 0.00 | (2,420.26) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **991,730.00** | **991,730.00** | **989,309.74** | **0.00** | **(2,420.26)** |
| 743756AB4 | PROV ST JOSEPH HLTH OBL | 2.75% | 10/01/2026 | 09/20/2016 | 335,000.00 | 335,000.00 | 324,520.39 | 311,764.99 | 0.00 | (12,755.40) |
| **Totals for Cusip** | | | | | **335,000.00** | **335,000.00** | **324,520.39** | **311,764.99** | **0.00** | **(12,755.40)** |
| 743756AC2 | PROV ST JOSEPH HLTH OBL | 3.74% | 10/01/2047 | 09/20/2016 | 710,000.00 | 710,000.00 | 703,570.67 | 661,097.28 | 0.00 | (42,473.39) |



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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** | | | | | **710,000.00** | **710,000.00** | **703,570.67** | **661,097.28** | **0.00** | **(42,473.39)** |
| 74456QAR7 | PUBLIC SERVICE ELECTRIC | 5.80% | 05/01/2037 | 05/07/2007 | 1,990,000.00 | 1,986,119.50 | 2,594,565.52 | 2,378,669.07 | 0.00 | (215,896.45) |
| **Totals for Cusip** | | | | | **1,990,000.00** | **1,986,119.50** | **2,594,565.52** | **2,378,669.07** | **0.00** | **(215,896.45)** |
| 74456QBS4 | PUBLIC SERVICE ELECTRIC | 3.00% | 05/15/2027 | 05/02/2017 | 1,310,000.00 | 1,306,161.70 | 1,302,418.81 | 1,260,865.33 | 0.00 | (41,553.48) |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,306,161.70** | **1,302,418.81** | **1,260,865.33** | **0.00** | **(41,553.48)** |
| 74834LAS9 | QUEST DIAGNOSTIC INC | 4.70% | 04/01/2021 | 03/21/2011 | 1,100,000.00 | 1,098,163.00 | 1,163,034.20 | 1,130,648.52 | 0.00 | (32,385.68) |
| **Totals for Cusip** | | | | | **1,100,000.00** | **1,098,163.00** | **1,163,034.20** | **1,130,648.52** | **0.00** | **(32,385.68)** |
| 74834LAW0 | QUEST DIAGNOSTIC INC | 2.50% | 03/30/2020 | 03/05/2015 | 1,480,000.00 | 1,475,382.40 | 1,479,931.36 | 1,466,492.08 | 0.00 | (13,439.28) |
| **Totals for Cusip** | | | | | **1,480,000.00** | **1,475,382.40** | **1,479,931.36** | **1,466,492.08** | **0.00** | **(13,439.28)** |
| 74834LAX8 | QUEST DIAGNOSTIC INC | 3.50% | 03/30/2025 | 03/11/2015 | 1,000,000.00 | 985,390.00 | 1,011,520.34 | 975,159.77 | 0.00 | (36,360.57) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **985,390.00** | **1,011,520.34** | **975,159.77** | **0.00** | **(36,360.57)** |
| 74834LAY6 | QUEST DIAGNOSTIC INC | 4.70% | 03/30/2045 | 03/06/2015 | 725,000.00 | 710,898.75 | 771,528.83 | 692,674.13 | 0.00 | (78,854.70) |
| **Totals for Cusip** | | | | | **725,000.00** | **710,898.75** | **771,528.83** | **692,674.13** | **0.00** | **(78,854.70)** |
| 74834LAZ3 | QUEST DIAGNOSTIC INC | 3.45% | 06/01/2026 | 05/23/2016 | 470,000.00 | 468,698.10 | 471,557.02 | 451,110.72 | 0.00 | (20,446.30) |
| **Totals for Cusip** | | | | | **470,000.00** | **468,698.10** | **471,557.02** | **451,110.72** | **0.00** | **(20,446.30)** |
| 756109AV6 | REALTY INCOME CORP | 3.88% | 04/15/2025 | 04/16/2018 | 965,000.00 | 956,865.05 | 956,865.05 | 963,189.24 | 6,324.19 | 0.00 |
| **Totals for Cusip** | | | | | **965,000.00** | **956,865.05** | **956,865.05** | **963,189.24** | **6,324.19** | **0.00** |
| 75625QAC3 | RECKITT BENCKISER TSY | 2.38% | 06/24/2022 | 06/21/2017 | 2,715,000.00 | 2,712,447.90 | 2,661,751.22 | 2,607,664.40 | 0.00 | (54,086.82) |
| **Totals for Cusip** | | | | | **2,715,000.00** | **2,712,447.90** | **2,661,751.22** | **2,607,664.40** | **0.00** | **(54,086.82)** |
| 75625QAD1 | RECKITT BENCKISER TSY | 2.75% | 06/26/2024 | 06/21/2017 | 2,665,000.00 | 2,662,121.80 | 2,607,246.49 | 2,518,736.86 | 0.00 | (88,509.63) |



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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** | | | | | **2,665,000.00** | **2,662,121.80** | **2,607,246.49** | **2,518,736.86** | **0.00** | **(88,509.63)** |
| 771196BA9 | ROCHE HOLDINGS INC | 2.25% | 09/30/2019 | 09/22/2014 | 3,000,000.00 | 2,995,620.00 | 3,005,458.47 | 2,980,247.55 | 0.00 | (25,210.92) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,995,620.00** | **3,005,458.47** | **2,980,247.55** | **0.00** | **(25,210.92)** |
| 773903AC3 | ROCKWELL AUTOMATION | 5.20% | 01/15/2098 | 02/24/2012 | 625,000.00 | 620,131.25 | 674,864.47 | 617,048.79 | 0.00 | (57,815.68) |
| 773903AC3 | ROCKWELL AUTOMATION | 5.20% | 01/15/2098 | 02/24/2012 | 575,000.00 | 574,637.75 | 620,875.31 | 567,684.88 | 0.00 | (53,190.43) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,194,769.00** | **1,295,739.78** | **1,184,733.67** | **0.00** | **(111,006.11)** |
| 773903AG4 | ROCKWELL AUTOMATION | 2.88% | 03/01/2025 | 10/25/2017 | 1,130,000.00 | 1,119,841.30 | 1,114,316.80 | 1,083,716.47 | 0.00 | (30,600.33) |
| **Totals for Cusip** | | | | | **1,130,000.00** | **1,119,841.30** | **1,114,316.80** | **1,083,716.47** | **0.00** | **(30,600.33)** |
| 774341AG6 | ROCKWELL COLLINS | 1.95% | 07/15/2019 | 03/28/2017 | 550,000.00 | 549,472.00 | 547,181.57 | 545,950.65 | 0.00 | (1,230.92) |
| **Totals for Cusip** | | | | | **550,000.00** | **549,472.00** | **547,181.57** | **545,950.65** | **0.00** | **(1,230.92)** |
| 774341AJ0 | ROCKWELL COLLINS | 3.20% | 03/15/2024 | 03/28/2017 | 2,495,000.00 | 2,487,814.40 | 2,514,129.66 | 2,402,711.22 | 0.00 | (111,418.44) |
| **Totals for Cusip** | | | | | **2,495,000.00** | **2,487,814.40** | **2,514,129.66** | **2,402,711.22** | **0.00** | **(111,418.44)** |
| 776696AE6 | ROPER TECHNOLOGIES INC | 3.12% | 11/15/2022 | 06/03/2016 | 1,000,000.00 | 1,016,130.00 | 1,012,299.63 | 979,823.24 | 0.00 | (32,476.39) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,016,130.00** | **1,012,299.63** | **979,823.24** | **0.00** | **(32,476.39)** |
| 776743AD8 | ROPER TECHNOLOGIES INC | 3.80% | 12/15/2026 | 11/06/2018 | 2,375,000.00 | 2,277,743.75 | 2,277,743.75 | 2,315,772.23 | 38,028.48 | 0.00 |
| **Totals for Cusip** | | | | | **2,375,000.00** | **2,277,743.75** | **2,277,743.75** | **2,315,772.23** | **38,028.48** | **0.00** |
| 776743AF3 | ROPER TECHNOLOGIES INC | 4.20% | 09/15/2028 | 08/16/2018 | 500,000.00 | 499,420.00 | 499,420.00 | 495,018.67 | 0.00 | (4,401.33) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,420.00** | **499,420.00** | **495,018.67** | **0.00** | **(4,401.33)** |
| 78009PEH0 | ROYAL BK SCOTLND GRP | 5.08% | 01/27/2030 | 09/24/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 964,265.74 | 0.00 | (35,734.26) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,000,000.00** | **1,000,000.00** | **964,265.74** | **0.00** | **(35,734.26)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 78349AAB9 | RWJ BARNABAS HEALTH | 3.95% | 07/01/2046 | 10/19/2016 | 1,095,000.00 | 1,095,000.00 | 1,116,284.85 | 1,028,977.40 | 0.00 | (87,307.45) |
| **Totals for Cusip** | | | | | **1,095,000.00** | **1,095,000.00** | **1,116,284.85** | **1,028,977.40** | **0.00** | **(87,307.45)** |
| 78355HKF5 | RYDER SYSTEM INC | 2.50% | 09/01/2022 | 08/01/2017 | 2,660,000.00 | 2,653,562.80 | 2,612,223.47 | 2,555,668.87 | 0.00 | (56,554.60) |
| **Totals for Cusip** | | | | | **2,660,000.00** | **2,653,562.80** | **2,612,223.47** | **2,555,668.87** | **0.00** | **(56,554.60)** |
| 78355HKH1 | RYDER SYSTEM INC | 3.75% | 06/09/2023 | 06/14/2018 | 2,250,000.00 | 2,245,365.00 | 2,245,365.00 | 2,236,172.58 | 0.00 | (9,192.42) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,245,365.00** | **2,245,365.00** | **2,236,172.58** | **0.00** | **(9,192.42)** |
| 78355HKK4 | RYDER SYSTEM INC | 3.88% | 12/01/2023 | 10/30/2018 | 2,000,000.00 | 1,998,760.00 | 1,998,760.00 | 2,002,650.40 | 3,890.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,998,760.00** | **1,998,760.00** | **2,002,650.40** | **3,890.40** | **0.00** |
| 797440BL7 | SAN DIEGO GAS & ELECTRIC | 5.35% | 05/15/2040 | 05/10/2010 | 1,605,000.00 | 1,602,849.30 | 1,995,959.61 | 1,787,590.42 | 0.00 | (208,369.19) |
| **Totals for Cusip** | | | | | **1,605,000.00** | **1,602,849.30** | **1,995,959.61** | **1,787,590.42** | **0.00** | **(208,369.19)** |
| 797440BR4 | SAN DIEGO GAS & ELECTRIC | 3.60% | 09/01/2023 | 09/04/2013 | 625,000.00 | 624,900.00 | 648,784.11 | 629,978.79 | 0.00 | (18,805.32) |
| **Totals for Cusip** | | | | | **625,000.00** | **624,900.00** | **648,784.11** | **629,978.79** | **0.00** | **(18,805.32)** |
| 80281LAH8 | SANTANDER UK GROUP | 3.37% | 01/05/2024 | 01/02/2018 | 1,905,000.00 | 1,905,000.00 | 1,905,000.00 | 1,807,515.74 | 0.00 | (97,484.26) |
| **Totals for Cusip** | | | | | **1,905,000.00** | **1,905,000.00** | **1,905,000.00** | **1,807,515.74** | **0.00** | **(97,484.26)** |
| 80283LAH6 | SANTANDER UK | 2.35% | 09/10/2019 | 09/03/2014 | 685,000.00 | 682,239.45 | 685,271.28 | 679,810.54 | 0.00 | (5,460.74) |
| **Totals for Cusip** | | | | | **685,000.00** | **682,239.45** | **685,271.28** | **679,810.54** | **0.00** | **(5,460.74)** |
| 806851AE1 | SCHLUMBERGER HLDGS | 3.62% | 12/21/2022 | 12/10/2015 | 1,300,000.00 | 1,298,245.00 | 1,338,271.35 | 1,294,436.78 | 0.00 | (43,834.57) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,298,245.00** | **1,338,271.35** | **1,294,436.78** | **0.00** | **(43,834.57)** |
| 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.90% | 09/23/2019 | 09/19/2016 | 2,000,000.00 | 1,998,380.00 | 1,981,893.02 | 1,971,971.62 | 0.00 | (9,921.40) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,998,380.00** | **1,981,893.02** | **1,971,971.62** | **0.00** | **(9,921.40)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 82481LAC3 | SHIRE ACQ INV IRELAND DA | 2.88% | 09/23/2023 | 09/19/2016 | 1,255,000.00 | 1,254,836.85 | 1,233,758.33 | 1,186,372.89 | 0.00 | (47,385.44) |
| **Totals for Cusip** | | | | | **1,255,000.00** | **1,254,836.85** | **1,233,758.33** | **1,186,372.89** | **0.00** | **(47,385.44)** |
| 82620KAJ2 | SIEMENS | 1.70% | 09/15/2021 | 09/23/2016 | 4,500,000.00 | 4,467,285.00 | 4,377,530.34 | 4,315,107.56 | 0.00 | (62,422.78) |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,467,285.00** | **4,377,530.34** | **4,315,107.56** | **0.00** | **(62,422.78)** |
| 82620KAL7 | SIEMENS | 2.35% | 10/15/2026 | 09/06/2016 | 2,500,000.00 | 2,492,825.00 | 2,361,395.95 | 2,277,666.95 | 0.00 | (83,729.00) |
| 82620KAL7 | SIEMENS | 2.35% | 10/15/2026 | 01/19/2018 | 1,150,000.00 | 1,067,959.00 | 1,067,959.00 | 1,047,726.80 | 0.00 | (20,232.20) |
| **Totals for Cusip** | | | | | **3,650,000.00** | **3,560,784.00** | **3,429,354.95** | **3,325,393.75** | **0.00** | **(103,961.20)** |
| 82620KAM5 | SIEMENS | 3.30% | 09/15/2046 | 12/20/2018 | 1,000,000.00 | 856,000.00 | 856,000.00 | 845,556.59 | 0.00 | (10,443.41) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **856,000.00** | **856,000.00** | **845,556.59** | **0.00** | **(10,443.41)** |
| 837004CJ7 | SOUTH CAROLINA | 5.10% | 06/01/2065 | 05/19/2015 | 1,535,000.00 | 1,522,612.55 | 1,756,343.64 | 1,578,173.27 | 0.00 | (178,170.37) |
| **Totals for Cusip** | | | | | **1,535,000.00** | **1,522,612.55** | **1,756,343.64** | **1,578,173.27** | **0.00** | **(178,170.37)** |
| 842400GG2 | SOUTHERN CAL EDISON | 4.00% | 04/01/2047 | 03/21/2017 | 1,950,000.00 | 1,948,635.00 | 2,094,433.46 | 1,787,653.59 | 0.00 | (306,779.87) |
| **Totals for Cusip** | | | | | **1,950,000.00** | **1,948,635.00** | **2,094,433.46** | **1,787,653.59** | **0.00** | **(306,779.87)** |
| 844741BE7 | SOUTHWEST AIRLINES | 3.45% | 11/16/2027 | 11/14/2017 | 2,000,000.00 | 1,994,640.00 | 1,989,765.24 | 1,903,769.96 | 0.00 | (85,995.28) |
| 844741BE7 | SOUTHWEST AIRLINES | 3.45% | 11/16/2027 | 01/23/2018 | 1,000,000.00 | 983,350.00 | 983,350.00 | 951,884.98 | 0.00 | (31,465.02) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,977,990.00** | **2,973,115.24** | **2,855,654.94** | **0.00** | **(117,460.30)** |
| 844895AX0 | SOUTHWEST GAS HOLDINGS | 3.80% | 09/29/2046 | 09/26/2016 | 340,000.00 | 338,973.20 | 341,580.40 | 309,021.02 | 0.00 | (32,559.38) |
| **Totals for Cusip** | | | | | **340,000.00** | **338,973.20** | **341,580.40** | **309,021.02** | **0.00** | **(32,559.38)** |
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/10/2018 | 685,000.00 | 691,808.90 | 691,808.90 | 657,602.89 | 0.00 | (34,206.01) |
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/10/2018 | 1,015,000.00 | 1,026,682.65 | 1,026,682.65 | 974,404.28 | 0.00 | (52,278.37) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/17/2018 | 750,000.00 | 758,790.00 | 758,790.00 | 720,003.17 | 0.00 | (38,786.83) |
| **Totals for Cusip** | | | | | **2,450,000.00** | **2,477,281.55** | **2,477,281.55** | **2,352,010.34** | **0.00** | **(125,271.21)** |
| 85434VAA6 | STANFORD HEALTH CARE | 3.80% | 11/15/2048 | 01/09/2018 | 345,000.00 | 345,000.00 | 345,000.00 | 330,150.97 | 0.00 | (14,849.03) |
| **Totals for Cusip** | | | | | **345,000.00** | **345,000.00** | **345,000.00** | **330,150.97** | **0.00** | **(14,849.03)** |
| 854502AJ0 | STANLEY BLACK & DECKER I | 4.85% | 11/15/2048 | 10/30/2018 | 250,000.00 | 249,720.00 | 249,720.00 | 257,701.57 | 7,981.57 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,720.00** | **249,720.00** | **257,701.57** | **7,981.57** | **0.00** |
| 863667AH4 | STRYKER CORPORATION | 3.38% | 11/01/2025 | 06/29/2018 | 1,310,000.00 | 1,263,966.60 | 1,263,966.60 | 1,266,476.46 | 2,509.86 | 0.00 |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,263,966.60** | **1,263,966.60** | **1,266,476.46** | **2,509.86** | **0.00** |
| 86765BAQ2 | SUNOCO LOGISTICS | 5.35% | 05/15/2045 | 11/12/2014 | 865,000.00 | 859,213.15 | 859,562.03 | 765,641.82 | 0.00 | (93,920.21) |
| **Totals for Cusip** | | | | | **865,000.00** | **859,213.15** | **859,562.03** | **765,641.82** | **0.00** | **(93,920.21)** |
| 86944BAE3 | SUTTER HEALTH | 4.09% | 08/15/2048 | 03/27/2018 | 1,370,000.00 | 1,358,272.80 | 1,358,272.80 | 1,308,245.95 | 0.00 | (50,026.85) |
| **Totals for Cusip** | | | | | **1,370,000.00** | **1,358,272.80** | **1,358,272.80** | **1,308,245.95** | **0.00** | **(50,026.85)** |
| 871829AY3 | SYSCO CORP | 4.85% | 10/01/2045 | 09/23/2015 | 265,000.00 | 264,790.65 | 302,879.45 | 270,387.64 | 0.00 | (32,491.81) |
| **Totals for Cusip** | | | | | **265,000.00** | **264,790.65** | **302,879.45** | **270,387.64** | **0.00** | **(32,491.81)** |
| 871829BG1 | SYSCO CORP | 3.55% | 03/15/2025 | 03/08/2018 | 1,350,000.00 | 1,342,980.00 | 1,342,980.00 | 1,329,411.58 | 0.00 | (13,568.42) |
| **Totals for Cusip** | | | | | **1,350,000.00** | **1,342,980.00** | **1,342,980.00** | **1,329,411.58** | **0.00** | **(13,568.42)** |
| 874060AK2 | TAKEDA PHARMACEUTICAL | 3.80% | 11/26/2020 | 11/19/2018 | 1,580,000.00 | 1,579,004.60 | 1,579,004.60 | 1,589,531.48 | 10,526.88 | 0.00 |
| **Totals for Cusip** | | | | | **1,580,000.00** | **1,579,004.60** | **1,579,004.60** | **1,589,531.48** | **10,526.88** | **0.00** |
| 875127AW2 | TAMPA ELECTRIC | 6.15% | 05/15/2037 | 05/22/2007 | 1,755,000.00 | 1,745,049.15 | 2,277,006.71 | 2,023,939.46 | 0.00 | (253,067.25) |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,745,049.15** | **2,277,006.71** | **2,023,939.46** | **0.00** | **(253,067.25)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 875127BC5 | TAMPA ELECTRIC | 4.35% | 05/15/2044 | 05/12/2014 | 1,830,000.00 | 1,828,773.90 | 1,990,802.54 | 1,760,760.45 | 0.00 | (230,042.09) |
| **Totals for Cusip** | | | | | **1,830,000.00** | **1,828,773.90** | **1,990,802.54** | **1,760,760.45** | **0.00** | **(230,042.09)** |
| 875127BD3 | TAMPA ELECTRIC | 4.20% | 05/15/2045 | 05/15/2015 | 200,000.00 | 199,628.00 | 206,019.72 | 187,677.95 | 0.00 | (18,341.77) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,628.00** | **206,019.72** | **187,677.95** | **0.00** | **(18,341.77)** |
| 880591DZ2 | TENNESSEE VALLEY | 5.38% | 04/01/2056 | 03/29/2006 | 1,565,000.00 | 1,556,110.80 | 2,221,869.63 | 2,135,209.32 | 0.00 | (86,660.31) |
| **Totals for Cusip** | | | | | **1,565,000.00** | **1,556,110.80** | **2,221,869.63** | **2,135,209.32** | **0.00** | **(86,660.31)** |
| 88059FBG5 | TENNESSEE VALLEY | 0.00% | 05/01/2030 | 07/19/2005 | 3,444,000.00 | 1,035,960.68 | 2,353,603.49 | 2,324,413.36 | 0.00 | (29,190.13) |
| 88059FBG5 | TENNESSEE VALLEY | 0.00% | 05/01/2030 | 03/08/2016 | 1,380,000.00 | 876,493.20 | 943,081.54 | 931,385.14 | 0.00 | (11,696.40) |
| **Totals for Cusip** | | | | | **4,824,000.00** | **1,912,453.88** | **3,296,685.03** | **3,255,798.50** | **0.00** | **(40,886.53)** |
| 882384AD2 | TEXAS EASTERN | 3.50% | 01/15/2028 | 01/04/2018 | 1,560,000.00 | 1,551,903.60 | 1,551,903.60 | 1,472,836.58 | 0.00 | (79,067.02) |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,551,903.60** | **1,551,903.60** | **1,472,836.58** | **0.00** | **(79,067.02)** |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/23/2014 | 340,000.00 | 339,442.40 | 349,842.52 | 341,773.82 | 0.00 | (8,068.70) |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/29/2015 | 1,238,000.00 | 1,289,723.64 | 1,273,838.35 | 1,244,458.81 | 0.00 | (29,379.54) |
| **Totals for Cusip** | | | | | **1,578,000.00** | **1,629,166.04** | **1,623,680.87** | **1,586,232.63** | **0.00** | **(37,448.24)** |
| 883203BU4 | TEXTRON INC | 4.30% | 03/01/2024 | 05/22/2014 | 750,000.00 | 777,405.00 | 793,129.09 | 766,541.75 | 0.00 | (26,587.34) |
| **Totals for Cusip** | | | | | **750,000.00** | **777,405.00** | **793,129.09** | **766,541.75** | **0.00** | **(26,587.34)** |
| 883203BW0 | TEXTRON INC | 4.00% | 03/15/2026 | 03/04/2016 | 440,000.00 | 436,664.80 | 458,953.31 | 429,950.18 | 0.00 | (29,003.13) |
| **Totals for Cusip** | | | | | **440,000.00** | **436,664.80** | **458,953.31** | **429,950.18** | **0.00** | **(29,003.13)** |
| 883203BX8 | TEXTRON INC | 3.65% | 03/15/2027 | 11/02/2018 | 750,000.00 | 704,122.50 | 704,122.50 | 713,969.81 | 9,847.31 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **704,122.50** | **704,122.50** | **713,969.81** | **9,847.31** | **0.00** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 883556BF8 | THERMO FISHER SCIENTIFIC | 4.15% | 02/01/2024 | 05/30/2018 | 850,000.00 | 869,329.00 | 869,329.00 | 861,029.89 | 0.00 | (8,299.11) |
| **Totals for Cusip** | | | | | **850,000.00** | **869,329.00** | **869,329.00** | **861,029.89** | **0.00** | **(8,299.11)** |
| 887317BA2 | TIME WARNER INC | 2.95% | 07/15/2026 | 05/05/2016 | 1,335,000.00 | 1,317,671.70 | 1,262,660.53 | 1,193,535.58 | 0.00 | (69,124.95) |
| **Totals for Cusip** | | | | | **1,335,000.00** | **1,317,671.70** | **1,262,660.53** | **1,193,535.58** | **0.00** | **(69,124.95)** |
| 89233P5F9 | TOYOTA MOTOR CREDIT | 3.40% | 09/15/2021 | 04/24/2018 | 3,400,000.00 | 3,421,692.00 | 3,421,692.00 | 3,426,653.14 | 4,961.14 | 0.00 |
| **Totals for Cusip** | | | | | **3,400,000.00** | **3,421,692.00** | **3,421,692.00** | **3,426,653.14** | **4,961.14** | **0.00** |
| 893574AK9 | TRANSCONT GAS PIPE CORP | 4.00% | 03/15/2028 | 09/20/2018 | 790,000.00 | 785,803.67 | 785,803.67 | 772,493.10 | 0.00 | (13,310.57) |
| **Totals for Cusip** | | | | | **790,000.00** | **785,803.67** | **785,803.67** | **772,493.10** | **0.00** | **(13,310.57)** |
| 893574AM5 | TRANSCONT GAS PIPE CORP | 4.60% | 03/15/2048 | 09/20/2018 | 190,000.00 | 188,634.13 | 188,634.13 | 177,653.33 | 0.00 | (10,980.80) |
| **Totals for Cusip** | | | | | **190,000.00** | **188,634.13** | **188,634.13** | **177,653.33** | **0.00** | **(10,980.80)** |
| 89837LAF2 | TRUSTEES OF PRINCETON | 3.84% | 07/01/2048 | 03/08/2017 | 1,250,000.00 | 1,250,000.00 | 1,355,783.85 | 1,297,755.95 | 0.00 | (58,027.90) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,250,000.00** | **1,355,783.85** | **1,297,755.95** | **0.00** | **(58,027.90)** |
| 89838QAA1 | BOSTON UNIVERSITY | 4.06% | 10/01/2048 | 08/15/2018 | 650,000.00 | 650,000.00 | 650,000.00 | 651,992.53 | 1,992.53 | 0.00 |
| **Totals for Cusip** | | | | | **650,000.00** | **650,000.00** | **650,000.00** | **651,992.53** | **1,992.53** | **0.00** |
| 899043AA1 | TUFTS UNIVERSITY | 5.02% | 04/15/2112 | 03/22/2012 | 1,940,000.00 | 1,940,000.00 | 2,217,176.30 | 2,067,189.35 | 0.00 | (149,986.95) |
| **Totals for Cusip** | | | | | **1,940,000.00** | **1,940,000.00** | **2,217,176.30** | **2,067,189.35** | **0.00** | **(149,986.95)** |
| 90131HBB0 | 21ST CENTURY FOX | 7.28% | 06/30/2028 | 04/06/2015 | 500,000.00 | 532,495.31 | 647,974.81 | 630,323.12 | 0.00 | (17,651.69) |
| 90131HBB0 | 21ST CENTURY FOX | 7.28% | 06/30/2028 | 08/21/2018 | 790,000.00 | 977,332.70 | 977,332.70 | 995,910.53 | 18,577.83 | 0.00 |
| **Totals for Cusip** | | | | | **1,290,000.00** | **1,509,828.01** | **1,625,307.51** | **1,626,233.65** | **18,577.83** | **(17,651.69)** |
| 90131HBD6 | 21ST CENTURY FOX | 6.55% | 03/15/2033 | 04/06/2015 | 520,000.00 | 529,336.12 | 683,474.72 | 657,525.68 | 0.00 | (25,949.04) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **520,000.00** | **529,336.12** | **683,474.72** | **657,525.68** | **0.00** | **(25,949.04)** |
| 902133AK3 | TYCO ELECTRONICS GROUP | 4.88% | 01/15/2021 | 12/15/2010 | 740,000.00 | 735,722.80 | 787,759.05 | 761,867.81 | 0.00 | (25,891.24) |
| **Totals for Cusip** | | | | | **740,000.00** | **735,722.80** | **787,759.05** | **761,867.81** | **0.00** | **(25,891.24)** |
| 902133AM9 | TYCO ELECTRONICS GROUP | 3.50% | 02/03/2022 | 12/16/2013 | 1,025,000.00 | 982,913.50 | 1,053,069.92 | 1,025,931.23 | 0.00 | (27,138.69) |
| **Totals for Cusip** | | | | | **1,025,000.00** | **982,913.50** | **1,053,069.92** | **1,025,931.23** | **0.00** | **(27,138.69)** |
| 902494AW3 | TYSON FOODS INC | 2.65% | 08/15/2019 | 08/05/2014 | 395,000.00 | 394,739.30 | 396,902.90 | 392,955.24 | 0.00 | (3,947.66) |
| **Totals for Cusip** | | | | | **395,000.00** | **394,739.30** | **396,902.90** | **392,955.24** | **0.00** | **(3,947.66)** |
| 902494BC6 | TYSON FOODS INC | 3.55% | 06/02/2027 | 05/23/2017 | 1,020,000.00 | 1,018,296.60 | 1,044,439.07 | 950,582.22 | 0.00 | (93,856.85) |
| **Totals for Cusip** | | | | | **1,020,000.00** | **1,018,296.60** | **1,044,439.07** | **950,582.22** | **0.00** | **(93,856.85)** |
| 902494BD4 | TYSON FOODS INC | 4.55% | 06/02/2047 | 05/23/2017 | 490,000.00 | 487,138.40 | 533,665.90 | 429,352.51 | 0.00 | (104,313.39) |
| **Totals for Cusip** | | | | | **490,000.00** | **487,138.40** | **533,665.90** | **429,352.51** | **0.00** | **(104,313.39)** |
| 903280AD7 | USAA CAPITAL CORP | 2.12% | 06/03/2019 | 05/05/2014 | 2,800,000.00 | 2,799,860.00 | 2,796,148.18 | 2,790,299.96 | 0.00 | (5,848.22) |
| **Totals for Cusip** | | | | | **2,800,000.00** | **2,799,860.00** | **2,796,148.18** | **2,790,299.96** | **0.00** | **(5,848.22)** |
| 906548CK6 | UNION ELECTRIC CO | 3.50% | 04/15/2024 | 02/11/2016 | 1,066,000.00 | 1,131,612.30 | 1,105,276.50 | 1,073,662.97 | 0.00 | (31,613.53) |
| **Totals for Cusip** | | | | | **1,066,000.00** | **1,131,612.30** | **1,105,276.50** | **1,073,662.97** | **0.00** | **(31,613.53)** |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 04/10/2018 | 690,000.00 | 690,386.40 | 690,386.40 | 628,023.99 | 0.00 | (62,362.41) |
| **Totals for Cusip** | | | | | **690,000.00** | **690,386.40** | **690,386.40** | **628,023.99** | **0.00** | **(62,362.41)** |
| 907818EX2 | UNION PACIFIC CORP | 4.80% | 09/10/2058 | 06/05/2018 | 715,000.00 | 714,213.50 | 714,213.50 | 711,495.50 | 0.00 | (2,718.00) |
| **Totals for Cusip** | | | | | **715,000.00** | **714,213.50** | **714,213.50** | **711,495.50** | **0.00** | **(2,718.00)** |
| 909319AA3 | UNITED AIR 2013-1 A | 4.30% | 02/15/2027 | 08/01/2013 | 533,653.88 | 533,653.88 | 563,138.26 | 544,856.45 | 0.00 | (18,281.81) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **533,653.88** | **533,653.88** | **563,138.26** | **544,856.45** | **0.00** | **(18,281.81)** |
| 911312AY2 | UNITED PARCEL SERVICE | 2.40% | 11/15/2026 | 06/14/2018 | 1,700,000.00 | 1,547,986.00 | 1,547,986.00 | 1,566,889.41 | 18,903.41 | 0.00 |
| **Totals for Cusip** | | | | | **1,700,000.00** | **1,547,986.00** | **1,547,986.00** | **1,566,889.41** | **18,903.41** | **0.00** |
| 911312BC9 | UNITED PARCEL SERVICE | 2.35% | 05/16/2022 | 05/11/2017 | 3,000,000.00 | 2,995,770.00 | 2,986,515.57 | 2,926,972.05 | 0.00 | (59,543.52) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,995,770.00** | **2,986,515.57** | **2,926,972.05** | **0.00** | **(59,543.52)** |
| 9128334S6 | US TREASURY STRIP | 0.00% | 08/15/2031 | 02/27/2012 | 25,000,000.00 | 13,856,250.00 | 17,532,871.50 | 17,400,124.50 | 0.00 | (132,747.00) |
| 9128334S6 | US TREASURY STRIP | 0.00% | 08/15/2031 | 12/24/2013 | 5,000,000.00 | 2,518,500.00 | 3,506,574.30 | 3,480,024.90 | 0.00 | (26,549.40) |
| 9128334S6 | US TREASURY STRIP | 0.00% | 08/15/2031 | 06/09/2014 | 8,280,000.00 | 4,623,634.80 | 5,806,887.04 | 5,762,921.23 | 0.00 | (43,965.81) |
| **Totals for Cusip** | | | | | **38,280,000.00** | **20,998,384.80** | **26,846,332.84** | **26,643,070.63** | **0.00** | **(203,262.21)** |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 10/01/2009 | 1,000,000.00 | 1,354,070.00 | 1,117,389.30 | 1,047,154.65 | 0.00 | (70,234.65) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,354,070.00** | **1,117,389.30** | **1,047,154.65** | **0.00** | **(70,234.65)** |
| 913017AS8 | UNITED TECHNOLOGIES | 8.75% | 03/01/2021 | 12/02/2009 | 325,000.00 | 437,290.75 | 383,530.32 | 360,650.85 | 0.00 | (22,879.47) |
| **Totals for Cusip** | | | | | **325,000.00** | **437,290.75** | **383,530.32** | **360,650.85** | **0.00** | **(22,879.47)** |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 05/23/2006 | 495,000.00 | 491,401.35 | 645,795.59 | 563,490.96 | 0.00 | (82,304.63) |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 01/07/2010 | 180,000.00 | 193,057.20 | 234,834.76 | 204,905.80 | 0.00 | (29,928.96) |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 10/20/2010 | 225,000.00 | 262,246.50 | 293,543.45 | 256,132.26 | 0.00 | (37,411.19) |
| **Totals for Cusip** | | | | | **900,000.00** | **946,705.05** | **1,174,173.80** | **1,024,529.02** | **0.00** | **(149,644.78)** |
| 913017CA5 | UNITED TECHNOLOGIES | 4.15% | 05/15/2045 | 08/29/2018 | 800,000.00 | 760,272.00 | 760,272.00 | 715,461.01 | 0.00 | (44,810.99) |
| 913017CA5 | UNITED TECHNOLOGIES | 4.15% | 05/15/2045 | 08/28/2018 | 900,000.00 | 855,846.00 | 855,846.00 | 804,893.63 | 0.00 | (50,952.37) |
| **Totals for Cusip** | | | | | **1,700,000.00** | **1,616,118.00** | **1,616,118.00** | **1,520,354.64** | **0.00** | **(95,763.36)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 913017CY3 | UNITED TECHNOLOGIES | 4.12% | 11/16/2028 | 08/13/2018 | 645,000.00 | 644,767.80 | 644,767.80 | 639,002.28 | 0.00 | (5,765.52) |
| **Totals for Cusip** | | | | | **645,000.00** | **644,767.80** | **644,767.80** | **639,002.28** | **0.00** | **(5,765.52)** |
| 913017DA4 | UNITED TECHNOLOGIES | 3.35% | 08/16/2021 | 08/13/2018 | 790,000.00 | 789,036.20 | 789,036.20 | 787,862.41 | 0.00 | (1,173.79) |
| **Totals for Cusip** | | | | | **790,000.00** | **789,036.20** | **789,036.20** | **787,862.41** | **0.00** | **(1,173.79)** |
| 91324PAX0 | UNITEDHEALTH GROUP INC | 6.50% | 06/15/2037 | 02/27/2008 | 1,430,000.00 | 1,414,128.46 | 1,996,054.72 | 1,825,930.91 | 0.00 | (170,123.81) |
| **Totals for Cusip** | | | | | **1,430,000.00** | **1,414,128.46** | **1,996,054.72** | **1,825,930.91** | **0.00** | **(170,123.81)** |
| 91324PBP6 | UNITEDHEALTH GROUP INC | 4.70% | 02/15/2021 | 07/12/2017 | 920,000.00 | 994,934.00 | 978,281.70 | 946,926.26 | 0.00 | (31,355.44) |
| **Totals for Cusip** | | | | | **920,000.00** | **994,934.00** | **978,281.70** | **946,926.26** | **0.00** | **(31,355.44)** |
| 91324PCP5 | UNITEDHEALTH GROUP INC | 3.75% | 07/15/2025 | 07/20/2015 | 725,000.00 | 723,035.25 | 764,167.96 | 733,893.20 | 0.00 | (30,274.76) |
| 91324PCP5 | UNITEDHEALTH GROUP INC | 3.75% | 07/15/2025 | 11/08/2018 | 390,000.00 | 387,324.60 | 387,324.60 | 394,783.93 | 7,459.33 | 0.00 |
| **Totals for Cusip** | | | | | **1,115,000.00** | **1,110,359.85** | **1,151,492.56** | **1,128,677.13** | **7,459.33** | **(30,274.76)** |
| 91324PCY6 | UNITEDHEALTH GROUP INC | 3.38% | 04/15/2027 | 03/08/2017 | 2,020,000.00 | 2,009,677.80 | 2,075,750.44 | 1,975,755.11 | 0.00 | (99,995.33) |
| **Totals for Cusip** | | | | | **2,020,000.00** | **2,009,677.80** | **2,075,750.44** | **1,975,755.11** | **0.00** | **(99,995.33)** |
| 91324PDK5 | UNITEDHEALTH GROUP INC | 3.85% | 06/15/2028 | 06/14/2018 | 1,610,000.00 | 1,607,230.80 | 1,607,230.80 | 1,627,546.20 | 20,315.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,610,000.00** | **1,607,230.80** | **1,607,230.80** | **1,627,546.20** | **20,315.40** | **0.00** |
| 914748AA6 | UNIV OF NOTRE DAME | 3.39% | 02/15/2048 | 12/07/2017 | 3,495,000.00 | 3,495,000.00 | 3,485,700.68 | 3,302,873.45 | 0.00 | (182,827.23) |
| **Totals for Cusip** | | | | | **3,495,000.00** | **3,495,000.00** | **3,485,700.68** | **3,302,873.45** | **0.00** | **(182,827.23)** |
| 91481CAA8 | UNIVERSITY OF | 4.67% | 09/01/2112 | 03/29/2012 | 900,000.00 | 900,000.00 | 1,016,447.23 | 963,722.90 | 0.00 | (52,724.33) |
| 91481CAA8 | UNIVERSITY OF | 4.67% | 09/01/2112 | 03/15/2017 | 500,000.00 | 494,965.00 | 564,692.91 | 535,401.61 | 0.00 | (29,291.30) |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,394,965.00** | **1,581,140.14** | **1,499,124.51** | **0.00** | **(82,015.63)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 914886AB2 | UNIV OF SOUTHERN | 3.03% | 10/01/2039 | 08/15/2016 | 3,605,000.00 | 3,605,000.00 | 3,441,155.71 | 3,269,037.00 | 0.00 | (172,118.71) |
| **Totals for Cusip** | | | | | **3,605,000.00** | **3,605,000.00** | **3,441,155.71** | **3,269,037.00** | **0.00** | **(172,118.71)** |
| 914886AC0 | UNIV OF SOUTHERN | 3.84% | 10/01/2047 | 04/10/2017 | 1,220,000.00 | 1,220,000.00 | 1,301,574.98 | 1,241,451.75 | 0.00 | (60,123.23) |
| **Totals for Cusip** | | | | | **1,220,000.00** | **1,220,000.00** | **1,301,574.98** | **1,241,451.75** | **0.00** | **(60,123.23)** |
| 91913YAT7 | VALERO ENERGY CORP | 4.90% | 03/15/2045 | 10/22/2018 | 300,000.00 | 291,081.00 | 291,081.00 | 281,976.11 | 0.00 | (9,104.89) |
| **Totals for Cusip** | | | | | **300,000.00** | **291,081.00** | **291,081.00** | **281,976.11** | **0.00** | **(9,104.89)** |
| 92277GAN7 | VENTAS REALTY LP | 4.40% | 01/15/2029 | 08/06/2018 | 1,500,000.00 | 1,499,310.00 | 1,499,310.00 | 1,492,505.42 | 0.00 | (6,804.58) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,499,310.00** | **1,499,310.00** | **1,492,505.42** | **0.00** | **(6,804.58)** |
| 92343VBC7 | VERIZON COMMUNICATIONS | 3.50% | 11/01/2021 | 03/25/2014 | 800,000.00 | 806,096.00 | 823,795.94 | 808,569.58 | 0.00 | (15,226.36) |
| **Totals for Cusip** | | | | | **800,000.00** | **806,096.00** | **823,795.94** | **808,569.58** | **0.00** | **(15,226.36)** |
| 92343VEA8 | VERIZON COMMUNICATIONS | 4.50% | 08/10/2033 | 08/01/2017 | 1,505,000.00 | 1,500,755.90 | 1,578,488.62 | 1,485,563.99 | 0.00 | (92,924.63) |
| **Totals for Cusip** | | | | | **1,505,000.00** | **1,500,755.90** | **1,578,488.62** | **1,485,563.99** | **0.00** | **(92,924.63)** |
| 927804FR0 | VIRGINIA ELECTRIC & | 4.45% | 02/15/2044 | 02/04/2014 | 540,000.00 | 535,744.80 | 609,239.46 | 543,008.73 | 0.00 | (66,230.73) |
| **Totals for Cusip** | | | | | **540,000.00** | **535,744.80** | **609,239.46** | **543,008.73** | **0.00** | **(66,230.73)** |
| 92890HAB8 | WEA FINANCE LLC / | 2.70% | 09/17/2019 | 09/10/2014 | 1,600,000.00 | 1,596,800.00 | 1,608,638.40 | 1,592,915.44 | 0.00 | (15,722.96) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,596,800.00** | **1,608,638.40** | **1,592,915.44** | **0.00** | **(15,722.96)** |
| 931142EJ8 | WALMART INC | 3.12% | 06/23/2021 | 06/20/2018 | 5,275,000.00 | 5,274,736.25 | 5,274,736.25 | 5,312,481.04 | 37,744.79 | 0.00 |
| **Totals for Cusip** | | | | | **5,275,000.00** | **5,274,736.25** | **5,274,736.25** | **5,312,481.04** | **37,744.79** | **0.00** |
| 94974BGU8 | WELLS FARGO AND CO | 4.75% | 12/07/2046 | 12/01/2016 | 940,000.00 | 938,214.00 | 1,050,580.56 | 905,078.71 | 0.00 | (145,501.85) |
| **Totals for Cusip** | | | | | **940,000.00** | **938,214.00** | **1,050,580.56** | **905,078.71** | **0.00** | **(145,501.85)** |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 94988J5L7 | WELLS FARGO BANK NA | 2.40% | 01/15/2020 | 01/16/2018 | 2,850,000.00 | 2,847,606.00 | 2,847,606.00 | 2,825,756.90 | 0.00 | (21,849.10) |
| **Totals for Cusip** | | | | | **2,850,000.00** | **2,847,606.00** | **2,847,606.00** | **2,825,756.90** | **0.00** | **(21,849.10)** |
| 95040QAD6 | WELLTOWER INC | 4.25% | 04/15/2028 | 08/14/2018 | 1,500,000.00 | 1,489,470.00 | 1,489,470.00 | 1,484,870.84 | 0.00 | (4,599.16) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,489,470.00** | **1,489,470.00** | **1,484,870.84** | **0.00** | **(4,599.16)** |
| 95709TAJ9 | WESTAR ENERGY | 4.10% | 04/01/2043 | 05/12/2014 | 1,690,000.00 | 1,633,807.50 | 1,826,614.88 | 1,621,080.09 | 0.00 | (205,534.79) |
| **Totals for Cusip** | | | | | **1,690,000.00** | **1,633,807.50** | **1,826,614.88** | **1,621,080.09** | **0.00** | **(205,534.79)** |
| 960386AM2 | WABTEC | 4.70% | 09/15/2028 | 09/12/2018 | 530,000.00 | 529,411.70 | 529,411.70 | 497,064.86 | 0.00 | (32,346.84) |
| 960386AM2 | WABTEC | 4.70% | 09/15/2028 | 10/01/2018 | 195,000.00 | 192,073.05 | 192,073.05 | 182,882.35 | 0.00 | (9,190.70) |
| 960386AM2 | WABTEC | 4.70% | 09/15/2028 | 10/16/2018 | 250,000.00 | 244,490.00 | 244,490.00 | 234,464.56 | 0.00 | (10,025.44) |
| 960386AM2 | WABTEC | 4.70% | 09/15/2028 | 10/18/2018 | 300,000.00 | 292,431.00 | 292,431.00 | 281,357.47 | 0.00 | (11,073.53) |
| **Totals for Cusip** | | | | | **1,275,000.00** | **1,258,405.75** | **1,258,405.75** | **1,195,769.24** | **0.00** | **(62,636.51)** |
| 960386AN0 | WABTEC | 4.15% | 03/15/2024 | 09/12/2018 | 1,425,000.00 | 1,422,221.25 | 1,422,221.25 | 1,377,043.73 | 0.00 | (45,177.52) |
| **Totals for Cusip** | | | | | **1,425,000.00** | **1,422,221.25** | **1,422,221.25** | **1,377,043.73** | **0.00** | **(45,177.52)** |
| 96145DAG0 | WESTROCK CO | 4.00% | 03/15/2028 | 03/01/2018 | 3,750,000.00 | 3,743,512.50 | 3,743,512.50 | 3,561,073.13 | 0.00 | (182,439.37) |
| **Totals for Cusip** | | | | | **3,750,000.00** | **3,743,512.50** | **3,743,512.50** | **3,561,073.13** | **0.00** | **(182,439.37)** |
| 962166AT1 | WEYERHAEUSER CO | 8.50% | 01/15/2025 | 09/09/2013 | 650,000.00 | 798,882.50 | 854,322.26 | 791,259.50 | 0.00 | (63,062.76) |
| **Totals for Cusip** | | | | | **650,000.00** | **798,882.50** | **854,322.26** | **791,259.50** | **0.00** | **(63,062.76)** |
| 963320AQ9 | WHIRLPOOL CORP | 2.40% | 03/01/2019 | 02/20/2014 | 540,000.00 | 538,779.60 | 541,666.92 | 539,257.50 | 0.00 | (2,409.42) |
| **Totals for Cusip** | | | | | **540,000.00** | **538,779.60** | **541,666.92** | **539,257.50** | **0.00** | **(2,409.42)** |
| 96949LAD7 | WILLIAMS PARTNERS LP | 3.75% | 06/15/2027 | 05/31/2017 | 3,485,000.00 | 3,483,222.65 | 3,492,243.47 | 3,302,308.46 | 0.00 | (189,935.01) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,485,000.00** | **3,483,222.65** | **3,492,243.47** | **3,302,308.46** | **0.00** | **(189,935.01)** |
| 96950FAF1 | WILLIAMS PARTNERS LP | 6.30% | 04/15/2040 | 06/22/2017 | 750,000.00 | 876,142.50 | 922,454.77 | 797,837.43 | 0.00 | (124,617.34) |
| **Totals for Cusip** | | | | | **750,000.00** | **876,142.50** | **922,454.77** | **797,837.43** | **0.00** | **(124,617.34)** |
| 976656CC0 | WISCONSIN ELECTRIC | 4.25% | 12/15/2019 | 12/08/2009 | 2,805,000.00 | 2,795,967.90 | 2,906,916.93 | 2,837,901.75 | 0.00 | (69,015.18) |
| **Totals for Cusip** | | | | | **2,805,000.00** | **2,795,967.90** | **2,906,916.93** | **2,837,901.75** | **0.00** | **(69,015.18)** |
| 976826BF3 | WISCONSIN POWER & LIGHT | 7.60% | 10/01/2038 | 10/01/2008 | 1,870,000.00 | 1,837,536.80 | 2,873,757.30 | 2,620,807.60 | 0.00 | (252,949.70) |
| **Totals for Cusip** | | | | | **1,870,000.00** | **1,837,536.80** | **2,873,757.30** | **2,620,807.60** | **0.00** | **(252,949.70)** |
| 983024AF7 | WYETH | 6.45% | 02/01/2024 | 07/11/2016 | 1,000,000.00 | 1,291,070.00 | 1,205,826.61 | 1,145,053.96 | 0.00 | (60,772.65) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,291,070.00** | **1,205,826.61** | **1,145,053.96** | **0.00** | **(60,772.65)** |
| 983024AL4 | WYETH | 6.00% | 02/15/2036 | 01/18/2017 | 1,467,000.00 | 1,844,811.18 | 1,950,628.71 | 1,813,952.79 | 0.00 | (136,675.92) |
| **Totals for Cusip** | | | | | **1,467,000.00** | **1,844,811.18** | **1,950,628.71** | **1,813,952.79** | **0.00** | **(136,675.92)** |
| 98419MAB6 | XYLEM INC | 4.88% | 10/01/2021 | 07/16/2012 | 4,525,000.00 | 4,522,005.39 | 4,880,360.74 | 4,672,335.81 | 0.00 | (208,024.93) |
| **Totals for Cusip** | | | | | **4,525,000.00** | **4,522,005.39** | **4,880,360.74** | **4,672,335.81** | **0.00** | **(208,024.93)** |
| 98462YAD2 | YAMANA GOLD INC | 4.62% | 12/15/2027 | 06/04/2018 | 415,000.00 | 409,084.41 | 409,084.41 | 385,373.74 | 0.00 | (23,710.67) |
| 98462YAD2 | YAMANA GOLD INC | 4.62% | 12/15/2027 | 06/04/2018 | 835,000.00 | 834,918.94 | 834,918.94 | 775,390.54 | 0.00 | (59,528.40) |
| 98462YAD2 | YAMANA GOLD INC | 4.62% | 12/15/2027 | 06/04/2018 | 500,000.00 | 490,142.58 | 490,142.58 | 464,305.72 | 0.00 | (25,836.86) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,734,145.93** | **1,734,145.93** | **1,625,070.00** | **0.00** | **(109,075.93)** |
| 98956PAQ5 | ZIMMER BIOMET HOLDINGS | 3.70% | 03/19/2023 | 03/08/2018 | 2,000,000.00 | 1,996,840.00 | 1,996,840.00 | 1,978,653.56 | 0.00 | (18,186.44) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,996,840.00** | **1,996,840.00** | **1,978,653.56** | **0.00** | **(18,186.44)** |
| **Totals for Corporate** | | | | | **837,590,174.19** | **753,310,463.18** | **840,364,764.37** | **801,329,156.60** | **1,185,377.02** | **(40,220,984.79)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Fed Agency** | | | | | | | | | | |
| 3130AEWA4 | FEDERAL HOME LOAN BANK | 2.62% | 10/01/2020 | 09/06/2018 | 5,460,000.00 | 5,448,261.00 | 5,448,261.00 | 5,467,103.46 | 18,842.46 | 0.00 |
| **Totals for Cusip** | | | | | **5,460,000.00** | **5,448,261.00** | **5,448,261.00** | **5,467,103.46** | **18,842.46** | **0.00** |
| 3134A1H60 | FREDDIE MAC | 0.00% | 06/03/2024 | 10/15/2018 | 4,720,000.00 | 3,920,101.60 | 3,920,101.60 | 4,034,328.53 | 114,226.93 | 0.00 |
| **Totals for Cusip** | | | | | **4,720,000.00** | **3,920,101.60** | **3,920,101.60** | **4,034,328.53** | **114,226.93** | **0.00** |
| 3134A3ZU3 | FREDDIE MAC | 0.00% | 12/14/2029 | 06/09/2016 | 7,000,000.00 | 4,856,040.00 | 4,907,859.81 | 4,893,520.45 | 0.00 | (14,339.36) |
| **Totals for Cusip** | | | | | **7,000,000.00** | **4,856,040.00** | **4,907,859.81** | **4,893,520.45** | **0.00** | **(14,339.36)** |
| 3134A4BP8 | FREDDIE MAC | 0.00% | 03/15/2019 | 06/13/2018 | 3,100,000.00 | 3,044,944.00 | 3,044,944.00 | 3,084,769.63 | 39,825.63 | 0.00 |
| **Totals for Cusip** | | | | | **3,100,000.00** | **3,044,944.00** | **3,044,944.00** | **3,084,769.63** | **39,825.63** | **0.00** |
| 3134A4BQ6 | FREDDIE MAC | 0.00% | 09/15/2019 | 06/13/2018 | 1,456,000.00 | 1,409,335.20 | 1,409,335.20 | 1,427,525.28 | 18,190.08 | 0.00 |
| **Totals for Cusip** | | | | | **1,456,000.00** | **1,409,335.20** | **1,409,335.20** | **1,427,525.28** | **18,190.08** | **0.00** |
| 3134A4CK8 | FREDDIE MAC | 0.00% | 03/15/2029 | 01/19/2018 | 5,330,000.00 | 3,730,200.50 | 3,730,200.50 | 3,839,106.63 | 108,906.13 | 0.00 |
| **Totals for Cusip** | | | | | **5,330,000.00** | **3,730,200.50** | **3,730,200.50** | **3,839,106.63** | **108,906.13** | **0.00** |
| 3134A4CL6 | FREDDIE MAC | 0.00% | 09/15/2029 | 01/19/2018 | 5,330,000.00 | 3,666,773.50 | 3,666,773.50 | 3,765,830.27 | 99,056.77 | 0.00 |
| **Totals for Cusip** | | | | | **5,330,000.00** | **3,666,773.50** | **3,666,773.50** | **3,765,830.27** | **99,056.77** | **0.00** |
| 3134A4MS0 | FREDDIE MAC | 0.00% | 01/15/2019 | 06/13/2018 | 2,085,000.00 | 2,056,435.50 | 2,056,435.50 | 2,083,080.17 | 26,644.67 | 0.00 |
| **Totals for Cusip** | | | | | **2,085,000.00** | **2,056,435.50** | **2,056,435.50** | **2,083,080.17** | **26,644.67** | **0.00** |
| 3134A4MT8 | FREDDIE MAC | 0.00% | 07/15/2019 | 06/13/2018 | 2,438,000.00 | 2,372,125.24 | 2,372,125.24 | 2,401,468.76 | 29,343.52 | 0.00 |
| **Totals for Cusip** | | | | | **2,438,000.00** | **2,372,125.24** | **2,372,125.24** | **2,401,468.76** | **29,343.52** | **0.00** |
| 3134A4MU5 | FREDDIE MAC | 0.00% | 01/15/2020 | 03/27/2018 | 2,640,000.00 | 2,525,846.40 | 2,525,846.40 | 2,566,526.90 | 40,680.50 | 0.00 |



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**8217 SBA (PRU WCT)**
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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** | | | | | **2,640,000.00** | **2,525,846.40** | **2,525,846.40** | **2,566,526.90** | **40,680.50** | **0.00** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 07/07/2016 | 755,000.00 | 1,112,391.33 | 1,009,364.79 | 968,190.86 | 0.00 | (41,173.93) |
| **Totals for Cusip** | | | | | **755,000.00** | **1,112,391.33** | **1,009,364.79** | **968,190.86** | **0.00** | **(41,173.93)** |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 10/02/2017 | 3,260,000.00 | 4,616,893.50 | 4,584,557.56 | 4,369,792.02 | 0.00 | (214,765.54) |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 12/05/2017 | 1,505,000.00 | 2,134,350.37 | 2,116,490.53 | 2,017,342.64 | 0.00 | (99,147.89) |
| **Totals for Cusip** | | | | | **4,765,000.00** | **6,751,243.87** | **6,701,048.09** | **6,387,134.66** | **0.00** | **(313,913.43)** |
| 31359YBD8 | FNMA STRIP | 0.00% | 05/15/2027 | 09/12/2016 | 2,015,000.00 | 1,556,244.95 | 1,537,657.88 | 1,548,377.24 | 10,719.36 | 0.00 |
| **Totals for Cusip** | | | | | **2,015,000.00** | **1,556,244.95** | **1,537,657.88** | **1,548,377.24** | **10,719.36** | **0.00** |
| 31359YEA1 | FNMA STRIP | 0.00% | 05/15/2030 | 11/09/2012 | 4,275,000.00 | 2,444,487.75 | 2,944,085.63 | 2,959,092.84 | 15,007.21 | 0.00 |
| **Totals for Cusip** | | | | | **4,275,000.00** | **2,444,487.75** | **2,944,085.63** | **2,959,092.84** | **15,007.21** | **0.00** |
| 3135G0T94 | FANNIE MAE | 2.38% | 01/19/2023 | 01/19/2018 | 9,010,000.00 | 8,959,634.10 | 8,959,634.10 | 8,942,569.16 | 0.00 | (17,064.94) |
| **Totals for Cusip** | | | | | **9,010,000.00** | **8,959,634.10** | **8,959,634.10** | **8,942,569.16** | **0.00** | **(17,064.94)** |
| 3135G0U35 | FANNIE MAE | 2.75% | 06/22/2021 | 06/22/2018 | 2,775,000.00 | 2,774,361.75 | 2,774,361.75 | 2,790,570.53 | 16,208.78 | 0.00 |
| **Totals for Cusip** | | | | | **2,775,000.00** | **2,774,361.75** | **2,774,361.75** | **2,790,570.53** | **16,208.78** | **0.00** |
| 31364DPJ9 | FANNIE MAE | 0.00% | 03/23/2027 | 11/09/2012 | 3,474,000.00 | 2,265,669.85 | 2,667,267.13 | 2,681,673.43 | 14,406.30 | 0.00 |
| **Totals for Cusip** | | | | | **3,474,000.00** | **2,265,669.85** | **2,667,267.13** | **2,681,673.43** | **14,406.30** | **0.00** |
| 76116EGH7 | RFCO STRIP | 0.00% | 01/15/2026 | 12/31/1997 | 15,000,000.00 | 1,476,802.37 | 12,177,159.90 | 12,190,652.85 | 13,492.95 | 0.00 |
| 76116EGH7 | RFCO STRIP | 0.00% | 01/15/2026 | 12/31/1997 | 16,007,000.00 | 1,641,110.75 | 12,994,653.23 | 13,009,052.01 | 14,398.78 | 0.00 |
| **Totals for Cusip** | | | | | **31,007,000.00** | **3,117,913.12** | **25,171,813.13** | **25,199,704.86** | **27,891.73** | **0.00** |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 12/31/1997 | 28,835,000.00 | 2,763,822.60 | 22,506,031.80 | 22,692,157.98 | 186,126.18 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 08/28/2017 | 500,000.00 | 392,975.00 | 390,255.45 | 393,482.89 | 3,227.44 | 0.00 |
| **Totals for Cusip** | | | | | **29,335,000.00** | **3,156,797.60** | **22,896,287.25** | **23,085,640.87** | **189,353.62** | **0.00** |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 08/28/2018 | 1,790,000.00 | 1,338,418.80 | 1,338,418.80 | 1,382,682.78 | 44,263.98 | 0.00 |
| **Totals for Cusip** | | | | | **1,790,000.00** | **1,338,418.80** | **1,338,418.80** | **1,382,682.78** | **44,263.98** | **0.00** |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/31/1997 | 27,702,000.00 | 2,485,116.58 | 20,788,463.66 | 20,983,104.84 | 194,641.18 | 0.00 |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/31/1997 | 4,209,000.00 | 362,030.76 | 3,158,567.74 | 3,188,141.23 | 29,573.49 | 0.00 |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/31/1997 | 21,000,000.00 | 1,579,995.53 | 15,759,069.27 | 15,906,620.52 | 147,551.25 | 0.00 |
| **Totals for Cusip** | | | | | **52,911,000.00** | **4,427,142.87** | **39,706,100.67** | **40,077,866.59** | **371,765.92** | **0.00** |
| 76116EGN4 | RFCO STRIP | 0.00% | 07/15/2028 | 12/31/1997 | 21,579,000.00 | 1,873,403.51 | 15,947,018.89 | 16,087,393.31 | 140,374.42 | 0.00 |
| **Totals for Cusip** | | | | | **21,579,000.00** | **1,873,403.51** | **15,947,018.89** | **16,087,393.31** | **140,374.42** | **0.00** |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 12/31/1997 | 3,163,000.00 | 251,126.08 | 2,301,661.90 | 2,313,196.57 | 11,534.67 | 0.00 |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 12/31/1997 | 4,330,000.00 | 342,745.10 | 3,150,868.17 | 3,166,658.60 | 15,790.43 | 0.00 |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 05/31/2018 | 1,625,000.00 | 1,146,242.50 | 1,146,242.50 | 1,188,411.14 | 42,168.64 | 0.00 |
| **Totals for Cusip** | | | | | **9,118,000.00** | **1,740,113.68** | **6,598,772.57** | **6,668,266.31** | **69,493.74** | **0.00** |
| 76116EHH6 | RFCO STRIP | 0.00% | 04/15/2027 | 12/31/1997 | 8,875,000.00 | 805,875.00 | 6,854,547.14 | 6,919,882.32 | 65,335.18 | 0.00 |
| **Totals for Cusip** | | | | | **8,875,000.00** | **805,875.00** | **6,854,547.14** | **6,919,882.32** | **65,335.18** | **0.00** |
| 76116EHK9 | RFCO STRIP | 0.00% | 04/15/2028 | 12/31/1997 | 10,572,000.00 | 893,489.24 | 7,869,045.44 | 7,927,038.26 | 57,992.82 | 0.00 |
| **Totals for Cusip** | | | | | **10,572,000.00** | **893,489.24** | **7,869,045.44** | **7,927,038.26** | **57,992.82** | **0.00** |
| 76116EHM5 | RFCO STRIP | 0.00% | 04/15/2029 | 05/31/2018 | 1,022,000.00 | 714,613.06 | 714,613.06 | 743,690.54 | 29,077.48 | 0.00 |
| 76116EHM5 | RFCO STRIP | 0.00% | 04/15/2029 | 07/02/2018 | 123,000.00 | 85,828.17 | 85,828.17 | 89,504.83 | 3,676.66 | 0.00 |



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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** | | | | | **1,145,000.00** | **800,441.23** | **800,441.23** | **833,195.37** | **32,754.14** | **0.00** |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 10,000,000.00 | 719,875.49 | 7,096,757.90 | 7,143,656.90 | 46,899.00 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 15,478,000.00 | 1,134,912.30 | 10,984,361.88 | 11,056,952.15 | 72,590.27 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 20,000,000.00 | 1,535,082.56 | 14,193,515.80 | 14,287,313.80 | 93,798.00 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 1,041,000.00 | 78,449.72 | 738,772.50 | 743,654.68 | 4,882.18 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 05/19/2009 | 2,305,000.00 | 843,383.27 | 1,635,802.70 | 1,646,612.92 | 10,810.22 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 08/23/2017 | 1,400,000.00 | 991,368.00 | 993,546.11 | 1,000,111.97 | 6,565.86 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/19/2018 | 119,000.00 | 83,465.41 | 83,465.41 | 85,009.52 | 1,544.11 | 0.00 |
| **Totals for Cusip** | | | | | **50,343,000.00** | **5,386,536.75** | **35,726,222.30** | **35,963,311.94** | **237,089.64** | **0.00** |
| 76116EHP8 | RFCO STRIP | 0.00% | 04/15/2030 | 10/31/2018 | 7,000,000.00 | 4,639,533.01 | 4,639,533.01 | 4,901,744.19 | 262,211.18 | 0.00 |
| **Totals for Cusip** | | | | | **7,000,000.00** | **4,639,533.01** | **4,639,533.01** | **4,901,744.19** | **262,211.18** | **0.00** |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 10/07/2015 | 1,550,000.00 | 1,417,382.00 | 1,460,618.71 | 1,479,172.04 | 18,553.33 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 11/17/2015 | 630,000.00 | 570,691.80 | 593,670.83 | 601,211.86 | 7,541.03 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 12/01/2015 | 1,755,000.00 | 1,601,086.50 | 1,653,797.31 | 1,674,804.47 | 21,007.16 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/22/2016 | 1,240,000.00 | 1,149,641.20 | 1,168,494.97 | 1,183,337.63 | 14,842.66 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 04/27/2016 | 1,740,000.00 | 1,622,480.40 | 1,639,662.29 | 1,660,489.90 | 20,827.61 | 0.00 |
| **Totals for Cusip** | | | | | **6,915,000.00** | **6,361,281.90** | **6,516,244.11** | **6,599,015.90** | **82,771.79** | **0.00** |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 08/28/2001 | 80,000.00 | 24,876.00 | 74,934.32 | 75,825.17 | 890.85 | 0.00 |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 08/28/2001 | 675,000.00 | 209,891.25 | 632,258.36 | 639,774.83 | 7,516.47 | 0.00 |
| **Totals for Cusip** | | | | | **755,000.00** | **234,767.25** | **707,192.68** | **715,600.00** | **8,407.32** | **0.00** |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 880591EU2 | TENNESSEE VALLEY | 2.88% | 02/01/2027 | 02/07/2017 | 595,000.00 | 594,541.85 | 606,327.02 | 588,823.31 | 0.00 | (17,503.71) |
| **Totals for Cusip** | | | | | **595,000.00** | **594,541.85** | **606,327.02** | **588,823.31** | **0.00** | **(17,503.71)** |
| 880591EV0 | TENNESSEE VALLEY | 2.25% | 03/15/2020 | 03/05/2018 | 3,345,000.00 | 3,337,774.80 | 3,337,774.80 | 3,333,637.04 | 0.00 | (4,137.76) |
| **Totals for Cusip** | | | | | **3,345,000.00** | **3,337,774.80** | **3,337,774.80** | **3,333,637.04** | **0.00** | **(4,137.76)** |
| 88059EA95 | TENN VAL AUTH CPN STRIP | 0.00% | 04/01/2030 | 12/10/2018 | 1,068,000.00 | 711,971.52 | 711,971.52 | 724,533.37 | 12,561.85 | 0.00 |
| **Totals for Cusip** | | | | | **1,068,000.00** | **711,971.52** | **711,971.52** | **724,533.37** | **12,561.85** | **0.00** |
| 88059FBA8 | TENNESSEE VALLEY | 0.00% | 01/15/2038 | 08/23/2017 | 130,000.00 | 64,736.10 | 67,316.60 | 65,119.91 | 0.00 | (2,196.69) |
| 88059FBA8 | TENNESSEE VALLEY | 0.00% | 01/15/2038 | 09/25/2018 | 220,000.00 | 103,248.20 | 103,248.20 | 110,202.93 | 6,954.73 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **167,984.30** | **170,564.80** | **175,322.84** | **6,954.73** | **(2,196.69)** |
| 912833LU2 | US TREASURY STRIP | 0.00% | 02/15/2025 | 10/01/2013 | 30,900,000.00 | 21,743,712.00 | 25,982,722.94 | 26,348,635.79 | 365,912.85 | 0.00 |
| **Totals for Cusip** | | | | | **30,900,000.00** | **21,743,712.00** | **25,982,722.94** | **26,348,635.79** | **365,912.85** | **0.00** |
| 912833PD6 | US TREASURY STRIP | 0.00% | 05/15/2027 | 09/13/2017 | 910,000.00 | 730,184.00 | 720,867.12 | 723,957.73 | 3,090.61 | 0.00 |
| **Totals for Cusip** | | | | | **910,000.00** | **730,184.00** | **720,867.12** | **723,957.73** | **3,090.61** | **0.00** |
| 912833RZ5 | US TREASURY STRIP | 0.00% | 08/15/2028 | 03/15/2013 | 6,700,000.00 | 4,253,160.00 | 5,112,055.24 | 5,120,870.90 | 8,815.66 | 0.00 |
| **Totals for Cusip** | | | | | **6,700,000.00** | **4,253,160.00** | **5,112,055.24** | **5,120,870.90** | **8,815.66** | **0.00** |
| **Totals for Fed Agency** | | | | | **341,841,000.00** | **125,209,138.97** | **271,089,222.78** | **273,217,992.48** | **2,539,099.52** | **(410,329.82)** |
| **Federal Agency** | | | | | | | | | | |
| 3134A4BY9 | FREDDIE MAC | 0.00% | 09/15/2023 | 10/17/2018 | 1,990,000.00 | 1,695,300.90 | 1,695,300.90 | 1,739,613.68 | 44,312.78 | 0.00 |
| **Totals for Cusip** | | | | | **1,990,000.00** | **1,695,300.90** | **1,695,300.90** | **1,739,613.68** | **44,312.78** | **0.00** |
| 3134A4CA0 | FREDDIE MAC | 0.00% | 09/15/2024 | 10/17/2018 | 1,910,000.00 | 1,569,848.10 | 1,569,848.10 | 1,616,904.14 | 47,056.04 | 0.00 |



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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** | | | | | **1,910,000.00** | **1,569,848.10** | **1,569,848.10** | **1,616,904.14** | **47,056.04** | **0.00** |
| 3135G0U43 | FANNIE MAE | 2.88% | 09/12/2023 | 09/12/2018 | 6,200,000.00 | 6,174,580.00 | 6,174,580.00 | 6,272,998.80 | 98,418.80 | 0.00 |
| 3135G0U43 | FANNIE MAE | 2.88% | 09/12/2023 | 11/28/2018 | 1,795,000.00 | 1,786,294.25 | 1,786,294.25 | 1,816,134.33 | 29,840.08 | 0.00 |
| **Totals for Cusip** | | | | | **7,995,000.00** | **7,960,874.25** | **7,960,874.25** | **8,089,133.13** | **128,258.88** | **0.00** |
| **Totals for Federal Agency** | | | | | **11,895,000.00** | **11,226,023.25** | **11,226,023.25** | **11,445,650.95** | **219,627.70** | **0.00** |
| **Foreign** | | | | | | | | | | |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 40,000.00 | 40,708.80 | 53,406.48 | 46,521.51 | 0.00 | (6,884.97) |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 1,860,000.00 | 1,860,000.00 | 2,483,401.15 | 2,163,250.05 | 0.00 | (320,151.10) |
| **Totals for Cusip** | | | | | **1,900,000.00** | **1,900,708.80** | **2,536,807.63** | **2,209,771.56** | **0.00** | **(327,036.07)** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 800,000.00 | 799,928.00 | 797,191.85 | 797,107.42 | 0.00 | (84.43) |
| **Totals for Cusip** | | | | | **800,000.00** | **799,928.00** | **797,191.85** | **797,107.42** | **0.00** | **(84.43)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 1,800,000.00 | 1,796,598.00 | 1,760,184.00 | 1,747,206.00 | 0.00 | (12,978.00) |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 06/29/2017 | 4,190,000.00 | 4,159,203.50 | 4,097,317.20 | 4,067,107.30 | 0.00 | (30,209.90) |
| **Totals for Cusip** | | | | | **5,990,000.00** | **5,955,801.50** | **5,857,501.20** | **5,814,313.30** | **0.00** | **(43,187.90)** |
| 418097AF8 | HASHEMITE KINGDOM OF | 3.00% | 06/30/2025 | 09/14/2018 | 2,400,000.00 | 2,368,992.00 | 2,368,992.00 | 2,387,353.51 | 18,361.51 | 0.00 |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,368,992.00** | **2,368,992.00** | **2,387,353.51** | **18,361.51** | **0.00** |
| 465139BT9 | AID ISRAEL | 0.00% | 03/15/2022 | 03/27/2018 | 3,295,000.00 | 2,952,451.80 | 2,952,451.80 | 3,023,564.62 | 71,112.82 | 0.00 |
| **Totals for Cusip** | | | | | **3,295,000.00** | **2,952,451.80** | **2,952,451.80** | **3,023,564.62** | **71,112.82** | **0.00** |
| 465139RH8 | AID ISRAEL | 0.00% | 08/15/2024 | 07/02/2018 | 1,425,000.00 | 1,182,393.75 | 1,182,393.75 | 1,213,274.61 | 30,880.86 | 0.00 |
| **Totals for Cusip** | | | | | **1,425,000.00** | **1,182,393.75** | **1,182,393.75** | **1,213,274.61** | **30,880.86** | **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 |
|---|---|---|---|---|---|---|---|---|---|---|
| 465139RM7 | AID ISRAEL | 0.00% | 08/15/2026 | 09/07/2017 | 2,970,000.00 | 2,386,899.90 | 2,332,632.89 | 2,364,958.46 | 32,325.57 | 0.00 |
| **Totals for Cusip** | | | | | **2,970,000.00** | **2,386,899.90** | **2,332,632.89** | **2,364,958.46** | **32,325.57** | **0.00** |
| 465139TC7 | AID ISRAEL | 0.00% | 05/15/2023 | 11/30/2018 | 3,000,000.00 | 2,614,500.00 | 2,614,500.00 | 2,660,259.39 | 45,759.39 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,614,500.00** | **2,614,500.00** | **2,660,259.39** | **45,759.39** | **0.00** |
| 465139TD5 | AID ISRAEL | 0.00% | 11/15/2023 | 11/30/2018 | 3,000,000.00 | 2,572,830.00 | 2,572,830.00 | 2,620,211.10 | 47,381.10 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,572,830.00** | **2,572,830.00** | **2,620,211.10** | **47,381.10** | **0.00** |
| 465139TG8 | AID ISRAEL | 0.00% | 05/15/2025 | 11/28/2018 | 4,000,000.00 | 3,237,560.00 | 3,237,560.00 | 3,318,496.20 | 80,936.20 | 0.00 |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,237,560.00** | **3,237,560.00** | **3,318,496.20** | **80,936.20** | **0.00** |
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 07/13/2016 | 1,000,000.00 | 995,260.00 | 964,416.09 | 967,965.04 | 3,548.95 | 0.00 |
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 11/28/2017 | 3,000,000.00 | 2,905,131.00 | 2,893,248.27 | 2,903,895.12 | 10,646.85 | 0.00 |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,900,391.00** | **3,857,664.36** | **3,871,860.16** | **14,195.80** | **0.00** |
| 471048BA5 | JPN BANK FOR INTL COOP | 2.25% | 02/24/2020 | 02/14/2017 | 1,400,000.00 | 1,396,164.00 | 1,393,924.38 | 1,392,484.18 | 0.00 | (1,440.20) |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,396,164.00** | **1,393,924.38** | **1,392,484.18** | **0.00** | **(1,440.20)** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 1,000,000.00 | 997,800.00 | 982,673.76 | 980,982.31 | 0.00 | (1,691.45) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **997,800.00** | **982,673.76** | **980,982.31** | **0.00** | **(1,691.45)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 300,000.00 | 281,520.00 | 282,206.26 | 280,522.79 | 0.00 | (1,683.47) |
| **Totals for Cusip** | | | | | **300,000.00** | **281,520.00** | **282,206.26** | **280,522.79** | **0.00** | **(1,683.47)** |
| 651333DR4 | NEWFOUNDLAND | 8.65% | 10/22/2022 | 04/13/2016 | 2,200,000.00 | 2,926,242.00 | 2,660,011.97 | 2,629,264.00 | 0.00 | (30,747.97) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,926,242.00** | **2,660,011.97** | **2,629,264.00** | **0.00** | **(30,747.97)** |
| 656836AB9 | NA DEVELOPMENT BANK | 2.40% | 10/26/2022 | 11/17/2016 | 16,000,000.00 | 15,985,760.00 | 15,765,360.00 | 15,643,008.00 | 0.00 | (122,352.00) |



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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** | | | | | **16,000,000.00** | **15,985,760.00** | **15,765,360.00** | **15,643,008.00** | **0.00** | **(122,352.00)** |
| **Totals for Foreign** | | | | | **53,680,000.00** | **51,459,942.75** | **51,394,701.85** | **51,207,431.61** | **340,953.25** | **(528,223.49)** |
| **MMIP Investment** | | | | | | | | | | |
| 818999963 | MONEY MARKET | | | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2016 | 426.45 | 426.45 | 426.45 | 426.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2016 | 153.93 | 153.93 | 153.93 | 153.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2016 | 275.68 | 275.68 | 275.68 | 275.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2016 | 8.83 | 8.83 | 8.83 | 8.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2016 | 166,416.87 | 166,416.87 | 166,416.87 | 166,416.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2016 | 374.33 | 374.33 | 374.33 | 374.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2016 | 104,901.50 | 104,901.50 | 104,901.50 | 104,901.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2016 | 217.13 | 217.13 | 217.13 | 217.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2016 | 673.55 | 673.55 | 673.55 | 673.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2016 | 235.33 | 235.33 | 235.33 | 235.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2016 | 243.26 | 243.26 | 243.26 | 243.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2016 | 156.40 | 156.40 | 156.40 | 156.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2016 | 88,739.83 | 88,739.83 | 88,739.83 | 88,739.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2016 | 347.00 | 347.00 | 347.00 | 347.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2016 | 943.82 | 943.82 | 943.82 | 943.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2016 | 297.13 | 297.13 | 297.13 | 297.13 | 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 | | | 07/28/2016 | 327.72 | 327.72 | 327.72 | 327.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2016 | 563.70 | 563.70 | 563.70 | 563.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2016 | 1,416.64 | 1,416.64 | 1,416.64 | 1,416.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2016 | 576.33 | 576.33 | 576.33 | 576.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2016 | 301.20 | 301.20 | 301.20 | 301.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2016 | 267.13 | 267.13 | 267.13 | 267.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2016 | 326.86 | 326.86 | 326.86 | 326.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2016 | 328.00 | 328.00 | 328.00 | 328.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2016 | 920.09 | 920.09 | 920.09 | 920.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2016 | 261.51 | 261.51 | 261.51 | 261.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2016 | 272.04 | 272.04 | 272.04 | 272.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2016 | 462.59 | 462.59 | 462.59 | 462.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2016 | 1,304.82 | 1,304.82 | 1,304.82 | 1,304.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2016 | 398.54 | 398.54 | 398.54 | 398.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2016 | 404.74 | 404.74 | 404.74 | 404.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2016 | 473.64 | 473.64 | 473.64 | 473.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2016 | 414.88 | 414.88 | 414.88 | 414.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2016 | 371.64 | 371.64 | 371.64 | 371.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2016 | 390.55 | 390.55 | 390.55 | 390.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 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 | | | 08/22/2016 | 416.29 | 416.29 | 416.29 | 416.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2016 | 1,209.49 | 1,209.49 | 1,209.49 | 1,209.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2016 | 307.29 | 307.29 | 307.29 | 307.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2016 | 415.16 | 415.16 | 415.16 | 415.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2016 | 604.09 | 604.09 | 604.09 | 604.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2016 | 1,195.54 | 1,195.54 | 1,195.54 | 1,195.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2016 | 115,343.75 | 115,343.75 | 115,343.75 | 115,343.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2016 | 374.50 | 374.50 | 374.50 | 374.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2016 | 1,449.46 | 1,449.46 | 1,449.46 | 1,449.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2016 | 542.54 | 542.54 | 542.54 | 542.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2016 | 316.84 | 316.84 | 316.84 | 316.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2016 | 515.71 | 515.71 | 515.71 | 515.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2016 | 653.72 | 653.72 | 653.72 | 653.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2016 | 828.58 | 828.58 | 828.58 | 828.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2016 | 603.96 | 603.96 | 603.96 | 603.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2016 | 1,600.22 | 1,600.22 | 1,600.22 | 1,600.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2016 | 513.12 | 513.12 | 513.12 | 513.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2016 | 641.92 | 641.92 | 641.92 | 641.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2016 | 702.59 | 702.59 | 702.59 | 702.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2016 | 602.83 | 602.83 | 602.83 | 602.83 | 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 | | | 09/20/2016 | 1,828.55 | 1,828.55 | 1,828.55 | 1,828.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2016 | 609.53 | 609.53 | 609.53 | 609.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2016 | 609.39 | 609.39 | 609.39 | 609.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2016 | 647.62 | 647.62 | 647.62 | 647.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2016 | 663.41 | 663.41 | 663.41 | 663.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2016 | 2,050.59 | 2,050.59 | 2,050.59 | 2,050.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2016 | 697.10 | 697.10 | 697.10 | 697.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2016 | 224.24 | 224.24 | 224.24 | 224.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2016 | 396.10 | 396.10 | 396.10 | 396.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2016 | 1,648.97 | 1,648.97 | 1,648.97 | 1,648.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2016 | 715.10 | 715.10 | 715.10 | 715.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2016 | 166,846.67 | 166,846.67 | 166,846.67 | 166,846.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2016 | 228.91 | 228.91 | 228.91 | 228.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2016 | 226.12 | 226.12 | 226.12 | 226.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2016 | 305.94 | 305.94 | 305.94 | 305.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2016 | 17,871.00 | 17,871.00 | 17,871.00 | 17,871.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2016 | 306.60 | 306.60 | 306.60 | 306.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2016 | 129,340.70 | 129,340.70 | 129,340.70 | 129,340.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2016 | 228.20 | 228.20 | 228.20 | 228.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2016 | 678.37 | 678.37 | 678.37 | 678.37 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/20/2016 | 322.46 | 322.46 | 322.46 | 322.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2016 | 364.62 | 364.62 | 364.62 | 364.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2016 | 378.96 | 378.96 | 378.96 | 378.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2016 | 1,387.71 | 1,387.71 | 1,387.71 | 1,387.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2016 | 68,742.21 | 68,742.21 | 68,742.21 | 68,742.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2016 | 522.31 | 522.31 | 522.31 | 522.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2016 | 389.16 | 389.16 | 389.16 | 389.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2016 | 352.59 | 352.59 | 352.59 | 352.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2016 | 349.89 | 349.89 | 349.89 | 349.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2016 | 967.72 | 967.72 | 967.72 | 967.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2016 | 314.62 | 314.62 | 314.62 | 314.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2016 | 333.92 | 333.92 | 333.92 | 333.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2016 | 294.13 | 294.13 | 294.13 | 294.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/01/2016 | 1,262.83 | 1,262.83 | 1,262.83 | 1,262.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2016 | 19,415.18 | 19,415.18 | 19,415.18 | 19,415.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2016 | 420.01 | 420.01 | 420.01 | 420.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2016 | 342.72 | 342.72 | 342.72 | 342.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2016 | 874.41 | 874.41 | 874.41 | 874.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2016 | 516.45 | 516.45 | 516.45 | 516.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2016 | 107,829.28 | 107,829.28 | 107,829.28 | 107,829.28 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/10/2016 | 295.28 | 295.28 | 295.28 | 295.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2016 | 297.70 | 297.70 | 297.70 | 297.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2016 | 294.77 | 294.77 | 294.77 | 294.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2016 | 349.64 | 349.64 | 349.64 | 349.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2016 | 327.21 | 327.21 | 327.21 | 327.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2016 | 329.71 | 329.71 | 329.71 | 329.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2016 | 155,695.07 | 155,695.07 | 155,695.07 | 155,695.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2016 | 1,550.06 | 1,550.06 | 1,550.06 | 1,550.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2016 | 516.43 | 516.43 | 516.43 | 516.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2016 | 488.88 | 488.88 | 488.88 | 488.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2016 | 408.96 | 408.96 | 408.96 | 408.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2016 | 905.26 | 905.26 | 905.26 | 905.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/22/2016 | 2,167.89 | 2,167.89 | 2,167.89 | 2,167.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2016 | 378.47 | 378.47 | 378.47 | 378.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2016 | 407.77 | 407.77 | 407.77 | 407.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2016 | 623.36 | 623.36 | 623.36 | 623.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2016 | 1,467.02 | 1,467.02 | 1,467.02 | 1,467.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2016 | 978.15 | 978.15 | 978.15 | 978.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2016 | 1,276.93 | 1,276.93 | 1,276.93 | 1,276.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2016 | 386.69 | 386.69 | 386.69 | 386.69 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| 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 | 415.95 | 415.95 | 415.95 | 415.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2016 | 547.20 | 547.20 | 547.20 | 547.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2016 | 498.38 | 498.38 | 498.38 | 498.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2016 | 668.62 | 668.62 | 668.62 | 668.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2016 | 630.56 | 630.56 | 630.56 | 630.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2016 | 653.34 | 653.34 | 653.34 | 653.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2016 | 1,564.61 | 1,564.61 | 1,564.61 | 1,564.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2016 | 504.90 | 504.90 | 504.90 | 504.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2016 | 765.90 | 765.90 | 765.90 | 765.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2016 | 168,104.83 | 168,104.83 | 168,104.83 | 168,104.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2016 | 757.20 | 757.20 | 757.20 | 757.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2016 | 723.01 | 723.01 | 723.01 | 723.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2016 | 2,126.13 | 2,126.13 | 2,126.13 | 2,126.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2016 | 724.34 | 724.34 | 724.34 | 724.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2016 | 30,021.25 | 30,021.25 | 30,021.25 | 30,021.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2016 | 5,380.00 | 5,380.00 | 5,380.00 | 5,380.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2016 | 774.08 | 774.08 | 774.08 | 774.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2016 | 126,151.41 | 126,151.41 | 126,151.41 | 126,151.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2016 | 797.10 | 797.10 | 797.10 | 797.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2016 | 3,082.67 | 3,082.67 | 3,082.67 | 3,082.67 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/27/2016 | 22,343.52 | 22,343.52 | 22,343.52 | 22,343.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2016 | 762.91 | 762.91 | 762.91 | 762.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2017 | 697.04 | 697.04 | 697.04 | 697.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2017 | 18,550.00 | 18,550.00 | 18,550.00 | 18,550.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2017 | 2,842.91 | 2,842.91 | 2,842.91 | 2,842.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/03/2017 | 731.76 | 731.76 | 731.76 | 731.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2017 | 737.04 | 737.04 | 737.04 | 737.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2017 | 186,380.54 | 186,380.54 | 186,380.54 | 186,380.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2017 | 741.07 | 741.07 | 741.07 | 741.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2017 | 735.66 | 735.66 | 735.66 | 735.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2017 | 768.50 | 768.50 | 768.50 | 768.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2017 | 2,325.05 | 2,325.05 | 2,325.05 | 2,325.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2017 | 773.85 | 773.85 | 773.85 | 773.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2017 | 884.47 | 884.47 | 884.47 | 884.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2017 | 890.96 | 890.96 | 890.96 | 890.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2017 | 3,303.72 | 3,303.72 | 3,303.72 | 3,303.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2017 | 848.16 | 848.16 | 848.16 | 848.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2017 | 2,782.24 | 2,782.24 | 2,782.24 | 2,782.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2017 | 973.32 | 973.32 | 973.32 | 973.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2017 | 14,332.54 | 14,332.54 | 14,332.54 | 14,332.54 | 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 | | | 01/25/2017 | 907.98 | 907.98 | 907.98 | 907.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2017 | 918.43 | 918.43 | 918.43 | 918.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2017 | 913.15 | 913.15 | 913.15 | 913.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2017 | 899.45 | 899.45 | 899.45 | 899.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2017 | 805.53 | 805.53 | 805.53 | 805.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2017 | 977.25 | 977.25 | 977.25 | 977.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/31/2017 | 2,936.77 | 2,936.77 | 2,936.77 | 2,936.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2017 | 978.27 | 978.27 | 978.27 | 978.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2017 | 866.61 | 866.61 | 866.61 | 866.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2017 | 972.56 | 972.56 | 972.56 | 972.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2017 | 1,073.08 | 1,073.08 | 1,073.08 | 1,073.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2017 | 2,620.85 | 2,620.85 | 2,620.85 | 2,620.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2017 | 695.36 | 695.36 | 695.36 | 695.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2017 | 798.58 | 798.58 | 798.58 | 798.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2017 | 798.65 | 798.65 | 798.65 | 798.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2017 | 876.97 | 876.97 | 876.97 | 876.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2017 | 2,233.89 | 2,233.89 | 2,233.89 | 2,233.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2017 | 695.28 | 695.28 | 695.28 | 695.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2017 | 803.43 | 803.43 | 803.43 | 803.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2017 | 895.25 | 895.25 | 895.25 | 895.25 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/22/2017 | 3,157.16 | 3,157.16 | 3,157.16 | 3,157.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2017 | 30,625.00 | 30,625.00 | 30,625.00 | 30,625.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2017 | 786.76 | 786.76 | 786.76 | 786.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2017 | 668.32 | 668.32 | 668.32 | 668.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2017 | 666.80 | 666.80 | 666.80 | 666.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/01/2017 | 812.67 | 812.67 | 812.67 | 812.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2017 | 13,984.06 | 13,984.06 | 13,984.06 | 13,984.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2017 | 81,895.00 | 81,895.00 | 81,895.00 | 81,895.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2017 | 804.64 | 804.64 | 804.64 | 804.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2017 | 2,356.96 | 2,356.96 | 2,356.96 | 2,356.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2017 | 671.24 | 671.24 | 671.24 | 671.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2017 | 665.63 | 665.63 | 665.63 | 665.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2017 | 671.69 | 671.69 | 671.69 | 671.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2017 | 2,001.72 | 2,001.72 | 2,001.72 | 2,001.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2017 | 662.73 | 662.73 | 662.73 | 662.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2017 | 97,979.74 | 97,979.74 | 97,979.74 | 97,979.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2017 | 898.18 | 898.18 | 898.18 | 898.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2017 | 658.40 | 658.40 | 658.40 | 658.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2017 | 777.83 | 777.83 | 777.83 | 777.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2017 | 835.18 | 835.18 | 835.18 | 835.18 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/14/2017 | 2,004.68 | 2,004.68 | 2,004.68 | 2,004.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2017 | 926.17 | 926.17 | 926.17 | 926.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2017 | 2,718.46 | 2,718.46 | 2,718.46 | 2,718.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2017 | 947.58 | 947.58 | 947.58 | 947.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2017 | 893.15 | 893.15 | 893.15 | 893.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2017 | 899.27 | 899.27 | 899.27 | 899.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2017 | 900.97 | 900.97 | 900.97 | 900.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2017 | 913.67 | 913.67 | 913.67 | 913.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2017 | 110,069.30 | 110,069.30 | 110,069.30 | 110,069.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2017 | 832.33 | 832.33 | 832.33 | 832.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2017 | 38,619.52 | 38,619.52 | 38,619.52 | 38,619.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2017 | 2,675.15 | 2,675.15 | 2,675.15 | 2,675.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2017 | 869.67 | 869.67 | 869.67 | 869.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2017 | 727.01 | 727.01 | 727.01 | 727.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2017 | 37,027.90 | 37,027.90 | 37,027.90 | 37,027.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2017 | 723.75 | 723.75 | 723.75 | 723.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2017 | 720.54 | 720.54 | 720.54 | 720.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2017 | 2,639.71 | 2,639.71 | 2,639.71 | 2,639.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2017 | 983.76 | 983.76 | 983.76 | 983.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2017 | 477.37 | 477.37 | 477.37 | 477.37 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/12/2017 | 650.74 | 650.74 | 650.74 | 650.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2017 | 2,185.99 | 2,185.99 | 2,185.99 | 2,185.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2017 | 733.24 | 733.24 | 733.24 | 733.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2017 | 2,861.85 | 2,861.85 | 2,861.85 | 2,861.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2017 | 675.25 | 675.25 | 675.25 | 675.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2017 | 22,587.50 | 22,587.50 | 22,587.50 | 22,587.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2017 | 492.03 | 492.03 | 492.03 | 492.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2017 | 716.25 | 716.25 | 716.25 | 716.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2017 | 713.42 | 713.42 | 713.42 | 713.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2017 | 709.34 | 709.34 | 709.34 | 709.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2017 | 692.50 | 692.50 | 692.50 | 692.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2017 | 65,965.32 | 65,965.32 | 65,965.32 | 65,965.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2017 | 713.66 | 713.66 | 713.66 | 713.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2017 | 111,962.06 | 111,962.06 | 111,962.06 | 111,962.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2017 | 2,117.81 | 2,117.81 | 2,117.81 | 2,117.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2017 | 736.67 | 736.67 | 736.67 | 736.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2017 | 8,047.50 | 8,047.50 | 8,047.50 | 8,047.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2017 | 373.02 | 373.02 | 373.02 | 373.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2017 | 364.53 | 364.53 | 364.53 | 364.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2017 | 357.95 | 357.95 | 357.95 | 357.95 | 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 | | | 05/02/2017 | 1,791.56 | 1,791.56 | 1,791.56 | 1,791.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2017 | 744.20 | 744.20 | 744.20 | 744.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2017 | 482.80 | 482.80 | 482.80 | 482.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2017 | 476.49 | 476.49 | 476.49 | 476.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2017 | 561.06 | 561.06 | 561.06 | 561.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2017 | 1,342.00 | 1,342.00 | 1,342.00 | 1,342.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2017 | 428.11 | 428.11 | 428.11 | 428.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2017 | 713.87 | 713.87 | 713.87 | 713.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2017 | 796.18 | 796.18 | 796.18 | 796.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2017 | 958.37 | 958.37 | 958.37 | 958.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2017 | 2,291.22 | 2,291.22 | 2,291.22 | 2,291.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2017 | 716.99 | 716.99 | 716.99 | 716.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2017 | 994.50 | 994.50 | 994.50 | 994.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2017 | 799.92 | 799.92 | 799.92 | 799.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2017 | 85,780.41 | 85,780.41 | 85,780.41 | 85,780.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2017 | 2,342.56 | 2,342.56 | 2,342.56 | 2,342.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2017 | 779.75 | 779.75 | 779.75 | 779.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2017 | 972.70 | 972.70 | 972.70 | 972.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2017 | 1,145.41 | 1,145.41 | 1,145.41 | 1,145.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2017 | 4,466.85 | 4,466.85 | 4,466.85 | 4,466.85 | 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 | | | 05/30/2017 | 1,030.59 | 1,030.59 | 1,030.59 | 1,030.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2017 | 886.80 | 886.80 | 886.80 | 886.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2017 | 78,875.96 | 78,875.96 | 78,875.96 | 78,875.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2017 | 760.48 | 760.48 | 760.48 | 760.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2017 | 756.83 | 756.83 | 756.83 | 756.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2017 | 2,481.47 | 2,481.47 | 2,481.47 | 2,481.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2017 | 822.59 | 822.59 | 822.59 | 822.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2017 | 722.84 | 722.84 | 722.84 | 722.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2017 | 726.42 | 726.42 | 726.42 | 726.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2017 | 736.37 | 736.37 | 736.37 | 736.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2017 | 2,201.84 | 2,201.84 | 2,201.84 | 2,201.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2017 | 887.10 | 887.10 | 887.10 | 887.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2017 | 741.59 | 741.59 | 741.59 | 741.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2017 | 6,115.63 | 6,115.63 | 6,115.63 | 6,115.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2017 | 2,766.31 | 2,766.31 | 2,766.31 | 2,766.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2017 | 910.52 | 910.52 | 910.52 | 910.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2017 | 967.24 | 967.24 | 967.24 | 967.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2017 | 974.84 | 974.84 | 974.84 | 974.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2017 | 1,000.13 | 1,000.13 | 1,000.13 | 1,000.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2017 | 1,119.52 | 1,119.52 | 1,119.52 | 1,119.52 | 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 | | | 06/26/2017 | 1,058.11 | 1,058.11 | 1,058.11 | 1,058.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2017 | 3,213.79 | 3,213.79 | 3,213.79 | 3,213.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2017 | 1,086.75 | 1,086.75 | 1,086.75 | 1,086.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2017 | 1,143.30 | 1,143.30 | 1,143.30 | 1,143.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2017 | 155,303.81 | 155,303.81 | 155,303.81 | 155,303.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2017 | 1,340.79 | 1,340.79 | 1,340.79 | 1,340.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2017 | 3,694.41 | 3,694.41 | 3,694.41 | 3,694.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2017 | 2,016.21 | 2,016.21 | 2,016.21 | 2,016.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2017 | 983.11 | 983.11 | 983.11 | 983.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2017 | 1,003.03 | 1,003.03 | 1,003.03 | 1,003.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2017 | 1,039.51 | 1,039.51 | 1,039.51 | 1,039.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2017 | 1,137.74 | 1,137.74 | 1,137.74 | 1,137.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2017 | 1,008.37 | 1,008.37 | 1,008.37 | 1,008.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2017 | 17,324.41 | 17,324.41 | 17,324.41 | 17,324.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2017 | 2,976.58 | 2,976.58 | 2,976.58 | 2,976.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2017 | 145,262.24 | 145,262.24 | 145,262.24 | 145,262.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2017 | 1,150.83 | 1,150.83 | 1,150.83 | 1,150.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2017 | 1,142.78 | 1,142.78 | 1,142.78 | 1,142.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2017 | 1,090.71 | 1,090.71 | 1,090.71 | 1,090.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2017 | 3,179.73 | 3,179.73 | 3,179.73 | 3,179.73 | 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 | | | 07/17/2017 | 159,151.22 | 159,151.22 | 159,151.22 | 159,151.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2017 | 1,055.01 | 1,055.01 | 1,055.01 | 1,055.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2017 | 1,128.03 | 1,128.03 | 1,128.03 | 1,128.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2017 | 1,045.30 | 1,045.30 | 1,045.30 | 1,045.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2017 | 1,011.99 | 1,011.99 | 1,011.99 | 1,011.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2017 | 3,332.70 | 3,332.70 | 3,332.70 | 3,332.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2017 | 1,184.28 | 1,184.28 | 1,184.28 | 1,184.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2017 | 19,816.30 | 19,816.30 | 19,816.30 | 19,816.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2017 | 762.58 | 762.58 | 762.58 | 762.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2017 | 1,044.98 | 1,044.98 | 1,044.98 | 1,044.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2017 | 3,417.59 | 3,417.59 | 3,417.59 | 3,417.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2017 | 33,512.50 | 33,512.50 | 33,512.50 | 33,512.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2017 | 1,129.20 | 1,129.20 | 1,129.20 | 1,129.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2017 | 1,024.29 | 1,024.29 | 1,024.29 | 1,024.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2017 | 3,370.11 | 3,370.11 | 3,370.11 | 3,370.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2017 | 1,149.24 | 1,149.24 | 1,149.24 | 1,149.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2017 | 950.88 | 950.88 | 950.88 | 950.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2017 | 1,002.76 | 1,002.76 | 1,002.76 | 1,002.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2017 | 980.33 | 980.33 | 980.33 | 980.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2017 | 1,015.65 | 1,015.65 | 1,015.65 | 1,015.65 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/17/2017 | 1,011.45 | 1,011.45 | 1,011.45 | 1,011.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2017 | 995.71 | 995.71 | 995.71 | 995.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2017 | 5,068.34 | 5,068.34 | 5,068.34 | 5,068.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2017 | 1,489.91 | 1,489.91 | 1,489.91 | 1,489.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2017 | 3,242.53 | 3,242.53 | 3,242.53 | 3,242.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2017 | 1,081.69 | 1,081.69 | 1,081.69 | 1,081.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2017 | 1,016.25 | 1,016.25 | 1,016.25 | 1,016.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2017 | 1,075.73 | 1,075.73 | 1,075.73 | 1,075.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2017 | 1,007.66 | 1,007.66 | 1,007.66 | 1,007.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2017 | 1,183.14 | 1,183.14 | 1,183.14 | 1,183.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2017 | 1,178.10 | 1,178.10 | 1,178.10 | 1,178.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2017 | 117,231.59 | 117,231.59 | 117,231.59 | 117,231.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2017 | 1,192.29 | 1,192.29 | 1,192.29 | 1,192.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2017 | 3,307.60 | 3,307.60 | 3,307.60 | 3,307.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2017 | 1,101.58 | 1,101.58 | 1,101.58 | 1,101.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2017 | 786.39 | 786.39 | 786.39 | 786.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2017 | 767.61 | 767.61 | 767.61 | 767.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2017 | 2,989.07 | 2,989.07 | 2,989.07 | 2,989.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/05/2017 | 762.46 | 762.46 | 762.46 | 762.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2017 | 770.58 | 770.58 | 770.58 | 770.58 | 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 | | | 09/15/2017 | 1,207.94 | 1,207.94 | 1,207.94 | 1,207.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2017 | 1,173.84 | 1,173.84 | 1,173.84 | 1,173.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2017 | 776.20 | 776.20 | 776.20 | 776.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2017 | 37,891.51 | 37,891.51 | 37,891.51 | 37,891.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2017 | 2,394.05 | 2,394.05 | 2,394.05 | 2,394.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2017 | 1,081.94 | 1,081.94 | 1,081.94 | 1,081.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2017 | 1,138.18 | 1,138.18 | 1,138.18 | 1,138.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2017 | 1,048.89 | 1,048.89 | 1,048.89 | 1,048.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2017 | 2,820.72 | 2,820.72 | 2,820.72 | 2,820.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2017 | 904.90 | 904.90 | 904.90 | 904.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2017 | 1,093.68 | 1,093.68 | 1,093.68 | 1,093.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2017 | 1,108.51 | 1,108.51 | 1,108.51 | 1,108.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2017 | 1,165.55 | 1,165.55 | 1,165.55 | 1,165.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2017 | 1,142.20 | 1,142.20 | 1,142.20 | 1,142.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2017 | 199,422.00 | 199,422.00 | 199,422.00 | 199,422.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2017 | 3,340.91 | 3,340.91 | 3,340.91 | 3,340.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2017 | 1,147.27 | 1,147.27 | 1,147.27 | 1,147.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2017 | 1,174.64 | 1,174.64 | 1,174.64 | 1,174.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2017 | 1,141.17 | 1,141.17 | 1,141.17 | 1,141.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2017 | 3,716.67 | 3,716.67 | 3,716.67 | 3,716.67 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/02/2017 | 1,444.95 | 1,444.95 | 1,444.95 | 1,444.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2017 | 1,134.91 | 1,134.91 | 1,134.91 | 1,134.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2017 | 1,270.58 | 1,270.58 | 1,270.58 | 1,270.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2017 | 3,405.10 | 3,405.10 | 3,405.10 | 3,405.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2017 | 1,241.96 | 1,241.96 | 1,241.96 | 1,241.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2017 | 1,311.01 | 1,311.01 | 1,311.01 | 1,311.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2017 | 1,364.85 | 1,364.85 | 1,364.85 | 1,364.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2017 | 1,361.57 | 1,361.57 | 1,361.57 | 1,361.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2017 | 1,302.42 | 1,302.42 | 1,302.42 | 1,302.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2017 | 4,364.87 | 4,364.87 | 4,364.87 | 4,364.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2017 | 1,682.33 | 1,682.33 | 1,682.33 | 1,682.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2017 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2017 | 1,281.43 | 1,281.43 | 1,281.43 | 1,281.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2017 | 1,279.03 | 1,279.03 | 1,279.03 | 1,279.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2017 | 1,267.65 | 1,267.65 | 1,267.65 | 1,267.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2017 | 3,976.27 | 3,976.27 | 3,976.27 | 3,976.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2017 | 1,355.00 | 1,355.00 | 1,355.00 | 1,355.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2017 | 2,502.50 | 2,502.50 | 2,502.50 | 2,502.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2017 | 1,150.71 | 1,150.71 | 1,150.71 | 1,150.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2017 | 1,094.48 | 1,094.48 | 1,094.48 | 1,094.48 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/01/2017 | 1,336.92 | 1,336.92 | 1,336.92 | 1,336.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2017 | 3,914.34 | 3,914.34 | 3,914.34 | 3,914.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2017 | 1,302.55 | 1,302.55 | 1,302.55 | 1,302.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2017 | 1,143.83 | 1,143.83 | 1,143.83 | 1,143.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2017 | 8,047.50 | 8,047.50 | 8,047.50 | 8,047.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2017 | 3,421.66 | 3,421.66 | 3,421.66 | 3,421.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2017 | 1,145.94 | 1,145.94 | 1,145.94 | 1,145.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2017 | 174,345.61 | 174,345.61 | 174,345.61 | 174,345.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2017 | 1,169.94 | 1,169.94 | 1,169.94 | 1,169.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2017 | 1,153.70 | 1,153.70 | 1,153.70 | 1,153.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2017 | 1,309.58 | 1,309.58 | 1,309.58 | 1,309.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2017 | 1,342.79 | 1,342.79 | 1,342.79 | 1,342.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2017 | 1,486.45 | 1,486.45 | 1,486.45 | 1,486.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2017 | 3,687.48 | 3,687.48 | 3,687.48 | 3,687.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2017 | 1,165.51 | 1,165.51 | 1,165.51 | 1,165.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/24/2017 | 1,266.06 | 1,266.06 | 1,266.06 | 1,266.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/22/2017 | 1,264.49 | 1,264.49 | 1,264.49 | 1,264.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2017 | 4,017.49 | 4,017.49 | 4,017.49 | 4,017.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2017 | 1,319.31 | 1,319.31 | 1,319.31 | 1,319.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2017 | 1,400.81 | 1,400.81 | 1,400.81 | 1,400.81 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/30/2017 | 1,364.42 | 1,364.42 | 1,364.42 | 1,364.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2017 | 1,186.78 | 1,186.78 | 1,186.78 | 1,186.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/27/2017 | 2,584.65 | 2,584.65 | 2,584.65 | 2,584.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2017 | 3,925.98 | 3,925.98 | 3,925.98 | 3,925.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2017 | 1,324.32 | 1,324.32 | 1,324.32 | 1,324.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2017 | 1,287.36 | 1,287.36 | 1,287.36 | 1,287.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2017 | 3,261.85 | 3,261.85 | 3,261.85 | 3,261.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2017 | 1,024.34 | 1,024.34 | 1,024.34 | 1,024.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2017 | 1,293.98 | 1,293.98 | 1,293.98 | 1,293.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2017 | 46,403.43 | 46,403.43 | 46,403.43 | 46,403.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2017 | 1,326.69 | 1,326.69 | 1,326.69 | 1,326.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2017 | 1,387.81 | 1,387.81 | 1,387.81 | 1,387.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2017 | 1,497.60 | 1,497.60 | 1,497.60 | 1,497.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2017 | 1,479.89 | 1,479.89 | 1,479.89 | 1,479.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2017 | 4,006.17 | 4,006.17 | 4,006.17 | 4,006.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2017 | 122,663.52 | 122,663.52 | 122,663.52 | 122,663.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2017 | 1,610.84 | 1,610.84 | 1,610.84 | 1,610.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2017 | 1,579.03 | 1,579.03 | 1,579.03 | 1,579.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2017 | 1,568.62 | 1,568.62 | 1,568.62 | 1,568.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2017 | 4,501.38 | 4,501.38 | 4,501.38 | 4,501.38 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/18/2017 | 33,466.05 | 33,466.05 | 33,466.05 | 33,466.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2017 | 1,472.52 | 1,472.52 | 1,472.52 | 1,472.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2017 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2017 | 1,675.72 | 1,675.72 | 1,675.72 | 1,675.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2017 | 1,700.12 | 1,700.12 | 1,700.12 | 1,700.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2017 | 6,588.99 | 6,588.99 | 6,588.99 | 6,588.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2017 | 31,210.35 | 31,210.35 | 31,210.35 | 31,210.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2017 | 1,615.63 | 1,615.63 | 1,615.63 | 1,615.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2018 | 1,323.98 | 1,323.98 | 1,323.98 | 1,323.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2018 | 1,307.50 | 1,307.50 | 1,307.50 | 1,307.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/03/2018 | 8,313.28 | 8,313.28 | 8,313.28 | 8,313.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/02/2018 | 2,356.51 | 2,356.51 | 2,356.51 | 2,356.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2018 | 1,347.69 | 1,347.69 | 1,347.69 | 1,347.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2018 | 1,369.56 | 1,369.56 | 1,369.56 | 1,369.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2018 | 1,302.28 | 1,302.28 | 1,302.28 | 1,302.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2018 | 1,339.02 | 1,339.02 | 1,339.02 | 1,339.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2018 | 4,135.68 | 4,135.68 | 4,135.68 | 4,135.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2018 | 1,643.71 | 1,643.71 | 1,643.71 | 1,643.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2018 | 1,509.64 | 1,509.64 | 1,509.64 | 1,509.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2018 | 169,730.75 | 169,730.75 | 169,730.75 | 169,730.75 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/17/2018 | 5,594.14 | 5,594.14 | 5,594.14 | 5,594.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2018 | 36,947.05 | 36,947.05 | 36,947.05 | 36,947.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2018 | 1,370.29 | 1,370.29 | 1,370.29 | 1,370.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2018 | 1,665.62 | 1,665.62 | 1,665.62 | 1,665.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2018 | 1,659.79 | 1,659.79 | 1,659.79 | 1,659.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2018 | 1,670.29 | 1,670.29 | 1,670.29 | 1,670.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2018 | 1,655.68 | 1,655.68 | 1,655.68 | 1,655.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2018 | 5,504.13 | 5,504.13 | 5,504.13 | 5,504.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2018 | 1,721.45 | 1,721.45 | 1,721.45 | 1,721.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/31/2018 | 2,059.72 | 2,059.72 | 2,059.72 | 2,059.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2018 | 4,973.03 | 4,973.03 | 4,973.03 | 4,973.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2018 | 1,673.97 | 1,673.97 | 1,673.97 | 1,673.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2018 | 1,659.01 | 1,659.01 | 1,659.01 | 1,659.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2018 | 1,801.05 | 1,801.05 | 1,801.05 | 1,801.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2018 | 5,402.63 | 5,402.63 | 5,402.63 | 5,402.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2018 | 1,808.58 | 1,808.58 | 1,808.58 | 1,808.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2018 | 93,516.90 | 93,516.90 | 93,516.90 | 93,516.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2018 | 2,035.80 | 2,035.80 | 2,035.80 | 2,035.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2018 | 1,825.01 | 1,825.01 | 1,825.01 | 1,825.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2018 | 2,153.09 | 2,153.09 | 2,153.09 | 2,153.09 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/15/2018 | 2,902.73 | 2,902.73 | 2,902.73 | 2,902.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2018 | 3,029.59 | 3,029.59 | 3,029.59 | 3,029.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2018 | 6,267.30 | 6,267.30 | 6,267.30 | 6,267.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2018 | 2,093.23 | 2,093.23 | 2,093.23 | 2,093.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/20/2018 | 1,675.76 | 1,675.76 | 1,675.76 | 1,675.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2018 | 1,746.80 | 1,746.80 | 1,746.80 | 1,746.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2018 | 6,757.11 | 6,757.11 | 6,757.11 | 6,757.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2018 | 1,738.61 | 1,738.61 | 1,738.61 | 1,738.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2018 | 1,330.87 | 1,330.87 | 1,330.87 | 1,330.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/01/2018 | 1,786.19 | 1,786.19 | 1,786.19 | 1,786.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2018 | 107,591.63 | 107,591.63 | 107,591.63 | 107,591.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2018 | 2,140.49 | 2,140.49 | 2,140.49 | 2,140.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2018 | 5,141.40 | 5,141.40 | 5,141.40 | 5,141.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2018 | 1,703.46 | 1,703.46 | 1,703.46 | 1,703.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2018 | 1,593.02 | 1,593.02 | 1,593.02 | 1,593.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2018 | 1,399.47 | 1,399.47 | 1,399.47 | 1,399.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2018 | 4,282.93 | 4,282.93 | 4,282.93 | 4,282.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2018 | 1,438.66 | 1,438.66 | 1,438.66 | 1,438.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2018 | 1,632.18 | 1,632.18 | 1,632.18 | 1,632.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2018 | 1,541.32 | 1,541.32 | 1,541.32 | 1,541.32 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/12/2018 | 1,271.65 | 1,271.65 | 1,271.65 | 1,271.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2018 | 1,595.31 | 1,595.31 | 1,595.31 | 1,595.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2018 | 1,530.80 | 1,530.80 | 1,530.80 | 1,530.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2018 | 1,571.38 | 1,571.38 | 1,571.38 | 1,571.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2018 | 4,111.81 | 4,111.81 | 4,111.81 | 4,111.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2018 | 5,386.01 | 5,386.01 | 5,386.01 | 5,386.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2018 | 1,859.40 | 1,859.40 | 1,859.40 | 1,859.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2018 | 1,874.25 | 1,874.25 | 1,874.25 | 1,874.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2018 | 1,804.48 | 1,804.48 | 1,804.48 | 1,804.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2018 | 1,847.54 | 1,847.54 | 1,847.54 | 1,847.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2018 | 2,031.48 | 2,031.48 | 2,031.48 | 2,031.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2018 | 111,533.08 | 111,533.08 | 111,533.08 | 111,533.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2018 | 2,065.37 | 2,065.37 | 2,065.37 | 2,065.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2018 | 5,854.56 | 5,854.56 | 5,854.56 | 5,854.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2018 | 1,906.15 | 1,906.15 | 1,906.15 | 1,906.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2018 | 6,244.79 | 6,244.79 | 6,244.79 | 6,244.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2018 | 1,623.92 | 1,623.92 | 1,623.92 | 1,623.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2018 | 1,103.01 | 1,103.01 | 1,103.01 | 1,103.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2018 | 1,036.28 | 1,036.28 | 1,036.28 | 1,036.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2018 | 1,057.50 | 1,057.50 | 1,057.50 | 1,057.50 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/06/2018 | 38,175.50 | 38,175.50 | 38,175.50 | 38,175.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2018 | 1,061.35 | 1,061.35 | 1,061.35 | 1,061.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2018 | 32,730.60 | 32,730.60 | 32,730.60 | 32,730.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2018 | 3,161.82 | 3,161.82 | 3,161.82 | 3,161.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2018 | 1,040.72 | 1,040.72 | 1,040.72 | 1,040.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2018 | 1,086.66 | 1,086.66 | 1,086.66 | 1,086.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2018 | 1,279.52 | 1,279.52 | 1,279.52 | 1,279.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2018 | 66,042.00 | 66,042.00 | 66,042.00 | 66,042.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2018 | 1,075.05 | 1,075.05 | 1,075.05 | 1,075.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2018 | 1,092.20 | 1,092.20 | 1,092.20 | 1,092.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2018 | 1,092.49 | 1,092.49 | 1,092.49 | 1,092.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2018 | 3,310.17 | 3,310.17 | 3,310.17 | 3,310.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2018 | 1,097.39 | 1,097.39 | 1,097.39 | 1,097.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2018 | 1,080.61 | 1,080.61 | 1,080.61 | 1,080.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2018 | 1,074.53 | 1,074.53 | 1,074.53 | 1,074.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2018 | 1,064.12 | 1,064.12 | 1,064.12 | 1,064.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2018 | 70,196.62 | 70,196.62 | 70,196.62 | 70,196.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2018 | 1,060.72 | 1,060.72 | 1,060.72 | 1,060.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2018 | 3,183.96 | 3,183.96 | 3,183.96 | 3,183.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2018 | 24,903.44 | 24,903.44 | 24,903.44 | 24,903.44 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/04/2018 | 861.39 | 861.39 | 861.39 | 861.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2018 | 817.08 | 817.08 | 817.08 | 817.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2018 | 840.39 | 840.39 | 840.39 | 840.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2018 | 4,117.13 | 4,117.13 | 4,117.13 | 4,117.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2018 | 1,364.17 | 1,364.17 | 1,364.17 | 1,364.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2018 | 1,178.38 | 1,178.38 | 1,178.38 | 1,178.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2018 | 1,018.57 | 1,018.57 | 1,018.57 | 1,018.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2018 | 1,011.04 | 1,011.04 | 1,011.04 | 1,011.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2018 | 2,713.98 | 2,713.98 | 2,713.98 | 2,713.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2018 | 820.25 | 820.25 | 820.25 | 820.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2018 | 931.28 | 931.28 | 931.28 | 931.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2018 | 1,595.96 | 1,595.96 | 1,595.96 | 1,595.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2018 | 1,658.63 | 1,658.63 | 1,658.63 | 1,658.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2018 | 3,617.45 | 3,617.45 | 3,617.45 | 3,617.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2018 | 1,469.14 | 1,469.14 | 1,469.14 | 1,469.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2018 | 1,940.99 | 1,940.99 | 1,940.99 | 1,940.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2018 | 4,909.68 | 4,909.68 | 4,909.68 | 4,909.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2018 | 1,597.60 | 1,597.60 | 1,597.60 | 1,597.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2018 | 2,002.07 | 2,002.07 | 2,002.07 | 2,002.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2018 | 1,933.51 | 1,933.51 | 1,933.51 | 1,933.51 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/24/2018 | 56,928.08 | 56,928.08 | 56,928.08 | 56,928.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/29/2018 | 2,003.24 | 2,003.24 | 2,003.24 | 2,003.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/29/2018 | 85,550.52 | 85,550.52 | 85,550.52 | 85,550.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2018 | 2,241.55 | 2,241.55 | 2,241.55 | 2,241.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2018 | 2,619.76 | 2,619.76 | 2,619.76 | 2,619.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/30/2018 | 8,146.32 | 8,146.32 | 8,146.32 | 8,146.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2018 | 1,556.44 | 1,556.44 | 1,556.44 | 1,556.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2018 | 1,714.78 | 1,714.78 | 1,714.78 | 1,714.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2018 | 33,249.99 | 33,249.99 | 33,249.99 | 33,249.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2018 | 1,623.98 | 1,623.98 | 1,623.98 | 1,623.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2018 | 5,074.03 | 5,074.03 | 5,074.03 | 5,074.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2018 | 1,720.74 | 1,720.74 | 1,720.74 | 1,720.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2018 | 1,509.43 | 1,509.43 | 1,509.43 | 1,509.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2018 | 1,154.67 | 1,154.67 | 1,154.67 | 1,154.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2018 | 1,608.01 | 1,608.01 | 1,608.01 | 1,608.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2018 | 4,517.73 | 4,517.73 | 4,517.73 | 4,517.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2018 | 1,534.07 | 1,534.07 | 1,534.07 | 1,534.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2018 | 1,776.64 | 1,776.64 | 1,776.64 | 1,776.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2018 | 1,735.32 | 1,735.32 | 1,735.32 | 1,735.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2018 | 1,735.58 | 1,735.58 | 1,735.58 | 1,735.58 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/19/2018 | 4,414.51 | 4,414.51 | 4,414.51 | 4,414.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2018 | 1,228.02 | 1,228.02 | 1,228.02 | 1,228.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2018 | 44,966.75 | 44,966.75 | 44,966.75 | 44,966.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2018 | 1,838.82 | 1,838.82 | 1,838.82 | 1,838.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2018 | 1,721.11 | 1,721.11 | 1,721.11 | 1,721.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2018 | 2,016.43 | 2,016.43 | 2,016.43 | 2,016.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2018 | 6,163.45 | 6,163.45 | 6,163.45 | 6,163.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2018 | 2,020.53 | 2,020.53 | 2,020.53 | 2,020.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2018 | 63,061.87 | 63,061.87 | 63,061.87 | 63,061.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2018 | 2,346.31 | 2,346.31 | 2,346.31 | 2,346.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2018 | 1,167.58 | 1,167.58 | 1,167.58 | 1,167.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2018 | 4,407.65 | 4,407.65 | 4,407.65 | 4,407.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2018 | 1,697.27 | 1,697.27 | 1,697.27 | 1,697.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2018 | 3,564.13 | 3,564.13 | 3,564.13 | 3,564.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2018 | 1,212.62 | 1,212.62 | 1,212.62 | 1,212.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2018 | 63,672.18 | 63,672.18 | 63,672.18 | 63,672.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2018 | 1,180.36 | 1,180.36 | 1,180.36 | 1,180.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2018 | 50,490.00 | 50,490.00 | 50,490.00 | 50,490.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2018 | 189,602.25 | 189,602.25 | 189,602.25 | 189,602.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2018 | 1,169.17 | 1,169.17 | 1,169.17 | 1,169.17 | 0.00 | 0.00 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/11/2018 | 1,140.17 | 1,140.17 | 1,140.17 | 1,140.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2018 | 3,598.70 | 3,598.70 | 3,598.70 | 3,598.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2018 | 1,471.64 | 1,471.64 | 1,471.64 | 1,471.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2018 | 105,050.67 | 105,050.67 | 105,050.67 | 105,050.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2018 | 1,466.98 | 1,466.98 | 1,466.98 | 1,466.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2018 | 1,181.60 | 1,181.60 | 1,181.60 | 1,181.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2018 | 1,346.50 | 1,346.50 | 1,346.50 | 1,346.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2018 | 135,380.49 | 135,380.49 | 135,380.49 | 135,380.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2018 | 1,619.95 | 1,619.95 | 1,619.95 | 1,619.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2018 | 1,614.03 | 1,614.03 | 1,614.03 | 1,614.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2018 | 1,662.92 | 1,662.92 | 1,662.92 | 1,662.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2018 | 4,395.01 | 4,395.01 | 4,395.01 | 4,395.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2018 | 1,457.71 | 1,457.71 | 1,457.71 | 1,457.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2018 | 2,023.64 | 2,023.64 | 2,023.64 | 2,023.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2018 | 1,388.36 | 1,388.36 | 1,388.36 | 1,388.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2018 | 22,607.00 | 22,607.00 | 22,607.00 | 22,607.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2018 | 5,235.57 | 5,235.57 | 5,235.57 | 5,235.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2018 | 1,754.83 | 1,754.83 | 1,754.83 | 1,754.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2018 | 1,430.07 | 1,430.07 | 1,430.07 | 1,430.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2018 | 24,825.00 | 24,825.00 | 24,825.00 | 24,825.00 | 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 | | | 08/10/2018 | 1,540.63 | 1,540.63 | 1,540.63 | 1,540.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2018 | 1,540.00 | 1,540.00 | 1,540.00 | 1,540.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2018 | 76,874.99 | 76,874.99 | 76,874.99 | 76,874.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2018 | 1,423.39 | 1,423.39 | 1,423.39 | 1,423.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2018 | 4,295.11 | 4,295.11 | 4,295.11 | 4,295.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2018 | 38,873.39 | 38,873.39 | 38,873.39 | 38,873.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2018 | 1,431.94 | 1,431.94 | 1,431.94 | 1,431.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2018 | 5,182.91 | 5,182.91 | 5,182.91 | 5,182.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2018 | 69,320.38 | 69,320.38 | 69,320.38 | 69,320.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2018 | 1,729.41 | 1,729.41 | 1,729.41 | 1,729.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2018 | 1,725.06 | 1,725.06 | 1,725.06 | 1,725.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2018 | 1,632.45 | 1,632.45 | 1,632.45 | 1,632.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2018 | 1,971.75 | 1,971.75 | 1,971.75 | 1,971.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2018 | 1,792.39 | 1,792.39 | 1,792.39 | 1,792.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2018 | 1,792.71 | 1,792.71 | 1,792.71 | 1,792.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2018 | 84,463.92 | 84,463.92 | 84,463.92 | 84,463.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2018 | 1,796.66 | 1,796.66 | 1,796.66 | 1,796.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2018 | 5,353.12 | 5,353.12 | 5,353.12 | 5,353.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2018 | 1,780.76 | 1,780.76 | 1,780.76 | 1,780.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2018 | 151,113.03 | 151,113.03 | 151,113.03 | 151,113.03 | 0.00 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/31/2018 | 114,702.79 | 114,702.79 | 114,702.79 | 114,702.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2018 | 1,706.18 | 1,706.18 | 1,706.18 | 1,706.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2018 | 1,700.21 | 1,700.21 | 1,700.21 | 1,700.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2018 | 1,703.30 | 1,703.30 | 1,703.30 | 1,703.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2018 | 31,562.51 | 31,562.51 | 31,562.51 | 31,562.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2018 | 1,843.07 | 1,843.07 | 1,843.07 | 1,843.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2018 | 5,532.85 | 5,532.85 | 5,532.85 | 5,532.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2018 | 1,717.86 | 1,717.86 | 1,717.86 | 1,717.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2018 | 853.88 | 853.88 | 853.88 | 853.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2018 | 875.87 | 875.87 | 875.87 | 875.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/05/2018 | 5,938.86 | 5,938.86 | 5,938.86 | 5,938.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2018 | 1,456.32 | 1,456.32 | 1,456.32 | 1,456.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2018 | 188,225.19 | 188,225.19 | 188,225.19 | 188,225.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2018 | 932.90 | 932.90 | 932.90 | 932.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2018 | 932.04 | 932.04 | 932.04 | 932.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2018 | 2,728.81 | 2,728.81 | 2,728.81 | 2,728.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2018 | 170,458.71 | 170,458.71 | 170,458.71 | 170,458.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2018 | 883.04 | 883.04 | 883.04 | 883.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2018 | 1,243.17 | 1,243.17 | 1,243.17 | 1,243.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2018 | 1,401.13 | 1,401.13 | 1,401.13 | 1,401.13 | 0.00 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/18/2018 | 3,382.94 | 3,382.94 | 3,382.94 | 3,382.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2018 | 880.36 | 880.36 | 880.36 | 880.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2018 | 1,310.89 | 1,310.89 | 1,310.89 | 1,310.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2018 | 874.99 | 874.99 | 874.99 | 874.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2018 | 1,330.96 | 1,330.96 | 1,330.96 | 1,330.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2018 | 1,390.30 | 1,390.30 | 1,390.30 | 1,390.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2018 | 1,279.78 | 1,279.78 | 1,279.78 | 1,279.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2018 | 4,104.07 | 4,104.07 | 4,104.07 | 4,104.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2018 | 1,391.99 | 1,391.99 | 1,391.99 | 1,391.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2018 | 448.06 | 448.06 | 448.06 | 448.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2018 | 1,347.46 | 1,347.46 | 1,347.46 | 1,347.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2018 | 1,038.48 | 1,038.48 | 1,038.48 | 1,038.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2018 | 985.51 | 985.51 | 985.51 | 985.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2018 | 3,530.78 | 3,530.78 | 3,530.78 | 3,530.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2018 | 969,465.81 | 969,465.81 | 969,465.81 | 969,465.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2018 | 1,794,877.53 | 1,794,877.53 | 1,794,877.53 | 1,794,877.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2018 | 1,001.15 | 1,001.15 | 1,001.15 | 1,001.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2018 | 1,379,851.15 | 1,379,851.15 | 1,379,851.15 | 1,379,851.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2018 | 1,240.17 | 1,240.17 | 1,240.17 | 1,240.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2018 | 103,198.43 | 103,198.43 | 103,198.43 | 103,198.43 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/11/2018 | 1,131.17 | 1,131.17 | 1,131.17 | 1,131.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2018 | 1,661,185.20 | 1,661,185.20 | 1,661,185.20 | 1,661,185.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2018 | 1,106.91 | 1,106.91 | 1,106.91 | 1,106.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2018 | 2,998.52 | 2,998.52 | 2,998.52 | 2,998.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2018 | 1,102.40 | 1,102.40 | 1,102.40 | 1,102.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2018 | 1,338.79 | 1,338.79 | 1,338.79 | 1,338.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2018 | 1,704,283.65 | 1,704,283.65 | 1,704,283.65 | 1,704,283.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2018 | 1,374.14 | 1,374.14 | 1,374.14 | 1,374.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2018 | 1,201.01 | 1,201.01 | 1,201.01 | 1,201.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2018 | 3,709.35 | 3,709.35 | 3,709.35 | 3,709.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2018 | 1,392,820.23 | 1,392,820.23 | 1,392,820.23 | 1,392,820.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2018 | 4,149.40 | 4,149.40 | 4,149.40 | 4,149.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2018 | 312,208.80 | 312,208.80 | 312,208.80 | 312,208.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2018 | 1,357.71 | 1,357.71 | 1,357.71 | 1,357.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2018 | 1,346.05 | 1,346.05 | 1,346.05 | 1,346.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2018 | 1,372.94 | 1,372.94 | 1,372.94 | 1,372.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2018 | 1,270,413.59 | 1,270,413.59 | 1,270,413.59 | 1,270,413.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2018 | 1,342.43 | 1,342.43 | 1,342.43 | 1,342.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2018 | 308,587.99 | 308,587.99 | 308,587.99 | 308,587.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2018 | 1,589.44 | 1,589.44 | 1,589.44 | 1,589.44 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/01/2018 | 1,396.53 | 1,396.53 | 1,396.53 | 1,396.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2018 | 22,602.73 | 22,602.73 | 22,602.73 | 22,602.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2018 | 2,733.82 | 2,733.82 | 2,733.82 | 2,733.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2018 | 4,221.31 | 4,221.31 | 4,221.31 | 4,221.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2018 | 1,068,565.23 | 1,068,565.23 | 1,068,565.23 | 1,068,565.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2018 | 1,424.02 | 1,424.02 | 1,424.02 | 1,424.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2018 | 1,627.86 | 1,627.86 | 1,627.86 | 1,627.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2018 | 1,334.67 | 1,334.67 | 1,334.67 | 1,334.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2018 | 1,386.78 | 1,386.78 | 1,386.78 | 1,386.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2018 | 1,454.69 | 1,454.69 | 1,454.69 | 1,454.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2018 | 417,965.70 | 417,965.70 | 417,965.70 | 417,965.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2018 | 413,827.36 | 413,827.36 | 413,827.36 | 413,827.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2018 | 4,916.34 | 4,916.34 | 4,916.34 | 4,916.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2018 | 1,606.98 | 1,606.98 | 1,606.98 | 1,606.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2018 | 1,714.70 | 1,714.70 | 1,714.70 | 1,714.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2018 | 1,718.42 | 1,718.42 | 1,718.42 | 1,718.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2018 | 3,991.89 | 3,991.89 | 3,991.89 | 3,991.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2018 | 1,332.18 | 1,332.18 | 1,332.18 | 1,332.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2018 | 1,933.05 | 1,933.05 | 1,933.05 | 1,933.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2018 | 1,941.13 | 1,941.13 | 1,941.13 | 1,941.13 | 0.00 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/21/2018 | 1,692.15 | 1,692.15 | 1,692.15 | 1,692.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2018 | 5,766.04 | 5,766.04 | 5,766.04 | 5,766.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2018 | 287,579.73 | 287,579.73 | 287,579.73 | 287,579.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2018 | 936,709.49 | 936,709.49 | 936,709.49 | 936,709.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2018 | 2,556.99 | 2,556.99 | 2,556.99 | 2,556.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2018 | 2,510.66 | 2,510.66 | 2,510.66 | 2,510.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2018 | 604.12 | 604.12 | 604.12 | 604.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2018 | 2,372.16 | 2,372.16 | 2,372.16 | 2,372.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/27/2018 | 7,273.19 | 7,273.19 | 7,273.19 | 7,273.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2018 | 4,394.19 | 4,394.19 | 4,394.19 | 4,394.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2018 | 107,262.23 | 107,262.23 | 107,262.23 | 107,262.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2018 | 4,233.20 | 4,233.20 | 4,233.20 | 4,233.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2018 | 2,126.73 | 2,126.73 | 2,126.73 | 2,126.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2018 | 238,608.61 | 238,608.61 | 238,608.61 | 238,608.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2018 | 7,335.59 | 7,335.59 | 7,335.59 | 7,335.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2018 | 2,623.49 | 2,623.49 | 2,623.49 | 2,623.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2018 | 640,816.15 | 640,816.15 | 640,816.15 | 640,816.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2018 | 2,189.80 | 2,189.80 | 2,189.80 | 2,189.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2018 | 1,752.27 | 1,752.27 | 1,752.27 | 1,752.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2018 | 2,383,123.22 | 2,383,123.22 | 2,383,123.22 | 2,383,123.22 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/11/2018 | 5,859.99 | 5,859.99 | 5,859.99 | 5,859.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2018 | 1,801.41 | 1,801.41 | 1,801.41 | 1,801.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2018 | 1,768,030.07 | 1,768,030.07 | 1,768,030.07 | 1,768,030.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2018 | 1,853.14 | 1,853.14 | 1,853.14 | 1,853.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2018 | 2,008.90 | 2,008.90 | 2,008.90 | 2,008.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2018 | 1,977.00 | 1,977.00 | 1,977.00 | 1,977.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2018 | 1,274,225.01 | 1,274,225.01 | 1,274,225.01 | 1,274,225.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2018 | 2,008.05 | 2,008.05 | 2,008.05 | 2,008.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2018 | 1,376,194.72 | 1,376,194.72 | 1,376,194.72 | 1,376,194.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2018 | 5,538.82 | 5,538.82 | 5,538.82 | 5,538.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2018 | 1,810.70 | 1,810.70 | 1,810.70 | 1,810.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2018 | 2,869,858.04 | 2,869,858.04 | 2,869,858.04 | 2,869,858.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2018 | 2,472.78 | 2,472.78 | 2,472.78 | 2,472.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2018 | 72,600.00 | 72,600.00 | 72,600.00 | 72,600.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2018 | 4,484.02 | 4,484.02 | 4,484.02 | 4,484.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2018 | 561,643.38 | 561,643.38 | 561,643.38 | 561,643.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2018 | 6,276.30 | 6,276.30 | 6,276.30 | 6,276.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2018 | 2,020.88 | 2,020.88 | 2,020.88 | 2,020.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2018 | 69,566.78 | 69,566.78 | 69,566.78 | 69,566.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2018 | 1,921,225.83 | 1,921,225.83 | 1,921,225.83 | 1,921,225.83 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/31/2018 | 2,591.25 | 2,591.25 | 2,591.25 | 2,591.25 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **34,705,458.36** | **34,705,458.36** | **34,705,458.36** | **34,705,458.36** | **0.00** | **0.00** |
| **Totals for MMIP Investment** | | | | | **34,705,458.36** | **34,705,458.36** | **34,705,458.36** | **34,705,458.36** | **0.00** | **0.00** |
| **Municipals** | | | | | | | | | | |
| 01026CAC5 | ALABAMA ECON | 3.16% | 09/15/2025 | 12/02/2016 | 575,000.00 | 575,000.00 | 581,405.50 | 570,405.75 | 0.00 | (10,999.75) |
| **Totals for Cusip** | | | | | **575,000.00** | **575,000.00** | **581,405.50** | **570,405.75** | **0.00** | **(10,999.75)** |
| 01026CAD3 | ALABAMA ECON | 4.26% | 09/15/2032 | 12/02/2016 | 120,000.00 | 120,000.00 | 129,177.60 | 122,611.20 | 0.00 | (6,566.40) |
| **Totals for Cusip** | | | | | **120,000.00** | **120,000.00** | **129,177.60** | **122,611.20** | **0.00** | **(6,566.40)** |
| 072024ND0 | BAY AREA TOLL AUTH CALIF | 6.26% | 04/01/2049 | 10/28/2009 | 1,525,000.00 | 1,525,000.00 | 2,252,913.00 | 2,075,494.50 | 0.00 | (177,418.50) |
| **Totals for Cusip** | | | | | **1,525,000.00** | **1,525,000.00** | **2,252,913.00** | **2,075,494.50** | **0.00** | **(177,418.50)** |
| 072024NU2 | BAY AREA TOLL AUTH CALIF | 6.92% | 04/01/2040 | 06/24/2010 | 1,245,000.00 | 1,245,000.00 | 1,796,310.90 | 1,662,137.25 | 0.00 | (134,173.65) |
| **Totals for Cusip** | | | | | **1,245,000.00** | **1,245,000.00** | **1,796,310.90** | **1,662,137.25** | **0.00** | **(134,173.65)** |
| 13063A5E0 | CALIFORNIA STATE | 7.50% | 04/01/2034 | 04/22/2009 | 1,180,000.00 | 1,188,673.00 | 1,747,367.60 | 1,608,021.40 | 0.00 | (139,346.20) |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,188,673.00** | **1,747,367.60** | **1,608,021.40** | **0.00** | **(139,346.20)** |
| 13063BFS6 | CALIFORNIA ST BUILD | 6.65% | 03/01/2022 | 03/26/2010 | 825,000.00 | 847,077.00 | 936,507.00 | 903,201.75 | 0.00 | (33,305.25) |
| **Totals for Cusip** | | | | | **825,000.00** | **847,077.00** | **936,507.00** | **903,201.75** | **0.00** | **(33,305.25)** |
| 15504RET2 | CENTRAL PUGET SOUND | 5.49% | 11/01/2039 | 09/16/2009 | 1,230,000.00 | 1,230,000.00 | 1,573,465.20 | 1,527,561.60 | 0.00 | (45,903.60) |
| 15504RET2 | CENTRAL PUGET SOUND | 5.49% | 11/01/2039 | 10/08/2009 | 980,000.00 | 1,029,137.20 | 1,253,655.20 | 1,217,081.60 | 0.00 | (36,573.60) |
| **Totals for Cusip** | | | | | **2,210,000.00** | **2,259,137.20** | **2,827,120.40** | **2,744,643.20** | **0.00** | **(82,477.20)** |
| 167725AC4 | CHICAGO ILL TRANSIT AUTH | 6.90% | 12/01/2040 | 07/30/2008 | 1,235,000.00 | 1,235,000.00 | 1,674,524.15 | 1,577,700.15 | 0.00 | (96,824.00) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 167725AC4 | CHICAGO ILL TRANSIT AUTH | 6.90% | 12/01/2040 | 10/30/2008 | 1,050,000.00 | 948,675.00 | 1,423,684.50 | 1,341,364.50 | 0.00 | (82,320.00) |
| **Totals for Cusip** | | | | | **2,285,000.00** | **2,183,675.00** | **3,098,208.65** | **2,919,064.65** | **0.00** | **(179,144.00)** |
| 207758KM4 | CONNECTICUT ST SPL TAX | 5.46% | 11/01/2030 | 10/28/2010 | 2,160,000.00 | 2,160,000.00 | 2,465,964.00 | 2,419,912.80 | 0.00 | (46,051.20) |
| **Totals for Cusip** | | | | | **2,160,000.00** | **2,160,000.00** | **2,465,964.00** | **2,419,912.80** | **0.00** | **(46,051.20)** |
| 231266GC5 | CURATORS UNIV MO SYS | 5.79% | 11/01/2041 | 03/29/2017 | 750,000.00 | 961,252.50 | 1,013,025.00 | 933,622.50 | 0.00 | (79,402.50) |
| **Totals for Cusip** | | | | | **750,000.00** | **961,252.50** | **1,013,025.00** | **933,622.50** | **0.00** | **(79,402.50)** |
| 254845JZ4 | DISTRICT COLUMBIA WTR & | 4.81% | 10/01/2114 | 07/11/2014 | 600,000.00 | 600,000.00 | 701,376.00 | 663,540.00 | 0.00 | (37,836.00) |
| 254845JZ4 | DISTRICT COLUMBIA WTR & | 4.81% | 10/01/2114 | 10/31/2016 | 400,000.00 | 443,684.00 | 467,584.00 | 442,360.00 | 0.00 | (25,224.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,043,684.00** | **1,168,960.00** | **1,105,900.00** | **0.00** | **(63,060.00)** |
| 452252FK0 | ILLINOIS ST TOLL HWY AUTH | 5.85% | 12/01/2034 | 05/10/2010 | 1,825,000.00 | 1,833,924.25 | 2,332,842.75 | 2,237,395.25 | 0.00 | (95,447.50) |
| **Totals for Cusip** | | | | | **1,825,000.00** | **1,833,924.25** | **2,332,842.75** | **2,237,395.25** | **0.00** | **(95,447.50)** |
| 544646XY3 | LOS ANGELES CALIF UNI | 5.76% | 07/01/2029 | 10/02/2009 | 3,360,000.00 | 3,390,643.20 | 4,112,136.00 | 3,888,360.00 | 0.00 | (223,776.00) |
| **Totals for Cusip** | | | | | **3,360,000.00** | **3,390,643.20** | **4,112,136.00** | **3,888,360.00** | **0.00** | **(223,776.00)** |
| 574300HZ5 | MARYLAND ST TRANSN | 5.89% | 07/01/2043 | 12/15/2010 | 1,400,000.00 | 1,417,584.00 | 1,867,586.00 | 1,752,142.00 | 0.00 | (115,444.00) |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,417,584.00** | **1,867,586.00** | **1,752,142.00** | **0.00** | **(115,444.00)** |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/02/2014 | 420,000.00 | 420,831.60 | 490,458.75 | 460,928.57 | 0.00 | (29,530.18) |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/01/2014 | 1,080,000.00 | 1,080,000.00 | 1,261,179.64 | 1,185,244.90 | 0.00 | (75,934.74) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,500,831.60** | **1,751,638.39** | **1,646,173.47** | **0.00** | **(105,464.92)** |
| 57604P5P5 | MASSACHUSETTS ST WTR | 5.19% | 08/01/2040 | 06/30/2010 | 2,635,000.00 | 2,635,000.00 | 3,075,255.80 | 2,921,556.25 | 0.00 | (153,699.55) |
| **Totals for Cusip** | | | | | **2,635,000.00** | **2,635,000.00** | **3,075,255.80** | **2,921,556.25** | **0.00** | **(153,699.55)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 60636APP2 | MISSOURI ST HLTH & | 3.65% | 08/15/2057 | 06/27/2017 | 1,080,000.00 | 1,080,000.00 | 1,097,658.00 | 1,019,628.00 | 0.00 | (78,030.00) |
| **Totals for Cusip** | | | | | **1,080,000.00** | **1,080,000.00** | **1,097,658.00** | **1,019,628.00** | **0.00** | **(78,030.00)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 1,295,000.00 | 1,295,000.00 | 1,934,639.35 | 1,769,060.65 | 0.00 | (165,578.70) |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/16/2010 | 1,955,000.00 | 1,987,922.20 | 2,920,633.15 | 2,670,666.85 | 0.00 | (249,966.30) |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 04/03/2014 | 925,000.00 | 1,244,171.25 | 1,381,885.25 | 1,263,614.75 | 0.00 | (118,270.50) |
| **Totals for Cusip** | | | | | **4,175,000.00** | **4,527,093.45** | **6,237,157.75** | **5,703,342.25** | **0.00** | **(533,815.50)** |
| 64966JAR7 | NEW YORK NY | 6.27% | 12/01/2037 | 12/15/2010 | 800,000.00 | 800,000.00 | 1,080,256.00 | 1,006,968.00 | 0.00 | (73,288.00) |
| **Totals for Cusip** | | | | | **800,000.00** | **800,000.00** | **1,080,256.00** | **1,006,968.00** | **0.00** | **(73,288.00)** |
| 64971MT44 | NEW YORK N Y CITY | 5.27% | 05/01/2027 | 05/19/2010 | 1,370,000.00 | 1,370,000.00 | 1,591,844.10 | 1,535,276.80 | 0.00 | (56,567.30) |
| **Totals for Cusip** | | | | | **1,370,000.00** | **1,370,000.00** | **1,591,844.10** | **1,535,276.80** | **0.00** | **(56,567.30)** |
| 64971MZG0 | NEW YORK N Y CITY | 5.77% | 08/01/2036 | 10/16/2009 | 2,960,000.00 | 2,960,000.00 | 3,716,161.60 | 3,535,009.60 | 0.00 | (181,152.00) |
| **Totals for Cusip** | | | | | **2,960,000.00** | **2,960,000.00** | **3,716,161.60** | **3,535,009.60** | **0.00** | **(181,152.00)** |
| 649902H48 | NEW YORK ST DORM AUTH | 5.43% | 03/15/2039 | 10/08/2009 | 4,595,000.00 | 4,595,000.00 | 5,651,804.05 | 5,355,518.45 | 0.00 | (296,285.60) |
| **Totals for Cusip** | | | | | **4,595,000.00** | **4,595,000.00** | **5,651,804.05** | **5,355,518.45** | **0.00** | **(296,285.60)** |
| 66285WFB7 | NORTH TEX TWY AUTH | 6.72% | 01/01/2049 | 08/03/2009 | 1,000,000.00 | 1,000,000.00 | 1,521,290.00 | 1,376,060.00 | 0.00 | (145,230.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,000,000.00** | **1,521,290.00** | **1,376,060.00** | **0.00** | **(145,230.00)** |
| 677632MV0 | OHIO ST UNIV GEN RCPTS | 4.91% | 06/01/2040 | 09/15/2010 | 2,810,000.00 | 2,810,000.00 | 3,404,118.30 | 3,251,563.40 | 0.00 | (152,554.90) |
| **Totals for Cusip** | | | | | **2,810,000.00** | **2,810,000.00** | **3,404,118.30** | **3,251,563.40** | **0.00** | **(152,554.90)** |
| 677632PA3 | OHIO ST UNIV GEN RCPTS | 4.80% | 06/01/2111 | 10/20/2011 | 875,000.00 | 866,188.75 | 982,843.75 | 958,501.25 | 0.00 | (24,342.50) |
| **Totals for Cusip** | | | | | **875,000.00** | **866,188.75** | **982,843.75** | **958,501.25** | **0.00** | **(24,342.50)** |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 67766WQG0 | OHIO ST WTR DEV AUTH | 4.88% | 12/01/2034 | 08/12/2010 | 1,530,000.00 | 1,530,000.00 | 1,763,110.80 | 1,680,796.80 | 0.00 | (82,314.00) |
| **Totals for Cusip** | | | | | **1,530,000.00** | **1,530,000.00** | **1,763,110.80** | **1,680,796.80** | **0.00** | **(82,314.00)** |
| 68607DNL5 | OREGON ST DEPT TRANSN | 5.83% | 11/15/2034 | 01/21/2011 | 1,215,000.00 | 1,221,135.75 | 1,564,798.50 | 1,510,366.50 | 0.00 | (54,432.00) |
| **Totals for Cusip** | | | | | **1,215,000.00** | **1,221,135.75** | **1,564,798.50** | **1,510,366.50** | **0.00** | **(54,432.00)** |
| 709223VZ1 | PENNSYLVANIA ST TPK | 6.10% | 12/01/2039 | 06/22/2009 | 1,835,000.00 | 1,835,000.00 | 2,498,444.25 | 2,353,295.75 | 0.00 | (145,148.50) |
| **Totals for Cusip** | | | | | **1,835,000.00** | **1,835,000.00** | **2,498,444.25** | **2,353,295.75** | **0.00** | **(145,148.50)** |
| 73358WAJ3 | PORT AUTH NY AND NJ | 6.04% | 12/01/2029 | 06/17/2009 | 1,270,000.00 | 1,270,000.00 | 1,617,992.70 | 1,541,995.90 | 0.00 | (75,996.80) |
| **Totals for Cusip** | | | | | **1,270,000.00** | **1,270,000.00** | **1,617,992.70** | **1,541,995.90** | **0.00** | **(75,996.80)** |
| 759136QP2 | REGIONAL TRANSN DIST | 5.84% | 11/01/2050 | 11/10/2010 | 1,750,000.00 | 1,750,000.00 | 2,384,165.00 | 2,312,292.50 | 0.00 | (71,872.50) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,750,000.00** | **2,384,165.00** | **2,312,292.50** | **0.00** | **(71,872.50)** |
| 79575DE63 | SALT RIVER PROJECT ARIZ | 4.84% | 01/01/2041 | 09/30/2010 | 2,090,000.00 | 2,090,000.00 | 2,515,335.90 | 2,412,988.60 | 0.00 | (102,347.30) |
| **Totals for Cusip** | | | | | **2,090,000.00** | **2,090,000.00** | **2,515,335.90** | **2,412,988.60** | **0.00** | **(102,347.30)** |
| 796253Y30 | SAN ANTONIO TX ELEC &GAS | 5.81% | 02/01/2041 | 10/29/2010 | 1,500,000.00 | 1,500,000.00 | 1,993,815.00 | 1,902,015.00 | 0.00 | (91,800.00) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,500,000.00** | **1,993,815.00** | **1,902,015.00** | **0.00** | **(91,800.00)** |
| 796253Z21 | SAN ANTONIO TX ELEC &GAS | 4.43% | 02/01/2042 | 03/20/2012 | 1,090,000.00 | 1,090,000.00 | 1,259,026.30 | 1,165,689.60 | 0.00 | (93,336.70) |
| **Totals for Cusip** | | | | | **1,090,000.00** | **1,090,000.00** | **1,259,026.30** | **1,165,689.60** | **0.00** | **(93,336.70)** |
| 91412GHA6 | UNIVERSITY CALIFORNIA | 4.86% | 05/15/2112 | 02/22/2012 | 390,000.00 | 390,000.00 | 435,333.60 | 409,390.80 | 0.00 | (25,942.80) |
| **Totals for Cusip** | | | | | **390,000.00** | **390,000.00** | **435,333.60** | **409,390.80** | **0.00** | **(25,942.80)** |
| 91412GU94 | UNIVERSITY CALIFORNIA | 3.06% | 07/01/2025 | 05/05/2017 | 1,255,000.00 | 1,255,000.00 | 1,268,666.95 | 1,238,597.15 | 0.00 | (30,069.80) |
| **Totals for Cusip** | | | | | **1,255,000.00** | **1,255,000.00** | **1,268,666.95** | **1,238,597.15** | **0.00** | **(30,069.80)** |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9151158F9 | UNIVERSITY TEX PERM UNIV | 3.38% | 07/01/2047 | 11/07/2017 | 1,915,000.00 | 1,915,000.00 | 1,923,502.60 | 1,734,568.70 | 0.00 | (188,933.90) |
| **Totals for Cusip** | | | | | **1,915,000.00** | **1,915,000.00** | **1,923,502.60** | **1,734,568.70** | **0.00** | **(188,933.90)** |
| 91514ADE2 | UNIV OF TEXAS TX UNIV | 3.85% | 08/15/2046 | 01/07/2016 | 1,180,000.00 | 1,180,000.00 | 1,295,899.60 | 1,171,244.40 | 0.00 | (124,655.20) |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,180,000.00** | **1,295,899.60** | **1,171,244.40** | **0.00** | **(124,655.20)** |
| 915217WX7 | UNIVERCITY OF VIRGINIA | 4.18% | 09/01/2117 | 09/21/2017 | 1,465,000.00 | 1,465,000.00 | 1,527,731.30 | 1,426,104.25 | 0.00 | (101,627.05) |
| 915217WX7 | UNIVERCITY OF VIRGINIA | 4.18% | 09/01/2117 | 09/27/2017 | 335,000.00 | 334,675.05 | 349,344.70 | 326,105.75 | 0.00 | (23,238.95) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,799,675.05** | **1,877,076.00** | **1,752,210.00** | **0.00** | **(124,866.00)** |
| **Totals for Municipals** | | | | | **63,080,000.00** | **63,720,574.75** | **78,836,719.34** | **74,437,961.42** | **0.00** | **(4,398,757.92)** |
| **US Govt Bonds** | | | | | | | | | | |
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 09/10/2015 | 2,390,000.00 | 1,010,970.00 | 1,186,719.30 | 1,136,839.83 | 0.00 | (49,879.47) |
| **Totals for Cusip** | | | | | **2,390,000.00** | **1,010,970.00** | **1,186,719.30** | **1,136,839.83** | **0.00** | **(49,879.47)** |
| 912803EE9 | US TREASURY STRIP | 0.00% | 11/15/2043 | 01/29/2018 | 925,000.00 | 432,280.25 | 432,280.25 | 432,861.70 | 581.45 | 0.00 |
| **Totals for Cusip** | | | | | **925,000.00** | **432,280.25** | **432,280.25** | **432,861.70** | **581.45** | **0.00** |
| 912803EL3 | US TREASURY STRIP | 0.00% | 02/15/2045 | 06/16/2016 | 2,865,000.00 | 1,394,682.00 | 1,346,859.82 | 1,291,713.76 | 0.00 | (55,146.06) |
| **Totals for Cusip** | | | | | **2,865,000.00** | **1,394,682.00** | **1,346,859.82** | **1,291,713.76** | **0.00** | **(55,146.06)** |
| 912810RC4 | US TREASURY BOND | 3.62% | 08/15/2043 | 12/06/2018 | 5,360,000.00 | 5,807,135.33 | 5,807,135.33 | 5,933,059.36 | 125,924.03 | 0.00 |
| **Totals for Cusip** | | | | | **5,360,000.00** | **5,807,135.33** | **5,807,135.33** | **5,933,059.36** | **125,924.03** | **0.00** |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 01/26/2018 | 70,000.00 | 81,004.00 | 81,004.00 | 79,058.98 | 0.00 | (1,945.02) |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 01/26/2018 | 360,000.00 | 416,592.00 | 416,592.00 | 406,589.06 | 0.00 | (10,002.94) |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 11/07/2018 | 950,000.00 | 1,004,958.98 | 1,004,958.98 | 1,072,943.36 | 67,984.38 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 11/19/2018 | 2,800,000.00 | 2,993,046.88 | 2,993,046.88 | 3,162,359.37 | 169,312.49 | 0.00 |
| **Totals for Cusip** | | | | | **4,180,000.00** | **4,495,601.86** | **4,495,601.86** | **4,720,950.77** | **237,296.87** | **(11,947.96)** |
| 912810SD1 | US TREASURY | 3.00% | 08/15/2048 | 11/13/2018 | 2,375,000.00 | 2,206,112.56 | 2,206,112.56 | 2,363,774.42 | 157,661.86 | 0.00 |
| **Totals for Cusip** | | | | | **2,375,000.00** | **2,206,112.56** | **2,206,112.56** | **2,363,774.42** | **157,661.86** | **0.00** |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 11/15/2018 | 3,085,000.00 | 2,884,127.91 | 2,884,127.91 | 2,980,037.69 | 95,909.78 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 11/27/2018 | 6,810,000.00 | 6,383,842.97 | 6,383,842.97 | 6,578,300.37 | 194,457.40 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 12/07/2018 | 11,000,000.00 | 10,453,437.50 | 10,453,437.50 | 10,625,742.16 | 172,304.66 | 0.00 |
| **Totals for Cusip** | | | | | **20,895,000.00** | **19,721,408.38** | **19,721,408.38** | **20,184,080.22** | **462,671.84** | **0.00** |
| 9128284N7 | US TREASURY N B | 2.88% | 05/15/2028 | 07/12/2018 | (715,000.00) | (716,452.34) | (716,452.34) | (725,976.37) | 0.00 | (9,524.03) |
| 9128284N7 | US TREASURY N B | 2.88% | 05/15/2028 | 07/30/2018 | 480,000.00 | 475,800.00 | 475,800.00 | 487,368.75 | 11,568.75 | 0.00 |
| 9128284N7 | US TREASURY N B | 2.88% | 05/15/2028 | 08/01/2018 | 235,000.00 | 232,503.13 | 232,503.13 | 238,607.62 | 6,104.49 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **(8,149.21)** | **(8,149.21)** | **0.00** | **17,673.24** | **(9,524.03)** |
| 9128285B2 | US TREASURY N B | 2.75% | 09/30/2020 | 10/11/2018 | 3,615,000.00 | 3,607,092.19 | 3,607,092.19 | 3,628,556.25 | 21,464.06 | 0.00 |
| **Totals for Cusip** | | | | | **3,615,000.00** | **3,607,092.19** | **3,607,092.19** | **3,628,556.25** | **21,464.06** | **0.00** |
| 9128285G1 | WI TREASURY SEC | 2.88% | 10/31/2020 | 10/25/2018 | 410,000.00 | 410,000.00 | 410,000.00 | 412,562.50 | 2,562.50 | 0.00 |
| 9128285G1 | WI TREASURY SEC | 2.88% | 10/31/2020 | 10/29/2018 | 17,340,000.00 | 17,356,005.69 | 17,356,005.69 | 17,448,375.00 | 92,369.31 | 0.00 |
| 9128285G1 | WI TREASURY SEC | 2.88% | 10/31/2020 | 11/14/2018 | 275,000.00 | 274,656.25 | 274,656.25 | 276,718.75 | 2,062.50 | 0.00 |
| **Totals for Cusip** | | | | | **18,025,000.00** | **18,040,661.94** | **18,040,661.94** | **18,137,656.25** | **96,994.31** | **0.00** |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/13/2018 | 870,000.00 | 868,776.56 | 868,776.56 | 902,421.09 | 33,644.53 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/16/2018 | 375,000.00 | 376,582.03 | 376,582.03 | 388,974.61 | 12,392.58 | 0.00 |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 12/10/2018 | 270,000.00 | 276,581.25 | 276,581.25 | 280,061.72 | 3,480.47 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 12/17/2018 | 445,000.00 | 455,290.63 | 455,290.63 | 461,583.20 | 6,292.57 | 0.00 |
| **Totals for Cusip** | | | | | **1,960,000.00** | **1,977,230.47** | **1,977,230.47** | **2,033,040.62** | **55,810.15** | **0.00** |
| 9128285P1 | US TREASURY N B | 2.88% | 11/30/2023 | 12/12/2018 | 1,335,000.00 | 1,342,509.37 | 1,342,509.37 | 1,358,258.21 | 15,748.84 | 0.00 |
| **Totals for Cusip** | | | | | **1,335,000.00** | **1,342,509.37** | **1,342,509.37** | **1,358,258.21** | **15,748.84** | **0.00** |
| 9128285R7 | US TREASURY N B | 2.62% | 12/15/2021 | 12/14/2018 | 7,220,000.00 | 7,199,664.65 | 7,199,664.65 | 7,252,433.61 | 52,768.96 | 0.00 |
| **Totals for Cusip** | | | | | **7,220,000.00** | **7,199,664.65** | **7,199,664.65** | **7,252,433.61** | **52,768.96** | **0.00** |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/27/2018 | 1,200,000.00 | 1,197,750.00 | 1,197,750.00 | 1,199,953.13 | 2,203.13 | 0.00 |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/27/2018 | 360,000.00 | 359,325.00 | 359,325.00 | 359,985.94 | 660.94 | 0.00 |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/28/2018 | 3,920,000.00 | 3,915,559.38 | 3,915,559.38 | 3,919,846.88 | 4,287.50 | 0.00 |
| **Totals for Cusip** | | | | | **5,480,000.00** | **5,472,634.38** | **5,472,634.38** | **5,479,785.95** | **7,151.57** | **0.00** |
| 9128285U0 | WI TREASURY SEC | 2.62% | 12/31/2023 | 12/28/2018 | 1,910,000.00 | 1,911,790.63 | 1,911,790.63 | 1,919,997.67 | 8,207.04 | 0.00 |
| **Totals for Cusip** | | | | | **1,910,000.00** | **1,911,790.63** | **1,911,790.63** | **1,919,997.67** | **8,207.04** | **0.00** |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/24/2018 | 1,710,000.00 | 1,682,960.64 | 1,682,960.64 | 1,694,169.14 | 11,208.50 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/23/2018 | 5,845,000.00 | 5,757,325.00 | 5,757,325.00 | 5,790,888.10 | 33,563.10 | 0.00 |
| **Totals for Cusip** | | | | | **7,555,000.00** | **7,440,285.64** | **7,440,285.64** | **7,485,057.24** | **44,771.60** | **0.00** |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 02/02/2017 | 1,795,000.00 | 1,805,379.48 | 1,788,408.98 | 1,793,807.29 | 5,398.31 | 0.00 |
| **Totals for Cusip** | | | | | **1,795,000.00** | **1,805,379.48** | **1,788,408.98** | **1,793,807.29** | **5,398.31** | **0.00** |
| 912828D23 | US TREASURY N B | 1.62% | 04/30/2019 | 04/01/2016 | 95,000.00 | 97,016.50 | 94,706.84 | 94,732.81 | 25.97 | 0.00 |
| 912828D23 | US TREASURY N B | 1.62% | 04/30/2019 | 06/17/2016 | 5,760,000.00 | 5,893,599.46 | 5,742,225.04 | 5,743,800.00 | 1,574.96 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828D23 | US TREASURY N B | 1.62% | 04/30/2019 | 06/20/2016 | 3,480,000.00 | 3,555,724.80 | 3,469,260.96 | 3,470,212.50 | 951.54 | 0.00 |
| 912828D23 | US TREASURY N B | 1.62% | 04/30/2019 | 06/24/2016 | 250,000.00 | 256,582.03 | 249,228.52 | 249,296.88 | 68.36 | 0.00 |
| **Totals for Cusip** | | | | | **9,585,000.00** | **9,802,922.79** | **9,555,421.36** | **9,558,042.19** | **2,620.83** | **0.00** |
| 912828D56 | US TREASURY N B | 2.38% | 08/15/2024 | 03/29/2018 | 2,200,000.00 | 2,163,218.75 | 2,163,218.75 | 2,179,804.68 | 16,585.93 | 0.00 |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,163,218.75** | **2,163,218.75** | **2,179,804.68** | **16,585.93** | **0.00** |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 07/17/2015 | 105,000.00 | 105,958.65 | 105,065.63 | 104,003.32 | 0.00 | (1,062.31) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 08/31/2015 | 2,985,000.00 | 3,037,587.31 | 2,986,865.63 | 2,956,665.81 | 0.00 | (30,199.82) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 09/22/2016 | 2,365,000.00 | 2,467,213.27 | 2,366,478.13 | 2,342,550.97 | 0.00 | (23,927.16) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/27/2016 | 7,290,000.00 | 7,552,838.67 | 7,294,556.25 | 7,220,801.93 | 0.00 | (73,754.32) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 02/08/2017 | 12,000,000.00 | 12,172,031.25 | 12,007,500.00 | 11,886,093.72 | 0.00 | (121,406.28) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 09/07/2017 | 120,000.00 | 122,775.00 | 120,075.00 | 118,860.94 | 0.00 | (1,214.06) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/20/2017 | 30,000.00 | 30,262.26 | 30,018.75 | 29,715.23 | 0.00 | (303.52) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/26/2017 | 35,000.00 | 35,276.17 | 35,021.88 | 34,667.77 | 0.00 | (354.11) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 05/01/2018 | 2,935,000.00 | 2,878,450.42 | 2,878,450.42 | 2,907,140.42 | 28,690.00 | 0.00 |
| **Totals for Cusip** | | | | | **27,865,000.00** | **28,402,393.00** | **27,824,031.69** | **27,600,500.11** | **28,690.00** | **(252,221.58)** |
| 912828L32 | US TREASURY N B | 1.38% | 08/31/2020 | 07/13/2018 | 415,000.00 | 404,446.68 | 404,446.68 | 407,170.12 | 2,723.44 | 0.00 |
| **Totals for Cusip** | | | | | **415,000.00** | **404,446.68** | **404,446.68** | **407,170.12** | **2,723.44** | **0.00** |
| 912828Q78 | US TREASURY N B | 1.38% | 04/30/2021 | 09/01/2016 | 853,000.00 | 860,836.85 | 834,540.55 | 831,941.56 | 0.00 | (2,598.99) |
| 912828Q78 | US TREASURY N B | 1.38% | 04/30/2021 | 12/08/2017 | 1,790,000.00 | 1,754,479.69 | 1,751,263.29 | 1,745,809.38 | 0.00 | (5,453.91) |
| **Totals for Cusip** | | | | | **2,643,000.00** | **2,615,316.54** | **2,585,803.84** | **2,577,750.94** | **0.00** | **(8,052.90)** |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 10/20/2017 | 11,920,000.00 | 11,792,742.56 | 11,737,940.59 | 11,599,650.00 | 0.00 | (138,290.59) |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 01/08/2018 | 1,675,000.00 | 1,642,808.59 | 1,642,808.59 | 1,629,984.38 | 0.00 | (12,824.21) |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 01/19/2018 | 1,665,000.00 | 1,615,310.16 | 1,615,310.16 | 1,620,253.13 | 4,942.97 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 01/22/2018 | 715,000.00 | 693,103.13 | 693,103.13 | 695,784.38 | 2,681.25 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 02/20/2018 | 855,000.00 | 814,587.89 | 814,587.89 | 832,021.88 | 17,433.99 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 03/27/2018 | 2,800,000.00 | 2,681,546.88 | 2,681,546.88 | 2,724,750.00 | 43,203.12 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 04/30/2018 | 5,500,000.00 | 5,228,007.81 | 5,228,007.81 | 5,352,187.50 | 124,179.69 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 05/31/2018 | 5,600,000.00 | 5,369,218.75 | 5,369,218.75 | 5,449,500.00 | 80,281.25 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/31/2018 | 5,800,000.00 | 5,562,562.50 | 5,562,562.50 | 5,644,125.00 | 81,562.50 | 0.00 |
| **Totals for Cusip** | | | | | **36,530,000.00** | **35,399,888.27** | **35,345,086.30** | **35,548,256.27** | **354,284.77** | **(151,114.80)** |
| 912828XM7 | US TREASURY NOTES | 1.62% | 07/31/2020 | 09/24/2018 | 1,625,000.00 | 1,590,849.61 | 1,590,849.61 | 1,601,958.00 | 11,108.39 | 0.00 |
| **Totals for Cusip** | | | | | **1,625,000.00** | **1,590,849.61** | **1,590,849.61** | **1,601,958.00** | **11,108.39** | **0.00** |
| 9128334U1 | US TREASURY STRIP | 0.00% | 08/15/2032 | 05/28/2013 | 24,800,000.00 | 13,510,544.00 | 16,872,622.71 | 16,749,572.55 | 0.00 | (123,050.16) |
| **Totals for Cusip** | | | | | **24,800,000.00** | **13,510,544.00** | **16,872,622.71** | **16,749,572.55** | **0.00** | **(123,050.16)** |
| 9128334V9 | US TREASURY STRIP | 0.00% | 02/15/2033 | 10/21/2010 | 14,400,000.00 | 5,714,352.00 | 9,673,270.99 | 9,570,373.92 | 0.00 | (102,897.07) |
| **Totals for Cusip** | | | | | **14,400,000.00** | **5,714,352.00** | **9,673,270.99** | **9,570,373.92** | **0.00** | **(102,897.07)** |
| 9128337S3 | US TREASURY STRIP | 0.00% | 11/15/2032 | 12/29/2011 | 23,400,000.00 | 12,585,690.00 | 15,805,894.57 | 15,674,226.98 | 0.00 | (131,667.59) |
| 9128337S3 | US TREASURY STRIP | 0.00% | 11/15/2032 | 01/13/2012 | 13,438,000.00 | 7,302,209.20 | 9,076,906.46 | 9,001,293.26 | 0.00 | (75,613.20) |
| **Totals for Cusip** | | | | | **36,838,000.00** | **19,887,899.20** | **24,882,801.03** | **24,675,520.24** | **0.00** | **(207,280.79)** |
| 9128337U8 | US TREASURY STRIP | 0.00% | 11/15/2033 | 04/27/2012 | 16,620,000.00 | 8,381,133.60 | 10,920,954.63 | 10,793,308.21 | 0.00 | (127,646.42) |



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**8217 SBA (PRU WCT)**
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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** | | | | | **16,620,000.00** | **8,381,133.60** | **10,920,954.63** | **10,793,308.21** | **0.00** | **(127,646.42)** |
| 9128337W4 | US TREASURY STRIP | 0.00% | 11/15/2034 | 10/21/2010 | 4,960,000.00 | 1,801,769.60 | 3,157,953.09 | 3,122,707.28 | 0.00 | (35,245.81) |
| 9128337W4 | US TREASURY STRIP | 0.00% | 11/15/2034 | 09/27/2011 | 21,500,000.00 | 10,124,565.00 | 13,688,707.94 | 13,535,928.72 | 0.00 | (152,779.22) |
| 9128337W4 | US TREASURY STRIP | 0.00% | 11/15/2034 | 05/10/2012 | 6,300,000.00 | 3,091,536.00 | 4,011,109.77 | 3,966,341.90 | 0.00 | (44,767.87) |
| **Totals for Cusip** | | | | | **32,760,000.00** | **15,017,870.60** | **20,857,770.80** | **20,624,977.90** | **0.00** | **(232,792.90)** |
| 912833LQ1 | US TREASURY STRIP | 0.00% | 02/15/2024 | 11/20/2013 | 14,496,000.00 | 10,734,722.88 | 12,556,559.87 | 12,711,104.33 | 154,544.46 | 0.00 |
| 912833LQ1 | US TREASURY STRIP | 0.00% | 02/15/2024 | 06/26/2014 | 2,985,000.00 | 2,309,643.75 | 2,585,632.67 | 2,617,456.29 | 31,823.62 | 0.00 |
| **Totals for Cusip** | | | | | **17,481,000.00** | **13,044,366.63** | **15,142,192.54** | **15,328,560.62** | **186,368.08** | **0.00** |
| 912833LX6 | US TREASURY STRIP | 0.00% | 11/15/2025 | 05/21/2004 | 15,230,000.00 | 4,353,038.60 | 12,551,384.00 | 12,698,588.35 | 147,204.35 | 0.00 |
| 912833LX6 | US TREASURY STRIP | 0.00% | 11/15/2025 | 09/10/2009 | 14,000,000.00 | 6,698,440.00 | 11,537,713.46 | 11,673,029.34 | 135,315.88 | 0.00 |
| 912833LX6 | US TREASURY STRIP | 0.00% | 11/15/2025 | 11/04/2009 | 7,875,000.00 | 3,772,518.75 | 6,489,963.82 | 6,566,079.00 | 76,115.18 | 0.00 |
| **Totals for Cusip** | | | | | **37,105,000.00** | **14,823,997.35** | **30,579,061.28** | **30,937,696.69** | **358,635.41** | **0.00** |
| 912833PA2 | US TREASURY STRIP | 0.00% | 08/15/2026 | 07/14/2014 | 34,090,000.00 | 23,829,250.90 | 27,531,236.38 | 27,803,673.44 | 272,437.06 | 0.00 |
| **Totals for Cusip** | | | | | **34,090,000.00** | **23,829,250.90** | **27,531,236.38** | **27,803,673.44** | **272,437.06** | **0.00** |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 09/26/2008 | 550,000.00 | 229,240.00 | 431,859.25 | 434,228.89 | 2,369.64 | 0.00 |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 03/14/2013 | 2,295,000.00 | 1,512,405.00 | 1,802,030.86 | 1,811,918.75 | 9,887.89 | 0.00 |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 11/21/2018 | 12,695,000.00 | 9,690,601.30 | 9,690,601.30 | 10,022,792.38 | 332,191.08 | 0.00 |
| **Totals for Cusip** | | | | | **15,540,000.00** | **11,432,246.30** | **11,924,491.41** | **12,268,940.02** | **344,448.61** | **0.00** |
| 912833QB9 | US TREASURY STRIP | 0.00% | 11/15/2027 | 11/20/2018 | 4,760,000.00 | 3,599,226.40 | 3,599,226.40 | 3,730,486.59 | 131,260.19 | 0.00 |
| 912833QB9 | US TREASURY STRIP | 0.00% | 11/15/2027 | 11/21/2018 | 1,290,000.00 | 974,543.40 | 974,543.40 | 1,010,993.21 | 36,449.81 | 0.00 |



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**8217 SBA (PRU WCT)**
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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** | | | | | **6,050,000.00** | **4,573,769.80** | **4,573,769.80** | **4,741,479.80** | **167,710.00** | **0.00** |
| 912833RY8 | US TREASURY STRIP | 0.00% | 02/15/2028 | 05/28/2014 | 14,300,000.00 | 9,502,064.00 | 11,077,784.15 | 11,106,697.46 | 28,913.31 | 0.00 |
| **Totals for Cusip** | | | | | **14,300,000.00** | **9,502,064.00** | **11,077,784.15** | **11,106,697.46** | **28,913.31** | **0.00** |
| 912833WQ9 | US TREASURY STRIP | 0.00% | 05/15/2028 | 05/25/2012 | 24,926,000.00 | 16,509,985.36 | 19,198,103.66 | 19,201,057.64 | 2,953.98 | 0.00 |
| **Totals for Cusip** | | | | | **24,926,000.00** | **16,509,985.36** | **19,198,103.66** | **19,201,057.64** | **2,953.98** | **0.00** |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 04/29/2010 | 11,000,000.00 | 4,445,540.00 | 8,225,922.87 | 8,200,257.12 | 0.00 | (25,665.75) |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 04/29/2010 | 9,985,000.00 | 3,986,913.65 | 7,466,894.53 | 7,443,597.03 | 0.00 | (23,297.50) |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 07/15/2011 | 30,955,000.00 | 14,323,807.15 | 23,148,494.77 | 23,076,269.01 | 0.00 | (72,225.76) |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 09/20/2012 | 2,000,000.00 | 1,265,060.00 | 1,495,622.34 | 1,490,955.84 | 0.00 | (4,666.50) |
| **Totals for Cusip** | | | | | **53,940,000.00** | **24,021,320.80** | **40,336,934.51** | **40,211,079.00** | **0.00** | **(125,855.51)** |
| 912834LB2 | US TREASURY STRIP | 0.00% | 02/15/2042 | 07/09/2013 | 20,000,000.00 | 6,693,800.00 | 10,189,722.40 | 9,823,059.80 | 0.00 | (366,662.60) |
| 912834LB2 | US TREASURY STRIP | 0.00% | 02/15/2042 | 11/05/2013 | 17,140,000.00 | 5,531,763.60 | 8,732,592.10 | 8,418,362.25 | 0.00 | (314,229.85) |
| **Totals for Cusip** | | | | | **37,140,000.00** | **12,225,563.60** | **18,922,314.50** | **18,241,422.05** | **0.00** | **(680,892.45)** |
| 912834LK2 | US TREASURY STRIP | 0.00% | 05/15/2042 | 06/26/2014 | 32,400,000.00 | 12,186,612.00 | 16,412,162.33 | 15,760,914.23 | 0.00 | (651,248.10) |
| 912834LK2 | US TREASURY STRIP | 0.00% | 05/15/2042 | 06/26/2014 | 50,000,000.00 | 18,806,500.00 | 25,327,411.00 | 24,322,398.50 | 0.00 | (1,005,012.50) |
| **Totals for Cusip** | | | | | **82,400,000.00** | **30,993,112.00** | **41,739,573.33** | **40,083,312.73** | **0.00** | **(1,656,260.60)** |
| 912834MT2 | US TREASURY STRIP | 0.00% | 08/15/2043 | 05/07/2014 | 11,730,000.00 | 4,121,570.10 | 5,709,356.62 | 5,484,596.69 | 0.00 | (224,759.93) |
| **Totals for Cusip** | | | | | **11,730,000.00** | **4,121,570.10** | **5,709,356.62** | **5,484,596.69** | **0.00** | **(224,759.93)** |
| **Totals for US Govt Bonds** | | | | | **628,868,000.00** | **391,825,371.80** | **473,379,343.11** | **472,447,624.42** | **3,087,603.94** | **(4,019,322.63)** |
| **Totals for 2560 8217 SBA 9FN** | | | | | **1,992,459,632.55** | **1,452,068,394.23** | **1,781,673,485.82** | **1,739,185,828.11** | **7,372,661.43** | **(49,860,319.14)** |
| | | | | Less cash due to broker | | (15,848,620) | | (15,848,620) | | |
| | | | | Total | | 1,436,219,774 | | 1,723,337,208 | | |



Prudential

# Appendix III

## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| 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 | 700,000.00 | 699,843.20 | 698,685.68 | 692,169.31 | 0.00 | (6,516.37) |
| | **Totals for Cusip** | | | | **700,000.00** | **699,843.20** | **698,685.68** | **692,169.31** | **0.00** | **(6,516.37)** |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/15/2024 | 01/17/2013 | 1,200,000.00 | 1,190,671.88 | 1,184,749.56 | 1,164,377.76 | 0.00 | (20,371.80) |
| | **Totals for Cusip** | | | | **1,200,000.00** | **1,190,671.88** | **1,184,749.56** | **1,164,377.76** | **0.00** | **(20,371.80)** |
| 34530WAA5 | FORD CREDIT AUTO OWNER TRUST/F | 2.44% | 01/15/2027 | 07/21/2015 | 500,000.00 | 499,802.35 | 501,909.50 | 495,798.50 | 0.00 | (6,111.00) |
| | **Totals for Cusip** | | | | **500,000.00** | **499,802.35** | **501,909.50** | **495,798.50** | **0.00** | **(6,111.00)** |
| 34531FAA1 | FORD CREDIT AUTO OWNER TRUST F | 2.62% | 08/15/2028 | 02/22/2017 | 1,300,000.00 | 1,299,722.58 | 1,300,777.01 | 1,281,298.07 | 0.00 | (19,478.94) |
| | **Totals for Cusip** | | | | **1,300,000.00** | **1,299,722.58** | **1,300,777.01** | **1,281,298.07** | **0.00** | **(19,478.94)** |
| **Totals for Asset-Backed** | | | | | **3,700,000.00** | **3,690,040.01** | **3,686,121.75** | **3,633,643.64** | **0.00** | **(52,478.11)** |
| **CMO** | | | | | | | | | | |
| 361924AJ2 | GNMA | 6.50% | 06/17/2020 | 10/25/1991 | 3,316.74 | 2,683.47 | 3,397.24 | 3,348.03 | 0.00 | (49.21) |
| | **Totals for Cusip** | | | | **3,316.74** | **2,683.47** | **3,397.24** | **3,348.03** | **0.00** | **(49.21)** |
| **Totals for CMO** | | | | | **3,316.74** | **2,683.47** | **3,397.24** | **3,348.03** | **0.00** | **(49.21)** |
| **Corporate** | | | | | | | | | | |
| 00115AAE9 | AEP TRANSMISSION CO LLC | 3.10% | 12/01/2026 | 05/07/2018 | 90,000.00 | 90,704.92 | 90,704.92 | 86,958.10 | 0.00 | (3,746.82) |
| | **Totals for Cusip** | | | | **90,000.00** | **90,704.92** | **90,704.92** | **86,958.10** | **0.00** | **(3,746.82)** |
| 00138CAD0 | AIG GLOBAL FUNDING | 2.15% | 07/02/2020 | 06/27/2017 | 260,000.00 | 259,836.20 | 257,697.32 | 256,145.48 | 0.00 | (1,551.84) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **260,000.00** | **259,836.20** | **257,697.32** | **256,145.48** | **0.00** | **(1,551.84)** |
| 00206RCN0 | AT&T INC | 3.40% | 05/15/2025 | 04/23/2015 | 500,000.00 | 498,520.00 | 491,575.20 | 470,826.43 | 0.00 | (20,748.77) |
| | **Totals for Cusip** | | | | **500,000.00** | **498,520.00** | **491,575.20** | **470,826.43** | **0.00** | **(20,748.77)** |
| 002824AY6 | ABBOTT LABORATORIES | 5.30% | 05/27/2040 | 05/07/2018 | 200,000.00 | 220,914.00 | 220,914.00 | 220,535.67 | 0.00 | (378.33) |
| | **Totals for Cusip** | | | | **200,000.00** | **220,914.00** | **220,914.00** | **220,535.67** | **0.00** | **(378.33)** |
| 002824BF6 | ABBOTT LABORATORIES | 3.75% | 11/30/2026 | 04/18/2018 | 113,000.00 | 111,889.21 | 111,889.21 | 111,598.40 | 0.00 | (290.81) |
| | **Totals for Cusip** | | | | **113,000.00** | **111,889.21** | **111,889.21** | **111,598.40** | **0.00** | **(290.81)** |
| 002824BK5 | ABBOTT LABORATORIES | 2.80% | 09/15/2020 | 03/06/2017 | 290,000.00 | 292,882.60 | 291,950.38 | 288,285.51 | 0.00 | (3,664.87) |
| | **Totals for Cusip** | | | | **290,000.00** | **292,882.60** | **291,950.38** | **288,285.51** | **0.00** | **(3,664.87)** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 240,000.00 | 239,580.00 | 246,738.17 | 230,204.35 | 0.00 | (16,533.82) |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/24/2018 | 560,000.00 | 543,653.60 | 543,653.60 | 537,143.48 | 0.00 | (6,510.12) |
| | **Totals for Cusip** | | | | **800,000.00** | **783,233.60** | **790,391.77** | **767,347.83** | **0.00** | **(23,043.94)** |
| 00507UAR2 | ACTAVIS FUNDING SCS | 3.45% | 03/15/2022 | 03/03/2015 | 420,000.00 | 419,403.60 | 426,742.74 | 413,297.92 | 0.00 | (13,444.82) |
| | **Totals for Cusip** | | | | **420,000.00** | **419,403.60** | **426,742.74** | **413,297.92** | **0.00** | **(13,444.82)** |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 02/19/2004 | 525,000.00 | 729,104.25 | 578,242.94 | 545,193.20 | 0.00 | (33,049.74) |
| | **Totals for Cusip** | | | | **525,000.00** | **729,104.25** | **578,242.94** | **545,193.20** | **0.00** | **(33,049.74)** |
| 010392FN3 | ALABAMA POWER CO | 2.80% | 04/01/2025 | 04/09/2015 | 60,000.00 | 59,932.80 | 59,126.23 | 57,197.33 | 0.00 | (1,928.90) |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **60,000.00** | **59,932.80** | **59,126.23** | **57,197.33** | **0.00** | **(1,928.90)** |
| 023765AA8 | AMER AIRLINE 16-2 AA PTT | 3.20% | 06/15/2028 | 05/02/2016 | 197,890.00 | 197,890.00 | 197,310.18 | 186,052.22 | 0.00 | (11,257.96) |
| **Totals for Cusip** | | | | | **197,890.00** | **197,890.00** | **197,310.18** | **186,052.22** | **0.00** | **(11,257.96)** |
| 026874DL8 | AMERICAN INTERNATIONAL GROUP | 4.75% | 04/01/2048 | 03/19/2018 | 230,000.00 | 229,487.10 | 229,487.10 | 210,478.06 | 0.00 | (19,009.04) |
| **Totals for Cusip** | | | | | **230,000.00** | **229,487.10** | **229,487.10** | **210,478.06** | **0.00** | **(19,009.04)** |
| 03073EAP0 | AMERISOURCEBERGEN CORP | 3.45% | 12/15/2027 | 11/29/2017 | 125,000.00 | 124,693.75 | 123,959.83 | 116,437.67 | 0.00 | (7,522.16) |
| 03073EAP0 | AMERISOURCEBERGEN CORP | 3.45% | 12/15/2027 | 12/04/2017 | 125,000.00 | 124,191.25 | 123,959.83 | 116,437.67 | 0.00 | (7,522.16) |
| **Totals for Cusip** | | | | | **250,000.00** | **248,885.00** | **247,919.66** | **232,875.34** | **0.00** | **(15,044.32)** |
| 036752AC7 | ANTHEM INC | 3.35% | 12/01/2024 | 11/14/2017 | 250,000.00 | 249,920.00 | 253,630.65 | 243,548.83 | 0.00 | (10,081.82) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,920.00** | **253,630.65** | **243,548.83** | **0.00** | **(10,081.82)** |
| 037833CG3 | APPLE INC | 3.00% | 02/09/2024 | 02/02/2017 | 165,000.00 | 164,927.40 | 167,094.36 | 162,948.59 | 0.00 | (4,145.77) |
| **Totals for Cusip** | | | | | **165,000.00** | **164,927.40** | **167,094.36** | **162,948.59** | **0.00** | **(4,145.77)** |
| 037833CK4 | APPLE INC | 1.90% | 02/07/2020 | 02/02/2017 | 750,000.00 | 749,632.50 | 747,744.22 | 743,488.06 | 0.00 | (4,256.16) |
| **Totals for Cusip** | | | | | **750,000.00** | **749,632.50** | **747,744.22** | **743,488.06** | **0.00** | **(4,256.16)** |
| 03835VAA4 | APTIV PLC | 3.15% | 11/19/2020 | 12/05/2017 | 105,000.00 | 104,860.62 | 106,621.73 | 103,950.25 | 0.00 | (2,671.48) |
| **Totals for Cusip** | | | | | **105,000.00** | **104,860.62** | **106,621.73** | **103,950.25** | **0.00** | **(2,671.48)** |
| 03939CAA1 | ARCH CAPITAL FINANCE LLC | 4.01% | 12/15/2026 | 11/29/2016 | 85,000.00 | 85,000.00 | 88,495.55 | 84,876.96 | 0.00 | (3,618.59) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **85,000.00** | **85,000.00** | **88,495.55** | **84,876.96** | **0.00** | **(3,618.59)** |
| 03939CAB9 | ARCH CAPITAL FINANCE LLC | 5.03% | 12/15/2046 | 04/27/2017 | 250,000.00 | 273,740.00 | 290,571.17 | 261,059.91 | 0.00 | (29,511.26) |
| | **Totals for Cusip** | | | | **250,000.00** | **273,740.00** | **290,571.17** | **261,059.91** | **0.00** | **(29,511.26)** |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 04/25/2016 | 70,000.00 | 70,000.00 | 74,016.63 | 67,472.80 | 0.00 | (6,543.83) |
| | **Totals for Cusip** | | | | **70,000.00** | **70,000.00** | **74,016.63** | **67,472.80** | **0.00** | **(6,543.83)** |
| 05351WAA1 | AVANGRID INC | 3.15% | 12/01/2024 | 11/16/2017 | 100,000.00 | 99,762.00 | 99,476.81 | 96,499.03 | 0.00 | (2,977.78) |
| | **Totals for Cusip** | | | | **100,000.00** | **99,762.00** | **99,476.81** | **96,499.03** | **0.00** | **(2,977.78)** |
| 05464HAA8 | AXIS SPECIALTY FINAN PLC | 2.65% | 04/01/2019 | 03/06/2014 | 65,000.00 | 64,932.40 | 64,782.86 | 64,867.51 | 84.65 | 0.00 |
| | **Totals for Cusip** | | | | **65,000.00** | **64,932.40** | **64,782.86** | **64,867.51** | **84.65** | **0.00** |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 06/01/2009 | 130,000.00 | 129,546.30 | 137,072.77 | 131,505.70 | 0.00 | (5,567.07) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 04/07/2010 | 170,000.00 | 186,075.20 | 179,249.01 | 171,968.99 | 0.00 | (7,280.02) |
| | **Totals for Cusip** | | | | **300,000.00** | **315,621.50** | **316,321.78** | **303,474.69** | **0.00** | **(12,847.09)** |
| 05526DAV7 | BAT CAPITAL CORP | 2.76% | 08/15/2022 | 11/20/2018 | 285,000.00 | 274,180.93 | 274,180.93 | 269,188.11 | 0.00 | (4,992.82) |
| | **Totals for Cusip** | | | | **285,000.00** | **274,180.93** | **274,180.93** | **269,188.11** | **0.00** | **(4,992.82)** |
| 05723KAD2 | BAKER HUGHES LLC CO OBL | 2.77% | 12/15/2022 | 01/31/2018 | 460,000.00 | 460,000.00 | 460,000.00 | 441,322.76 | 0.00 | (18,677.24) |
| | **Totals for Cusip** | | | | **460,000.00** | **460,000.00** | **460,000.00** | **441,322.76** | **0.00** | **(18,677.24)** |
| 06051GGR4 | BANK OF AMERICA CORP | 3.59% | 07/21/2028 | 07/18/2017 | 500,000.00 | 500,000.00 | 508,226.86 | 474,159.59 | 0.00 | (34,067.27) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| 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** | **500,000.00** | **508,226.86** | **474,159.59** | **0.00** | **(34,067.27)** |
| 06738EAV7 | BARCLAYS PLC | 4.95% | 01/10/2047 | 01/03/2017 | 225,000.00 | 224,790.75 | 249,674.68 | 198,831.80 | 0.00 | (50,842.88) |
| | **Totals for Cusip** | | | | **225,000.00** | **224,790.75** | **249,674.68** | **198,831.80** | **0.00** | **(50,842.88)** |
| 06738EBD6 | BARCLAYS PLC | 4.97% | 05/16/2029 | 05/09/2018 | 200,000.00 | 200,000.00 | 200,000.00 | 192,835.52 | 0.00 | (7,164.48) |
| | **Totals for Cusip** | | | | **200,000.00** | **200,000.00** | **200,000.00** | **192,835.52** | **0.00** | **(7,164.48)** |
| 075887BR9 | BECTON DICKINSON & CO | 2.40% | 06/05/2020 | 05/22/2017 | 205,000.00 | 205,000.00 | 203,888.17 | 201,800.71 | 0.00 | (2,087.46) |
| | **Totals for Cusip** | | | | **205,000.00** | **205,000.00** | **203,888.17** | **201,800.71** | **0.00** | **(2,087.46)** |
| 09062XAC7 | BIOGEN IDEC INC | 2.90% | 09/15/2020 | 09/10/2015 | 275,000.00 | 274,428.00 | 278,745.92 | 272,952.11 | 0.00 | (5,793.81) |
| | **Totals for Cusip** | | | | **275,000.00** | **274,428.00** | **278,745.92** | **272,952.11** | **0.00** | **(5,793.81)** |
| 097023BR5 | BOEING CO | 2.25% | 06/15/2026 | 08/20/2018 | 345,000.00 | 316,603.05 | 316,603.05 | 318,170.29 | 1,567.24 | 0.00 |
| | **Totals for Cusip** | | | | **345,000.00** | **316,603.05** | **316,603.05** | **318,170.29** | **1,567.24** | **0.00** |
| 111021AE1 | BRITISH TELECOM PLC | 9.62% | 12/15/2030 | 12/04/2003 | 285,000.00 | 368,026.20 | 425,809.31 | 385,455.03 | 0.00 | (40,354.28) |
| | **Totals for Cusip** | | | | **285,000.00** | **368,026.20** | **425,809.31** | **385,455.03** | **0.00** | **(40,354.28)** |
| 12527GAG8 | CF INDUSTRIES INC | 3.40% | 12/01/2021 | 11/10/2016 | 55,000.00 | 54,919.15 | 55,564.35 | 53,928.52 | 0.00 | (1,635.83) |
| | **Totals for Cusip** | | | | **55,000.00** | **54,919.15** | **55,564.35** | **53,928.52** | **0.00** | **(1,635.83)** |
| 125896BQ2 | CMS ENERGY CORP | 3.00% | 05/15/2026 | 05/02/2016 | 75,000.00 | 74,716.50 | 73,636.82 | 70,522.65 | 0.00 | (3,114.17) |
| | **Totals for Cusip** | | | | **75,000.00** | **74,716.50** | **73,636.82** | **70,522.65** | **0.00** | **(3,114.17)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 126408GH0 | CSX CORP | 6.00% | 10/01/2036 | 06/30/2010 | 135,000.00 | 144,656.55 | 173,095.23 | 156,875.34 | 0.00 | (16,219.89) |
| **Totals for Cusip** | | | | | **135,000.00** | **144,656.55** | **173,095.23** | **156,875.34** | **0.00** | **(16,219.89)** |
| 126408HG1 | CSX CORP | 4.25% | 11/01/2066 | 10/13/2016 | 80,000.00 | 79,800.80 | 79,934.91 | 69,162.50 | 0.00 | (10,772.41) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,800.80** | **79,934.91** | **69,162.50** | **0.00** | **(10,772.41)** |
| 126650CW8 | CVS CAREMARK CORP | 4.10% | 03/25/2025 | 03/06/2018 | 500,000.00 | 495,105.00 | 495,105.00 | 495,011.17 | 0.00 | (93.83) |
| **Totals for Cusip** | | | | | **500,000.00** | **495,105.00** | **495,105.00** | **495,011.17** | **0.00** | **(93.83)** |
| 126650CX6 | CVS HEALTH CORP | 4.30% | 03/25/2028 | 03/06/2018 | 165,000.00 | 162,680.10 | 162,680.10 | 161,305.49 | 0.00 | (1,374.61) |
| **Totals for Cusip** | | | | | **165,000.00** | **162,680.10** | **162,680.10** | **161,305.49** | **0.00** | **(1,374.61)** |
| 13645RAE4 | CANADIAN PACIFIC RR CO | 5.75% | 03/15/2033 | 11/06/2015 | 215,000.00 | 239,869.05 | 257,154.42 | 244,403.58 | 0.00 | (12,750.84) |
| **Totals for Cusip** | | | | | **215,000.00** | **239,869.05** | **257,154.42** | **244,403.58** | **0.00** | **(12,750.84)** |
| 14042RFH9 | CAPITAL ONE NA | 2.35% | 01/31/2020 | 01/16/2018 | 500,000.00 | 497,510.00 | 497,510.00 | 493,661.07 | 0.00 | (3,848.93) |
| **Totals for Cusip** | | | | | **500,000.00** | **497,510.00** | **497,510.00** | **493,661.07** | **0.00** | **(3,848.93)** |
| 14149YAW8 | CARDINAL HEALTH INC | 4.60% | 03/15/2043 | 01/24/2018 | 350,000.00 | 355,855.50 | 355,855.50 | 303,295.94 | 0.00 | (52,559.56) |
| **Totals for Cusip** | | | | | **350,000.00** | **355,855.50** | **355,855.50** | **303,295.94** | **0.00** | **(52,559.56)** |
| 14913QAA7 | CATERPILLAR FINL SERVICE | 2.40% | 06/06/2022 | 06/01/2017 | 500,000.00 | 499,230.00 | 496,950.00 | 488,059.99 | 0.00 | (8,890.01) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,230.00** | **496,950.00** | **488,059.99** | **0.00** | **(8,890.01)** |
| 15135UAP4 | CENOVUS ENERGY INC | 5.25% | 06/15/2037 | 12/11/2017 | 125,000.00 | 125,807.00 | 128,737.09 | 110,123.70 | 0.00 | (18,613.39) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **125,000.00** | **125,807.00** | **128,737.09** | **110,123.70** | **0.00** | **(18,613.39)** |
| 161175BB9 | CHARTER COMM OPT LLC CAP | 4.46% | 07/23/2022 | 12/01/2016 | 250,000.00 | 250,000.00 | 260,837.28 | 252,401.40 | 0.00 | (8,435.88) |
| | **Totals for Cusip** | | | | **250,000.00** | **250,000.00** | **260,837.28** | **252,401.40** | **0.00** | **(8,435.88)** |
| 161175BL7 | CHARTER COMM OPT LLC CAP | 5.38% | 05/01/2047 | 11/27/2017 | 90,000.00 | 89,969.50 | 92,281.44 | 81,555.20 | 0.00 | (10,726.24) |
| | **Totals for Cusip** | | | | **90,000.00** | **89,969.50** | **92,281.44** | **81,555.20** | **0.00** | **(10,726.24)** |
| 166764BH2 | CHEVRON CORP | 1.56% | 05/16/2019 | 05/09/2016 | 500,000.00 | 500,000.00 | 497,142.94 | 497,300.22 | 157.28 | 0.00 |
| | **Totals for Cusip** | | | | **500,000.00** | **500,000.00** | **497,142.94** | **497,300.22** | **157.28** | **0.00** |
| 17252MAN0 | CINTAS CORPORATION NO. 2 | 3.70% | 04/01/2027 | 03/09/2017 | 250,000.00 | 249,040.00 | 260,131.22 | 244,165.12 | 0.00 | (15,966.10) |
| | **Totals for Cusip** | | | | **250,000.00** | **249,040.00** | **260,131.22** | **244,165.12** | **0.00** | **(15,966.10)** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 10/23/2015 | 125,000.00 | 125,373.75 | 132,337.82 | 120,477.10 | 0.00 | (11,860.72) |
| | **Totals for Cusip** | | | | **125,000.00** | **125,373.75** | **132,337.82** | **120,477.10** | **0.00** | **(11,860.72)** |
| 172967KK6 | CITIGROUP INC | 2.70% | 03/30/2021 | 06/02/2016 | 550,000.00 | 552,436.50 | 551,670.64 | 541,832.42 | 0.00 | (9,838.22) |
| | **Totals for Cusip** | | | | **550,000.00** | **552,436.50** | **551,670.64** | **541,832.42** | **0.00** | **(9,838.22)** |
| 172967KY6 | CITIGROUP INC | 3.20% | 10/21/2026 | 10/17/2016 | 525,000.00 | 524,690.25 | 520,898.14 | 484,673.91 | 0.00 | (36,224.23) |
| | **Totals for Cusip** | | | | **525,000.00** | **524,690.25** | **520,898.14** | **484,673.91** | **0.00** | **(36,224.23)** |
| 195869AQ5 | COLONIAL PIPELINE CO | 4.25% | 04/15/2048 | 03/27/2018 | 240,000.00 | 237,182.40 | 237,182.40 | 230,118.04 | 0.00 | (7,064.36) |
| | **Totals for Cusip** | | | | **240,000.00** | **237,182.40** | **237,182.40** | **230,118.04** | **0.00** | **(7,064.36)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 20030NCQ2 | COMCAST CORP | 3.45% | 10/01/2021 | 10/02/2018 | 470,000.00 | 469,525.30 | 469,525.30 | 474,765.33 | 5,240.03 | 0.00 |
| **Totals for Cusip** | | | | | **470,000.00** | **469,525.30** | **469,525.30** | **474,765.33** | **5,240.03** | **0.00** |
| 205887BZ4 | CONAGRA BRANDS INC | 3.80% | 10/22/2021 | 10/15/2018 | 125,000.00 | 124,856.25 | 124,856.25 | 125,044.08 | 187.83 | 0.00 |
| **Totals for Cusip** | | | | | **125,000.00** | **124,856.25** | **124,856.25** | **125,044.08** | **187.83** | **0.00** |
| 20605PAK7 | CONCHO RESOURCES INC | 4.30% | 08/15/2028 | 06/14/2018 | 100,000.00 | 99,660.00 | 99,660.00 | 97,820.12 | 0.00 | (1,839.88) |
| **Totals for Cusip** | | | | | **100,000.00** | **99,660.00** | **99,660.00** | **97,820.12** | **0.00** | **(1,839.88)** |
| 21036PBC1 | CONSTELLATION BRANDS INC | 4.65% | 11/15/2028 | 10/22/2018 | 40,000.00 | 39,888.00 | 39,888.00 | 39,835.40 | 0.00 | (52.60) |
| **Totals for Cusip** | | | | | **40,000.00** | **39,888.00** | **39,888.00** | **39,835.40** | **0.00** | **(52.60)** |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 03/27/2007 | 362,451.98 | 362,451.98 | 395,181.39 | 378,472.36 | 0.00 | (16,709.03) |
| **Totals for Cusip** | | | | | **362,451.98** | **362,451.98** | **395,181.39** | **378,472.36** | **0.00** | **(16,709.03)** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 07/12/2022 | 11/17/2010 | 10,784.68 | 10,784.68 | 11,293.50 | 10,930.63 | 0.00 | (362.87) |
| **Totals for Cusip** | | | | | **10,784.68** | **10,784.68** | **11,293.50** | **10,930.63** | **0.00** | **(362.87)** |
| 210805DH7 | CONTINENTAL AIRLINES | 6.70% | 06/15/2021 | 10/05/2005 | 13,261.16 | 12,664.41 | 14,388.36 | 14,056.83 | 0.00 | (331.53) |
| **Totals for Cusip** | | | | | **13,261.16** | **12,664.41** | **14,388.36** | **14,056.83** | **0.00** | **(331.53)** |
| 224044CH8 | COX COMMUNICATIONS INC | 3.15% | 08/15/2024 | 07/24/2017 | 570,000.00 | 569,213.40 | 561,384.16 | 548,342.05 | 0.00 | (13,042.11) |
| **Totals for Cusip** | | | | | **570,000.00** | **569,213.40** | **561,384.16** | **548,342.05** | **0.00** | **(13,042.11)** |
| 22535WAE7 | CREDIT AGRICOLE LONDON | 3.75% | 04/24/2023 | 04/17/2018 | 250,000.00 | 249,120.00 | 249,120.00 | 244,635.03 | 0.00 | (4,484.97) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **250,000.00** | **249,120.00** | **249,120.00** | **244,635.03** | **0.00** | **(4,484.97)** |
| 225433AT8 | CRED SUIS GP FUN LTD | 3.80% | 06/09/2023 | 02/23/2017 | 500,000.00 | 502,200.00 | 515,647.17 | 490,643.47 | 0.00 | (25,003.70) |
| | **Totals for Cusip** | | | | **500,000.00** | **502,200.00** | **515,647.17** | **490,643.47** | **0.00** | **(25,003.70)** |
| 23355LAB2 | DXC TECHNOLOGY CO | 2.88% | 03/27/2020 | 08/07/2017 | 80,000.00 | 79,778.28 | 80,389.16 | 79,308.65 | 0.00 | (1,080.51) |
| | **Totals for Cusip** | | | | **80,000.00** | **79,778.28** | **80,389.16** | **79,308.65** | **0.00** | **(1,080.51)** |
| 233851CK8 | DAIMLER FINANCE NA LLC | 2.20% | 10/30/2021 | 10/26/2016 | 250,000.00 | 249,930.00 | 245,514.12 | 241,101.82 | 0.00 | (4,412.30) |
| | **Totals for Cusip** | | | | **250,000.00** | **249,930.00** | **245,514.12** | **241,101.82** | **0.00** | **(4,412.30)** |
| 235851AP7 | DANAHER CORP | 2.40% | 09/15/2020 | 09/10/2015 | 470,000.00 | 468,857.90 | 471,771.87 | 465,693.23 | 0.00 | (6,078.64) |
| | **Totals for Cusip** | | | | **470,000.00** | **468,857.90** | **471,771.87** | **465,693.23** | **0.00** | **(6,078.64)** |
| 24422ETF6 | DEERE JOHN CAPITAL CORP | 2.55% | 01/08/2021 | 01/05/2016 | 250,000.00 | 249,742.50 | 250,964.67 | 247,741.03 | 0.00 | (3,223.64) |
| | **Totals for Cusip** | | | | **250,000.00** | **249,742.50** | **250,964.67** | **247,741.03** | **0.00** | **(3,223.64)** |
| 24422ETS8 | DEERE JOHN CAPITAL CORP | 1.95% | 06/22/2020 | 06/19/2017 | 225,000.00 | 224,862.75 | 223,404.20 | 221,490.13 | 0.00 | (1,914.07) |
| | **Totals for Cusip** | | | | **225,000.00** | **224,862.75** | **223,404.20** | **221,490.13** | **0.00** | **(1,914.07)** |
| 24422EUH0 | JOHN DEERE CAPITAL CORP | 3.45% | 06/07/2023 | 06/04/2018 | 350,000.00 | 349,807.50 | 349,807.50 | 351,322.33 | 1,514.83 | 0.00 |
| | **Totals for Cusip** | | | | **350,000.00** | **349,807.50** | **349,807.50** | **351,322.33** | **1,514.83** | **0.00** |
| 24422EUM9 | DEERE JOHN CAPITAL CORP | 3.65% | 10/12/2023 | 10/09/2018 | 95,000.00 | 94,982.90 | 94,982.90 | 95,994.38 | 1,011.48 | 0.00 |
| | **Totals for Cusip** | | | | **95,000.00** | **94,982.90** | **94,982.90** | **95,994.38** | **1,011.48** | **0.00** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 247361ZH4 | DELTA AIR LINES | 4.95% | 11/23/2020 | 11/15/2010 | 10,744.15 | 10,744.15 | 11,025.65 | 10,803.24 | 0.00 | (222.41) |
| **Totals for Cusip** | | | | | **10,744.15** | **10,744.15** | **11,025.65** | **10,803.24** | **0.00** | **(222.41)** |
| 247361ZK7 | DELTA AIR LINES | 2.88% | 03/13/2020 | 03/09/2017 | 220,000.00 | 219,399.40 | 221,276.60 | 218,538.47 | 0.00 | (2,738.13) |
| **Totals for Cusip** | | | | | **220,000.00** | **219,399.40** | **221,276.60** | **218,538.47** | **0.00** | **(2,738.13)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 02/10/2024 | 04/17/2008 | 199,753.44 | 199,753.44 | 227,219.55 | 214,475.27 | 0.00 | (12,744.28) |
| **Totals for Cusip** | | | | | **199,753.44** | **199,753.44** | **227,219.55** | **214,475.27** | **0.00** | **(12,744.28)** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 200,000.00 | 199,950.00 | 202,505.48 | 199,408.95 | 0.00 | (3,096.53) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,950.00** | **202,505.48** | **199,408.95** | **0.00** | **(3,096.53)** |
| 25466AAD3 | DISCOVER BANK | 4.20% | 08/08/2023 | 08/05/2013 | 275,000.00 | 273,933.00 | 288,783.44 | 275,063.26 | 0.00 | (13,720.18) |
| **Totals for Cusip** | | | | | **275,000.00** | **273,933.00** | **288,783.44** | **275,063.26** | **0.00** | **(13,720.18)** |
| 25468PDH6 | DISNEY WALT COMPANY | 1.65% | 01/08/2019 | 01/05/2016 | 1,000,000.00 | 998,660.00 | 997,028.56 | 999,776.25 | 2,747.69 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **998,660.00** | **997,028.56** | **999,776.25** | **2,747.69** | **0.00** |
| 256746AF5 | DOLLAR TREE INC | 3.70% | 05/15/2023 | 04/05/2018 | 165,000.00 | 164,693.10 | 164,693.10 | 162,250.20 | 0.00 | (2,442.90) |
| **Totals for Cusip** | | | | | **165,000.00** | **164,693.10** | **164,693.10** | **162,250.20** | **0.00** | **(2,442.90)** |
| 25746UBU2 | DOMINION ENERGY INC | 2.96% | 07/01/2019 | 05/23/2016 | 100,000.00 | 100,099.00 | 100,774.15 | 99,644.38 | 0.00 | (1,129.77) |
| **Totals for Cusip** | | | | | **100,000.00** | **100,099.00** | **100,774.15** | **99,644.38** | **0.00** | **(1,129.77)** |
| 26078JAB6 | DOWDUPONT INC | 4.20% | 11/15/2023 | 11/14/2018 | 250,000.00 | 250,000.00 | 250,000.00 | 255,537.44 | 5,537.44 | 0.00 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **250,000.00** | **250,000.00** | **250,000.00** | **255,537.44** | **5,537.44** | **0.00** |
| 26875PAM3 | EOG RESOURCES INC | 3.15% | 04/01/2025 | 03/12/2015 | 120,000.00 | 119,998.80 | 119,554.01 | 116,059.26 | 0.00 | (3,494.75) |
| **Totals for Cusip** | | | | | **120,000.00** | **119,998.80** | **119,554.01** | **116,059.26** | **0.00** | **(3,494.75)** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 170,000.00 | 169,751.80 | 180,930.94 | 174,483.55 | 0.00 | (6,447.39) |
| **Totals for Cusip** | | | | | **170,000.00** | **169,751.80** | **180,930.94** | **174,483.55** | **0.00** | **(6,447.39)** |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/21/2014 | 165,000.00 | 207,002.40 | 208,264.62 | 195,986.34 | 0.00 | (12,278.28) |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/02/2017 | 35,000.00 | 42,302.05 | 44,177.34 | 41,572.86 | 0.00 | (2,604.48) |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 04/09/2018 | 100,000.00 | 124,018.00 | 124,018.00 | 118,779.60 | 0.00 | (5,238.40) |
| **Totals for Cusip** | | | | | **300,000.00** | **373,322.45** | **376,459.96** | **356,338.80** | **0.00** | **(20,121.16)** |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/02/2014 | 200,000.00 | 262,296.00 | 267,449.84 | 248,654.46 | 0.00 | (18,795.38) |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 03/05/2018 | 50,000.00 | 64,426.50 | 64,426.50 | 62,163.62 | 0.00 | (2,262.88) |
| **Totals for Cusip** | | | | | **250,000.00** | **326,722.50** | **331,876.34** | **310,818.08** | **0.00** | **(21,058.26)** |
| 26884TAL6 | ERAC USA FINANCE LLC | 3.85% | 11/15/2024 | 02/24/2015 | 142,000.00 | 147,718.34 | 147,099.97 | 141,295.44 | 0.00 | (5,804.53) |
| **Totals for Cusip** | | | | | **142,000.00** | **147,718.34** | **147,099.97** | **141,295.44** | **0.00** | **(5,804.53)** |
| 29103DAC0 | EMERA US FINANCE LP | 2.15% | 06/15/2019 | 01/13/2017 | 400,000.00 | 399,876.52 | 398,443.89 | 396,729.65 | 0.00 | (1,714.24) |
| **Totals for Cusip** | | | | | **400,000.00** | **399,876.52** | **398,443.89** | **396,729.65** | **0.00** | **(1,714.24)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 292480AG5 | ENABLE MIDSTREAM PARTNERS LP | 2.40% | 05/15/2019 | 12/22/2015 | 110,000.00 | 109,941.65 | 109,368.87 | 109,376.54 | 7.67 | 0.00 |
| **Totals for Cusip** | | | | | **110,000.00** | **109,941.65** | **109,368.87** | **109,376.54** | **7.67** | **0.00** |
| 292505AJ3 | ENCANA CORP | 3.90% | 11/15/2021 | 09/13/2018 | 500,000.00 | 503,105.00 | 503,105.00 | 500,422.67 | 0.00 | (2,682.33) |
| **Totals for Cusip** | | | | | **500,000.00** | **503,105.00** | **503,105.00** | **500,422.67** | **0.00** | **(2,682.33)** |
| 29278GAJ7 | ENEL FINANCE INTL NV | 4.62% | 09/14/2025 | 09/11/2018 | 250,000.00 | 248,422.50 | 248,422.50 | 239,869.64 | 0.00 | (8,552.86) |
| **Totals for Cusip** | | | | | **250,000.00** | **248,422.50** | **248,422.50** | **239,869.64** | **0.00** | **(8,552.86)** |
| 29364NAT5 | ENTERGY MISSISSIPPI | 2.85% | 06/01/2028 | 05/10/2016 | 80,000.00 | 79,974.40 | 77,458.01 | 74,788.66 | 0.00 | (2,669.35) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,974.40** | **77,458.01** | **74,788.66** | **0.00** | **(2,669.35)** |
| 29364WAK4 | ENTERGY LOUISIANA LLC | 5.40% | 11/01/2024 | 11/10/2009 | 140,000.00 | 139,521.20 | 159,856.58 | 153,890.93 | 0.00 | (5,965.65) |
| **Totals for Cusip** | | | | | **140,000.00** | **139,521.20** | **159,856.58** | **153,890.93** | **0.00** | **(5,965.65)** |
| 29379VBD4 | ENTERPRISE PRODUCTS OPER | 2.55% | 10/15/2019 | 10/02/2014 | 175,000.00 | 174,966.75 | 175,551.04 | 174,072.40 | 0.00 | (1,478.64) |
| **Totals for Cusip** | | | | | **175,000.00** | **174,966.75** | **175,551.04** | **174,072.40** | **0.00** | **(1,478.64)** |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 09/16/2009 | 375,000.00 | 374,268.75 | 392,779.90 | 379,830.19 | 0.00 | (12,949.71) |
| **Totals for Cusip** | | | | | **375,000.00** | **374,268.75** | **392,779.90** | **379,830.19** | **0.00** | **(12,949.71)** |
| 30219GAQ1 | EXPRESS SCRIPTS HOLDING CO | 3.00% | 07/15/2023 | 06/29/2016 | 110,000.00 | 109,902.10 | 109,235.25 | 105,872.50 | 0.00 | (3,362.75) |
| **Totals for Cusip** | | | | | **110,000.00** | **109,902.10** | **109,235.25** | **105,872.50** | **0.00** | **(3,362.75)** |
| 30231GAF9 | EXXON MOBIL CORPORATION | 2.71% | 03/06/2025 | 03/18/2015 | 250,000.00 | 252,370.00 | 249,151.21 | 242,088.62 | 0.00 | (7,062.59) |



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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** | | | | **250,000.00** | **252,370.00** | **249,151.21** | **242,088.62** | **0.00** | **(7,062.59)** |
| 30231GAG7 | EXXON MOBIL CORPORATION | 1.91% | 03/06/2020 | 03/03/2015 | 825,000.00 | 825,000.00 | 820,732.18 | 817,583.00 | 0.00 | (3,149.18) |
| | **Totals for Cusip** | | | | **825,000.00** | **825,000.00** | **820,732.18** | **817,583.00** | **0.00** | **(3,149.18)** |
| 30231GAV4 | EXXON MOBIL CORPORATION | 2.22% | 03/01/2021 | 02/29/2016 | 565,000.00 | 565,000.00 | 563,735.56 | 556,865.02 | 0.00 | (6,870.54) |
| | **Totals for Cusip** | | | | **565,000.00** | **565,000.00** | **563,735.56** | **556,865.02** | **0.00** | **(6,870.54)** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 06/01/2016 | 110,000.00 | 109,924.10 | 110,813.82 | 108,452.17 | 0.00 | (2,361.65) |
| | **Totals for Cusip** | | | | **110,000.00** | **109,924.10** | **110,813.82** | **108,452.17** | **0.00** | **(2,361.65)** |
| 302491AQ8 | FMC CORP | 5.20% | 12/15/2019 | 11/24/2009 | 135,000.00 | 134,547.75 | 140,783.34 | 136,509.49 | 0.00 | (4,273.85) |
| | **Totals for Cusip** | | | | **135,000.00** | **134,547.75** | **140,783.34** | **136,509.49** | **0.00** | **(4,273.85)** |
| 3134A2HG6 | FREDDIE MAC | 0.00% | 12/11/2025 | 02/21/2018 | 600,000.00 | 469,008.00 | 469,008.00 | 487,489.37 | 18,481.37 | 0.00 |
| | **Totals for Cusip** | | | | **600,000.00** | **469,008.00** | **469,008.00** | **487,489.37** | **18,481.37** | **0.00** |
| 337738AM0 | FISERV INC | 3.50% | 10/01/2022 | 09/18/2012 | 120,000.00 | 119,446.80 | 123,510.94 | 119,172.88 | 0.00 | (4,338.06) |
| | **Totals for Cusip** | | | | **120,000.00** | **119,446.80** | **123,510.94** | **119,172.88** | **0.00** | **(4,338.06)** |
| 338915AM3 | FLEETBOSTON FINANCIAL GROUP | 6.70% | 07/15/2028 | 10/23/2013 | 100,000.00 | 112,225.00 | 122,764.00 | 114,049.94 | 0.00 | (8,714.06) |
| | **Totals for Cusip** | | | | **100,000.00** | **112,225.00** | **122,764.00** | **114,049.94** | **0.00** | **(8,714.06)** |
| 345370BM1 | FORD MOTOR COMPANY | 7.75% | 06/15/2043 | 03/25/2015 | 161,000.00 | 215,834.99 | 211,474.78 | 166,408.10 | 0.00 | (45,066.68) |
| 345370BM1 | FORD MOTOR COMPANY | 7.75% | 06/15/2043 | 10/14/2015 | 100,000.00 | 124,134.00 | 131,350.80 | 103,359.07 | 0.00 | (27,991.73) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **261,000.00** | **339,968.99** | **342,825.58** | **269,767.17** | **0.00** | **(73,058.41)** |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 10/03/2017 | 250,000.00 | 291,862.50 | 292,644.80 | 249,820.17 | 0.00 | (42,824.63) |
| | **Totals for Cusip** | | | | **250,000.00** | **291,862.50** | **292,644.80** | **249,820.17** | **0.00** | **(42,824.63)** |
| 345370CA6 | FORD MOTOR COMPANY | 7.45% | 07/16/2031 | 08/28/2017 | 175,000.00 | 224,280.00 | 228,762.26 | 180,429.19 | 0.00 | (48,333.07) |
| | **Totals for Cusip** | | | | **175,000.00** | **224,280.00** | **228,762.26** | **180,429.19** | **0.00** | **(48,333.07)** |
| 369550BE7 | GENERAL DYNAMICS CORP | 3.00% | 05/11/2021 | 05/08/2018 | 320,000.00 | 317,776.00 | 317,776.00 | 320,258.78 | 2,482.78 | 0.00 |
| | **Totals for Cusip** | | | | **320,000.00** | **317,776.00** | **317,776.00** | **320,258.78** | **2,482.78** | **0.00** |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 09/07/2018 | 250,000.00 | 257,675.00 | 257,675.00 | 234,335.73 | 0.00 | (23,339.27) |
| | **Totals for Cusip** | | | | **250,000.00** | **257,675.00** | **257,675.00** | **234,335.73** | **0.00** | **(23,339.27)** |
| 37045VAH3 | GENERAL MOTORS CO | 5.00% | 04/01/2035 | 08/03/2017 | 195,000.00 | 194,873.25 | 206,648.01 | 165,802.93 | 0.00 | (40,845.08) |
| | **Totals for Cusip** | | | | **195,000.00** | **194,873.25** | **206,648.01** | **165,802.93** | **0.00** | **(40,845.08)** |
| 37045VAL4 | GENERAL MOTORS CO | 6.75% | 04/01/2046 | 03/14/2018 | 150,000.00 | 173,740.50 | 173,740.50 | 145,215.61 | 0.00 | (28,524.89) |
| | **Totals for Cusip** | | | | **150,000.00** | **173,740.50** | **173,740.50** | **145,215.61** | **0.00** | **(28,524.89)** |
| 37045VAP5 | GENERAL MOTORS CO | 5.15% | 04/01/2038 | 10/18/2017 | 130,000.00 | 135,314.40 | 138,599.97 | 111,067.18 | 0.00 | (27,532.79) |
| | **Totals for Cusip** | | | | **130,000.00** | **135,314.40** | **138,599.97** | **111,067.18** | **0.00** | **(27,532.79)** |
| 37045XAL0 | GENERAL MOTORS FINL CO | 4.25% | 05/15/2023 | 06/25/2015 | 250,000.00 | 252,492.50 | 261,505.00 | 244,154.61 | 0.00 | (17,350.39) |
| | **Totals for Cusip** | | | | **250,000.00** | **252,492.50** | **261,505.00** | **244,154.61** | **0.00** | **(17,350.39)** |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 37045XBB1 | GENERAL MOTORS FINL CO | 3.10% | 01/15/2019 | 10/07/2015 | 180,000.00 | 179,917.20 | 180,963.38 | 179,992.87 | 0.00 | (970.51) |
| **Totals for Cusip** | | | | | **180,000.00** | **179,917.20** | **180,963.38** | **179,992.87** | **0.00** | **(970.51)** |
| 37045XBJ4 | GENERAL MOTORS FINL CO | 2.40% | 05/09/2019 | 05/04/2016 | 500,000.00 | 499,480.00 | 500,121.29 | 498,120.85 | 0.00 | (2,000.44) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,480.00** | **500,121.29** | **498,120.85** | **0.00** | **(2,000.44)** |
| 37045XBS4 | GENERAL MOTORS FINL CO | 3.45% | 01/14/2022 | 06/20/2018 | 100,000.00 | 98,777.00 | 98,777.00 | 96,903.13 | 0.00 | (1,873.87) |
| **Totals for Cusip** | | | | | **100,000.00** | **98,777.00** | **98,777.00** | **96,903.13** | **0.00** | **(1,873.87)** |
| 375558AY9 | GILEAD SCIENCES INC | 2.35% | 02/01/2020 | 11/12/2014 | 70,000.00 | 69,840.40 | 70,327.43 | 69,530.51 | 0.00 | (796.92) |
| **Totals for Cusip** | | | | | **70,000.00** | **69,840.40** | **70,327.43** | **69,530.51** | **0.00** | **(796.92)** |
| 375558BB8 | GILEAD SCIENCES INC | 2.55% | 09/01/2020 | 09/09/2015 | 250,000.00 | 249,550.00 | 252,221.53 | 247,978.12 | 0.00 | (4,243.41) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,550.00** | **252,221.53** | **247,978.12** | **0.00** | **(4,243.41)** |
| 38141EA25 | GOLDMAN SACHS | 7.50% | 02/15/2019 | 03/23/2017 | 230,000.00 | 252,910.30 | 243,072.14 | 231,107.76 | 0.00 | (11,964.38) |
| **Totals for Cusip** | | | | | **230,000.00** | **252,910.30** | **243,072.14** | **231,107.76** | **0.00** | **(11,964.38)** |
| 38141GWZ3 | GOLDMAN SACHS GROUP INC | 4.22% | 05/01/2029 | 09/07/2018 | 400,000.00 | 395,332.00 | 395,332.00 | 384,955.33 | 0.00 | (10,376.67) |
| **Totals for Cusip** | | | | | **400,000.00** | **395,332.00** | **395,332.00** | **384,955.33** | **0.00** | **(10,376.67)** |
| 38143U8H7 | GOLDMAN SACHS GROUP INC | 3.75% | 02/25/2026 | 12/01/2017 | 70,000.00 | 71,791.30 | 71,826.33 | 66,195.23 | 0.00 | (5,631.10) |
| **Totals for Cusip** | | | | | **70,000.00** | **71,791.30** | **71,826.33** | **66,195.23** | **0.00** | **(5,631.10)** |
| 38148LAF3 | GOLDMAN SACHS GROUP INC | 5.15% | 05/22/2045 | 08/24/2016 | 60,000.00 | 66,633.00 | 69,578.67 | 56,108.38 | 0.00 | (13,470.29) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **60,000.00** | **66,633.00** | **69,578.67** | **56,108.38** | **0.00** | **(13,470.29)** |
| 40573LAG1 | HALFMOON PARENT INC | 3.40% | 09/17/2021 | 09/06/2018 | 450,000.00 | 450,000.00 | 450,000.00 | 448,976.44 | 0.00 | (1,023.56) |
| | **Totals for Cusip** | | | | **450,000.00** | **450,000.00** | **450,000.00** | **448,976.44** | **0.00** | **(1,023.56)** |
| 41283LAD7 | HARLEY-DAVIDSON FINL SER | 2.40% | 09/15/2019 | 09/11/2014 | 310,000.00 | 308,812.70 | 309,659.46 | 307,424.56 | 0.00 | (2,234.90) |
| | **Totals for Cusip** | | | | **310,000.00** | **308,812.70** | **309,659.46** | **307,424.56** | **0.00** | **(2,234.90)** |
| 41283LAG0 | HARLEY-DAVIDSON FINL SER | 2.25% | 01/15/2019 | 01/05/2016 | 195,000.00 | 194,976.60 | 195,031.16 | 194,922.57 | 0.00 | (108.59) |
| | **Totals for Cusip** | | | | **195,000.00** | **194,976.60** | **195,031.16** | **194,922.57** | **0.00** | **(108.59)** |
| 42217KBF2 | WELLTOWER INC | 4.00% | 06/01/2025 | 05/20/2015 | 110,000.00 | 109,918.60 | 113,744.98 | 108,561.48 | 0.00 | (5,183.50) |
| | **Totals for Cusip** | | | | **110,000.00** | **109,918.60** | **113,744.98** | **108,561.48** | **0.00** | **(5,183.50)** |
| 423452AB7 | HELMERICH & PAYNE INC | 4.65% | 03/15/2025 | 12/18/2018 | 150,000.00 | 152,139.90 | 152,139.90 | 152,948.19 | 808.29 | 0.00 |
| | **Totals for Cusip** | | | | **150,000.00** | **152,139.90** | **152,139.90** | **152,948.19** | **808.29** | **0.00** |
| 438516BJ4 | HONEYWELL INTERNATIONAL INC | 1.40% | 10/30/2019 | 10/24/2016 | 750,000.00 | 749,407.50 | 741,875.87 | 740,537.45 | 0.00 | (1,338.42) |
| | **Totals for Cusip** | | | | **750,000.00** | **749,407.50** | **741,875.87** | **740,537.45** | **0.00** | **(1,338.42)** |
| 44107TAX4 | HOST HOTELS & RESORTS LP | 3.88% | 04/01/2024 | 03/09/2017 | 130,000.00 | 129,447.50 | 132,263.13 | 128,246.67 | 0.00 | (4,016.46) |
| | **Totals for Cusip** | | | | **130,000.00** | **129,447.50** | **132,263.13** | **128,246.67** | **0.00** | **(4,016.46)** |
| 44644AAB3 | HUNTINGTON NATIONAL BANK | 2.50% | 08/07/2022 | 08/02/2017 | 500,000.00 | 498,810.00 | 493,167.18 | 483,049.82 | 0.00 | (10,117.36) |
| | **Totals for Cusip** | | | | **500,000.00** | **498,810.00** | **493,167.18** | **483,049.82** | **0.00** | **(10,117.36)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 448814DX8 | HYDRO QUEBEC | 8.40% | 01/15/2022 | 04/27/2010 | 275,000.00 | 366,619.00 | 329,133.53 | 316,636.39 | 0.00 | (12,497.14) |
| **Totals for Cusip** | | | | | **275,000.00** | **366,619.00** | **329,133.53** | **316,636.39** | **0.00** | **(12,497.14)** |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 12/19/2014 | 500,000.00 | 706,880.00 | 646,093.02 | 621,066.24 | 0.00 | (25,026.78) |
| **Totals for Cusip** | | | | | **500,000.00** | **706,880.00** | **646,093.02** | **621,066.24** | **0.00** | **(25,026.78)** |
| 460690BM1 | INTERPUBLIC GROUP COS | 3.50% | 10/01/2020 | 09/18/2018 | 75,000.00 | 74,855.25 | 74,855.25 | 75,092.87 | 237.62 | 0.00 |
| **Totals for Cusip** | | | | | **75,000.00** | **74,855.25** | **74,855.25** | **75,092.87** | **237.62** | **0.00** |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 07/20/2016 | 875,000.00 | 1,104,137.79 | 1,023,167.34 | 984,373.63 | 0.00 | (38,793.71) |
| **Totals for Cusip** | | | | | **875,000.00** | **1,104,137.79** | **1,023,167.34** | **984,373.63** | **0.00** | **(38,793.71)** |
| 46625HKC3 | JP MORGAN CHASE & CO | 3.12% | 01/23/2025 | 02/20/2018 | 420,000.00 | 407,643.60 | 407,643.60 | 400,136.54 | 0.00 | (7,507.06) |
| **Totals for Cusip** | | | | | **420,000.00** | **407,643.60** | **407,643.60** | **400,136.54** | **0.00** | **(7,507.06)** |
| 476556DA0 | JERSEY CENTRAL POWER AND LIGHT | 7.35% | 02/01/2019 | 01/22/2009 | 70,000.00 | 69,911.10 | 73,504.49 | 70,213.61 | 0.00 | (3,290.88) |
| **Totals for Cusip** | | | | | **70,000.00** | **69,911.10** | **73,504.49** | **70,213.61** | **0.00** | **(3,290.88)** |
| 476556DB8 | JERSEY CENTRAL POWER AND LIGHT | 4.70% | 04/01/2024 | 08/14/2013 | 400,000.00 | 397,924.00 | 433,119.37 | 416,452.25 | 0.00 | (16,667.12) |
| **Totals for Cusip** | | | | | **400,000.00** | **397,924.00** | **433,119.37** | **416,452.25** | **0.00** | **(16,667.12)** |
| 478160CK8 | JOHNSON & JOHNSON | 2.90% | 01/15/2028 | 11/08/2017 | 500,000.00 | 499,405.00 | 500,742.47 | 479,222.32 | 0.00 | (21,520.15) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,405.00** | **500,742.47** | **479,222.32** | **0.00** | **(21,520.15)** |
| 478375AR9 | JOHNSON CONTROLS INTL PL | 3.90% | 02/14/2026 | 12/09/2016 | 205,000.00 | 208,539.33 | 214,487.42 | 201,045.25 | 0.00 | (13,442.17) |



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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** | | | | **205,000.00** | **208,539.33** | **214,487.42** | **201,045.25** | **0.00** | **(13,442.17)** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/17/2010 | 125,000.00 | 141,738.75 | 147,347.17 | 139,357.59 | 0.00 | (7,989.58) |
| | **Totals for Cusip** | | | | **125,000.00** | **141,738.75** | **147,347.17** | **139,357.59** | **0.00** | **(7,989.58)** |
| 494386AC9 | KIMBERLY CLARK DE MEXICO SAB D | 3.25% | 03/12/2025 | 03/05/2015 | 165,000.00 | 164,107.35 | 162,214.88 | 154,531.28 | 0.00 | (7,683.60) |
| | **Totals for Cusip** | | | | **165,000.00** | **164,107.35** | **162,214.88** | **154,531.28** | **0.00** | **(7,683.60)** |
| 494550AQ9 | KINDER MORGAN ENERGY PARTNERS | 7.30% | 08/15/2033 | 10/01/2009 | 150,000.00 | 161,226.00 | 187,383.81 | 173,378.45 | 0.00 | (14,005.36) |
| | **Totals for Cusip** | | | | **150,000.00** | **161,226.00** | **187,383.81** | **173,378.45** | **0.00** | **(14,005.36)** |
| 50076QAZ9 | KRAFT FOODS INC | 3.50% | 06/06/2022 | 01/08/2013 | 140,000.00 | 138,799.97 | 143,256.24 | 138,588.02 | 0.00 | (4,668.22) |
| | **Totals for Cusip** | | | | **140,000.00** | **138,799.97** | **143,256.24** | **138,588.02** | **0.00** | **(4,668.22)** |
| 50077LAJ5 | KRAFT HEINZ FOODS CO | 3.50% | 07/15/2022 | 08/16/2016 | 500,000.00 | 498,983.34 | 511,375.91 | 492,746.27 | 0.00 | (18,629.64) |
| | **Totals for Cusip** | | | | **500,000.00** | **498,983.34** | **511,375.91** | **492,746.27** | **0.00** | **(18,629.64)** |
| 502413BF3 | L3 TECHNOLOGIES INC | 3.85% | 06/15/2023 | 05/30/2018 | 235,000.00 | 234,539.40 | 234,539.40 | 235,365.24 | 825.84 | 0.00 |
| | **Totals for Cusip** | | | | **235,000.00** | **234,539.40** | **234,539.40** | **235,365.24** | **825.84** | **0.00** |
| 50247VAC3 | LYB INTL FINANCE BV | 4.88% | 03/15/2044 | 06/19/2018 | 250,000.00 | 249,945.00 | 249,945.00 | 227,025.20 | 0.00 | (22,919.80) |
| | **Totals for Cusip** | | | | **250,000.00** | **249,945.00** | **249,945.00** | **227,025.20** | **0.00** | **(22,919.80)** |
| 50540RAU6 | LABORATORY CORP OF AMER | 3.60% | 09/01/2027 | 08/15/2017 | 150,000.00 | 149,773.50 | 150,367.20 | 142,862.65 | 0.00 | (7,504.55) |
| | **Totals for Cusip** | | | | **150,000.00** | **149,773.50** | **150,367.20** | **142,862.65** | **0.00** | **(7,504.55)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 525ESC1O7 | LEHMAN BROTHERS HOLDINGS | 0.00% | 05/17/2013 | 08/22/2007 | 245,000.00 | 124,777.85 | 7,494.00 | 4,655.00 | 0.00 | (2,839.00) |
| **Totals for Cusip** | | | | | **245,000.00** | **124,777.85** | **7,494.00** | **4,655.00** | **0.00** | **(2,839.00)** |
| 525ESC6J3 | LEHMAN BROTHERS HOLDINGS | 0.00% | 11/10/2049 | 11/08/2005 | 360,000.00 | 180,195.70 | 11,039.54 | 6,840.00 | 0.00 | (4,199.54) |
| **Totals for Cusip** | | | | | **360,000.00** | **180,195.70** | **11,039.54** | **6,840.00** | **0.00** | **(4,199.54)** |
| 525ESC6X2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/26/2014 | 09/19/2007 | 370,000.00 | 197,083.08 | 11,630.05 | 7,215.00 | 0.00 | (4,415.05) |
| **Totals for Cusip** | | | | | **370,000.00** | **197,083.08** | **11,630.05** | **7,215.00** | **0.00** | **(4,415.05)** |
| 526107AD9 | LENNOX INTERNATIONAL INC | 3.00% | 11/15/2023 | 10/25/2016 | 255,000.00 | 254,854.65 | 251,796.22 | 239,957.60 | 0.00 | (11,838.62) |
| **Totals for Cusip** | | | | | **255,000.00** | **254,854.65** | **251,796.22** | **239,957.60** | **0.00** | **(11,838.62)** |
| 53079EBE3 | LIBERTY MUTUAL GROUP | 4.25% | 06/15/2023 | 06/13/2013 | 125,000.00 | 125,242.50 | 131,716.50 | 126,027.04 | 0.00 | (5,689.46) |
| 53079EBE3 | LIBERTY MUTUAL GROUP | 4.25% | 06/15/2023 | 06/13/2013 | 125,000.00 | 124,206.25 | 131,716.50 | 126,027.04 | 0.00 | (5,689.46) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,448.75** | **263,433.00** | **252,054.08** | **0.00** | **(11,378.92)** |
| 532457BQ0 | LILLY ELI & CO | 2.35% | 05/15/2022 | 05/04/2017 | 225,000.00 | 224,660.25 | 224,374.83 | 220,969.81 | 0.00 | (3,405.02) |
| **Totals for Cusip** | | | | | **225,000.00** | **224,660.25** | **224,374.83** | **220,969.81** | **0.00** | **(3,405.02)** |
| 534187BH1 | LINCOLN NATIONAL CORP | 3.80% | 03/01/2028 | 02/07/2018 | 100,000.00 | 99,767.00 | 99,767.00 | 96,986.88 | 0.00 | (2,780.12) |
| **Totals for Cusip** | | | | | **100,000.00** | **99,767.00** | **99,767.00** | **96,986.88** | **0.00** | **(2,780.12)** |
| 539439AR0 | LLOYDS TSB GROUP PLC | 4.38% | 03/22/2028 | 03/15/2018 | 200,000.00 | 199,294.00 | 199,294.00 | 189,737.59 | 0.00 | (9,556.41) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,294.00** | **199,294.00** | **189,737.59** | **0.00** | **(9,556.41)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 53944YAF0 | LLOYDS BANKING GROUP PLC | 4.45% | 05/08/2025 | 05/01/2018 | 200,000.00 | 199,880.00 | 199,880.00 | 198,592.89 | 0.00 | (1,287.11) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,880.00** | **199,880.00** | **198,592.89** | **0.00** | **(1,287.11)** |
| 55336VAE0 | MPLX LP | 4.50% | 07/15/2023 | 04/17/2018 | 50,000.00 | 51,811.00 | 51,811.00 | 50,500.57 | 0.00 | (1,310.43) |
| 55336VAE0 | MPLX LP | 4.50% | 07/15/2023 | 05/30/2018 | 20,000.00 | 20,641.80 | 20,641.80 | 20,200.23 | 0.00 | (441.57) |
| **Totals for Cusip** | | | | | **70,000.00** | **72,452.80** | **72,452.80** | **70,700.80** | **0.00** | **(1,752.00)** |
| 55336VAK6 | MPLX LP | 4.12% | 03/01/2027 | 02/07/2017 | 125,000.00 | 124,792.50 | 128,029.81 | 119,014.22 | 0.00 | (9,015.59) |
| **Totals for Cusip** | | | | | **125,000.00** | **124,792.50** | **128,029.81** | **119,014.22** | **0.00** | **(9,015.59)** |
| 55336VAQ3 | MPLX LP | 3.38% | 03/15/2023 | 02/05/2018 | 25,000.00 | 24,982.75 | 24,982.75 | 24,265.93 | 0.00 | (716.82) |
| **Totals for Cusip** | | | | | **25,000.00** | **24,982.75** | **24,982.75** | **24,265.93** | **0.00** | **(716.82)** |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 05/25/2016 | 400,000.00 | 412,620.00 | 413,597.19 | 401,734.07 | 0.00 | (11,863.12) |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 01/19/2017 | 250,000.00 | 253,732.50 | 258,498.25 | 251,083.79 | 0.00 | (7,414.46) |
| **Totals for Cusip** | | | | | **650,000.00** | **666,352.50** | **672,095.44** | **652,817.86** | **0.00** | **(19,277.58)** |
| 565122AC2 | MAPLE ESCROW SUB | 4.06% | 05/25/2023 | 05/14/2018 | 305,000.00 | 305,000.00 | 305,000.00 | 303,944.25 | 0.00 | (1,055.75) |
| **Totals for Cusip** | | | | | **305,000.00** | **305,000.00** | **305,000.00** | **303,944.25** | **0.00** | **(1,055.75)** |
| 570535AK0 | MARKEL CORP | 4.90% | 07/01/2022 | 06/27/2012 | 350,000.00 | 349,482.00 | 377,836.81 | 361,329.56 | 0.00 | (16,507.25) |
| **Totals for Cusip** | | | | | **350,000.00** | **349,482.00** | **377,836.81** | **361,329.56** | **0.00** | **(16,507.25)** |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 03/29/2016 | 75,000.00 | 74,217.75 | 84,816.56 | 74,404.25 | 0.00 | (10,412.31) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **75,000.00** | **74,217.75** | **84,816.56** | **74,404.25** | **0.00** | **(10,412.31)** |
| 571748AY8 | MARSH & MCLENNAN COS INC | 2.35% | 03/06/2020 | 03/03/2015 | 300,000.00 | 299,760.00 | 299,829.65 | 297,340.26 | 0.00 | (2,489.39) |
| | **Totals for Cusip** | | | | **300,000.00** | **299,760.00** | **299,829.65** | **297,340.26** | **0.00** | **(2,489.39)** |
| 571903AR4 | MARRIOTT INTERNATIONAL INC | 2.30% | 01/15/2022 | 06/07/2016 | 555,000.00 | 552,707.85 | 544,887.32 | 533,573.63 | 0.00 | (11,313.69) |
| | **Totals for Cusip** | | | | **555,000.00** | **552,707.85** | **544,887.32** | **533,573.63** | **0.00** | **(11,313.69)** |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 335,000.00 | 334,350.37 | 343,122.15 | 334,075.22 | 0.00 | (9,046.93) |
| | **Totals for Cusip** | | | | **335,000.00** | **334,350.37** | **343,122.15** | **334,075.22** | **0.00** | **(9,046.93)** |
| 586054AB4 | MEMORIAL SLOAN-KETTERING | 4.12% | 07/01/2052 | 11/28/2012 | 65,000.00 | 64,595.70 | 68,477.24 | 64,881.53 | 0.00 | (3,595.71) |
| | **Totals for Cusip** | | | | **65,000.00** | **64,595.70** | **68,477.24** | **64,881.53** | **0.00** | **(3,595.71)** |
| 594918AU8 | MICROSOFT CORP | 3.75% | 05/01/2043 | 07/28/2014 | 35,000.00 | 32,494.00 | 36,703.45 | 33,782.26 | 0.00 | (2,921.19) |
| | **Totals for Cusip** | | | | **35,000.00** | **32,494.00** | **36,703.45** | **33,782.26** | **0.00** | **(2,921.19)** |
| 595017AJ3 | MICROCHIP TECHNOLOGY | 3.92% | 06/01/2021 | 05/23/2018 | 160,000.00 | 160,000.00 | 160,000.00 | 158,718.03 | 0.00 | (1,281.97) |
| | **Totals for Cusip** | | | | **160,000.00** | **160,000.00** | **160,000.00** | **158,718.03** | **0.00** | **(1,281.97)** |
| 610202BR3 | MONONGAHELA POWER CO | 3.55% | 05/15/2027 | 05/09/2017 | 135,000.00 | 134,943.30 | 137,631.92 | 132,270.18 | 0.00 | (5,361.74) |
| | **Totals for Cusip** | | | | **135,000.00** | **134,943.30** | **137,631.92** | **132,270.18** | **0.00** | **(5,361.74)** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 07/12/2018 | 140,000.00 | 138,658.80 | 138,658.80 | 136,052.60 | 0.00 | (2,606.20) |
| | **Totals for Cusip** | | | | **140,000.00** | **138,658.80** | **138,658.80** | **136,052.60** | **0.00** | **(2,606.20)** |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 02/20/2013 | 215,000.00 | 214,219.55 | 222,817.68 | 214,621.02 | 0.00 | (8,196.66) |
| **Totals for Cusip** | | | | | **215,000.00** | **214,219.55** | **222,817.68** | **214,621.02** | **0.00** | **(8,196.66)** |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 06/13/2018 | 185,000.00 | 182,389.65 | 182,389.65 | 180,443.66 | 0.00 | (1,945.99) |
| **Totals for Cusip** | | | | | **185,000.00** | **182,389.65** | **182,389.65** | **180,443.66** | **0.00** | **(1,945.99)** |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 05/22/2013 | 95,000.00 | 94,468.00 | 98,974.91 | 95,137.21 | 0.00 | (3,837.70) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 07/22/2016 | 45,000.00 | 47,020.95 | 46,882.85 | 45,065.00 | 0.00 | (1,817.85) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 11/16/2016 | 30,000.00 | 31,003.50 | 31,255.23 | 30,043.33 | 0.00 | (1,211.90) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 06/28/2017 | 30,000.00 | 31,383.00 | 31,255.23 | 30,043.33 | 0.00 | (1,211.90) |
| **Totals for Cusip** | | | | | **200,000.00** | **203,875.45** | **208,368.22** | **200,288.87** | **0.00** | **(8,079.35)** |
| 617482V92 | MORGAN STANLEY | 6.38% | 07/24/2042 | 07/19/2012 | 100,000.00 | 98,867.00 | 139,034.73 | 122,379.67 | 0.00 | (16,655.06) |
| **Totals for Cusip** | | | | | **100,000.00** | **98,867.00** | **139,034.73** | **122,379.67** | **0.00** | **(16,655.06)** |
| 628530BH9 | MYLAN INC | 5.20% | 04/15/2048 | 03/28/2018 | 100,000.00 | 99,682.00 | 99,682.00 | 82,454.58 | 0.00 | (17,227.42) |
| **Totals for Cusip** | | | | | **100,000.00** | **99,682.00** | **99,682.00** | **82,454.58** | **0.00** | **(17,227.42)** |
| 62854AAK0 | MYLAN NV | 2.50% | 06/07/2019 | 01/31/2017 | 74,000.00 | 73,933.16 | 73,923.51 | 73,651.97 | 0.00 | (271.54) |
| **Totals for Cusip** | | | | | **74,000.00** | **73,933.16** | **73,923.51** | **73,651.97** | **0.00** | **(271.54)** |
| 638585BF5 | NATIONSBANK CORP | 6.80% | 03/15/2028 | 07/21/2011 | 225,000.00 | 227,189.25 | 277,396.59 | 257,371.08 | 0.00 | (20,025.51) |



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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** | | | | **225,000.00** | **227,189.25** | **277,396.59** | **257,371.08** | **0.00** | **(20,025.51)** |
| 63946BAE0 | NBC UNIVERSAL MEDIA LLC | 4.38% | 04/01/2021 | 08/18/2011 | 265,000.00 | 264,925.81 | 280,868.17 | 271,619.28 | 0.00 | (9,248.89) |
| | **Totals for Cusip** | | | | **265,000.00** | **264,925.81** | **280,868.17** | **271,619.28** | **0.00** | **(9,248.89)** |
| 641062AD6 | NESTLE HOLDINGS INC | 3.35% | 09/24/2023 | 09/17/2018 | 500,000.00 | 499,910.00 | 499,910.00 | 504,950.05 | 5,040.05 | 0.00 |
| | **Totals for Cusip** | | | | **500,000.00** | **499,910.00** | **499,910.00** | **504,950.05** | **5,040.05** | **0.00** |
| 649322AA2 | NY & PRESBYTERIAN HOSPIT | 4.02% | 08/01/2045 | 01/29/2015 | 45,000.00 | 45,000.00 | 47,611.18 | 43,754.44 | 0.00 | (3,856.74) |
| | **Totals for Cusip** | | | | **45,000.00** | **45,000.00** | **47,611.18** | **43,754.44** | **0.00** | **(3,856.74)** |
| 649322AE4 | NY & PRESBYTERIAN HOSPIT | 4.76% | 08/01/2116 | 06/21/2016 | 120,000.00 | 119,992.80 | 127,759.10 | 118,488.51 | 0.00 | (9,270.59) |
| | **Totals for Cusip** | | | | **120,000.00** | **119,992.80** | **127,759.10** | **118,488.51** | **0.00** | **(9,270.59)** |
| 651229AX4 | NEWELL BRANDS INC | 5.38% | 04/01/2036 | 05/09/2017 | 193,000.00 | 217,773.48 | 225,884.58 | 183,627.74 | 0.00 | (42,256.84) |
| | **Totals for Cusip** | | | | **193,000.00** | **217,773.48** | **225,884.58** | **183,627.74** | **0.00** | **(42,256.84)** |
| 65339KAT7 | NEXTERA ENERGY CAPITAL | 3.55% | 05/01/2027 | 04/25/2017 | 375,000.00 | 373,935.00 | 381,991.46 | 357,842.04 | 0.00 | (24,149.42) |
| | **Totals for Cusip** | | | | **375,000.00** | **373,935.00** | **381,991.46** | **357,842.04** | **0.00** | **(24,149.42)** |
| 65473QBC6 | NISOURCE FINANCE CORP | 4.80% | 02/15/2044 | 04/09/2013 | 130,000.00 | 129,447.50 | 147,160.50 | 125,860.75 | 0.00 | (21,299.75) |
| | **Totals for Cusip** | | | | **130,000.00** | **129,447.50** | **147,160.50** | **125,860.75** | **0.00** | **(21,299.75)** |
| 655844AW8 | NORFOLK SOUTHERN CORP | 5.59% | 05/17/2025 | 05/17/2005 | 48,000.00 | 47,908.80 | 55,050.84 | 53,163.91 | 0.00 | (1,886.93) |
| | **Totals for Cusip** | | | | **48,000.00** | **47,908.80** | **55,050.84** | **53,163.91** | **0.00** | **(1,886.93)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 655844CB2 | NORFOLK SOUTHERN CORP | 5.10% | 08/01/2118 | 07/30/2018 | 200,000.00 | 199,612.00 | 199,612.00 | 196,244.99 | 0.00 | (3,367.01) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,612.00** | **199,612.00** | **196,244.99** | **0.00** | **(3,367.01)** |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 07/25/2000 | 450,000.00 | 521,523.00 | 534,711.84 | 511,147.50 | 0.00 | (23,564.34) |
| **Totals for Cusip** | | | | | **450,000.00** | **521,523.00** | **534,711.84** | **511,147.50** | **0.00** | **(23,564.34)** |
| 67021CAL1 | NSTAR ELECTRIC COMPANY | 2.70% | 06/01/2026 | 05/23/2016 | 155,000.00 | 154,460.60 | 149,671.13 | 145,102.03 | 0.00 | (4,569.10) |
| **Totals for Cusip** | | | | | **155,000.00** | **154,460.60** | **149,671.13** | **145,102.03** | **0.00** | **(4,569.10)** |
| 682680AN3 | ONEOK INC | 6.00% | 06/15/2035 | 07/20/2017 | 425,000.00 | 478,724.25 | 485,921.50 | 423,794.08 | 0.00 | (62,127.42) |
| **Totals for Cusip** | | | | | **425,000.00** | **478,724.25** | **485,921.50** | **423,794.08** | **0.00** | **(62,127.42)** |
| 68327LAB2 | CADILLAC FAIRVIEW PRP TR | 3.88% | 03/20/2027 | 03/13/2017 | 300,000.00 | 299,112.00 | 306,701.97 | 298,583.28 | 0.00 | (8,118.69) |
| **Totals for Cusip** | | | | | **300,000.00** | **299,112.00** | **306,701.97** | **298,583.28** | **0.00** | **(8,118.69)** |
| 68389XBK0 | ORACLE CORP | 1.90% | 09/15/2021 | 06/29/2016 | 400,000.00 | 399,304.00 | 393,687.36 | 388,082.99 | 0.00 | (5,604.37) |
| **Totals for Cusip** | | | | | **400,000.00** | **399,304.00** | **393,687.36** | **388,082.99** | **0.00** | **(5,604.37)** |
| 68389XBL8 | ORACLE CORP | 2.40% | 09/15/2023 | 06/29/2016 | 255,000.00 | 254,956.65 | 251,811.00 | 244,706.28 | 0.00 | (7,104.72) |
| **Totals for Cusip** | | | | | **255,000.00** | **254,956.65** | **251,811.00** | **244,706.28** | **0.00** | **(7,104.72)** |
| 69352PAE3 | PPL CAPITAL FUNDING INC | 3.50% | 12/01/2022 | 10/10/2012 | 100,000.00 | 99,843.00 | 102,814.66 | 98,378.34 | 0.00 | (4,436.32) |
| **Totals for Cusip** | | | | | **100,000.00** | **99,843.00** | **102,814.66** | **98,378.34** | **0.00** | **(4,436.32)** |
| 694308HS9 | PACIFIC GAS & ELECTRIC | 3.30% | 03/15/2027 | 05/30/2018 | 270,000.00 | 252,396.00 | 252,396.00 | 222,266.37 | 0.00 | (30,129.63) |



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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** | | | | **270,000.00** | **252,396.00** | **252,396.00** | **222,266.37** | **0.00** | **(30,129.63)** |
| 698900AG2 | ENCANA CORP | 7.20% | 11/01/2031 | 07/18/2017 | 250,000.00 | 302,502.50 | 320,972.24 | 282,738.10 | 0.00 | (38,234.14) |
| | **Totals for Cusip** | | | | **250,000.00** | **302,502.50** | **320,972.24** | **282,738.10** | **0.00** | **(38,234.14)** |
| 709599AU8 | PENSKE TRUCK LEASING/PTL | 3.20% | 07/15/2020 | 07/16/2015 | 250,000.00 | 248,997.50 | 253,729.01 | 248,753.28 | 0.00 | (4,975.73) |
| | **Totals for Cusip** | | | | **250,000.00** | **248,997.50** | **253,729.01** | **248,753.28** | **0.00** | **(4,975.73)** |
| 709599BC7 | PENSKE TRUCK LEASING/PTL | 4.12% | 08/01/2023 | 06/26/2018 | 400,000.00 | 399,964.00 | 399,964.00 | 399,293.42 | 0.00 | (670.58) |
| | **Totals for Cusip** | | | | **400,000.00** | **399,964.00** | **399,964.00** | **399,293.42** | **0.00** | **(670.58)** |
| 723787AB3 | PIONEER NATURAL RESOURCES CO | 7.20% | 01/15/2028 | 03/05/2013 | 200,000.00 | 260,166.00 | 249,244.36 | 242,589.46 | 0.00 | (6,654.90) |
| | **Totals for Cusip** | | | | **200,000.00** | **260,166.00** | **249,244.36** | **242,589.46** | **0.00** | **(6,654.90)** |
| 740189AL9 | PRECISION CASTPARTS CORP | 2.25% | 06/15/2020 | 06/01/2015 | 150,000.00 | 149,985.00 | 150,522.53 | 148,310.43 | 0.00 | (2,212.10) |
| | **Totals for Cusip** | | | | **150,000.00** | **149,985.00** | **150,522.53** | **148,310.43** | **0.00** | **(2,212.10)** |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 10/06/2016 | 20,000.00 | 19,966.00 | 19,516.18 | 17,841.20 | 0.00 | (1,674.98) |
| | **Totals for Cusip** | | | | **20,000.00** | **19,966.00** | **19,516.18** | **17,841.20** | **0.00** | **(1,674.98)** |
| 74251VAN2 | PRINCIPAL FINANCIAL GROUP INC | 4.30% | 11/15/2046 | 11/03/2016 | 85,000.00 | 84,899.70 | 90,915.94 | 78,206.73 | 0.00 | (12,709.21) |
| | **Totals for Cusip** | | | | **85,000.00** | **84,899.70** | **90,915.94** | **78,206.73** | **0.00** | **(12,709.21)** |
| 74274TAB6 | PRIVATE EXPORT FUNDING | 2.65% | 02/16/2021 | 02/13/2018 | 1,515,000.00 | 1,513,530.45 | 1,513,530.45 | 1,516,208.97 | 2,678.52 | 0.00 |
| | **Totals for Cusip** | | | | **1,515,000.00** | **1,513,530.45** | **1,513,530.45** | **1,516,208.97** | **2,678.52** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 743756AB4 | PROV ST JOSEPH HLTH OBL | 2.75% | 10/01/2026 | 09/20/2016 | 85,000.00 | 85,000.00 | 82,341.00 | 79,104.55 | 0.00 | (3,236.45) |
| **Totals for Cusip** | | | | | **85,000.00** | **85,000.00** | **82,341.00** | **79,104.55** | **0.00** | **(3,236.45)** |
| 744448CL3 | PUBLIC SERVICE COLORADO | 2.90% | 05/15/2025 | 05/05/2015 | 500,000.00 | 498,405.00 | 497,046.10 | 481,815.51 | 0.00 | (15,230.59) |
| **Totals for Cusip** | | | | | **500,000.00** | **498,405.00** | **497,046.10** | **481,815.51** | **0.00** | **(15,230.59)** |
| 74456QBS4 | PUBLIC SERVICE ELECTRIC | 3.00% | 05/15/2027 | 05/02/2017 | 260,000.00 | 259,238.20 | 258,495.34 | 250,248.08 | 0.00 | (8,247.26) |
| **Totals for Cusip** | | | | | **260,000.00** | **259,238.20** | **258,495.34** | **250,248.08** | **0.00** | **(8,247.26)** |
| 748148PR8 | PROVINCE OF QUEBEC | 7.50% | 07/15/2023 | 05/30/2014 | 90,000.00 | 119,556.00 | 110,569.10 | 106,226.55 | 0.00 | (4,342.55) |
| **Totals for Cusip** | | | | | **90,000.00** | **119,556.00** | **110,569.10** | **106,226.55** | **0.00** | **(4,342.55)** |
| 74834LAW0 | QUEST DIAGNOSTIC INC | 2.50% | 03/30/2020 | 03/05/2015 | 180,000.00 | 179,438.40 | 179,991.65 | 178,357.15 | 0.00 | (1,634.50) |
| **Totals for Cusip** | | | | | **180,000.00** | **179,438.40** | **179,991.65** | **178,357.15** | **0.00** | **(1,634.50)** |
| 74834LAX8 | QUEST DIAGNOSTIC INC | 3.50% | 03/30/2025 | 03/11/2015 | 200,000.00 | 197,078.00 | 202,304.07 | 195,031.95 | 0.00 | (7,272.12) |
| **Totals for Cusip** | | | | | **200,000.00** | **197,078.00** | **202,304.07** | **195,031.95** | **0.00** | **(7,272.12)** |
| 74834LAY6 | QUEST DIAGNOSTIC INC | 4.70% | 03/30/2045 | 03/06/2015 | 50,000.00 | 49,027.50 | 53,208.88 | 47,770.63 | 0.00 | (5,438.25) |
| **Totals for Cusip** | | | | | **50,000.00** | **49,027.50** | **53,208.88** | **47,770.63** | **0.00** | **(5,438.25)** |
| 74834LAZ3 | QUEST DIAGNOSTIC INC | 3.45% | 06/01/2026 | 05/23/2016 | 80,000.00 | 79,778.40 | 80,265.02 | 76,784.80 | 0.00 | (3,480.22) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,778.40** | **80,265.02** | **76,784.80** | **0.00** | **(3,480.22)** |
| 756109AN4 | REALTY INCOME CORP | 3.25% | 10/15/2022 | 11/29/2017 | 400,000.00 | 407,092.00 | 406,446.12 | 396,102.53 | 0.00 | (10,343.59) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **400,000.00** | **407,092.00** | **406,446.12** | **396,102.53** | **0.00** | **(10,343.59)** |
| 75625QAD1 | RECKITT BENCKISER TSY | 2.75% | 06/26/2024 | 06/21/2017 | 345,000.00 | 344,627.40 | 337,523.47 | 326,065.37 | 0.00 | (11,458.10) |
| | **Totals for Cusip** | | | | **345,000.00** | **344,627.40** | **337,523.47** | **326,065.37** | **0.00** | **(11,458.10)** |
| 771196BA9 | ROCHE HOLDINGS INC | 2.25% | 09/30/2019 | 09/22/2014 | 500,000.00 | 499,270.00 | 500,909.75 | 496,707.93 | 0.00 | (4,201.82) |
| | **Totals for Cusip** | | | | **500,000.00** | **499,270.00** | **500,909.75** | **496,707.93** | **0.00** | **(4,201.82)** |
| 774341AG6 | ROCKWELL COLLINS | 1.95% | 07/15/2019 | 03/28/2017 | 195,000.00 | 194,812.80 | 194,000.74 | 193,564.32 | 0.00 | (436.42) |
| | **Totals for Cusip** | | | | **195,000.00** | **194,812.80** | **194,000.74** | **193,564.32** | **0.00** | **(436.42)** |
| 774341AJ0 | ROCKWELL COLLINS | 3.20% | 03/15/2024 | 03/28/2017 | 165,000.00 | 164,524.80 | 166,265.09 | 158,896.73 | 0.00 | (7,368.36) |
| | **Totals for Cusip** | | | | **165,000.00** | **164,524.80** | **166,265.09** | **158,896.73** | **0.00** | **(7,368.36)** |
| 776743AA4 | ROPER TECHNOLOGIES INC | 3.00% | 12/15/2020 | 11/30/2015 | 200,000.00 | 199,924.00 | 202,380.14 | 198,700.89 | 0.00 | (3,679.25) |
| | **Totals for Cusip** | | | | **200,000.00** | **199,924.00** | **202,380.14** | **198,700.89** | **0.00** | **(3,679.25)** |
| 776743AD8 | ROPER TECHNOLOGIES INC | 3.80% | 12/15/2026 | 11/06/2018 | 295,000.00 | 282,919.75 | 282,919.75 | 287,643.29 | 4,723.54 | 0.00 |
| | **Totals for Cusip** | | | | **295,000.00** | **282,919.75** | **282,919.75** | **287,643.29** | **4,723.54** | **0.00** |
| 78355HKF5 | RYDER SYSTEM INC | 2.50% | 09/01/2022 | 08/01/2017 | 355,000.00 | 354,140.90 | 348,623.81 | 341,076.11 | 0.00 | (7,547.70) |
| | **Totals for Cusip** | | | | **355,000.00** | **354,140.90** | **348,623.81** | **341,076.11** | **0.00** | **(7,547.70)** |
| 78355HKH1 | RYDER SYSTEM INC | 3.75% | 06/09/2023 | 06/14/2018 | 400,000.00 | 399,176.00 | 399,176.00 | 397,541.79 | 0.00 | (1,634.21) |
| | **Totals for Cusip** | | | | **400,000.00** | **399,176.00** | **399,176.00** | **397,541.79** | **0.00** | **(1,634.21)** |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 78355HKK4 | RYDER SYSTEM INC | 3.88% | 12/01/2023 | 10/30/2018 | 275,000.00 | 274,829.50 | 274,829.50 | 275,364.43 | 534.93 | 0.00 |
| **Totals for Cusip** | | | | | **275,000.00** | **274,829.50** | **274,829.50** | **275,364.43** | **534.93** | **0.00** |
| 797440BR4 | SAN DIEGO GAS & ELECTRIC | 3.60% | 09/01/2023 | 09/04/2013 | 300,000.00 | 299,952.00 | 311,416.37 | 302,389.82 | 0.00 | (9,026.55) |
| **Totals for Cusip** | | | | | **300,000.00** | **299,952.00** | **311,416.37** | **302,389.82** | **0.00** | **(9,026.55)** |
| 80281LAH8 | SANTANDER UK GROUP HLDGS | 3.37% | 01/05/2024 | 01/02/2018 | 475,000.00 | 475,000.00 | 475,000.00 | 450,692.90 | 0.00 | (24,307.10) |
| **Totals for Cusip** | | | | | **475,000.00** | **475,000.00** | **475,000.00** | **450,692.90** | **0.00** | **(24,307.10)** |
| 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.90% | 09/23/2019 | 09/19/2016 | 375,000.00 | 374,696.25 | 371,604.94 | 369,744.68 | 0.00 | (1,860.26) |
| **Totals for Cusip** | | | | | **375,000.00** | **374,696.25** | **371,604.94** | **369,744.68** | **0.00** | **(1,860.26)** |
| 82481LAD1 | SHIRE ACQ INV IRELAND DA | 3.20% | 09/23/2026 | 09/19/2016 | 190,000.00 | 189,773.90 | 185,773.01 | 171,935.13 | 0.00 | (13,837.88) |
| **Totals for Cusip** | | | | | **190,000.00** | **189,773.90** | **185,773.01** | **171,935.13** | **0.00** | **(13,837.88)** |
| 82620KAC7 | SIEMENS FINANCIERINGSMAT | 2.15% | 05/27/2020 | 05/18/2015 | 600,000.00 | 599,208.00 | 596,309.59 | 591,669.71 | 0.00 | (4,639.88) |
| **Totals for Cusip** | | | | | **600,000.00** | **599,208.00** | **596,309.59** | **591,669.71** | **0.00** | **(4,639.88)** |
| 82620KAJ2 | SIEMENS FINANCIERINGSMAT | 1.70% | 09/15/2021 | 09/23/2016 | 1,000,000.00 | 992,730.00 | 972,784.52 | 958,912.79 | 0.00 | (13,871.73) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **992,730.00** | **972,784.52** | **958,912.79** | **0.00** | **(13,871.73)** |
| 826418BJ3 | SIERRA PACIFIC POWER CO | 3.38% | 08/15/2023 | 08/12/2013 | 110,000.00 | 109,769.00 | 113,447.87 | 109,910.54 | 0.00 | (3,537.33) |
| **Totals for Cusip** | | | | | **110,000.00** | **109,769.00** | **113,447.87** | **109,910.54** | **0.00** | **(3,537.33)** |
| 842329AA2 | SOUTHERN BAPTIST HOSPITA | 4.86% | 07/15/2045 | 05/21/2015 | 135,000.00 | 135,000.00 | 155,462.98 | 146,931.00 | 0.00 | (8,531.98) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **135,000.00** | **135,000.00** | **155,462.98** | **146,931.00** | **0.00** | **(8,531.98)** |
| 845011AA3 | SOUTHWEST GAS CORP | 3.70% | 04/01/2028 | 03/12/2018 | 585,000.00 | 583,917.75 | 583,917.75 | 581,867.34 | 0.00 | (2,050.41) |
| | **Totals for Cusip** | | | | **585,000.00** | **583,917.75** | **583,917.75** | **581,867.34** | **0.00** | **(2,050.41)** |
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/10/2018 | 185,000.00 | 187,129.35 | 187,129.35 | 177,600.78 | 0.00 | (9,528.57) |
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/10/2018 | 65,000.00 | 65,646.10 | 65,646.10 | 62,400.27 | 0.00 | (3,245.83) |
| | **Totals for Cusip** | | | | **250,000.00** | **252,775.45** | **252,775.45** | **240,001.05** | **0.00** | **(12,774.40)** |
| 85434VAA6 | STANFORD HEALTH CARE | 3.80% | 11/15/2048 | 01/09/2018 | 35,000.00 | 35,000.00 | 35,000.00 | 33,493.58 | 0.00 | (1,506.42) |
| | **Totals for Cusip** | | | | **35,000.00** | **35,000.00** | **35,000.00** | **33,493.58** | **0.00** | **(1,506.42)** |
| 85771PAW2 | STATOIL ASA | 2.25% | 11/08/2019 | 11/03/2014 | 750,000.00 | 749,685.00 | 749,941.48 | 744,242.05 | 0.00 | (5,699.43) |
| | **Totals for Cusip** | | | | **750,000.00** | **749,685.00** | **749,941.48** | **744,242.05** | **0.00** | **(5,699.43)** |
| 86787EAV9 | SUNTRUST BANK | 3.00% | 02/02/2023 | 01/26/2018 | 280,000.00 | 279,059.20 | 279,059.20 | 274,464.20 | 0.00 | (4,595.00) |
| | **Totals for Cusip** | | | | **280,000.00** | **279,059.20** | **279,059.20** | **274,464.20** | **0.00** | **(4,595.00)** |
| 86944BAE3 | SUTTER HEALTH | 4.09% | 08/15/2048 | 03/27/2018 | 345,000.00 | 342,046.80 | 342,046.80 | 329,448.80 | 0.00 | (12,598.00) |
| | **Totals for Cusip** | | | | **345,000.00** | **342,046.80** | **342,046.80** | **329,448.80** | **0.00** | **(12,598.00)** |
| 871829AZ0 | SYSCO CORP | 3.75% | 10/01/2025 | 09/23/2015 | 70,000.00 | 70,000.00 | 72,787.11 | 68,258.39 | 0.00 | (4,528.72) |
| | **Totals for Cusip** | | | | **70,000.00** | **70,000.00** | **72,787.11** | **68,258.39** | **0.00** | **(4,528.72)** |
| 874060AK2 | TAKEDA PHARMACEUTICAL | 3.80% | 11/26/2020 | 11/19/2018 | 200,000.00 | 199,874.00 | 199,874.00 | 201,206.52 | 1,332.52 | 0.00 |



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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** | | | | **200,000.00** | **199,874.00** | **199,874.00** | **201,206.52** | **1,332.52** | **0.00** |
| 875127BD3 | TAMPA ELECTRIC | 4.20% | 05/15/2045 | 05/15/2015 | 40,000.00 | 39,925.60 | 41,203.94 | 37,535.59 | 0.00 | (3,668.35) |
| | **Totals for Cusip** | | | | **40,000.00** | **39,925.60** | **41,203.94** | **37,535.59** | **0.00** | **(3,668.35)** |
| 880591DZ2 | TENNESSEE VALLEY AUTHORITY | 5.38% | 04/01/2056 | 03/29/2006 | 120,000.00 | 119,318.40 | 170,367.00 | 163,722.12 | 0.00 | (6,644.88) |
| | **Totals for Cusip** | | | | **120,000.00** | **119,318.40** | **170,367.00** | **163,722.12** | **0.00** | **(6,644.88)** |
| 882384AD2 | TEXAS EASTERN TRANSMISSION LP | 3.50% | 01/15/2028 | 01/04/2018 | 250,000.00 | 248,702.50 | 248,702.50 | 236,031.50 | 0.00 | (12,671.00) |
| | **Totals for Cusip** | | | | **250,000.00** | **248,702.50** | **248,702.50** | **236,031.50** | **0.00** | **(12,671.00)** |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/23/2014 | 60,000.00 | 59,901.60 | 61,736.92 | 60,313.03 | 0.00 | (1,423.89) |
| | **Totals for Cusip** | | | | **60,000.00** | **59,901.60** | **61,736.92** | **60,313.03** | **0.00** | **(1,423.89)** |
| 883203BU4 | TEXTRON INC | 4.30% | 03/01/2024 | 05/22/2014 | 225,000.00 | 233,221.50 | 237,938.73 | 229,962.53 | 0.00 | (7,976.20) |
| | **Totals for Cusip** | | | | **225,000.00** | **233,221.50** | **237,938.73** | **229,962.53** | **0.00** | **(7,976.20)** |
| 883556BF8 | THERMO FISHER SCIENTIFIC INC | 4.15% | 02/01/2024 | 05/30/2018 | 105,000.00 | 107,387.70 | 107,387.70 | 106,362.52 | 0.00 | (1,025.18) |
| | **Totals for Cusip** | | | | **105,000.00** | **107,387.70** | **107,387.70** | **106,362.52** | **0.00** | **(1,025.18)** |
| 89233P5F9 | TOYOTA MOTOR CREDIT | 3.40% | 09/15/2021 | 04/24/2018 | 350,000.00 | 352,233.00 | 352,233.00 | 352,743.71 | 510.71 | 0.00 |
| | **Totals for Cusip** | | | | **350,000.00** | **352,233.00** | **352,233.00** | **352,743.71** | **510.71** | **0.00** |
| 893574AK9 | TRANSCONT GAS PIPE CORP | 4.00% | 03/15/2028 | 09/20/2018 | 155,000.00 | 154,176.67 | 154,176.67 | 151,565.10 | 0.00 | (2,611.57) |
| | **Totals for Cusip** | | | | **155,000.00** | **154,176.67** | **154,176.67** | **151,565.10** | **0.00** | **(2,611.57)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 89838QAA1 | BOSTON UNIVERSITY | 4.06% | 10/01/2048 | 08/15/2018 | 50,000.00 | 50,000.00 | 50,000.00 | 50,153.27 | 153.27 | 0.00 |
| **Totals for Cusip** | | | | | **50,000.00** | **50,000.00** | **50,000.00** | **50,153.27** | **153.27** | **0.00** |
| 899043AA1 | TUFTS UNIVERSITY | 5.02% | 04/15/2112 | 03/22/2012 | 125,000.00 | 125,000.00 | 142,859.30 | 133,195.19 | 0.00 | (9,664.11) |
| **Totals for Cusip** | | | | | **125,000.00** | **125,000.00** | **142,859.30** | **133,195.19** | **0.00** | **(9,664.11)** |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 150,000.00 | 164,575.63 | 194,392.44 | 189,096.94 | 0.00 | (5,295.50) |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 08/21/2018 | 345,000.00 | 426,809.85 | 426,809.85 | 434,922.95 | 8,113.10 | 0.00 |
| **Totals for Cusip** | | | | | **495,000.00** | **591,385.48** | **621,202.29** | **624,019.89** | **8,113.10** | **(5,295.50)** |
| 902133AK3 | TYCO ELECTRONICS GROUP | 4.88% | 01/15/2021 | 12/15/2010 | 120,000.00 | 119,306.40 | 127,744.71 | 123,546.13 | 0.00 | (4,198.58) |
| **Totals for Cusip** | | | | | **120,000.00** | **119,306.40** | **127,744.71** | **123,546.13** | **0.00** | **(4,198.58)** |
| 902494AW3 | TYSON FOODS INC | 2.65% | 08/15/2019 | 08/05/2014 | 65,000.00 | 64,957.10 | 65,313.14 | 64,663.52 | 0.00 | (649.62) |
| **Totals for Cusip** | | | | | **65,000.00** | **64,957.10** | **65,313.14** | **64,663.52** | **0.00** | **(649.62)** |
| 902494BC6 | TYSON FOODS INC | 3.55% | 06/02/2027 | 05/23/2017 | 205,000.00 | 204,657.65 | 209,911.77 | 191,048.39 | 0.00 | (18,863.38) |
| **Totals for Cusip** | | | | | **205,000.00** | **204,657.65** | **209,911.77** | **191,048.39** | **0.00** | **(18,863.38)** |
| 903280AD7 | USAA CAPITAL CORP | 2.12% | 06/03/2019 | 05/05/2014 | 500,000.00 | 499,975.00 | 499,312.18 | 498,267.85 | 0.00 | (1,044.33) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,975.00** | **499,312.18** | **498,267.85** | **0.00** | **(1,044.33)** |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 04/10/2018 | 80,000.00 | 80,044.80 | 80,044.80 | 72,814.38 | 0.00 | (7,230.42) |
| **Totals for Cusip** | | | | | **80,000.00** | **80,044.80** | **80,044.80** | **72,814.38** | **0.00** | **(7,230.42)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 911312BC9 | UNITED PARCEL SERVICE | 2.35% | 05/16/2022 | 06/06/2017 | 165,000.00 | 166,749.00 | 164,258.36 | 160,983.46 | 0.00 | (3,274.90) |
| **Totals for Cusip** | | | | | **165,000.00** | **166,749.00** | **164,258.36** | **160,983.46** | **0.00** | **(3,274.90)** |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 09/30/2009 | 250,000.00 | 335,597.50 | 279,347.33 | 261,788.66 | 0.00 | (17,558.67) |
| **Totals for Cusip** | | | | | **250,000.00** | **335,597.50** | **279,347.33** | **261,788.66** | **0.00** | **(17,558.67)** |
| 913017AS8 | UNITED TECHNOLOGIES | 8.75% | 03/01/2021 | 12/02/2009 | 465,000.00 | 625,662.15 | 548,743.38 | 516,008.14 | 0.00 | (32,735.24) |
| **Totals for Cusip** | | | | | **465,000.00** | **625,662.15** | **548,743.38** | **516,008.14** | **0.00** | **(32,735.24)** |
| 913017CA5 | UNITED TECHNOLOGIES | 4.15% | 05/15/2045 | 08/28/2018 | 250,000.00 | 237,735.00 | 237,735.00 | 223,581.57 | 0.00 | (14,153.43) |
| **Totals for Cusip** | | | | | **250,000.00** | **237,735.00** | **237,735.00** | **223,581.57** | **0.00** | **(14,153.43)** |
| 913017CY3 | UNITED TECHNOLOGIES | 4.12% | 11/16/2028 | 08/13/2018 | 85,000.00 | 84,969.40 | 84,969.40 | 84,209.60 | 0.00 | (759.80) |
| **Totals for Cusip** | | | | | **85,000.00** | **84,969.40** | **84,969.40** | **84,209.60** | **0.00** | **(759.80)** |
| 913017DA4 | UNITED TECHNOLOGIES | 3.35% | 08/16/2021 | 08/13/2018 | 115,000.00 | 114,859.70 | 114,859.70 | 114,688.83 | 0.00 | (170.87) |
| **Totals for Cusip** | | | | | **115,000.00** | **114,859.70** | **114,859.70** | **114,688.83** | **0.00** | **(170.87)** |
| 91324PCV2 | UNITEDHEALTH GROUP INC | 3.10% | 03/15/2026 | 10/29/2018 | 385,000.00 | 366,562.35 | 366,562.35 | 371,557.49 | 4,995.14 | 0.00 |
| **Totals for Cusip** | | | | | **385,000.00** | **366,562.35** | **366,562.35** | **371,557.49** | **4,995.14** | **0.00** |
| 91324PDQ2 | UNITEDHEALTH GROUP INC | 4.45% | 12/15/2048 | 12/13/2018 | 45,000.00 | 44,815.50 | 44,815.50 | 46,320.05 | 1,504.55 | 0.00 |
| **Totals for Cusip** | | | | | **45,000.00** | **44,815.50** | **44,815.50** | **46,320.05** | **1,504.55** | **0.00** |
| 914886AB2 | UNIV OF SOUTHERN CALIFORNIA | 3.03% | 10/01/2039 | 08/15/2016 | 200,000.00 | 200,000.00 | 190,910.16 | 181,361.28 | 0.00 | (9,548.88) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **200,000.00** | **200,000.00** | **190,910.16** | **181,361.28** | **0.00** | **(9,548.88)** |
| 91529YAH9 | UNUMPROVIDENT CORP | 5.62% | 09/15/2020 | 09/08/2010 | 55,000.00 | 54,933.45 | 59,209.93 | 56,908.40 | 0.00 | (2,301.53) |
| | **Totals for Cusip** | | | | **55,000.00** | **54,933.45** | **59,209.93** | **56,908.40** | **0.00** | **(2,301.53)** |
| 92277GAN7 | VENTAS REALTY LP | 4.40% | 01/15/2029 | 08/06/2018 | 180,000.00 | 179,917.20 | 179,917.20 | 179,100.65 | 0.00 | (816.55) |
| | **Totals for Cusip** | | | | **180,000.00** | **179,917.20** | **179,917.20** | **179,100.65** | **0.00** | **(816.55)** |
| 92343VEA8 | VERIZON COMMUNICATIONS | 4.50% | 08/10/2033 | 08/01/2017 | 165,000.00 | 164,534.70 | 173,056.89 | 162,869.14 | 0.00 | (10,187.75) |
| | **Totals for Cusip** | | | | **165,000.00** | **164,534.70** | **173,056.89** | **162,869.14** | **0.00** | **(10,187.75)** |
| 927804FR0 | VIRGINIA ELECTRIC & POWER | 4.45% | 02/15/2044 | 02/04/2014 | 55,000.00 | 54,566.60 | 62,052.17 | 55,306.44 | 0.00 | (6,745.73) |
| | **Totals for Cusip** | | | | **55,000.00** | **54,566.60** | **62,052.17** | **55,306.44** | **0.00** | **(6,745.73)** |
| 931142EJ8 | WALMART INC | 3.12% | 06/23/2021 | 06/20/2018 | 750,000.00 | 749,962.50 | 749,962.50 | 755,329.06 | 5,366.56 | 0.00 |
| | **Totals for Cusip** | | | | **750,000.00** | **749,962.50** | **749,962.50** | **755,329.06** | **5,366.56** | **0.00** |
| 94973VBH9 | WELLPOINT INC | 2.25% | 08/15/2019 | 08/07/2014 | 200,000.00 | 199,538.00 | 199,626.08 | 198,927.76 | 0.00 | (698.32) |
| | **Totals for Cusip** | | | | **200,000.00** | **199,538.00** | **199,626.08** | **198,927.76** | **0.00** | **(698.32)** |
| 94988J5L7 | WELLS FARGO BANK NA | 2.40% | 01/15/2020 | 01/16/2018 | 500,000.00 | 499,580.00 | 499,580.00 | 495,746.83 | 0.00 | (3,833.17) |
| | **Totals for Cusip** | | | | **500,000.00** | **499,580.00** | **499,580.00** | **495,746.83** | **0.00** | **(3,833.17)** |
| 95000U2B8 | WELLS FARGO & COMPANY | 2.62% | 07/22/2022 | 07/17/2017 | 500,000.00 | 499,560.00 | 497,310.65 | 482,130.45 | 0.00 | (15,180.20) |
| | **Totals for Cusip** | | | | **500,000.00** | **499,560.00** | **497,310.65** | **482,130.45** | **0.00** | **(15,180.20)** |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 960386AN0 | WABTEC | 4.15% | 03/15/2024 | 09/12/2018 | 250,000.00 | 249,512.50 | 249,512.50 | 241,586.62 | 0.00 | (7,925.88) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,512.50** | **249,512.50** | **241,586.62** | **0.00** | **(7,925.88)** |
| 96145DAE5 | WESTROCK CO | 3.75% | 03/15/2025 | 03/01/2018 | 435,000.00 | 433,799.40 | 433,799.40 | 426,841.49 | 0.00 | (6,957.91) |
| **Totals for Cusip** | | | | | **435,000.00** | **433,799.40** | **433,799.40** | **426,841.49** | **0.00** | **(6,957.91)** |
| 96949LAD7 | WILLIAMS PARTNERS LP | 3.75% | 06/15/2027 | 05/31/2017 | 385,000.00 | 384,803.65 | 385,800.21 | 364,817.43 | 0.00 | (20,982.78) |
| **Totals for Cusip** | | | | | **385,000.00** | **384,803.65** | **385,800.21** | **364,817.43** | **0.00** | **(20,982.78)** |
| 976656CC0 | WISCONSIN ELECTRIC POWER | 4.25% | 12/15/2019 | 12/08/2009 | 385,000.00 | 383,760.30 | 398,988.60 | 389,515.93 | 0.00 | (9,472.67) |
| **Totals for Cusip** | | | | | **385,000.00** | **383,760.30** | **398,988.60** | **389,515.93** | **0.00** | **(9,472.67)** |
| 983024AF7 | WYETH | 6.45% | 02/01/2024 | 07/11/2016 | 250,000.00 | 322,767.50 | 301,456.65 | 286,263.49 | 0.00 | (15,193.16) |
| **Totals for Cusip** | | | | | **250,000.00** | **322,767.50** | **301,456.65** | **286,263.49** | **0.00** | **(15,193.16)** |
| 98389BAS9 | XCEL ENERGY INC | 2.40% | 03/15/2021 | 01/02/2018 | 500,000.00 | 497,975.00 | 497,975.00 | 492,355.07 | 0.00 | (5,619.93) |
| **Totals for Cusip** | | | | | **500,000.00** | **497,975.00** | **497,975.00** | **492,355.07** | **0.00** | **(5,619.93)** |
| 98462YAD2 | YAMANA GOLD INC | 4.62% | 12/15/2027 | 06/04/2018 | 105,000.00 | 104,989.81 | 104,989.81 | 97,504.20 | 0.00 | (7,485.61) |
| **Totals for Cusip** | | | | | **105,000.00** | **104,989.81** | **104,989.81** | **97,504.20** | **0.00** | **(7,485.61)** |
| 98956PAC6 | ZIMMER BIOMET HOLDINGS INC | 3.38% | 11/30/2021 | 02/03/2017 | 250,000.00 | 253,317.50 | 253,301.81 | 247,243.97 | 0.00 | (6,057.84) |
| **Totals for Cusip** | | | | | **250,000.00** | **253,317.50** | **253,301.81** | **247,243.97** | **0.00** | **(6,057.84)** |
| **Totals for Corporate** | | | | | **71,840,885.41** | **73,126,010.36** | **73,051,898.24** | **70,613,831.35** | **75,844.93** | **(2,513,911.82)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Fed Agency** | | | | | | | | | | |
| 3130AEWA4 | FEDERAL HOME LOAN BANK | 2.62% | 10/01/2020 | 09/06/2018 | 695,000.00 | 693,505.75 | 693,505.75 | 695,904.20 | 2,398.45 | 0.00 |
| **Totals for Cusip** | | | | | **695,000.00** | **693,505.75** | **693,505.75** | **695,904.20** | **2,398.45** | **0.00** |
| 3134A1H60 | FREDDIE MAC | 0.00% | 06/03/2024 | 10/15/2018 | 655,000.00 | 543,997.15 | 543,997.15 | 559,848.56 | 15,851.41 | 0.00 |
| **Totals for Cusip** | | | | | **655,000.00** | **543,997.15** | **543,997.15** | **559,848.56** | **15,851.41** | **0.00** |
| 3134A4BP8 | FREDDIE MAC | 0.00% | 03/15/2019 | 06/13/2018 | 380,000.00 | 373,251.20 | 373,251.20 | 378,133.05 | 4,881.85 | 0.00 |
| **Totals for Cusip** | | | | | **380,000.00** | **373,251.20** | **373,251.20** | **378,133.05** | **4,881.85** | **0.00** |
| 3134A4BQ6 | FREDDIE MAC | 0.00% | 09/15/2019 | 06/13/2018 | 180,000.00 | 174,231.00 | 174,231.00 | 176,479.77 | 2,248.77 | 0.00 |
| **Totals for Cusip** | | | | | **180,000.00** | **174,231.00** | **174,231.00** | **176,479.77** | **2,248.77** | **0.00** |
| 3134A4MS0 | FREDDIE MAC | 0.00% | 01/15/2019 | 06/13/2018 | 255,000.00 | 251,506.50 | 251,506.50 | 254,765.20 | 3,258.70 | 0.00 |
| **Totals for Cusip** | | | | | **255,000.00** | **251,506.50** | **251,506.50** | **254,765.20** | **3,258.70** | **0.00** |
| 3134A4MT8 | FREDDIE MAC | 0.00% | 07/15/2019 | 06/13/2018 | 300,000.00 | 291,894.00 | 291,894.00 | 295,504.77 | 3,610.77 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **291,894.00** | **291,894.00** | **295,504.77** | **3,610.77** | **0.00** |
| 3134A4MU5 | FREDDIE MAC | 0.00% | 01/15/2020 | 03/27/2018 | 320,000.00 | 306,163.20 | 306,163.20 | 311,094.17 | 4,930.97 | 0.00 |
| **Totals for Cusip** | | | | | **320,000.00** | **306,163.20** | **306,163.20** | **311,094.17** | **4,930.97** | **0.00** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 01/11/2016 | 400,000.00 | 550,668.00 | 534,762.80 | 512,948.80 | 0.00 | (21,814.00) |
| **Totals for Cusip** | | | | | **400,000.00** | **550,668.00** | **534,762.80** | **512,948.80** | **0.00** | **(21,814.00)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 12/05/2017 | 180,000.00 | 255,271.14 | 253,135.08 | 241,276.86 | 0.00 | (11,858.22) |
| **Totals for Cusip** | | | | | **180,000.00** | **255,271.14** | **253,135.08** | **241,276.86** | **0.00** | **(11,858.22)** |
| 3135G0T94 | FANNIE MAE | 2.38% | 01/19/2023 | 01/19/2018 | 1,125,000.00 | 1,118,711.25 | 1,118,711.25 | 1,116,580.50 | 0.00 | (2,130.75) |
| **Totals for Cusip** | | | | | **1,125,000.00** | **1,118,711.25** | **1,118,711.25** | **1,116,580.50** | **0.00** | **(2,130.75)** |
| 3135G0U35 | FANNIE MAE | 2.75% | 06/22/2021 | 06/22/2018 | 845,000.00 | 844,805.65 | 844,805.65 | 849,741.30 | 4,935.65 | 0.00 |
| **Totals for Cusip** | | | | | **845,000.00** | **844,805.65** | **844,805.65** | **849,741.30** | **4,935.65** | **0.00** |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 05/31/2018 | 230,000.00 | 162,237.40 | 162,237.40 | 168,205.88 | 5,968.48 | 0.00 |
| **Totals for Cusip** | | | | | **230,000.00** | **162,237.40** | **162,237.40** | **168,205.88** | **5,968.48** | **0.00** |
| 76116EHM5 | RFCO STRIP | 0.00% | 04/15/2029 | 05/31/2018 | 145,000.00 | 101,388.35 | 101,388.35 | 105,513.82 | 4,125.47 | 0.00 |
| **Totals for Cusip** | | | | | **145,000.00** | **101,388.35** | **101,388.35** | **105,513.82** | **4,125.47** | **0.00** |
| 76116EHP8 | RFCO STRIP | 0.00% | 04/15/2030 | 10/31/2018 | 750,000.00 | 497,092.82 | 497,092.82 | 525,186.88 | 28,094.06 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **497,092.82** | **497,092.82** | **525,186.88** | **28,094.06** | **0.00** |
| 88059FBA8 | TENNESSEE VALLEY AUTHORITY | 0.00% | 01/15/2038 | 09/25/2018 | 100,000.00 | 46,931.00 | 46,931.00 | 50,092.24 | 3,161.24 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **46,931.00** | **46,931.00** | **50,092.24** | **3,161.24** | **0.00** |
| **Totals for Fed Agency** | | | | | **6,560,000.00** | **6,211,654.41** | **6,193,613.15** | **6,241,276.00** | **83,465.82** | **(35,802.97)** |
| **Federal Agency** | | | | | | | | | | |
| 3134A4BY9 | FREDDIE MAC | 0.00% | 09/15/2023 | 10/17/2018 | 275,000.00 | 234,275.25 | 234,275.25 | 240,398.88 | 6,123.63 | 0.00 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **275,000.00** | **234,275.25** | **234,275.25** | **240,398.88** | **6,123.63** | **0.00** |
| 3134A4CA0 | FREDDIE MAC | 0.00% | 09/15/2024 | 10/17/2018 | 265,000.00 | 217,806.15 | 217,806.15 | 224,334.87 | 6,528.72 | 0.00 |
| | **Totals for Cusip** | | | | **265,000.00** | **217,806.15** | **217,806.15** | **224,334.87** | **6,528.72** | **0.00** |
| 3135G0U43 | FANNIE MAE | 2.88% | 09/12/2023 | 09/12/2018 | 765,000.00 | 761,863.50 | 761,863.50 | 774,007.11 | 12,143.61 | 0.00 |
| 3135G0U43 | FANNIE MAE | 2.88% | 09/12/2023 | 11/28/2018 | 545,000.00 | 542,356.75 | 542,356.75 | 551,416.83 | 9,060.08 | 0.00 |
| | **Totals for Cusip** | | | | **1,310,000.00** | **1,304,220.25** | **1,304,220.25** | **1,325,423.94** | **21,203.69** | **0.00** |
| | **Totals for Federal Agency** | | | | **1,850,000.00** | **1,756,301.65** | **1,756,301.65** | **1,790,157.69** | **33,856.04** | **0.00** |
| **Foreign** | | | | | | | | | | |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 210,000.00 | 209,603.10 | 205,354.80 | 203,840.70 | 0.00 | (1,514.10) |
| | **Totals for Cusip** | | | | **210,000.00** | **209,603.10** | **205,354.80** | **203,840.70** | **0.00** | **(1,514.10)** |
| 465139BT9 | AID ISRAEL | 0.00% | 03/15/2022 | 03/27/2018 | 455,000.00 | 407,698.20 | 407,698.20 | 417,518.03 | 9,819.83 | 0.00 |
| | **Totals for Cusip** | | | | **455,000.00** | **407,698.20** | **407,698.20** | **417,518.03** | **9,819.83** | **0.00** |
| 465139RH8 | AID ISRAEL | 0.00% | 08/15/2024 | 07/02/2018 | 255,000.00 | 211,586.25 | 211,586.25 | 217,112.30 | 5,526.05 | 0.00 |
| | **Totals for Cusip** | | | | **255,000.00** | **211,586.25** | **211,586.25** | **217,112.30** | **5,526.05** | **0.00** |
| 465139TC7 | AID ISRAEL | 0.00% | 05/15/2023 | 11/30/2018 | 500,000.00 | 435,750.00 | 435,750.00 | 443,376.57 | 7,626.57 | 0.00 |
| | **Totals for Cusip** | | | | **500,000.00** | **435,750.00** | **435,750.00** | **443,376.57** | **7,626.57** | **0.00** |
| 465139TD5 | AID ISRAEL | 0.00% | 11/15/2023 | 11/30/2018 | 500,000.00 | 428,805.00 | 428,805.00 | 436,701.85 | 7,896.85 | 0.00 |



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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** | | | | **500,000.00** | **428,805.00** | **428,805.00** | **436,701.85** | **7,896.85** | **0.00** |
| 465139TG8 | AID ISRAEL | 0.00% | 05/15/2025 | 11/28/2018 | 600,000.00 | 485,634.00 | 485,634.00 | 497,774.43 | 12,140.43 | 0.00 |
| | **Totals for Cusip** | | | | **600,000.00** | **485,634.00** | **485,634.00** | **497,774.43** | **12,140.43** | **0.00** |
| 471048BA5 | JPN BANK FOR INTL COOP | 2.25% | 02/24/2020 | 02/14/2017 | 200,000.00 | 199,452.00 | 199,132.05 | 198,926.31 | 0.00 | (205.74) |
| | **Totals for Cusip** | | | | **200,000.00** | **199,452.00** | **199,132.05** | **198,926.31** | **0.00** | **(205.74)** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 200,000.00 | 199,560.00 | 196,534.75 | 196,196.46 | 0.00 | (338.29) |
| | **Totals for Cusip** | | | | **200,000.00** | **199,560.00** | **196,534.75** | **196,196.46** | **0.00** | **(338.29)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 100,000.00 | 93,840.00 | 94,068.75 | 93,507.60 | 0.00 | (561.15) |
| | **Totals for Cusip** | | | | **100,000.00** | **93,840.00** | **94,068.75** | **93,507.60** | **0.00** | **(561.15)** |
| 651333DR4 | NEWFOUNDLAND | 8.65% | 10/22/2022 | 04/13/2016 | 400,000.00 | 532,044.00 | 483,638.54 | 478,048.00 | 0.00 | (5,590.54) |
| | **Totals for Cusip** | | | | **400,000.00** | **532,044.00** | **483,638.54** | **478,048.00** | **0.00** | **(5,590.54)** |
| **Totals for Foreign** | | | | | **3,420,000.00** | **3,203,972.55** | **3,148,202.34** | **3,183,002.25** | **43,009.73** | **(8,209.82)** |
| **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 | | | 03/11/2005 | 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 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | | 03/18/2005 | 903.16 | 903.16 | 903.16 | 903.16 | 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 | | | 03/21/2005 | 917.27 | 917.27 | 917.27 | 917.27 | 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 | | | 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 | | | 04/01/2005 | 932.05 | 932.05 | 932.05 | 932.05 | 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 |
| 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 | | | 04/04/2005 | 683.59 | 683.59 | 683.59 | 683.59 | 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 | | | 04/11/2005 | 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 | | | 04/14/2005 | 645.52 | 645.52 | 645.52 | 645.52 | 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 INVESTMENT POOL | | | 04/15/2005 | 646.48 | 646.48 | 646.48 | 646.48 | 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 | | | 04/18/2005 | 663.43 | 663.43 | 663.43 | 663.43 | 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 | | | 04/25/2005 | 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 | | | 04/29/2005 | 337.59 | 337.59 | 337.59 | 337.59 | 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 |
| 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 | | | 05/12/2005 | 202.27 | 202.27 | 202.27 | 202.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2005 | 189.02 | 189.02 | 189.02 | 189.02 | 0.00 | 0.00 |



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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 | | | 05/17/2005 | 374.52 | 374.52 | 374.52 | 374.52 | 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 | | | 05/18/2005 | 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 | | | 05/23/2005 | 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 | | | 05/26/2005 | 263.16 | 263.16 | 263.16 | 263.16 | 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 | | | 06/01/2005 | 1,018.10 | 1,018.10 | 1,018.10 | 1,018.10 | 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 | | | 06/09/2005 | 86.68 | 86.68 | 86.68 | 86.68 | 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 | | | 06/14/2005 | 266.57 | 266.57 | 266.57 | 266.57 | 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 | | | 06/13/2005 | 88.25 | 88.25 | 88.25 | 88.25 | 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 | | | 06/20/2005 | 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 | | | 06/24/2005 | 985.11 | 985.11 | 985.11 | 985.11 | 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 | | | 06/27/2005 | 834.70 | 834.70 | 834.70 | 834.70 | 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 | | | 06/28/2005 | 2,508.10 | 2,508.10 | 2,508.10 | 2,508.10 | 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 | | | 07/14/2005 | 566.20 | 566.20 | 566.20 | 566.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2005 | 611.10 | 611.10 | 611.10 | 611.10 | 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 | | | 07/15/2005 | 614.18 | 614.18 | 614.18 | 614.18 | 0.00 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | | 07/18/2005 | 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 | | | 07/22/2005 | 837.85 | 837.85 | 837.85 | 837.85 | 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 | | | 07/25/2005 | 811.02 | 811.02 | 811.02 | 811.02 | 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 | | | 07/26/2005 | 2,435.49 | 2,435.49 | 2,435.49 | 2,435.49 | 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 | | | 08/10/2005 | 483.47 | 483.47 | 483.47 | 483.47 | 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 | | | 08/11/2005 | 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 |



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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 | | | 08/08/2005 | 447.68 | 447.68 | 447.68 | 447.68 | 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 |
| 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 | | | 08/24/2005 | 592.77 | 592.77 | 592.77 | 592.77 | 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 | | | 08/25/2005 | 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 | | | 08/23/2005 | 1,685.41 | 1,685.41 | 1,685.41 | 1,685.41 | 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 | | | 09/01/2005 | 755.13 | 755.13 | 755.13 | 755.13 | 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 | | | 09/07/2005 | 1,501.83 | 1,501.83 | 1,501.83 | 1,501.83 | 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 | | | 09/08/2005 | 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 |



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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 | | | 09/13/2005 | 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 | | | 09/23/2005 | 416.33 | 416.33 | 416.33 | 416.33 | 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 | | | 09/20/2005 | 905.26 | 905.26 | 905.26 | 905.26 | 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 | | | 09/19/2005 | 285.85 | 285.85 | 285.85 | 285.85 | 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 | | | 10/05/2005 | 363.30 | 363.30 | 363.30 | 363.30 | 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 | | | 10/06/2005 | 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 | | | 10/03/2005 | 615.69 | 615.69 | 615.69 | 615.69 | 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 |



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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 | | | 10/12/2005 | 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 | | | 10/18/2005 | 703.00 | 703.00 | 703.00 | 703.00 | 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 | | | 10/24/2005 | 308.24 | 308.24 | 308.24 | 308.24 | 0.00 | 0.00 |
| 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 | | | 10/27/2005 | 312.68 | 312.68 | 312.68 | 312.68 | 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 | | | 11/01/2005 | 1,111.90 | 1,111.90 | 1,111.90 | 1,111.90 | 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 | | | 11/02/2005 | 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 | | | 11/10/2005 | 62.04 | 62.04 | 62.04 | 62.04 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2005 | 0.01 | 0.01 | 0.01 | 0.01 | 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 | | | 11/07/2005 | 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 | | | 11/09/2005 | 51.97 | 51.97 | 51.97 | 51.97 | 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 |
| 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 | | | 11/23/2005 | 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 | | | 11/28/2005 | 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 | | | 12/05/2005 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2005 | 1,389.23 | 1,389.23 | 1,389.23 | 1,389.23 | 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 | | | 12/12/2005 | 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 | | | 12/30/2005 | 1,513.16 | 1,513.16 | 1,513.16 | 1,513.16 | 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 | | | 12/30/2005 | 1,510.88 | 1,510.88 | 1,510.88 | 1,510.88 | 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 | | | 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 | | | 01/09/2006 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2006 | 476.71 | 476.71 | 476.71 | 476.71 | 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 | | | 01/20/2006 | 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 | | | 01/19/2006 | 944.82 | 944.82 | 944.82 | 944.82 | 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 | | | 02/02/2006 | 862.03 | 862.03 | 862.03 | 862.03 | 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 | | | 02/03/2006 | 875.22 | 875.22 | 875.22 | 875.22 | 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 | | | 02/06/2006 | 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 |
| 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 | | | 02/17/2006 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2006 | 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 | | | 02/15/2006 | 974.01 | 974.01 | 974.01 | 974.01 | 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 | | | 03/02/2006 | 648.77 | 648.77 | 648.77 | 648.77 | 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 | | | 03/07/2006 | 1,054.17 | 1,054.17 | 1,054.17 | 1,054.17 | 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 | | | 03/08/2006 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2006 | 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 | | | 03/21/2006 | 848.53 | 848.53 | 848.53 | 848.53 | 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 | | | 03/27/2006 | 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 | | | 03/30/2006 | 392.51 | 392.51 | 392.51 | 392.51 | 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 | | | 04/04/2006 | 1,631.33 | 1,631.33 | 1,631.33 | 1,631.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2006 | 648.30 | 648.30 | 648.30 | 648.30 | 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 | | | 04/19/2006 | 413.10 | 413.10 | 413.10 | 413.10 | 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 | | | 04/20/2006 | 417.50 | 417.50 | 417.50 | 417.50 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2006 | 430.97 | 430.97 | 430.97 | 430.97 | 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 | | | 04/24/2006 | 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 |



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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 | | | 05/17/2006 | 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 |
| 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 |



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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 | | | 06/21/2006 | 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 |
| 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 |



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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 | | | 07/21/2006 | 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 |
| 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 |



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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 | | | 08/25/2006 | 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 |
| 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 |



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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 | | | 10/04/2006 | 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 |
| 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 |



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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 | | | 11/07/2006 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2006 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2007 | 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 | | | 02/20/2007 | 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 | | | 02/23/2007 | 2,096.78 | 2,096.78 | 2,096.78 | 2,096.78 | 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 | | | 03/01/2007 | 2,174.65 | 2,174.65 | 2,174.65 | 2,174.65 | 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 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2007 | 1,274.57 | 1,274.57 | 1,274.57 | 1,274.57 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2007 | 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 | | | 02/07/2008 | 2,718.92 | 2,718.92 | 2,718.92 | 2,718.92 | 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 | | | 02/08/2008 | 2,763.52 | 2,763.52 | 2,763.52 | 2,763.52 | 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 | | | 02/11/2008 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/29/2008 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2008 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2008 | 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 |
| 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2008 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2008 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2008 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2008 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2008 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2008 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2009 | 1,265.90 | 1,265.90 | 1,265.90 | 1,265.90 | 0.00 | 0.00 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2009 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2009 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2009 | 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 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2009 | 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 |
| 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 |



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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 | | | 07/13/2009 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2009 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2009 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2009 | 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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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

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For the Period 12/31/2017 Through 12/31/2018

| 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 |



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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 | | | 12/08/2009 | 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 |
| 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 |



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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 | | | 01/05/2010 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2010 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2010 | 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 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2010 | 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 |
| 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 |



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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 | | | 05/05/2010 | 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 |
| 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 |



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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 | | | 06/04/2010 | 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 |
| 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 |



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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 | | | 06/28/2010 | 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 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2010 | 227.19 | 227.19 | 227.19 | 227.19 | 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 | | | 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 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2010 | 145.23 | 145.23 | 145.23 | 145.23 | 0.00 | 0.00 |
| 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 |



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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 | | | 09/29/2010 | 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 |
| 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 |



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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 | | | 10/28/2010 | 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 |
| 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 |



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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 | | | 12/01/2010 | 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 |
| 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 |



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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 | | | 12/27/2010 | 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 |
| 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 |



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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 | | | 01/26/2011 | 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 |
| 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 |



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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 | | | 02/23/2011 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2011 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

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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 | | | 04/26/2011 | 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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**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 | | | 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 |



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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 | | | 06/24/2011 | 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 |
| 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 |



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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 | | | 07/22/2011 | 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 |
| 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 |



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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 | | | 08/19/2011 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/16/2011 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

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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 | | | 10/20/2011 | 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 |
| 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 |



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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 | | | 11/15/2011 | 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 |
| 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 |



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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 | | | 12/13/2011 | 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 |
| 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 |



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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 | | | 01/13/2012 | 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 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2012 | 114.06 | 114.06 | 114.06 | 114.06 | 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 | | | 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 |



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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 | | | 03/12/2012 | 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 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2012 | 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 |
| 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 |



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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 | | | 05/08/2012 | 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 |
| 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 |



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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 | | | 06/07/2012 | 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 |
| 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 |



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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 | | | 07/11/2012 | 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 |
| 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 |



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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 | | | 08/02/2012 | 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 |
| 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 |



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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 | | | 08/31/2012 | 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 |
| 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 |



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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 | | | 09/28/2012 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2012 | 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 |



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**WCT 82/84 Annuity Dedicated**

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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 | | | 11/21/2012 | 98.19 | 98.19 | 98.19 | 98.19 | 0.00 | 0.00 |
| 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 |



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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 | | | 12/19/2012 | 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 |
| 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 |



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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 | | | 01/22/2013 | 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 |
| 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 |



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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 | | | 02/19/2013 | 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 |
| 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 |



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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 | | | 03/19/2013 | 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 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2013 | 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 |
| 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 |



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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 | | | 05/14/2013 | 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 |
| 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 |



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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 | | | 06/13/2013 | 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 |
| 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 |



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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 | | | 07/09/2013 | 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 |



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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 | | | 09/09/2013 | 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 |
| 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 |



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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 | | | 10/11/2013 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2013 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2013 | 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 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2013 | 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 |
| 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 |



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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 | | | 01/09/2014 | 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 |
| 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 |



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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 | | | 02/04/2014 | 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 |
| 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 |



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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 | | | 02/27/2014 | 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 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2014 | 229.44 | 229.44 | 229.44 | 229.44 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2014 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/14/2014 | 13,545.00 | 13,545.00 | 13,545.00 | 13,545.00 | 0.00 | 0.00 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

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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 | | | 05/05/2014 | 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 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

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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 | | | 05/30/2014 | 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 |
| 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 |



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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 | | | 06/26/2014 | 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 |
| 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 |



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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 | | | 07/18/2014 | 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 |
| 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 |



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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 | | | 08/06/2014 | 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 |
| 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2014 | 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 |
| 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2014 | 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 |
| 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2014 | 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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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2014 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2014 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2015 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2015 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

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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 | | | 02/27/2015 | 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 |
| 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 |



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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 | | | 03/18/2015 | 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 |
| 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 |



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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 | | | 04/08/2015 | 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 |
| 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 |



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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 | | | 04/27/2015 | 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 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/28/2015 | 143.76 | 143.76 | 143.76 | 143.76 | 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 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2015 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2015 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2015 | 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 |
| 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 |



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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 | | | 08/24/2015 | 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 |
| 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 | | | 09/17/2015 | 131.23 | 131.23 | 131.23 | 131.23 | 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 | | | 09/16/2015 | 33,205.44 | 33,205.44 | 33,205.44 | 33,205.44 | 0.00 | 0.00 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2015 | 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 | | | 09/25/2015 | 132.85 | 132.85 | 132.85 | 132.85 | 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 | | | 09/24/2015 | 134.61 | 134.61 | 134.61 | 134.61 | 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 | | | 09/28/2015 | 135.80 | 135.80 | 135.80 | 135.80 | 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 | | | 09/30/2015 | 195.39 | 195.39 | 195.39 | 195.39 | 0.00 | 0.00 |
| 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 | | | 10/07/2015 | 143.39 | 143.39 | 143.39 | 143.39 | 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 |



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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 | | | 10/06/2015 | 418.47 | 418.47 | 418.47 | 418.47 | 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 | | | 10/05/2015 | 139.37 | 139.37 | 139.37 | 139.37 | 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 | | | 10/14/2015 | 148.00 | 148.00 | 148.00 | 148.00 | 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 | | | 10/13/2015 | 431.66 | 431.66 | 431.66 | 431.66 | 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 |
| 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 | | | 10/26/2015 | 133.55 | 133.55 | 133.55 | 133.55 | 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 | | | 10/27/2015 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2015 | 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 | | | 10/30/2015 | 418.45 | 418.45 | 418.45 | 418.45 | 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 | | | 11/02/2015 | 129.82 | 129.82 | 129.82 | 129.82 | 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 | | | 11/12/2015 | 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 |
| 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 | | | 11/10/2015 | 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 | | | 11/09/2015 | 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 | 383.46 | 383.46 | 383.46 | 383.46 | 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 | | | 11/16/2015 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2015 | 126.65 | 126.65 | 126.65 | 126.65 | 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 | | | 11/17/2015 | 384.65 | 384.65 | 384.65 | 384.65 | 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 | | | 11/23/2015 | 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 | | | 11/24/2015 | 375.17 | 375.17 | 375.17 | 375.17 | 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 | | | 11/25/2015 | 9,665.12 | 9,665.12 | 9,665.12 | 9,665.12 | 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 | | | 11/30/2015 | 251.73 | 251.73 | 251.73 | 251.73 | 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 | | | 12/02/2015 | 115.47 | 115.47 | 115.47 | 115.47 | 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 | | | 12/03/2015 | 10,191.75 | 10,191.75 | 10,191.75 | 10,191.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2015 | 117.28 | 117.28 | 117.28 | 117.28 | 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 | | | 12/08/2015 | 361.87 | 361.87 | 361.87 | 361.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2015 | 127.08 | 127.08 | 127.08 | 127.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2015 | 119.74 | 119.74 | 119.74 | 119.74 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2015 | 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 | | | 12/18/2015 | 206.35 | 206.35 | 206.35 | 206.35 | 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 | | | 12/17/2015 | 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 | | | 12/17/2015 | 87,949.26 | 87,949.26 | 87,949.26 | 87,949.26 | 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 | | | 12/15/2015 | 420.56 | 420.56 | 420.56 | 420.56 | 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 | | | 12/21/2015 | 225.20 | 225.20 | 225.20 | 225.20 | 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 | | | 12/22/2015 | 5,253.33 | 5,253.33 | 5,253.33 | 5,253.33 | 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 | | | 12/23/2015 | 227.77 | 227.77 | 227.77 | 227.77 | 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 | 22,699.33 | 22,699.33 | 22,699.33 | 22,699.33 | 0.00 | 0.00 |
| 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 | | | 12/29/2015 | 1,033.34 | 1,033.34 | 1,033.34 | 1,033.34 | 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 |



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**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 | | | 12/30/2015 | 260.96 | 260.96 | 260.96 | 260.96 | 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 | 270.47 | 270.47 | 270.47 | 270.47 | 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 | | | 01/05/2016 | 1,049.30 | 1,049.30 | 1,049.30 | 1,049.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2016 | 273.51 | 273.51 | 273.51 | 273.51 | 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 | | | 01/06/2016 | 56,870.77 | 56,870.77 | 56,870.77 | 56,870.77 | 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 | | | 01/08/2016 | 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 | | | 01/13/2016 | 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 | | | 01/14/2016 | 243.95 | 243.95 | 243.95 | 243.95 | 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 | | | 01/15/2016 | 264.33 | 264.33 | 264.33 | 264.33 | 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 | | | 01/20/2016 | 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 | | | 01/22/2016 | 296.13 | 296.13 | 296.13 | 296.13 | 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 | | | 01/27/2016 | 308.28 | 308.28 | 308.28 | 308.28 | 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 | | | 01/29/2016 | 314.87 | 314.87 | 314.87 | 314.87 | 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 | | | 01/26/2016 | 19,016.56 | 19,016.56 | 19,016.56 | 19,016.56 | 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 | | | 02/01/2016 | 325.67 | 325.67 | 325.67 | 325.67 | 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 | 36,109.92 | 36,109.92 | 36,109.92 | 36,109.92 | 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 | | | 02/05/2016 | 323.98 | 323.98 | 323.98 | 323.98 | 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 | | | 02/03/2016 | 328.22 | 328.22 | 328.22 | 328.22 | 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 | | | 02/09/2016 | 975.30 | 975.30 | 975.30 | 975.30 | 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 | | | 02/11/2016 | 66,353.87 | 66,353.87 | 66,353.87 | 66,353.87 | 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 | | | 02/12/2016 | 330.52 | 330.52 | 330.52 | 330.52 | 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 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 | | | 02/11/2016 | 328.54 | 328.54 | 328.54 | 328.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2016 | 355.71 | 355.71 | 355.71 | 355.71 | 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 | | | 02/18/2016 | 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 | | | 02/23/2016 | 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 | | | 02/23/2016 | 3,018.75 | 3,018.75 | 3,018.75 | 3,018.75 | 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 | | | 02/25/2016 | 356.31 | 356.31 | 356.31 | 356.31 | 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 | | | 02/26/2016 | 328.13 | 328.13 | 328.13 | 328.13 | 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 | | | 03/04/2016 | 304.55 | 304.55 | 304.55 | 304.55 | 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 | 1,350.00 | 1,350.00 | 1,350.00 | 1,350.00 | 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 | | | 02/29/2016 | 318.68 | 318.68 | 318.68 | 318.68 | 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 | | | 03/11/2016 | 295.35 | 295.35 | 295.35 | 295.35 | 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 INVESTMENT POOL | | | 03/07/2016 | 303.67 | 303.67 | 303.67 | 303.67 | 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 | | | 03/08/2016 | 14,798.25 | 14,798.25 | 14,798.25 | 14,798.25 | 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 | | | 03/09/2016 | 299.87 | 299.87 | 299.87 | 299.87 | 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 | | | 03/14/2016 | 39,826.05 | 39,826.05 | 39,826.05 | 39,826.05 | 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 | | | 03/15/2016 | 7,806.25 | 7,806.25 | 7,806.25 | 7,806.25 | 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 | | | 03/16/2016 | 86,121.65 | 86,121.65 | 86,121.65 | 86,121.65 | 0.00 | 0.00 |
| 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 | | | 03/18/2016 | 311.54 | 311.54 | 311.54 | 311.54 | 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 | | | 03/21/2016 | 312.39 | 312.39 | 312.39 | 312.39 | 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 | | | 03/22/2016 | 91,729.77 | 91,729.77 | 91,729.77 | 91,729.77 | 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 | | | 03/24/2016 | 310.50 | 310.50 | 310.50 | 310.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2016 | 303.71 | 303.71 | 303.71 | 303.71 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2016 | 313.02 | 313.02 | 313.02 | 313.02 | 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 | | | 03/31/2016 | 10,506.25 | 10,506.25 | 10,506.25 | 10,506.25 | 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 | | | 03/29/2016 | 1,251.44 | 1,251.44 | 1,251.44 | 1,251.44 | 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 | | | 04/08/2016 | 31,578.87 | 31,578.87 | 31,578.87 | 31,578.87 | 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 |
| 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 | | | 04/07/2016 | 308.17 | 308.17 | 308.17 | 308.17 | 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 | | | 04/11/2016 | 301.04 | 301.04 | 301.04 | 301.04 | 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 | | | 04/13/2016 | 333.16 | 333.16 | 333.16 | 333.16 | 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 | | | 04/15/2016 | 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 | | | 04/22/2016 | 4,250.00 | 4,250.00 | 4,250.00 | 4,250.00 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2016 | 349.59 | 349.59 | 349.59 | 349.59 | 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 | | | 04/20/2016 | 349.91 | 349.91 | 349.91 | 349.91 | 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 | | | 04/21/2016 | 495.13 | 495.13 | 495.13 | 495.13 | 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 | | | 04/22/2016 | 353.26 | 353.26 | 353.26 | 353.26 | 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 | | | 04/29/2016 | 65,456.56 | 65,456.56 | 65,456.56 | 65,456.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2016 | 1,097.78 | 1,097.78 | 1,097.78 | 1,097.78 | 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 | | | 04/27/2016 | 373.84 | 373.84 | 373.84 | 373.84 | 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 | | | 04/28/2016 | 361.62 | 361.62 | 361.62 | 361.62 | 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 | | | 04/25/2016 | 51,499.06 | 51,499.06 | 51,499.06 | 51,499.06 | 0.00 | 0.00 |
| 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 | | | 05/02/2016 | 347.92 | 347.92 | 347.92 | 347.92 | 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 | | | 05/04/2016 | 346.95 | 346.95 | 346.95 | 346.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2016 | 266.71 | 266.71 | 266.71 | 266.71 | 0.00 | 0.00 |



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**WCT 82/84 Annuity Dedicated**

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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 | | | 05/05/2016 | 347.21 | 347.21 | 347.21 | 347.21 | 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 | | | 05/13/2016 | 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 | 3,847.50 | 3,847.50 | 3,847.50 | 3,847.50 | 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 | | | 05/09/2016 | 351.87 | 351.87 | 351.87 | 351.87 | 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 | | | 05/20/2016 | 364.24 | 364.24 | 364.24 | 364.24 | 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 | | | 05/16/2016 | 39,972.39 | 39,972.39 | 39,972.39 | 39,972.39 | 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 | | | 05/17/2016 | 56,270.35 | 56,270.35 | 56,270.35 | 56,270.35 | 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 | | | 05/27/2016 | 356.19 | 356.19 | 356.19 | 356.19 | 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 | | | 05/23/2016 | 180.49 | 180.49 | 180.49 | 180.49 | 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 | | | 05/24/2016 | 22,155.38 | 22,155.38 | 22,155.38 | 22,155.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2016 | 355.46 | 355.46 | 355.46 | 355.46 | 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 INVESTMENT POOL | | | 05/26/2016 | 359.50 | 359.50 | 359.50 | 359.50 | 0.00 | 0.00 |
| 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 | | | 05/31/2016 | 358.35 | 358.35 | 358.35 | 358.35 | 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 | | | 06/01/2016 | 1,423.60 | 1,423.60 | 1,423.60 | 1,423.60 | 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 | | | 06/03/2016 | 368.09 | 368.09 | 368.09 | 368.09 | 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 | | | 06/07/2016 | 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 | | | 06/08/2016 | 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 | | | 06/09/2016 | 343.89 | 343.89 | 343.89 | 343.89 | 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 |
| 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 | | | 06/10/2016 | 4,553.96 | 4,553.96 | 4,553.96 | 4,553.96 | 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 | | | 06/16/2016 | 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 | | | 06/14/2016 | 7,475.00 | 7,475.00 | 7,475.00 | 7,475.00 | 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 | | | 06/14/2016 | 1,005.68 | 1,005.68 | 1,005.68 | 1,005.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2016 | 329.92 | 329.92 | 329.92 | 329.92 | 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 | | | 06/23/2016 | 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 | | | 06/22/2016 | 327.23 | 327.23 | 327.23 | 327.23 | 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 | | | 07/06/2016 | 19,442.44 | 19,442.44 | 19,442.44 | 19,442.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2016 | 320.79 | 320.79 | 320.79 | 320.79 | 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 | | | 07/06/2016 | 1,290.42 | 1,290.42 | 1,290.42 | 1,290.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2016 | 320.31 | 320.31 | 320.31 | 320.31 | 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 | | | 07/13/2016 | 318.59 | 318.59 | 318.59 | 318.59 | 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 | | | 07/11/2016 | 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 | 109,468.43 | 109,468.43 | 109,468.43 | 109,468.43 | 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 | | | 07/22/2016 | 297.61 | 297.61 | 297.61 | 297.61 | 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 | | | 07/18/2016 | 319.36 | 319.36 | 319.36 | 319.36 | 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 | | | 07/20/2016 | 310.13 | 310.13 | 310.13 | 310.13 | 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 | | | 07/26/2016 | 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 | | | 07/25/2016 | 344.27 | 344.27 | 344.27 | 344.27 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| 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 | 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 |
| 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 | | | 08/09/2016 | 5,775.00 | 5,775.00 | 5,775.00 | 5,775.00 | 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 | | | 08/10/2016 | 308.69 | 308.69 | 308.69 | 308.69 | 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 | | | 08/11/2016 | 321.11 | 321.11 | 321.11 | 321.11 | 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 | | | 08/15/2016 | 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 | | | 08/19/2016 | 324.20 | 324.20 | 324.20 | 324.20 | 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 | | | 08/22/2016 | 326.23 | 326.23 | 326.23 | 326.23 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2016 | 982.34 | 982.34 | 982.34 | 982.34 | 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 | | | 08/24/2016 | 1,650.00 | 1,650.00 | 1,650.00 | 1,650.00 | 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 | | | 08/26/2016 | 324.85 | 324.85 | 324.85 | 324.85 | 0.00 | 0.00 |
| 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 | | | 09/01/2016 | 320.72 | 320.72 | 320.72 | 320.72 | 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 | | | 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 | | | 08/31/2016 | 329.78 | 329.78 | 329.78 | 329.78 | 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 | | | 09/06/2016 | 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 | | | 09/08/2016 | 298.23 | 298.23 | 298.23 | 298.23 | 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 | | | 09/13/2016 | 870.52 | 870.52 | 870.52 | 870.52 | 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 | | | 09/14/2016 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2016 | 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 | | | 09/22/2016 | 313.24 | 313.24 | 313.24 | 313.24 | 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 | | | 09/21/2016 | 308.57 | 308.57 | 308.57 | 308.57 | 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 | | | 09/30/2016 | 4,259.37 | 4,259.37 | 4,259.37 | 4,259.37 | 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 | | | 10/07/2016 | 336.27 | 336.27 | 336.27 | 336.27 | 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 | | | 10/06/2016 | 332.75 | 332.75 | 332.75 | 332.75 | 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 | 59,447.48 | 59,447.48 | 59,447.48 | 59,447.48 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| 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 | 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 | | | 10/10/2016 | 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 | | | 10/17/2016 | 332.94 | 332.94 | 332.94 | 332.94 | 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 | | | 10/18/2016 | 996.30 | 996.30 | 996.30 | 996.30 | 0.00 | 0.00 |
| 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 | | | 10/19/2016 | 334.48 | 334.48 | 334.48 | 334.48 | 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 | | | 10/28/2016 | 274.91 | 274.91 | 274.91 | 274.91 | 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 | | | 10/31/2016 | 283.12 | 283.12 | 283.12 | 283.12 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2016 | 2,448.49 | 2,448.49 | 2,448.49 | 2,448.49 | 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 | | | 11/08/2016 | 781.57 | 781.57 | 781.57 | 781.57 | 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 | | | 11/09/2016 | 255.55 | 255.55 | 255.55 | 255.55 | 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 | 251.93 | 251.93 | 251.93 | 251.93 | 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 |
| 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 | | | 11/17/2016 | 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 | | | 11/16/2016 | 251.57 | 251.57 | 251.57 | 251.57 | 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 | | | 11/17/2016 | 246.87 | 246.87 | 246.87 | 246.87 | 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 | | | 11/23/2016 | 8,030.00 | 8,030.00 | 8,030.00 | 8,030.00 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2016 | 286.50 | 286.50 | 286.50 | 286.50 | 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 | | | 11/22/2016 | 677.93 | 677.93 | 677.93 | 677.93 | 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 | | | 11/25/2016 | 238.21 | 238.21 | 238.21 | 238.21 | 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 | | | 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 | | | 11/30/2016 | 245.50 | 245.50 | 245.50 | 245.50 | 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 | | | 11/29/2016 | 710.92 | 710.92 | 710.92 | 710.92 | 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 | | | 12/05/2016 | 185.36 | 185.36 | 185.36 | 185.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2016 | 555.54 | 555.54 | 555.54 | 555.54 | 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 | | | 12/05/2016 | 89,377.75 | 89,377.75 | 89,377.75 | 89,377.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 235.19 | 235.19 | 235.19 | 235.19 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2016 | 565.17 | 565.17 | 565.17 | 565.17 | 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 | | | 12/12/2016 | 184.65 | 184.65 | 184.65 | 184.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 112,929.13 | 112,929.13 | 112,929.13 | 112,929.13 | 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 | | | 12/22/2016 | 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 | | | 12/19/2016 | 252.53 | 252.53 | 252.53 | 252.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 7,406.90 | 7,406.90 | 7,406.90 | 7,406.90 | 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 | 258.35 | 258.35 | 258.35 | 258.35 | 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 | | | 12/30/2016 | 257.18 | 257.18 | 257.18 | 257.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 262.72 | 262.72 | 262.72 | 262.72 | 0.00 | 0.00 |
| 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 | 1,820.00 | 1,820.00 | 1,820.00 | 1,820.00 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

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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 | | | 12/29/2016 | 264.86 | 264.86 | 264.86 | 264.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/03/2017 | 243.04 | 243.04 | 243.04 | 243.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2017 | 992.39 | 992.39 | 992.39 | 992.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2017 | 263.22 | 263.22 | 263.22 | 263.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2017 | 278.19 | 278.19 | 278.19 | 278.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2017 | 1,224.99 | 1,224.99 | 1,224.99 | 1,224.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2017 | 281.37 | 281.37 | 281.37 | 281.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2017 | 854.33 | 854.33 | 854.33 | 854.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2017 | 302.11 | 302.11 | 302.11 | 302.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2017 | 279.95 | 279.95 | 279.95 | 279.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2017 | 280.29 | 280.29 | 280.29 | 280.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2017 | 310.41 | 310.41 | 310.41 | 310.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2017 | 130,777.36 | 130,777.36 | 130,777.36 | 130,777.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2017 | 1,216.50 | 1,216.50 | 1,216.50 | 1,216.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2017 | 301.49 | 301.49 | 301.49 | 301.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2017 | 301.70 | 301.70 | 301.70 | 301.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2017 | 303.82 | 303.82 | 303.82 | 303.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2017 | 22,945.07 | 22,945.07 | 22,945.07 | 22,945.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2017 | 927.90 | 927.90 | 927.90 | 927.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2017 | 320.12 | 320.12 | 320.12 | 320.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2017 | 71,894.79 | 71,894.79 | 71,894.79 | 71,894.79 | 0.00 | 0.00 |



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**WCT 82/84 Annuity Dedicated**

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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 | | | 01/26/2017 | 321.87 | 321.87 | 321.87 | 321.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2017 | 1,820.00 | 1,820.00 | 1,820.00 | 1,820.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2017 | 330.87 | 330.87 | 330.87 | 330.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2017 | 33,298.88 | 33,298.88 | 33,298.88 | 33,298.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2017 | 12,633.62 | 12,633.62 | 12,633.62 | 12,633.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2017 | 328.43 | 328.43 | 328.43 | 328.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2017 | 261.07 | 261.07 | 261.07 | 261.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2017 | 284.92 | 284.92 | 284.92 | 284.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2017 | 2,979.74 | 2,979.74 | 2,979.74 | 2,979.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2017 | 327.49 | 327.49 | 327.49 | 327.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2017 | 73,383.70 | 73,383.70 | 73,383.70 | 73,383.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2017 | 979.02 | 979.02 | 979.02 | 979.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2017 | 84,113.90 | 84,113.90 | 84,113.90 | 84,113.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2017 | 109,583.39 | 109,583.39 | 109,583.39 | 109,583.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2017 | 272.58 | 272.58 | 272.58 | 272.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2017 | 818.88 | 818.88 | 818.88 | 818.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2017 | 291.67 | 291.67 | 291.67 | 291.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2017 | 56,136.69 | 56,136.69 | 56,136.69 | 56,136.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2017 | 316.46 | 316.46 | 316.46 | 316.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2017 | 114,396.14 | 114,396.14 | 114,396.14 | 114,396.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2017 | 297.62 | 297.62 | 297.62 | 297.62 | 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 | | | 02/14/2017 | 906.37 | 906.37 | 906.37 | 906.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2017 | 319.16 | 319.16 | 319.16 | 319.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2017 | 315.61 | 315.61 | 315.61 | 315.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2017 | 89,772.04 | 89,772.04 | 89,772.04 | 89,772.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2017 | 301.44 | 301.44 | 301.44 | 301.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2017 | 334.17 | 334.17 | 334.17 | 334.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2017 | 355.27 | 355.27 | 355.27 | 355.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2017 | 310.81 | 310.81 | 310.81 | 310.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2017 | 6,222.51 | 6,222.51 | 6,222.51 | 6,222.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2017 | 740.05 | 740.05 | 740.05 | 740.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2017 | 8,253.33 | 8,253.33 | 8,253.33 | 8,253.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2017 | 342.51 | 342.51 | 342.51 | 342.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2017 | 1,241.70 | 1,241.70 | 1,241.70 | 1,241.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2017 | 645.63 | 645.63 | 645.63 | 645.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2017 | 127,761.43 | 127,761.43 | 127,761.43 | 127,761.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2017 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2017 | 352.11 | 352.11 | 352.11 | 352.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2017 | 1,030.84 | 1,030.84 | 1,030.84 | 1,030.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2017 | 11,632.49 | 11,632.49 | 11,632.49 | 11,632.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2017 | 331.73 | 331.73 | 331.73 | 331.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2017 | 644.16 | 644.16 | 644.16 | 644.16 | 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 | | | 03/06/2017 | 649.84 | 649.84 | 649.84 | 649.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2017 | 1,941.96 | 1,941.96 | 1,941.96 | 1,941.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2017 | 637.94 | 637.94 | 637.94 | 637.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2017 | 630.17 | 630.17 | 630.17 | 630.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2017 | 8,349.36 | 8,349.36 | 8,349.36 | 8,349.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2017 | 65,653.15 | 65,653.15 | 65,653.15 | 65,653.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2017 | 629.91 | 629.91 | 629.91 | 629.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2017 | 612.55 | 612.55 | 612.55 | 612.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2017 | 63,984.50 | 63,984.50 | 63,984.50 | 63,984.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2017 | 1,850.93 | 1,850.93 | 1,850.93 | 1,850.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2017 | 633.39 | 633.39 | 633.39 | 633.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2017 | 653.72 | 653.72 | 653.72 | 653.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2017 | 695.28 | 695.28 | 695.28 | 695.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2017 | 2,083.61 | 2,083.61 | 2,083.61 | 2,083.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2017 | 697.38 | 697.38 | 697.38 | 697.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2017 | 760.03 | 760.03 | 760.03 | 760.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2017 | 47,655.21 | 47,655.21 | 47,655.21 | 47,655.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2017 | 720.15 | 720.15 | 720.15 | 720.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2017 | 716.25 | 716.25 | 716.25 | 716.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2017 | 712.17 | 712.17 | 712.17 | 712.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2017 | 716.97 | 716.97 | 716.97 | 716.97 | 0.00 | 0.00 |



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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 | | | 03/27/2017 | 6,876.57 | 6,876.57 | 6,876.57 | 6,876.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2017 | 2,156.02 | 2,156.02 | 2,156.02 | 2,156.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2017 | 29,859.00 | 29,859.00 | 29,859.00 | 29,859.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2017 | 685.82 | 685.82 | 685.82 | 685.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2017 | 33,614.11 | 33,614.11 | 33,614.11 | 33,614.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2017 | 719.38 | 719.38 | 719.38 | 719.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2017 | 101,675.47 | 101,675.47 | 101,675.47 | 101,675.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2017 | 734.57 | 734.57 | 734.57 | 734.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2017 | 2,144.32 | 2,144.32 | 2,144.32 | 2,144.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2017 | 677.97 | 677.97 | 677.97 | 677.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2017 | 68,379.28 | 68,379.28 | 68,379.28 | 68,379.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2017 | 678.96 | 678.96 | 678.96 | 678.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2017 | 677.21 | 677.21 | 677.21 | 677.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2017 | 2,064.06 | 2,064.06 | 2,064.06 | 2,064.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2017 | 680.94 | 680.94 | 680.94 | 680.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2017 | 675.71 | 675.71 | 675.71 | 675.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2017 | 71,299.21 | 71,299.21 | 71,299.21 | 71,299.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2017 | 675.55 | 675.55 | 675.55 | 675.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2017 | 12,989.78 | 12,989.78 | 12,989.78 | 12,989.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2017 | 25,001.05 | 25,001.05 | 25,001.05 | 25,001.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2017 | 693.85 | 693.85 | 693.85 | 693.85 | 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 | | | 04/19/2017 | 469.55 | 469.55 | 469.55 | 469.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2017 | 680.28 | 680.28 | 680.28 | 680.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2017 | 1,250.41 | 1,250.41 | 1,250.41 | 1,250.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2017 | 674.36 | 674.36 | 674.36 | 674.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2017 | 2,746.92 | 2,746.92 | 2,746.92 | 2,746.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2017 | 672.01 | 672.01 | 672.01 | 672.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2017 | 1,991.97 | 1,991.97 | 1,991.97 | 1,991.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2017 | 21,277.50 | 21,277.50 | 21,277.50 | 21,277.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2017 | 689.69 | 689.69 | 689.69 | 689.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2017 | 1,365.00 | 1,365.00 | 1,365.00 | 1,365.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2017 | 659.15 | 659.15 | 659.15 | 659.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2017 | 668.84 | 668.84 | 668.84 | 668.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2017 | 8,416.00 | 8,416.00 | 8,416.00 | 8,416.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2017 | 69,157.82 | 69,157.82 | 69,157.82 | 69,157.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2017 | 679.05 | 679.05 | 679.05 | 679.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2017 | 1,908.65 | 1,908.65 | 1,908.65 | 1,908.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2017 | 593.19 | 593.19 | 593.19 | 593.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2017 | 603.43 | 603.43 | 603.43 | 603.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2017 | 590.04 | 590.04 | 590.04 | 590.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2017 | 603.25 | 603.25 | 603.25 | 603.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2017 | 215.65 | 215.65 | 215.65 | 215.65 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2017 | 1,821.60 | 1,821.60 | 1,821.60 | 1,821.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2017 | 608.00 | 608.00 | 608.00 | 608.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2017 | 605.46 | 605.46 | 605.46 | 605.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2017 | 50,089.09 | 50,089.09 | 50,089.09 | 50,089.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2017 | 627.55 | 627.55 | 627.55 | 627.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2017 | 659.15 | 659.15 | 659.15 | 659.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2017 | 4,964.41 | 4,964.41 | 4,964.41 | 4,964.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2017 | 645.69 | 645.69 | 645.69 | 645.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2017 | 1,917.12 | 1,917.12 | 1,917.12 | 1,917.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2017 | 134,751.18 | 134,751.18 | 134,751.18 | 134,751.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2017 | 784.83 | 784.83 | 784.83 | 784.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2017 | 637.39 | 637.39 | 637.39 | 637.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2017 | 62,979.72 | 62,979.72 | 62,979.72 | 62,979.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2017 | 648.88 | 648.88 | 648.88 | 648.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2017 | 1,947.75 | 1,947.75 | 1,947.75 | 1,947.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2017 | 657.42 | 657.42 | 657.42 | 657.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2017 | 675.18 | 675.18 | 675.18 | 675.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2017 | 664.65 | 664.65 | 664.65 | 664.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2017 | 9,564.16 | 9,564.16 | 9,564.16 | 9,564.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2017 | 73,305.55 | 73,305.55 | 73,305.55 | 73,305.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2017 | 670.79 | 670.79 | 670.79 | 670.79 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2017 | 74,419.98 | 74,419.98 | 74,419.98 | 74,419.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2017 | 2,690.08 | 2,690.08 | 2,690.08 | 2,690.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2017 | 687.02 | 687.02 | 687.02 | 687.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2017 | 691.33 | 691.33 | 691.33 | 691.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2017 | 699.92 | 699.92 | 699.92 | 699.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2017 | 2,104.94 | 2,104.94 | 2,104.94 | 2,104.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2017 | 54,203.71 | 54,203.71 | 54,203.71 | 54,203.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2017 | 712.80 | 712.80 | 712.80 | 712.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2017 | 714.31 | 714.31 | 714.31 | 714.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2017 | 1,687.50 | 1,687.50 | 1,687.50 | 1,687.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2017 | 708.72 | 708.72 | 708.72 | 708.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2017 | 729.35 | 729.35 | 729.35 | 729.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2017 | 2,148.63 | 2,148.63 | 2,148.63 | 2,148.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2017 | 4,875.01 | 4,875.01 | 4,875.01 | 4,875.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2017 | 739.33 | 739.33 | 739.33 | 739.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2017 | 777.71 | 777.71 | 777.71 | 777.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2017 | 713.61 | 713.61 | 713.61 | 713.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2017 | 864.01 | 864.01 | 864.01 | 864.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2017 | 2,314.88 | 2,314.88 | 2,314.88 | 2,314.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2017 | 61,431.90 | 61,431.90 | 61,431.90 | 61,431.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2017 | 831.06 | 831.06 | 831.06 | 831.06 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2017 | 841.74 | 841.74 | 841.74 | 841.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2017 | 791.55 | 791.55 | 791.55 | 791.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2017 | 9,118.64 | 9,118.64 | 9,118.64 | 9,118.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2017 | 2,404.79 | 2,404.79 | 2,404.79 | 2,404.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2017 | 3,589.42 | 3,589.42 | 3,589.42 | 3,589.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2017 | 61,167.00 | 61,167.00 | 61,167.00 | 61,167.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2017 | 887.29 | 887.29 | 887.29 | 887.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2017 | 2,668.89 | 2,668.89 | 2,668.89 | 2,668.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2017 | 888.29 | 888.29 | 888.29 | 888.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2017 | 914.72 | 914.72 | 914.72 | 914.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2017 | 887.63 | 887.63 | 887.63 | 887.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2017 | 57,782.10 | 57,782.10 | 57,782.10 | 57,782.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2017 | 889.75 | 889.75 | 889.75 | 889.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2017 | 2,628.71 | 2,628.71 | 2,628.71 | 2,628.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2017 | 1,704.60 | 1,704.60 | 1,704.60 | 1,704.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2017 | 41,065.01 | 41,065.01 | 41,065.01 | 41,065.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2017 | 856.88 | 856.88 | 856.88 | 856.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2017 | 12,552.77 | 12,552.77 | 12,552.77 | 12,552.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2017 | 22,766.25 | 22,766.25 | 22,766.25 | 22,766.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2017 | 859.54 | 859.54 | 859.54 | 859.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2017 | 954.93 | 954.93 | 954.93 | 954.93 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

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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 | | | 07/13/2017 | 25,035.37 | 25,035.37 | 25,035.37 | 25,035.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2017 | 861.79 | 861.79 | 861.79 | 861.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2017 | 57,025.05 | 57,025.05 | 57,025.05 | 57,025.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2017 | 870.59 | 870.59 | 870.59 | 870.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2017 | 2,583.82 | 2,583.82 | 2,583.82 | 2,583.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2017 | 20,125.00 | 20,125.00 | 20,125.00 | 20,125.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2017 | 2,625.51 | 2,625.51 | 2,625.51 | 2,625.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2017 | 88,448.27 | 88,448.27 | 88,448.27 | 88,448.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2017 | 906.14 | 906.14 | 906.14 | 906.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2017 | 949.27 | 949.27 | 949.27 | 949.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2017 | 911.21 | 911.21 | 911.21 | 911.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2017 | 873.15 | 873.15 | 873.15 | 873.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2017 | 913.52 | 913.52 | 913.52 | 913.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2017 | 980.96 | 980.96 | 980.96 | 980.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2017 | 931.16 | 931.16 | 931.16 | 931.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2017 | 2,706.95 | 2,706.95 | 2,706.95 | 2,706.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2017 | 901.02 | 901.02 | 901.02 | 901.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2017 | 7,099.11 | 7,099.11 | 7,099.11 | 7,099.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2017 | 10,152.71 | 10,152.71 | 10,152.71 | 10,152.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2017 | 2,941.39 | 2,941.39 | 2,941.39 | 2,941.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2017 | 938.00 | 938.00 | 938.00 | 938.00 | 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 | | | 08/03/2017 | 930.20 | 930.20 | 930.20 | 930.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2017 | 920.04 | 920.04 | 920.04 | 920.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2017 | 65,226.35 | 65,226.35 | 65,226.35 | 65,226.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2017 | 981.23 | 981.23 | 981.23 | 981.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2017 | 2,789.49 | 2,789.49 | 2,789.49 | 2,789.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2017 | 938.85 | 938.85 | 938.85 | 938.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2017 | 900.47 | 900.47 | 900.47 | 900.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2017 | 904.73 | 904.73 | 904.73 | 904.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2017 | 896.52 | 896.52 | 896.52 | 896.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2017 | 43,757.80 | 43,757.80 | 43,757.80 | 43,757.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2017 | 942.08 | 942.08 | 942.08 | 942.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2017 | 2,846.75 | 2,846.75 | 2,846.75 | 2,846.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2017 | 110,368.77 | 110,368.77 | 110,368.77 | 110,368.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2017 | 898.02 | 898.02 | 898.02 | 898.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2017 | 908.26 | 908.26 | 908.26 | 908.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2017 | 3,581.70 | 3,581.70 | 3,581.70 | 3,581.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2017 | 904.38 | 904.38 | 904.38 | 904.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2017 | 1,650.00 | 1,650.00 | 1,650.00 | 1,650.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2017 | 912.19 | 912.19 | 912.19 | 912.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2017 | 76,130.65 | 76,130.65 | 76,130.65 | 76,130.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2017 | 2,750.80 | 2,750.80 | 2,750.80 | 2,750.80 | 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 | | | 08/24/2017 | 907.83 | 907.83 | 907.83 | 907.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2017 | 914.87 | 914.87 | 914.87 | 914.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2017 | 915.38 | 915.38 | 915.38 | 915.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2017 | 926.55 | 926.55 | 926.55 | 926.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2017 | 26,091.14 | 26,091.14 | 26,091.14 | 26,091.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2017 | 913.33 | 913.33 | 913.33 | 913.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2017 | 7,418.75 | 7,418.75 | 7,418.75 | 7,418.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2017 | 2,744.26 | 2,744.26 | 2,744.26 | 2,744.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2017 | 3,812.42 | 3,812.42 | 3,812.42 | 3,812.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2017 | 923.03 | 923.03 | 923.03 | 923.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2017 | 924.78 | 924.78 | 924.78 | 924.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2017 | 3,350.86 | 3,350.86 | 3,350.86 | 3,350.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2017 | 54,331.60 | 54,331.60 | 54,331.60 | 54,331.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2017 | 835.27 | 835.27 | 835.27 | 835.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2017 | 113,438.44 | 113,438.44 | 113,438.44 | 113,438.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2017 | 836.02 | 836.02 | 836.02 | 836.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2017 | 852.00 | 852.00 | 852.00 | 852.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2017 | 2,511.16 | 2,511.16 | 2,511.16 | 2,511.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2017 | 17,292.19 | 17,292.19 | 17,292.19 | 17,292.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2017 | 108,569.77 | 108,569.77 | 108,569.77 | 108,569.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2017 | 835.04 | 835.04 | 835.04 | 835.04 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2017 | 898.20 | 898.20 | 898.20 | 898.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2017 | 84,383.15 | 84,383.15 | 84,383.15 | 84,383.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2017 | 837.30 | 837.30 | 837.30 | 837.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2017 | 909.35 | 909.35 | 909.35 | 909.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2017 | 862.71 | 862.71 | 862.71 | 862.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2017 | 2,545.86 | 2,545.86 | 2,545.86 | 2,545.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2017 | 845.12 | 845.12 | 845.12 | 845.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2017 | 640.70 | 640.70 | 640.70 | 640.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2017 | 866.38 | 866.38 | 866.38 | 866.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2017 | 7,346.67 | 7,346.67 | 7,346.67 | 7,346.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2017 | 862.28 | 862.28 | 862.28 | 862.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2017 | 5,477.50 | 5,477.50 | 5,477.50 | 5,477.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2017 | 868.20 | 868.20 | 868.20 | 868.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2017 | 56,390.50 | 56,390.50 | 56,390.50 | 56,390.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2017 | 2,606.23 | 2,606.23 | 2,606.23 | 2,606.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2017 | 871.26 | 871.26 | 871.26 | 871.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2017 | 873.26 | 873.26 | 873.26 | 873.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2017 | 83,772.83 | 83,772.83 | 83,772.83 | 83,772.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2017 | 872.61 | 872.61 | 872.61 | 872.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2017 | 106,344.68 | 106,344.68 | 106,344.68 | 106,344.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2017 | 42,702.23 | 42,702.23 | 42,702.23 | 42,702.23 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2017 | 836.52 | 836.52 | 836.52 | 836.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2017 | 885.63 | 885.63 | 885.63 | 885.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2017 | 2,542.10 | 2,542.10 | 2,542.10 | 2,542.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2017 | 846.45 | 846.45 | 846.45 | 846.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2017 | 836.49 | 836.49 | 836.49 | 836.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2017 | 2,499.54 | 2,499.54 | 2,499.54 | 2,499.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2017 | 850.84 | 850.84 | 850.84 | 850.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2017 | 860.88 | 860.88 | 860.88 | 860.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2017 | 97,499.39 | 97,499.39 | 97,499.39 | 97,499.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2017 | 876.70 | 876.70 | 876.70 | 876.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2017 | 833.09 | 833.09 | 833.09 | 833.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2017 | 2,714.72 | 2,714.72 | 2,714.72 | 2,714.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2017 | 123,174.12 | 123,174.12 | 123,174.12 | 123,174.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2017 | 920.99 | 920.99 | 920.99 | 920.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2017 | 920.14 | 920.14 | 920.14 | 920.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2017 | 922.67 | 922.67 | 922.67 | 922.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2017 | 938.22 | 938.22 | 938.22 | 938.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2017 | 8,859.51 | 8,859.51 | 8,859.51 | 8,859.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2017 | 922.95 | 922.95 | 922.95 | 922.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2017 | 918.37 | 918.37 | 918.37 | 918.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2017 | 105,391.92 | 105,391.92 | 105,391.92 | 105,391.92 | 0.00 | 0.00 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2017 | 2,758.69 | 2,758.69 | 2,758.69 | 2,758.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2017 | 931.17 | 931.17 | 931.17 | 931.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2017 | 925.50 | 925.50 | 925.50 | 925.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2017 | 15,400.00 | 15,400.00 | 15,400.00 | 15,400.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2017 | 33,728.46 | 33,728.46 | 33,728.46 | 33,728.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2017 | 929.46 | 929.46 | 929.46 | 929.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2017 | 2,787.27 | 2,787.27 | 2,787.27 | 2,787.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2017 | 130,397.84 | 130,397.84 | 130,397.84 | 130,397.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2017 | 938.96 | 938.96 | 938.96 | 938.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2017 | 878.99 | 878.99 | 878.99 | 878.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2017 | 888.34 | 888.34 | 888.34 | 888.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2017 | 133,704.30 | 133,704.30 | 133,704.30 | 133,704.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2017 | 6,000.00 | 6,000.00 | 6,000.00 | 6,000.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2017 | 869.62 | 869.62 | 869.62 | 869.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2017 | 2,596.40 | 2,596.40 | 2,596.40 | 2,596.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2017 | 863.29 | 863.29 | 863.29 | 863.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2017 | 869.40 | 869.40 | 869.40 | 869.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2017 | 8,437.50 | 8,437.50 | 8,437.50 | 8,437.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2017 | 858.31 | 858.31 | 858.31 | 858.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2017 | 11,904.21 | 11,904.21 | 11,904.21 | 11,904.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2017 | 980.40 | 980.40 | 980.40 | 980.40 | 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 INVESTMENT POOL | | | 11/17/2017 | 927.62 | 927.62 | 927.62 | 927.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2017 | 83,351.31 | 83,351.31 | 83,351.31 | 83,351.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2017 | 861.37 | 861.37 | 861.37 | 861.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2017 | 2,634.59 | 2,634.59 | 2,634.59 | 2,634.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2017 | 1,028.84 | 1,028.84 | 1,028.84 | 1,028.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2017 | 2,784.81 | 2,784.81 | 2,784.81 | 2,784.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2017 | 10,528.69 | 10,528.69 | 10,528.69 | 10,528.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2017 | 117,548.63 | 117,548.63 | 117,548.63 | 117,548.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2017 | 909.89 | 909.89 | 909.89 | 909.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2017 | 911.45 | 911.45 | 911.45 | 911.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2017 | 8,645.01 | 8,645.01 | 8,645.01 | 8,645.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2017 | 927.77 | 927.77 | 927.77 | 927.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2017 | 907.73 | 907.73 | 907.73 | 907.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2017 | 1,042.24 | 1,042.24 | 1,042.24 | 1,042.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2017 | 947.80 | 947.80 | 947.80 | 947.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2017 | 17,072.43 | 17,072.43 | 17,072.43 | 17,072.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2017 | 1,832.12 | 1,832.12 | 1,832.12 | 1,832.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2017 | 3,625.00 | 3,625.00 | 3,625.00 | 3,625.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2017 | 2,768.09 | 2,768.09 | 2,768.09 | 2,768.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2017 | 64,529.80 | 64,529.80 | 64,529.80 | 64,529.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2017 | 2,910.76 | 2,910.76 | 2,910.76 | 2,910.76 | 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 INVESTMENT POOL | | | 12/06/2017 | 989.05 | 989.05 | 989.05 | 989.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2017 | 51,305.67 | 51,305.67 | 51,305.67 | 51,305.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2017 | 987.48 | 987.48 | 987.48 | 987.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2017 | 975.21 | 975.21 | 975.21 | 975.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2017 | 986.62 | 986.62 | 986.62 | 986.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2017 | 4,875.00 | 4,875.00 | 4,875.00 | 4,875.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2017 | 1,039.08 | 1,039.08 | 1,039.08 | 1,039.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2017 | 1,006.44 | 1,006.44 | 1,006.44 | 1,006.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2017 | 11,736.35 | 11,736.35 | 11,736.35 | 11,736.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2017 | 2,997.70 | 2,997.70 | 2,997.70 | 2,997.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2017 | 2,144.53 | 2,144.53 | 2,144.53 | 2,144.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2017 | 1,020.17 | 1,020.17 | 1,020.17 | 1,020.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2017 | 1,024.69 | 1,024.69 | 1,024.69 | 1,024.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2017 | 136,317.45 | 136,317.45 | 136,317.45 | 136,317.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2017 | 3,273.83 | 3,273.83 | 3,273.83 | 3,273.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2017 | 1,113.55 | 1,113.55 | 1,113.55 | 1,113.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2017 | 385.90 | 385.90 | 385.90 | 385.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2017 | 1,127.69 | 1,127.69 | 1,127.69 | 1,127.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2017 | 1,151.94 | 1,151.94 | 1,151.94 | 1,151.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2017 | 1,084.56 | 1,084.56 | 1,084.56 | 1,084.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2017 | 1,153.71 | 1,153.71 | 1,153.71 | 1,153.71 | 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 | | | 12/27/2017 | 4,600.46 | 4,600.46 | 4,600.46 | 4,600.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2017 | 1,137.15 | 1,137.15 | 1,137.15 | 1,137.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2017 | 1,144.14 | 1,144.14 | 1,144.14 | 1,144.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/02/2018 | 1,207.18 | 1,207.18 | 1,207.18 | 1,207.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/03/2018 | 4,676.93 | 4,676.93 | 4,676.93 | 4,676.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2018 | 1,068.70 | 1,068.70 | 1,068.70 | 1,068.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2018 | 1,081.41 | 1,081.41 | 1,081.41 | 1,081.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2018 | 1,085.54 | 1,085.54 | 1,085.54 | 1,085.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2018 | 1,095.46 | 1,095.46 | 1,095.46 | 1,095.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2018 | 9,983.79 | 9,983.79 | 9,983.79 | 9,983.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2018 | 1,093.38 | 1,093.38 | 1,093.38 | 1,093.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2018 | 1,102.96 | 1,102.96 | 1,102.96 | 1,102.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2018 | 3,285.85 | 3,285.85 | 3,285.85 | 3,285.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2018 | 96,018.00 | 96,018.00 | 96,018.00 | 96,018.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2018 | 1,102.36 | 1,102.36 | 1,102.36 | 1,102.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2018 | 965.93 | 965.93 | 965.93 | 965.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2018 | 4,495.06 | 4,495.06 | 4,495.06 | 4,495.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2018 | 1,124.99 | 1,124.99 | 1,124.99 | 1,124.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2018 | 1,150.65 | 1,150.65 | 1,150.65 | 1,150.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2018 | 73,432.89 | 73,432.89 | 73,432.89 | 73,432.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2018 | 12,143.75 | 12,143.75 | 12,143.75 | 12,143.75 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2018 | 1,140.15 | 1,140.15 | 1,140.15 | 1,140.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2018 | 1,159.03 | 1,159.03 | 1,159.03 | 1,159.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2018 | 3,490.06 | 3,490.06 | 3,490.06 | 3,490.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2018 | 1,123.04 | 1,123.04 | 1,123.04 | 1,123.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2018 | 1,125.42 | 1,125.42 | 1,125.42 | 1,125.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2018 | 3,187.52 | 3,187.52 | 3,187.52 | 3,187.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2018 | 1,254.69 | 1,254.69 | 1,254.69 | 1,254.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2018 | 1,140.15 | 1,140.15 | 1,140.15 | 1,140.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2018 | 1,076.98 | 1,076.98 | 1,076.98 | 1,076.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2018 | 1,135.36 | 1,135.36 | 1,135.36 | 1,135.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2018 | 3,388.47 | 3,388.47 | 3,388.47 | 3,388.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2018 | 107,910.23 | 107,910.23 | 107,910.23 | 107,910.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2018 | 1,091.19 | 1,091.19 | 1,091.19 | 1,091.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2018 | 3,344.46 | 3,344.46 | 3,344.46 | 3,344.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2018 | 1,161.13 | 1,161.13 | 1,161.13 | 1,161.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2018 | 1,200.48 | 1,200.48 | 1,200.48 | 1,200.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2018 | 1,535.87 | 1,535.87 | 1,535.87 | 1,535.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2018 | 1,159.98 | 1,159.98 | 1,159.98 | 1,159.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2018 | 1,199.13 | 1,199.13 | 1,199.13 | 1,199.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2018 | 3,599.26 | 3,599.26 | 3,599.26 | 3,599.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2018 | 1,299.66 | 1,299.66 | 1,299.66 | 1,299.66 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2018 | 1,285.88 | 1,285.88 | 1,285.88 | 1,285.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2018 | 1,260.38 | 1,260.38 | 1,260.38 | 1,260.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2018 | 6,066.82 | 6,066.82 | 6,066.82 | 6,066.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2018 | 1,515.18 | 1,515.18 | 1,515.18 | 1,515.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2018 | 133,280.16 | 133,280.16 | 133,280.16 | 133,280.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2018 | 1,528.91 | 1,528.91 | 1,528.91 | 1,528.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2018 | 1,510.93 | 1,510.93 | 1,510.93 | 1,510.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/20/2018 | 1,522.89 | 1,522.89 | 1,522.89 | 1,522.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2018 | 1,402.85 | 1,402.85 | 1,402.85 | 1,402.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2018 | 1,509.52 | 1,509.52 | 1,509.52 | 1,509.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2018 | 4,534.49 | 4,534.49 | 4,534.49 | 4,534.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2018 | 1,532.39 | 1,532.39 | 1,532.39 | 1,532.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2018 | 1,591.37 | 1,591.37 | 1,591.37 | 1,591.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2018 | 1,475.18 | 1,475.18 | 1,475.18 | 1,475.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2018 | 2,365.62 | 2,365.62 | 2,365.62 | 2,365.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2018 | 4,376.67 | 4,376.67 | 4,376.67 | 4,376.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2018 | 1,454.00 | 1,454.00 | 1,454.00 | 1,454.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2018 | 1,476.18 | 1,476.18 | 1,476.18 | 1,476.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2018 | 1,508.09 | 1,508.09 | 1,508.09 | 1,508.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2018 | 1,565.55 | 1,565.55 | 1,565.55 | 1,565.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2018 | 1,541.60 | 1,541.60 | 1,541.60 | 1,541.60 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2018 | 1,475.82 | 1,475.82 | 1,475.82 | 1,475.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2018 | 1,533.93 | 1,533.93 | 1,533.93 | 1,533.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2018 | 4,453.39 | 4,453.39 | 4,453.39 | 4,453.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2018 | 22,679.36 | 22,679.36 | 22,679.36 | 22,679.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2018 | 1,645.77 | 1,645.77 | 1,645.77 | 1,645.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2018 | 4,962.69 | 4,962.69 | 4,962.69 | 4,962.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2018 | 66,080.14 | 66,080.14 | 66,080.14 | 66,080.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2018 | 1,681.17 | 1,681.17 | 1,681.17 | 1,681.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2018 | 1,714.58 | 1,714.58 | 1,714.58 | 1,714.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2018 | 1,755.59 | 1,755.59 | 1,755.59 | 1,755.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2018 | 35,538.59 | 35,538.59 | 35,538.59 | 35,538.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2018 | 1,787.32 | 1,787.32 | 1,787.32 | 1,787.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2018 | 6,602.50 | 6,602.50 | 6,602.50 | 6,602.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2018 | 5,397.11 | 5,397.11 | 5,397.11 | 5,397.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2018 | 19,915.40 | 19,915.40 | 19,915.40 | 19,915.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2018 | 1,840.49 | 1,840.49 | 1,840.49 | 1,840.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2018 | 48,974.22 | 48,974.22 | 48,974.22 | 48,974.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2018 | 1,847.25 | 1,847.25 | 1,847.25 | 1,847.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2018 | 1,839.39 | 1,839.39 | 1,839.39 | 1,839.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2018 | 7,406.83 | 7,406.83 | 7,406.83 | 7,406.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2018 | 1,734.70 | 1,734.70 | 1,734.70 | 1,734.70 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2018 | 1,724.84 | 1,724.84 | 1,724.84 | 1,724.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2018 | 1,756.93 | 1,756.93 | 1,756.93 | 1,756.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2018 | 4,475.98 | 4,475.98 | 4,475.98 | 4,475.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2018 | 5,225.49 | 5,225.49 | 5,225.49 | 5,225.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2018 | 7,326.95 | 7,326.95 | 7,326.95 | 7,326.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2018 | 1,749.24 | 1,749.24 | 1,749.24 | 1,749.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2018 | 1,750.56 | 1,750.56 | 1,750.56 | 1,750.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2018 | 1,780.06 | 1,780.06 | 1,780.06 | 1,780.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2018 | 1,760.75 | 1,760.75 | 1,760.75 | 1,760.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2018 | 1,791.34 | 1,791.34 | 1,791.34 | 1,791.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2018 | 11,738.73 | 11,738.73 | 11,738.73 | 11,738.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2018 | 1,780.45 | 1,780.45 | 1,780.45 | 1,780.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2018 | 1,762.40 | 1,762.40 | 1,762.40 | 1,762.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2018 | 5,298.80 | 5,298.80 | 5,298.80 | 5,298.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2018 | 40,535.62 | 40,535.62 | 40,535.62 | 40,535.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2018 | 1,775.88 | 1,775.88 | 1,775.88 | 1,775.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2018 | 22,830.59 | 22,830.59 | 22,830.59 | 22,830.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2018 | 1,772.90 | 1,772.90 | 1,772.90 | 1,772.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2018 | 5,316.75 | 5,316.75 | 5,316.75 | 5,316.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2018 | 25,700.07 | 25,700.07 | 25,700.07 | 25,700.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2018 | 1,763.37 | 1,763.37 | 1,763.37 | 1,763.37 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2018 | 1,760.35 | 1,760.35 | 1,760.35 | 1,760.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2018 | 1,738.80 | 1,738.80 | 1,738.80 | 1,738.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2018 | 9,255.56 | 9,255.56 | 9,255.56 | 9,255.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2018 | 1,818.23 | 1,818.23 | 1,818.23 | 1,818.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2018 | 10,100.00 | 10,100.00 | 10,100.00 | 10,100.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2018 | 5,486.25 | 5,486.25 | 5,486.25 | 5,486.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2018 | 1,718.28 | 1,718.28 | 1,718.28 | 1,718.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2018 | 1,730.45 | 1,730.45 | 1,730.45 | 1,730.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2018 | 1,699.10 | 1,699.10 | 1,699.10 | 1,699.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2018 | 1,726.16 | 1,726.16 | 1,726.16 | 1,726.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2018 | 1,746.33 | 1,746.33 | 1,746.33 | 1,746.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2018 | 5,134.38 | 5,134.38 | 5,134.38 | 5,134.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2018 | 1,735.27 | 1,735.27 | 1,735.27 | 1,735.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2018 | 1,669.27 | 1,669.27 | 1,669.27 | 1,669.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2018 | 1,639.13 | 1,639.13 | 1,639.13 | 1,639.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2018 | 5,209.57 | 5,209.57 | 5,209.57 | 5,209.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2018 | 1,775.57 | 1,775.57 | 1,775.57 | 1,775.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2018 | 1,796.47 | 1,796.47 | 1,796.47 | 1,796.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2018 | 8,049.76 | 8,049.76 | 8,049.76 | 8,049.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2018 | 1,800.81 | 1,800.81 | 1,800.81 | 1,800.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2018 | 1,852.07 | 1,852.07 | 1,852.07 | 1,852.07 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2018 | 5,587.53 | 5,587.53 | 5,587.53 | 5,587.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2018 | 70,335.27 | 70,335.27 | 70,335.27 | 70,335.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2018 | 1,918.60 | 1,918.60 | 1,918.60 | 1,918.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2018 | 1,910.73 | 1,910.73 | 1,910.73 | 1,910.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2018 | 1,905.57 | 1,905.57 | 1,905.57 | 1,905.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2018 | 3,625.00 | 3,625.00 | 3,625.00 | 3,625.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2018 | 1,900.83 | 1,900.83 | 1,900.83 | 1,900.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2018 | 2,024.00 | 2,024.00 | 2,024.00 | 2,024.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2018 | 1,905.35 | 1,905.35 | 1,905.35 | 1,905.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2018 | 7,654.08 | 7,654.08 | 7,654.08 | 7,654.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2018 | 56,838.10 | 56,838.10 | 56,838.10 | 56,838.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2018 | 1,934.27 | 1,934.27 | 1,934.27 | 1,934.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2018 | 5,794.78 | 5,794.78 | 5,794.78 | 5,794.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2018 | 1,913.30 | 1,913.30 | 1,913.30 | 1,913.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2018 | 1,933.30 | 1,933.30 | 1,933.30 | 1,933.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2018 | 1,909.98 | 1,909.98 | 1,909.98 | 1,909.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2018 | 121,004.64 | 121,004.64 | 121,004.64 | 121,004.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2018 | 1,909.81 | 1,909.81 | 1,909.81 | 1,909.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2018 | 5,716.58 | 5,716.58 | 5,716.58 | 5,716.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2018 | 9,500.00 | 9,500.00 | 9,500.00 | 9,500.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2018 | 1,909.31 | 1,909.31 | 1,909.31 | 1,909.31 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2018 | 53,754.23 | 53,754.23 | 53,754.23 | 53,754.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2018 | 1,915.19 | 1,915.19 | 1,915.19 | 1,915.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2018 | 1,880.60 | 1,880.60 | 1,880.60 | 1,880.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2018 | 2,035.76 | 2,035.76 | 2,035.76 | 2,035.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2018 | 1,904.48 | 1,904.48 | 1,904.48 | 1,904.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2018 | 1,993.02 | 1,993.02 | 1,993.02 | 1,993.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2018 | 2,022.51 | 2,022.51 | 2,022.51 | 2,022.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2018 | 5,871.14 | 5,871.14 | 5,871.14 | 5,871.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2018 | 2,046.51 | 2,046.51 | 2,046.51 | 2,046.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2018 | 2,058.26 | 2,058.26 | 2,058.26 | 2,058.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2018 | 6,241.05 | 6,241.05 | 6,241.05 | 6,241.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2018 | 2,096.03 | 2,096.03 | 2,096.03 | 2,096.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2018 | 2,102.79 | 2,102.79 | 2,102.79 | 2,102.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2018 | 4,743.75 | 4,743.75 | 4,743.75 | 4,743.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2018 | 2,077.70 | 2,077.70 | 2,077.70 | 2,077.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2018 | 6,123.60 | 6,123.60 | 6,123.60 | 6,123.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2018 | 2,034.37 | 2,034.37 | 2,034.37 | 2,034.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2018 | 4,082.11 | 4,082.11 | 4,082.11 | 4,082.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2018 | 8,010.86 | 8,010.86 | 8,010.86 | 8,010.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2018 | 2,022.16 | 2,022.16 | 2,022.16 | 2,022.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2018 | 2,034.20 | 2,034.20 | 2,034.20 | 2,034.20 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2018 | 47,765.49 | 47,765.49 | 47,765.49 | 47,765.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2018 | 1,959.50 | 1,959.50 | 1,959.50 | 1,959.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2018 | 37,322.50 | 37,322.50 | 37,322.50 | 37,322.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2018 | 5,568.75 | 5,568.75 | 5,568.75 | 5,568.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2018 | 2,031.14 | 2,031.14 | 2,031.14 | 2,031.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2018 | 6,173.89 | 6,173.89 | 6,173.89 | 6,173.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2018 | 2,054.28 | 2,054.28 | 2,054.28 | 2,054.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2018 | 2,022.63 | 2,022.63 | 2,022.63 | 2,022.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2018 | 6,061.44 | 6,061.44 | 6,061.44 | 6,061.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2018 | 2,872.57 | 2,872.57 | 2,872.57 | 2,872.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2018 | 2,018.88 | 2,018.88 | 2,018.88 | 2,018.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2018 | 2,035.57 | 2,035.57 | 2,035.57 | 2,035.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2018 | 2,000.40 | 2,000.40 | 2,000.40 | 2,000.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2018 | 1,534.16 | 1,534.16 | 1,534.16 | 1,534.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2018 | 6,001.85 | 6,001.85 | 6,001.85 | 6,001.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2018 | 42,433.62 | 42,433.62 | 42,433.62 | 42,433.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2018 | 1,971.95 | 1,971.95 | 1,971.95 | 1,971.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2018 | 1,951.21 | 1,951.21 | 1,951.21 | 1,951.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2018 | 1,948.77 | 1,948.77 | 1,948.77 | 1,948.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2018 | 5,869.43 | 5,869.43 | 5,869.43 | 5,869.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2018 | 2,263.23 | 2,263.23 | 2,263.23 | 2,263.23 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2018 | 1,668.89 | 1,668.89 | 1,668.89 | 1,668.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2018 | 1,979.80 | 1,979.80 | 1,979.80 | 1,979.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2018 | 49,650.37 | 49,650.37 | 49,650.37 | 49,650.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2018 | 1,967.78 | 1,967.78 | 1,967.78 | 1,967.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2018 | 1,917.51 | 1,917.51 | 1,917.51 | 1,917.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2018 | 1,979.21 | 1,979.21 | 1,979.21 | 1,979.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2018 | 1,899.01 | 1,899.01 | 1,899.01 | 1,899.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2018 | 1,894.75 | 1,894.75 | 1,894.75 | 1,894.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2018 | 5,875.05 | 5,875.05 | 5,875.05 | 5,875.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2018 | 1,901.07 | 1,901.07 | 1,901.07 | 1,901.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2018 | 60,144.18 | 60,144.18 | 60,144.18 | 60,144.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2018 | 5,675.06 | 5,675.06 | 5,675.06 | 5,675.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2018 | 1,916.35 | 1,916.35 | 1,916.35 | 1,916.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2018 | 1,891.08 | 1,891.08 | 1,891.08 | 1,891.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2018 | 1,846.84 | 1,846.84 | 1,846.84 | 1,846.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2018 | 11,675.47 | 11,675.47 | 11,675.47 | 11,675.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2018 | 1,832.28 | 1,832.28 | 1,832.28 | 1,832.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2018 | 26,368.71 | 26,368.71 | 26,368.71 | 26,368.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2018 | 1,836.57 | 1,836.57 | 1,836.57 | 1,836.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2018 | 1,840.54 | 1,840.54 | 1,840.54 | 1,840.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2018 | 5,455.87 | 5,455.87 | 5,455.87 | 5,455.87 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2018 | 1,840.64 | 1,840.64 | 1,840.64 | 1,840.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2018 | 5,511.86 | 5,511.86 | 5,511.86 | 5,511.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2018 | 7,593.75 | 7,593.75 | 7,593.75 | 7,593.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2018 | 5,494.99 | 5,494.99 | 5,494.99 | 5,494.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2018 | 1,820.98 | 1,820.98 | 1,820.98 | 1,820.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2018 | 1,817.78 | 1,817.78 | 1,817.78 | 1,817.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2018 | 1,803.39 | 1,803.39 | 1,803.39 | 1,803.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2018 | 18,843.70 | 18,843.70 | 18,843.70 | 18,843.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2018 | 1,830.92 | 1,830.92 | 1,830.92 | 1,830.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2018 | 1,676.13 | 1,676.13 | 1,676.13 | 1,676.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2018 | 1,807.50 | 1,807.50 | 1,807.50 | 1,807.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2018 | 7,034.21 | 7,034.21 | 7,034.21 | 7,034.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2018 | 14,798.25 | 14,798.25 | 14,798.25 | 14,798.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2018 | 1,666.94 | 1,666.94 | 1,666.94 | 1,666.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2018 | 1,672.84 | 1,672.84 | 1,672.84 | 1,672.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2018 | 36,940.48 | 36,940.48 | 36,940.48 | 36,940.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2018 | 5,049.67 | 5,049.67 | 5,049.67 | 5,049.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2018 | 1,699.82 | 1,699.82 | 1,699.82 | 1,699.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2018 | 1,681.20 | 1,681.20 | 1,681.20 | 1,681.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2018 | 1,786.99 | 1,786.99 | 1,786.99 | 1,786.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2018 | 1,443.59 | 1,443.59 | 1,443.59 | 1,443.59 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2018 | 4,308.57 | 4,308.57 | 4,308.57 | 4,308.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2018 | 1,485.59 | 1,485.59 | 1,485.59 | 1,485.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2018 | 1,464.40 | 1,464.40 | 1,464.40 | 1,464.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2018 | 1,416.76 | 1,416.76 | 1,416.76 | 1,416.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2018 | 0.20 | 0.20 | 0.20 | 0.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2018 | 1,486.47 | 1,486.47 | 1,486.47 | 1,486.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2018 | 4,438.76 | 4,438.76 | 4,438.76 | 4,438.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2018 | 1,444.63 | 1,444.63 | 1,444.63 | 1,444.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2018 | 1,459.96 | 1,459.96 | 1,459.96 | 1,459.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2018 | 1,472.40 | 1,472.40 | 1,472.40 | 1,472.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2018 | 1,293.69 | 1,293.69 | 1,293.69 | 1,293.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2018 | 1,370.72 | 1,370.72 | 1,370.72 | 1,370.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2018 | 1,382.10 | 1,382.10 | 1,382.10 | 1,382.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2018 | 1,490.59 | 1,490.59 | 1,490.59 | 1,490.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2018 | 4,230.14 | 4,230.14 | 4,230.14 | 4,230.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2018 | 15,428.47 | 15,428.47 | 15,428.47 | 15,428.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2018 | 1,375.49 | 1,375.49 | 1,375.49 | 1,375.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2018 | 4,119.70 | 4,119.70 | 4,119.70 | 4,119.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2018 | 1,413.22 | 1,413.22 | 1,413.22 | 1,413.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2018 | 1,404.60 | 1,404.60 | 1,404.60 | 1,404.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2018 | 94,303.24 | 94,303.24 | 94,303.24 | 94,303.24 | 0.00 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2018 | 1,390.04 | 1,390.04 | 1,390.04 | 1,390.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2018 | 1,667.15 | 1,667.15 | 1,667.15 | 1,667.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2018 | 1,668.03 | 1,668.03 | 1,668.03 | 1,668.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2018 | 1,550.05 | 1,550.05 | 1,550.05 | 1,550.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2018 | 4,742.70 | 4,742.70 | 4,742.70 | 4,742.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2018 | 130,241.65 | 130,241.65 | 130,241.65 | 130,241.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2018 | 1,621.22 | 1,621.22 | 1,621.22 | 1,621.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2018 | 124,596.20 | 124,596.20 | 124,596.20 | 124,596.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2018 | 1,668.42 | 1,668.42 | 1,668.42 | 1,668.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2018 | 20,385.95 | 20,385.95 | 20,385.95 | 20,385.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2018 | 5,047.58 | 5,047.58 | 5,047.58 | 5,047.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2018 | 1,712.05 | 1,712.05 | 1,712.05 | 1,712.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2018 | 1,724.14 | 1,724.14 | 1,724.14 | 1,724.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2018 | 43,868.74 | 43,868.74 | 43,868.74 | 43,868.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2018 | 1,715.94 | 1,715.94 | 1,715.94 | 1,715.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2018 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2018 | 1,733.01 | 1,733.01 | 1,733.01 | 1,733.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2018 | 5,158.04 | 5,158.04 | 5,158.04 | 5,158.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2018 | 1,876.47 | 1,876.47 | 1,876.47 | 1,876.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2018 | 1,761.88 | 1,761.88 | 1,761.88 | 1,761.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2018 | 1,581.39 | 1,581.39 | 1,581.39 | 1,581.39 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2018 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2018 | 1,303.87 | 1,303.87 | 1,303.87 | 1,303.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2018 | 4,784.55 | 4,784.55 | 4,784.55 | 4,784.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2018 | 1,567.95 | 1,567.95 | 1,567.95 | 1,567.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2018 | 1,576.65 | 1,576.65 | 1,576.65 | 1,576.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2018 | 1,593.00 | 1,593.00 | 1,593.00 | 1,593.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2018 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2018 | 1,301.82 | 1,301.82 | 1,301.82 | 1,301.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2018 | 6,000.00 | 6,000.00 | 6,000.00 | 6,000.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2018 | 3,900.93 | 3,900.93 | 3,900.93 | 3,900.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2018 | 1,339.81 | 1,339.81 | 1,339.81 | 1,339.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2018 | 1,354.38 | 1,354.38 | 1,354.38 | 1,354.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2018 | 1,380.36 | 1,380.36 | 1,380.36 | 1,380.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2018 | 1,460.67 | 1,460.67 | 1,460.67 | 1,460.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2018 | 4,331.40 | 4,331.40 | 4,331.40 | 4,331.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2018 | 1,428.97 | 1,428.97 | 1,428.97 | 1,428.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2018 | 1,484.72 | 1,484.72 | 1,484.72 | 1,484.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2018 | 3,027.24 | 3,027.24 | 3,027.24 | 3,027.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2018 | 4,641.63 | 4,641.63 | 4,641.63 | 4,641.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2018 | 106,957.92 | 106,957.92 | 106,957.92 | 106,957.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2018 | 1,548.72 | 1,548.72 | 1,548.72 | 1,548.72 | 0.00 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2018 | 1,560.48 | 1,560.48 | 1,560.48 | 1,560.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2018 | 1,577.42 | 1,577.42 | 1,577.42 | 1,577.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2018 | 11,750.02 | 11,750.02 | 11,750.02 | 11,750.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2018 | 1,706.80 | 1,706.80 | 1,706.80 | 1,706.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2018 | 5,070.21 | 5,070.21 | 5,070.21 | 5,070.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2018 | 114,318.97 | 114,318.97 | 114,318.97 | 114,318.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2018 | 1,678.75 | 1,678.75 | 1,678.75 | 1,678.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2018 | 2,946.90 | 2,946.90 | 2,946.90 | 2,946.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2018 | 447.64 | 447.64 | 447.64 | 447.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2018 | 1,292.48 | 1,292.48 | 1,292.48 | 1,292.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2018 | 3,797.51 | 3,797.51 | 3,797.51 | 3,797.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2018 | 1,335.28 | 1,335.28 | 1,335.28 | 1,335.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2018 | 1,571,510.48 | 1,571,510.48 | 1,571,510.48 | 1,571,510.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2018 | 1,342.05 | 1,342.05 | 1,342.05 | 1,342.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2018 | 292,221.56 | 292,221.56 | 292,221.56 | 292,221.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2018 | 1,362.50 | 1,362.50 | 1,362.50 | 1,362.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2018 | 429,428.60 | 429,428.60 | 429,428.60 | 429,428.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2018 | 1,410.04 | 1,410.04 | 1,410.04 | 1,410.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2018 | 268,908.28 | 268,908.28 | 268,908.28 | 268,908.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2018 | 1,422.77 | 1,422.77 | 1,422.77 | 1,422.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2018 | 1,446.91 | 1,446.91 | 1,446.91 | 1,446.91 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2018 | 1,534.16 | 1,534.16 | 1,534.16 | 1,534.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2018 | 4,126.10 | 4,126.10 | 4,126.10 | 4,126.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2018 | 1,368.91 | 1,368.91 | 1,368.91 | 1,368.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2018 | 123,745.42 | 123,745.42 | 123,745.42 | 123,745.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2018 | 4,375.14 | 4,375.14 | 4,375.14 | 4,375.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2018 | 4,132.28 | 4,132.28 | 4,132.28 | 4,132.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2018 | 175,312.39 | 175,312.39 | 175,312.39 | 175,312.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2018 | 2,948.45 | 2,948.45 | 2,948.45 | 2,948.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2018 | 16,156.26 | 16,156.26 | 16,156.26 | 16,156.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2018 | 1,496.25 | 1,496.25 | 1,496.25 | 1,496.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2018 | 57,225.81 | 57,225.81 | 57,225.81 | 57,225.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2018 | 1,452.37 | 1,452.37 | 1,452.37 | 1,452.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2018 | 1,486.75 | 1,486.75 | 1,486.75 | 1,486.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2018 | 4,875,892.37 | 4,875,892.37 | 4,875,892.37 | 4,875,892.37 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **26,166,525.93** | **26,166,525.93** | **26,166,525.93** | **26,166,525.93** | **0.00** | **0.00** |
| **Totals for MMIP Investment** | | | | | **26,166,525.93** | **26,166,525.93** | **26,166,525.93** | **26,166,525.93** | **0.00** | **0.00** |
| **Municipals** | | | | | | | | | | |
| 01026CAC5 | ALABAMA ECON SETTLEMENT AUTH B | 3.16% | 09/15/2025 | 12/02/2016 | 90,000.00 | 90,000.00 | 91,002.60 | 89,280.90 | 0.00 | (1,721.70) |
| **Totals for Cusip** | | | | | **90,000.00** | **90,000.00** | **91,002.60** | **89,280.90** | **0.00** | **(1,721.70)** |
| 072024NU2 | BAY AREA TOLL AUTH CALIF TOLL | 6.92% | 04/01/2040 | 06/24/2010 | 205,000.00 | 205,000.00 | 295,778.10 | 273,685.25 | 0.00 | (22,092.85) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **205,000.00** | **205,000.00** | **295,778.10** | **273,685.25** | **0.00** | **(22,092.85)** |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/25/2010 | 295,000.00 | 300,200.85 | 334,872.20 | 322,963.05 | 0.00 | (11,909.15) |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/26/2010 | 45,000.00 | 46,204.20 | 51,082.20 | 49,265.55 | 0.00 | (1,816.65) |
| **Totals for Cusip** | | | | | **340,000.00** | **346,405.05** | **385,954.40** | **372,228.60** | **0.00** | **(13,725.80)** |
| 207758KM4 | CONNECTICUT ST SPL TAX | 5.46% | 11/01/2030 | 10/28/2010 | 170,000.00 | 170,000.00 | 194,080.50 | 190,456.10 | 0.00 | (3,624.40) |
| **Totals for Cusip** | | | | | **170,000.00** | **170,000.00** | **194,080.50** | **190,456.10** | **0.00** | **(3,624.40)** |
| 254845JZ4 | DISTRICT COLUMBIA WTR & SWR | 4.81% | 10/01/2114 | 07/11/2014 | 85,000.00 | 85,000.00 | 99,361.60 | 94,001.50 | 0.00 | (5,360.10) |
| **Totals for Cusip** | | | | | **85,000.00** | **85,000.00** | **99,361.60** | **94,001.50** | **0.00** | **(5,360.10)** |
| 544646XY3 | LOS ANGELES CALIF UNI SCH DIST | 5.76% | 07/01/2029 | 10/02/2009 | 315,000.00 | 317,872.80 | 385,512.75 | 364,533.75 | 0.00 | (20,979.00) |
| **Totals for Cusip** | | | | | **315,000.00** | **317,872.80** | **385,512.75** | **364,533.75** | **0.00** | **(20,979.00)** |
| 57604P5P5 | MASSACHUSETTS ST WTR POLLUTN A | 5.19% | 08/01/2040 | 06/30/2010 | 215,000.00 | 215,000.00 | 250,922.20 | 238,381.25 | 0.00 | (12,540.95) |
| **Totals for Cusip** | | | | | **215,000.00** | **215,000.00** | **250,922.20** | **238,381.25** | **0.00** | **(12,540.95)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 80,000.00 | 80,000.00 | 119,514.40 | 109,285.60 | 0.00 | (10,228.80) |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/16/2010 | 120,000.00 | 122,020.80 | 179,271.60 | 163,928.40 | 0.00 | (15,343.20) |
| **Totals for Cusip** | | | | | **200,000.00** | **202,020.80** | **298,786.00** | **273,214.00** | **0.00** | **(25,572.00)** |
| 64971MT44 | NEW YORK N Y CITY TRANSITIONAL | 5.27% | 05/01/2027 | 05/19/2010 | 465,000.00 | 465,000.00 | 540,297.45 | 521,097.60 | 0.00 | (19,199.85) |
| **Totals for Cusip** | | | | | **465,000.00** | **465,000.00** | **540,297.45** | **521,097.60** | **0.00** | **(19,199.85)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 64971MZG0 | NEW YORK N Y CITY TRANSITIONAL | 5.77% | 08/01/2036 | 10/16/2009 | 265,000.00 | 265,000.00 | 332,696.90 | 316,478.90 | 0.00 | (16,218.00) |
| **Totals for Cusip** | | | | | **265,000.00** | **265,000.00** | **332,696.90** | **316,478.90** | **0.00** | **(16,218.00)** |
| 73358WAJ3 | PORT AUTH NY AND NJ | 6.04% | 12/01/2029 | 06/17/2009 | 60,000.00 | 60,000.00 | 76,440.60 | 72,850.20 | 0.00 | (3,590.40) |
| **Totals for Cusip** | | | | | **60,000.00** | **60,000.00** | **76,440.60** | **72,850.20** | **0.00** | **(3,590.40)** |
| 796253Z21 | SAN ANTONIO TX ELEC &GAS | 4.43% | 02/01/2042 | 03/20/2012 | 105,000.00 | 105,000.00 | 121,282.35 | 112,291.20 | 0.00 | (8,991.15) |
| **Totals for Cusip** | | | | | **105,000.00** | **105,000.00** | **121,282.35** | **112,291.20** | **0.00** | **(8,991.15)** |
| 91412GU94 | UNIVERSITY CALIFORNIA REVS | 3.06% | 07/01/2025 | 05/05/2017 | 285,000.00 | 285,000.00 | 288,103.65 | 281,275.05 | 0.00 | (6,828.60) |
| **Totals for Cusip** | | | | | **285,000.00** | **285,000.00** | **288,103.65** | **281,275.05** | **0.00** | **(6,828.60)** |
| **Totals for Municipals** | | | | | **2,800,000.00** | **2,811,298.65** | **3,360,219.10** | **3,199,774.30** | **0.00** | **(160,444.80)** |
| **US Govt Bonds** | | | | | | | | | | |
| 912810FF0 | US TREASURY BOND | 5.25% | 11/15/2028 | 12/13/2018 | 885,000.00 | 1,061,066.60 | 1,061,066.60 | 1,077,902.34 | 16,835.74 | 0.00 |
| **Totals for Cusip** | | | | | **885,000.00** | **1,061,066.60** | **1,061,066.60** | **1,077,902.34** | **16,835.74** | **0.00** |
| 912810RC4 | US TREASURY BOND | 3.62% | 08/15/2043 | 10/24/2018 | 120,000.00 | 125,807.81 | 125,807.81 | 132,829.69 | 7,021.88 | 0.00 |
| 912810RC4 | US TREASURY BOND | 3.62% | 08/15/2043 | 12/06/2018 | 55,000.00 | 59,588.14 | 59,588.14 | 60,880.27 | 1,292.13 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **185,395.95** | **185,395.95** | **193,709.96** | **8,314.01** | **0.00** |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 01/26/2018 | 5,000.00 | 5,786.00 | 5,786.00 | 5,647.07 | 0.00 | (138.93) |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 01/26/2018 | 25,000.00 | 28,930.00 | 28,930.00 | 28,235.35 | 0.00 | (694.65) |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 11/27/2018 | 255,000.00 | 273,776.37 | 273,776.37 | 288,000.59 | 14,224.22 | 0.00 |
| **Totals for Cusip** | | | | | **285,000.00** | **308,492.37** | **308,492.37** | **321,883.01** | **14,224.22** | **(833.58)** |
| 912810RJ9 | US TREASURY SEC | 3.00% | 11/15/2044 | 04/30/2018 | 35,000.00 | 34,398.05 | 34,398.05 | 34,946.68 | 548.63 | 0.00 |
| **Totals for Cusip** | | | | | **35,000.00** | **34,398.05** | **34,398.05** | **34,946.68** | **548.63** | **0.00** |
| 912810RN0 | US TREASURY BOND | 2.88% | 08/15/2045 | 08/14/2017 | 35,000.00 | 35,574.87 | 35,894.14 | 34,089.45 | 0.00 | (1,804.69) |
| 912810RN0 | US TREASURY BOND | 2.88% | 08/15/2045 | 03/12/2018 | 10,000.00 | 9,501.38 | 9,501.38 | 9,739.84 | 238.46 | 0.00 |
| 912810RN0 | US TREASURY BOND | 2.88% | 08/15/2045 | 03/14/2018 | 10,000.00 | 9,681.60 | 9,681.60 | 9,739.84 | 58.24 | 0.00 |
| **Totals for Cusip** | | | | | **55,000.00** | **54,757.85** | **55,077.12** | **53,569.13** | **296.70** | **(1,804.69)** |
| 912810RU4 | US TREASURY | 2.88% | 11/15/2046 | 03/05/2018 | 160,000.00 | 152,537.50 | 152,537.50 | 155,568.75 | 3,031.25 | 0.00 |
| **Totals for Cusip** | | | | | **160,000.00** | **152,537.50** | **152,537.50** | **155,568.75** | **3,031.25** | **0.00** |
| 912810SD1 | US TREASURY | 3.00% | 08/15/2048 | 11/13/2018 | 480,000.00 | 445,866.96 | 445,866.96 | 477,731.25 | 31,864.29 | 0.00 |
| **Totals for Cusip** | | | | | **480,000.00** | **445,866.96** | **445,866.96** | **477,731.25** | **31,864.29** | **0.00** |
| 912820TQ0 | US TREASURY STRIP | 0.00% | 05/15/2019 | 02/15/2018 | 1,435,000.00 | 1,397,933.95 | 1,397,933.95 | 1,422,585.60 | 24,651.65 | 0.00 |
| **Totals for Cusip** | | | | | **1,435,000.00** | **1,397,933.95** | **1,397,933.95** | **1,422,585.60** | **24,651.65** | **0.00** |
| 9128282W9 | US TREASURY N B | 1.88% | 09/30/2022 | 12/04/2017 | 255,000.00 | 251,932.03 | 251,304.49 | 249,451.76 | 0.00 | (1,852.73) |
| **Totals for Cusip** | | | | | **255,000.00** | **251,932.03** | **251,304.49** | **249,451.76** | **0.00** | **(1,852.73)** |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9128282X7 | US TREASURY N B | 1.38% | 09/30/2019 | 02/28/2018 | 690,000.00 | 681,017.52 | 681,017.52 | 683,612.11 | 2,594.59 | 0.00 |
| 9128282X7 | US TREASURY N B | 1.38% | 09/30/2019 | 09/13/2018 | 9,000,000.00 | 8,888,906.25 | 8,888,906.25 | 8,916,679.71 | 27,773.46 | 0.00 |
| **Totals for Cusip** | | | | | **9,690,000.00** | **9,569,923.77** | **9,569,923.77** | **9,600,291.82** | **30,368.05** | **0.00** |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 10/11/2018 | 2,950,000.00 | 2,740,158.20 | 2,740,158.20 | 2,849,630.85 | 109,472.65 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 10/18/2018 | 1,405,000.00 | 1,299,734.77 | 1,299,734.77 | 1,357,197.07 | 57,462.30 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 10/16/2018 | 1,115,000.00 | 1,034,772.27 | 1,034,772.27 | 1,077,063.86 | 42,291.59 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 11/15/2018 | 1,010,000.00 | 944,236.36 | 944,236.36 | 975,636.33 | 31,399.97 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 11/19/2018 | 275,000.00 | 257,135.74 | 257,135.74 | 265,643.55 | 8,507.81 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 11/27/2018 | 70,000.00 | 65,619.53 | 65,619.53 | 67,618.36 | 1,998.83 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 12/04/2018 | 815,000.00 | 770,429.69 | 770,429.69 | 787,270.90 | 16,841.21 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 12/31/2018 | 1,800,000.00 | 1,739,953.13 | 1,739,953.13 | 1,738,757.81 | 0.00 | (1,195.32) |
| **Totals for Cusip** | | | | | **9,440,000.00** | **8,852,039.69** | **8,852,039.69** | **9,118,818.73** | **267,974.36** | **(1,195.32)** |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/09/2018 | 405,000.00 | 402,816.80 | 402,816.80 | 420,092.58 | 17,275.78 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/16/2018 | 30,000.00 | 30,126.56 | 30,126.56 | 31,117.97 | 991.41 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/13/2018 | 55,000.00 | 54,922.66 | 54,922.66 | 57,049.61 | 2,126.95 | 0.00 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/13/2018 | 635,000.00 | 632,857.23 | 632,857.23 | 658,663.67 | 25,806.44 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/26/2018 | 195,000.00 | 195,944.53 | 195,944.53 | 202,266.80 | 6,322.27 | 0.00 |
| **Totals for Cusip** | | | | | **1,320,000.00** | **1,316,667.78** | **1,316,667.78** | **1,369,190.63** | **52,522.85** | **0.00** |
| 9128285P1 | US TREASURY N B | 2.88% | 11/30/2023 | 12/12/2018 | 185,000.00 | 186,040.62 | 186,040.62 | 188,223.05 | 2,182.43 | 0.00 |
| **Totals for Cusip** | | | | | **185,000.00** | **186,040.62** | **186,040.62** | **188,223.05** | **2,182.43** | **0.00** |
| 9128285R7 | US TREASURY N B | 2.62% | 12/15/2021 | 12/14/2018 | 835,000.00 | 832,648.20 | 832,648.20 | 838,750.98 | 6,102.78 | 0.00 |
| **Totals for Cusip** | | | | | **835,000.00** | **832,648.20** | **832,648.20** | **838,750.98** | **6,102.78** | **0.00** |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/28/2018 | 1,910,000.00 | 1,907,836.33 | 1,907,836.33 | 1,909,925.40 | 2,089.07 | 0.00 |
| **Totals for Cusip** | | | | | **1,910,000.00** | **1,907,836.33** | **1,907,836.33** | **1,909,925.40** | **2,089.07** | **0.00** |
| 9128285U0 | WI TREASURY SEC | 2.62% | 12/31/2023 | 12/28/2018 | 265,000.00 | 265,248.44 | 265,248.44 | 266,387.11 | 1,138.67 | 0.00 |
| **Totals for Cusip** | | | | | **265,000.00** | **265,248.44** | **265,248.44** | **266,387.11** | **1,138.67** | **0.00** |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/18/2018 | 885,000.00 | 871,863.28 | 871,863.28 | 876,806.84 | 4,943.56 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/17/2018 | 885,000.00 | 871,794.14 | 871,794.14 | 876,806.84 | 5,012.70 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/23/2018 | 940,000.00 | 926,340.63 | 926,340.63 | 931,297.66 | 4,957.03 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/23/2018 | 2,145,000.00 | 2,112,825.00 | 2,112,825.00 | 2,125,142.00 | 12,317.00 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/24/2018 | 185,000.00 | 182,074.69 | 182,074.69 | 183,287.31 | 1,212.62 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/08/2018 | 1,040,000.00 | 1,023,546.88 | 1,023,546.88 | 1,030,371.88 | 6,825.00 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/10/2018 | 1,045,000.00 | 1,029,651.56 | 1,029,651.56 | 1,035,325.59 | 5,674.03 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/10/2018 | 1,045,000.00 | 1,029,692.38 | 1,029,692.38 | 1,035,325.59 | 5,633.21 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/15/2018 | 1,075,000.00 | 1,059,378.91 | 1,059,378.91 | 1,065,047.85 | 5,668.94 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 10/31/2018 | 3,160,000.00 | 3,103,959.38 | 3,103,959.38 | 3,130,745.32 | 26,785.94 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 11/07/2018 | 4,250,000.00 | 4,169,648.44 | 4,169,648.44 | 4,210,654.31 | 41,005.87 | 0.00 |
| **Totals for Cusip** | | | | | **16,655,000.00** | **16,380,775.29** | **16,380,775.29** | **16,500,811.19** | **120,035.90** | **0.00** |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 02/02/2017 | 410,000.00 | 412,370.80 | 408,494.53 | 409,727.57 | 1,233.04 | 0.00 |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 06/05/2017 | 180,000.00 | 180,689.06 | 179,339.06 | 179,880.40 | 541.34 | 0.00 |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 06/07/2017 | 90,000.00 | 90,330.47 | 89,669.53 | 89,940.20 | 270.67 | 0.00 |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 06/07/2017 | 85,000.00 | 85,315.43 | 84,687.89 | 84,943.52 | 255.63 | 0.00 |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 06/08/2017 | 100,000.00 | 100,335.94 | 99,632.81 | 99,933.55 | 300.74 | 0.00 |
| **Totals for Cusip** | | | | | **865,000.00** | **869,041.70** | **861,823.82** | **864,425.24** | **2,601.42** | **0.00** |
| 912828D56 | US TREASURY N B | 2.38% | 08/15/2024 | 02/28/2018 | 1,825,000.00 | 1,781,228.52 | 1,781,228.52 | 1,808,247.07 | 27,018.55 | 0.00 |
| 912828D56 | US TREASURY N B | 2.38% | 08/15/2024 | 03/29/2018 | 1,920,000.00 | 1,887,900.00 | 1,887,900.00 | 1,902,375.00 | 14,475.00 | 0.00 |



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### WCT 82/84 Annuity Dedicated

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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** | | | | | **3,745,000.00** | **3,669,128.52** | **3,669,128.52** | **3,710,622.07** | **41,493.55** | **0.00** |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/27/2016 | 1,420,000.00 | 1,471,197.66 | 1,420,887.50 | 1,406,521.09 | 0.00 | (14,366.41) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/24/2016 | 3,805,000.00 | 3,951,551.96 | 3,807,378.12 | 3,768,882.22 | 0.00 | (38,495.90) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 11/23/2016 | 1,200,000.00 | 1,215,609.38 | 1,200,750.00 | 1,188,609.37 | 0.00 | (12,140.63) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 11/30/2016 | 1,500,000.00 | 1,517,929.69 | 1,500,937.50 | 1,485,761.72 | 0.00 | (15,175.78) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 09/07/2017 | 160,000.00 | 163,700.00 | 160,100.00 | 158,481.25 | 0.00 | (1,618.75) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/20/2017 | 245,000.00 | 247,141.77 | 245,153.13 | 242,674.41 | 0.00 | (2,478.72) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/26/2017 | 255,000.00 | 257,012.11 | 255,159.38 | 252,579.49 | 0.00 | (2,579.89) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 02/28/2018 | 845,000.00 | 833,183.20 | 833,183.20 | 836,979.10 | 3,795.90 | 0.00 |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 05/01/2018 | 450,000.00 | 441,329.71 | 441,329.71 | 445,728.51 | 4,398.80 | 0.00 |
| **Totals for Cusip** | | | | | **9,880,000.00** | **10,098,655.48** | **9,864,878.54** | **9,786,217.16** | **8,194.70** | **(86,856.08)** |
| 912828J27 | US TREASURY SEC | 2.00% | 02/15/2025 | 04/29/2016 | 950,000.00 | 968,146.48 | 928,662.10 | 918,939.46 | 0.00 | (9,722.64) |
| **Totals for Cusip** | | | | | **950,000.00** | **968,146.48** | **928,662.10** | **918,939.46** | **0.00** | **(9,722.64)** |
| 912828L32 | US TREASURY N B | 1.38% | 08/31/2020 | 07/13/2018 | 645,000.00 | 628,597.85 | 628,597.85 | 632,830.66 | 4,232.81 | 0.00 |
| **Totals for Cusip** | | | | | **645,000.00** | **628,597.85** | **628,597.85** | **632,830.66** | **4,232.81** | **0.00** |
| 912828Q78 | US TREASURY N B | 1.38% | 04/30/2021 | 09/01/2016 | 150,000.00 | 151,378.11 | 146,753.91 | 146,296.88 | 0.00 | (457.03) |



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|---|---|---|---|---|---|---|---|---|---|---|
| 912828Q78 | US TREASURY N B | 1.38% | 04/30/2021 | 12/11/2017 | 135,000.00 | 132,247.27 | 132,078.52 | 131,667.19 | 0.00 | (411.33) |
| **Totals for Cusip** | | | | | **285,000.00** | **283,625.38** | **278,832.43** | **277,964.07** | **0.00** | **(868.36)** |
| 912828R77 | US TREASURY N B | 1.38% | 05/31/2021 | 04/05/2017 | 90,000.00 | 88,523.44 | 87,975.00 | 87,686.72 | 0.00 | (288.28) |
| **Totals for Cusip** | | | | | **90,000.00** | **88,523.44** | **87,975.00** | **87,686.72** | **0.00** | **(288.28)** |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/06/2018 | 165,000.00 | 162,086.72 | 162,086.72 | 163,498.24 | 1,411.52 | 0.00 |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/07/2018 | 165,000.00 | 161,983.59 | 161,983.59 | 163,498.24 | 1,514.65 | 0.00 |
| **Totals for Cusip** | | | | | **330,000.00** | **324,070.31** | **324,070.31** | **326,996.48** | **2,926.17** | **0.00** |
| 912828VB3 | US TREASURY N B | 1.75% | 05/15/2023 | 02/28/2017 | 780,000.00 | 763,760.16 | 760,774.22 | 755,807.82 | 0.00 | (4,966.40) |
| 912828VB3 | US TREASURY N B | 1.75% | 05/15/2023 | 03/31/2017 | 2,300,000.00 | 2,249,867.19 | 2,243,308.59 | 2,228,664.07 | 0.00 | (14,644.52) |
| 912828VB3 | US TREASURY N B | 1.75% | 05/15/2023 | 12/26/2017 | 360,000.00 | 350,114.06 | 351,126.56 | 348,834.38 | 0.00 | (2,292.18) |
| **Totals for Cusip** | | | | | **3,440,000.00** | **3,363,741.41** | **3,355,209.37** | **3,333,306.27** | **0.00** | **(21,903.10)** |
| 912828W89 | US TREASURY N B | 1.88% | 03/31/2022 | 03/14/2018 | 510,000.00 | 496,683.92 | 496,683.92 | 500,437.50 | 3,753.58 | 0.00 |
| 912828W89 | US TREASURY N B | 1.88% | 03/31/2022 | 03/20/2018 | 475,000.00 | 461,622.47 | 461,622.47 | 466,093.75 | 4,471.28 | 0.00 |
| 912828W89 | US TREASURY N B | 1.88% | 03/31/2022 | 09/24/2018 | 1,900,000.00 | 1,833,871.09 | 1,833,871.09 | 1,864,375.00 | 30,503.91 | 0.00 |
| **Totals for Cusip** | | | | | **2,885,000.00** | **2,792,177.48** | **2,792,177.48** | **2,830,906.25** | **38,728.77** | **0.00** |
| 912828X47 | US TREASURY N B | 1.88% | 04/30/2022 | 10/10/2017 | 195,000.00 | 194,649.61 | 192,669.14 | 191,267.58 | 0.00 | (1,401.56) |



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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** | | | | | **195,000.00** | **194,649.61** | **192,669.14** | **191,267.58** | **0.00** | **(1,401.56)** |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 02/20/2018 | 10,000.00 | 9,527.34 | 9,527.34 | 9,731.25 | 203.91 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 04/16/2018 | 25,000.00 | 23,891.60 | 23,891.60 | 24,328.13 | 436.53 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 04/30/2018 | 1,700,000.00 | 1,615,929.69 | 1,615,929.69 | 1,654,312.50 | 38,382.81 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 05/31/2018 | 1,925,000.00 | 1,845,668.95 | 1,845,668.95 | 1,873,265.63 | 27,596.68 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 06/29/2018 | 700,000.00 | 669,976.56 | 669,976.56 | 681,187.50 | 11,210.94 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/18/2018 | 335,000.00 | 320,605.47 | 320,605.47 | 325,996.88 | 5,391.41 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/17/2018 | 330,000.00 | 315,614.06 | 315,614.06 | 321,131.25 | 5,517.19 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/23/2018 | 355,000.00 | 339,219.14 | 339,219.14 | 345,459.38 | 6,240.24 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/31/2018 | 2,125,000.00 | 2,020,576.17 | 2,020,576.17 | 2,067,890.63 | 47,314.46 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/10/2018 | 385,000.00 | 368,104.07 | 368,104.07 | 374,653.13 | 6,549.06 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/08/2018 | 385,000.00 | 366,291.41 | 366,291.41 | 374,653.13 | 8,361.72 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/10/2018 | 385,000.00 | 368,261.52 | 368,261.52 | 374,653.13 | 6,391.61 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/15/2018 | 395,000.00 | 378,629.10 | 378,629.10 | 384,384.38 | 5,755.28 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/31/2018 | 310,000.00 | 297,309.37 | 297,309.37 | 301,668.75 | 4,359.38 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 09/28/2018 | 2,540,000.00 | 2,405,558.59 | 2,405,558.59 | 2,471,737.50 | 66,178.91 | 0.00 |
| **Totals for Cusip** | | | | | **11,905,000.00** | **11,345,163.04** | **11,345,163.04** | **11,585,053.17** | **239,890.13** | **0.00** |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 02/24/2016 | 1,035,000.00 | 1,076,521.29 | 1,033,099.80 | 1,022,709.38 | 0.00 | (10,390.42) |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 12/12/2016 | 835,000.00 | 837,364.66 | 833,466.99 | 825,084.38 | 0.00 | (8,382.61) |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/18/2018 | 1,340,000.00 | 1,302,815.01 | 1,302,815.01 | 1,324,087.50 | 21,272.49 | 0.00 |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/22/2018 | 1,345,000.00 | 1,307,184.17 | 1,307,184.17 | 1,329,028.13 | 21,843.96 | 0.00 |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/24/2018 | 1,620,000.00 | 1,579,729.99 | 1,579,729.99 | 1,600,762.50 | 21,032.51 | 0.00 |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/22/2018 | 1,350,000.00 | 1,312,242.19 | 1,312,242.19 | 1,333,968.75 | 21,726.56 | 0.00 |
| **Totals for Cusip** | | | | | **7,525,000.00** | **7,415,857.31** | **7,368,538.15** | **7,435,640.64** | **85,875.52** | **(18,773.03)** |
| 912828XM7 | US TREASURY NOTES | 1.62% | 07/31/2020 | 09/24/2018 | 1,555,000.00 | 1,522,320.70 | 1,522,320.70 | 1,532,950.58 | 10,629.88 | 0.00 |
| 912828XM7 | US TREASURY NOTES | 1.62% | 07/31/2020 | 12/04/2018 | 5,250,000.00 | 5,147,666.02 | 5,147,666.02 | 5,175,556.63 | 27,890.61 | 0.00 |
| **Totals for Cusip** | | | | | **6,805,000.00** | **6,669,986.72** | **6,669,986.72** | **6,708,507.21** | **38,520.49** | **0.00** |
| 9128337T1 | US TREASURY STRIP | 0.00% | 05/15/2033 | 12/28/2012 | 350,000.00 | 197,039.50 | 233,269.14 | 230,935.87 | 0.00 | (2,333.27) |
| **Totals for Cusip** | | | | | **350,000.00** | **197,039.50** | **233,269.14** | **230,935.87** | **0.00** | **(2,333.27)** |
| 912833LQ1 | US TREASURY STRIP | 0.00% | 02/15/2024 | 06/26/2014 | 1,855,000.00 | 1,435,306.25 | 1,606,816.95 | 1,626,593.44 | 19,776.49 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,855,000.00** | **1,435,306.25** | **1,606,816.95** | **1,626,593.44** | **19,776.49** | **0.00** |
| 912833LW8 | US TREASURY STRIP | 0.00% | 08/15/2025 | 03/27/2015 | 5,050,000.00 | 4,034,243.00 | 4,190,354.36 | 4,243,299.62 | 52,945.26 | 0.00 |
| | **Totals for Cusip** | | | | **5,050,000.00** | **4,034,243.00** | **4,190,354.36** | **4,243,299.62** | **52,945.26** | **0.00** |
| 912833PA2 | US TREASURY STRIP | 0.00% | 08/15/2026 | 12/17/2010 | 1,625,000.00 | 801,206.25 | 1,312,357.26 | 1,325,343.78 | 12,986.52 | 0.00 |
| | **Totals for Cusip** | | | | **1,625,000.00** | **801,206.25** | **1,312,357.26** | **1,325,343.78** | **12,986.52** | **0.00** |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 11/21/2018 | 1,590,000.00 | 1,213,710.60 | 1,213,710.60 | 1,255,316.26 | 41,605.66 | 0.00 |
| | **Totals for Cusip** | | | | **1,590,000.00** | **1,213,710.60** | **1,213,710.60** | **1,255,316.26** | **41,605.66** | **0.00** |
| 912833QB9 | US TREASURY STRIP | 0.00% | 11/15/2027 | 11/20/2018 | 570,000.00 | 430,999.80 | 430,999.80 | 446,717.93 | 15,718.13 | 0.00 |
| | **Totals for Cusip** | | | | **570,000.00** | **430,999.80** | **430,999.80** | **446,717.93** | **15,718.13** | **0.00** |
| 912833WQ9 | US TREASURY STRIP | 0.00% | 05/15/2028 | 02/13/2013 | 3,000,000.00 | 1,913,010.00 | 2,310,611.85 | 2,310,967.38 | 355.53 | 0.00 |
| | **Totals for Cusip** | | | | **3,000,000.00** | **1,913,010.00** | **2,310,611.85** | **2,310,967.38** | **355.53** | **0.00** |
| **Totals for US Govt Bonds** | | | | | **107,650,000.00** | **101,940,441.51** | **102,869,085.54** | **103,909,284.65** | **1,188,031.75** | **(147,832.64)** |
| **Totals for WCT 82/84 Annuity Dedication** | | | | | **223,990,728.08** | **218,908,928.54** | **220,235,364.94** | **218,740,843.84** | **1,424,208.27** | **(2,918,729.37)** |
| | | | | Less cash due to broker | | (7,173,574) | | (7,173,574) | | |
| | | | | Total | | 211,735,355 | | 211,567,270 | | |



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# Appendix IV

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Asset-Backed** | | | | | | | | | | |
| 02588NAA3 | AMERICAN EXPRESS CREDIT ACCOUN | 2.84% | 02/18/2025 | 07/24/2017 | 3,700,000.00 | 3,700,000.00 | 3,717,986.44 | 3,698,521.11 | 0.00 | (19,465.33) |
| | **Totals for Cusip** | | | | **3,700,000.00** | **3,700,000.00** | **3,717,986.44** | **3,698,521.11** | **0.00** | **(19,465.33)** |
| 05377RCA0 | AVIS BUDGET RENTAL CAR FUNDING | 2.63% | 12/20/2021 | 05/20/2015 | 3,800,000.00 | 3,799,148.80 | 3,792,865.12 | 3,757,490.54 | 0.00 | (35,374.58) |
| | **Totals for Cusip** | | | | **3,800,000.00** | **3,799,148.80** | **3,792,865.12** | **3,757,490.54** | **0.00** | **(35,374.58)** |
| 12489WNN0 | CREDIT BASED ASSET SERVICING | 3.73% | 07/25/2035 | 09/23/2005 | 400,316.98 | 400,308.79 | 398,508.85 | 397,965.04 | 0.00 | (543.81) |
| | **Totals for Cusip** | | | | **400,316.98** | **400,308.79** | **398,508.85** | **397,965.04** | **0.00** | **(543.81)** |
| 126671Y83 | COUNTRYWIDE ASSET BACKED CERT | 2.99% | 04/25/2034 | 12/02/2010 | 167,555.50 | 130,693.29 | 163,727.53 | 156,518.74 | 0.00 | (7,208.79) |
| 126671Y83 | COUNTRYWIDE ASSET BACKED CERT | 2.99% | 04/25/2034 | 12/02/2010 | 144,097.73 | 112,396.23 | 140,805.67 | 134,606.11 | 0.00 | (6,199.56) |
| | **Totals for Cusip** | | | | **311,653.23** | **243,089.52** | **304,533.20** | **291,124.85** | **0.00** | **(13,408.35)** |
| 126673BA9 | COUNTRYWIDE ASSET BACKED CERT | 3.71% | 11/25/2034 | 03/23/2010 | 268,002.72 | 225,792.27 | 267,626.62 | 271,839.85 | 4,213.23 | 0.00 |
| 126673BA9 | COUNTRYWIDE ASSET BACKED CERT | 3.71% | 11/25/2034 | 07/29/2010 | 194,033.95 | 166,869.21 | 193,761.64 | 196,812.03 | 3,050.39 | 0.00 |
| | **Totals for Cusip** | | | | **462,036.67** | **392,661.48** | **461,388.26** | **468,651.88** | **7,263.62** | **0.00** |
| 126673BB7 | COUNTRYWIDE ASSET BACKED CERT | 3.41% | 11/25/2034 | 07/29/2010 | 65,443.85 | 56,453.21 | 65,111.78 | 65,469.92 | 358.14 | 0.00 |
| | **Totals for Cusip** | | | | **65,443.85** | **56,453.21** | **65,111.78** | **65,469.92** | **358.14** | **0.00** |
| 161542DN2 | CHASE FUNDING LOAN ACQUISITION | 3.31% | 05/25/2034 | 03/17/2010 | 1,120,972.96 | 930,407.58 | 1,128,701.17 | 1,124,659.28 | 0.00 | (4,041.89) |
| | **Totals for Cusip** | | | | **1,120,972.96** | **930,407.58** | **1,128,701.17** | **1,124,659.28** | **0.00** | **(4,041.89)** |
| 161571HK3 | CHASE ISSUANCE TRUST | 2.86% | 03/15/2024 | 03/08/2017 | 5,200,000.00 | 5,200,000.00 | 5,229,963.44 | 5,199,993.24 | 0.00 | (29,970.20) |
| | **Totals for Cusip** | | | | **5,200,000.00** | **5,200,000.00** | **5,229,963.44** | **5,199,993.24** | **0.00** | **(29,970.20)** |
| 17305EFY6 | CITIBANK CREDIT CARD ISSUANCE | 2.87% | 12/07/2023 | 12/12/2016 | 8,600,000.00 | 8,600,000.00 | 8,682,519.58 | 8,609,442.80 | 0.00 | (73,076.78) |
| | **Totals for Cusip** | | | | **8,600,000.00** | **8,600,000.00** | **8,682,519.58** | **8,609,442.80** | **0.00** | **(73,076.78)** |
| 17305EGD1 | CITIBANK CREDIT CARD ISSUANCE | 3.12% | 04/22/2026 | 04/25/2017 | 5,400,000.00 | 5,400,000.00 | 5,461,874.28 | 5,427,771.12 | 0.00 | (34,103.16) |
| 17305EGD1 | CITIBANK CREDIT CARD ISSUANCE | 3.12% | 04/22/2026 | 06/20/2017 | 1,700,000.00 | 1,709,429.69 | 1,719,478.94 | 1,708,742.76 | 0.00 | (10,736.18) |
| | **Totals for Cusip** | | | | **7,100,000.00** | **7,109,429.69** | **7,181,353.22** | **7,136,513.88** | **0.00** | **(44,839.34)** |
| 17305EGS8 | CITIBANK CREDIT CARD ISSUANCE | 3.96% | 10/13/2030 | 10/05/2018 | 11,800,000.00 | 11,790,367.66 | 11,790,367.66 | 12,382,907.02 | 592,539.36 | 0.00 |
| | **Totals for Cusip** | | | | **11,800,000.00** | **11,790,367.66** | **11,790,367.66** | **12,382,907.02** | **592,539.36** | **0.00** |
| 20268KAA8 | COMMONBOND STUDENT LOAN TRUST | 2.68% | 09/25/2042 | 10/19/2017 | 6,347,322.55 | 6,345,994.03 | 6,321,620.33 | 6,142,264.68 | 0.00 | (179,355.65) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **6,347,322.55** | **6,345,994.03** | **6,321,620.33** | **6,142,264.68** | **0.00** | **(179,355.65)** |
| 254683BW4 | DISCOVER CARD MASTER TR | 2.95% | 07/15/2024 | 01/13/2017 | 8,000,000.00 | 8,000,000.00 | 8,061,257.60 | 8,016,632.80 | 0.00 | (44,624.80) |
| | **Totals for Cusip** | | | | **8,000,000.00** | **8,000,000.00** | **8,061,257.60** | **8,016,632.80** | **0.00** | **(44,624.80)** |
| 254683BZ7 | DISCOVER CARD MASTER TR | 2.53% | 10/15/2026 | 04/18/2017 | 7,500,000.00 | 7,496,390.25 | 7,475,942.25 | 7,325,676.00 | 0.00 | (150,266.25) |
| | **Totals for Cusip** | | | | **7,500,000.00** | **7,496,390.25** | **7,475,942.25** | **7,325,676.00** | **0.00** | **(150,266.25)** |
| 32027NZL8 | FIRST FRANKLIN MTG LOAN | 2.81% | 01/25/2036 | 02/17/2006 | 1,934,425.22 | 1,934,425.22 | 1,931,718.77 | 1,934,219.59 | 2,500.82 | 0.00 |
| | **Totals for Cusip** | | | | **1,934,425.22** | **1,934,425.22** | **1,931,718.77** | **1,934,219.59** | **2,500.82** | **0.00** |
| 34528QFU3 | FORD CREDIT FLOORPLAN MASTER | 2.48% | 09/15/2024 | 10/03/2017 | 8,800,000.00 | 8,797,917.92 | 8,751,590.32 | 8,627,747.04 | 0.00 | (123,843.28) |
| | **Totals for Cusip** | | | | **8,800,000.00** | **8,797,917.92** | **8,751,590.32** | **8,627,747.04** | **0.00** | **(123,843.28)** |
| 34528QGD0 | FORD CREDIT FLOORPLAN MASTER | 3.17% | 03/15/2025 | 03/13/2018 | 23,600,000.00 | 23,595,730.76 | 23,595,730.76 | 23,766,344.60 | 170,613.84 | 0.00 |
| | **Totals for Cusip** | | | | **23,600,000.00** | **23,595,730.76** | **23,595,730.76** | **23,766,344.60** | **170,613.84** | **0.00** |
| 34529SAA7 | FORD CREDIT AUTO LEASE TRUST | 2.36% | 03/15/2029 | 09/12/2017 | 12,200,000.00 | 12,198,653.12 | 12,089,325.26 | 11,889,139.12 | 0.00 | (200,186.14) |
| | **Totals for Cusip** | | | | **12,200,000.00** | **12,198,653.12** | **12,089,325.26** | **11,889,139.12** | **0.00** | **(200,186.14)** |
| 34530UAA9 | FORD CREDIT AUTO OWNER TRUST/F | 2.31% | 08/15/2027 | 02/23/2016 | 5,400,000.00 | 5,398,533.90 | 5,382,098.46 | 5,326,398.00 | 0.00 | (55,700.46) |
| 34530UAA9 | FORD CREDIT AUTO OWNER TRUST/F | 2.31% | 08/15/2027 | 06/28/2017 | 200,000.00 | 201,562.50 | 199,336.98 | 197,274.00 | 0.00 | (2,062.98) |
| | **Totals for Cusip** | | | | **5,600,000.00** | **5,600,096.40** | **5,581,435.44** | **5,523,672.00** | **0.00** | **(57,763.44)** |
| 34531BAA0 | FORD CREDIT AUTO OWNER TRUST/F | 2.03% | 12/15/2027 | 06/05/2017 | 3,900,000.00 | 3,887,203.13 | 3,843,666.45 | 3,804,388.77 | 0.00 | (39,277.68) |
| 34531BAA0 | FORD CREDIT AUTO OWNER TRUST/F | 2.03% | 12/15/2027 | 06/23/2017 | 2,900,000.00 | 2,892,523.44 | 2,858,110.95 | 2,828,904.47 | 0.00 | (29,206.48) |
| 34531BAA0 | FORD CREDIT AUTO OWNER TRUST/F | 2.03% | 12/15/2027 | 06/27/2017 | 200,000.00 | 198,859.38 | 197,111.10 | 195,096.86 | 0.00 | (2,014.24) |
| | **Totals for Cusip** | | | | **7,000,000.00** | **6,978,585.95** | **6,898,888.50** | **6,828,390.10** | **0.00** | **(70,498.40)** |
| 34531FAA1 | FORD CREDIT AUTO OWNER TRUST F | 2.62% | 08/15/2028 | 02/22/2017 | 14,400,000.00 | 14,396,927.04 | 14,408,606.88 | 14,192,840.16 | 0.00 | (215,766.72) |
| | **Totals for Cusip** | | | | **14,400,000.00** | **14,396,927.04** | **14,408,606.88** | **14,192,840.16** | **0.00** | **(215,766.72)** |
| 36228FXP6 | GS MORTGAGE LOAN TRUST | 3.75% | 10/25/2033 | 08/04/2010 | 414,591.04 | 341,001.12 | 409,108.36 | 412,032.27 | 2,923.91 | 0.00 |
| | **Totals for Cusip** | | | | **414,591.04** | **341,001.12** | **409,108.36** | **412,032.27** | **2,923.91** | **0.00** |
| 42806DAQ2 | HERTZ VEHICLE FINANCING LLC | 2.32% | 03/25/2020 | 02/04/2016 | 5,500,000.00 | 5,498,721.80 | 5,481,497.45 | 5,487,276.85 | 5,779.40 | 0.00 |
| | **Totals for Cusip** | | | | **5,500,000.00** | **5,498,721.80** | **5,481,497.45** | **5,487,276.85** | **5,779.40** | **0.00** |
| 518889AC4 | DRB PRIME STUDENT LOAN TRUST | 2.81% | 11/25/2042 | 11/08/2017 | 3,500,000.00 | 3,499,389.60 | 3,475,187.10 | 3,407,664.40 | 0.00 | (67,522.70) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **3,500,000.00** | **3,499,389.60** | **3,475,187.10** | **3,407,664.40** | **0.00** | **(67,522.70)** |
| 55264TCL3 | MBNA CREDIT CARD MASTER NOTE | 2.72% | 08/16/2021 | 09/25/2014 | 7,700,000.00 | 7,623,000.00 | 7,705,264.49 | 7,698,537.00 | 0.00 | (6,727.49) |
| | **Totals for Cusip** | | | | **7,700,000.00** | **7,623,000.00** | **7,705,264.49** | **7,698,537.00** | **0.00** | **(6,727.49)** |
| 55315XAD3 | MMAF EQUIPMENT FINANCE LLC | 2.41% | 08/16/2024 | 04/25/2017 | 6,500,000.00 | 6,498,445.85 | 6,446,224.20 | 6,385,148.90 | 0.00 | (61,075.30) |
| | **Totals for Cusip** | | | | **6,500,000.00** | **6,498,445.85** | **6,446,224.20** | **6,385,148.90** | **0.00** | **(61,075.30)** |
| 55316AAD2 | MMAF EQUIPMENT FINANCE LLC | 2.41% | 11/15/2024 | 11/14/2017 | 3,200,000.00 | 3,198,695.36 | 3,181,318.08 | 3,140,885.44 | 0.00 | (40,432.64) |
| | **Totals for Cusip** | | | | **3,200,000.00** | **3,198,695.36** | **3,181,318.08** | **3,140,885.44** | **0.00** | **(40,432.64)** |
| 55316AAE0 | MMAF EQUIPMENT FINANCE LLC | 2.72% | 06/15/2040 | 11/14/2017 | 4,900,000.00 | 4,898,745.60 | 4,873,352.82 | 4,782,729.28 | 0.00 | (90,623.54) |
| | **Totals for Cusip** | | | | **4,900,000.00** | **4,898,745.60** | **4,873,352.82** | **4,782,729.28** | **0.00** | **(90,623.54)** |
| 61746RBV2 | MORGAN STANLEY ABS CAPITAL I | 3.71% | 05/25/2033 | 03/08/2011 | 276,617.88 | 238,582.93 | 274,292.86 | 274,281.98 | 0.00 | (10.88) |
| | **Totals for Cusip** | | | | **276,617.88** | **238,582.93** | **274,292.86** | **274,281.98** | **0.00** | **(10.88)** |
| 64829VAA4 | NEW RESIDENTIAL MORTGAGE LOA | 3.50% | 12/25/2057 | 06/07/2018 | 14,275,126.21 | 14,186,090.83 | 14,186,090.83 | 14,207,746.19 | 21,655.36 | 0.00 |
| | **Totals for Cusip** | | | | **14,275,126.21** | **14,186,090.83** | **14,186,090.83** | **14,207,746.19** | **21,655.36** | **0.00** |
| 64830GAB2 | NEW RESIDENTIAL MORTGAGE LOAN | 4.00% | 12/25/2057 | 01/19/2018 | 3,478,764.89 | 3,554,028.33 | 3,554,028.33 | 3,496,425.54 | 0.00 | (57,602.79) |
| | **Totals for Cusip** | | | | **3,478,764.89** | **3,554,028.33** | **3,554,028.33** | **3,496,425.54** | **0.00** | **(57,602.79)** |
| 658262GD6 | NORTH CAROLINA STATE EDUCATION | 3.29% | 07/25/2036 | 11/29/2017 | 4,700,000.00 | 4,710,464.84 | 4,709,682.00 | 4,742,676.00 | 32,994.00 | 0.00 |
| | **Totals for Cusip** | | | | **4,700,000.00** | **4,710,464.84** | **4,709,682.00** | **4,742,676.00** | **32,994.00** | **0.00** |
| 68267BAA8 | ONEMAIN FINANCIAL ISSUANCE T | 3.30% | 03/14/2029 | 02/21/2018 | 1,640,000.00 | 1,639,554.08 | 1,639,554.08 | 1,641,587.03 | 2,032.95 | 0.00 |
| | **Totals for Cusip** | | | | **1,640,000.00** | **1,639,554.08** | **1,639,554.08** | **1,641,587.03** | **2,032.95** | **0.00** |
| 68267LAB4 | ONEMAIN FINANCIAL ISSUANCE TRU | 3.24% | 09/14/2032 | 08/29/2017 | 6,300,000.00 | 6,300,000.00 | 6,333,199.11 | 6,314,407.47 | 0.00 | (18,791.64) |
| | **Totals for Cusip** | | | | **6,300,000.00** | **6,300,000.00** | **6,333,199.11** | **6,314,407.47** | **0.00** | **(18,791.64)** |
| 68268KAA7 | ONEMAIN DIRECT AUTO RECEIVABLE | 2.16% | 10/15/2020 | 01/26/2017 | 3,731,627.55 | 3,731,545.08 | 3,720,509.17 | 3,719,347.14 | 0.00 | (1,162.03) |
| | **Totals for Cusip** | | | | **3,731,627.55** | **3,731,545.08** | **3,720,509.17** | **3,719,347.14** | **0.00** | **(1,162.03)** |
| 805564KQ3 | SAXON ASSET SECURITIES TRUST | 5.81% | 12/25/2030 | 07/08/2008 | 687,356.08 | 580,815.91 | 699,592.74 | 698,244.90 | 0.00 | (1,347.84) |
| | **Totals for Cusip** | | | | **687,356.08** | **580,815.91** | **699,592.74** | **698,244.90** | **0.00** | **(1,347.84)** |
| 805564PL9 | SAXON ASSET SECURITIES TRUST | 3.05% | 03/25/2035 | 12/06/2010 | 239,486.76 | 170,035.61 | 229,524.52 | 222,597.53 | 0.00 | (6,926.99) |
| 805564PL9 | SAXON ASSET SECURITIES TRUST | 3.05% | 03/25/2035 | 12/06/2010 | 931,855.14 | 661,617.16 | 893,091.55 | 866,138.29 | 0.00 | (26,953.26) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,171,341.90** | **831,652.77** | **1,122,616.07** | **1,088,735.82** | **0.00** | **(33,880.25)** |
| 83162CJU8 | SBA | 5.95% | 02/01/2019 | 07/01/2009 | 11,698.83 | 12,399.64 | 11,791.24 | 11,704.19 | 0.00 | (87.05) |
| | **Totals for Cusip** | | | | **11,698.83** | **12,399.64** | **11,791.24** | **11,704.19** | **0.00** | **(87.05)** |
| 83162CJW4 | SBA | 6.30% | 03/01/2019 | 07/01/2009 | 8,013.26 | 8,517.30 | 8,106.72 | 8,025.86 | 0.00 | (80.86) |
| | **Totals for Cusip** | | | | **8,013.26** | **8,517.30** | **8,106.72** | **8,025.86** | **0.00** | **(80.86)** |
| 83162CJX2 | SBA | 6.15% | 04/01/2019 | 07/01/2009 | 7,858.90 | 8,354.30 | 7,888.16 | 7,868.89 | 0.00 | (19.27) |
| | **Totals for Cusip** | | | | **7,858.90** | **8,354.30** | **7,888.16** | **7,868.89** | **0.00** | **(19.27)** |
| 83162CKA0 | SBA | 6.80% | 06/01/2019 | 07/01/2009 | 6,870.64 | 7,380.56 | 6,998.44 | 6,909.30 | 0.00 | (89.14) |
| | **Totals for Cusip** | | | | **6,870.64** | **7,380.56** | **6,998.44** | **6,909.30** | **0.00** | **(89.14)** |
| 83162CKD4 | SBA | 7.30% | 08/01/2019 | 07/01/2009 | 6,351.76 | 6,867.39 | 6,503.72 | 6,395.46 | 0.00 | (108.26) |
| | **Totals for Cusip** | | | | **6,351.76** | **6,867.39** | **6,503.72** | **6,395.46** | **0.00** | **(108.26)** |
| 83162CKW2 | SBA | 7.39% | 07/01/2020 | 07/01/2009 | 26,317.67 | 28,625.25 | 27,106.80 | 26,673.32 | 0.00 | (433.48) |
| | **Totals for Cusip** | | | | **26,317.67** | **28,625.25** | **27,106.80** | **26,673.32** | **0.00** | **(433.48)** |
| 83162CKX0 | SBA | 7.33% | 08/01/2020 | 07/01/2009 | 23,260.18 | 25,211.28 | 23,946.19 | 23,563.61 | 0.00 | (382.58) |
| | **Totals for Cusip** | | | | **23,260.18** | **25,211.28** | **23,946.19** | **23,563.61** | **0.00** | **(382.58)** |
| 83401BAB2 | SOCIAL PROFESSIONAL LOAN PROGR | 2.84% | 01/25/2041 | 12/05/2017 | 7,400,000.00 | 7,396,841.68 | 7,409,867.90 | 7,233,329.80 | 0.00 | (176,538.10) |
| | **Totals for Cusip** | | | | **7,400,000.00** | **7,396,841.68** | **7,409,867.90** | **7,233,329.80** | **0.00** | **(176,538.10)** |
| 85022WAA2 | SPRINGCASTLE SPV | 3.05% | 04/25/2029 | 09/16/2016 | 2,560,631.26 | 2,560,533.19 | 2,576,511.27 | 2,535,865.09 | 0.00 | (40,646.18) |
| 85022WAA2 | SPRINGCASTLE SPV | 3.05% | 04/25/2029 | 05/10/2017 | 189,676.41 | 190,587.75 | 190,852.69 | 187,841.88 | 0.00 | (3,010.81) |
| | **Totals for Cusip** | | | | **2,750,307.67** | **2,751,120.94** | **2,767,363.96** | **2,723,706.97** | **0.00** | **(43,656.99)** |
| 85172PAA5 | SPRINGFIELD FUNDING TRUST | 2.68% | 07/15/2030 | 06/21/2017 | 6,300,000.00 | 6,298,087.95 | 6,246,467.01 | 6,191,919.09 | 0.00 | (54,547.92) |
| | **Totals for Cusip** | | | | **6,300,000.00** | **6,298,087.95** | **6,246,467.01** | **6,191,919.09** | **0.00** | **(54,547.92)** |
| 86358EKJ4 | STRUCTURED ASSET INVESTMENT | 3.71% | 08/25/2034 | 11/03/2010 | 1,000,000.00 | 722,500.00 | 961,186.90 | 987,550.00 | 26,363.10 | 0.00 |
| | **Totals for Cusip** | | | | **1,000,000.00** | **722,500.00** | **961,186.90** | **987,550.00** | **26,363.10** | **0.00** |
| 89173UAA5 | TOWD POINT MORTGAGE TRUST | 2.75% | 06/25/2057 | 08/04/2017 | 3,951,432.62 | 3,976,555.81 | 3,935,014.01 | 3,844,678.35 | 0.00 | (90,335.66) |
| | **Totals for Cusip** | | | | **3,951,432.62** | **3,976,555.81** | **3,935,014.01** | **3,844,678.35** | **0.00** | **(90,335.66)** |
| 89175MAA1 | TOWD POINT MORTGAGE TRUST | 3.75% | 05/25/2058 | 06/22/2018 | 2,204,476.90 | 2,205,278.44 | 2,205,278.44 | 2,203,092.27 | 0.00 | (2,186.17) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **2,204,476.90** | **2,205,278.44** | **2,205,278.44** | **2,203,092.27** | **0.00** | **(2,186.17)** |
| 89175VAA1 | TOWD POINT MORTQAQE TRUST | 3.25% | 03/25/2058 | 05/29/2018 | 5,708,144.24 | 5,689,593.34 | 5,689,593.34 | 5,623,803.55 | 0.00 | (65,789.79) |
| | **Totals for Cusip** | | | | **5,708,144.24** | **5,689,593.34** | **5,689,593.34** | **5,623,803.55** | **0.00** | **(65,789.79)** |
| 89176LAA2 | TOWD POINT MORTGAGE TRUST | 3.75% | 03/25/2058 | 10/25/2018 | 3,823,197.89 | 3,807,275.80 | 3,807,275.80 | 3,825,299.88 | 18,024.08 | 0.00 |
| | **Totals for Cusip** | | | | **3,823,197.89** | **3,807,275.80** | **3,807,275.80** | **3,825,299.88** | **18,024.08** | **0.00** |
| **Totals for Asset-Backed** | | | | | **239,145,527.57** | **237,841,931.20** | **238,795,321.15** | **237,601,912.40** | **883,048.58** | **(2,076,457.33)** |
| **CMO** | | | | | | | | | | |
| 05949AH86 | BANK OF AMERICA | 4.08% | 02/25/2035 | 01/11/2005 | 260,129.02 | 260,124.08 | 258,891.45 | 258,190.56 | 0.00 | (700.89) |
| | **Totals for Cusip** | | | | **260,129.02** | **260,124.08** | **258,891.45** | **258,190.56** | **0.00** | **(700.89)** |
| 05949AW97 | BANK OF AMERICA | 3.93% | 03/25/2035 | 02/14/2005 | 275,120.87 | 275,117.31 | 268,537.93 | 267,850.72 | 0.00 | (687.21) |
| | **Totals for Cusip** | | | | **275,120.87** | **275,117.31** | **268,537.93** | **267,850.72** | **0.00** | **(687.21)** |
| 06036FBB6 | BANK | 4.14% | 11/15/2061 | 11/16/2018 | 9,300,000.00 | 9,392,802.84 | 9,392,802.84 | 9,632,830.26 | 240,027.42 | 0.00 |
| | **Totals for Cusip** | | | | **9,300,000.00** | **9,392,802.84** | **9,392,802.84** | **9,632,830.26** | **240,027.42** | **0.00** |
| 07877DAA4 | BELLEMEADE RE LT | 3.34% | 08/25/2028 | 08/15/2018 | 1,650,000.00 | 1,650,000.00 | 1,650,000.00 | 1,645,824.02 | 0.00 | (4,175.98) |
| | **Totals for Cusip** | | | | **1,650,000.00** | **1,650,000.00** | **1,650,000.00** | **1,645,824.02** | **0.00** | **(4,175.98)** |
| 07877TAA9 | BELLEMEADE RE LTD | 3.48% | 10/25/2027 | 10/11/2018 | 1,090,000.00 | 1,090,000.01 | 1,090,000.01 | 1,089,693.17 | 0.00 | (306.84) |
| | **Totals for Cusip** | | | | **1,090,000.00** | **1,090,000.01** | **1,090,000.01** | **1,089,693.17** | **0.00** | **(306.84)** |
| 08161BAX1 | BENCHMARK MORTGAGE TRUST | 3.76% | 04/10/2051 | 03/23/2018 | 9,000,000.00 | 9,089,858.70 | 9,089,858.70 | 9,066,215.70 | 0.00 | (23,643.00) |
| | **Totals for Cusip** | | | | **9,000,000.00** | **9,089,858.70** | **9,089,858.70** | **9,066,215.70** | **0.00** | **(23,643.00)** |
| 12531YAM0 | CFCRE COMMERCIAL MORTGAGE TRUS | 3.01% | 05/10/2058 | 05/04/2016 | 6,000,000.00 | 6,059,776.20 | 5,924,317.80 | 5,772,112.80 | 0.00 | (152,205.00) |
| | **Totals for Cusip** | | | | **6,000,000.00** | **6,059,776.20** | **5,924,317.80** | **5,772,112.80** | **0.00** | **(152,205.00)** |
| 12532BAC1 | CFCRE COMMERCIAL MORTGAGE TRUS | 3.59% | 12/10/2054 | 12/09/2016 | 11,500,000.00 | 11,614,931.00 | 11,791,899.90 | 11,414,334.20 | 0.00 | (377,565.70) |
| | **Totals for Cusip** | | | | **11,500,000.00** | **11,614,931.00** | **11,791,899.90** | **11,414,334.20** | **0.00** | **(377,565.70)** |
| 12552AAA2 | CIM | 4.35% | 01/25/2057 | 03/29/2017 | 7,183,925.52 | 7,170,455.64 | 7,334,828.17 | 7,294,647.77 | 0.00 | (40,180.40) |
| | **Totals for Cusip** | | | | **7,183,925.52** | **7,170,455.64** | **7,334,828.17** | **7,294,647.77** | **0.00** | **(40,180.40)** |
| 12553AAA1 | CIM TRUST | 4.35% | 12/25/2057 | 02/21/2017 | 3,650,853.31 | 3,623,471.91 | 3,688,821.45 | 3,669,789.92 | 0.00 | (19,031.53) |
| | **Totals for Cusip** | | | | **3,650,853.31** | **3,623,471.91** | **3,688,821.45** | **3,669,789.92** | **0.00** | **(19,031.53)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 12553GAA8 | CIM TRUST | 3.02% | 06/25/2057 | 08/21/2017 | 3,174,562.68 | 3,174,442.05 | 3,141,778.65 | 3,063,365.37 | 0.00 | (78,413.28) |
| | **Totals for Cusip** | | | | **3,174,562.68** | **3,174,442.05** | **3,141,778.65** | **3,063,365.37** | **0.00** | **(78,413.28)** |
| 12591YAZ8 | COMM MORTGAGE TRUST | 2.84% | 06/10/2047 | 05/21/2014 | 6,200,000.00 | 6,385,943.77 | 6,247,656.92 | 6,188,009.20 | 0.00 | (59,647.72) |
| | **Totals for Cusip** | | | | **6,200,000.00** | **6,385,943.77** | **6,247,656.92** | **6,188,009.20** | **0.00** | **(59,647.72)** |
| 12592PBE2 | COMM MORTGAGE TRUST | 3.38% | 12/10/2047 | 11/25/2014 | 7,500,000.00 | 7,574,563.50 | 7,679,128.50 | 7,487,496.75 | 0.00 | (191,631.75) |
| | **Totals for Cusip** | | | | **7,500,000.00** | **7,574,563.50** | **7,679,128.50** | **7,487,496.75** | **0.00** | **(191,631.75)** |
| 12593PAV4 | COMM MORTGAGE TRUST | 3.50% | 08/10/2048 | 08/13/2015 | 11,000,000.00 | 11,109,702.56 | 11,343,180.20 | 11,001,489.40 | 0.00 | (341,690.80) |
| | **Totals for Cusip** | | | | **11,000,000.00** | **11,109,702.56** | **11,343,180.20** | **11,001,489.40** | **0.00** | **(341,690.80)** |
| 12595BAC5 | CSAIL | 3.13% | 06/15/2050 | 06/21/2017 | 10,000,000.00 | 10,099,995.00 | 9,975,130.00 | 9,620,238.00 | 0.00 | (354,892.00) |
| | **Totals for Cusip** | | | | **10,000,000.00** | **10,099,995.00** | **9,975,130.00** | **9,620,238.00** | **0.00** | **(354,892.00)** |
| 12595JAG9 | CSAIL COMMERCIAL MORTGAGE TRUS | 3.19% | 11/15/2050 | 11/17/2017 | 6,000,000.00 | 6,059,976.00 | 6,027,059.40 | 5,781,478.80 | 0.00 | (245,580.60) |
| | **Totals for Cusip** | | | | **6,000,000.00** | **6,059,976.00** | **6,027,059.40** | **5,781,478.80** | **0.00** | **(245,580.60)** |
| 12652UAV1 | CSAIL COMMERCIAL MORTGAGE TR | 4.03% | 04/15/2051 | 04/03/2018 | 7,000,000.00 | 7,209,986.00 | 7,209,986.00 | 7,204,316.00 | 0.00 | (5,670.00) |
| | **Totals for Cusip** | | | | **7,000,000.00** | **7,209,986.00** | **7,209,986.00** | **7,204,316.00** | **0.00** | **(5,670.00)** |
| 12654PAE8 | CSMC | 3.85% | 09/25/2057 | 10/02/2018 | 7,502,256.45 | 7,486,852.82 | 7,486,852.82 | 7,593,435.12 | 106,582.30 | 0.00 |
| | **Totals for Cusip** | | | | **7,502,256.45** | **7,486,852.82** | **7,486,852.82** | **7,593,435.12** | **106,582.30** | **0.00** |
| 12667F5M3 | COUNTRYWIDE ALTERNATIVE LOAN | 5.00% | 04/25/2020 | 02/02/2005 | 13,142.32 | 13,286.08 | 12,961.90 | 12,895.14 | 0.00 | (66.76) |
| 12667F5M3 | COUNTRYWIDE ALTERNATIVE LOAN | 5.00% | 04/25/2020 | 07/01/2009 | 37,549.54 | 29,464.67 | 37,034.04 | 36,843.32 | 0.00 | (190.72) |
| | **Totals for Cusip** | | | | **50,691.86** | **42,750.75** | **49,995.94** | **49,738.46** | **0.00** | **(257.48)** |
| 12667FQS7 | COUNTRYWIDE ALTERNATIVE LOAN | 5.25% | 09/25/2019 | 10/06/2004 | 82,334.11 | 83,704.21 | 82,495.13 | 82,028.49 | 0.00 | (466.64) |
| | **Totals for Cusip** | | | | **82,334.11** | **83,704.21** | **82,495.13** | **82,028.49** | **0.00** | **(466.64)** |
| 12668BEK5 | COUNTRYWIDE ALTERNATIVE LOAN | 3.32% | 02/25/2036 | 02/29/2012 | 1,030,371.68 | 572,431.24 | 856,310.59 | 887,570.72 | 31,260.13 | 0.00 |
| | **Totals for Cusip** | | | | **1,030,371.68** | **572,431.24** | **856,310.59** | **887,570.72** | **31,260.13** | **0.00** |
| 17320DAE8 | CITIGROUP COMMERCIAL MORTGAGE | 2.82% | 04/10/2046 | 04/16/2013 | 3,454,364.98 | 3,488,679.61 | 3,462,668.58 | 3,397,136.52 | 0.00 | (65,532.06) |
| | **Totals for Cusip** | | | | **3,454,364.98** | **3,488,679.61** | **3,462,668.58** | **3,397,136.52** | **0.00** | **(65,532.06)** |
| 17323VAY1 | CITIGROUP COMMERCIAL MORTGAGE | 2.94% | 04/10/2048 | 04/01/2015 | 800,000.00 | 807,979.60 | 796,390.96 | 775,644.00 | 0.00 | (20,746.96) |
| | **Totals for Cusip** | | | | **800,000.00** | **807,979.60** | **796,390.96** | **775,644.00** | **0.00** | **(20,746.96)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 17325GAC0 | CITIGROUP COMMERCIAL MORTGAGE | 2.90% | 11/15/2049 | 11/03/2016 | 12,000,000.00 | 12,119,772.00 | 11,828,287.20 | 11,436,832.80 | 0.00 | (391,454.40) |
| **Totals for Cusip** | | | | | **12,000,000.00** | **12,119,772.00** | **11,828,287.20** | **11,436,832.80** | **0.00** | **(391,454.40)** |
| 17325HBN3 | CITIGROUP COML MTG TR | 3.44% | 04/14/2050 | 03/31/2017 | 10,000,000.00 | 10,099,574.00 | 10,242,076.00 | 9,870,861.00 | 0.00 | (371,215.00) |
| **Totals for Cusip** | | | | | **10,000,000.00** | **10,099,574.00** | **10,242,076.00** | **9,870,861.00** | **0.00** | **(371,215.00)** |
| 17326DAC6 | CITIGROUP COMMERCIAL MORTGAGE | 3.20% | 09/15/2050 | 09/18/2017 | 13,000,000.00 | 13,129,655.50 | 13,086,569.60 | 12,620,085.40 | 0.00 | (466,484.20) |
| **Totals for Cusip** | | | | | **13,000,000.00** | **13,129,655.50** | **13,086,569.60** | **12,620,085.40** | **0.00** | **(466,484.20)** |
| 31358S4W8 | FNMA | 7.50% | 10/25/2040 | 07/01/2009 | 769,262.80 | 831,284.61 | 871,740.22 | 854,511.04 | 0.00 | (17,229.18) |
| **Totals for Cusip** | | | | | **769,262.80** | **831,284.61** | **871,740.22** | **854,511.04** | **0.00** | **(17,229.18)** |
| 3136AEX69 | FNMA ACES | 2.39% | 01/25/2023 | 06/12/2013 | 4,865,605.31 | 4,641,301.40 | 4,840,599.50 | 4,793,913.54 | 0.00 | (46,685.96) |
| **Totals for Cusip** | | | | | **4,865,605.31** | **4,641,301.40** | **4,840,599.50** | **4,793,913.54** | **0.00** | **(46,685.96)** |
| 3136AH2E9 | FNMA | 3.21% | 07/25/2023 | 01/09/2014 | 6,903,223.87 | 6,773,981.73 | 7,114,233.32 | 7,003,758.97 | 0.00 | (110,474.35) |
| **Totals for Cusip** | | | | | **6,903,223.87** | **6,773,981.73** | **7,114,233.32** | **7,003,758.97** | **0.00** | **(110,474.35)** |
| 3136AKQP1 | FNMA | 2.88% | 06/25/2024 | 07/11/2014 | 8,506,847.47 | 8,422,053.76 | 8,445,421.22 | 8,488,749.15 | 43,327.93 | 0.00 |
| **Totals for Cusip** | | | | | **8,506,847.47** | **8,422,053.76** | **8,445,421.22** | **8,488,749.15** | **43,327.93** | **0.00** |
| 3136AN6U6 | FNMA ACES | 3.09% | 04/25/2027 | 06/12/2015 | 14,400,000.00 | 14,255,732.16 | 14,585,639.04 | 14,138,877.60 | 0.00 | (446,761.44) |
| **Totals for Cusip** | | | | | **14,400,000.00** | **14,255,732.16** | **14,585,639.04** | **14,138,877.60** | **0.00** | **(446,761.44)** |
| 3136AQC99 | FNMA | 2.94% | 11/25/2025 | 12/11/2015 | 6,800,000.00 | 6,815,640.68 | 6,888,990.24 | 6,720,420.28 | 0.00 | (168,569.96) |
| **Totals for Cusip** | | | | | **6,800,000.00** | **6,815,640.68** | **6,888,990.24** | **6,720,420.28** | **0.00** | **(168,569.96)** |
| 3136AQHL7 | FNMA | 2.71% | 06/25/2025 | 10/07/2015 | 6,500,000.00 | 6,461,311.35 | 6,472,901.50 | 6,352,906.30 | 0.00 | (119,995.20) |
| **Totals for Cusip** | | | | | **6,500,000.00** | **6,461,311.35** | **6,472,901.50** | **6,352,906.30** | **0.00** | **(119,995.20)** |
| 3136AQTB6 | FNMA ACES | 2.98% | 10/25/2025 | 11/06/2015 | 4,994,634.75 | 4,974,549.31 | 4,895,805.41 | 5,003,666.05 | 107,860.64 | 0.00 |
| **Totals for Cusip** | | | | | **4,994,634.75** | **4,974,549.31** | **4,895,805.41** | **5,003,666.05** | **107,860.64** | **0.00** |
| 3136AR5S3 | FNMA | 2.47% | 04/25/2026 | 05/11/2016 | 8,800,000.00 | 8,887,471.12 | 8,588,822.00 | 8,370,232.64 | 0.00 | (218,589.36) |
| **Totals for Cusip** | | | | | **8,800,000.00** | **8,887,471.12** | **8,588,822.00** | **8,370,232.64** | **0.00** | **(218,589.36)** |
| 3136AR5U8 | FNMA | 2.38% | 04/25/2026 | 05/11/2016 | 7,494,911.48 | 7,475,626.32 | 7,290,570.96 | 7,197,573.35 | 0.00 | (92,997.61) |
| **Totals for Cusip** | | | | | **7,494,911.48** | **7,475,626.32** | **7,290,570.96** | **7,197,573.35** | **0.00** | **(92,997.61)** |
| 3136ARF37 | FNMA | 2.48% | 03/25/2026 | 04/12/2016 | 9,775,502.51 | 9,750,822.60 | 9,266,957.42 | 9,550,040.32 | 283,082.90 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **9,775,502.51** | **9,750,822.60** | **9,266,957.42** | **9,550,040.32** | **283,082.90** | **0.00** |
| 3136ARTE8 | FNMA ACES | 2.70% | 02/25/2026 | 03/08/2016 | 14,650,000.00 | 14,796,079.54 | 14,511,330.43 | 14,183,350.62 | 0.00 | (327,979.81) |
| | **Totals for Cusip** | | | | **14,650,000.00** | **14,796,079.54** | **14,511,330.43** | **14,183,350.62** | **0.00** | **(327,979.81)** |
| 3136AT5E0 | FNMA | 2.25% | 07/25/2026 | 10/04/2016 | 13,745,739.00 | 13,710,379.74 | 13,056,589.50 | 12,955,419.49 | 0.00 | (101,170.01) |
| | **Totals for Cusip** | | | | **13,745,739.00** | **13,710,379.74** | **13,056,589.50** | **12,955,419.49** | **0.00** | **(101,170.01)** |
| 3136AUG21 | FNMA | 2.42% | 10/25/2026 | 01/18/2017 | 4,000,000.00 | 3,842,428.00 | 3,867,284.80 | 3,764,824.00 | 0.00 | (102,460.80) |
| | **Totals for Cusip** | | | | **4,000,000.00** | **3,842,428.00** | **3,867,284.80** | **3,764,824.00** | **0.00** | **(102,460.80)** |
| 3136AVY52 | FNMA | 2.60% | 12/25/2026 | 04/11/2017 | 22,500,000.00 | 22,006,800.00 | 22,049,352.00 | 21,403,379.25 | 0.00 | (645,972.75) |
| | **Totals for Cusip** | | | | **22,500,000.00** | **22,006,800.00** | **22,049,352.00** | **21,403,379.25** | **0.00** | **(645,972.75)** |
| 3136AW7J0 | FNMA | 3.06% | 05/25/2027 | 07/12/2017 | 15,000,000.00 | 15,149,911.95 | 15,177,493.50 | 14,686,756.50 | 0.00 | (490,737.00) |
| | **Totals for Cusip** | | | | **15,000,000.00** | **15,149,911.95** | **15,177,493.50** | **14,686,756.50** | **0.00** | **(490,737.00)** |
| 3136B1XJ8 | FNMA ACES | 3.04% | 03/25/2028 | 04/10/2018 | 7,675,000.00 | 7,488,046.21 | 7,488,046.21 | 7,462,652.71 | 0.00 | (25,393.50) |
| | **Totals for Cusip** | | | | **7,675,000.00** | **7,488,046.21** | **7,488,046.21** | **7,462,652.71** | **0.00** | **(25,393.50)** |
| 3137F4D41 | FHLMC MULTIFAMILY STRUCTURED P | 3.60% | 01/25/2028 | 03/20/2018 | 20,900,000.00 | 21,242,989.90 | 21,242,989.90 | 21,329,060.28 | 86,070.38 | 0.00 |
| | **Totals for Cusip** | | | | **20,900,000.00** | **21,242,989.90** | **21,242,989.90** | **21,329,060.28** | **86,070.38** | **0.00** |
| 3137F4TS1 | FHLMC | 3.50% | 10/15/2045 | 04/19/2018 | 9,338,511.68 | 9,392,499.96 | 9,392,499.96 | 9,484,762.11 | 92,262.15 | 0.00 |
| | **Totals for Cusip** | | | | **9,338,511.68** | **9,392,499.96** | **9,392,499.96** | **9,484,762.11** | **92,262.15** | **0.00** |
| 3137FBU79 | FHLMC MULTIFAMILY STRUCTURED P | 3.19% | 09/25/2027 | 11/08/2017 | 6,500,000.00 | 6,694,610.00 | 6,665,272.25 | 6,437,469.35 | 0.00 | (227,802.90) |
| | **Totals for Cusip** | | | | **6,500,000.00** | **6,694,610.00** | **6,665,272.25** | **6,437,469.35** | **0.00** | **(227,802.90)** |
| 3137FBU87 | FHLMC MULTIFAMILY STRUCTURED P | 3.25% | 09/25/2027 | 11/08/2017 | 1,650,000.00 | 1,699,429.05 | 1,683,626.67 | 1,634,289.86 | 0.00 | (49,336.81) |
| | **Totals for Cusip** | | | | **1,650,000.00** | **1,699,429.05** | **1,683,626.67** | **1,634,289.86** | **0.00** | **(49,336.81)** |
| 3137FCJK1 | FHLMC MULTIFAMILY STRUCTURED P | 3.30% | 11/25/2027 | 11/30/2017 | 5,975,000.00 | 6,154,154.40 | 6,180,509.53 | 5,964,112.95 | 0.00 | (216,396.58) |
| 3137FCJK1 | FHLMC MULTIFAMILY STRUCTURED P | 3.30% | 11/25/2027 | 03/23/2018 | 6,900,000.00 | 6,882,750.00 | 6,882,750.00 | 6,887,427.51 | 4,677.51 | 0.00 |
| | **Totals for Cusip** | | | | **12,875,000.00** | **13,036,904.40** | **13,063,259.53** | **12,851,540.46** | **4,677.51** | **(216,396.58)** |
| 3137FCJL9 | FHLMC MULTIFAMILY STRUCTURED P | 3.36% | 12/25/2027 | 11/30/2017 | 2,686,000.00 | 2,766,507.48 | 2,769,463.96 | 2,681,388.14 | 0.00 | (88,075.82) |
| | **Totals for Cusip** | | | | **2,686,000.00** | **2,766,507.48** | **2,769,463.96** | **2,681,388.14** | **0.00** | **(88,075.82)** |
| 3137FEBQ2 | FHLMC | 3.44% | 12/25/2027 | 03/23/2018 | 3,500,000.00 | 3,527,617.19 | 3,527,617.19 | 3,530,265.90 | 2,648.71 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **3,500,000.00** | **3,527,617.19** | **3,527,617.19** | **3,530,265.90** | **2,648.71** | **0.00** |
| 3137FEZU7 | FHLMC | 3.90% | 06/25/2051 | 05/22/2018 | 15,200,000.00 | 15,587,432.80 | 15,587,432.80 | 15,857,626.48 | 270,193.68 | 0.00 |
| | **Totals for Cusip** | | | | **15,200,000.00** | **15,587,432.80** | **15,587,432.80** | **15,857,626.48** | **270,193.68** | **0.00** |
| 3137FEZV5 | FHLMC | 3.90% | 06/25/2051 | 05/22/2018 | 4,400,000.00 | 4,483,485.60 | 4,483,485.60 | 4,563,793.08 | 80,307.48 | 0.00 |
| | **Totals for Cusip** | | | | **4,400,000.00** | **4,483,485.60** | **4,483,485.60** | **4,563,793.08** | **80,307.48** | **0.00** |
| 3137FG6Q3 | FHLMC MULTIFAMILY STRUCTURED P | 3.34% | 04/25/2028 | 06/05/2018 | 4,220,000.00 | 4,119,521.80 | 4,119,521.80 | 4,219,059.78 | 99,537.98 | 0.00 |
| | **Totals for Cusip** | | | | **4,220,000.00** | **4,119,521.80** | **4,119,521.80** | **4,219,059.78** | **99,537.98** | **0.00** |
| 3137FG6S9 | FHLMC | 3.75% | 11/25/2032 | 06/07/2018 | 3,660,000.00 | 3,699,070.50 | 3,699,070.50 | 3,706,656.22 | 7,585.72 | 0.00 |
| | **Totals for Cusip** | | | | **3,660,000.00** | **3,699,070.50** | **3,699,070.50** | **3,706,656.22** | **7,585.72** | **0.00** |
| 3137FG6X8 | FHLMC | 3.85% | 05/25/2028 | 06/14/2018 | 9,130,000.00 | 9,375,286.58 | 9,375,286.58 | 9,490,191.28 | 114,904.70 | 0.00 |
| | **Totals for Cusip** | | | | **9,130,000.00** | **9,375,286.58** | **9,375,286.58** | **9,490,191.28** | **114,904.70** | **0.00** |
| 3137FG6Y6 | FHLMC | 3.85% | 05/25/2028 | 06/14/2018 | 1,810,000.00 | 1,848,297.79 | 1,848,297.79 | 1,871,754.67 | 23,456.88 | 0.00 |
| | **Totals for Cusip** | | | | **1,810,000.00** | **1,848,297.79** | **1,848,297.79** | **1,871,754.67** | **23,456.88** | **0.00** |
| 3137FJKF5 | FHLMC MULTIFAMILY STRUCTURED | 3.92% | 09/25/2028 | 10/24/2018 | 7,800,000.00 | 7,854,280.20 | 7,854,280.20 | 8,105,866.08 | 251,585.88 | 0.00 |
| | **Totals for Cusip** | | | | **7,800,000.00** | **7,854,280.20** | **7,854,280.20** | **8,105,866.08** | **251,585.88** | **0.00** |
| 3137FJXV6 | FHLMC MULTIFAMILY STRUCTURED | 4.05% | 09/25/2028 | 10/31/2018 | 6,875,000.00 | 7,000,640.63 | 7,000,640.63 | 7,250,793.69 | 250,153.06 | 0.00 |
| | **Totals for Cusip** | | | | **6,875,000.00** | **7,000,640.63** | **7,000,640.63** | **7,250,793.69** | **250,153.06** | **0.00** |
| 3137FJXW4 | FHLMC MULTIFAMILY STRUCTURED | 4.03% | 10/25/2028 | 10/31/2018 | 2,750,000.00 | 2,782,320.75 | 2,782,320.75 | 2,882,583.28 | 100,262.53 | 0.00 |
| | **Totals for Cusip** | | | | **2,750,000.00** | **2,782,320.75** | **2,782,320.75** | **2,882,583.28** | **100,262.53** | **0.00** |
| 3137FKSH0 | FHLMC MULTIFAMILY STRUCTURED P | 3.86% | 11/25/2028 | 12/19/2018 | 9,700,000.00 | 9,990,835.10 | 9,990,835.10 | 10,079,352.45 | 88,517.35 | 0.00 |
| | **Totals for Cusip** | | | | **9,700,000.00** | **9,990,835.10** | **9,990,835.10** | **10,079,352.45** | **88,517.35** | **0.00** |
| 3137FKSJ6 | FHLMC MULTIFAMILY STRUCTURED P | 3.92% | 11/25/2028 | 12/19/2018 | 2,200,000.00 | 2,265,931.80 | 2,265,931.80 | 2,286,259.80 | 20,328.00 | 0.00 |
| | **Totals for Cusip** | | | | **2,200,000.00** | **2,265,931.80** | **2,265,931.80** | **2,286,259.80** | **20,328.00** | **0.00** |
| 31392JAD1 | FNMA | 7.50% | 07/25/2042 | 07/01/2009 | 2,995,565.60 | 3,237,083.06 | 3,537,356.78 | 3,479,903.62 | 0.00 | (57,453.16) |
| | **Totals for Cusip** | | | | **2,995,565.60** | **3,237,083.06** | **3,537,356.78** | **3,479,903.62** | **0.00** | **(57,453.16)** |
| 31392MEM0 | FHLMC | 5.43% | 07/25/2032 | 07/01/2009 | 579,222.00 | 620,039.08 | 629,616.91 | 616,670.44 | 0.00 | (12,946.47) |
| | **Totals for Cusip** | | | | **579,222.00** | **620,039.08** | **629,616.91** | **616,670.44** | **0.00** | **(12,946.47)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31392UZ56 | FHLMC | 4.97% | 07/25/2033 | 07/01/2009 | 705,157.16 | 765,426.10 | 762,144.43 | 737,665.40 | 0.00 | (24,479.03) |
| **Totals for Cusip** | | | | | **705,157.16** | **765,426.10** | **762,144.43** | **737,665.40** | **0.00** | **(24,479.03)** |
| 31392W7D6 | FHLMC | 7.50% | 08/25/2042 | 07/01/2009 | 932,335.41 | 998,181.59 | 1,107,905.07 | 1,103,967.82 | 0.00 | (3,937.25) |
| **Totals for Cusip** | | | | | **932,335.41** | **998,181.59** | **1,107,905.07** | **1,103,967.82** | **0.00** | **(3,937.25)** |
| 31394JYA9 | FHLMC | 4.50% | 10/15/2023 | 07/01/2009 | 959,442.28 | 965,576.28 | 998,625.71 | 975,017.29 | 0.00 | (23,608.42) |
| **Totals for Cusip** | | | | | **959,442.28** | **965,576.28** | **998,625.71** | **975,017.29** | **0.00** | **(23,608.42)** |
| 35564AAA9 | FREDDIE MAC STACR | 3.36% | 02/25/2047 | 11/14/2018 | 1,850,000.00 | 1,850,000.00 | 1,850,000.00 | 1,847,400.01 | 0.00 | (2,599.99) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,850,000.00** | **1,850,000.00** | **1,847,400.01** | **0.00** | **(2,599.99)** |
| 36251FAV8 | GS MORTGAGE SECURITIES TR | 3.14% | 02/10/2048 | 02/13/2015 | 8,000,000.00 | 8,079,329.60 | 8,065,476.00 | 7,860,409.60 | 0.00 | (205,066.40) |
| **Totals for Cusip** | | | | | **8,000,000.00** | **8,079,329.60** | **8,065,476.00** | **7,860,409.60** | **0.00** | **(205,066.40)** |
| 38375BGF3 | GNMA | 2.64% | 10/20/2060 | 02/29/2012 | 3,259,660.80 | 3,195,163.03 | 3,243,163.66 | 3,253,713.55 | 10,549.89 | 0.00 |
| **Totals for Cusip** | | | | | **3,259,660.80** | **3,195,163.03** | **3,243,163.66** | **3,253,713.55** | **10,549.89** | **0.00** |
| 38375BGS5 | GNMA | 2.66% | 08/20/2058 | 02/29/2012 | 845,107.32 | 831,134.49 | 838,121.15 | 844,220.62 | 6,099.47 | 0.00 |
| 38375BGS5 | GNMA | 2.66% | 08/20/2058 | 10/20/2018 | 97.64 | 97.64 | 97.64 | 97.64 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **845,204.96** | **831,232.13** | **838,218.79** | **844,318.26** | **6,099.47** | **0.00** |
| 38375BHR6 | GNMA | 2.66% | 05/20/2059 | 02/29/2012 | 889,293.94 | 877,727.94 | 887,039.40 | 888,632.82 | 1,593.42 | 0.00 |
| 38375BHR6 | GNMA | 2.66% | 05/20/2059 | 01/20/2018 | 667.69 | 667.69 | 667.69 | 667.69 | 0.00 | 0.00 |
| 38375BHR6 | GNMA | 2.66% | 05/20/2059 | 02/20/2018 | 1,274.11 | 1,274.11 | 1,274.11 | 1,274.11 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **891,235.74** | **879,669.74** | **888,981.20** | **890,574.62** | **1,593.42** | **0.00** |
| 46590LAS1 | JPMDB COMMERCIAL MORTGAGE SECU | 2.88% | 06/15/2049 | 05/04/2016 | 6,000,000.00 | 6,059,952.00 | 5,924,973.60 | 5,764,158.60 | 0.00 | (160,815.00) |
| **Totals for Cusip** | | | | | **6,000,000.00** | **6,059,952.00** | **5,924,973.60** | **5,764,158.60** | **0.00** | **(160,815.00)** |
| 465968AF2 | JP MORGAN CHASE COMMERCIAL MOR | 3.24% | 09/15/2050 | 07/21/2017 | 4,875,000.00 | 5,021,240.25 | 4,948,780.69 | 4,805,720.89 | 0.00 | (143,059.80) |
| **Totals for Cusip** | | | | | **4,875,000.00** | **5,021,240.25** | **4,948,780.69** | **4,805,720.89** | **0.00** | **(143,059.80)** |
| 46630GAM7 | JP MORGAN MORTGAGE | 4.56% | 07/25/2035 | 01/08/2007 | 309,514.75 | 303,288.18 | 314,648.05 | 314,117.48 | 0.00 | (530.57) |
| 46630GAM7 | JP MORGAN MORTGAGE | 4.56% | 07/25/2035 | 07/01/2009 | 89,102.75 | 76,524.28 | 90,580.53 | 90,427.78 | 0.00 | (152.75) |
| **Totals for Cusip** | | | | | **398,617.50** | **379,812.46** | **405,228.58** | **404,545.26** | **0.00** | **(683.32)** |
| 46637WAC7 | JP MORGAN CHASE COMMERCIAL MOR | 3.14% | 06/15/2045 | 06/22/2012 | 696,766.92 | 710,702.26 | 700,654.67 | 695,868.09 | 0.00 | (4,786.58) |



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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** | | | | **696,766.92** | **710,702.26** | **700,654.67** | **695,868.09** | **0.00** | **(4,786.58)** |
| 46639EAD3 | JP MORGAN CHASE COMMERCIAL MOR | 2.61% | 12/15/2047 | 12/12/2012 | 1,909,437.53 | 1,928,522.36 | 1,903,808.12 | 1,903,861.40 | 53.28 | 0.00 |
| | **Totals for Cusip** | | | | **1,909,437.53** | **1,928,522.36** | **1,903,808.12** | **1,903,861.40** | **53.28** | **0.00** |
| 46639JAD2 | JP MORGAN CHASE COMMERCIAL MOR | 2.88% | 12/15/2047 | 03/01/2013 | 687,240.25 | 694,107.16 | 692,952.04 | 684,537.33 | 0.00 | (8,414.71) |
| | **Totals for Cusip** | | | | **687,240.25** | **694,107.16** | **692,952.04** | **684,537.33** | **0.00** | **(8,414.71)** |
| 46639YAP2 | JP MORGAN CHASE COMMERCIAL MOR | 2.69% | 04/15/2046 | 05/02/2013 | 2,065,749.26 | 2,086,404.69 | 2,070,368.89 | 2,017,681.34 | 0.00 | (52,687.55) |
| | **Totals for Cusip** | | | | **2,065,749.26** | **2,086,404.69** | **2,070,368.89** | **2,017,681.34** | **0.00** | **(52,687.55)** |
| 46643PBD1 | JPMBB COMMERCIAL MORTGAGE SECU | 3.41% | 11/15/2047 | 11/04/2014 | 3,000,000.00 | 3,029,979.00 | 3,080,280.00 | 2,997,223.50 | 0.00 | (83,056.50) |
| | **Totals for Cusip** | | | | **3,000,000.00** | **3,029,979.00** | **3,080,280.00** | **2,997,223.50** | **0.00** | **(83,056.50)** |
| 46650AAD5 | JP MORGAN MORTGAGE TRUST | 3.26% | 04/25/2046 | 06/21/2018 | 1,316,348.75 | 1,316,348.75 | 1,316,348.75 | 1,316,337.82 | 0.00 | (10.93) |
| | **Totals for Cusip** | | | | **1,316,348.75** | **1,316,348.75** | **1,316,348.75** | **1,316,337.82** | **0.00** | **(10.93)** |
| 54911TAA9 | LSTAR SECURITIES INVESTMENT LT | 4.35% | 05/01/2022 | 05/17/2017 | 2,757,533.82 | 2,739,165.89 | 2,763,048.90 | 2,757,533.82 | 0.00 | (5,515.08) |
| | **Totals for Cusip** | | | | **2,757,533.82** | **2,739,165.89** | **2,763,048.90** | **2,757,533.82** | **0.00** | **(5,515.08)** |
| 54912CAA5 | LSTAR SECURITIES INVESTMENT LT | 4.00% | 11/01/2022 | 11/03/2017 | 1,779,847.76 | 1,778,390.60 | 1,772,728.37 | 1,780,792.33 | 8,063.96 | 0.00 |
| | **Totals for Cusip** | | | | **1,779,847.76** | **1,778,390.60** | **1,772,728.37** | **1,780,792.33** | **8,063.96** | **0.00** |
| 55265K2D0 | MASTER ASSET SECURITIZATION TR | 5.25% | 12/25/2033 | 02/29/2012 | 226,740.43 | 229,002.14 | 229,473.67 | 226,593.28 | 0.00 | (2,880.39) |
| | **Totals for Cusip** | | | | **226,740.43** | **229,002.14** | **229,473.67** | **226,593.28** | **0.00** | **(2,880.39)** |
| 576433UM6 | MASTR ADJUSTABLE RATE MORTGAGE | 4.44% | 11/21/2034 | 02/29/2012 | 1,315,625.21 | 1,274,910.54 | 1,347,759.36 | 1,346,691.46 | 0.00 | (1,067.90) |
| | **Totals for Cusip** | | | | **1,315,625.21** | **1,274,910.54** | **1,347,759.36** | **1,346,691.46** | **0.00** | **(1,067.90)** |
| 59166DAA5 | METLIFE SECURITIZATION TRUST | 3.75% | 03/25/2057 | 08/14/2018 | 1,730,090.83 | 1,733,266.77 | 1,733,266.77 | 1,745,785.35 | 12,518.58 | 0.00 |
| | **Totals for Cusip** | | | | **1,730,090.83** | **1,733,266.77** | **1,733,266.77** | **1,745,785.35** | **12,518.58** | **0.00** |
| 59980CAA1 | MILL CITY MORTGAGE TRUST | 2.75% | 01/25/2061 | 09/21/2017 | 4,461,617.04 | 4,485,438.06 | 4,456,080.18 | 4,359,064.99 | 0.00 | (97,015.19) |
| | **Totals for Cusip** | | | | **4,461,617.04** | **4,485,438.06** | **4,456,080.18** | **4,359,064.99** | **0.00** | **(97,015.19)** |
| 61761QAD5 | MORGAN STANLEY BAML TRUST | 2.86% | 12/15/2048 | 02/05/2013 | 2,791,192.73 | 2,819,093.22 | 2,807,492.73 | 2,751,048.40 | 0.00 | (56,444.33) |
| | **Totals for Cusip** | | | | **2,791,192.73** | **2,819,093.22** | **2,807,492.73** | **2,751,048.40** | **0.00** | **(56,444.33)** |
| 61765TAE3 | MORGAN STANLEY BAML TRUST | 3.37% | 10/15/2048 | 10/07/2015 | 4,500,000.00 | 4,544,963.55 | 4,606,897.50 | 4,460,531.40 | 0.00 | (146,366.10) |
| | **Totals for Cusip** | | | | **4,500,000.00** | **4,544,963.55** | **4,606,897.50** | **4,460,531.40** | **0.00** | **(146,366.10)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 61767FAZ4 | MORGAN STANLEY CAPITAL I TRUST | 2.53% | 08/15/2049 | 08/12/2016 | 17,000,000.00 | 17,169,303.00 | 16,290,574.70 | 15,845,858.10 | 0.00 | (444,716.60) |
| | **Totals for Cusip** | | | | **17,000,000.00** | **17,169,303.00** | **16,290,574.70** | **15,845,858.10** | **0.00** | **(444,716.60)** |
| 64828CAA7 | NEW RESIDENTIAL MORTGAGE LOAN | 4.50% | 02/25/2058 | 04/30/2018 | 3,053,875.36 | 3,133,205.88 | 3,133,205.88 | 3,113,217.66 | 0.00 | (19,988.22) |
| | **Totals for Cusip** | | | | **3,053,875.36** | **3,133,205.88** | **3,133,205.88** | **3,113,217.66** | **0.00** | **(19,988.22)** |
| 64828FCQ3 | NEW RESIDENTIAL MORTGAGE LOA | 3.26% | 01/25/2048 | 10/11/2018 | 2,552,728.08 | 2,552,728.08 | 2,552,728.08 | 2,539,294.35 | 0.00 | (13,433.73) |
| | **Totals for Cusip** | | | | **2,552,728.08** | **2,552,728.08** | **2,552,728.08** | **2,539,294.35** | **0.00** | **(13,433.73)** |
| 89169EAA7 | TOWD POINT MORTGAGE TRUST | 3.11% | 02/25/2057 | 10/06/2017 | 8,378,285.22 | 8,378,285.22 | 8,388,514.28 | 8,332,538.94 | 0.00 | (55,975.34) |
| | **Totals for Cusip** | | | | **8,378,285.22** | **8,378,285.22** | **8,388,514.28** | **8,332,538.94** | **0.00** | **(55,975.34)** |
| 89176EAA8 | TOWD POINT MORTGAGE TRUST | 3.00% | 01/25/2058 | 02/06/2018 | 6,508,581.68 | 6,504,387.55 | 6,504,387.55 | 6,389,689.42 | 0.00 | (114,698.13) |
| | **Totals for Cusip** | | | | **6,508,581.68** | **6,504,387.55** | **6,504,387.55** | **6,389,689.42** | **0.00** | **(114,698.13)** |
| 90270RBD5 | UBS BARCLAYS COMMERCIAL MORTGA | 2.79% | 12/10/2045 | 12/06/2012 | 4,700,000.00 | 4,817,462.40 | 4,714,190.24 | 4,652,852.89 | 0.00 | (61,337.35) |
| | **Totals for Cusip** | | | | **4,700,000.00** | **4,817,462.40** | **4,714,190.24** | **4,652,852.89** | **0.00** | **(61,337.35)** |
| 90270YBE8 | UBS BARCLAY COMM MORT | 2.92% | 03/10/2046 | 02/15/2013 | 7,337,998.68 | 7,411,333.18 | 7,388,629.40 | 7,270,236.66 | 0.00 | (118,392.74) |
| | **Totals for Cusip** | | | | **7,337,998.68** | **7,411,333.18** | **7,388,629.40** | **7,270,236.66** | **0.00** | **(118,392.74)** |
| 90276CAC5 | UBS COMMERCIAL MORTGAGE TRUST | 3.26% | 08/15/2050 | 07/31/2017 | 6,500,000.00 | 6,694,804.35 | 6,606,902.90 | 6,485,796.85 | 0.00 | (121,106.05) |
| | **Totals for Cusip** | | | | **6,500,000.00** | **6,694,804.35** | **6,606,902.90** | **6,485,796.85** | **0.00** | **(121,106.05)** |
| 90291JAV9 | UBS COMMERCIAL MORTGAGE TRUST | 3.85% | 03/15/2051 | 03/23/2018 | 4,500,000.00 | 4,544,739.45 | 4,544,739.45 | 4,548,943.80 | 4,204.35 | 0.00 |
| | **Totals for Cusip** | | | | **4,500,000.00** | **4,544,739.45** | **4,544,739.45** | **4,548,943.80** | **4,204.35** | **0.00** |
| 92922FJF6 | WASHINGTON MUTUAL | 4.31% | 10/25/2033 | 02/29/2012 | 483,736.08 | 475,588.00 | 488,771.08 | 487,801.11 | 0.00 | (969.97) |
| | **Totals for Cusip** | | | | **483,736.08** | **475,588.00** | **488,771.08** | **487,801.11** | **0.00** | **(969.97)** |
| 933634AJ6 | WASHINGTON MUTUAL MTG | 3.86% | 03/25/2037 | 02/29/2012 | 1,166,013.21 | 906,469.20 | 1,158,904.63 | 1,157,506.21 | 0.00 | (1,398.42) |
| | **Totals for Cusip** | | | | **1,166,013.21** | **906,469.20** | **1,158,904.63** | **1,157,506.21** | **0.00** | **(1,398.42)** |
| 9393362L6 | WASHINGTON MUTUAL MORTAGE SEC | 5.00% | 03/25/2020 | 02/14/2005 | 96,172.25 | 97,224.14 | 96,001.14 | 95,859.55 | 0.00 | (141.59) |
| | **Totals for Cusip** | | | | **96,172.25** | **97,224.14** | **96,001.14** | **95,859.55** | **0.00** | **(141.59)** |
| 94989KAU7 | WELLS FARGO COMMERCIAL MTG TRU | 3.37% | 06/15/2048 | 06/19/2015 | 9,700,000.00 | 9,796,369.50 | 9,920,730.29 | 9,649,663.79 | 0.00 | (271,066.50) |
| | **Totals for Cusip** | | | | **9,700,000.00** | **9,796,369.50** | **9,920,730.29** | **9,649,663.79** | **0.00** | **(271,066.50)** |
| 94989NBD8 | WELLS FARGO COMMERCIAL MORTGAG | 3.41% | 09/15/2058 | 07/27/2015 | 11,000,000.00 | 11,109,934.00 | 11,271,839.70 | 10,933,450.00 | 0.00 | (338,389.70) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **11,000,000.00** | **11,109,934.00** | **11,271,839.70** | **10,933,450.00** | **0.00** | **(338,389.70)** |
| 94989VAC3 | WELLS FARGO COML MTG TR | 3.35% | 09/15/2057 | 09/25/2015 | 5,700,000.00 | 5,756,606.70 | 5,818,488.18 | 5,648,021.13 | 0.00 | (170,467.05) |
| | **Totals for Cusip** | | | | **5,700,000.00** | **5,756,606.70** | **5,818,488.18** | **5,648,021.13** | **0.00** | **(170,467.05)** |
| 95000KBA2 | WELLS FARGO COMMERCIAL MORTGAG | 2.64% | 11/15/2049 | 09/29/2016 | 12,000,000.00 | 12,119,076.00 | 11,642,564.40 | 11,273,942.40 | 0.00 | (368,622.00) |
| | **Totals for Cusip** | | | | **12,000,000.00** | **12,119,076.00** | **11,642,564.40** | **11,273,942.40** | **0.00** | **(368,622.00)** |
| 95001ABC9 | WELLS FARGO COMMERCIAL MORTGAG | 3.21% | 11/15/2050 | 11/17/2017 | 12,000,000.00 | 12,119,796.00 | 12,082,750.80 | 11,551,039.20 | 0.00 | (531,711.60) |
| | **Totals for Cusip** | | | | **12,000,000.00** | **12,119,796.00** | **12,082,750.80** | **11,551,039.20** | **0.00** | **(531,711.60)** |
| 95001MAE0 | WELLS FARGO COMMERCIAL MORTGAG | 3.19% | 07/15/2050 | 06/27/2017 | 8,700,000.00 | 8,786,617.20 | 8,722,846.20 | 8,385,900.42 | 0.00 | (336,945.78) |
| | **Totals for Cusip** | | | | **8,700,000.00** | **8,786,617.20** | **8,722,846.20** | **8,385,900.42** | **0.00** | **(336,945.78)** |
| 95001RAW9 | WELLS FARGO COMMERCIAL MORTGAG | 4.04% | 01/15/2052 | 12/07/2018 | 11,900,000.00 | 12,018,892.90 | 12,018,892.90 | 12,161,684.57 | 142,791.67 | 0.00 |
| | **Totals for Cusip** | | | | **11,900,000.00** | **12,018,892.90** | **12,018,892.90** | **12,161,684.57** | **142,791.67** | **0.00** |
| **Totals for CMO** | | | | | **626,086,871.89** | **629,969,451.37** | **628,796,428.19** | **620,515,872.79** | **2,490,507.95** | **(10,771,063.35)** |
| **Corporate** | | | | | | | | | | |
| 00164VAD5 | AMC NETWORKS INC | 5.00% | 04/01/2024 | 03/23/2016 | 2,705,000.00 | 2,705,000.00 | 2,738,812.50 | 2,562,987.50 | 0.00 | (175,825.00) |
| | **Totals for Cusip** | | | | **2,705,000.00** | **2,705,000.00** | **2,738,812.50** | **2,562,987.50** | **0.00** | **(175,825.00)** |
| 001957BD0 | AT&T CORP | 8.75% | 11/15/2031 | 07/01/2009 | 32,000.00 | 36,933.79 | 45,149.57 | 42,406.08 | 0.00 | (2,743.49) |
| | **Totals for Cusip** | | | | **32,000.00** | **36,933.79** | **45,149.57** | **42,406.08** | **0.00** | **(2,743.49)** |
| 00206RCN0 | AT&T INC | 3.40% | 05/15/2025 | 04/23/2015 | 5,710,000.00 | 5,693,098.40 | 5,613,788.78 | 5,376,837.77 | 0.00 | (236,951.01) |
| | **Totals for Cusip** | | | | **5,710,000.00** | **5,693,098.40** | **5,613,788.78** | **5,376,837.77** | **0.00** | **(236,951.01)** |
| 00206RDH2 | AT&T INC | 5.15% | 03/15/2042 | 03/03/2016 | 425,000.00 | 397,800.00 | 440,966.64 | 396,998.20 | 0.00 | (43,968.44) |
| | **Totals for Cusip** | | | | **425,000.00** | **397,800.00** | **440,966.64** | **396,998.20** | **0.00** | **(43,968.44)** |
| 00206RDJ8 | AT&T INC | 4.50% | 03/09/2048 | 12/15/2016 | 43,000.00 | 44,732.37 | 40,290.18 | 36,795.40 | 0.00 | (3,494.78) |
| | **Totals for Cusip** | | | | **43,000.00** | **44,732.37** | **40,290.18** | **36,795.40** | **0.00** | **(3,494.78)** |
| 002824BD1 | ABBOTT LABORATORIES | 2.90% | 11/30/2021 | 11/17/2016 | 5,860,000.00 | 5,849,627.80 | 5,927,840.69 | 5,809,091.54 | 0.00 | (118,749.15) |
| | **Totals for Cusip** | | | | **5,860,000.00** | **5,849,627.80** | **5,927,840.69** | **5,809,091.54** | **0.00** | **(118,749.15)** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 2,520,000.00 | 2,515,590.00 | 2,590,750.81 | 2,417,145.67 | 0.00 | (173,605.14) |
| | **Totals for Cusip** | | | | **2,520,000.00** | **2,515,590.00** | **2,590,750.81** | **2,417,145.67** | **0.00** | **(173,605.14)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/05/2015 | 265,000.00 | 265,068.90 | 291,060.55 | 245,153.33 | 0.00 | (45,907.22) |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/05/2015 | 265,000.00 | 265,238.50 | 291,060.55 | 245,153.33 | 0.00 | (45,907.22) |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/05/2015 | 3,700,000.00 | 3,674,433.00 | 4,063,864.29 | 3,422,895.53 | 0.00 | (640,968.76) |
| **Totals for Cusip** | | | | | **4,230,000.00** | **4,204,740.40** | **4,645,985.39** | **3,913,202.19** | **0.00** | **(732,783.20)** |
| 00507UAT8 | ACTAVIS FUNDING SCS | 4.55% | 03/15/2035 | 03/03/2015 | 3,365,000.00 | 3,350,530.50 | 3,560,729.53 | 3,192,031.29 | 0.00 | (368,698.24) |
| 00507UAT8 | ACTAVIS FUNDING SCS | 4.55% | 03/15/2035 | 05/17/2018 | 45,000.00 | 42,249.15 | 42,249.15 | 42,686.90 | 437.75 | 0.00 |
| 00507UAT8 | ACTAVIS FUNDING SCS | 4.55% | 03/15/2035 | 05/18/2018 | 130,000.00 | 122,670.60 | 122,670.60 | 123,317.70 | 647.10 | 0.00 |
| **Totals for Cusip** | | | | | **3,540,000.00** | **3,515,450.25** | **3,725,649.28** | **3,358,035.89** | **1,084.85** | **(368,698.24)** |
| 00817YAG3 | AETNA INC | 6.75% | 12/15/2037 | 11/29/2007 | 2,315,000.00 | 2,299,304.30 | 3,174,974.60 | 2,797,157.02 | 0.00 | (377,817.58) |
| 00817YAG3 | AETNA INC | 6.75% | 12/15/2037 | 02/29/2012 | 625,000.00 | 816,137.50 | 857,174.57 | 755,171.98 | 0.00 | (102,002.59) |
| **Totals for Cusip** | | | | | **2,940,000.00** | **3,115,441.80** | **4,032,149.17** | **3,552,329.00** | **0.00** | **(479,820.17)** |
| 02209SAS2 | ALTRIA GROUP INC | 4.00% | 01/31/2024 | 10/28/2013 | 4,265,000.00 | 4,238,471.70 | 4,524,658.62 | 4,191,411.39 | 0.00 | (333,247.23) |
| **Totals for Cusip** | | | | | **4,265,000.00** | **4,238,471.70** | **4,524,658.62** | **4,191,411.39** | **0.00** | **(333,247.23)** |
| 02364WAV7 | AMERICA MOVIL SAB DE CV | 5.00% | 03/30/2020 | 02/29/2012 | 510,000.00 | 579,207.00 | 537,509.40 | 518,851.17 | 0.00 | (18,658.23) |
| **Totals for Cusip** | | | | | **510,000.00** | **579,207.00** | **537,509.40** | **518,851.17** | **0.00** | **(18,658.23)** |
| 032511AY3 | ANANDARKO PETROLIUM CORP | 6.45% | 09/15/2036 | 01/14/2011 | 780,000.00 | 764,782.20 | 955,353.09 | 842,396.69 | 0.00 | (112,956.40) |
| **Totals for Cusip** | | | | | **780,000.00** | **764,782.20** | **955,353.09** | **842,396.69** | **0.00** | **(112,956.40)** |
| 032511BB2 | ANANDARKO PETROLIUM CORP | 0.00% | 10/10/2036 | 12/12/2013 | 5,000,000.00 | 1,762,500.00 | 2,142,748.00 | 2,085,246.15 | 0.00 | (57,501.85) |
| **Totals for Cusip** | | | | | **5,000,000.00** | **1,762,500.00** | **2,142,748.00** | **2,085,246.15** | **0.00** | **(57,501.85)** |
| 032511BM8 | ANANDARKO PETROLIUM CORP | 4.85% | 03/15/2021 | 04/23/2018 | 936,000.00 | 970,285.68 | 970,285.68 | 958,351.69 | 0.00 | (11,933.99) |
| **Totals for Cusip** | | | | | **936,000.00** | **970,285.68** | **970,285.68** | **958,351.69** | **0.00** | **(11,933.99)** |
| 03522AAE0 | ANHEUSER BUSCH CO INBEV | 4.70% | 02/01/2036 | 11/08/2018 | 1,250,000.00 | 1,204,873.75 | 1,204,873.75 | 1,159,247.20 | 0.00 | (45,626.55) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,204,873.75** | **1,204,873.75** | **1,159,247.20** | **0.00** | **(45,626.55)** |
| 04650NAB0 | AT&T INC | 5.35% | 09/01/2040 | 05/12/2011 | 194,000.00 | 146,281.07 | 204,726.97 | 188,465.26 | 0.00 | (16,261.71) |
| **Totals for Cusip** | | | | | **194,000.00** | **146,281.07** | **204,726.97** | **188,465.26** | **0.00** | **(16,261.71)** |
| 05463HAA9 | AXIS SPECIALTY FINANCE | 5.88% | 06/01/2020 | 03/18/2010 | 1,240,000.00 | 1,235,337.60 | 1,327,141.12 | 1,275,727.71 | 0.00 | (51,413.41) |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,235,337.60** | **1,327,141.12** | **1,275,727.71** | **0.00** | **(51,413.41)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 05526DAR6 | BAT CAPITAL CORP | 2.30% | 08/14/2020 | 11/20/2018 | 1,640,000.00 | 1,613,966.22 | 1,613,966.22 | 1,601,686.99 | 0.00 | (12,279.23) |
| **Totals for Cusip** | | | | | **1,640,000.00** | **1,613,966.22** | **1,613,966.22** | **1,601,686.99** | **0.00** | **(12,279.23)** |
| 05526DAZ8 | BAT CAPITAL CORP | 3.22% | 08/15/2024 | 11/20/2018 | 7,045,000.00 | 7,045,000.00 | 7,045,000.00 | 6,489,107.51 | 0.00 | (555,892.49) |
| **Totals for Cusip** | | | | | **7,045,000.00** | **7,045,000.00** | **7,045,000.00** | **6,489,107.51** | **0.00** | **(555,892.49)** |
| 05531FBD4 | BB&T CORPORATION | 3.20% | 09/03/2021 | 05/31/2018 | 5,930,000.00 | 5,922,943.30 | 5,922,943.30 | 5,924,177.51 | 1,234.21 | 0.00 |
| **Totals for Cusip** | | | | | **5,930,000.00** | **5,922,943.30** | **5,922,943.30** | **5,924,177.51** | **1,234.21** | **0.00** |
| 05565EAU9 | BMW US CAPITAL LLC | 3.10% | 04/12/2021 | 04/05/2018 | 1,170,000.00 | 1,169,298.00 | 1,169,298.00 | 1,158,754.53 | 0.00 | (10,543.47) |
| **Totals for Cusip** | | | | | **1,170,000.00** | **1,169,298.00** | **1,169,298.00** | **1,158,754.53** | **0.00** | **(10,543.47)** |
| 05565EAV7 | BMW US CAPITAL LLC | 2.84% | 04/12/2021 | 04/05/2018 | 875,000.00 | 875,000.00 | 875,000.00 | 866,484.53 | 0.00 | (8,515.47) |
| **Totals for Cusip** | | | | | **875,000.00** | **875,000.00** | **875,000.00** | **866,484.53** | **0.00** | **(8,515.47)** |
| 058498AR7 | BALL CORP | 5.00% | 03/15/2022 | 02/24/2012 | 3,350,000.00 | 3,350,000.00 | 3,576,125.00 | 3,366,750.00 | 0.00 | (209,375.00) |
| **Totals for Cusip** | | | | | **3,350,000.00** | **3,350,000.00** | **3,576,125.00** | **3,366,750.00** | **0.00** | **(209,375.00)** |
| 059165EC0 | BALTIMORE GAS & ELECTRIC | 6.35% | 10/01/2036 | 08/17/2007 | 1,285,000.00 | 1,283,189.26 | 1,712,580.20 | 1,551,255.75 | 0.00 | (161,324.45) |
| **Totals for Cusip** | | | | | **1,285,000.00** | **1,283,189.26** | **1,712,580.20** | **1,551,255.75** | **0.00** | **(161,324.45)** |
| 05964HAG0 | BANCO SANTANDER SA | 3.85% | 04/12/2023 | 04/09/2018 | 1,800,000.00 | 1,800,000.00 | 1,800,000.00 | 1,748,994.64 | 0.00 | (51,005.36) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,800,000.00** | **1,800,000.00** | **1,748,994.64** | **0.00** | **(51,005.36)** |
| 05964HAH8 | BANCO SANTANDER SA | 3.55% | 04/12/2023 | 04/09/2018 | 1,200,000.00 | 1,200,000.00 | 1,200,000.00 | 1,176,701.05 | 0.00 | (23,298.95) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,200,000.00** | **1,200,000.00** | **1,176,701.05** | **0.00** | **(23,298.95)** |
| 06051GEX3 | BANK OF AMERICA CORP | 2.60% | 01/15/2019 | 10/17/2013 | 963,000.00 | 962,836.29 | 966,296.04 | 962,812.46 | 0.00 | (3,483.58) |
| **Totals for Cusip** | | | | | **963,000.00** | **962,836.29** | **966,296.04** | **962,812.46** | **0.00** | **(3,483.58)** |
| 06051GFB0 | BANK OF AMERICA CORP | 4.12% | 01/22/2024 | 01/15/2014 | 7,440,000.00 | 7,434,568.80 | 7,912,851.28 | 7,541,387.11 | 0.00 | (371,464.17) |
| **Totals for Cusip** | | | | | **7,440,000.00** | **7,434,568.80** | **7,912,851.28** | **7,541,387.11** | **0.00** | **(371,464.17)** |
| 06051GFH7 | BANK OF AMERICA CORP | 4.20% | 08/26/2024 | 04/04/2018 | 1,055,000.00 | 1,067,702.20 | 1,067,702.20 | 1,046,349.11 | 0.00 | (21,353.09) |
| **Totals for Cusip** | | | | | **1,055,000.00** | **1,067,702.20** | **1,067,702.20** | **1,046,349.11** | **0.00** | **(21,353.09)** |
| 06051GFM6 | BANK OF AMERICA CORP | 4.00% | 01/22/2025 | 03/03/2017 | 1,275,000.00 | 1,278,544.50 | 1,326,461.26 | 1,242,036.42 | 0.00 | (84,424.84) |
| 06051GFM6 | BANK OF AMERICA CORP | 4.00% | 01/22/2025 | 05/24/2018 | 1,590,000.00 | 1,568,471.40 | 1,568,471.40 | 1,548,892.47 | 0.00 | (19,578.93) |
| **Totals for Cusip** | | | | | **2,865,000.00** | **2,847,015.90** | **2,894,932.66** | **2,790,928.89** | **0.00** | **(104,003.77)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 06051GFU8 | BANK OF AMERICA CORP | 4.45% | 03/03/2026 | 02/29/2016 | 3,870,000.00 | 3,870,000.00 | 4,130,853.63 | 3,825,863.54 | 0.00 | (304,990.09) |
| **Totals for Cusip** | | | | | **3,870,000.00** | **3,870,000.00** | **4,130,853.63** | **3,825,863.54** | **0.00** | **(304,990.09)** |
| 06051GGF0 | BANK OF AMERICA CORP | 3.82% | 01/20/2028 | 04/12/2018 | 800,000.00 | 790,104.00 | 790,104.00 | 776,080.70 | 0.00 | (14,023.30) |
| 06051GGF0 | BANK OF AMERICA CORP | 3.82% | 01/20/2028 | 04/10/2018 | 1,090,000.00 | 1,079,688.60 | 1,079,688.60 | 1,057,409.96 | 0.00 | (22,278.64) |
| 06051GGF0 | BANK OF AMERICA CORP | 3.82% | 01/20/2028 | 05/08/2018 | 640,000.00 | 621,728.00 | 621,728.00 | 620,864.56 | 0.00 | (863.44) |
| 06051GGF0 | BANK OF AMERICA CORP | 3.82% | 01/20/2028 | 06/18/2018 | 1,015,000.00 | 988,417.15 | 988,417.15 | 984,652.39 | 0.00 | (3,764.76) |
| **Totals for Cusip** | | | | | **3,545,000.00** | **3,479,937.75** | **3,479,937.75** | **3,439,007.61** | **0.00** | **(40,930.14)** |
| 06051GGR4 | BANK OF AMERICA CORP | 3.59% | 07/21/2028 | 07/18/2017 | 3,910,000.00 | 3,910,000.00 | 3,974,334.05 | 3,707,927.99 | 0.00 | (266,406.06) |
| **Totals for Cusip** | | | | | **3,910,000.00** | **3,910,000.00** | **3,974,334.05** | **3,707,927.99** | **0.00** | **(266,406.06)** |
| 06051GHC6 | BANK OF AMERICA CORP | 3.00% | 12/20/2023 | 05/22/2018 | 205,484.00 | 205,444.45 | 205,444.45 | 199,732.18 | 0.00 | (5,712.27) |
| 06051GHC6 | BANK OF AMERICA CORP | 3.00% | 12/20/2023 | 05/22/2018 | 453,516.00 | 453,428.71 | 453,428.71 | 440,821.37 | 0.00 | (12,607.34) |
| 06051GHC6 | BANK OF AMERICA CORP | 3.00% | 12/20/2023 | 05/22/2018 | 5,756,000.00 | 5,714,381.89 | 5,714,381.89 | 5,594,880.47 | 0.00 | (119,501.42) |
| **Totals for Cusip** | | | | | **6,415,000.00** | **6,373,255.05** | **6,373,255.05** | **6,235,434.02** | **0.00** | **(137,821.03)** |
| 06051GHD4 | BANK OF AMERICA CORP | 3.42% | 12/20/2028 | 05/22/2018 | 4,319,000.00 | 4,290,856.04 | 4,290,856.04 | 4,034,591.73 | 0.00 | (256,264.31) |
| **Totals for Cusip** | | | | | **4,319,000.00** | **4,290,856.04** | **4,290,856.04** | **4,034,591.73** | **0.00** | **(256,264.31)** |
| 06051GHM4 | BANK OF AMERICA CORP | 4.27% | 07/23/2029 | 08/01/2018 | 1,860,000.00 | 1,862,678.40 | 1,862,678.40 | 1,851,270.13 | 0.00 | (11,408.27) |
| **Totals for Cusip** | | | | | **1,860,000.00** | **1,862,678.40** | **1,862,678.40** | **1,851,270.13** | **0.00** | **(11,408.27)** |
| 06423AAJ2 | BANK ONE CORP | 8.75% | 09/01/2030 | 09/10/2018 | 5,000,000.00 | 4,764,735.50 | 4,764,735.50 | 6,724,966.35 | 1,960,230.85 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,764,735.50** | **4,764,735.50** | **6,724,966.35** | **1,960,230.85** | **0.00** |
| 064255AW2 | BANK OF TOKYO-MITSUBISHI UFJ | 3.75% | 03/10/2024 | 03/04/2014 | 1,755,000.00 | 1,751,226.75 | 1,831,652.26 | 1,763,686.09 | 0.00 | (67,966.17) |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,751,226.75** | **1,831,652.26** | **1,763,686.09** | **0.00** | **(67,966.17)** |
| 06738EAE5 | BARCLAYS PLC | 3.65% | 03/16/2025 | 08/01/2017 | 1,240,000.00 | 1,247,688.00 | 1,237,789.08 | 1,142,956.36 | 0.00 | (94,832.72) |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,247,688.00** | **1,237,789.08** | **1,142,956.36** | **0.00** | **(94,832.72)** |
| 06738EAU9 | BARCLAYS PLC | 4.34% | 01/10/2028 | 05/04/2017 | 1,710,000.00 | 1,743,635.70 | 1,769,790.06 | 1,582,329.11 | 0.00 | (187,460.95) |
| **Totals for Cusip** | | | | | **1,710,000.00** | **1,743,635.70** | **1,769,790.06** | **1,582,329.11** | **0.00** | **(187,460.95)** |
| 06738EBD6 | BARCLAYS PLC | 4.97% | 05/16/2029 | 10/17/2018 | 1,150,000.00 | 1,121,664.00 | 1,121,664.00 | 1,108,804.22 | 0.00 | (12,859.78) |
| **Totals for Cusip** | | | | | **1,150,000.00** | **1,121,664.00** | **1,121,664.00** | **1,108,804.22** | **0.00** | **(12,859.78)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 06849RAK8 | BARRICK NA FINANCE LLC | 5.75% | 05/01/2043 | 02/16/2017 | 1,870,000.00 | 2,177,633.70 | 2,348,291.75 | 1,964,142.51 | 0.00 | (384,149.24) |
| 06849RAK8 | BARRICK NA FINANCE LLC | 5.75% | 05/01/2043 | 03/01/2017 | 970,000.00 | 1,120,078.40 | 1,218,097.86 | 1,018,833.28 | 0.00 | (199,264.58) |
| **Totals for Cusip** | | | | | **2,840,000.00** | **3,297,712.10** | **3,566,389.61** | **2,982,975.79** | **0.00** | **(583,413.82)** |
| 075887BF5 | BECTON DICKINSON & CO | 3.73% | 12/15/2024 | 12/04/2014 | 1,245,000.00 | 1,245,000.00 | 1,275,124.32 | 1,202,664.51 | 0.00 | (72,459.81) |
| **Totals for Cusip** | | | | | **1,245,000.00** | **1,245,000.00** | **1,275,124.32** | **1,202,664.51** | **0.00** | **(72,459.81)** |
| 084423AL6 | BERKLEY WR CORP | 6.15% | 08/15/2019 | 08/19/2004 | 1,025,000.00 | 1,018,593.75 | 1,082,786.78 | 1,043,868.55 | 0.00 | (38,918.23) |
| 084423AL6 | BERKLEY WR CORP | 6.15% | 08/15/2019 | 03/31/2006 | 475,000.00 | 470,102.75 | 501,779.24 | 483,743.96 | 0.00 | (18,035.28) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,488,696.50** | **1,584,566.02** | **1,527,612.51** | **0.00** | **(56,953.51)** |
| 09659W2F0 | BNP PARIBAS | 4.40% | 08/14/2028 | 08/24/2018 | 470,000.00 | 469,017.70 | 469,017.70 | 458,739.23 | 0.00 | (10,278.47) |
| **Totals for Cusip** | | | | | **470,000.00** | **469,017.70** | **469,017.70** | **458,739.23** | **0.00** | **(10,278.47)** |
| 11134LAH2 | BROADCOM CRP CAYMN FI | 3.88% | 01/15/2027 | 02/14/2018 | 4,355,000.00 | 4,337,346.07 | 4,337,346.07 | 3,906,890.49 | 0.00 | (430,455.58) |
| **Totals for Cusip** | | | | | **4,355,000.00** | **4,337,346.07** | **4,337,346.07** | **3,906,890.49** | **0.00** | **(430,455.58)** |
| 120111BM0 | BUILDING MATERIALS CORP | 5.38% | 11/15/2024 | 10/27/2014 | 2,185,000.00 | 2,185,000.00 | 2,283,980.50 | 2,051,168.75 | 0.00 | (232,811.75) |
| **Totals for Cusip** | | | | | **2,185,000.00** | **2,185,000.00** | **2,283,980.50** | **2,051,168.75** | **0.00** | **(232,811.75)** |
| 12189PAF9 | BURLINGTON NORTH SANTA FE | 7.57% | 01/02/2021 | 07/01/2009 | 451,679.44 | 522,444.06 | 471,812.42 | 460,899.17 | 0.00 | (10,913.25) |
| **Totals for Cusip** | | | | | **451,679.44** | **522,444.06** | **471,812.42** | **460,899.17** | **0.00** | **(10,913.25)** |
| 12189TAJ3 | BURLINGTON NORTH SANTA FE | 6.70% | 08/01/2028 | 02/02/2006 | 1,450,000.00 | 1,614,328.50 | 1,895,893.34 | 1,787,637.50 | 0.00 | (108,255.84) |
| **Totals for Cusip** | | | | | **1,450,000.00** | **1,614,328.50** | **1,895,893.34** | **1,787,637.50** | **0.00** | **(108,255.84)** |
| 12189TAX2 | BURLINGTON NORTH SANTA FE | 6.20% | 08/15/2036 | 08/14/2006 | 810,000.00 | 805,310.10 | 1,074,809.93 | 987,022.78 | 0.00 | (87,787.15) |
| 12189TAX2 | BURLINGTON NORTH SANTA FE | 6.20% | 08/15/2036 | 09/05/2006 | 10,000.00 | 10,247.90 | 13,269.26 | 12,185.47 | 0.00 | (1,083.79) |
| **Totals for Cusip** | | | | | **820,000.00** | **815,558.00** | **1,088,079.19** | **999,208.25** | **0.00** | **(88,870.94)** |
| 125094AQ5 | CPD FINANCIAL | 3.15% | 07/24/2024 | 07/21/2014 | 3,290,000.00 | 3,277,695.40 | 3,365,653.06 | 3,314,869.31 | 0.00 | (50,783.75) |
| **Totals for Cusip** | | | | | **3,290,000.00** | **3,277,695.40** | **3,365,653.06** | **3,314,869.31** | **0.00** | **(50,783.75)** |
| 12527GAE3 | CF INDUSTRIES INC | 5.38% | 03/15/2044 | 03/06/2014 | 1,615,000.00 | 1,610,930.20 | 1,594,812.50 | 1,308,150.00 | 0.00 | (286,662.50) |
| **Totals for Cusip** | | | | | **1,615,000.00** | **1,610,930.20** | **1,594,812.50** | **1,308,150.00** | **0.00** | **(286,662.50)** |
| 12592BAF1 | CNH INDUSTRIAL CAPITAL L | 4.88% | 04/01/2021 | 03/14/2016 | 1,635,000.00 | 1,625,958.45 | 1,716,750.00 | 1,661,323.50 | 0.00 | (55,426.50) |
| **Totals for Cusip** | | | | | **1,635,000.00** | **1,625,958.45** | **1,716,750.00** | **1,661,323.50** | **0.00** | **(55,426.50)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 12625GAC8 | CNOOC FINANCE 2013 LTD | 3.00% | 05/09/2023 | 05/02/2013 | 995,000.00 | 979,846.15 | 983,904.76 | 960,344.15 | 0.00 | (23,560.61) |
| **Totals for Cusip** | | | | | **995,000.00** | **979,846.15** | **983,904.76** | **960,344.15** | **0.00** | **(23,560.61)** |
| 126650BQ2 | CVS CAREMARK CORP | 6.94% | 01/10/2030 | 02/29/2012 | 294,587.80 | 338,787.73 | 344,505.80 | 327,275.03 | 0.00 | (17,230.77) |
| **Totals for Cusip** | | | | | **294,587.80** | **338,787.73** | **344,505.80** | **327,275.03** | **0.00** | **(17,230.77)** |
| 126650CD0 | CVS CAREMARK CORP | 5.30% | 12/05/2043 | 12/02/2013 | 605,000.00 | 603,826.30 | 703,995.97 | 611,262.80 | 0.00 | (92,733.17) |
| **Totals for Cusip** | | | | | **605,000.00** | **603,826.30** | **703,995.97** | **611,262.80** | **0.00** | **(92,733.17)** |
| 126650CN8 | CVS CAREMARK CORP | 5.12% | 07/20/2045 | 07/13/2015 | 1,345,000.00 | 1,340,090.75 | 1,541,496.53 | 1,309,235.21 | 0.00 | (232,261.32) |
| **Totals for Cusip** | | | | | **1,345,000.00** | **1,340,090.75** | **1,541,496.53** | **1,309,235.21** | **0.00** | **(232,261.32)** |
| 126650CY4 | CVS HEALTH CORP | 4.78% | 03/25/2038 | 03/06/2018 | 550,000.00 | 539,077.00 | 539,077.00 | 527,040.57 | 0.00 | (12,036.43) |
| **Totals for Cusip** | | | | | **550,000.00** | **539,077.00** | **539,077.00** | **527,040.57** | **0.00** | **(12,036.43)** |
| 126650CZ1 | CVS HEALTH CORP | 5.05% | 03/25/2048 | 03/06/2018 | 945,000.00 | 939,613.50 | 939,613.50 | 919,116.31 | 0.00 | (20,497.19) |
| 126650CZ1 | CVS HEALTH CORP | 5.05% | 03/25/2048 | 04/05/2018 | 460,000.00 | 484,674.40 | 484,674.40 | 447,400.53 | 0.00 | (37,273.87) |
| **Totals for Cusip** | | | | | **1,405,000.00** | **1,424,287.90** | **1,424,287.90** | **1,366,516.84** | **0.00** | **(57,771.06)** |
| 136385AL5 | CANADIAN NATURAL RESOURCES | 6.25% | 03/15/2038 | 11/01/2016 | 2,500,000.00 | 2,813,750.00 | 3,121,981.18 | 2,719,069.83 | 0.00 | (402,911.35) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,813,750.00** | **3,121,981.18** | **2,719,069.83** | **0.00** | **(402,911.35)** |
| 14040HBP9 | CAPITAL ONE FINANCIAL | 2.50% | 05/12/2020 | 04/25/2018 | 1,600,000.00 | 1,577,872.00 | 1,577,872.00 | 1,579,295.41 | 1,423.41 | 0.00 |
| 14040HBP9 | CAPITAL ONE FINANCIAL | 2.50% | 05/12/2020 | 04/25/2018 | 2,328,000.00 | 2,295,803.76 | 2,295,803.76 | 2,297,874.82 | 2,071.06 | 0.00 |
| **Totals for Cusip** | | | | | **3,928,000.00** | **3,873,675.76** | **3,873,675.76** | **3,877,170.23** | **3,494.47** | **0.00** |
| 14040HBY0 | CAPITAL ONE FINANCIAL CO | 3.45% | 04/30/2021 | 04/26/2018 | 475,000.00 | 474,824.25 | 474,824.25 | 474,776.74 | 0.00 | (47.51) |
| 14040HBY0 | CAPITAL ONE FINANCIAL CO | 3.45% | 04/30/2021 | 04/26/2018 | 7,380,000.00 | 7,373,505.60 | 7,373,505.60 | 7,376,531.18 | 3,025.58 | 0.00 |
| **Totals for Cusip** | | | | | **7,855,000.00** | **7,848,329.85** | **7,848,329.85** | **7,851,307.92** | **3,025.58** | **(47.51)** |
| 144141DD7 | CAROLINA POWER & LIGHT | 4.10% | 03/15/2043 | 06/26/2014 | 2,190,000.00 | 2,171,625.90 | 2,378,488.20 | 2,122,009.24 | 0.00 | (256,478.96) |
| **Totals for Cusip** | | | | | **2,190,000.00** | **2,171,625.90** | **2,378,488.20** | **2,122,009.24** | **0.00** | **(256,478.96)** |
| 15135UAR0 | CENOVUS ENERGY INC | 5.40% | 06/15/2047 | 12/15/2017 | 2,080,000.00 | 2,192,153.60 | 2,188,854.17 | 1,790,998.31 | 0.00 | (397,855.86) |
| 15135UAR0 | CENOVUS ENERGY INC | 5.40% | 06/15/2047 | 02/09/2018 | 1,725,000.00 | 1,712,562.75 | 1,712,562.75 | 1,485,323.12 | 0.00 | (227,239.63) |
| **Totals for Cusip** | | | | | **3,805,000.00** | **3,904,716.35** | **3,901,416.92** | **3,276,321.43** | **0.00** | **(625,095.49)** |
| 15189XAD0 | CENTERPOINT ENER HOUSTON | 6.95% | 03/15/2033 | 01/07/2004 | 400,000.00 | 397,666.93 | 556,565.92 | 523,100.36 | 0.00 | (33,465.56) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **400,000.00** | **397,666.93** | **556,565.92** | **523,100.36** | **0.00** | **(33,465.56)** |
| 161175AZ7 | CHARTER COMM OPT LLC CAP | 6.38% | 10/23/2035 | 12/01/2016 | 1,830,000.00 | 1,830,000.00 | 2,136,753.95 | 1,878,398.17 | 0.00 | (258,355.78) |
| **Totals for Cusip** | | | | | **1,830,000.00** | **1,830,000.00** | **2,136,753.95** | **1,878,398.17** | **0.00** | **(258,355.78)** |
| 161175BA1 | CHARTER COMM OPT LLC CAP | 6.48% | 10/23/2045 | 12/01/2016 | 2,215,000.00 | 2,215,000.00 | 2,582,534.84 | 2,276,884.24 | 0.00 | (305,650.60) |
| 161175BA1 | CHARTER COMM OPT LLC CAP | 6.48% | 10/23/2045 | 12/01/2016 | 696,000.00 | 842,859.93 | 811,487.25 | 715,445.34 | 0.00 | (96,041.91) |
| **Totals for Cusip** | | | | | **2,911,000.00** | **3,057,859.93** | **3,394,022.09** | **2,992,329.58** | **0.00** | **(401,692.51)** |
| 172967EW7 | CITIGROUP INC | 8.12% | 07/15/2039 | 07/20/2009 | 520,000.00 | 509,449.20 | 831,442.20 | 721,422.27 | 0.00 | (110,019.93) |
| **Totals for Cusip** | | | | | **520,000.00** | **509,449.20** | **831,442.20** | **721,422.27** | **0.00** | **(110,019.93)** |
| 172967JT9 | CITIGROUP INC | 4.40% | 06/10/2025 | 05/04/2017 | 1,540,000.00 | 1,579,901.40 | 1,625,522.73 | 1,507,112.05 | 0.00 | (118,410.68) |
| 172967JT9 | CITIGROUP INC | 4.40% | 06/10/2025 | 05/01/2017 | 730,000.00 | 750,921.80 | 770,540.00 | 714,410.26 | 0.00 | (56,129.74) |
| 172967JT9 | CITIGROUP INC | 4.40% | 06/10/2025 | 05/02/2017 | 745,000.00 | 768,013.05 | 786,373.01 | 729,089.92 | 0.00 | (57,283.09) |
| **Totals for Cusip** | | | | | **3,015,000.00** | **3,098,836.25** | **3,182,435.74** | **2,950,612.23** | **0.00** | **(231,823.51)** |
| 172967JZ5 | CITIGROUP INC | 5.95% | 01/30/3100 | 08/05/2015 | 4,860,000.00 | 4,860,000.00 | 5,078,700.00 | 4,689,900.00 | 0.00 | (388,800.00) |
| **Totals for Cusip** | | | | | **4,860,000.00** | **4,860,000.00** | **5,078,700.00** | **4,689,900.00** | **0.00** | **(388,800.00)** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 09/23/2015 | 2,400,000.00 | 2,388,960.00 | 2,540,886.10 | 2,313,160.39 | 0.00 | (227,725.71) |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,388,960.00** | **2,540,886.10** | **2,313,160.39** | **0.00** | **(227,725.71)** |
| 172967KD2 | CITIGROUP INC | 6.12% | 01/30/3100 | 11/05/2015 | 1,550,000.00 | 1,550,000.00 | 1,648,812.50 | 1,513,187.50 | 0.00 | (135,625.00) |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,550,000.00** | **1,648,812.50** | **1,513,187.50** | **0.00** | **(135,625.00)** |
| 172967KG5 | CITIGROUP INC | 3.70% | 01/12/2026 | 01/05/2016 | 5,260,000.00 | 5,253,004.20 | 5,415,219.97 | 5,057,300.96 | 0.00 | (357,919.01) |
| **Totals for Cusip** | | | | | **5,260,000.00** | **5,253,004.20** | **5,415,219.97** | **5,057,300.96** | **0.00** | **(357,919.01)** |
| 172967KM2 | CITIGROUP INC | 6.25% | 01/30/3100 | 04/18/2016 | 1,110,000.00 | 1,110,000.00 | 1,224,330.00 | 1,063,047.00 | 0.00 | (161,283.00) |
| **Totals for Cusip** | | | | | **1,110,000.00** | **1,110,000.00** | **1,224,330.00** | **1,063,047.00** | **0.00** | **(161,283.00)** |
| 172967KR1 | CITIGROUP INC | 4.75% | 05/18/2046 | 02/07/2017 | 3,105,000.00 | 3,096,989.10 | 3,422,795.57 | 2,870,445.26 | 0.00 | (552,350.31) |
| **Totals for Cusip** | | | | | **3,105,000.00** | **3,096,989.10** | **3,422,795.57** | **2,870,445.26** | **0.00** | **(552,350.31)** |
| 172967KY6 | CITIGROUP INC | 3.20% | 10/21/2026 | 04/10/2018 | 960,000.00 | 911,654.40 | 911,654.40 | 886,260.86 | 0.00 | (25,393.54) |
| **Totals for Cusip** | | | | | **960,000.00** | **911,654.40** | **911,654.40** | **886,260.86** | **0.00** | **(25,393.54)** |
| 172967LD1 | CITIGROUP INC | 3.89% | 01/10/2028 | 05/24/2018 | 830,000.00 | 804,867.60 | 804,867.60 | 800,874.30 | 0.00 | (3,993.30) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **830,000.00** | **804,867.60** | **804,867.60** | **800,874.30** | **0.00** | **(3,993.30)** |
| 172967LP4 | CITIGROUP INC | 3.67% | 07/24/2028 | 04/02/2018 | 1,550,000.00 | 1,513,110.00 | 1,513,110.00 | 1,464,249.35 | 0.00 | (48,860.65) |
| | **Totals for Cusip** | | | | **1,550,000.00** | **1,513,110.00** | **1,513,110.00** | **1,464,249.35** | **0.00** | **(48,860.65)** |
| 17325FAN8 | CITIBANK NA | 3.05% | 05/01/2020 | 04/23/2018 | 6,910,000.00 | 6,906,821.40 | 6,906,821.40 | 6,901,227.27 | 0.00 | (5,594.13) |
| | **Totals for Cusip** | | | | **6,910,000.00** | **6,906,821.40** | **6,906,821.40** | **6,901,227.27** | **0.00** | **(5,594.13)** |
| 195325BN4 | REPUBLIC OF COLUMBIA | 4.38% | 07/12/2021 | 01/12/2016 | 550,000.00 | 551,650.00 | 579,975.00 | 558,250.00 | 0.00 | (21,725.00) |
| | **Totals for Cusip** | | | | **550,000.00** | **551,650.00** | **579,975.00** | **558,250.00** | **0.00** | **(21,725.00)** |
| 195325BQ7 | REPUBLIC OF COLUMBIA | 4.00% | 02/26/2024 | 09/19/2013 | 865,000.00 | 852,846.75 | 897,005.00 | 856,350.00 | 0.00 | (40,655.00) |
| | **Totals for Cusip** | | | | **865,000.00** | **852,846.75** | **897,005.00** | **856,350.00** | **0.00** | **(40,655.00)** |
| 20030NAX9 | COMCAST CORP | 6.40% | 05/15/2038 | 11/10/2009 | 825,000.00 | 844,701.00 | 1,114,065.97 | 967,831.76 | 0.00 | (146,234.21) |
| 20030NAX9 | COMCAST CORP | 6.40% | 05/15/2038 | 06/15/2010 | 370,000.00 | 384,766.70 | 499,641.71 | 434,057.88 | 0.00 | (65,583.83) |
| | **Totals for Cusip** | | | | **1,195,000.00** | **1,229,467.70** | **1,613,707.68** | **1,401,889.64** | **0.00** | **(211,818.04)** |
| 20030NCT6 | COMCAST CORP | 4.15% | 10/15/2028 | 10/02/2018 | 3,585,000.00 | 3,583,207.50 | 3,583,207.50 | 3,640,325.73 | 57,118.23 | 0.00 |
| | **Totals for Cusip** | | | | **3,585,000.00** | **3,583,207.50** | **3,583,207.50** | **3,640,325.73** | **57,118.23** | **0.00** |
| 20030NCU3 | COMCAST CORP | 4.25% | 10/15/2030 | 10/02/2018 | 1,225,000.00 | 1,224,301.75 | 1,224,301.75 | 1,238,851.83 | 14,550.08 | 0.00 |
| | **Totals for Cusip** | | | | **1,225,000.00** | **1,224,301.75** | **1,224,301.75** | **1,238,851.83** | **14,550.08** | **0.00** |
| 200447AD2 | COMISION FED DE ELECTRIC | 4.88% | 01/15/2024 | 10/17/2013 | 1,365,000.00 | 1,357,178.55 | 1,455,431.25 | 1,330,875.00 | 0.00 | (124,556.25) |
| | **Totals for Cusip** | | | | **1,365,000.00** | **1,357,178.55** | **1,455,431.25** | **1,330,875.00** | **0.00** | **(124,556.25)** |
| 202795JL5 | COMMONWEALTH EDISON CO | 3.75% | 08/15/2047 | 08/16/2017 | 3,775,000.00 | 3,765,562.50 | 3,922,766.83 | 3,460,671.49 | 0.00 | (462,095.34) |
| | **Totals for Cusip** | | | | **3,775,000.00** | **3,765,562.50** | **3,922,766.83** | **3,460,671.49** | **0.00** | **(462,095.34)** |
| 205887BZ4 | CONAGRA BRANDS INC | 3.80% | 10/22/2021 | 10/15/2018 | 6,355,000.00 | 6,347,691.75 | 6,347,691.75 | 6,357,240.96 | 9,549.21 | 0.00 |
| | **Totals for Cusip** | | | | **6,355,000.00** | **6,347,691.75** | **6,347,691.75** | **6,357,240.96** | **9,549.21** | **0.00** |
| 20605PAJ0 | CONCHO RESOURCES INC | 4.88% | 10/01/2047 | 09/13/2017 | 410,000.00 | 408,970.90 | 445,845.64 | 389,020.30 | 0.00 | (56,825.34) |
| | **Totals for Cusip** | | | | **410,000.00** | **408,970.90** | **445,845.64** | **389,020.30** | **0.00** | **(56,825.34)** |
| 208251AE8 | CONOCO INC | 6.95% | 04/15/2029 | 07/20/2016 | 1,316,000.00 | 1,641,038.84 | 1,728,446.53 | 1,627,244.67 | 0.00 | (101,201.86) |
| | **Totals for Cusip** | | | | **1,316,000.00** | **1,641,038.84** | **1,728,446.53** | **1,627,244.67** | **0.00** | **(101,201.86)** |
| 210518DA1 | CONSUMERS ENERGY CO | 3.95% | 07/15/2047 | 02/15/2017 | 865,000.00 | 861,384.30 | 937,839.46 | 843,194.75 | 0.00 | (94,644.71) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **865,000.00** | **861,384.30** | **937,839.46** | **843,194.75** | **0.00** | **(94,644.71)** |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 03/27/2007 | 815,299.04 | 815,299.04 | 888,920.55 | 851,335.26 | 0.00 | (37,585.29) |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 07/01/2009 | 1,697,081.72 | 1,400,092.41 | 1,850,328.20 | 1,772,092.73 | 0.00 | (78,235.47) |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 02/29/2012 | 428,267.39 | 468,952.79 | 466,939.93 | 447,196.81 | 0.00 | (19,743.12) |
| **Totals for Cusip** | | | | | **2,940,648.15** | **2,684,344.24** | **3,206,188.68** | **3,070,624.80** | **0.00** | **(135,563.88)** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 07/12/2022 | 11/17/2010 | 488,004.53 | 488,004.53 | 511,028.58 | 494,608.89 | 0.00 | (16,419.69) |
| **Totals for Cusip** | | | | | **488,004.53** | **488,004.53** | **511,028.58** | **494,608.89** | **0.00** | **(16,419.69)** |
| 210805DH7 | CONTINENTAL AIRLINES | 6.70% | 06/15/2021 | 10/05/2005 | 28,023.58 | 26,762.53 | 30,405.59 | 29,704.99 | 0.00 | (700.60) |
| **Totals for Cusip** | | | | | **28,023.58** | **26,762.53** | **30,405.59** | **29,704.99** | **0.00** | **(700.60)** |
| 225401AC2 | CREDIT SUISSE GROUP AG | 4.28% | 01/09/2028 | 05/04/2017 | 2,580,000.00 | 2,617,874.40 | 2,689,907.36 | 2,488,939.08 | 0.00 | (200,968.28) |
| **Totals for Cusip** | | | | | **2,580,000.00** | **2,617,874.40** | **2,689,907.36** | **2,488,939.08** | **0.00** | **(200,968.28)** |
| 23338VAH9 | DTE ELECTRIC CO | 4.05% | 05/15/2048 | 04/30/2018 | 2,625,000.00 | 2,613,213.75 | 2,613,213.75 | 2,601,106.67 | 0.00 | (12,107.08) |
| **Totals for Cusip** | | | | | **2,625,000.00** | **2,613,213.75** | **2,613,213.75** | **2,601,106.67** | **0.00** | **(12,107.08)** |
| 233851DG6 | DAIMLER FINANCE NA LLC | 3.10% | 05/04/2020 | 04/30/2018 | 2,115,000.00 | 2,113,456.05 | 2,113,456.05 | 2,103,300.88 | 0.00 | (10,155.17) |
| **Totals for Cusip** | | | | | **2,115,000.00** | **2,113,456.05** | **2,113,456.05** | **2,103,300.88** | **0.00** | **(10,155.17)** |
| 233851DJ0 | DAIMLER FINANCE NA LLC | 3.35% | 05/04/2021 | 04/30/2018 | 3,525,000.00 | 3,520,911.00 | 3,520,911.00 | 3,514,308.78 | 0.00 | (6,602.22) |
| **Totals for Cusip** | | | | | **3,525,000.00** | **3,520,911.00** | **3,520,911.00** | **3,514,308.78** | **0.00** | **(6,602.22)** |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 292,000.00 | 248,795.51 | 342,953.07 | 315,939.25 | 0.00 | (27,013.82) |
| **Totals for Cusip** | | | | | **292,000.00** | **248,795.51** | **342,953.07** | **315,939.25** | **0.00** | **(27,013.82)** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 11/23/2020 | 11/15/2010 | 156,638.41 | 156,638.41 | 160,742.34 | 157,499.92 | 0.00 | (3,242.42) |
| **Totals for Cusip** | | | | | **156,638.41** | **156,638.41** | **160,742.34** | **157,499.92** | **0.00** | **(3,242.42)** |
| 247361ZK7 | DELTA AIR LINES | 2.88% | 03/13/2020 | 03/09/2017 | 2,720,000.00 | 2,712,574.40 | 2,735,783.45 | 2,701,930.20 | 0.00 | (33,853.25) |
| **Totals for Cusip** | | | | | **2,720,000.00** | **2,712,574.40** | **2,735,783.45** | **2,701,930.20** | **0.00** | **(33,853.25)** |
| 247361ZM3 | DELTA AIR LINES | 3.40% | 04/19/2021 | 04/16/2018 | 715,000.00 | 714,656.80 | 714,656.80 | 709,033.60 | 0.00 | (5,623.20) |
| **Totals for Cusip** | | | | | **715,000.00** | **714,656.80** | **714,656.80** | **709,033.60** | **0.00** | **(5,623.20)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 02/10/2024 | 04/17/2008 | 963,255.51 | 963,255.51 | 1,095,703.14 | 1,034,247.44 | 0.00 | (61,455.70) |
| 247367BH7 | DELTA AIR LINES | 6.82% | 02/10/2024 | 02/29/2012 | 324,044.50 | 355,249.98 | 368,600.62 | 347,926.58 | 0.00 | (20,674.04) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,287,300.01** | **1,318,505.49** | **1,464,303.76** | **1,382,174.02** | **0.00** | **(82,129.74)** |
| 24736WAA8 | DELTA AIR LINES | 5.30% | 04/15/2019 | 03/30/2011 | 547,511.51 | 547,511.51 | 565,962.64 | 550,834.90 | 0.00 | (15,127.74) |
| | **Totals for Cusip** | | | | **547,511.51** | **547,511.51** | **565,962.64** | **550,834.90** | **0.00** | **(15,127.74)** |
| 25152R5F6 | DEUTSCHE BANK AG LONDAN | 3.38% | 05/12/2021 | 05/09/2016 | 2,845,000.00 | 2,836,322.75 | 2,871,242.08 | 2,745,556.41 | 0.00 | (125,685.67) |
| | **Totals for Cusip** | | | | **2,845,000.00** | **2,836,322.75** | **2,871,242.08** | **2,745,556.41** | **0.00** | **(125,685.67)** |
| 25179MAK9 | DEVON ENERGY CORPORATION | 4.00% | 07/15/2021 | 02/16/2017 | 2,500,000.00 | 2,588,325.00 | 2,603,407.88 | 2,502,462.95 | 0.00 | (100,944.93) |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,588,325.00** | **2,603,407.88** | **2,502,462.95** | **0.00** | **(100,944.93)** |
| 25179MAL7 | DEVON ENERGY CORPORATION | 5.60% | 07/15/2041 | 07/27/2016 | 1,750,000.00 | 1,711,990.00 | 2,062,675.95 | 1,659,354.60 | 0.00 | (403,321.35) |
| | **Totals for Cusip** | | | | **1,750,000.00** | **1,711,990.00** | **2,062,675.95** | **1,659,354.60** | **0.00** | **(403,321.35)** |
| 25214BAP9 | DEXIA CREDIT LOCAL | 1.88% | 09/15/2021 | 09/07/2016 | 2,500,000.00 | 2,494,075.00 | 2,441,662.50 | 2,434,875.00 | 0.00 | (6,787.50) |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,494,075.00** | **2,441,662.50** | **2,434,875.00** | **0.00** | **(6,787.50)** |
| 25214BAW4 | DEXIA CREDIT LOCAL | 3.25% | 09/26/2023 | 09/18/2018 | 1,250,000.00 | 1,244,237.50 | 1,244,237.50 | 1,266,705.11 | 22,467.61 | 0.00 |
| | **Totals for Cusip** | | | | **1,250,000.00** | **1,244,237.50** | **1,244,237.50** | **1,266,705.11** | **22,467.61** | **0.00** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 1,905,000.00 | 1,904,523.75 | 1,928,864.74 | 1,899,370.25 | 0.00 | (29,494.49) |
| | **Totals for Cusip** | | | | **1,905,000.00** | **1,904,523.75** | **1,928,864.74** | **1,899,370.25** | **0.00** | **(29,494.49)** |
| 25466AAA9 | DISCOVER BANK | 8.70% | 11/18/2019 | 11/10/2009 | 543,000.00 | 395,163.46 | 597,068.79 | 566,330.05 | 0.00 | (30,738.74) |
| | **Totals for Cusip** | | | | **543,000.00** | **395,163.46** | **597,068.79** | **566,330.05** | **0.00** | **(30,738.74)** |
| 25466AAB7 | DISCOVER BANK | 7.00% | 04/15/2020 | 04/12/2010 | 1,235,000.00 | 1,226,441.45 | 1,346,126.99 | 1,285,747.66 | 0.00 | (60,379.33) |
| | **Totals for Cusip** | | | | **1,235,000.00** | **1,226,441.45** | **1,346,126.99** | **1,285,747.66** | **0.00** | **(60,379.33)** |
| 25466AAE1 | DISCOVER BANK | 4.25% | 03/13/2026 | 03/10/2014 | 1,875,000.00 | 1,869,412.50 | 1,955,525.42 | 1,830,347.46 | 0.00 | (125,177.96) |
| | **Totals for Cusip** | | | | **1,875,000.00** | **1,869,412.50** | **1,955,525.42** | **1,830,347.46** | **0.00** | **(125,177.96)** |
| 25466AAJ0 | DISCOVER BANK | 3.45% | 07/27/2026 | 03/21/2018 | 800,000.00 | 752,176.00 | 752,176.00 | 733,597.18 | 0.00 | (18,578.82) |
| | **Totals for Cusip** | | | | **800,000.00** | **752,176.00** | **752,176.00** | **733,597.18** | **0.00** | **(18,578.82)** |
| 254709AJ7 | DISCOVER FINANCIAL SERVICES | 3.85% | 11/21/2022 | 03/19/2013 | 1,747,000.00 | 1,281,713.80 | 1,794,418.86 | 1,734,889.45 | 0.00 | (59,529.41) |
| | **Totals for Cusip** | | | | **1,747,000.00** | **1,281,713.80** | **1,794,418.86** | **1,734,889.45** | **0.00** | **(59,529.41)** |
| 25470DAS8 | DISCOVERY COMMUNICATIONS | 5.00% | 09/20/2037 | 09/07/2017 | 335,000.00 | 334,665.00 | 347,091.25 | 310,737.07 | 0.00 | (36,354.18) |
| 25470DAS8 | DISCOVERY COMMUNICATIONS | 5.00% | 09/20/2037 | 06/28/2018 | 340,000.00 | 327,930.00 | 327,930.00 | 315,374.94 | 0.00 | (12,555.06) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 25470DAS8 | DISCOVERY COMMUNICATIONS | 5.00% | 09/20/2037 | 10/03/2018 | 1,090,000.00 | 1,049,146.80 | 1,049,146.80 | 1,011,054.95 | 0.00 | (38,091.85) |
| | **Totals for Cusip** | | | | **1,765,000.00** | **1,711,741.80** | **1,724,168.05** | **1,637,166.96** | **0.00** | **(87,001.09)** |
| 256746AE8 | DOLLAR TREE INC | 3.15% | 04/17/2020 | 04/05/2018 | 1,950,000.00 | 1,950,000.00 | 1,950,000.00 | 1,937,562.80 | 0.00 | (12,437.20) |
| | **Totals for Cusip** | | | | **1,950,000.00** | **1,950,000.00** | **1,950,000.00** | **1,937,562.80** | **0.00** | **(12,437.20)** |
| 257375AF2 | DOMINION ENERGY GAS HOLDINGS | 4.80% | 11/01/2043 | 07/31/2014 | 175,000.00 | 174,578.48 | 196,071.31 | 176,016.17 | 0.00 | (20,055.14) |
| | **Totals for Cusip** | | | | **175,000.00** | **174,578.48** | **196,071.31** | **176,016.17** | **0.00** | **(20,055.14)** |
| 260543BJ1 | DOW CHEMICAL CO THE | 7.38% | 11/01/2029 | 07/01/2009 | 3,430,000.00 | 3,117,273.18 | 4,574,289.16 | 4,181,700.00 | 0.00 | (392,589.16) |
| | **Totals for Cusip** | | | | **3,430,000.00** | **3,117,273.18** | **4,574,289.16** | **4,181,700.00** | **0.00** | **(392,589.16)** |
| 260543CC5 | DOW CHEMICAL CO THE | 4.25% | 11/15/2020 | 09/26/2013 | 750,000.00 | 783,960.00 | 783,279.36 | 763,334.72 | 0.00 | (19,944.64) |
| | **Totals for Cusip** | | | | **750,000.00** | **783,960.00** | **783,279.36** | **763,334.72** | **0.00** | **(19,944.64)** |
| 260543CK7 | DOW CHEMICAL CO THE | 4.25% | 10/01/2034 | 10/24/2014 | 1,570,000.00 | 1,542,148.20 | 1,650,140.96 | 1,438,735.90 | 0.00 | (211,405.06) |
| | **Totals for Cusip** | | | | **1,570,000.00** | **1,542,148.20** | **1,650,140.96** | **1,438,735.90** | **0.00** | **(211,405.06)** |
| 26078JAA8 | DOWDUPONT INC | 3.77% | 11/15/2020 | 11/14/2018 | 1,035,000.00 | 1,035,000.00 | 1,035,000.00 | 1,044,922.74 | 9,922.74 | 0.00 |
| | **Totals for Cusip** | | | | **1,035,000.00** | **1,035,000.00** | **1,035,000.00** | **1,044,922.74** | **9,922.74** | **0.00** |
| 26441CAY1 | DUKE ENERGY CORP | 3.95% | 08/15/2047 | 08/07/2017 | 2,605,000.00 | 2,594,527.90 | 2,677,001.97 | 2,351,132.46 | 0.00 | (325,869.51) |
| | **Totals for Cusip** | | | | **2,605,000.00** | **2,594,527.90** | **2,677,001.97** | **2,351,132.46** | **0.00** | **(325,869.51)** |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 10/10/2007 | 630,000.00 | 624,544.20 | 842,467.00 | 783,261.56 | 0.00 | (59,205.44) |
| | **Totals for Cusip** | | | | **630,000.00** | **624,544.20** | **842,467.00** | **783,261.56** | **0.00** | **(59,205.44)** |
| 283677AW2 | EL PASO ELECTRIC COMPANY | 6.00% | 05/15/2035 | 05/11/2005 | 1,350,000.00 | 1,342,197.00 | 1,630,249.74 | 1,517,864.82 | 0.00 | (112,384.92) |
| 283677AW2 | EL PASO ELECTRIC COMPANY | 6.00% | 05/15/2035 | 03/31/2006 | 320,000.00 | 300,291.20 | 386,429.57 | 359,790.18 | 0.00 | (26,639.39) |
| | **Totals for Cusip** | | | | **1,670,000.00** | **1,642,488.20** | **2,016,679.31** | **1,877,655.00** | **0.00** | **(139,024.31)** |
| 29081YAD8 | EMBRAER OVERSEAS LTD | 5.70% | 09/16/2023 | 07/25/2018 | 445,000.00 | 465,692.50 | 465,692.50 | 463,360.70 | 0.00 | (2,331.80) |
| | **Totals for Cusip** | | | | **445,000.00** | **465,692.50** | **465,692.50** | **463,360.70** | **0.00** | **(2,331.80)** |
| 292505AJ3 | ENCANA CORP | 3.90% | 11/15/2021 | 04/25/2018 | 800,000.00 | 806,032.00 | 806,032.00 | 800,676.26 | 0.00 | (5,355.74) |
| | **Totals for Cusip** | | | | **800,000.00** | **806,032.00** | **806,032.00** | **800,676.26** | **0.00** | **(5,355.74)** |
| 29266MAE9 | ENERGY EAST CORPORATION | 6.75% | 09/15/2033 | 09/08/2003 | 265,000.00 | 264,549.50 | 335,694.65 | 308,926.47 | 0.00 | (26,768.18) |
| | **Totals for Cusip** | | | | **265,000.00** | **264,549.50** | **335,694.65** | **308,926.47** | **0.00** | **(26,768.18)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 29278GAA6 | ENEL FINANCE INTL NV | 3.62% | 05/25/2027 | 11/09/2018 | 1,210,000.00 | 1,054,587.60 | 1,054,587.60 | 1,067,396.45 | 12,808.85 | 0.00 |
| | **Totals for Cusip** | | | | **1,210,000.00** | **1,054,587.60** | **1,054,587.60** | **1,067,396.45** | **12,808.85** | **0.00** |
| 29278GAK4 | ENEL FINANCE INTL NV | 4.88% | 06/14/2029 | 09/11/2018 | 2,180,000.00 | 2,162,363.80 | 2,162,363.80 | 2,079,580.17 | 0.00 | (82,783.63) |
| | **Totals for Cusip** | | | | **2,180,000.00** | **2,162,363.80** | **2,162,363.80** | **2,079,580.17** | **0.00** | **(82,783.63)** |
| 29278NAF0 | ENERGY TRANSFER PARTNERS | 4.95% | 06/15/2028 | 06/05/2018 | 2,295,000.00 | 2,290,846.05 | 2,290,846.05 | 2,245,458.39 | 0.00 | (45,387.66) |
| | **Totals for Cusip** | | | | **2,295,000.00** | **2,290,846.05** | **2,290,846.05** | **2,245,458.39** | **0.00** | **(45,387.66)** |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 04/04/2018 | 159,000.00 | 164,083.23 | 164,083.23 | 161,048.00 | 0.00 | (3,035.23) |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 04/04/2018 | 1,490,000.00 | 1,537,858.80 | 1,537,858.80 | 1,509,191.96 | 0.00 | (28,666.84) |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 04/04/2018 | 164,000.00 | 169,216.84 | 169,216.84 | 166,112.40 | 0.00 | (3,104.44) |
| | **Totals for Cusip** | | | | **1,813,000.00** | **1,871,158.87** | **1,871,158.87** | **1,836,352.36** | **0.00** | **(34,806.51)** |
| 30161MAG8 | EXELON GENERATION CO LLC | 6.25% | 10/01/2039 | 09/16/2009 | 1,300,000.00 | 1,298,219.00 | 1,520,755.44 | 1,355,701.98 | 0.00 | (165,053.46) |
| | **Totals for Cusip** | | | | **1,300,000.00** | **1,298,219.00** | **1,520,755.44** | **1,355,701.98** | **0.00** | **(165,053.46)** |
| 30161NAC5 | EXELON CORPORATION | 5.62% | 06/15/2035 | 02/29/2012 | 980,000.00 | 1,110,092.06 | 1,204,413.35 | 1,057,171.57 | 0.00 | (147,241.78) |
| | **Totals for Cusip** | | | | **980,000.00** | **1,110,092.06** | **1,204,413.35** | **1,057,171.57** | **0.00** | **(147,241.78)** |
| 30219GAL2 | EXPRESS SCRIPTS HOLDING CO | 3.30% | 02/25/2021 | 04/13/2018 | 2,375,000.00 | 2,371,865.00 | 2,371,865.00 | 2,366,281.45 | 0.00 | (5,583.55) |
| | **Totals for Cusip** | | | | **2,375,000.00** | **2,371,865.00** | **2,371,865.00** | **2,366,281.45** | **0.00** | **(5,583.55)** |
| 30219GAN8 | EXPRESS SCRIPTS HOLDING CO | 3.40% | 03/01/2027 | 05/05/2017 | 2,975,000.00 | 2,820,567.75 | 2,919,406.59 | 2,759,774.22 | 0.00 | (159,632.37) |
| | **Totals for Cusip** | | | | **2,975,000.00** | **2,820,567.75** | **2,919,406.59** | **2,759,774.22** | **0.00** | **(159,632.37)** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 04/19/2018 | 1,570,000.00 | 1,557,973.80 | 1,557,973.80 | 1,547,908.18 | 0.00 | (10,065.62) |
| | **Totals for Cusip** | | | | **1,570,000.00** | **1,557,973.80** | **1,557,973.80** | **1,547,908.18** | **0.00** | **(10,065.62)** |
| 3134A4AA2 | FREDDIE MAC | 6.75% | 03/15/2031 | 02/29/2012 | 1,520,000.00 | 2,258,022.32 | 2,173,665.36 | 2,066,623.92 | 0.00 | (107,041.44) |
| 3134A4AA2 | FREDDIE MAC | 6.75% | 03/15/2031 | 08/02/2016 | 1,250,000.00 | 1,946,905.00 | 1,787,553.75 | 1,699,526.25 | 0.00 | (88,027.50) |
| | **Totals for Cusip** | | | | **2,770,000.00** | **4,204,927.32** | **3,961,219.11** | **3,766,150.17** | **0.00** | **(195,068.94)** |
| 31359MFJ7 | FANNIE MAE | 7.12% | 01/15/2030 | 01/26/2016 | 1,335,000.00 | 2,012,926.35 | 1,923,139.59 | 1,837,396.55 | 0.00 | (85,743.04) |
| 31359MFJ7 | FANNIE MAE | 7.12% | 01/15/2030 | 07/29/2016 | 1,655,000.00 | 2,617,150.80 | 2,384,116.87 | 2,277,821.19 | 0.00 | (106,295.68) |
| | **Totals for Cusip** | | | | **2,990,000.00** | **4,630,077.15** | **4,307,256.46** | **4,115,217.74** | **0.00** | **(192,038.72)** |
| 31359MFP3 | FANNIE MAE | 7.25% | 05/15/2030 | 05/28/2014 | 1,855,000.00 | 2,767,660.00 | 2,713,651.68 | 2,577,591.14 | 0.00 | (136,060.54) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,855,000.00** | **2,767,660.00** | **2,713,651.68** | **2,577,591.14** | **0.00** | **(136,060.54)** |
| 31620MAP1 | FIDELITY NATIONAL INFORMATION | 3.62% | 10/15/2020 | 10/13/2015 | 2,242,000.00 | 2,239,062.98 | 2,303,594.98 | 2,252,191.50 | 0.00 | (51,403.48) |
| | **Totals for Cusip** | | | | **2,242,000.00** | **2,239,062.98** | **2,303,594.98** | **2,252,191.50** | **0.00** | **(51,403.48)** |
| 33767BAA7 | FIRSTENERGY TRANSMISSION | 5.45% | 07/15/2044 | 05/14/2014 | 680,000.00 | 677,008.00 | 807,717.59 | 738,719.57 | 0.00 | (68,998.02) |
| | **Totals for Cusip** | | | | **680,000.00** | **677,008.00** | **807,717.59** | **738,719.57** | **0.00** | **(68,998.02)** |
| 345370CQ1 | FORD MOTOR COMPANY | 4.75% | 01/15/2043 | 02/10/2016 | 935,000.00 | 841,780.50 | 948,212.61 | 721,058.18 | 0.00 | (227,154.43) |
| | **Totals for Cusip** | | | | **935,000.00** | **841,780.50** | **948,212.61** | **721,058.18** | **0.00** | **(227,154.43)** |
| 345370CS7 | FORD MOTOR COMPANY | 5.29% | 12/08/2046 | 04/06/2017 | 3,015,000.00 | 2,985,814.80 | 3,280,950.37 | 2,475,257.32 | 0.00 | (805,693.05) |
| | **Totals for Cusip** | | | | **3,015,000.00** | **2,985,814.80** | **3,280,950.37** | **2,475,257.32** | **0.00** | **(805,693.05)** |
| 345397VU4 | FORD MOTOR CREDIT CO LLC | 5.88% | 08/02/2021 | 04/16/2018 | 1,000,000.00 | 1,066,100.00 | 1,066,100.00 | 1,025,568.83 | 0.00 | (40,531.17) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **1,066,100.00** | **1,066,100.00** | **1,025,568.83** | **0.00** | **(40,531.17)** |
| 345397XL2 | FORD MOTOR CREDIT CO LLC | 4.13% | 08/04/2025 | 02/23/2016 | 3,195,000.00 | 3,178,386.00 | 3,304,325.33 | 2,877,995.04 | 0.00 | (426,330.29) |
| | **Totals for Cusip** | | | | **3,195,000.00** | **3,178,386.00** | **3,304,325.33** | **2,877,995.04** | **0.00** | **(426,330.29)** |
| 345397XW8 | FORD MOTOR CREDIT CO LLC | 3.34% | 03/18/2021 | 04/09/2018 | 458,000.00 | 455,966.48 | 455,966.48 | 444,403.17 | 0.00 | (11,563.31) |
| | **Totals for Cusip** | | | | **458,000.00** | **455,966.48** | **455,966.48** | **444,403.17** | **0.00** | **(11,563.31)** |
| 361841AD1 | GLP CAPITAL LP FIN II | 4.88% | 11/01/2020 | 07/29/2014 | 723,000.00 | 732,226.59 | 750,112.50 | 729,145.50 | 0.00 | (20,967.00) |
| | **Totals for Cusip** | | | | **723,000.00** | **732,226.59** | **750,112.50** | **729,145.50** | **0.00** | **(20,967.00)** |
| 369550BA5 | GENERAL DYNAMICS CORP | 2.88% | 05/11/2020 | 05/08/2018 | 3,640,000.00 | 3,627,114.40 | 3,627,114.40 | 3,642,499.70 | 15,385.30 | 0.00 |
| | **Totals for Cusip** | | | | **3,640,000.00** | **3,627,114.40** | **3,627,114.40** | **3,642,499.70** | **15,385.30** | **0.00** |
| 369550BE7 | GENERAL DYNAMICS CORP | 3.00% | 05/11/2021 | 05/08/2018 | 4,355,000.00 | 4,324,732.75 | 4,324,732.75 | 4,358,521.80 | 33,789.05 | 0.00 |
| | **Totals for Cusip** | | | | **4,355,000.00** | **4,324,732.75** | **4,324,732.75** | **4,358,521.80** | **33,789.05** | **0.00** |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 07/21/2014 | 430,000.00 | 430,000.00 | 509,321.72 | 403,057.45 | 0.00 | (106,264.27) |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 07/21/2014 | 800,000.00 | 802,979.26 | 947,575.30 | 749,874.32 | 0.00 | (197,700.98) |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 07/21/2014 | 2,390,000.00 | 2,390,000.00 | 2,830,881.20 | 2,240,249.53 | 0.00 | (590,631.67) |
| | **Totals for Cusip** | | | | **3,620,000.00** | **3,622,979.26** | **4,287,778.22** | **3,393,181.30** | **0.00** | **(894,596.92)** |
| 37045VAP5 | GENERAL MOTORS CO | 5.15% | 04/01/2038 | 08/02/2017 | 1,180,000.00 | 1,179,256.60 | 1,258,061.26 | 1,008,148.26 | 0.00 | (249,913.00) |
| | **Totals for Cusip** | | | | **1,180,000.00** | **1,179,256.60** | **1,258,061.26** | **1,008,148.26** | **0.00** | **(249,913.00)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 37045XCH7 | GENERAL MOTORS FINL CO | 3.26% | 04/09/2021 | 04/05/2018 | 3,005,000.00 | 3,005,000.00 | 3,005,000.00 | 2,936,605.93 | 0.00 | (68,394.07) |
| **Totals for Cusip** | | | | | **3,005,000.00** | **3,005,000.00** | **3,005,000.00** | **2,936,605.93** | **0.00** | **(68,394.07)** |
| 37045XCJ3 | GENERAL MOTORS FINL CO | 3.55% | 04/09/2021 | 04/05/2018 | 2,270,000.00 | 2,269,114.70 | 2,269,114.70 | 2,238,741.94 | 0.00 | (30,372.76) |
| **Totals for Cusip** | | | | | **2,270,000.00** | **2,269,114.70** | **2,269,114.70** | **2,238,741.94** | **0.00** | **(30,372.76)** |
| 37331NAB7 | GEORGIA PACIFIC LLC | 5.40% | 11/01/2020 | 10/27/2010 | 630,000.00 | 626,301.90 | 679,466.03 | 652,789.78 | 0.00 | (26,676.25) |
| **Totals for Cusip** | | | | | **630,000.00** | **626,301.90** | **679,466.03** | **652,789.78** | **0.00** | **(26,676.25)** |
| 38141EA58 | GOLDMAN SACHS | 5.38% | 03/15/2020 | 03/01/2010 | 680,000.00 | 673,873.20 | 721,025.28 | 695,205.29 | 0.00 | (25,819.99) |
| 38141EA58 | GOLDMAN SACHS | 5.38% | 03/15/2020 | 02/29/2012 | 1,120,000.00 | 1,147,696.48 | 1,187,571.06 | 1,145,044.01 | 0.00 | (42,527.05) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,821,569.68** | **1,908,596.34** | **1,840,249.30** | **0.00** | **(68,347.04)** |
| 38141EA66 | GOLDMAN SACHS | 6.00% | 06/15/2020 | 08/17/2010 | 2,100,000.00 | 2,284,779.00 | 2,270,553.31 | 2,173,892.68 | 0.00 | (96,660.63) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,284,779.00** | **2,270,553.31** | **2,173,892.68** | **0.00** | **(96,660.63)** |
| 38141EC23 | GOLDMAN SACHS | 3.85% | 07/08/2024 | 10/03/2014 | 4,620,000.00 | 4,640,050.80 | 4,792,173.31 | 4,516,358.15 | 0.00 | (275,815.16) |
| **Totals for Cusip** | | | | | **4,620,000.00** | **4,640,050.80** | **4,792,173.31** | **4,516,358.15** | **0.00** | **(275,815.16)** |
| 38141GGS7 | GOLDMAN SACHS GROUP INC | 5.75% | 01/24/2022 | 08/29/2018 | 4,355,000.00 | 4,655,320.80 | 4,655,320.80 | 4,559,834.64 | 0.00 | (95,486.16) |
| 38141GGS7 | GOLDMAN SACHS GROUP INC | 5.75% | 01/24/2022 | 08/29/2018 | 1,375,000.00 | 1,469,613.75 | 1,469,613.75 | 1,439,672.25 | 0.00 | (29,941.50) |
| **Totals for Cusip** | | | | | **5,730,000.00** | **6,124,934.55** | **6,124,934.55** | **5,999,506.89** | **0.00** | **(125,427.66)** |
| 38141GWB6 | GOLDMAN SACHS GROUP INC | 3.85% | 01/26/2027 | 02/13/2017 | 7,630,000.00 | 7,641,139.80 | 7,833,393.67 | 7,177,140.12 | 0.00 | (656,253.55) |
| **Totals for Cusip** | | | | | **7,630,000.00** | **7,641,139.80** | **7,833,393.67** | **7,177,140.12** | **0.00** | **(656,253.55)** |
| 38141GWQ3 | GOLDMAN SACHS GROUP INC | 3.27% | 09/29/2025 | 04/03/2018 | 3,200,000.00 | 3,081,568.00 | 3,081,568.00 | 2,999,592.19 | 0.00 | (81,975.81) |
| **Totals for Cusip** | | | | | **3,200,000.00** | **3,081,568.00** | **3,081,568.00** | **2,999,592.19** | **0.00** | **(81,975.81)** |
| 38141GWV2 | GOLDMAN SACHS GROUP INC | 3.81% | 04/23/2029 | 04/03/2018 | 2,800,000.00 | 2,742,656.00 | 2,742,656.00 | 2,614,150.56 | 0.00 | (128,505.44) |
| **Totals for Cusip** | | | | | **2,800,000.00** | **2,742,656.00** | **2,742,656.00** | **2,614,150.56** | **0.00** | **(128,505.44)** |
| 38143U8H7 | GOLDMAN SACHS GROUP INC | 3.75% | 02/25/2026 | 02/22/2016 | 1,485,000.00 | 1,481,569.65 | 1,523,744.29 | 1,404,284.46 | 0.00 | (119,459.83) |
| **Totals for Cusip** | | | | | **1,485,000.00** | **1,481,569.65** | **1,523,744.29** | **1,404,284.46** | **0.00** | **(119,459.83)** |
| 38148BAB4 | GOLDMAN SACHS GROUP INC | 5.38% | 01/30/3100 | 04/16/2015 | 4,775,000.00 | 4,775,000.00 | 4,918,250.00 | 4,613,939.25 | 0.00 | (304,310.75) |
| **Totals for Cusip** | | | | | **4,775,000.00** | **4,775,000.00** | **4,918,250.00** | **4,613,939.25** | **0.00** | **(304,310.75)** |
| 38148BAC2 | GOLDMAN SACHS GROUP INC | 5.30% | 01/30/3100 | 07/20/2016 | 1,035,000.00 | 1,035,000.00 | 1,099,687.50 | 926,325.00 | 0.00 | (173,362.50) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,035,000.00** | **1,035,000.00** | **1,099,687.50** | **926,325.00** | **0.00** | **(173,362.50)** |
| 398433AH5 | GRIFFON CORP | 5.25% | 03/01/2022 | 06/17/2014 | 1,045,000.00 | 1,045,000.00 | 1,055,450.00 | 945,725.00 | 0.00 | (109,725.00) |
| | **Totals for Cusip** | | | | **1,045,000.00** | **1,045,000.00** | **1,055,450.00** | **945,725.00** | **0.00** | **(109,725.00)** |
| 40049JBA4 | GRUPO TELEVISA | 5.00% | 05/13/2045 | 03/02/2017 | 380,000.00 | 341,354.00 | 388,495.97 | 331,839.52 | 0.00 | (56,656.45) |
| | **Totals for Cusip** | | | | **380,000.00** | **341,354.00** | **388,495.97** | **331,839.52** | **0.00** | **(56,656.45)** |
| 404119BQ1 | HCA INC | 5.25% | 04/15/2025 | 10/07/2014 | 925,000.00 | 925,000.00 | 978,187.50 | 920,375.00 | 0.00 | (57,812.50) |
| | **Totals for Cusip** | | | | **925,000.00** | **925,000.00** | **978,187.50** | **920,375.00** | **0.00** | **(57,812.50)** |
| 404119BR9 | HCA INC | 5.38% | 02/01/2025 | 05/03/2018 | 2,005,000.00 | 2,002,493.75 | 2,002,493.75 | 1,954,875.00 | 0.00 | (47,618.75) |
| | **Totals for Cusip** | | | | **2,005,000.00** | **2,002,493.75** | **2,002,493.75** | **1,954,875.00** | **0.00** | **(47,618.75)** |
| 404121AF2 | HCA INC | 4.75% | 05/01/2023 | 08/06/2013 | 2,000,000.00 | 1,880,000.00 | 2,060,000.00 | 1,970,000.00 | 0.00 | (90,000.00) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **1,880,000.00** | **2,060,000.00** | **1,970,000.00** | **0.00** | **(90,000.00)** |
| 404280BQ1 | HSBC HOLDING PLC | 3.24% | 05/18/2021 | 05/10/2018 | 3,745,000.00 | 3,745,000.00 | 3,745,000.00 | 3,689,426.00 | 0.00 | (55,574.00) |
| | **Totals for Cusip** | | | | **3,745,000.00** | **3,745,000.00** | **3,745,000.00** | **3,689,426.00** | **0.00** | **(55,574.00)** |
| 40573LAS5 | HALFMOON PARENT INC | 4.38% | 10/15/2028 | 09/06/2018 | 3,805,000.00 | 3,799,939.35 | 3,799,939.35 | 3,826,235.32 | 26,295.97 | 0.00 |
| | **Totals for Cusip** | | | | **3,805,000.00** | **3,799,939.35** | **3,799,939.35** | **3,826,235.32** | **26,295.97** | **0.00** |
| 416518AB4 | HARTFORD FINL SVCS GRP | 5.12% | 04/15/2022 | 04/02/2012 | 2,010,000.00 | 1,999,065.60 | 2,193,462.97 | 2,107,030.06 | 0.00 | (86,432.91) |
| | **Totals for Cusip** | | | | **2,010,000.00** | **1,999,065.60** | **2,193,462.97** | **2,107,030.06** | **0.00** | **(86,432.91)** |
| 42824CAZ2 | HP ENTERPRISE CO | 2.10% | 10/04/2019 | 04/09/2018 | 315,000.00 | 311,472.00 | 311,472.00 | 311,450.55 | 0.00 | (21.45) |
| | **Totals for Cusip** | | | | **315,000.00** | **311,472.00** | **311,472.00** | **311,450.55** | **0.00** | **(21.45)** |
| 44965UAA2 | ILFC E-CAPITAL TRUST | 4.80% | 12/21/2065 | 02/29/2012 | 590,000.00 | 427,750.00 | 569,350.00 | 460,200.00 | 0.00 | (109,150.00) |
| | **Totals for Cusip** | | | | **590,000.00** | **427,750.00** | **569,350.00** | **460,200.00** | **0.00** | **(109,150.00)** |
| 454889AS5 | INDIANA MICHIGAN POWER | 3.85% | 05/15/2028 | 04/30/2018 | 5,600,000.00 | 5,582,360.00 | 5,582,360.00 | 5,631,557.90 | 49,197.90 | 0.00 |
| | **Totals for Cusip** | | | | **5,600,000.00** | **5,582,360.00** | **5,582,360.00** | **5,631,557.90** | **49,197.90** | **0.00** |
| 460146CF8 | INTERNATIONAL PAPER COMPANY | 7.30% | 11/15/2039 | 11/30/2009 | 2,535,000.00 | 2,528,434.35 | 3,571,042.51 | 2,988,079.31 | 0.00 | (582,963.20) |
| 460146CF8 | INTERNATIONAL PAPER COMPANY | 7.30% | 11/15/2039 | 02/29/2012 | 750,000.00 | 964,886.25 | 1,056,521.45 | 884,047.13 | 0.00 | (172,474.32) |
| | **Totals for Cusip** | | | | **3,285,000.00** | **3,493,320.60** | **4,627,563.96** | **3,872,126.44** | **0.00** | **(755,437.52)** |
| 46507MAB8 | ISRAEL ELECTRIC CORP LTD | 9.38% | 01/28/2020 | 03/01/2018 | 2,470,000.00 | 2,744,787.50 | 2,744,787.50 | 2,615,730.00 | 0.00 | (129,057.50) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **2,470,000.00** | **2,744,787.50** | **2,744,787.50** | **2,615,730.00** | **0.00** | **(129,057.50)** |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 11/21/2013 | 1,940,000.00 | 2,308,747.44 | 2,257,540.50 | 2,181,113.93 | 0.00 | (76,426.57) |
| | **Totals for Cusip** | | | | **1,940,000.00** | **2,308,747.44** | **2,257,540.50** | **2,181,113.93** | **0.00** | **(76,426.57)** |
| 46625HHA1 | JP MORGAN CHASE & CO | 5.99% | 01/30/3100 | 04/16/2008 | 3,013,000.00 | 3,013,000.00 | 3,050,662.50 | 2,971,571.25 | 0.00 | (79,091.25) |
| | **Totals for Cusip** | | | | **3,013,000.00** | **3,013,000.00** | **3,050,662.50** | **2,971,571.25** | **0.00** | **(79,091.25)** |
| 46625HHU7 | JP MORGAN CHASE & CO | 4.25% | 10/15/2020 | 10/14/2010 | 1,500,000.00 | 1,492,650.00 | 1,572,779.00 | 1,527,029.12 | 0.00 | (45,749.88) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,492,650.00** | **1,572,779.00** | **1,527,029.12** | **0.00** | **(45,749.88)** |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 09/03/2014 | 3,400,000.00 | 3,382,150.00 | 3,546,617.38 | 3,345,516.84 | 0.00 | (201,100.54) |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 10/03/2014 | 3,250,000.00 | 3,219,807.50 | 3,390,148.97 | 3,197,920.51 | 0.00 | (192,228.46) |
| | **Totals for Cusip** | | | | **6,650,000.00** | **6,601,957.50** | **6,936,766.35** | **6,543,437.35** | **0.00** | **(393,329.00)** |
| 46647PAL0 | JPMORGAN CHASE & CO | 3.96% | 11/15/2048 | 11/03/2017 | 3,755,000.00 | 3,755,000.00 | 3,877,138.17 | 3,323,783.20 | 0.00 | (553,354.97) |
| | **Totals for Cusip** | | | | **3,755,000.00** | **3,755,000.00** | **3,877,138.17** | **3,323,783.20** | **0.00** | **(553,354.97)** |
| 46647PAR7 | JPMORGAN CHASE & CO | 4.00% | 04/23/2029 | 05/10/2018 | 2,030,000.00 | 2,008,786.50 | 2,008,786.50 | 1,990,135.10 | 0.00 | (18,651.40) |
| | **Totals for Cusip** | | | | **2,030,000.00** | **2,008,786.50** | **2,008,786.50** | **1,990,135.10** | **0.00** | **(18,651.40)** |
| 472319AM4 | JEFFERIES GROUP INC | 6.50% | 01/20/2043 | 01/15/2013 | 1,220,000.00 | 1,205,238.00 | 1,439,087.75 | 1,235,183.23 | 0.00 | (203,904.52) |
| | **Totals for Cusip** | | | | **1,220,000.00** | **1,205,238.00** | **1,439,087.75** | **1,235,183.23** | **0.00** | **(203,904.52)** |
| 48125LRN4 | JPMORGAN CHASE BK | 3.09% | 04/26/2021 | 04/19/2018 | 7,500,000.00 | 7,500,000.00 | 7,500,000.00 | 7,469,683.43 | 0.00 | (30,316.57) |
| | **Totals for Cusip** | | | | **7,500,000.00** | **7,500,000.00** | **7,500,000.00** | **7,469,683.43** | **0.00** | **(30,316.57)** |
| 48126HAC4 | JPMORGAN CHASE & CO | 6.10% | 01/30/3100 | 09/18/2014 | 3,575,000.00 | 3,575,000.00 | 3,928,210.00 | 3,552,656.25 | 0.00 | (375,553.75) |
| | **Totals for Cusip** | | | | **3,575,000.00** | **3,575,000.00** | **3,928,210.00** | **3,552,656.25** | **0.00** | **(375,553.75)** |
| 48667QAM7 | KAZMUNAIGAZ FINANCE | 3.88% | 04/19/2022 | 05/05/2017 | 600,000.00 | 603,600.00 | 609,000.00 | 589,884.00 | 0.00 | (19,116.00) |
| | **Totals for Cusip** | | | | **600,000.00** | **603,600.00** | **609,000.00** | **589,884.00** | **0.00** | **(19,116.00)** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 02/29/2012 | 40,000.00 | 49,330.32 | 47,151.10 | 44,594.43 | 0.00 | (2,556.67) |
| | **Totals for Cusip** | | | | **40,000.00** | **49,330.32** | **47,151.10** | **44,594.43** | **0.00** | **(2,556.67)** |
| 50077LAB2 | KRAFT HEINZ FOODS CO | 4.38% | 06/01/2046 | 08/16/2016 | 835,000.00 | 832,321.85 | 827,108.94 | 687,894.99 | 0.00 | (139,213.95) |
| | **Totals for Cusip** | | | | **835,000.00** | **832,321.85** | **827,108.94** | **687,894.99** | **0.00** | **(139,213.95)** |
| 50077LAL0 | KRAFT HEINZ FOODS CO | 5.00% | 07/15/2035 | 08/16/2016 | 1,535,000.00 | 1,520,857.23 | 1,675,870.66 | 1,440,563.44 | 0.00 | (235,307.22) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,535,000.00** | **1,520,857.23** | **1,675,870.66** | **1,440,563.44** | **0.00** | **(235,307.22)** |
| 525ESC1H2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 04/04/2016 | 03/22/2006 | 1,805,000.00 | 954,431.10 | 55,053.87 | 34,295.00 | 0.00 | (20,758.87) |
| 525ESC1H2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 04/04/2016 | 03/22/2006 | 560,000.00 | 296,111.58 | 17,080.42 | 10,640.00 | 0.00 | (6,440.42) |
| 525ESC1H2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 04/04/2016 | 03/31/2006 | 800,000.00 | 414,616.56 | 24,400.61 | 15,200.00 | 0.00 | (9,200.61) |
| | **Totals for Cusip** | | | | **3,165,000.00** | **1,665,159.24** | **96,534.90** | **60,135.00** | **0.00** | **(36,399.90)** |
| 525ESC2W8 | LEHMAN BROTHERS HOLDINGS | 0.00% | 02/06/2012 | 01/09/2007 | 3,470,000.00 | 1,884,392.65 | 106,830.22 | 65,930.00 | 0.00 | (40,900.22) |
| | **Totals for Cusip** | | | | **3,470,000.00** | **1,884,392.65** | **106,830.22** | **65,930.00** | **0.00** | **(40,900.22)** |
| 525ESC6Y0 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/27/2027 | 09/19/2007 | 1,050,000.00 | 556,460.88 | 33,052.63 | 19,950.00 | 0.00 | (13,102.63) |
| | **Totals for Cusip** | | | | **1,050,000.00** | **556,460.88** | **33,052.63** | **19,950.00** | **0.00** | **(13,102.63)** |
| 53079EAE4 | LIBERTY MUTUAL GROUP | 7.00% | 03/15/2034 | 02/11/2005 | 560,000.00 | 598,628.80 | 734,972.55 | 686,264.04 | 0.00 | (48,708.51) |
| 53079EAE4 | LIBERTY MUTUAL GROUP | 7.00% | 03/15/2034 | 02/11/2005 | 1,070,000.00 | 1,141,615.10 | 1,404,322.55 | 1,311,254.51 | 0.00 | (93,068.04) |
| 53079EAE4 | LIBERTY MUTUAL GROUP | 7.00% | 03/15/2034 | 03/31/2006 | 385,000.00 | 385,635.25 | 505,293.63 | 471,806.53 | 0.00 | (33,487.10) |
| | **Totals for Cusip** | | | | **2,015,000.00** | **2,125,879.15** | **2,644,588.73** | **2,469,325.08** | **0.00** | **(175,263.65)** |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 965,000.00 | 962,732.25 | 1,287,685.11 | 1,144,407.47 | 0.00 | (143,277.64) |
| | **Totals for Cusip** | | | | **965,000.00** | **962,732.25** | **1,287,685.11** | **1,144,407.47** | **0.00** | **(143,277.64)** |
| 532716AU1 | LIMITED BRANDS | 5.62% | 02/15/2022 | 01/29/2013 | 2,500,000.00 | 2,712,500.00 | 2,665,625.00 | 2,490,625.00 | 0.00 | (175,000.00) |
| 532716AU1 | LIMITED BRANDS | 5.62% | 02/15/2022 | 06/12/2013 | 1,000,000.00 | 1,055,000.00 | 1,066,250.00 | 996,250.00 | 0.00 | (70,000.00) |
| | **Totals for Cusip** | | | | **3,500,000.00** | **3,767,500.00** | **3,731,875.00** | **3,486,875.00** | **0.00** | **(245,000.00)** |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 10/03/2007 | 1,082,000.00 | 1,076,362.78 | 1,394,658.26 | 1,277,600.93 | 0.00 | (117,057.33) |
| | **Totals for Cusip** | | | | **1,082,000.00** | **1,076,362.78** | **1,394,658.26** | **1,277,600.93** | **0.00** | **(117,057.33)** |
| 552081AG6 | LYONDELLBASELL IND NV | 5.00% | 04/15/2019 | 09/07/2012 | 1,060,000.00 | 1,148,775.00 | 1,088,330.63 | 1,061,153.32 | 0.00 | (27,177.31) |
| | **Totals for Cusip** | | | | **1,060,000.00** | **1,148,775.00** | **1,088,330.63** | **1,061,153.32** | **0.00** | **(27,177.31)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 10/26/2016 | 385,000.00 | 374,400.95 | 407,426.49 | 324,253.60 | 0.00 | (83,172.89) |
| | **Totals for Cusip** | | | | **385,000.00** | **374,400.95** | **407,426.49** | **324,253.60** | **0.00** | **(83,172.89)** |
| 55336VAL4 | MPLX LP | 5.20% | 03/01/2047 | 02/07/2017 | 240,000.00 | 238,329.60 | 263,382.35 | 220,919.34 | 0.00 | (42,463.01) |
| | **Totals for Cusip** | | | | **240,000.00** | **238,329.60** | **263,382.35** | **220,919.34** | **0.00** | **(42,463.01)** |
| 55336VAM2 | MPLX LP | 4.50% | 04/15/2038 | 02/06/2018 | 3,750,000.00 | 3,688,425.00 | 3,688,425.00 | 3,275,051.63 | 0.00 | (413,373.37) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **3,750,000.00** | **3,688,425.00** | **3,688,425.00** | **3,275,051.63** | **0.00** | **(413,373.37)** |
| 55616XAF4 | MACYS RETAIL HLDGS INC | 3.88% | 01/15/2022 | 01/10/2012 | 245,000.00 | 243,013.05 | 246,548.46 | 242,449.20 | 0.00 | (4,099.26) |
| | **Totals for Cusip** | | | | **245,000.00** | **243,013.05** | **246,548.46** | **242,449.20** | **0.00** | **(4,099.26)** |
| 55616XAH0 | MACYS RETAIL HLDGS INC | 2.88% | 02/15/2023 | 11/13/2014 | 500,000.00 | 480,695.00 | 469,377.46 | 462,958.50 | 0.00 | (6,418.96) |
| | **Totals for Cusip** | | | | **500,000.00** | **480,695.00** | **469,377.46** | **462,958.50** | **0.00** | **(6,418.96)** |
| 565122AA6 | MAPLE ESCROW SUB | 3.55% | 05/25/2021 | 05/14/2018 | 2,040,000.00 | 2,040,000.00 | 2,040,000.00 | 2,036,909.62 | 0.00 | (3,090.38) |
| | **Totals for Cusip** | | | | **2,040,000.00** | **2,040,000.00** | **2,040,000.00** | **2,036,909.62** | **0.00** | **(3,090.38)** |
| 570535AP9 | MARKEL CORP | 5.00% | 03/30/2043 | 03/05/2013 | 220,000.00 | 215,996.00 | 246,932.21 | 219,428.83 | 0.00 | (27,503.38) |
| | **Totals for Cusip** | | | | **220,000.00** | **215,996.00** | **246,932.21** | **219,428.83** | **0.00** | **(27,503.38)** |
| 571903AK9 | MARRIOTT INTERNATIONAL INC | 3.25% | 09/15/2022 | 09/05/2012 | 2,195,000.00 | 2,188,656.45 | 2,235,297.63 | 2,149,602.99 | 0.00 | (85,694.64) |
| | **Totals for Cusip** | | | | **2,195,000.00** | **2,188,656.45** | **2,235,297.63** | **2,149,602.99** | **0.00** | **(85,694.64)** |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 230,000.00 | 218,881.80 | 245,500.18 | 224,405.25 | 0.00 | (21,094.93) |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 170,000.00 | 158,890.50 | 181,456.65 | 165,864.75 | 0.00 | (15,591.90) |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 180,000.00 | 168,724.80 | 192,130.57 | 175,621.50 | 0.00 | (16,509.07) |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 320,000.00 | 302,697.60 | 341,565.46 | 312,215.99 | 0.00 | (29,349.47) |
| | **Totals for Cusip** | | | | **900,000.00** | **849,194.70** | **960,652.86** | **878,107.49** | **0.00** | **(82,545.37)** |
| 609207AN5 | MONDELEZ INTERNATIONAL | 3.00% | 05/07/2020 | 05/03/2018 | 4,485,000.00 | 4,478,093.10 | 4,478,093.10 | 4,468,375.14 | 0.00 | (9,717.96) |
| | **Totals for Cusip** | | | | **4,485,000.00** | **4,478,093.10** | **4,478,093.10** | **4,468,375.14** | **0.00** | **(9,717.96)** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 10/03/2014 | 2,880,000.00 | 2,870,899.20 | 3,017,832.83 | 2,798,796.41 | 0.00 | (219,036.42) |
| | **Totals for Cusip** | | | | **2,880,000.00** | **2,870,899.20** | **3,017,832.83** | **2,798,796.41** | **0.00** | **(219,036.42)** |
| 61744YAK4 | MORGAN STANLEY | 3.59% | 07/22/2028 | 08/02/2018 | 605,000.00 | 575,276.35 | 575,276.35 | 572,029.76 | 0.00 | (3,246.59) |
| | **Totals for Cusip** | | | | **605,000.00** | **575,276.35** | **575,276.35** | **572,029.76** | **0.00** | **(3,246.59)** |
| 61744YAP3 | MORGAN STANLEY | 3.77% | 01/24/2029 | 03/28/2018 | 2,300,000.00 | 2,256,415.00 | 2,256,415.00 | 2,200,582.04 | 0.00 | (55,832.96) |
| 61744YAP3 | MORGAN STANLEY | 3.77% | 01/24/2029 | 05/07/2018 | 1,460,000.00 | 1,405,337.60 | 1,405,337.60 | 1,396,891.21 | 0.00 | (8,446.39) |
| | **Totals for Cusip** | | | | **3,760,000.00** | **3,661,752.60** | **3,661,752.60** | **3,597,473.25** | **0.00** | **(64,279.35)** |
| 61744YAR9 | MORGAN STANLEY | 4.46% | 04/22/2039 | 08/28/2018 | 770,000.00 | 771,062.60 | 771,062.60 | 745,505.10 | 0.00 | (25,557.50) |
| | **Totals for Cusip** | | | | **770,000.00** | **771,062.60** | **771,062.60** | **745,505.10** | **0.00** | **(25,557.50)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 04/22/2015 | 3,400,000.00 | 3,552,932.00 | 3,523,628.39 | 3,394,006.75 | 0.00 | (129,621.64) |
| **Totals for Cusip** | | | | | **3,400,000.00** | **3,552,932.00** | **3,523,628.39** | **3,394,006.75** | **0.00** | **(129,621.64)** |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 04/27/2016 | 2,875,000.00 | 2,976,631.25 | 2,996,803.57 | 2,804,191.94 | 0.00 | (192,611.63) |
| **Totals for Cusip** | | | | | **2,875,000.00** | **2,976,631.25** | **2,996,803.57** | **2,804,191.94** | **0.00** | **(192,611.63)** |
| 61746BEG7 | MORGAN STANLEY | 4.38% | 01/22/2047 | 01/17/2017 | 2,470,000.00 | 2,453,253.40 | 2,707,569.44 | 2,337,705.96 | 0.00 | (369,863.48) |
| **Totals for Cusip** | | | | | **2,470,000.00** | **2,453,253.40** | **2,707,569.44** | **2,337,705.96** | **0.00** | **(369,863.48)** |
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 07/21/2011 | 70,000.00 | 69,979.00 | 76,568.69 | 73,358.93 | 0.00 | (3,209.76) |
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 10/27/2011 | 4,550,000.00 | 4,483,251.50 | 4,976,965.04 | 4,768,330.57 | 0.00 | (208,634.47) |
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 10/01/2013 | 28,000.00 | 30,782.08 | 30,627.48 | 29,343.57 | 0.00 | (1,283.91) |
| **Totals for Cusip** | | | | | **4,648,000.00** | **4,584,012.58** | **5,084,161.21** | **4,871,033.07** | **0.00** | **(213,128.14)** |
| 61747YCJ2 | MORGAN STANLEY | 5.62% | 09/23/2019 | 09/16/2009 | 4,950,000.00 | 4,929,457.50 | 5,216,381.97 | 5,023,254.36 | 0.00 | (193,127.61) |
| **Totals for Cusip** | | | | | **4,950,000.00** | **4,929,457.50** | **5,216,381.97** | **5,023,254.36** | **0.00** | **(193,127.61)** |
| 61761JQK8 | MORGAN STANLEY | 5.45% | 01/30/3100 | 04/22/2014 | 2,325,000.00 | 2,325,000.00 | 2,386,612.50 | 2,261,341.50 | 0.00 | (125,271.00) |
| **Totals for Cusip** | | | | | **2,325,000.00** | **2,325,000.00** | **2,386,612.50** | **2,261,341.50** | **0.00** | **(125,271.00)** |
| 61945CAD5 | MOSAIC COMPANY | 5.45% | 11/15/2033 | 11/07/2013 | 900,000.00 | 896,634.00 | 980,148.95 | 925,067.61 | 0.00 | (55,081.34) |
| **Totals for Cusip** | | | | | **900,000.00** | **896,634.00** | **980,148.95** | **925,067.61** | **0.00** | **(55,081.34)** |
| 61945CAE3 | MOSAIC COMPANY | 5.62% | 11/15/2043 | 11/07/2013 | 610,000.00 | 609,469.30 | 657,252.99 | 619,625.28 | 0.00 | (37,627.71) |
| **Totals for Cusip** | | | | | **610,000.00** | **609,469.30** | **657,252.99** | **619,625.28** | **0.00** | **(37,627.71)** |
| 629377BY7 | NRG ENERGY INC | 6.25% | 05/01/2024 | 01/26/2015 | 175,000.00 | 175,000.00 | 183,312.50 | 177,625.00 | 0.00 | (5,687.50) |
| **Totals for Cusip** | | | | | **175,000.00** | **175,000.00** | **183,312.50** | **177,625.00** | **0.00** | **(5,687.50)** |
| 62944BAR5 | BK NEDERLANDSE GEMEENTEN | 2.62% | 04/28/2021 | 01/25/2016 | 7,192,000.00 | 7,422,266.05 | 7,266,569.46 | 7,186,251.94 | 0.00 | (80,317.52) |
| **Totals for Cusip** | | | | | **7,192,000.00** | **7,422,266.05** | **7,266,569.46** | **7,186,251.94** | **0.00** | **(80,317.52)** |
| 63946BAH3 | NBC UNIVERSAL MEDIA LLC | 2.88% | 01/15/2023 | 01/24/2018 | 505,000.00 | 506,136.25 | 506,136.25 | 495,769.80 | 0.00 | (10,366.45) |
| **Totals for Cusip** | | | | | **505,000.00** | **506,136.25** | **506,136.25** | **495,769.80** | **0.00** | **(10,366.45)** |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 04/20/2009 | 635,000.00 | 635,000.00 | 980,135.20 | 894,715.00 | 0.00 | (85,420.20) |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 05/13/2010 | 1,375,000.00 | 1,647,662.50 | 2,122,340.00 | 1,937,375.00 | 0.00 | (184,965.00) |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 05/17/2010 | 555,000.00 | 673,992.00 | 856,653.60 | 781,995.00 | 0.00 | (74,658.60) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 02/29/2012 | 925,000.00 | 1,330,640.25 | 1,427,756.00 | 1,303,325.00 | 0.00 | (124,431.00) |
| | **Totals for Cusip** | | | | **3,490,000.00** | **4,287,294.75** | **5,386,884.80** | **4,917,410.00** | **0.00** | **(469,474.80)** |
| 651229AW6 | NEWELL BRANDS INC | 4.20% | 04/01/2026 | 03/18/2016 | 1,420,000.00 | 1,417,131.60 | 1,483,059.69 | 1,387,793.32 | 0.00 | (95,266.37) |
| | **Totals for Cusip** | | | | **1,420,000.00** | **1,417,131.60** | **1,483,059.69** | **1,387,793.32** | **0.00** | **(95,266.37)** |
| 65473QBE2 | NISOURCE FINANCE CORP | 3.49% | 05/15/2027 | 05/11/2017 | 6,170,000.00 | 6,169,012.80 | 6,280,079.77 | 5,887,687.89 | 0.00 | (392,391.88) |
| | **Totals for Cusip** | | | | **6,170,000.00** | **6,169,012.80** | **6,280,079.77** | **5,887,687.89** | **0.00** | **(392,391.88)** |
| 655044AJ4 | NOBLE ENERGY INC | 5.05% | 11/15/2044 | 07/28/2016 | 1,535,000.00 | 1,518,237.80 | 1,644,214.45 | 1,322,198.13 | 0.00 | (322,016.32) |
| | **Totals for Cusip** | | | | **1,535,000.00** | **1,518,237.80** | **1,644,214.45** | **1,322,198.13** | **0.00** | **(322,016.32)** |
| 655844AW8 | NORFOLK SOUTHERN CORP | 5.59% | 05/17/2025 | 08/10/2007 | 102,000.00 | 92,814.90 | 116,983.03 | 112,973.32 | 0.00 | (4,009.71) |
| | **Totals for Cusip** | | | | **102,000.00** | **92,814.90** | **116,983.03** | **112,973.32** | **0.00** | **(4,009.71)** |
| 655855FA7 | NORFOLK SOUTHERN RAILWAY | 9.75% | 06/15/2020 | 07/01/2009 | 2,610,000.00 | 3,468,990.15 | 3,044,260.02 | 2,853,313.75 | 0.00 | (190,946.27) |
| | **Totals for Cusip** | | | | **2,610,000.00** | **3,468,990.15** | **3,044,260.02** | **2,853,313.75** | **0.00** | **(190,946.27)** |
| 665772CQ0 | NORTHERN STATES PWR MINN | 3.60% | 09/15/2047 | 09/06/2017 | 3,300,000.00 | 3,267,099.00 | 3,357,883.82 | 3,020,799.80 | 0.00 | (337,084.02) |
| | **Totals for Cusip** | | | | **3,300,000.00** | **3,267,099.00** | **3,357,883.82** | **3,020,799.80** | **0.00** | **(337,084.02)** |
| 668131AA3 | NORTHWEST MUTUAL LIFE | 6.06% | 03/30/2040 | 03/23/2010 | 220,000.00 | 220,000.00 | 295,358.31 | 267,480.67 | 0.00 | (27,877.64) |
| | **Totals for Cusip** | | | | **220,000.00** | **220,000.00** | **295,358.31** | **267,480.67** | **0.00** | **(27,877.64)** |
| 67019EAB3 | NSTAR | 4.50% | 11/15/2019 | 11/12/2009 | 1,375,000.00 | 1,363,546.25 | 1,424,155.22 | 1,387,645.22 | 0.00 | (36,510.00) |
| | **Totals for Cusip** | | | | **1,375,000.00** | **1,363,546.25** | **1,424,155.22** | **1,387,645.22** | **0.00** | **(36,510.00)** |
| 67740QAF3 | OHIO NAT FINANCIAL SERVICES | 6.38% | 04/30/2020 | 04/20/2010 | 1,635,000.00 | 1,626,285.45 | 1,759,963.67 | 1,688,275.97 | 0.00 | (71,687.70) |
| | **Totals for Cusip** | | | | **1,635,000.00** | **1,626,285.45** | **1,759,963.67** | **1,688,275.97** | **0.00** | **(71,687.70)** |
| 682680AT0 | ONEOK INC | 4.95% | 07/13/2047 | 07/10/2017 | 590,000.00 | 582,642.70 | 613,826.60 | 545,041.71 | 0.00 | (68,784.89) |
| | **Totals for Cusip** | | | | **590,000.00** | **582,642.70** | **613,826.60** | **545,041.71** | **0.00** | **(68,784.89)** |
| 68268NAD5 | ONEOK PARTNERS LP | 6.85% | 10/15/2037 | 11/02/2016 | 1,375,000.00 | 1,595,770.00 | 1,715,332.03 | 1,545,512.24 | 0.00 | (169,819.79) |
| | **Totals for Cusip** | | | | **1,375,000.00** | **1,595,770.00** | **1,715,332.03** | **1,545,512.24** | **0.00** | **(169,819.79)** |
| 68268NAJ2 | ONEOK PARTNERS LP | 3.38% | 10/01/2022 | 11/14/2016 | 4,227,000.00 | 4,254,179.61 | 4,256,619.69 | 4,150,308.78 | 0.00 | (106,310.91) |
| | **Totals for Cusip** | | | | **4,227,000.00** | **4,254,179.61** | **4,256,619.69** | **4,150,308.78** | **0.00** | **(106,310.91)** |
| 68389XAV7 | ORACLE CORP | 4.30% | 07/08/2034 | 06/30/2014 | 2,545,000.00 | 2,543,982.00 | 2,828,378.39 | 2,554,649.37 | 0.00 | (273,729.02) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **2,545,000.00** | **2,543,982.00** | **2,828,378.39** | **2,554,649.37** | **0.00** | **(273,729.02)** |
| 693304AH0 | EXELON CORP | 5.95% | 10/01/2036 | 09/18/2006 | 940,000.00 | 937,114.20 | 1,250,303.83 | 1,121,427.34 | 0.00 | (128,876.49) |
| | **Totals for Cusip** | | | | **940,000.00** | **937,114.20** | **1,250,303.83** | **1,121,427.34** | **0.00** | **(128,876.49)** |
| 69352PAJ2 | PPL CAPITAL FUNDING INC | 5.00% | 03/15/2044 | 03/27/2018 | 1,310,000.00 | 1,427,729.70 | 1,427,729.70 | 1,335,326.27 | 0.00 | (92,403.43) |
| | **Totals for Cusip** | | | | **1,310,000.00** | **1,427,729.70** | **1,427,729.70** | **1,335,326.27** | **0.00** | **(92,403.43)** |
| 69352PAM5 | PPL CAPITAL FUNDING INC | 4.00% | 09/15/2047 | 09/06/2017 | 2,560,000.00 | 2,529,075.20 | 2,630,505.45 | 2,281,434.70 | 0.00 | (349,070.75) |
| | **Totals for Cusip** | | | | **2,560,000.00** | **2,529,075.20** | **2,630,505.45** | **2,281,434.70** | **0.00** | **(349,070.75)** |
| 693627AY7 | PSI ENERGY | 6.12% | 10/15/2035 | 10/18/2005 | 1,222,000.00 | 1,221,352.34 | 1,604,040.91 | 1,505,613.99 | 0.00 | (98,426.92) |
| | **Totals for Cusip** | | | | **1,222,000.00** | **1,221,352.34** | **1,604,040.91** | **1,505,613.99** | **0.00** | **(98,426.92)** |
| 694308HP5 | PACIFIC GAS & ELECTRIC | 2.95% | 03/01/2026 | 04/24/2017 | 5,310,000.00 | 5,255,572.50 | 5,169,766.35 | 4,365,809.36 | 0.00 | (803,956.99) |
| | **Totals for Cusip** | | | | **5,310,000.00** | **5,255,572.50** | **5,169,766.35** | **4,365,809.36** | **0.00** | **(803,956.99)** |
| 698299BD5 | REPUBLIC OF PANAMA | 4.00% | 09/22/2024 | 09/15/2014 | 1,435,000.00 | 1,424,596.25 | 1,526,122.50 | 1,447,211.85 | 0.00 | (78,910.65) |
| | **Totals for Cusip** | | | | **1,435,000.00** | **1,424,596.25** | **1,526,122.50** | **1,447,211.85** | **0.00** | **(78,910.65)** |
| 708696BY4 | PENNSYLVANIA ELECTRIC CO | 3.25% | 03/15/2028 | 09/05/2017 | 1,255,000.00 | 1,253,217.90 | 1,234,864.87 | 1,174,593.51 | 0.00 | (60,271.36) |
| | **Totals for Cusip** | | | | **1,255,000.00** | **1,253,217.90** | **1,234,864.87** | **1,174,593.51** | **0.00** | **(60,271.36)** |
| 71270QEB8 | PEOPLES UNITED BANK | 4.00% | 07/15/2024 | 06/23/2014 | 380,000.00 | 377,754.20 | 383,790.72 | 381,012.86 | 0.00 | (2,777.86) |
| | **Totals for Cusip** | | | | **380,000.00** | **377,754.20** | **383,790.72** | **381,012.86** | **0.00** | **(2,777.86)** |
| 71647NAM1 | PETROBRAS GLOBAL FINANCE | 6.25% | 03/17/2024 | 04/02/2018 | 1,260,000.00 | 1,331,820.00 | 1,331,820.00 | 1,278,270.00 | 0.00 | (53,550.00) |
| | **Totals for Cusip** | | | | **1,260,000.00** | **1,331,820.00** | **1,331,820.00** | **1,278,270.00** | **0.00** | **(53,550.00)** |
| 71647NAV1 | PETROBRAS GLOBAL FINANCE | 5.30% | 01/27/2025 | 09/20/2018 | 1,445,000.00 | 1,445,000.00 | 1,445,000.00 | 1,379,975.00 | 0.00 | (65,025.00) |
| | **Totals for Cusip** | | | | **1,445,000.00** | **1,445,000.00** | **1,445,000.00** | **1,379,975.00** | **0.00** | **(65,025.00)** |
| 71647NAZ2 | PETROBRAS GLOBAL FINANCE | 5.75% | 02/01/2029 | 01/25/2018 | 1,485,000.00 | 1,461,269.70 | 1,461,269.70 | 1,373,625.00 | 0.00 | (87,644.70) |
| | **Totals for Cusip** | | | | **1,485,000.00** | **1,461,269.70** | **1,461,269.70** | **1,373,625.00** | **0.00** | **(87,644.70)** |
| 71654QAX0 | PETRO MEXICANOS | 5.50% | 01/21/2021 | 11/19/2012 | 2,570,000.00 | 3,017,180.00 | 2,726,770.00 | 2,559,642.90 | 0.00 | (167,127.10) |
| 71654QAX0 | PETRO MEXICANOS | 5.50% | 01/21/2021 | 07/05/2017 | 1,000,000.00 | 1,052,500.00 | 1,061,000.00 | 995,970.00 | 0.00 | (65,030.00) |
| 71654QAX0 | PETRO MEXICANOS | 5.50% | 01/21/2021 | 07/07/2017 | 500,000.00 | 524,500.00 | 530,500.00 | 497,985.00 | 0.00 | (32,515.00) |
| | **Totals for Cusip** | | | | **4,070,000.00** | **4,594,180.00** | **4,318,270.00** | **4,053,597.90** | **0.00** | **(264,672.10)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 71654QAZ5 | PETRO MEXICANOS | 6.50% | 06/02/2041 | 07/05/2016 | 1,484,000.00 | 1,558,200.00 | 1,526,294.00 | 1,228,752.00 | 0.00 | (297,542.00) |
| 71654QAZ5 | PETRO MEXICANOS | 6.50% | 06/02/2041 | 07/06/2016 | 731,000.00 | 763,895.00 | 751,833.50 | 605,268.00 | 0.00 | (146,565.50) |
| **Totals for Cusip** | | | | | **2,215,000.00** | **2,322,095.00** | **2,278,127.50** | **1,834,020.00** | **0.00** | **(444,107.50)** |
| 71654QCB6 | PETRO MEXICANOS | 6.88% | 08/04/2026 | 02/27/2017 | 500,000.00 | 548,500.00 | 566,875.00 | 486,000.00 | 0.00 | (80,875.00) |
| 71654QCB6 | PETRO MEXICANOS | 6.88% | 08/04/2026 | 02/27/2017 | 500,000.00 | 548,000.00 | 566,875.00 | 486,000.00 | 0.00 | (80,875.00) |
| 71654QCB6 | PETRO MEXICANOS | 6.88% | 08/04/2026 | 04/26/2017 | 1,350,000.00 | 1,508,625.00 | 1,530,562.50 | 1,312,200.00 | 0.00 | (218,362.50) |
| **Totals for Cusip** | | | | | **2,350,000.00** | **2,605,125.00** | **2,664,312.50** | **2,284,200.00** | **0.00** | **(380,112.50)** |
| 71654QCC4 | PETRO MEXICANOS | 6.75% | 09/21/2047 | 03/23/2018 | 1,930,000.00 | 1,893,709.81 | 1,893,709.81 | 1,595,897.70 | 0.00 | (297,812.11) |
| 71654QCC4 | PETRO MEXICANOS | 6.75% | 09/21/2047 | 06/25/2018 | 475,000.00 | 448,875.00 | 448,875.00 | 392,772.75 | 0.00 | (56,102.25) |
| **Totals for Cusip** | | | | | **2,405,000.00** | **2,342,584.81** | **2,342,584.81** | **1,988,670.45** | **0.00** | **(353,914.36)** |
| 71654QCE0 | PETROLEOS MEXICANOS | 5.38% | 03/13/2022 | 03/23/2018 | 855,000.00 | 851,218.68 | 851,218.68 | 837,472.50 | 0.00 | (13,746.18) |
| **Totals for Cusip** | | | | | **855,000.00** | **851,218.68** | **851,218.68** | **837,472.50** | **0.00** | **(13,746.18)** |
| 71654QCL4 | PETRO MEXICANOS | 6.35% | 02/12/2048 | 12/18/2018 | 85,000.00 | 85,000.00 | 85,000.00 | 68,000.00 | 0.00 | (17,000.00) |
| **Totals for Cusip** | | | | | **85,000.00** | **85,000.00** | **85,000.00** | **68,000.00** | **0.00** | **(17,000.00)** |
| 731011AT9 | REPUBLIC OF POLAND | 3.00% | 03/17/2023 | 09/10/2012 | 3,025,000.00 | 2,978,052.00 | 3,075,650.60 | 2,985,826.25 | 0.00 | (89,824.35) |
| **Totals for Cusip** | | | | | **3,025,000.00** | **2,978,052.00** | **3,075,650.60** | **2,985,826.25** | **0.00** | **(89,824.35)** |
| 74251VAF9 | PRINCIPAL FINANCIAL GROUP INC | 4.62% | 09/15/2042 | 09/05/2012 | 290,000.00 | 289,483.80 | 323,012.85 | 280,278.58 | 0.00 | (42,734.27) |
| **Totals for Cusip** | | | | | **290,000.00** | **289,483.80** | **323,012.85** | **280,278.58** | **0.00** | **(42,734.27)** |
| 742651DP4 | PRIVATE EXPORT FUNDING | 2.45% | 07/15/2024 | 01/07/2016 | 135,000.00 | 132,992.55 | 134,368.20 | 133,194.78 | 0.00 | (1,173.42) |
| **Totals for Cusip** | | | | | **135,000.00** | **132,992.55** | **134,368.20** | **133,194.78** | **0.00** | **(1,173.42)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 600,000.00 | 643,392.00 | 629,979.60 | 611,980.20 | 0.00 | (17,999.40) |
| **Totals for Cusip** | | | | | **600,000.00** | **643,392.00** | **629,979.60** | **611,980.20** | **0.00** | **(17,999.40)** |
| 74456QBU9 | PUBLIC SERVICE ELECTRIC | 3.70% | 05/01/2028 | 05/02/2018 | 5,285,000.00 | 5,264,917.00 | 5,264,917.00 | 5,368,691.20 | 103,774.20 | 0.00 |
| **Totals for Cusip** | | | | | **5,285,000.00** | **5,264,917.00** | **5,264,917.00** | **5,368,691.20** | **103,774.20** | **0.00** |
| 75102XAA4 | RAIZEN FUELS FINANCE | 5.30% | 01/20/2027 | 04/24/2017 | 300,000.00 | 309,750.00 | 313,890.00 | 291,225.00 | 0.00 | (22,665.00) |
| **Totals for Cusip** | | | | | **300,000.00** | **309,750.00** | **313,890.00** | **291,225.00** | **0.00** | **(22,665.00)** |
| 761713BS4 | REYNOLDS AMERICAN INC | 8.12% | 06/23/2019 | 12/17/2015 | 485,000.00 | 563,782.22 | 524,607.21 | 494,781.51 | 0.00 | (29,825.70) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **485,000.00** | **563,782.22** | **524,607.21** | **494,781.51** | **0.00** | **(29,825.70)** |
| 772739AL2 | ROCK TENN COMPANY | 4.90% | 03/01/2022 | 03/21/2013 | 2,220,000.00 | 2,216,110.16 | 2,394,007.88 | 2,284,773.32 | 0.00 | (109,234.56) |
| | **Totals for Cusip** | | | | **2,220,000.00** | **2,216,110.16** | **2,394,007.88** | **2,284,773.32** | **0.00** | **(109,234.56)** |
| 78013XKG2 | ROYAL BANK OF CANADA | 3.20% | 04/30/2021 | 04/24/2018 | 9,890,000.00 | 9,882,978.10 | 9,882,978.10 | 9,888,984.40 | 6,006.30 | 0.00 |
| | **Totals for Cusip** | | | | **9,890,000.00** | **9,882,978.10** | **9,882,978.10** | **9,888,984.40** | **6,006.30** | **0.00** |
| 78013XKH0 | ROYAL BANK OF CANADA | 2.91% | 04/30/2021 | 04/24/2018 | 3,950,000.00 | 3,950,000.00 | 3,950,000.00 | 3,916,882.57 | 0.00 | (33,117.43) |
| | **Totals for Cusip** | | | | **3,950,000.00** | **3,950,000.00** | **3,950,000.00** | **3,916,882.57** | **0.00** | **(33,117.43)** |
| 797440BW3 | SAN DIEGO GAS & ELECTRIC | 4.15% | 05/15/2048 | 05/14/2018 | 2,465,000.00 | 2,454,104.70 | 2,454,104.70 | 2,393,875.70 | 0.00 | (60,229.00) |
| | **Totals for Cusip** | | | | **2,465,000.00** | **2,454,104.70** | **2,454,104.70** | **2,393,875.70** | **0.00** | **(60,229.00)** |
| 806851AC5 | SCHLUMBERGER HLDGS CORP | 3.00% | 12/21/2020 | 04/19/2018 | 1,100,000.00 | 1,096,436.00 | 1,096,436.00 | 1,090,465.73 | 0.00 | (5,970.27) |
| 806851AC5 | SCHLUMBERGER HLDGS CORP | 3.00% | 12/21/2020 | 04/18/2018 | 2,000,000.00 | 1,994,100.00 | 1,994,100.00 | 1,982,664.96 | 0.00 | (11,435.04) |
| 806851AC5 | SCHLUMBERGER HLDGS CORP | 3.00% | 12/21/2020 | 04/24/2018 | 1,736,000.00 | 1,727,233.20 | 1,727,233.20 | 1,720,953.19 | 0.00 | (6,280.01) |
| | **Totals for Cusip** | | | | **4,836,000.00** | **4,817,769.20** | **4,817,769.20** | **4,794,083.88** | **0.00** | **(23,685.32)** |
| 806854AB1 | SCHLUMBERGER INVESTMENT | 3.30% | 09/14/2021 | 04/18/2018 | 2,125,000.00 | 2,133,988.75 | 2,133,988.75 | 2,130,141.82 | 0.00 | (3,846.93) |
| | **Totals for Cusip** | | | | **2,125,000.00** | **2,133,988.75** | **2,133,988.75** | **2,130,141.82** | **0.00** | **(3,846.93)** |
| 82481LAB5 | SHIRE ACQ INV IRELAND DA | 2.40% | 09/23/2021 | 04/11/2018 | 6,290,000.00 | 6,094,695.50 | 6,094,695.50 | 6,082,328.23 | 0.00 | (12,367.27) |
| | **Totals for Cusip** | | | | **6,290,000.00** | **6,094,695.50** | **6,094,695.50** | **6,082,328.23** | **0.00** | **(12,367.27)** |
| 82938BAB6 | SINOPEC GRP OVERSEA 2015 | 2.50% | 04/28/2020 | 04/21/2015 | 2,000,000.00 | 1,991,520.00 | 1,989,453.04 | 1,975,423.92 | 0.00 | (14,029.12) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **1,991,520.00** | **1,989,453.04** | **1,975,423.92** | **0.00** | **(14,029.12)** |
| 842400GG2 | SOUTHERN CAL EDISON | 4.00% | 04/01/2047 | 09/05/2017 | 3,105,000.00 | 3,331,137.15 | 3,334,982.51 | 2,846,494.56 | 0.00 | (488,487.95) |
| | **Totals for Cusip** | | | | **3,105,000.00** | **3,331,137.15** | **3,334,982.51** | **2,846,494.56** | **0.00** | **(488,487.95)** |
| 84265VAJ4 | SOUTHERN COPPER CORP | 5.88% | 04/23/2045 | 04/20/2015 | 1,090,000.00 | 1,077,279.70 | 1,316,542.09 | 1,113,603.42 | 0.00 | (202,938.67) |
| 84265VAJ4 | SOUTHERN COPPER CORP | 5.88% | 04/23/2045 | 04/29/2015 | 740,000.00 | 729,921.20 | 893,799.22 | 756,024.34 | 0.00 | (137,774.88) |
| | **Totals for Cusip** | | | | **1,830,000.00** | **1,807,200.90** | **2,210,341.31** | **1,869,627.76** | **0.00** | **(340,713.55)** |
| 845743BL6 | SOUTHWESTERN PUBLIC SERVICE | 6.00% | 10/01/2036 | 10/03/2006 | 770,000.00 | 764,078.70 | 971,007.26 | 909,360.05 | 0.00 | (61,647.21) |
| | **Totals for Cusip** | | | | **770,000.00** | **764,078.70** | **971,007.26** | **909,360.05** | **0.00** | **(61,647.21)** |
| 852061AQ3 | SPRINT NEXTEL CORP | 7.00% | 03/01/2020 | 02/12/2018 | 1,400,000.00 | 1,484,000.00 | 1,484,000.00 | 1,435,000.00 | 0.00 | (49,000.00) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,400,000.00** | **1,484,000.00** | **1,484,000.00** | **1,435,000.00** | **0.00** | **(49,000.00)** |
| 85208NAA8 | SPRINT SPECTRUM SPEC I | 3.36% | 09/20/2021 | 10/20/2016 | 2,389,062.50 | 2,389,022.84 | 2,403,994.15 | 2,359,199.22 | 0.00 | (44,794.93) |
| | **Totals for Cusip** | | | | **2,389,062.50** | **2,389,022.84** | **2,403,994.15** | **2,359,199.22** | **0.00** | **(44,794.93)** |
| 857004AB1 | STATE GRID OVERSEAS INV | 2.75% | 05/07/2019 | 04/28/2014 | 2,785,000.00 | 2,759,294.45 | 2,795,286.15 | 2,782,141.09 | 0.00 | (13,145.06) |
| 857004AB1 | STATE GRID OVERSEAS INV | 2.75% | 05/07/2019 | 05/22/2014 | 1,860,000.00 | 1,869,616.20 | 1,866,869.74 | 1,858,090.64 | 0.00 | (8,779.10) |
| | **Totals for Cusip** | | | | **4,645,000.00** | **4,628,910.65** | **4,662,155.89** | **4,640,231.73** | **0.00** | **(21,924.16)** |
| 865622BG8 | SUMITOMO MITSUI BANKING | 2.45% | 01/10/2019 | 01/07/2014 | 3,270,000.00 | 3,265,879.80 | 3,277,354.20 | 3,269,544.69 | 0.00 | (7,809.51) |
| | **Totals for Cusip** | | | | **3,270,000.00** | **3,265,879.80** | **3,277,354.20** | **3,269,544.69** | **0.00** | **(7,809.51)** |
| 87165BAE3 | SYNCHRONY FINANCIAL | 2.70% | 02/03/2020 | 03/29/2018 | 575,000.00 | 569,462.75 | 569,462.75 | 565,232.29 | 0.00 | (4,230.46) |
| 87165BAE3 | SYNCHRONY FINANCIAL | 2.70% | 02/03/2020 | 03/29/2018 | 800,000.00 | 792,240.00 | 792,240.00 | 786,410.14 | 0.00 | (5,829.86) |
| | **Totals for Cusip** | | | | **1,375,000.00** | **1,361,702.75** | **1,361,702.75** | **1,351,642.43** | **0.00** | **(10,060.32)** |
| 874060AK2 | TAKEDA PHARMACEUTICAL | 3.80% | 11/26/2020 | 11/19/2018 | 710,000.00 | 709,552.70 | 709,552.70 | 714,283.13 | 4,730.43 | 0.00 |
| | **Totals for Cusip** | | | | **710,000.00** | **709,552.70** | **709,552.70** | **714,283.13** | **4,730.43** | **0.00** |
| 874060AN6 | TAKEDA PHARMACEUTICAL | 4.00% | 11/26/2021 | 11/19/2018 | 1,545,000.00 | 1,544,011.20 | 1,544,011.20 | 1,566,072.19 | 22,060.99 | 0.00 |
| | **Totals for Cusip** | | | | **1,545,000.00** | **1,544,011.20** | **1,544,011.20** | **1,566,072.19** | **22,060.99** | **0.00** |
| 875127AW2 | TAMPA ELECTRIC | 6.15% | 05/15/2037 | 05/22/2007 | 850,000.00 | 845,180.50 | 1,102,823.76 | 980,255.58 | 0.00 | (122,568.18) |
| | **Totals for Cusip** | | | | **850,000.00** | **845,180.50** | **1,102,823.76** | **980,255.58** | **0.00** | **(122,568.18)** |
| 877249AC6 | TAYLOR MORRISON COMMUNITIES IN | 5.25% | 04/15/2021 | 05/15/2018 | 2,000,000.00 | 2,015,000.00 | 2,015,000.00 | 1,980,000.00 | 0.00 | (35,000.00) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **2,015,000.00** | **2,015,000.00** | **1,980,000.00** | **0.00** | **(35,000.00)** |
| 878091BC0 | TEACHERS INSURANCE AND ANNUITY | 6.85% | 12/16/2039 | 12/11/2009 | 388,000.00 | 387,507.24 | 548,182.62 | 504,482.95 | 0.00 | (43,699.67) |
| | **Totals for Cusip** | | | | **388,000.00** | **387,507.24** | **548,182.62** | **504,482.95** | **0.00** | **(43,699.67)** |
| 878091BF3 | TEACHERS INSURANCE AND ANNUITY | 4.27% | 05/15/2047 | 05/03/2017 | 4,600,000.00 | 4,585,280.00 | 4,864,688.14 | 4,402,774.68 | 0.00 | (461,913.46) |
| | **Totals for Cusip** | | | | **4,600,000.00** | **4,585,280.00** | **4,864,688.14** | **4,402,774.68** | **0.00** | **(461,913.46)** |
| 880591DM1 | TENNESSEE VALLEY AUTHORITY | 7.12% | 05/01/2030 | 01/25/2016 | 470,000.00 | 675,930.50 | 677,637.54 | 647,322.07 | 0.00 | (30,315.47) |
| 880591DM1 | TENNESSEE VALLEY AUTHORITY | 7.12% | 05/01/2030 | 04/28/2016 | 265,000.00 | 391,304.83 | 382,072.23 | 364,979.47 | 0.00 | (17,092.76) |
| | **Totals for Cusip** | | | | **735,000.00** | **1,067,235.33** | **1,059,709.77** | **1,012,301.54** | **0.00** | **(47,408.23)** |
| 887317AK1 | TIME WARNER INC | 4.75% | 03/29/2021 | 02/29/2012 | 420,000.00 | 469,926.66 | 447,048.43 | 430,591.61 | 0.00 | (16,456.82) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **420,000.00** | **469,926.66** | **447,048.43** | **430,591.61** | **0.00** | **(16,456.82)** |
| 887317BB0 | TIME WARNER INC | 3.80% | 02/15/2027 | 11/29/2016 | 665,000.00 | 662,439.75 | 664,371.36 | 623,971.71 | 0.00 | (40,399.65) |
| | **Totals for Cusip** | | | | **665,000.00** | **662,439.75** | **664,371.36** | **623,971.71** | **0.00** | **(40,399.65)** |
| 88732JAP3 | TIME WARNER CABLE INC | 8.75% | 02/14/2019 | 02/29/2012 | 1,500,000.00 | 1,984,047.00 | 1,599,341.10 | 1,508,374.97 | 0.00 | (90,966.13) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,984,047.00** | **1,599,341.10** | **1,508,374.97** | **0.00** | **(90,966.13)** |
| 88732JAS7 | TIME WARNER CABLE INC | 8.25% | 04/01/2019 | 07/01/2009 | 2,775,000.00 | 3,148,562.18 | 2,965,884.37 | 2,806,141.66 | 0.00 | (159,742.71) |
| | **Totals for Cusip** | | | | **2,775,000.00** | **3,148,562.18** | **2,965,884.37** | **2,806,141.66** | **0.00** | **(159,742.71)** |
| 900123AX8 | REPUBLIC OF TURKEY | 7.00% | 06/05/2020 | 02/12/2014 | 2,230,000.00 | 2,486,450.00 | 2,405,768.60 | 2,272,918.58 | 0.00 | (132,850.02) |
| 900123AX8 | REPUBLIC OF TURKEY | 7.00% | 06/05/2020 | 03/24/2015 | 600,000.00 | 700,875.00 | 647,292.00 | 611,547.60 | 0.00 | (35,744.40) |
| 900123AX8 | REPUBLIC OF TURKEY | 7.00% | 06/05/2020 | 03/31/2015 | 900,000.00 | 1,041,750.00 | 970,938.00 | 917,321.40 | 0.00 | (53,616.60) |
| | **Totals for Cusip** | | | | **3,730,000.00** | **4,229,075.00** | **4,023,998.60** | **3,801,787.58** | **0.00** | **(222,211.02)** |
| 90131HBP9 | 21ST CENTURY FOX AMERICA | 6.90% | 08/15/2039 | 04/06/2015 | 10,000.00 | 12,205.11 | 14,113.73 | 13,142.05 | 0.00 | (971.68) |
| 90131HBP9 | 21ST CENTURY FOX AMERICA | 6.90% | 08/15/2039 | 04/06/2015 | 115,000.00 | 114,771.29 | 162,307.90 | 151,133.53 | 0.00 | (11,174.37) |
| 90131HBP9 | 21ST CENTURY FOX AMERICA | 6.90% | 08/15/2039 | 04/06/2015 | 10,000.00 | 12,205.11 | 14,113.73 | 13,142.05 | 0.00 | (971.68) |
| | **Totals for Cusip** | | | | **135,000.00** | **139,181.51** | **190,535.36** | **177,417.63** | **0.00** | **(13,117.73)** |
| 907833AJ6 | UNION PACIFIC RR | 8.00% | 01/10/2021 | 07/01/2009 | 1,026,477.69 | 1,129,125.45 | 1,065,326.79 | 1,044,819.31 | 0.00 | (20,507.48) |
| | **Totals for Cusip** | | | | **1,026,477.69** | **1,129,125.45** | **1,065,326.79** | **1,044,819.31** | **0.00** | **(20,507.48)** |
| 909287AA2 | UNITED AIR LINES | 6.64% | 07/02/2022 | 06/19/2007 | 874,796.48 | 874,796.48 | 944,605.24 | 909,700.86 | 0.00 | (34,904.38) |
| | **Totals for Cusip** | | | | **874,796.48** | **874,796.48** | **944,605.24** | **909,700.86** | **0.00** | **(34,904.38)** |
| 91086QBB3 | UNITED MEXICAN STATES | 4.75% | 03/08/2044 | 11/23/2016 | 2,400,000.00 | 2,120,400.00 | 2,426,400.00 | 2,181,600.00 | 0.00 | (244,800.00) |
| | **Totals for Cusip** | | | | **2,400,000.00** | **2,120,400.00** | **2,426,400.00** | **2,181,600.00** | **0.00** | **(244,800.00)** |
| 91086QBC1 | UNITED MEXICAN STATES | 4.00% | 10/02/2023 | 11/02/2016 | 1,124,000.00 | 1,178,514.00 | 1,176,266.00 | 1,118,762.16 | 0.00 | (57,503.84) |
| | **Totals for Cusip** | | | | **1,124,000.00** | **1,178,514.00** | **1,176,266.00** | **1,118,762.16** | **0.00** | **(57,503.84)** |
| 911365BG8 | UNITED RENTALS NORTH AMER INC | 4.88% | 01/15/2028 | 12/06/2017 | 1,630,000.00 | 1,633,942.51 | 1,638,150.00 | 1,430,325.00 | 0.00 | (207,825.00) |
| 911365BG8 | UNITED RENTALS NORTH AMER INC | 4.88% | 01/15/2028 | 05/03/2018 | 1,000,000.00 | 940,000.00 | 940,000.00 | 877,500.00 | 0.00 | (62,500.00) |
| | **Totals for Cusip** | | | | **2,630,000.00** | **2,573,942.51** | **2,578,150.00** | **2,307,825.00** | **0.00** | **(270,325.00)** |
| 912833XY1 | US TREASURY STRIP | 0.00% | 08/15/2030 | 12/24/2015 | 8,545,000.00 | 5,744,290.80 | 6,171,283.34 | 6,129,491.11 | 0.00 | (41,792.23) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **8,545,000.00** | **5,744,290.80** | **6,171,283.34** | **6,129,491.11** | **0.00** | **(41,792.23)** |
| 912920AC9 | US WEST COMMUNICATIONS | 6.88% | 09/15/2033 | 02/29/2012 | 374,000.00 | 374,000.00 | 358,540.40 | 334,110.28 | 0.00 | (24,430.12) |
| | **Totals for Cusip** | | | | **374,000.00** | **374,000.00** | **358,540.40** | **334,110.28** | **0.00** | **(24,430.12)** |
| 913017CY3 | UNITED TECHNOLOGIES | 4.12% | 11/16/2028 | 08/13/2018 | 2,360,000.00 | 2,359,150.40 | 2,359,150.40 | 2,338,054.86 | 0.00 | (21,095.54) |
| | **Totals for Cusip** | | | | **2,360,000.00** | **2,359,150.40** | **2,359,150.40** | **2,338,054.86** | **0.00** | **(21,095.54)** |
| 91529YAH9 | UNUMPROVIDENT CORP | 5.62% | 09/15/2020 | 09/08/2010 | 755,000.00 | 754,086.45 | 812,790.84 | 781,197.11 | 0.00 | (31,593.73) |
| | **Totals for Cusip** | | | | **755,000.00** | **754,086.45** | **812,790.84** | **781,197.11** | **0.00** | **(31,593.73)** |
| 92343VCX0 | VERIZON COMMUNICATIONS | 4.52% | 09/15/2048 | 10/05/2018 | 890,000.00 | 824,033.20 | 824,033.20 | 834,156.49 | 10,123.29 | 0.00 |
| | **Totals for Cusip** | | | | **890,000.00** | **824,033.20** | **824,033.20** | **834,156.49** | **10,123.29** | **0.00** |
| 92343VDS0 | VERIZON COMMUNICATIONS | 5.01% | 04/15/2049 | 10/03/2018 | 2,000,000.00 | 2,011,200.00 | 2,011,200.00 | 1,992,803.88 | 0.00 | (18,396.12) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **2,011,200.00** | **2,011,200.00** | **1,992,803.88** | **0.00** | **(18,396.12)** |
| 92343VEA8 | VERIZON COMMUNICATIONS | 4.50% | 08/10/2033 | 08/01/2017 | 2,275,000.00 | 2,268,584.50 | 2,386,087.45 | 2,245,619.99 | 0.00 | (140,467.46) |
| | **Totals for Cusip** | | | | **2,275,000.00** | **2,268,584.50** | **2,386,087.45** | **2,245,619.99** | **0.00** | **(140,467.46)** |
| 925524AV2 | VIACOM INC | 5.50% | 05/15/2033 | 06/03/2003 | 480,000.00 | 494,236.80 | 536,844.57 | 504,246.88 | 0.00 | (32,597.69) |
| | **Totals for Cusip** | | | | **480,000.00** | **494,236.80** | **536,844.57** | **504,246.88** | **0.00** | **(32,597.69)** |
| 92553PAW2 | VIACOM INC | 5.25% | 04/01/2044 | 09/08/2016 | 445,000.00 | 455,911.40 | 434,743.94 | 402,684.81 | 0.00 | (32,059.13) |
| | **Totals for Cusip** | | | | **445,000.00** | **455,911.40** | **434,743.94** | **402,684.81** | **0.00** | **(32,059.13)** |
| 92658TAQ1 | VIDEOTRON LTD | 5.00% | 07/15/2022 | 07/30/2013 | 2,500,000.00 | 2,484,375.00 | 2,631,250.00 | 2,487,500.00 | 0.00 | (143,750.00) |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,484,375.00** | **2,631,250.00** | **2,487,500.00** | **0.00** | **(143,750.00)** |
| 928668AN2 | VOLKSWAGEN GROUP AMERICA | 3.88% | 11/13/2020 | 11/07/2018 | 1,965,000.00 | 1,963,506.60 | 1,963,506.60 | 1,974,586.74 | 11,080.14 | 0.00 |
| | **Totals for Cusip** | | | | **1,965,000.00** | **1,963,506.60** | **1,963,506.60** | **1,974,586.74** | **11,080.14** | **0.00** |
| 928668AP7 | VOLKSWAGEN GROUP AMERICA | 4.00% | 11/12/2021 | 11/07/2018 | 2,515,000.00 | 2,505,392.70 | 2,505,392.70 | 2,513,438.08 | 8,045.38 | 0.00 |
| | **Totals for Cusip** | | | | **2,515,000.00** | **2,505,392.70** | **2,505,392.70** | **2,513,438.08** | **8,045.38** | **0.00** |
| 94973VAY3 | WELLPOINT INC | 4.62% | 05/15/2042 | 05/02/2012 | 1,025,000.00 | 1,017,743.00 | 1,116,746.47 | 988,000.12 | 0.00 | (128,746.35) |
| | **Totals for Cusip** | | | | **1,025,000.00** | **1,017,743.00** | **1,116,746.47** | **988,000.12** | **0.00** | **(128,746.35)** |
| 94973VBB2 | WELLPOINT INC | 4.65% | 01/15/2043 | 09/05/2012 | 890,000.00 | 884,846.90 | 975,905.64 | 864,552.03 | 0.00 | (111,353.61) |
| | **Totals for Cusip** | | | | **890,000.00** | **884,846.90** | **975,905.64** | **864,552.03** | **0.00** | **(111,353.61)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 958254AJ3 | WESTERN GAS PARTNERS LP | 5.30% | 03/01/2048 | 02/21/2018 | 1,110,000.00 | 1,100,775.90 | 1,100,775.90 | 957,838.30 | 0.00 | (142,937.60) |
| 958254AJ3 | WESTERN GAS PARTNERS LP | 5.30% | 03/01/2048 | 11/26/2018 | 230,000.00 | 198,812.00 | 198,812.00 | 198,471.00 | 0.00 | (341.00) |
| **Totals for Cusip** | | | | | **1,340,000.00** | **1,299,587.90** | **1,299,587.90** | **1,156,309.30** | **0.00** | **(143,278.60)** |
| 96949LAA3 | WILLIAMS PARTNERS LP | 3.60% | 03/15/2022 | 06/23/2015 | 135,000.00 | 131,209.20 | 138,092.96 | 132,463.34 | 0.00 | (5,629.62) |
| **Totals for Cusip** | | | | | **135,000.00** | **131,209.20** | **138,092.96** | **132,463.34** | **0.00** | **(5,629.62)** |
| 96949LAC9 | WILLIAMS PARTNERS LP | 5.10% | 09/15/2045 | 07/07/2017 | 2,700,000.00 | 2,767,068.00 | 2,969,382.19 | 2,494,572.69 | 0.00 | (474,809.50) |
| **Totals for Cusip** | | | | | **2,700,000.00** | **2,767,068.00** | **2,969,382.19** | **2,494,572.69** | **0.00** | **(474,809.50)** |
| 96950FAN4 | WILLIAMS PARTNERS LP | 5.40% | 03/04/2044 | 02/12/2018 | 725,000.00 | 783,036.25 | 783,036.25 | 691,016.21 | 0.00 | (92,020.04) |
| **Totals for Cusip** | | | | | **725,000.00** | **783,036.25** | **783,036.25** | **691,016.21** | **0.00** | **(92,020.04)** |
| 976656BZ0 | WISCONSIN ELECTRIC POWER | 5.70% | 12/01/2036 | 11/02/2006 | 630,000.00 | 629,514.90 | 795,937.02 | 743,264.93 | 0.00 | (52,672.09) |
| **Totals for Cusip** | | | | | **630,000.00** | **629,514.90** | **795,937.02** | **743,264.93** | **0.00** | **(52,672.09)** |
| 983024AF7 | WYETH | 6.45% | 02/01/2024 | 12/11/2003 | 425,000.00 | 423,414.75 | 512,476.31 | 486,647.93 | 0.00 | (25,828.38) |
| **Totals for Cusip** | | | | | **425,000.00** | **423,414.75** | **512,476.31** | **486,647.93** | **0.00** | **(25,828.38)** |
| 98419MAB6 | XYLEM INC | 4.88% | 10/01/2021 | 07/16/2012 | 3,040,000.00 | 3,037,988.15 | 3,278,739.59 | 3,138,983.62 | 0.00 | (139,755.97) |
| **Totals for Cusip** | | | | | **3,040,000.00** | **3,037,988.15** | **3,278,739.59** | **3,138,983.62** | **0.00** | **(139,755.97)** |
| XS16444296 | CNAC HK FINBRIDGE CO LTD | 3.50% | 07/19/2022 | 01/12/2018 | 2,100,000.00 | 2,080,848.00 | 2,080,848.00 | 2,047,229.10 | 0.00 | (33,618.90) |
| XS16444296 | CNAC HK FINBRIDGE CO LTD | 3.50% | 07/19/2022 | 03/09/2018 | 1,600,000.00 | 1,546,240.00 | 1,546,240.00 | 1,559,793.60 | 13,553.60 | 0.00 |
| XS16444296 | CNAC HK FINBRIDGE CO LTD | 3.50% | 07/19/2022 | 03/09/2018 | 700,000.00 | 676,431.00 | 676,431.00 | 682,409.70 | 5,978.70 | 0.00 |
| XS16444296 | CNAC HK FINBRIDGE CO LTD | 3.50% | 07/19/2022 | 04/05/2018 | 200,000.00 | 193,526.00 | 193,526.00 | 194,974.20 | 1,448.20 | 0.00 |
| XS16444296 | CNAC HK FINBRIDGE CO LTD | 3.50% | 07/19/2022 | 04/06/2018 | 1,375,000.00 | 1,332,086.25 | 1,332,086.25 | 1,340,447.63 | 8,361.38 | 0.00 |
| XS16444296 | CNAC HK FINBRIDGE CO LTD | 3.50% | 07/19/2022 | 05/17/2018 | 1,200,000.00 | 1,154,988.00 | 1,154,988.00 | 1,169,845.20 | 14,857.20 | 0.00 |
| **Totals for Cusip** | | | | | **7,175,000.00** | **6,984,119.25** | **6,984,119.25** | **6,994,699.43** | **44,199.08** | **(33,618.90)** |
| **Totals for Corporate** | | | | | **692,967,730.10** | **692,333,303.26** | **715,219,166.07** | **677,177,116.41** | **2,430,174.71** | **(40,472,224.37)** |
| **Fed Agency** | | | | | | | | | | |
| 01F032419 | FNMA | 3.50% | 12/01/2025 | 12/12/2018 | (1,000,000.00) | (1,005,156.25) | (1,005,156.25) | (1,012,011.72) | 0.00 | (6,855.47) |
| **Totals for Cusip** | | | | | **(1,000,000.00)** | **(1,005,156.25)** | **(1,005,156.25)** | **(1,012,011.72)** | **0.00** | **(6,855.47)** |
| 01F032617 | FNMA | 3.50% | 01/01/2040 | 12/07/2018 | (10,000,000.00) | (9,853,125.00) | (9,853,125.00) | (9,998,242.20) | 0.00 | (145,117.20) |
| 01F032617 | FNMA | 3.50% | 01/01/2040 | 12/07/2018 | (4,500,000.00) | (4,436,718.75) | (4,436,718.75) | (4,499,208.99) | 0.00 | (62,490.24) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **(14,500,000.00)** | **(14,289,843.75)** | **(14,289,843.75)** | **(14,497,451.19)** | **0.00** | **(207,607.44)** |
| 01F040610 | FNMA | 4.00% | 04/01/2040 | 12/04/2018 | (1,500,000.00) | (1,512,949.22) | (1,512,949.22) | (1,529,062.50) | 0.00 | (16,113.28) |
| 01F040610 | FNMA | 4.00% | 04/01/2040 | 12/04/2018 | (1,500,000.00) | (1,512,832.03) | (1,512,832.03) | (1,529,062.50) | 0.00 | (16,230.47) |
| **Totals for Cusip** | | | | | **(3,000,000.00)** | **(3,025,781.25)** | **(3,025,781.25)** | **(3,058,125.00)** | **0.00** | **(32,343.75)** |
| 02R040615 | FHLMC | 4.00% | 01/13/2040 | 12/04/2018 | (1,000,000.00) | (1,007,304.69) | (1,007,304.69) | (1,019,433.59) | 0.00 | (12,128.90) |
| 02R040615 | FHLMC | 4.00% | 01/13/2040 | 12/04/2018 | (3,000,000.00) | (3,027,539.06) | (3,027,539.06) | (3,058,300.77) | 0.00 | (30,761.71) |
| 02R040615 | FHLMC | 4.00% | 01/13/2040 | 12/07/2018 | (2,000,000.00) | (2,020,000.00) | (2,020,000.00) | (2,038,867.18) | 0.00 | (18,867.18) |
| **Totals for Cusip** | | | | | **(6,000,000.00)** | **(6,054,843.75)** | **(6,054,843.75)** | **(6,116,601.54)** | **0.00** | **(61,757.79)** |
| 02R0406C1 | FHLMC | 4.00% | 12/01/2040 | 11/05/2018 | (1,000,000.00) | (995,625.00) | (995,625.00) | (1,019,155.69) | 0.00 | (23,530.69) |
| 02R0406C1 | FHLMC | 4.00% | 12/01/2040 | 12/04/2018 | 1,000,000.00 | 1,008,320.31 | 1,008,320.31 | 1,019,155.69 | 10,835.38 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **12,695.31** | **12,695.31** | **0.00** | **10,835.38** | **(23,530.69)** |
| 02R042611 | FHLMC | 4.50% | 01/12/2040 | 12/04/2018 | 2,000,000.00 | 2,059,687.50 | 2,059,687.50 | 2,070,184.28 | 10,496.78 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,059,687.50** | **2,059,687.50** | **2,070,184.28** | **10,496.78** | **0.00** |
| 21H040616 | GNMA II | 4.00% | 01/01/2039 | 12/07/2018 | (6,500,000.00) | (6,603,847.66) | (6,603,847.66) | (6,655,390.63) | 0.00 | (51,542.97) |
| **Totals for Cusip** | | | | | **(6,500,000.00)** | **(6,603,847.66)** | **(6,603,847.66)** | **(6,655,390.63)** | **0.00** | **(51,542.97)** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 01/20/2016 | 965,000.00 | 1,354,261.70 | 1,290,115.26 | 1,237,488.98 | 0.00 | (52,626.28) |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 08/12/2016 | 910,000.00 | 1,328,117.70 | 1,216,585.37 | 1,166,958.52 | 0.00 | (49,626.85) |
| **Totals for Cusip** | | | | | **1,875,000.00** | **2,682,379.40** | **2,506,700.63** | **2,404,447.50** | **0.00** | **(102,253.13)** |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 07/29/2016 | 1,110,000.00 | 1,711,946.34 | 1,560,999.66 | 1,487,873.97 | 0.00 | (73,125.69) |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 12/05/2017 | 1,110,000.00 | 1,574,172.03 | 1,560,999.66 | 1,487,873.97 | 0.00 | (73,125.69) |
| **Totals for Cusip** | | | | | **2,220,000.00** | **3,286,118.37** | **3,121,999.32** | **2,975,747.94** | **0.00** | **(146,251.38)** |
| 3135G0Q22 | FANNIE MAE | 1.88% | 09/24/2026 | 10/20/2016 | 410,000.00 | 403,106.26 | 386,481.17 | 381,484.91 | 0.00 | (4,996.26) |
| **Totals for Cusip** | | | | | **410,000.00** | **403,106.26** | **386,481.17** | **381,484.91** | **0.00** | **(4,996.26)** |
| 880591EU2 | TENNESSEE VALLEY AUTHORITY | 2.88% | 02/01/2027 | 02/07/2017 | 775,000.00 | 774,403.25 | 789,753.68 | 766,954.73 | 0.00 | (22,798.95) |
| **Totals for Cusip** | | | | | **775,000.00** | **774,403.25** | **789,753.68** | **766,954.73** | **0.00** | **(22,798.95)** |
| **Totals for Fed Agency** | | | | | **(23,720,000.00)** | **(21,761,082.57)** | **(22,102,155.05)** | **(22,740,760.72)** | **21,332.16** | **(659,937.83)** |

**Foreign**



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 013051DZ7 | PROVINCE OF ALBERTA | 2.20% | 07/26/2022 | 07/19/2017 | 745,000.00 | 743,912.30 | 734,146.84 | 728,316.47 | 0.00 | (5,830.37) |
| **Totals for Cusip** | | | | | **745,000.00** | **743,912.30** | **734,146.84** | **728,316.47** | **0.00** | **(5,830.37)** |
| 013051EA1 | PROVINCE OF ALBERTA | 3.30% | 03/15/2028 | 03/08/2018 | 1,640,000.00 | 1,637,097.20 | 1,637,097.20 | 1,656,521.06 | 19,423.86 | 0.00 |
| 013051EA1 | PROVINCE OF ALBERTA | 3.30% | 03/15/2028 | 03/12/2018 | 375,000.00 | 374,088.75 | 374,088.75 | 378,777.68 | 4,688.93 | 0.00 |
| 013051EA1 | PROVINCE OF ALBERTA | 3.30% | 03/15/2028 | 03/13/2018 | 750,000.00 | 748,170.00 | 748,170.00 | 757,555.37 | 9,385.37 | 0.00 |
| **Totals for Cusip** | | | | | **2,765,000.00** | **2,759,355.95** | **2,759,355.95** | **2,792,854.11** | **33,498.16** | **0.00** |
| 055451AW8 | BHP FINANCE USA LTD | 6.25% | 10/19/2075 | 10/14/2015 | 770,000.00 | 770,000.00 | 833,525.00 | 786,223.90 | 0.00 | (47,301.10) |
| **Totals for Cusip** | | | | | **770,000.00** | **770,000.00** | **833,525.00** | **786,223.90** | **0.00** | **(47,301.10)** |
| 12802DAR7 | CAISSE D AMORT DETTE SOC | 2.00% | 03/22/2021 | 03/15/2016 | 2,820,000.00 | 2,817,208.20 | 2,789,419.86 | 2,776,273.33 | 0.00 | (13,146.53) |
| **Totals for Cusip** | | | | | **2,820,000.00** | **2,817,208.20** | **2,789,419.86** | **2,776,273.33** | **0.00** | **(13,146.53)** |
| 195325BK0 | REPUBLIC OF COLUMBIA | 7.38% | 09/18/2037 | 01/05/2018 | 1,100,000.00 | 1,488,850.00 | 1,488,850.00 | 1,330,450.00 | 0.00 | (158,400.00) |
| **Totals for Cusip** | | | | | **1,100,000.00** | **1,488,850.00** | **1,488,850.00** | **1,330,450.00** | **0.00** | **(158,400.00)** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 1,130,000.00 | 1,129,898.30 | 1,126,033.48 | 1,125,914.24 | 0.00 | (119.24) |
| **Totals for Cusip** | | | | | **1,130,000.00** | **1,129,898.30** | **1,126,033.48** | **1,125,914.24** | **0.00** | **(119.24)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 2,220,000.00 | 2,215,804.20 | 2,170,893.60 | 2,154,887.40 | 0.00 | (16,006.20) |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 06/29/2017 | 2,080,000.00 | 2,064,712.00 | 2,033,990.40 | 2,018,993.60 | 0.00 | (14,996.80) |
| **Totals for Cusip** | | | | | **4,300,000.00** | **4,280,516.20** | **4,204,884.00** | **4,173,881.00** | **0.00** | **(31,003.00)** |
| 219868BZ8 | CORP ANDINA DE FOMENTO | 2.75% | 01/06/2023 | 10/31/2017 | 630,000.00 | 628,569.90 | 622,975.50 | 614,980.80 | 0.00 | (7,994.70) |
| **Totals for Cusip** | | | | | **630,000.00** | **628,569.90** | **622,975.50** | **614,980.80** | **0.00** | **(7,994.70)** |
| 22411VAD0 | CPPIB CAPITAL INC | 2.75% | 11/02/2027 | 10/24/2017 | 2,250,000.00 | 2,243,362.50 | 2,243,912.65 | 2,192,330.72 | 0.00 | (51,581.93) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,243,362.50** | **2,243,912.65** | **2,192,330.72** | **0.00** | **(51,581.93)** |
| 25159MAT4 | DEVELOPMENT BK OF JAPAN | 2.12% | 09/01/2022 | 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** |
| 29135LAA8 | ABU DHABI GOVT INT'L | 3.12% | 10/11/2027 | 10/03/2017 | 6,730,000.00 | 6,694,532.90 | 6,580,324.80 | 6,427,419.20 | 0.00 | (152,905.60) |
| **Totals for Cusip** | | | | | **6,730,000.00** | **6,694,532.90** | **6,580,324.80** | **6,427,419.20** | **0.00** | **(152,905.60)** |
| 30216JAC9 | EXPORT IMPORT BK INDIA | 3.88% | 02/01/2028 | 01/25/2018 | 1,850,000.00 | 1,846,651.50 | 1,846,651.50 | 1,738,676.25 | 0.00 | (107,975.25) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,846,651.50** | **1,846,651.50** | **1,738,676.25** | **0.00** | **(107,975.25)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31808LAA0 | FINNVERA PLC | 2.38% | 06/04/2025 | 09/01/2016 | 800,000.00 | 823,312.00 | 773,488.00 | 769,336.00 | 0.00 | (4,152.00) |
| | **Totals for Cusip** | | | | **800,000.00** | **823,312.00** | **773,488.00** | **769,336.00** | **0.00** | **(4,152.00)** |
| 418097AF8 | HASHEMITE KINGDOM OF JOR | 3.00% | 06/30/2025 | 01/08/2016 | 250,000.00 | 259,000.00 | 257,282.96 | 248,682.66 | 0.00 | (8,600.30) |
| | **Totals for Cusip** | | | | **250,000.00** | **259,000.00** | **257,282.96** | **248,682.66** | **0.00** | **(8,600.30)** |
| 445545AE6 | REPUBLIC OF HUNGARY | 6.38% | 03/29/2021 | 04/05/2016 | 4,000,000.00 | 4,565,000.00 | 4,440,320.00 | 4,221,360.00 | 0.00 | (218,960.00) |
| | **Totals for Cusip** | | | | **4,000,000.00** | **4,565,000.00** | **4,440,320.00** | **4,221,360.00** | **0.00** | **(218,960.00)** |
| 455780CG9 | REPUBLIC OF INDONESIA | 4.45% | 02/11/2024 | 12/03/2018 | 800,000.00 | 798,816.00 | 798,816.00 | 804,150.40 | 5,334.40 | 0.00 |
| | **Totals for Cusip** | | | | **800,000.00** | **798,816.00** | **798,816.00** | **804,150.40** | **5,334.40** | **0.00** |
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 07/13/2016 | 600,000.00 | 597,156.00 | 578,649.65 | 580,779.02 | 2,129.37 | 0.00 |
| | **Totals for Cusip** | | | | **600,000.00** | **597,156.00** | **578,649.65** | **580,779.02** | **2,129.37** | **0.00** |
| 471048BA5 | JPN BANK FOR INTL COOP | 2.25% | 02/24/2020 | 02/14/2017 | 1,800,000.00 | 1,795,068.00 | 1,792,188.49 | 1,790,336.81 | 0.00 | (1,851.68) |
| | **Totals for Cusip** | | | | **1,800,000.00** | **1,795,068.00** | **1,792,188.49** | **1,790,336.81** | **0.00** | **(1,851.68)** |
| 471048BC1 | JPN BANK FOR INTL COOP | 2.12% | 06/01/2020 | 05/24/2017 | 800,000.00 | 799,352.00 | 795,184.00 | 792,555.11 | 0.00 | (2,628.89) |
| | **Totals for Cusip** | | | | **800,000.00** | **799,352.00** | **795,184.00** | **792,555.11** | **0.00** | **(2,628.89)** |
| 471048BJ6 | JPN BANK FOR INTL COOP | 2.12% | 07/21/2020 | 07/13/2017 | 3,000,000.00 | 2,998,440.00 | 2,977,084.11 | 2,970,161.64 | 0.00 | (6,922.47) |
| | **Totals for Cusip** | | | | **3,000,000.00** | **2,998,440.00** | **2,977,084.11** | **2,970,161.64** | **0.00** | **(6,922.47)** |
| 471048BN7 | JPN BANK FOR INTL COOP | 2.12% | 11/16/2020 | 11/07/2017 | 400,000.00 | 399,124.00 | 396,600.00 | 394,881.48 | 0.00 | (1,718.52) |
| | **Totals for Cusip** | | | | **400,000.00** | **399,124.00** | **396,600.00** | **394,881.48** | **0.00** | **(1,718.52)** |
| 471048BU1 | JPN BANK FOR INTL COOP | 3.38% | 10/31/2023 | 10/24/2018 | 400,000.00 | 399,488.00 | 399,488.00 | 407,564.68 | 8,076.68 | 0.00 |
| | **Totals for Cusip** | | | | **400,000.00** | **399,488.00** | **399,488.00** | **407,564.68** | **8,076.68** | **0.00** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 1,200,000.00 | 1,197,360.00 | 1,179,208.51 | 1,177,178.77 | 0.00 | (2,029.74) |
| | **Totals for Cusip** | | | | **1,200,000.00** | **1,197,360.00** | **1,179,208.51** | **1,177,178.77** | **0.00** | **(2,029.74)** |
| 471068AJ5 | JAPAN FIN ORG MUNICIPAL | 2.12% | 10/25/2023 | 10/18/2016 | 2,600,000.00 | 2,581,722.00 | 2,497,441.18 | 2,490,843.71 | 0.00 | (6,597.47) |
| | **Totals for Cusip** | | | | **2,600,000.00** | **2,581,722.00** | **2,497,441.18** | **2,490,843.71** | **0.00** | **(6,597.47)** |
| 471068AK2 | JAPAN FIN ORG MUNICIPAL | 2.62% | 04/20/2022 | 04/12/2017 | 4,000,000.00 | 3,992,920.00 | 3,976,841.16 | 3,950,015.76 | 0.00 | (26,825.40) |
| | **Totals for Cusip** | | | | **4,000,000.00** | **3,992,920.00** | **3,976,841.16** | **3,950,015.76** | **0.00** | **(26,825.40)** |
| 471068AL0 | JAPAN FIN ORG MUNICIPAL | 2.00% | 09/08/2020 | 08/31/2017 | 1,600,000.00 | 1,595,840.00 | 1,578,464.58 | 1,574,196.05 | 0.00 | (4,268.53) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,600,000.00** | **1,595,840.00** | **1,578,464.58** | **1,574,196.05** | **0.00** | **(4,268.53)** |
| 50247WAB3 | LYB INTERNATIONAL FINANC | 3.50% | 03/02/2027 | 02/21/2017 | 460,000.00 | 455,252.80 | 462,328.96 | 418,749.52 | 0.00 | (43,579.44) |
| | **Totals for Cusip** | | | | **460,000.00** | **455,252.80** | **462,328.96** | **418,749.52** | **0.00** | **(43,579.44)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 400,000.00 | 375,360.00 | 376,275.01 | 374,030.38 | 0.00 | (2,244.63) |
| | **Totals for Cusip** | | | | **400,000.00** | **375,360.00** | **376,275.01** | **374,030.38** | **0.00** | **(2,244.63)** |
| 656836AA1 | NA DEVELOPMENT BANK | 4.38% | 02/11/2020 | 04/07/2016 | 1,400,000.00 | 1,540,000.00 | 1,458,762.20 | 1,422,135.40 | 0.00 | (36,626.80) |
| 656836AA1 | NA DEVELOPMENT BANK | 4.38% | 02/11/2020 | 12/06/2016 | 500,000.00 | 536,835.00 | 520,986.50 | 507,905.50 | 0.00 | (13,081.00) |
| | **Totals for Cusip** | | | | **1,900,000.00** | **2,076,835.00** | **1,979,748.70** | **1,930,040.90** | **0.00** | **(49,707.80)** |
| 656836AB9 | NA DEVELOPMENT BANK | 2.40% | 10/26/2022 | 04/18/2016 | 1,985,000.00 | 2,003,809.86 | 1,955,889.98 | 1,940,710.68 | 0.00 | (15,179.30) |
| | **Totals for Cusip** | | | | **1,985,000.00** | **2,003,809.86** | **1,955,889.98** | **1,940,710.68** | **0.00** | **(15,179.30)** |
| 6832342L1 | PROVINCE OF ONTARIO | 2.25% | 05/18/2022 | 05/11/2017 | 1,025,000.00 | 1,023,606.00 | 1,014,091.16 | 1,003,999.43 | 0.00 | (10,091.73) |
| | **Totals for Cusip** | | | | **1,025,000.00** | **1,023,606.00** | **1,014,091.16** | **1,003,999.43** | **0.00** | **(10,091.73)** |
| 68323AFB5 | ONTARIO PROVINCE OF | 3.40% | 10/17/2023 | 10/10/2018 | 1,525,000.00 | 1,522,636.25 | 1,522,636.25 | 1,555,885.98 | 33,249.73 | 0.00 |
| | **Totals for Cusip** | | | | **1,525,000.00** | **1,522,636.25** | **1,522,636.25** | **1,555,885.98** | **33,249.73** | **0.00** |
| 68329AAB4 | ONTARIO TEACHERS FINANC | 2.75% | 04/16/2021 | 04/10/2018 | 500,000.00 | 498,785.00 | 498,785.00 | 500,489.14 | 1,704.14 | 0.00 |
| | **Totals for Cusip** | | | | **500,000.00** | **498,785.00** | **498,785.00** | **500,489.14** | **1,704.14** | **0.00** |
| 698299BE3 | REPUBLIC OF PANAMA | 3.75% | 03/16/2025 | 03/11/2015 | 970,000.00 | 958,912.90 | 1,011,710.00 | 960,794.70 | 0.00 | (50,915.30) |
| | **Totals for Cusip** | | | | **970,000.00** | **958,912.90** | **1,011,710.00** | **960,794.70** | **0.00** | **(50,915.30)** |
| 698299BH6 | REPUBLIC OF PANAMA | 4.50% | 04/16/2050 | 04/09/2018 | 840,000.00 | 836,379.60 | 836,379.60 | 804,300.00 | 0.00 | (32,079.60) |
| | **Totals for Cusip** | | | | **840,000.00** | **836,379.60** | **836,379.60** | **804,300.00** | **0.00** | **(32,079.60)** |
| 74727PAW1 | STATE OF QATAR | 3.88% | 04/23/2023 | 04/12/2018 | 1,955,000.00 | 1,941,745.10 | 1,941,745.10 | 1,977,150.15 | 35,405.05 | 0.00 |
| | **Totals for Cusip** | | | | **1,955,000.00** | **1,941,745.10** | **1,941,745.10** | **1,977,150.15** | **35,405.05** | **0.00** |
| 74727PAY7 | STATE OF QATAR | 5.10% | 04/23/2048 | 04/12/2018 | 2,160,000.00 | 2,160,000.00 | 2,160,000.00 | 2,268,540.00 | 108,540.00 | 0.00 |
| | **Totals for Cusip** | | | | **2,160,000.00** | **2,160,000.00** | **2,160,000.00** | **2,268,540.00** | **108,540.00** | **0.00** |
| 748149AN1 | PROVINCE OF QUEBEC | 2.75% | 04/12/2027 | 04/05/2017 | 1,415,000.00 | 1,400,453.80 | 1,403,288.75 | 1,375,953.46 | 0.00 | (27,335.29) |
| | **Totals for Cusip** | | | | **1,415,000.00** | **1,400,453.80** | **1,403,288.75** | **1,375,953.46** | **0.00** | **(27,335.29)** |
| 74815HCB6 | PROVINCE OF QUEBEC | 7.14% | 02/27/2026 | 09/08/2016 | 1,690,000.00 | 2,333,095.70 | 2,130,774.63 | 2,070,517.66 | 0.00 | (60,256.97) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,690,000.00** | **2,333,095.70** | **2,130,774.63** | **2,070,517.66** | **0.00** | **(60,256.97)** |
| 760942BA9 | REPUBLICA ORIENT URUGUAY | 5.10% | 06/18/2050 | 05/25/2017 | 1,300,000.00 | 1,306,500.00 | 1,443,000.00 | 1,275,950.00 | 0.00 | (167,050.00) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,306,500.00** | **1,443,000.00** | **1,275,950.00** | **0.00** | **(167,050.00)** |
| 760942BD3 | REPUBLICA ORIENT URUGUAY | 4.97% | 04/20/2055 | 04/13/2018 | 630,000.00 | 623,070.00 | 623,070.00 | 599,136.30 | 0.00 | (23,933.70) |
| 760942BD3 | REPUBLICA ORIENT URUGUAY | 4.97% | 04/20/2055 | 04/12/2018 | 635,000.00 | 626,827.55 | 626,827.55 | 603,891.35 | 0.00 | (22,936.20) |
| **Totals for Cusip** | | | | | **1,265,000.00** | **1,249,897.55** | **1,249,897.55** | **1,203,027.65** | **0.00** | **(46,869.90)** |
| 80413TAA7 | SAUDI INTERNATIONAL BOND | 2.38% | 10/26/2021 | 10/19/2016 | 2,330,000.00 | 2,306,863.10 | 2,272,821.80 | 2,242,750.82 | 0.00 | (30,070.98) |
| **Totals for Cusip** | | | | | **2,330,000.00** | **2,306,863.10** | **2,272,821.80** | **2,242,750.82** | **0.00** | **(30,070.98)** |
| 80413TAD1 | SAUDI INTERNATIONAL BOND | 2.88% | 03/04/2023 | 09/27/2017 | 3,485,000.00 | 3,461,859.60 | 3,425,831.67 | 3,349,942.31 | 0.00 | (75,889.36) |
| **Totals for Cusip** | | | | | **3,485,000.00** | **3,461,859.60** | **3,425,831.67** | **3,349,942.31** | **0.00** | **(75,889.36)** |
| 80413TAG4 | SAUDI INTERNATIONAL BOND | 4.00% | 04/17/2025 | 04/10/2018 | 1,780,000.00 | 1,763,499.40 | 1,763,499.40 | 1,764,289.72 | 790.32 | 0.00 |
| **Totals for Cusip** | | | | | **1,780,000.00** | **1,763,499.40** | **1,763,499.40** | **1,764,289.72** | **790.32** | **0.00** |
| 889124AK9 | TOKYO METROPOLITAN GOVT | 2.50% | 06/08/2022 | 06/01/2017 | 3,200,000.00 | 3,199,392.00 | 3,166,611.20 | 3,139,884.80 | 0.00 | (26,726.40) |
| **Totals for Cusip** | | | | | **3,200,000.00** | **3,199,392.00** | **3,166,611.20** | **3,139,884.80** | **0.00** | **(26,726.40)** |
| 889124AL7 | TOKYO METROPOLITAN GOVT | 3.25% | 06/01/2023 | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 889124AL7 | TOKYO METROPOLITAN GOVT | 3.25% | 06/01/2023 | 05/24/2018 | 400,000.00 | 398,448.00 | 398,448.00 | 402,862.80 | 4,414.80 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **398,448.00** | **398,448.00** | **402,862.80** | **4,414.80** | **0.00** |
| XS11104481 | FINNVERA PLC | 1.88% | 09/16/2019 | 10/27/2016 | 2,200,000.00 | 2,228,635.49 | 2,191,391.40 | 2,185,981.60 | 0.00 | (5,409.80) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,228,635.49** | **2,191,391.40** | **2,185,981.60** | **0.00** | **(5,409.80)** |
| XS13929366 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 05/02/2018 | 200,000.00 | 194,026.00 | 194,026.00 | 196,196.40 | 2,170.40 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **194,026.00** | **194,026.00** | **196,196.40** | **2,170.40** | **0.00** |
| Y20721BN8 | REPUBLIC OF INDONESIA | 4.75% | 01/08/2026 | 10/24/2017 | 1,450,000.00 | 1,573,975.00 | 1,575,195.90 | 1,468,986.30 | 0.00 | (106,209.60) |
| Y20721BN8 | REPUBLIC OF INDONESIA | 4.75% | 01/08/2026 | 10/22/2018 | 1,440,000.00 | 1,429,200.00 | 1,429,200.00 | 1,458,855.36 | 29,655.36 | 0.00 |
| **Totals for Cusip** | | | | | **2,890,000.00** | **3,003,175.00** | **3,004,395.90** | **2,927,841.66** | **29,655.36** | **(106,209.60)** |
| **Totals for Foreign** | | | | | **83,215,000.00** | **84,904,623.90** | **84,074,712.28** | **82,729,251.87** | **264,968.41** | **(1,610,428.82)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **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 | | | 11/08/2018 | 685.46 | 685.46 | 685.46 | 685.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2018 | 669.79 | 669.79 | 669.79 | 669.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2018 | 1,975.80 | 1,975.80 | 1,975.80 | 1,975.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2018 | 702.55 | 702.55 | 702.55 | 702.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2018 | 689.81 | 689.81 | 689.81 | 689.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2018 | 186.97 | 186.97 | 186.97 | 186.97 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2018 | 1,092.35 | 1,092.35 | 1,092.35 | 1,092.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2018 | 1,086.14 | 1,086.14 | 1,086.14 | 1,086.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2018 | 3,212.38 | 3,212.38 | 3,212.38 | 3,212.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2018 | 1,072.04 | 1,072.04 | 1,072.04 | 1,072.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2018 | 21,862.10 | 21,862.10 | 21,862.10 | 21,862.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2018 | 694.68 | 694.68 | 694.68 | 694.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2018 | 706.02 | 706.02 | 706.02 | 706.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2018 | 310.54 | 310.54 | 310.54 | 310.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2018 | 103.63 | 103.63 | 103.63 | 103.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2018 | 1,421.49 | 1,421.49 | 1,421.49 | 1,421.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2018 | 2,548.41 | 2,548.41 | 2,548.41 | 2,548.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2018 | 1,098.80 | 1,098.80 | 1,098.80 | 1,098.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2018 | 1,082.89 | 1,082.89 | 1,082.89 | 1,082.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2018 | 473.37 | 473.37 | 473.37 | 473.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2018 | 952.58 | 952.58 | 952.58 | 952.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2018 | 6,888.59 | 6,888.59 | 6,888.59 | 6,888.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2018 | 69.40 | 69.40 | 69.40 | 69.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2018 | 176.48 | 176.48 | 176.48 | 176.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2018 | 444.71 | 444.71 | 444.71 | 444.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2018 | 230.18 | 230.18 | 230.18 | 230.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2018 | 326.88 | 326.88 | 326.88 | 326.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2018 | 1,474.04 | 1,474.04 | 1,474.04 | 1,474.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2018 | 1,298.41 | 1,298.41 | 1,298.41 | 1,298.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2018 | 2,163.35 | 2,163.35 | 2,163.35 | 2,163.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2018 | 1,312.56 | 1,312.56 | 1,312.56 | 1,312.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2018 | 270.67 | 270.67 | 270.67 | 270.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2018 | 117.42 | 117.42 | 117.42 | 117.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2018 | 997.97 | 997.97 | 997.97 | 997.97 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2018 | 1,261.52 | 1,261.52 | 1,261.52 | 1,261.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2018 | 359.58 | 359.58 | 359.58 | 359.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2018 | 2,030.12 | 2,030.12 | 2,030.12 | 2,030.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2018 | 4,525,462.29 | 4,525,462.29 | 4,525,462.29 | 4,525,462.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2018 | 2,268.63 | 2,268.63 | 2,268.63 | 2,268.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2018 | 956.97 | 956.97 | 956.97 | 956.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2018 | 1,265.39 | 1,265.39 | 1,265.39 | 1,265.39 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,592,002.96** | **4,592,002.96** | **4,592,002.96** | **4,592,002.96** | **0.00** | **0.00** |
| **Totals for MMIP Investment** | | | | | **4,592,002.96** | **4,592,002.96** | **4,592,002.96** | **4,592,002.96** | **0.00** | **0.00** |
| **Mortgage-Backed** | | | | | | | | | | |
| 31283H4W2 | FHLMC | 5.00% | 12/01/2034 | 02/29/2012 | 7,639.08 | 8,250.20 | 8,286.14 | 8,111.29 | 0.00 | (174.85) |
| **Totals for Cusip** | | | | | **7,639.08** | **8,250.20** | **8,286.14** | **8,111.29** | **0.00** | **(174.85)** |
| 31283H6G5 | FHLMC | 5.50% | 02/01/2035 | 04/28/2010 | 223,370.22 | 236,842.26 | 248,285.74 | 241,014.51 | 0.00 | (7,271.23) |
| **Totals for Cusip** | | | | | **223,370.22** | **236,842.26** | **248,285.74** | **241,014.51** | **0.00** | **(7,271.23)** |
| 31283HLH6 | FHLMC | 7.00% | 04/01/2031 | 06/10/2004 | 13,365.96 | 14,000.83 | 15,339.28 | 15,110.61 | 0.00 | (228.67) |
| **Totals for Cusip** | | | | | **13,365.96** | **14,000.83** | **15,339.28** | **15,110.61** | **0.00** | **(228.67)** |
| 31283HPA7 | FHLMC | 7.00% | 10/01/2031 | 06/10/2004 | 43,480.68 | 45,546.01 | 49,451.27 | 49,188.58 | 0.00 | (262.69) |
| **Totals for Cusip** | | | | | **43,480.68** | **45,546.01** | **49,451.27** | **49,188.58** | **0.00** | **(262.69)** |
| 31283HZ65 | FHLMC | 5.50% | 03/01/2034 | 04/28/2010 | 239,534.33 | 254,280.69 | 266,195.55 | 258,364.38 | 0.00 | (7,831.17) |
| **Totals for Cusip** | | | | | **239,534.33** | **254,280.69** | **266,195.55** | **258,364.38** | **0.00** | **(7,831.17)** |
| 31287XYD2 | FHLMC | 6.50% | 09/01/2032 | 09/24/2002 | 107,221.31 | 111,501.79 | 118,765.09 | 116,384.06 | 0.00 | (2,381.03) |
| **Totals for Cusip** | | | | | **107,221.31** | **111,501.79** | **118,765.09** | **116,384.06** | **0.00** | **(2,381.03)** |
| 31287YAD6 | FHLMC | 6.50% | 09/01/2032 | 10/02/2002 | 42,076.64 | 43,794.22 | 46,606.73 | 45,672.36 | 0.00 | (934.37) |
| **Totals for Cusip** | | | | | **42,076.64** | **43,794.22** | **46,606.73** | **45,672.36** | **0.00** | **(934.37)** |
| 31287YG24 | FHLMC | 6.50% | 09/01/2032 | 10/02/2002 | 113,849.87 | 118,497.25 | 126,107.29 | 124,060.17 | 0.00 | (2,047.12) |
| **Totals for Cusip** | | | | | **113,849.87** | **118,497.25** | **126,107.29** | **124,060.17** | **0.00** | **(2,047.12)** |
| 31288AD51 | FHLMC | 7.00% | 10/01/2032 | 11/05/2002 | 118,252.11 | 124,220.15 | 129,313.67 | 128,831.52 | 0.00 | (482.15) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **118,252.11** | **124,220.15** | **129,313.67** | **128,831.52** | **0.00** | **(482.15)** |
| 31288ANZ4 | FHLMC | 7.00% | 10/01/2032 | 11/05/2002 | 21,007.50 | 22,067.70 | 22,570.35 | 21,450.70 | 0.00 | (1,119.65) |
| | **Totals for Cusip** | | | | **21,007.50** | **22,067.70** | **22,570.35** | **21,450.70** | **0.00** | **(1,119.65)** |
| 3128K7UW6 | FHLMC | 4.50% | 09/01/2035 | 07/01/2009 | 85,741.64 | 85,620.24 | 91,448.66 | 89,109.98 | 0.00 | (2,338.68) |
| | **Totals for Cusip** | | | | **85,741.64** | **85,620.24** | **91,448.66** | **89,109.98** | **0.00** | **(2,338.68)** |
| 3128K8KB1 | FHLMC | 5.50% | 10/01/2035 | 03/28/2012 | 9,499.46 | 10,318.79 | 10,531.51 | 10,239.72 | 0.00 | (291.79) |
| | **Totals for Cusip** | | | | **9,499.46** | **10,318.79** | **10,531.51** | **10,239.72** | **0.00** | **(291.79)** |
| 3128KLCY1 | FHLMC | 5.50% | 02/01/2037 | 03/28/2012 | 7,570.64 | 8,223.57 | 8,269.48 | 7,994.17 | 0.00 | (275.31) |
| | **Totals for Cusip** | | | | **7,570.64** | **8,223.57** | **8,269.48** | **7,994.17** | **0.00** | **(275.31)** |
| 3128LXAU4 | FHLMC | 5.00% | 06/01/2035 | 02/25/2009 | 110,168.79 | 112,367.84 | 119,526.11 | 116,976.16 | 0.00 | (2,549.95) |
| | **Totals for Cusip** | | | | **110,168.79** | **112,367.84** | **119,526.11** | **116,976.16** | **0.00** | **(2,549.95)** |
| 3128LXE30 | FHLMC | 5.00% | 11/01/2035 | 04/07/2009 | 136,695.60 | 141,074.12 | 148,292.18 | 145,164.20 | 0.00 | (3,127.98) |
| | **Totals for Cusip** | | | | **136,695.60** | **141,074.12** | **148,292.18** | **145,164.20** | **0.00** | **(3,127.98)** |
| 3128LXFB1 | FHLMC | 5.00% | 12/01/2035 | 05/13/2009 | 222,779.20 | 229,654.02 | 241,533.91 | 236,493.61 | 0.00 | (5,040.30) |
| 3128LXFB1 | FHLMC | 5.00% | 12/01/2035 | 07/21/2009 | 312,235.54 | 317,699.67 | 338,521.17 | 331,456.93 | 0.00 | (7,064.24) |
| | **Totals for Cusip** | | | | **535,014.74** | **547,353.69** | **580,055.08** | **567,950.54** | **0.00** | **(12,104.54)** |
| 3128LXFC9 | FHLMC | 4.50% | 11/01/2035 | 06/01/2009 | 34,351.39 | 34,464.10 | 36,663.72 | 35,705.21 | 0.00 | (958.51) |
| | **Totals for Cusip** | | | | **34,351.39** | **34,464.10** | **36,663.72** | **35,705.21** | **0.00** | **(958.51)** |
| 3128LXFP0 | FHLMC | 5.00% | 12/01/2035 | 02/25/2009 | 60,917.23 | 62,133.20 | 66,045.75 | 64,689.85 | 0.00 | (1,355.90) |
| | **Totals for Cusip** | | | | **60,917.23** | **62,133.20** | **66,045.75** | **64,689.85** | **0.00** | **(1,355.90)** |
| 3128LXMK3 | FHLMC | 5.50% | 05/01/2036 | 03/28/2012 | 88,554.98 | 96,192.84 | 98,320.49 | 95,538.08 | 0.00 | (2,782.41) |
| | **Totals for Cusip** | | | | **88,554.98** | **96,192.84** | **98,320.49** | **95,538.08** | **0.00** | **(2,782.41)** |
| 3128M1JP5 | FHLMC | 5.00% | 07/01/2019 | 05/24/2006 | 11,695.18 | 11,333.37 | 11,943.04 | 11,750.67 | 0.00 | (192.37) |
| | **Totals for Cusip** | | | | **11,695.18** | **11,333.37** | **11,943.04** | **11,750.67** | **0.00** | **(192.37)** |
| 3128M1JT7 | FHLMC | 5.00% | 07/01/2019 | 05/24/2006 | 8,809.20 | 8,533.91 | 8,982.97 | 8,851.00 | 0.00 | (131.97) |
| | **Totals for Cusip** | | | | **8,809.20** | **8,533.91** | **8,982.97** | **8,851.00** | **0.00** | **(131.97)** |
| 3128M46G3 | FHLMC | 5.50% | 09/01/2037 | 09/21/2010 | 160,641.46 | 170,857.26 | 177,471.02 | 173,093.97 | 0.00 | (4,377.05) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **160,641.46** | **170,857.26** | **177,471.02** | **173,093.97** | **0.00** | **(4,377.05)** |
| 3128M4AH6 | FHLMC | 5.50% | 12/01/2036 | 01/03/2011 | 104,863.74 | 111,991.16 | 116,076.29 | 113,108.35 | 0.00 | (2,967.94) |
| | **Totals for Cusip** | | | | **104,863.74** | **111,991.16** | **116,076.29** | **113,108.35** | **0.00** | **(2,967.94)** |
| 3128M4B51 | FHLMC | 5.50% | 12/01/2036 | 03/28/2012 | 4,003.68 | 4,348.98 | 4,423.07 | 4,317.18 | 0.00 | (105.89) |
| | **Totals for Cusip** | | | | **4,003.68** | **4,348.98** | **4,423.07** | **4,317.18** | **0.00** | **(105.89)** |
| 3128M4HE6 | FHLMC | 5.50% | 01/01/2037 | 03/28/2012 | 4,288.26 | 4,658.13 | 4,740.80 | 4,620.13 | 0.00 | (120.67) |
| | **Totals for Cusip** | | | | **4,288.26** | **4,658.13** | **4,740.80** | **4,620.13** | **0.00** | **(120.67)** |
| 3128M4JW4 | FHLMC | 5.50% | 02/01/2037 | 03/09/2007 | 327,728.06 | 325,180.49 | 362,494.77 | 352,866.14 | 0.00 | (9,628.63) |
| | **Totals for Cusip** | | | | **327,728.06** | **325,180.49** | **362,494.77** | **352,866.14** | **0.00** | **(9,628.63)** |
| 3128M4NG4 | FHLMC | 5.50% | 04/01/2037 | 08/13/2008 | 334,662.69 | 324,831.99 | 369,857.86 | 360,967.81 | 0.00 | (8,890.05) |
| | **Totals for Cusip** | | | | **334,662.69** | **324,831.99** | **369,857.86** | **360,967.81** | **0.00** | **(8,890.05)** |
| 3128M4ZP1 | FHLMC | 5.50% | 08/01/2037 | 09/04/2008 | 86,086.27 | 85,602.03 | 95,118.31 | 92,822.98 | 0.00 | (2,295.33) |
| | **Totals for Cusip** | | | | **86,086.27** | **85,602.03** | **95,118.31** | **92,822.98** | **0.00** | **(2,295.33)** |
| 3128M6AP3 | FHLMC | 5.50% | 05/01/2038 | 12/01/2010 | 117,916.03 | 126,133.32 | 130,363.50 | 126,057.26 | 0.00 | (4,306.24) |
| | **Totals for Cusip** | | | | **117,916.03** | **126,133.32** | **130,363.50** | **126,057.26** | **0.00** | **(4,306.24)** |
| 3128M6RH3 | FHLMC | 5.50% | 09/01/2038 | 12/09/2010 | 49,291.22 | 52,495.14 | 54,471.91 | 52,630.38 | 0.00 | (1,841.53) |
| | **Totals for Cusip** | | | | **49,291.22** | **52,495.14** | **54,471.91** | **52,630.38** | **0.00** | **(1,841.53)** |
| 3128M6SG4 | FHLMC | 5.50% | 01/01/2038 | 03/28/2012 | 6,935.15 | 7,533.30 | 7,665.08 | 7,479.49 | 0.00 | (185.59) |
| | **Totals for Cusip** | | | | **6,935.15** | **7,533.30** | **7,665.08** | **7,479.49** | **0.00** | **(185.59)** |
| 3128M7C95 | FHLMC | 5.50% | 10/01/2038 | 03/28/2012 | 71,837.06 | 78,033.00 | 79,377.93 | 77,179.24 | 0.00 | (2,198.69) |
| | **Totals for Cusip** | | | | **71,837.06** | **78,033.00** | **79,377.93** | **77,179.24** | **0.00** | **(2,198.69)** |
| 3128M7T97 | FHLMC | 4.00% | 11/01/2039 | 06/23/2011 | 1,318,895.47 | 1,337,030.25 | 1,384,745.37 | 1,357,056.89 | 0.00 | (27,688.48) |
| | **Totals for Cusip** | | | | **1,318,895.47** | **1,337,030.25** | **1,384,745.37** | **1,357,056.89** | **0.00** | **(27,688.48)** |
| 3128M7WA0 | FHLMC | 4.50% | 12/01/2039 | 11/15/2011 | 582,434.54 | 612,420.82 | 621,434.36 | 609,831.71 | 0.00 | (11,602.65) |
| | **Totals for Cusip** | | | | **582,434.54** | **612,420.82** | **621,434.36** | **609,831.71** | **0.00** | **(11,602.65)** |
| 3128M8MG6 | FGLMC | 4.00% | 02/01/2041 | 08/11/2014 | 819,979.70 | 864,950.48 | 865,790.57 | 843,707.56 | 0.00 | (22,083.01) |
| | **Totals for Cusip** | | | | **819,979.70** | **864,950.48** | **865,790.57** | **843,707.56** | **0.00** | **(22,083.01)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3128M8N26 | FGLMC | 6.00% | 11/01/2039 | 02/29/2012 | 795,080.42 | 877,574.18 | 895,862.32 | 868,490.19 | 0.00 | (27,372.13) |
| **Totals for Cusip** | | | | | **795,080.42** | **877,574.18** | **895,862.32** | **868,490.19** | **0.00** | **(27,372.13)** |
| 3128M8R30 | FGLMC | 4.00% | 12/01/2040 | 05/19/2011 | 1,112,058.77 | 1,109,061.46 | 1,167,524.81 | 1,144,240.81 | 0.00 | (23,284.00) |
| **Totals for Cusip** | | | | | **1,112,058.77** | **1,109,061.46** | **1,167,524.81** | **1,144,240.81** | **0.00** | **(23,284.00)** |
| 3128M8U28 | FGLMC | 4.50% | 12/01/2040 | 06/15/2011 | 2,444,470.63 | 2,529,263.22 | 2,636,197.41 | 2,559,486.03 | 0.00 | (76,711.38) |
| 3128M8U28 | FGLMC | 4.50% | 12/01/2040 | 11/10/2011 | 544,220.86 | 576,193.83 | 586,905.65 | 569,827.13 | 0.00 | (17,078.52) |
| **Totals for Cusip** | | | | | **2,988,691.49** | **3,105,457.05** | **3,223,103.06** | **3,129,313.16** | **0.00** | **(93,789.90)** |
| 3128M8YY4 | FGLMC | 5.50% | 01/01/2037 | 03/28/2012 | 4,695.64 | 5,100.65 | 5,201.82 | 5,061.52 | 0.00 | (140.30) |
| **Totals for Cusip** | | | | | **4,695.64** | **5,100.65** | **5,201.82** | **5,061.52** | **0.00** | **(140.30)** |
| 3128M9HE5 | FHLMC | 3.50% | 09/01/2042 | 09/27/2012 | 444,481.92 | 477,956.96 | 458,696.71 | 447,775.38 | 0.00 | (10,921.33) |
| **Totals for Cusip** | | | | | **444,481.92** | **477,956.96** | **458,696.71** | **447,775.38** | **0.00** | **(10,921.33)** |
| 3128M9LX8 | FHLMC | 4.00% | 04/01/2042 | 08/22/2017 | 496,834.40 | 525,868.18 | 521,574.50 | 511,199.78 | 0.00 | (10,374.72) |
| **Totals for Cusip** | | | | | **496,834.40** | **525,868.18** | **521,574.50** | **511,199.78** | **0.00** | **(10,374.72)** |
| 3128M9TQ5 | FHLMC | 3.50% | 08/01/2043 | 08/30/2017 | 2,481,532.77 | 2,580,794.08 | 2,560,861.86 | 2,499,939.54 | 0.00 | (60,922.32) |
| **Totals for Cusip** | | | | | **2,481,532.77** | **2,580,794.08** | **2,560,861.86** | **2,499,939.54** | **0.00** | **(60,922.32)** |
| 3128MBGT8 | FHLMC | 5.50% | 07/01/2022 | 08/09/2007 | 8,855.01 | 8,767.15 | 9,282.46 | 9,100.05 | 0.00 | (182.41) |
| **Totals for Cusip** | | | | | **8,855.01** | **8,767.15** | **9,282.46** | **9,100.05** | **0.00** | **(182.41)** |
| 3128MC4Y8 | FHLMC | 4.00% | 09/01/2026 | 10/05/2011 | 856,091.25 | 901,704.87 | 893,562.03 | 878,324.97 | 0.00 | (15,237.06) |
| **Totals for Cusip** | | | | | **856,091.25** | **901,704.87** | **893,562.03** | **878,324.97** | **0.00** | **(15,237.06)** |
| 3128MCC52 | FHLMC | 5.00% | 02/01/2024 | 12/10/2010 | 42,234.53 | 44,636.61 | 44,341.43 | 43,822.55 | 0.00 | (518.88) |
| **Totals for Cusip** | | | | | **42,234.53** | **44,636.61** | **44,341.43** | **43,822.55** | **0.00** | **(518.88)** |
| 3128ME6M8 | FHLMC GOLD | 3.00% | 02/01/2032 | 08/24/2018 | 511,901.86 | 509,022.42 | 509,022.42 | 510,187.66 | 1,165.24 | 0.00 |
| **Totals for Cusip** | | | | | **511,901.86** | **509,022.42** | **509,022.42** | **510,187.66** | **1,165.24** | **0.00** |
| 3128MFCN6 | FHLMC | 2.00% | 01/01/2032 | 10/24/2017 | 1,179,715.87 | 1,154,093.91 | 1,150,172.19 | 1,128,817.98 | 0.00 | (21,354.21) |
| 3128MFCN6 | FHLMC | 2.00% | 01/01/2032 | 06/28/2018 | 1,479,498.52 | 1,400,437.83 | 1,400,437.83 | 1,415,666.75 | 15,228.92 | 0.00 |
| **Totals for Cusip** | | | | | **2,659,214.39** | **2,554,531.74** | **2,550,610.02** | **2,544,484.73** | **15,228.92** | **(21,354.21)** |
| 3128MJ2E9 | FHLMC GOLD | 4.50% | 07/01/2047 | 07/16/2018 | 463,769.85 | 482,157.60 | 482,157.60 | 480,414.40 | 0.00 | (1,743.20) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **463,769.85** | **482,157.60** | **482,157.60** | **480,414.40** | **0.00** | **(1,743.20)** |
| 3128MJ2T6 | FHLMC GOLD | 4.00% | 10/01/2047 | 08/27/2018 | 732,670.53 | 747,094.98 | 747,094.98 | 747,361.79 | 266.81 | 0.00 |
| **Totals for Cusip** | | | | | **732,670.53** | **747,094.98** | **747,094.98** | **747,361.79** | **266.81** | **0.00** |
| 3128MJ2Y5 | FHLMC GOLD | 4.50% | 11/01/2047 | 08/07/2018 | 3,227,442.36 | 3,348,471.45 | 3,348,471.45 | 3,343,267.94 | 0.00 | (5,203.51) |
| **Totals for Cusip** | | | | | **3,227,442.36** | **3,348,471.45** | **3,348,471.45** | **3,343,267.94** | **0.00** | **(5,203.51)** |
| 3128MJ3A6 | FHLMC GOLD | 3.50% | 12/01/2047 | 09/04/2018 | 3,930,767.79 | 3,900,365.76 | 3,900,365.76 | 3,930,067.80 | 29,702.04 | 0.00 |
| **Totals for Cusip** | | | | | **3,930,767.79** | **3,900,365.76** | **3,900,365.76** | **3,930,067.80** | **29,702.04** | **0.00** |
| 3128MJ3E8 | FHLMC GOLD | 3.50% | 01/01/2048 | 09/20/2018 | 3,931,593.40 | 3,861,101.16 | 3,861,101.16 | 3,930,855.24 | 69,754.08 | 0.00 |
| **Totals for Cusip** | | | | | **3,931,593.40** | **3,861,101.16** | **3,861,101.16** | **3,930,855.24** | **69,754.08** | **0.00** |
| 3128MJ3P3 | FHLMC GOLD | 4.00% | 03/01/2048 | 09/27/2018 | 942,393.89 | 951,007.96 | 951,007.96 | 960,927.91 | 9,919.95 | 0.00 |
| **Totals for Cusip** | | | | | **942,393.89** | **951,007.96** | **951,007.96** | **960,927.91** | **9,919.95** | **0.00** |
| 3128MJ3T5 | FHLMC GOLD | 4.00% | 04/01/2048 | 10/12/2018 | 991,465.16 | 993,943.82 | 993,943.82 | 1,011,107.43 | 17,163.61 | 0.00 |
| **Totals for Cusip** | | | | | **991,465.16** | **993,943.82** | **993,943.82** | **1,011,107.43** | **17,163.61** | **0.00** |
| 3128MJ4J6 | FHLMC GOLD | 4.00% | 06/01/2048 | 12/31/2018 | 7,489,014.40 | 7,633,528.98 | 7,633,528.98 | 7,636,502.53 | 2,973.55 | 0.00 |
| **Totals for Cusip** | | | | | **7,489,014.40** | **7,633,528.98** | **7,633,528.98** | **7,636,502.53** | **2,973.55** | **0.00** |
| 3128MJ5C0 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/24/2018 | 990,277.51 | 997,936.68 | 997,936.68 | 1,009,745.41 | 11,808.73 | 0.00 |
| 3128MJ5C0 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/24/2018 | 990,277.52 | 997,936.69 | 997,936.69 | 1,009,745.42 | 11,808.73 | 0.00 |
| 3128MJ5C0 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/24/2018 | 990,277.52 | 997,936.69 | 997,936.69 | 1,009,745.42 | 11,808.73 | 0.00 |
| **Totals for Cusip** | | | | | **2,970,832.55** | **2,993,810.06** | **2,993,810.06** | **3,029,236.25** | **35,426.19** | **0.00** |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 496,093.67 | 500,938.34 | 500,938.34 | 505,846.45 | 4,908.11 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| **Totals for Cusip** | | | | | **9,425,779.64** | **9,517,828.19** | **9,517,828.19** | **9,611,082.46** | **93,254.27** | **0.00** |
| 3128MJCW8 | FHLMC GOLD | 4.50% | 10/01/2035 | 06/01/2009 | 51,717.71 | 51,887.40 | 55,175.75 | 53,755.35 | 0.00 | (1,420.40) |
| **Totals for Cusip** | | | | | **51,717.71** | **51,887.40** | **55,175.75** | **53,755.35** | **0.00** | **(1,420.40)** |
| 3128MJDP2 | FHLMC GOLD | 4.50% | 11/01/2035 | 06/01/2009 | 59,813.45 | 60,009.71 | 63,809.79 | 62,170.54 | 0.00 | (1,639.25) |
| **Totals for Cusip** | | | | | **59,813.45** | **60,009.71** | **63,809.79** | **62,170.54** | **0.00** | **(1,639.25)** |
| 3128MJJT8 | FHLMC GOLD | 5.50% | 06/01/2038 | 02/04/2011 | 69,350.52 | 73,316.51 | 76,655.42 | 74,103.11 | 0.00 | (2,552.31) |
| **Totals for Cusip** | | | | | **69,350.52** | **73,316.51** | **76,655.42** | **74,103.11** | **0.00** | **(2,552.31)** |
| 3128MJLD0 | FHLMC GOLD | 5.00% | 02/01/2039 | 01/09/2009 | 38,919.36 | 40,068.72 | 42,365.59 | 41,189.49 | 0.00 | (1,176.10) |
| **Totals for Cusip** | | | | | **38,919.36** | **40,068.72** | **42,365.59** | **41,189.49** | **0.00** | **(1,176.10)** |
| 3128MJM64 | FHLMC GOLD | 4.50% | 12/01/2039 | 12/07/2011 | 241,382.96 | 254,847.63 | 257,535.07 | 252,743.11 | 0.00 | (4,791.96) |
| **Totals for Cusip** | | | | | **241,382.96** | **254,847.63** | **257,535.07** | **252,743.11** | **0.00** | **(4,791.96)** |
| 3128MJMS6 | FHLMC GOLD | 4.50% | 10/01/2039 | 06/14/2011 | 2,218,873.98 | 2,299,394.82 | 2,367,203.69 | 2,323,234.06 | 0.00 | (43,969.63) |
| **Totals for Cusip** | | | | | **2,218,873.98** | **2,299,394.82** | **2,367,203.69** | **2,323,234.06** | **0.00** | **(43,969.63)** |
| 3128MJMW7 | FHLMC GOLD | 4.50% | 11/01/2039 | 12/07/2011 | 136,794.80 | 144,575.02 | 145,971.68 | 143,200.46 | 0.00 | (2,771.22) |
| **Totals for Cusip** | | | | | **136,794.80** | **144,575.02** | **145,971.68** | **143,200.46** | **0.00** | **(2,771.22)** |
| 3128MJSK7 | FHLMC GOLD | 3.00% | 01/01/2043 | 01/08/2014 | 1,454,545.69 | 1,379,545.65 | 1,462,788.87 | 1,429,699.37 | 0.00 | (33,089.50) |
| **Totals for Cusip** | | | | | **1,454,545.69** | **1,379,545.65** | **1,462,788.87** | **1,429,699.37** | **0.00** | **(33,089.50)** |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,314.99 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.74 | 369,314.99 | 376,041.53 | 367,431.74 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,314.99 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,315.00 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,314.99 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,315.00 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,315.00 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.74 | 369,314.99 | 376,041.53 | 367,431.74 | 0.00 | (8,609.79) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,267.27 | 369,315.52 | 376,042.09 | 367,432.28 | 0.00 | (8,609.81) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,314.99 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| **Totals for Cusip** | | | | | **3,592,668.00** | **3,693,150.46** | **3,760,415.93** | **3,674,318.01** | **0.00** | **(86,097.92)** |
| 3128MJVS6 | FHLMC GOLD | 4.00% | 01/01/2045 | 07/29/2016 | 557,428.44 | 596,622.63 | 582,966.38 | 569,764.94 | 0.00 | (13,201.44) |
| **Totals for Cusip** | | | | | **557,428.44** | **596,622.63** | **582,966.38** | **569,764.94** | **0.00** | **(13,201.44)** |
| 3128MJXA3 | FHLMC GOLD | 4.00% | 10/01/2045 | 12/07/2016 | 272,916.29 | 286,860.62 | 285,415.61 | 278,675.31 | 0.00 | (6,740.30) |
| **Totals for Cusip** | | | | | **272,916.29** | **286,860.62** | **285,415.61** | **278,675.31** | **0.00** | **(6,740.30)** |
| 3128MJXF2 | FHLMC GOLD | 4.00% | 11/01/2045 | 08/24/2016 | 1,429,626.26 | 1,530,146.87 | 1,495,100.34 | 1,459,646.52 | 0.00 | (35,453.82) |
| **Totals for Cusip** | | | | | **1,429,626.26** | **1,530,146.87** | **1,495,100.34** | **1,459,646.52** | **0.00** | **(35,453.82)** |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 12/08/2015 | 324,426.74 | 335,388.81 | 333,658.02 | 325,527.81 | 0.00 | (8,130.21) |
| **Totals for Cusip** | | | | | **5,515,254.50** | **5,690,052.01** | **5,672,186.18** | **5,533,972.69** | **0.00** | **(138,213.49)** |
| 3128MJY61 | FHLMC GOLD | 3.00% | 11/01/2046 | 07/10/2017 | 7,008,451.31 | 6,969,302.57 | 7,015,981.04 | 6,836,835.57 | 0.00 | (179,145.47) |
| 3128MJY61 | FHLMC GOLD | 3.00% | 11/01/2046 | 07/10/2017 | 5,149,926.37 | 5,125,987.24 | 5,155,459.36 | 5,023,820.28 | 0.00 | (131,639.08) |
| **Totals for Cusip** | | | | | **12,158,377.68** | **12,095,289.81** | **12,171,440.40** | **11,860,655.85** | **0.00** | **(310,784.55)** |
| 3128MJY87 | FHLMC GOLD | 4.00% | 11/01/2046 | 03/02/2018 | 441,417.93 | 452,556.85 | 452,556.85 | 450,643.81 | 0.00 | (1,913.04) |
| **Totals for Cusip** | | | | | **441,417.93** | **452,556.85** | **452,556.85** | **450,643.81** | **0.00** | **(1,913.04)** |
| 3128MJY95 | FHLMC GOLD | 4.50% | 10/01/2046 | 09/26/2017 | 1,589,882.27 | 1,706,887.67 | 1,689,858.18 | 1,647,946.76 | 0.00 | (41,911.42) |
| **Totals for Cusip** | | | | | **1,589,882.27** | **1,706,887.67** | **1,689,858.18** | **1,647,946.76** | **0.00** | **(41,911.42)** |
| 3128MJYD6 | FHLMC GOLD | 4.00% | 05/01/2046 | 03/05/2018 | 403,227.84 | 412,394.98 | 412,394.98 | 411,655.14 | 0.00 | (739.84) |



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**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **403,227.84** | **412,394.98** | **412,394.98** | **411,655.14** | **0.00** | **(739.84)** |
| 3128MJZ37 | FHLMC GOLD | 3.50% | 05/01/2047 | 11/28/2018 | 860,620.11 | 842,466.41 | 842,466.41 | 861,642.03 | 19,175.62 | 0.00 |
| | **Totals for Cusip** | | | | **860,620.11** | **842,466.41** | **842,466.41** | **861,642.03** | **19,175.62** | **0.00** |
| 3128MJZF0 | FHLMC GOLD | 3.00% | 01/01/2047 | 09/21/2017 | 5,268,115.07 | 5,288,693.65 | 5,273,230.99 | 5,136,160.32 | 0.00 | (137,070.67) |
| 3128MJZF0 | FHLMC GOLD | 3.00% | 01/01/2047 | 01/30/2018 | 237,637.98 | 233,005.89 | 233,005.89 | 231,685.67 | 0.00 | (1,320.22) |
| | **Totals for Cusip** | | | | **5,505,753.05** | **5,521,699.54** | **5,506,236.88** | **5,367,845.99** | **0.00** | **(138,390.89)** |
| 3128MJZH6 | FHLMC GOLD | 4.00% | 01/01/2047 | 03/05/2018 | 441,748.49 | 451,791.36 | 451,791.36 | 450,947.22 | 0.00 | (844.14) |
| | **Totals for Cusip** | | | | **441,748.49** | **451,791.36** | **451,791.36** | **450,947.22** | **0.00** | **(844.14)** |
| 3128MJZN3 | FHLMC GOLD | 3.50% | 02/01/2047 | 11/28/2018 | 3,264,452.10 | 3,195,592.56 | 3,195,592.56 | 3,270,224.76 | 74,632.20 | 0.00 |
| | **Totals for Cusip** | | | | **3,264,452.10** | **3,195,592.56** | **3,195,592.56** | **3,270,224.76** | **74,632.20** | **0.00** |
| 3128MJZR4 | FHLMC GOLD | 3.50% | 03/01/2047 | 07/31/2018 | 3,527,045.55 | 3,494,530.61 | 3,494,530.61 | 3,532,599.59 | 38,068.98 | 0.00 |
| 3128MJZR4 | FHLMC GOLD | 3.50% | 03/01/2047 | 11/28/2018 | 1,976,835.11 | 1,935,136.24 | 1,935,136.24 | 1,979,948.03 | 44,811.79 | 0.00 |
| | **Totals for Cusip** | | | | **5,503,880.66** | **5,429,666.85** | **5,429,666.85** | **5,512,547.62** | **82,880.77** | **0.00** |
| 3128P8DM0 | FHLMC GOLD | 3.00% | 01/01/2037 | 08/10/2017 | 6,689,908.75 | 6,842,522.27 | 6,791,232.56 | 6,616,401.91 | 0.00 | (174,830.65) |
| | **Totals for Cusip** | | | | **6,689,908.75** | **6,842,522.27** | **6,791,232.56** | **6,616,401.91** | **0.00** | **(174,830.65)** |
| 3128P8E98 | FHLMC GOLD | 3.50% | 11/01/2037 | 10/03/2018 | 1,942,028.99 | 1,930,801.62 | 1,930,801.62 | 1,966,639.88 | 35,838.26 | 0.00 |
| | **Totals for Cusip** | | | | **1,942,028.99** | **1,930,801.62** | **1,930,801.62** | **1,966,639.88** | **35,838.26** | **0.00** |
| 3128PTD28 | FHLMC GOLD | 3.50% | 12/01/2025 | 01/09/2015 | 1,009,800.11 | 1,072,754.85 | 1,048,734.18 | 1,023,506.72 | 0.00 | (25,227.46) |
| | **Totals for Cusip** | | | | **1,009,800.11** | **1,072,754.85** | **1,048,734.18** | **1,023,506.72** | **0.00** | **(25,227.46)** |
| 3128PV3R9 | FHLMC GOLD | 3.50% | 08/01/2026 | 02/29/2012 | 10,006.36 | 10,468.04 | 10,343.75 | 10,135.24 | 0.00 | (208.51) |
| | **Totals for Cusip** | | | | **10,006.36** | **10,468.04** | **10,343.75** | **10,135.24** | **0.00** | **(208.51)** |
| 3128PVK66 | FHLMC GOLD | 4.00% | 06/01/2026 | 06/22/2011 | 591,370.68 | 617,982.38 | 619,940.43 | 606,910.73 | 0.00 | (13,029.70) |
| | **Totals for Cusip** | | | | **591,370.68** | **617,982.38** | **619,940.43** | **606,910.73** | **0.00** | **(13,029.70)** |
| 3128PWED6 | FHLMC GOLD | 3.50% | 08/01/2026 | 01/09/2015 | 1,148,446.58 | 1,220,045.02 | 1,192,502.10 | 1,163,920.90 | 0.00 | (28,581.20) |
| | **Totals for Cusip** | | | | **1,148,446.58** | **1,220,045.02** | **1,192,502.10** | **1,163,920.90** | **0.00** | **(28,581.20)** |
| 312927AL0 | FHLMC | 6.00% | 08/01/2038 | 08/07/2008 | 84,832.53 | 84,792.76 | 95,163.05 | 91,668.32 | 0.00 | (3,494.73) |
| | **Totals for Cusip** | | | | **84,832.53** | **84,792.76** | **95,163.05** | **91,668.32** | **0.00** | **(3,494.73)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 312927QV1 | FHLMC | 6.00% | 09/01/2038 | 08/14/2008 | 257,791.28 | 257,348.18 | 291,129.85 | 281,705.31 | 0.00 | (9,424.54) |
| **Totals for Cusip** | | | | | **257,791.28** | **257,348.18** | **291,129.85** | **281,705.31** | **0.00** | **(9,424.54)** |
| 312929JK9 | FHLMC GOLD | 5.50% | 11/01/2038 | 03/28/2012 | 102,792.95 | 111,658.83 | 113,206.71 | 109,630.47 | 0.00 | (3,576.24) |
| **Totals for Cusip** | | | | | **102,792.95** | **111,658.83** | **113,206.71** | **109,630.47** | **0.00** | **(3,576.24)** |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 33,284.88 | 34,865.89 | 37,331.96 | 37,523.23 | 191.27 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.07 | 57,681.69 | 61,761.51 | 62,077.94 | 316.43 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,065.92 | 57,681.54 | 61,761.35 | 62,077.78 | 316.43 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.02 | 57,681.63 | 61,761.45 | 62,077.89 | 316.44 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.52 | 57,682.16 | 61,762.01 | 62,078.45 | 316.44 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.00 | 57,681.62 | 61,761.42 | 62,077.87 | 316.45 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.03 | 57,681.66 | 61,761.47 | 62,077.90 | 316.43 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.02 | 57,681.64 | 61,761.45 | 62,077.89 | 316.44 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,065.99 | 57,681.61 | 61,761.42 | 62,077.85 | 316.43 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.03 | 57,681.65 | 61,761.46 | 62,077.90 | 316.44 | 0.00 |
| **Totals for Cusip** | | | | | **528,879.48** | **554,001.09** | **593,185.50** | **596,224.70** | **3,039.20** | **0.00** |
| 31292JBG4 | FHLMC | 5.00% | 05/01/2034 | 07/23/2009 | 545,369.58 | 557,469.95 | 590,050.77 | 579,137.11 | 0.00 | (10,913.66) |
| **Totals for Cusip** | | | | | **545,369.58** | **557,469.95** | **590,050.77** | **579,137.11** | **0.00** | **(10,913.66)** |
| 31292K4A2 | FHLMC | 4.50% | 09/01/2040 | 09/28/2010 | 896,776.27 | 935,099.45 | 956,885.51 | 938,977.08 | 0.00 | (17,908.43) |
| **Totals for Cusip** | | | | | **896,776.27** | **935,099.45** | **956,885.51** | **938,977.08** | **0.00** | **(17,908.43)** |
| 31292LAN5 | FHLMC GOLD | 4.00% | 11/01/2040 | 06/04/2014 | 3,282,082.48 | 3,458,494.42 | 3,445,905.40 | 3,377,057.54 | 0.00 | (68,847.86) |
| **Totals for Cusip** | | | | | **3,282,082.48** | **3,458,494.42** | **3,445,905.40** | **3,377,057.54** | **0.00** | **(68,847.86)** |
| 31292SAX8 | FHLMC GOLD | 3.00% | 01/01/2043 | 09/12/2013 | 1,188,823.67 | 1,121,023.58 | 1,195,560.57 | 1,168,516.68 | 0.00 | (27,043.89) |
| **Totals for Cusip** | | | | | **1,188,823.67** | **1,121,023.58** | **1,195,560.57** | **1,168,516.68** | **0.00** | **(27,043.89)** |
| 3129416B8 | FHLMC | 4.50% | 09/01/2040 | 09/24/2010 | 213,453.87 | 222,225.49 | 227,759.65 | 223,498.79 | 0.00 | (4,260.86) |
| **Totals for Cusip** | | | | | **213,453.87** | **222,225.49** | **227,759.65** | **223,498.79** | **0.00** | **(4,260.86)** |
| 312943NP4 | FHLMC GOLD | 4.50% | 11/01/2040 | 12/07/2010 | 367,312.98 | 381,546.33 | 391,939.17 | 384,596.97 | 0.00 | (7,342.20) |
| **Totals for Cusip** | | | | | **367,312.98** | **381,546.33** | **391,939.17** | **384,596.97** | **0.00** | **(7,342.20)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 312944DY4 | FHLMC | 4.50% | 12/01/2040 | 11/29/2010 | 163,631.84 | 170,790.74 | 174,602.42 | 171,331.37 | 0.00 | (3,271.05) |
| | **Totals for Cusip** | | | | **163,631.84** | **170,790.74** | **174,602.42** | **171,331.37** | **0.00** | **(3,271.05)** |
| 312944FA4 | FHLMC | 4.00% | 12/01/2040 | 05/14/2014 | 1,484,621.14 | 1,563,607.64 | 1,558,691.44 | 1,527,582.22 | 0.00 | (31,109.22) |
| | **Totals for Cusip** | | | | **1,484,621.14** | **1,563,607.64** | **1,558,691.44** | **1,527,582.22** | **0.00** | **(31,109.22)** |
| 312944FQ9 | FHLMC | 4.00% | 12/01/2040 | 08/11/2014 | 665,373.26 | 701,864.82 | 702,554.85 | 684,614.45 | 0.00 | (17,940.40) |
| | **Totals for Cusip** | | | | **665,373.26** | **701,864.82** | **702,554.85** | **684,614.45** | **0.00** | **(17,940.40)** |
| 312944H95 | FHLMC | 4.00% | 12/01/2040 | 08/11/2014 | 727,867.10 | 767,786.07 | 768,537.42 | 748,927.77 | 0.00 | (19,609.65) |
| | **Totals for Cusip** | | | | **727,867.10** | **767,786.07** | **768,537.42** | **748,927.77** | **0.00** | **(19,609.65)** |
| 312944PJ4 | FHLMC | 4.00% | 12/01/2040 | 05/14/2014 | 1,527,424.13 | 1,608,687.85 | 1,603,664.94 | 1,571,624.79 | 0.00 | (32,040.15) |
| | **Totals for Cusip** | | | | **1,527,424.13** | **1,608,687.85** | **1,603,664.94** | **1,571,624.79** | **0.00** | **(32,040.15)** |
| 312944QH7 | FHLMC | 4.00% | 12/01/2040 | 08/11/2014 | 567,495.79 | 598,619.40 | 599,207.05 | 583,917.71 | 0.00 | (15,289.34) |
| | **Totals for Cusip** | | | | **567,495.79** | **598,619.40** | **599,207.05** | **583,917.71** | **0.00** | **(15,289.34)** |
| 31296L4D0 | FHLMC | 6.00% | 08/01/2033 | 01/28/2005 | 185,045.56 | 191,261.97 | 206,720.99 | 199,083.77 | 0.00 | (7,637.22) |
| | **Totals for Cusip** | | | | **185,045.56** | **191,261.97** | **206,720.99** | **199,083.77** | **0.00** | **(7,637.22)** |
| 31296L6M8 | FHLMC | 7.00% | 03/01/2033 | 06/10/2004 | 2,525.25 | 2,645.20 | 2,576.63 | 2,545.96 | 0.00 | (30.67) |
| 31296L6M8 | FHLMC | 7.00% | 03/01/2033 | 06/10/2004 | 11,853.43 | 12,416.50 | 12,094.62 | 11,950.64 | 0.00 | (143.98) |
| | **Totals for Cusip** | | | | **14,378.68** | **15,061.70** | **14,671.25** | **14,496.60** | **0.00** | **(174.65)** |
| 31296QQS2 | FHLMC | 5.50% | 11/01/2033 | 04/12/2004 | 14,182.53 | 14,355.37 | 15,772.82 | 15,291.12 | 0.00 | (481.70) |
| | **Totals for Cusip** | | | | **14,182.53** | **14,355.37** | **15,772.82** | **15,291.12** | **0.00** | **(481.70)** |
| 31296RNS3 | FHLMC | 5.50% | 12/01/2033 | 04/12/2004 | 17,573.40 | 17,787.59 | 19,195.62 | 18,556.53 | 0.00 | (639.09) |
| 31296RNS3 | FHLMC | 5.50% | 12/01/2033 | 04/12/2004 | 27,416.50 | 27,750.66 | 29,947.32 | 28,950.29 | 0.00 | (997.03) |
| | **Totals for Cusip** | | | | **44,989.90** | **45,538.25** | **49,142.94** | **47,506.82** | **0.00** | **(1,636.12)** |
| 31296RSE9 | FHLMC | 6.00% | 12/01/2033 | 01/28/2005 | 72,756.70 | 75,200.87 | 81,544.41 | 78,282.08 | 0.00 | (3,262.33) |
| | **Totals for Cusip** | | | | **72,756.70** | **75,200.87** | **81,544.41** | **78,282.08** | **0.00** | **(3,262.33)** |
| 31296RVU9 | FHLMC | 6.00% | 11/01/2033 | 01/28/2005 | 192,595.43 | 199,065.44 | 218,518.67 | 210,387.99 | 0.00 | (8,130.68) |
| | **Totals for Cusip** | | | | **192,595.43** | **199,065.44** | **218,518.67** | **210,387.99** | **0.00** | **(8,130.68)** |
| 31296RYX0 | FHLMC | 5.50% | 12/01/2033 | 05/18/2004 | 46,568.06 | 45,913.19 | 50,881.14 | 49,173.26 | 0.00 | (1,707.88) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **46,568.06** | **45,913.19** | **50,881.14** | **49,173.26** | **0.00** | **(1,707.88)** |
| 31296S2G0 | FHLMC | 5.50% | 01/01/2034 | 04/06/2004 | 39,477.89 | 39,983.67 | 43,498.41 | 42,018.31 | 0.00 | (1,480.10) |
| **Totals for Cusip** | | | | | **39,477.89** | **39,983.67** | **43,498.41** | **42,018.31** | **0.00** | **(1,480.10)** |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 25,701.39 | 26,922.19 | 28,223.81 | 28,058.82 | 0.00 | (164.99) |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 957.01 | 1,002.42 | 1,050.93 | 1,044.79 | 0.00 | (6.14) |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 11,190.39 | 11,721.89 | 12,288.67 | 12,216.81 | 0.00 | (71.86) |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 30,139.19 | 31,570.81 | 33,097.17 | 32,903.67 | 0.00 | (193.50) |
| **Totals for Cusip** | | | | | **67,987.98** | **71,217.31** | **74,660.58** | **74,224.09** | **0.00** | **(436.49)** |
| 31296SK39 | FHLMC | 5.50% | 01/01/2034 | 04/06/2004 | 39,524.41 | 40,030.82 | 43,178.34 | 41,735.56 | 0.00 | (1,442.78) |
| **Totals for Cusip** | | | | | **39,524.41** | **40,030.82** | **43,178.34** | **41,735.56** | **0.00** | **(1,442.78)** |
| 31296TYG3 | FHLMC | 5.50% | 02/01/2034 | 04/12/2004 | 23,145.25 | 23,427.33 | 25,668.74 | 24,956.66 | 0.00 | (712.08) |
| **Totals for Cusip** | | | | | **23,145.25** | **23,427.33** | **25,668.74** | **24,956.66** | **0.00** | **(712.08)** |
| 31296UY54 | FHLMC | 7.00% | 03/01/2034 | 06/10/2004 | 17,180.55 | 17,996.62 | 18,621.94 | 18,879.70 | 257.76 | 0.00 |
| 31296UY54 | FHLMC | 7.00% | 03/01/2034 | 06/10/2004 | 58,204.36 | 60,969.10 | 63,087.55 | 63,960.75 | 873.20 | 0.00 |
| 31296UY54 | FHLMC | 7.00% | 03/01/2034 | 06/10/2004 | 56,356.14 | 59,033.05 | 61,084.26 | 61,929.74 | 845.48 | 0.00 |
| **Totals for Cusip** | | | | | **131,741.05** | **137,998.77** | **142,793.75** | **144,770.19** | **1,976.44** | **0.00** |
| 31296XCJ2 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 4,854.58 | 5,085.16 | 5,039.27 | 4,990.82 | 0.00 | (48.45) |
| 31296XCJ2 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 53,416.66 | 55,953.98 | 55,448.71 | 54,915.78 | 0.00 | (532.93) |
| 31296XCJ2 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 34,877.37 | 36,534.08 | 36,204.15 | 35,856.19 | 0.00 | (347.96) |
| **Totals for Cusip** | | | | | **93,148.61** | **97,573.22** | **96,692.13** | **95,762.79** | **0.00** | **(929.34)** |
| 31296XGA7 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 20,664.99 | 21,646.58 | 22,497.09 | 22,485.27 | 0.00 | (11.82) |
| **Totals for Cusip** | | | | | **20,664.99** | **21,646.58** | **22,497.09** | **22,485.27** | **0.00** | **(11.82)** |
| 31296XZH1 | FHLMC | 5.00% | 05/01/2034 | 05/11/2004 | 35,038.64 | 33,237.42 | 38,181.18 | 37,348.87 | 0.00 | (832.31) |
| **Totals for Cusip** | | | | | **35,038.64** | **33,237.42** | **38,181.18** | **37,348.87** | **0.00** | **(832.31)** |
| 31296YBG7 | FHLMC | 5.00% | 05/01/2034 | 07/21/2005 | 533,909.84 | 526,318.32 | 577,492.05 | 566,720.82 | 0.00 | (10,771.23) |
| **Totals for Cusip** | | | | | **533,909.84** | **526,318.32** | **577,492.05** | **566,720.82** | **0.00** | **(10,771.23)** |
| 31297B4V1 | FHLMC | 5.50% | 07/01/2034 | 07/16/2004 | 465,557.48 | 468,612.70 | 515,973.45 | 501,327.75 | 0.00 | (14,645.70) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **465,557.48** | **468,612.70** | **515,973.45** | **501,327.75** | **0.00** | **(14,645.70)** |
| 31297HAS8 | FHLMC | 5.00% | 12/01/2034 | 03/31/2006 | 438,341.58 | 417,417.62 | 473,946.26 | 465,246.25 | 0.00 | (8,700.01) |
| | **Totals for Cusip** | | | | **438,341.58** | **417,417.62** | **473,946.26** | **465,246.25** | **0.00** | **(8,700.01)** |
| 31297HU49 | FHLMC | 6.00% | 01/01/2035 | 01/28/2005 | 146,061.40 | 151,755.48 | 163,150.40 | 157,142.13 | 0.00 | (6,008.27) |
| | **Totals for Cusip** | | | | **146,061.40** | **151,755.48** | **163,150.40** | **157,142.13** | **0.00** | **(6,008.27)** |
| 31297HWH8 | FHLMC | 6.00% | 01/01/2035 | 01/28/2005 | 130,156.63 | 135,230.70 | 145,384.81 | 140,030.77 | 0.00 | (5,354.04) |
| | **Totals for Cusip** | | | | **130,156.63** | **135,230.70** | **145,384.81** | **140,030.77** | **0.00** | **(5,354.04)** |
| 31297RLY1 | FHLMC | 5.00% | 07/01/2035 | 05/13/2009 | 291,303.44 | 300,292.88 | 314,971.95 | 309,379.48 | 0.00 | (5,592.47) |
| | **Totals for Cusip** | | | | **291,303.44** | **300,292.88** | **314,971.95** | **309,379.48** | **0.00** | **(5,592.47)** |
| 31307DNC6 | FHLMC GOLD | 3.00% | 07/01/2028 | 06/05/2014 | 3,063,305.95 | 3,177,222.64 | 3,127,050.53 | 3,072,544.94 | 0.00 | (54,505.59) |
| | **Totals for Cusip** | | | | **3,063,305.95** | **3,177,222.64** | **3,127,050.53** | **3,072,544.94** | **0.00** | **(54,505.59)** |
| 31307EX58 | FHLMC GOLD | 3.00% | 10/01/2028 | 06/13/2014 | 1,334,801.49 | 1,379,642.49 | 1,361,351.97 | 1,337,601.48 | 0.00 | (23,750.49) |
| | **Totals for Cusip** | | | | **1,334,801.49** | **1,379,642.49** | **1,361,351.97** | **1,337,601.48** | **0.00** | **(23,750.49)** |
| 31307HBL0 | FHLMC GOLD | 3.00% | 05/01/2029 | 06/13/2014 | 607,492.56 | 627,615.75 | 619,047.45 | 608,344.64 | 0.00 | (10,702.81) |
| | **Totals for Cusip** | | | | **607,492.56** | **627,615.75** | **619,047.45** | **608,344.64** | **0.00** | **(10,702.81)** |
| 31307HPQ4 | FHLMC GOLD | 3.00% | 06/01/2029 | 06/13/2014 | 588,075.33 | 607,647.20 | 599,121.46 | 588,765.64 | 0.00 | (10,355.82) |
| | **Totals for Cusip** | | | | **588,075.33** | **607,647.20** | **599,121.46** | **588,765.64** | **0.00** | **(10,355.82)** |
| 31307R3Q6 | FHLMC GOLD | 3.00% | 09/01/2031 | 08/24/2018 | 781,678.28 | 777,159.21 | 777,159.21 | 779,268.77 | 2,109.56 | 0.00 |
| | **Totals for Cusip** | | | | **781,678.28** | **777,159.21** | **777,159.21** | **779,268.77** | **2,109.56** | **0.00** |
| 31307RND3 | FHLMC GOLD | 2.50% | 07/01/2031 | 06/01/2018 | 1,829,883.51 | 1,780,276.51 | 1,780,276.51 | 1,786,756.61 | 6,480.10 | 0.00 |
| | **Totals for Cusip** | | | | **1,829,883.51** | **1,780,276.51** | **1,780,276.51** | **1,786,756.61** | **6,480.10** | **0.00** |
| 3132GD6Z0 | FHLMC GOLD | 4.50% | 05/01/2041 | 09/30/2011 | 748,614.97 | 796,105.24 | 795,736.55 | 775,049.43 | 0.00 | (20,687.12) |
| | **Totals for Cusip** | | | | **748,614.97** | **796,105.24** | **795,736.55** | **775,049.43** | **0.00** | **(20,687.12)** |
| 3132GFHE0 | FHLMC GOLD | 4.50% | 07/01/2041 | 09/30/2011 | 391,850.47 | 416,708.46 | 419,615.37 | 406,608.12 | 0.00 | (13,007.25) |
| | **Totals for Cusip** | | | | **391,850.47** | **416,708.46** | **419,615.37** | **406,608.12** | **0.00** | **(13,007.25)** |
| 3132GGGP4 | FHLMC GOLD | 4.50% | 08/01/2041 | 09/30/2011 | 909,305.10 | 966,989.17 | 967,941.28 | 945,262.15 | 0.00 | (22,679.13) |
| | **Totals for Cusip** | | | | **909,305.10** | **966,989.17** | **967,941.28** | **945,262.15** | **0.00** | **(22,679.13)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3132GJDF3 | FHLMC GOLD | 4.50% | 09/01/2041 | 09/30/2011 | 355,403.08 | 377,948.95 | 377,811.59 | 367,956.66 | 0.00 | (9,854.93) |
| | **Totals for Cusip** | | | | **355,403.08** | **377,948.95** | **377,811.59** | **367,956.66** | **0.00** | **(9,854.93)** |
| 3132GJQ28 | FHLMC GOLD | 4.50% | 09/01/2041 | 09/30/2011 | 175,179.47 | 186,292.41 | 186,221.17 | 181,366.24 | 0.00 | (4,854.93) |
| | **Totals for Cusip** | | | | **175,179.47** | **186,292.41** | **186,221.17** | **181,366.24** | **0.00** | **(4,854.93)** |
| 3132GJQD4 | FHLMC GOLD | 4.50% | 09/01/2041 | 09/15/2011 | 887,609.64 | 942,807.87 | 946,900.58 | 924,630.94 | 0.00 | (22,269.64) |
| | **Totals for Cusip** | | | | **887,609.64** | **942,807.87** | **946,900.58** | **924,630.94** | **0.00** | **(22,269.64)** |
| 3132GJZQ5 | FHLMC GOLD | 4.50% | 10/01/2041 | 09/30/2011 | 91,864.02 | 97,691.64 | 97,641.57 | 95,099.38 | 0.00 | (2,542.19) |
| | **Totals for Cusip** | | | | **91,864.02** | **97,691.64** | **97,641.57** | **95,099.38** | **0.00** | **(2,542.19)** |
| 3132HMBL4 | FHLMC GOLD | 3.50% | 09/01/2042 | 12/09/2013 | 460,349.67 | 458,839.14 | 475,179.49 | 463,764.78 | 0.00 | (11,414.71) |
| | **Totals for Cusip** | | | | **460,349.67** | **458,839.14** | **475,179.49** | **463,764.78** | **0.00** | **(11,414.71)** |
| 3132HNH51 | FHLMC GOLD | 3.50% | 10/01/2042 | 07/09/2014 | 5,634,875.65 | 5,754,616.77 | 5,815,035.31 | 5,676,677.58 | 0.00 | (138,357.73) |
| | **Totals for Cusip** | | | | **5,634,875.65** | **5,754,616.77** | **5,815,035.31** | **5,676,677.58** | **0.00** | **(138,357.73)** |
| 3132HQC26 | FHLMC GOLD | 3.00% | 12/01/2042 | 08/14/2013 | 1,023,247.44 | 980,239.08 | 1,029,046.14 | 1,005,887.52 | 0.00 | (23,158.62) |
| | **Totals for Cusip** | | | | **1,023,247.44** | **980,239.08** | **1,029,046.14** | **1,005,887.52** | **0.00** | **(23,158.62)** |
| 3132HQDH2 | FHLMC GOLD | 3.50% | 12/01/2042 | 03/14/2013 | 797,401.91 | 839,390.10 | 822,902.29 | 803,316.94 | 0.00 | (19,585.35) |
| | **Totals for Cusip** | | | | **797,401.91** | **839,390.10** | **822,902.29** | **803,316.94** | **0.00** | **(19,585.35)** |
| 3132JA6N0 | FHLMC | 3.50% | 06/01/2043 | 08/29/2014 | 1,342,360.75 | 1,379,695.15 | 1,385,273.16 | 1,352,248.47 | 0.00 | (33,024.69) |
| | **Totals for Cusip** | | | | **1,342,360.75** | **1,379,695.15** | **1,385,273.16** | **1,352,248.47** | **0.00** | **(33,024.69)** |
| 3132JBMB6 | FHLMC GOLD | 3.50% | 06/01/2043 | 08/30/2017 | 2,603,764.57 | 2,709,033.94 | 2,686,998.35 | 2,623,077.29 | 0.00 | (63,921.06) |
| | **Totals for Cusip** | | | | **2,603,764.57** | **2,709,033.94** | **2,686,998.35** | **2,623,077.29** | **0.00** | **(63,921.06)** |
| 3132KE6E0 | FHLMC GOLD | 2.50% | 07/01/2030 | 02/18/2016 | 3,159,885.28 | 3,246,288.39 | 3,157,905.56 | 3,095,118.63 | 0.00 | (62,786.93) |
| | **Totals for Cusip** | | | | **3,159,885.28** | **3,246,288.39** | **3,157,905.56** | **3,095,118.63** | **0.00** | **(62,786.93)** |
| 3132KEJ48 | FHLMC GOLD | 3.00% | 09/01/2028 | 07/23/2014 | 3,007,217.96 | 3,107,066.98 | 3,066,644.77 | 3,014,211.25 | 0.00 | (52,433.52) |
| | **Totals for Cusip** | | | | **3,007,217.96** | **3,107,066.98** | **3,066,644.77** | **3,014,211.25** | **0.00** | **(52,433.52)** |
| 3132KETV7 | FHLMC GOLD | 3.00% | 06/01/2029 | 07/11/2014 | 1,394,998.97 | 1,445,567.69 | 1,423,251.51 | 1,396,642.89 | 0.00 | (26,608.62) |
| | **Totals for Cusip** | | | | **1,394,998.97** | **1,445,567.69** | **1,423,251.51** | **1,396,642.89** | **0.00** | **(26,608.62)** |
| 3132KEZJ7 | FHLMC GOLD | 2.50% | 03/01/2030 | 04/14/2015 | 1,474,490.63 | 1,521,086.83 | 1,473,491.08 | 1,447,647.01 | 0.00 | (25,844.07) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,474,490.63** | **1,521,086.83** | **1,473,491.08** | **1,447,647.01** | **0.00** | **(25,844.07)** |
| 3132L9MD4 | FHLMC GOLD | 4.50% | 02/01/2048 | 12/10/2018 | 1,507,638.10 | 1,555,458.49 | 1,555,458.49 | 1,561,225.97 | 5,767.48 | 0.00 |
| | **Totals for Cusip** | | | | **1,507,638.10** | **1,555,458.49** | **1,555,458.49** | **1,561,225.97** | **5,767.48** | **0.00** |
| 3132QWWE | FHLMC GOLD | 3.50% | 03/01/2046 | 11/15/2017 | 1,672,709.96 | 1,718,970.82 | 1,720,355.95 | 1,678,212.99 | 0.00 | (42,142.96) |
| | **Totals for Cusip** | | | | **1,672,709.96** | **1,718,970.82** | **1,720,355.95** | **1,678,212.99** | **0.00** | **(42,142.96)** |
| 3132XCSE6 | FHLMC | 4.00% | 11/01/2048 | 12/07/2018 | 1,880,585.55 | 1,912,614.27 | 1,912,614.27 | 1,930,284.67 | 17,670.40 | 0.00 |
| | **Totals for Cusip** | | | | **1,880,585.55** | **1,912,614.27** | **1,912,614.27** | **1,930,284.67** | **17,670.40** | **0.00** |
| 3132Y0CA6 | FHLMC GOLD | 4.00% | 05/01/2048 | 11/19/2018 | 9,457,171.20 | 9,493,374.43 | 9,493,374.43 | 9,644,045.09 | 150,670.66 | 0.00 |
| | **Totals for Cusip** | | | | **9,457,171.20** | **9,493,374.43** | **9,493,374.43** | **9,644,045.09** | **150,670.66** | **0.00** |
| 3132Y0RT9 | FHLMC GOLD | 4.00% | 06/01/2048 | 12/11/2018 | 10,499,183.10 | 10,634,114.00 | 10,634,114.00 | 10,705,953.49 | 71,839.49 | 0.00 |
| | **Totals for Cusip** | | | | **10,499,183.10** | **10,634,114.00** | **10,634,114.00** | **10,705,953.49** | **71,839.49** | **0.00** |
| 31335BU38 | FHLMC | 5.00% | 02/01/2048 | 10/22/2018 | 960,791.58 | 1,002,150.65 | 1,002,150.65 | 1,006,354.36 | 4,203.71 | 0.00 |
| | **Totals for Cusip** | | | | **960,791.58** | **1,002,150.65** | **1,002,150.65** | **1,006,354.36** | **4,203.71** | **0.00** |
| 31335BZB5 | FHLMC | 4.00% | 07/01/2048 | 10/24/2018 | 1,453,998.11 | 1,457,633.10 | 1,457,633.10 | 1,482,736.34 | 25,103.24 | 0.00 |
| | **Totals for Cusip** | | | | **1,453,998.11** | **1,457,633.10** | **1,457,633.10** | **1,482,736.34** | **25,103.24** | **0.00** |
| 31335BZW9 | FHLMC | 5.00% | 12/01/2047 | 11/20/2018 | 3,032,383.40 | 3,168,129.94 | 3,168,129.94 | 3,176,595.25 | 8,465.31 | 0.00 |
| | **Totals for Cusip** | | | | **3,032,383.40** | **3,168,129.94** | **3,168,129.94** | **3,176,595.25** | **8,465.31** | **0.00** |
| 31335PBR5 | FHLMC | 8.09% | 01/17/2021 | 07/01/2009 | 2,248.26 | 2,405.53 | 2,257.70 | 2,255.20 | 0.00 | (2.50) |
| | **Totals for Cusip** | | | | **2,248.26** | **2,405.53** | **2,257.70** | **2,255.20** | **0.00** | **(2.50)** |
| 313404ZY4 | FHA | 5.35% | 01/01/2024 | 12/31/1997 | 182,041.27 | 125,096.77 | 176,580.03 | 176,580.03 | 0.00 | 0.00 |
| | **Totals for Cusip** | | | | **182,041.27** | **125,096.77** | **176,580.03** | **176,580.03** | **0.00** | **0.00** |
| 31347WD86 | FHLMC | 9.00% | 09/01/2019 | 12/31/1997 | 154.89 | 144.73 | 155.96 | 155.23 | 0.00 | (0.73) |
| | **Totals for Cusip** | | | | **154.89** | **144.73** | **155.96** | **155.23** | **0.00** | **(0.73)** |
| 3136144L0 | FNMA | 9.50% | 08/01/2020 | 12/31/1997 | 1,193.61 | 1,119.25 | 1,258.29 | 1,227.78 | 0.00 | (30.51) |
| | **Totals for Cusip** | | | | **1,193.61** | **1,119.25** | **1,258.29** | **1,227.78** | **0.00** | **(30.51)** |
| 313615AB2 | FNMA | 9.00% | 02/01/2021 | 12/31/1997 | 44.17 | 55.60 | 46.42 | 45.01 | 0.00 | (1.41) |
| 313615AB2 | FNMA | 9.00% | 02/01/2021 | 12/31/1997 | 48.69 | 61.31 | 51.16 | 49.61 | 0.00 | (1.55) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **92.86** | **116.91** | **97.58** | **94.62** | **0.00** | **(2.96)** |
| 31361XB38 | FNMA | 9.00% | 01/01/2020 | 12/31/1997 | 27.76 | 27.94 | 28.06 | 27.91 | 0.00 | (0.15) |
| | **Totals for Cusip** | | | | **27.76** | **27.94** | **28.06** | **27.91** | **0.00** | **(0.15)** |
| 31362TUK7 | FNMA | 9.00% | 03/01/2021 | 12/31/1997 | 4.85 | 6.01 | 4.91 | 4.88 | 0.00 | (0.03) |
| | **Totals for Cusip** | | | | **4.85** | **6.01** | **4.91** | **4.88** | **0.00** | **(0.03)** |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 461.30 | 490.77 | 506.55 | 496.80 | 0.00 | (9.75) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,135.62 | 1,208.15 | 1,247.01 | 1,223.02 | 0.00 | (23.99) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 696.05 | 740.53 | 764.33 | 749.62 | 0.00 | (14.71) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,091.89 | 2,225.50 | 2,297.09 | 2,252.89 | 0.00 | (44.20) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,788.12 | 2,966.25 | 3,061.63 | 3,002.70 | 0.00 | (58.93) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 6,092.18 | 6,481.39 | 6,689.80 | 6,561.06 | 0.00 | (128.74) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 663.07 | 705.45 | 728.13 | 714.10 | 0.00 | (14.03) |
| | **Totals for Cusip** | | | | **13,928.23** | **14,818.04** | **15,294.54** | **15,000.19** | **0.00** | **(294.35)** |
| 31365EGF4 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,147.35 | 1,217.23 | 1,177.83 | 1,165.16 | 0.00 | (12.67) |
| | **Totals for Cusip** | | | | **1,147.35** | **1,217.23** | **1,177.83** | **1,165.16** | **0.00** | **(12.67)** |
| 31367RWQ1 | FNMA | 9.00% | 09/01/2022 | 12/31/1997 | 6,623.48 | 7,283.23 | 6,643.24 | 6,630.97 | 0.00 | (12.27) |
| 31367RWQ1 | FNMA | 9.00% | 09/01/2022 | 12/31/1997 | 447.36 | 491.92 | 448.68 | 447.87 | 0.00 | (0.81) |
| | **Totals for Cusip** | | | | **7,070.84** | **7,775.15** | **7,091.92** | **7,078.84** | **0.00** | **(13.08)** |
| 31368HB44 | FNMA | 9.50% | 08/01/2022 | 12/31/1997 | 10.87 | 11.51 | 10.96 | 10.93 | 0.00 | (0.03) |
| | **Totals for Cusip** | | | | **10.87** | **11.51** | **10.96** | **10.93** | **0.00** | **(0.03)** |
| 31368HL76 | FNMA | 5.50% | 03/01/2034 | 02/29/2012 | 88,397.27 | 96,591.77 | 98,065.66 | 95,182.48 | 0.00 | (2,883.18) |
| | **Totals for Cusip** | | | | **88,397.27** | **96,591.77** | **98,065.66** | **95,182.48** | **0.00** | **(2,883.18)** |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 235.67 | 251.32 | 259.72 | 243.35 | 0.00 | (16.37) |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,152.27 | 1,227.35 | 1,269.83 | 1,189.83 | 0.00 | (80.00) |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 406.33 | 433.30 | 447.78 | 419.57 | 0.00 | (28.21) |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,033.53 | 1,099.70 | 1,138.97 | 1,067.22 | 0.00 | (71.75) |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 760.44 | 810.85 | 838.04 | 785.23 | 0.00 | (52.81) |



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**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 788.78 | 841.15 | 869.25 | 814.49 | 0.00 | (54.76) |
| **Totals for Cusip** | | | | | **4,377.02** | **4,663.67** | **4,823.59** | **4,519.69** | **0.00** | **(303.90)** |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 807.56 | 859.36 | 823.68 | 816.84 | 0.00 | (6.84) |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 5,439.38 | 5,792.77 | 5,547.97 | 5,501.88 | 0.00 | (46.09) |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 2,363.85 | 2,517.41 | 2,411.03 | 2,391.01 | 0.00 | (20.02) |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 2,146.29 | 2,283.95 | 2,189.12 | 2,170.95 | 0.00 | (18.17) |
| **Totals for Cusip** | | | | | **10,757.08** | **11,453.49** | **10,971.80** | **10,880.68** | **0.00** | **(91.12)** |
| 31371K6B2 | FNMA | 5.00% | 06/01/2033 | 07/01/2009 | 1,254,755.19 | 1,284,140.02 | 1,362,941.78 | 1,332,201.04 | 0.00 | (30,740.74) |
| **Totals for Cusip** | | | | | **1,254,755.19** | **1,284,140.02** | **1,362,941.78** | **1,332,201.04** | **0.00** | **(30,740.74)** |
| 31371MHJ9 | FNMA | 5.50% | 11/01/2035 | 05/19/2009 | 46,244.36 | 48,007.45 | 51,237.32 | 49,785.31 | 0.00 | (1,452.01) |
| **Totals for Cusip** | | | | | **46,244.36** | **48,007.45** | **51,237.32** | **49,785.31** | **0.00** | **(1,452.01)** |
| 31371MU96 | FNMA | 6.00% | 07/01/2036 | 07/16/2009 | 50,418.60 | 52,852.86 | 57,215.50 | 55,006.61 | 0.00 | (2,208.89) |
| 31371MU96 | FNMA | 6.00% | 07/01/2036 | 07/15/2009 | 420,380.25 | 439,691.46 | 477,051.34 | 458,634.19 | 0.00 | (18,417.15) |
| **Totals for Cusip** | | | | | **470,798.85** | **492,544.32** | **534,266.84** | **513,640.80** | **0.00** | **(20,626.04)** |
| 31371NKN4 | FNMA | 6.50% | 09/01/2037 | 07/01/2009 | 41,213.04 | 43,816.44 | 45,526.49 | 46,125.93 | 599.44 | 0.00 |
| **Totals for Cusip** | | | | | **41,213.04** | **43,816.44** | **45,526.49** | **46,125.93** | **599.44** | **0.00** |
| 31372PV97 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 442.33 | 467.50 | 449.10 | 447.25 | 0.00 | (1.85) |
| **Totals for Cusip** | | | | | **442.33** | **467.50** | **449.10** | **447.25** | **0.00** | **(1.85)** |
| 31372PVH9 | FNMA | 9.50% | 11/01/2024 | 12/31/1997 | 240.60 | 254.21 | 241.38 | 240.95 | 0.00 | (0.43) |
| **Totals for Cusip** | | | | | **240.60** | **254.21** | **241.38** | **240.95** | **0.00** | **(0.43)** |
| 31372PWE5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 640.05 | 698.27 | 667.88 | 641.03 | 0.00 | (26.85) |
| 31372PWE5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 1,834.78 | 1,994.12 | 1,914.54 | 1,837.60 | 0.00 | (76.94) |
| 31372PWE5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 1,762.54 | 1,878.56 | 1,839.16 | 1,765.25 | 0.00 | (73.91) |
| **Totals for Cusip** | | | | | **4,237.37** | **4,570.95** | **4,421.58** | **4,243.88** | **0.00** | **(177.70)** |
| 31373L6A0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,952.60 | 3,143.85 | 2,982.61 | 2,957.12 | 0.00 | (25.49) |
| **Totals for Cusip** | | | | | **2,952.60** | **3,143.85** | **2,982.61** | **2,957.12** | **0.00** | **(25.49)** |
| 31373L6P7 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 8,288.42 | 8,908.88 | 8,475.21 | 8,409.67 | 0.00 | (65.54) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **8,288.42** | **8,908.88** | **8,475.21** | **8,409.67** | **0.00** | **(65.54)** |
| 31373MAD7 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,205.88 | 1,277.28 | 1,209.95 | 1,207.72 | 0.00 | (2.23) |
| 31373MAD7 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,178.94 | 1,252.94 | 1,182.92 | 1,180.73 | 0.00 | (2.19) |
| **Totals for Cusip** | | | | | **2,384.82** | **2,530.22** | **2,392.87** | **2,388.45** | **0.00** | **(4.42)** |
| 31373MW68 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 881.27 | 940.35 | 884.28 | 882.62 | 0.00 | (1.66) |
| 31373MW68 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 5,207.27 | 5,526.48 | 5,224.99 | 5,215.24 | 0.00 | (9.75) |
| **Totals for Cusip** | | | | | **6,088.54** | **6,466.83** | **6,109.27** | **6,097.86** | **0.00** | **(11.41)** |
| 31373NU92 | FNMA | 9.50% | 11/01/2024 | 12/31/1997 | 9,738.48 | 10,272.11 | 9,771.59 | 9,753.36 | 0.00 | (18.23) |
| **Totals for Cusip** | | | | | **9,738.48** | **10,272.11** | **9,771.59** | **9,753.36** | **0.00** | **(18.23)** |
| 31373Q7G5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 3,709.13 | 3,947.91 | 3,721.73 | 3,714.79 | 0.00 | (6.94) |
| **Totals for Cusip** | | | | | **3,709.13** | **3,947.91** | **3,721.73** | **3,714.79** | **0.00** | **(6.94)** |
| 31373TW55 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 1,831.84 | 1,949.98 | 2,034.48 | 1,990.34 | 0.00 | (44.14) |
| 31373TW55 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 72.69 | 77.37 | 80.72 | 78.98 | 0.00 | (1.74) |
| **Totals for Cusip** | | | | | **1,904.53** | **2,027.35** | **2,115.20** | **2,069.32** | **0.00** | **(45.88)** |
| 31373U5X1 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 444.46 | 471.87 | 445.95 | 445.14 | 0.00 | (0.81) |
| 31373U5X1 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,863.55 | 1,978.44 | 1,869.89 | 1,866.40 | 0.00 | (3.49) |
| 31373U5X1 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,508.43 | 1,631.03 | 1,513.59 | 1,510.74 | 0.00 | (2.85) |
| **Totals for Cusip** | | | | | **3,816.44** | **4,081.34** | **3,829.43** | **3,822.28** | **0.00** | **(7.15)** |
| 31373UJK4 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 258.19 | 274.82 | 286.70 | 280.75 | 0.00 | (5.95) |
| **Totals for Cusip** | | | | | **258.19** | **274.82** | **286.70** | **280.75** | **0.00** | **(5.95)** |
| 31373UVM6 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 20,167.48 | 21,407.03 | 20,742.59 | 20,507.71 | 0.00 | (234.88) |
| **Totals for Cusip** | | | | | **20,167.48** | **21,407.03** | **20,742.59** | **20,507.71** | **0.00** | **(234.88)** |
| 31373V3Q6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 1,881.78 | 2,008.65 | 1,888.19 | 1,884.67 | 0.00 | (3.52) |
| 31373V3Q6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,573.28 | 2,743.33 | 2,582.04 | 2,577.23 | 0.00 | (4.81) |
| **Totals for Cusip** | | | | | **4,455.06** | **4,751.98** | **4,470.23** | **4,461.90** | **0.00** | **(8.33)** |
| 31373V3W3 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,603.01 | 2,799.52 | 2,611.89 | 2,607.01 | 0.00 | (4.88) |
| 31373V3W3 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,313.35 | 2,488.00 | 2,321.24 | 2,316.91 | 0.00 | (4.33) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31373V3W3 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,975.41 | 2,124.57 | 1,982.15 | 1,978.45 | 0.00 | (3.70) |
| **Totals for Cusip** | | | | | **6,891.77** | **7,412.09** | **6,915.28** | **6,902.37** | **0.00** | **(12.91)** |
| 31373VF91 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 8,700.27 | 9,268.39 | 8,931.39 | 8,713.65 | 0.00 | (217.74) |
| 31373VF91 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 9,643.36 | 10,279.35 | 9,899.54 | 9,658.19 | 0.00 | (241.35) |
| **Totals for Cusip** | | | | | **18,343.63** | **19,547.74** | **18,830.93** | **18,371.84** | **0.00** | **(459.09)** |
| 31373W4K6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,814.18 | 3,019.15 | 2,852.69 | 2,834.39 | 0.00 | (18.30) |
| **Totals for Cusip** | | | | | **2,814.18** | **3,019.15** | **2,852.69** | **2,834.39** | **0.00** | **(18.30)** |
| 31373W4P5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,045.01 | 2,191.91 | 2,051.89 | 2,048.04 | 0.00 | (3.85) |
| 31373W4P5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 3,798.07 | 4,070.86 | 3,810.84 | 3,803.69 | 0.00 | (7.15) |
| **Totals for Cusip** | | | | | **5,843.08** | **6,262.77** | **5,862.73** | **5,851.73** | **0.00** | **(11.00)** |
| 31373W5Q2 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 705.54 | 750.22 | 707.87 | 706.54 | 0.00 | (1.33) |
| **Totals for Cusip** | | | | | **705.54** | **750.22** | **707.87** | **706.54** | **0.00** | **(1.33)** |
| 31373WLZ4 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 3,733.66 | 3,997.94 | 3,746.37 | 3,739.35 | 0.00 | (7.02) |
| 31373WLZ4 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 143.09 | 151.89 | 143.54 | 143.31 | 0.00 | (0.23) |
| **Totals for Cusip** | | | | | **3,876.75** | **4,149.83** | **3,889.91** | **3,882.66** | **0.00** | **(7.25)** |
| 31373XJ36 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 2,334.85 | 2,526.98 | 2,342.79 | 2,338.44 | 0.00 | (4.35) |
| 31373XJ36 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 2,305.32 | 2,495.05 | 2,313.17 | 2,308.86 | 0.00 | (4.31) |
| **Totals for Cusip** | | | | | **4,640.17** | **5,022.03** | **4,655.96** | **4,647.30** | **0.00** | **(8.66)** |
| 31373XK83 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 11,250.76 | 12,147.61 | 11,419.42 | 11,346.72 | 0.00 | (72.70) |
| 31373XK83 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 8,575.50 | 9,098.81 | 8,704.02 | 8,648.64 | 0.00 | (55.38) |
| **Totals for Cusip** | | | | | **19,826.26** | **21,246.42** | **20,123.44** | **19,995.36** | **0.00** | **(128.08)** |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 380.88 | 404.49 | 382.20 | 381.47 | 0.00 | (0.73) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,343.40 | 1,425.97 | 1,348.01 | 1,345.47 | 0.00 | (2.54) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 693.26 | 736.24 | 695.65 | 694.33 | 0.00 | (1.32) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,484.14 | 1,576.13 | 1,489.17 | 1,486.42 | 0.00 | (2.75) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,910.40 | 3,090.77 | 2,920.33 | 2,914.88 | 0.00 | (5.45) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,617.87 | 2,780.10 | 2,626.80 | 2,621.90 | 0.00 | (4.90) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 464.60 | 493.41 | 466.19 | 465.31 | 0.00 | (0.88) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 3,609.33 | 3,833.06 | 3,621.64 | 3,614.88 | 0.00 | (6.76) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,033.54 | 1,097.61 | 1,037.10 | 1,035.13 | 0.00 | (1.97) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,504.96 | 2,660.23 | 2,513.49 | 2,508.81 | 0.00 | (4.68) |
| **Totals for Cusip** | | | | | **17,042.38** | **18,098.01** | **17,100.58** | **17,068.60** | **0.00** | **(31.98)** |
| 31373XRQ6 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 7,377.35 | 7,872.25 | 7,637.29 | 7,569.17 | 0.00 | (68.12) |
| **Totals for Cusip** | | | | | **7,377.35** | **7,872.25** | **7,637.29** | **7,569.17** | **0.00** | **(68.12)** |
| 31373Y4G1 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,412.19 | 1,499.90 | 1,416.98 | 1,414.36 | 0.00 | (2.62) |
| **Totals for Cusip** | | | | | **1,412.19** | **1,499.90** | **1,416.98** | **1,414.36** | **0.00** | **(2.62)** |
| 31373Y6K0 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 261.91 | 280.10 | 262.75 | 262.21 | 0.00 | (0.54) |
| **Totals for Cusip** | | | | | **261.91** | **280.10** | **262.75** | **262.21** | **0.00** | **(0.54)** |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,268.29 | 2,385.72 | 2,275.99 | 2,271.73 | 0.00 | (4.26) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 1,002.69 | 1,054.61 | 1,006.11 | 1,004.21 | 0.00 | (1.90) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 1,783.77 | 1,876.09 | 1,789.83 | 1,786.48 | 0.00 | (3.35) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 3,177.70 | 3,342.16 | 3,188.47 | 3,182.52 | 0.00 | (5.95) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,085.02 | 2,192.90 | 2,092.09 | 2,088.18 | 0.00 | (3.91) |
| **Totals for Cusip** | | | | | **10,317.47** | **10,851.48** | **10,352.49** | **10,333.12** | **0.00** | **(19.37)** |
| 31374ACH1 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,280.56 | 2,443.57 | 2,288.08 | 2,283.68 | 0.00 | (4.40) |
| **Totals for Cusip** | | | | | **2,280.56** | **2,443.57** | **2,288.08** | **2,283.68** | **0.00** | **(4.40)** |
| 31374GDY0 | FNMA | 8.50% | 12/01/2026 | 12/31/1997 | 95,742.56 | 99,786.57 | 107,224.20 | 105,690.28 | 0.00 | (1,533.92) |
| **Totals for Cusip** | | | | | **95,742.56** | **99,786.57** | **107,224.20** | **105,690.28** | **0.00** | **(1,533.92)** |
| 31376KG26 | FNMA | 5.50% | 09/01/2034 | 03/31/2006 | 1,171,229.45 | 1,144,968.28 | 1,298,433.40 | 1,260,059.42 | 0.00 | (38,373.98) |
| **Totals for Cusip** | | | | | **1,171,229.45** | **1,144,968.28** | **1,298,433.40** | **1,260,059.42** | **0.00** | **(38,373.98)** |
| 31389GSV3 | FNMA | 7.00% | 02/01/2032 | 07/12/2004 | 32,555.01 | 34,543.90 | 36,062.52 | 35,951.53 | 0.00 | (110.99) |
| **Totals for Cusip** | | | | | **32,555.01** | **34,543.90** | **36,062.52** | **35,951.53** | **0.00** | **(110.99)** |
| 3138A1K34 | FNMA | 4.00% | 12/01/2040 | 02/29/2012 | 218,460.35 | 230,158.69 | 229,513.22 | 224,632.05 | 0.00 | (4,881.17) |
| **Totals for Cusip** | | | | | **218,460.35** | **230,158.69** | **229,513.22** | **224,632.05** | **0.00** | **(4,881.17)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138A2MK2 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 19,638.74 | 20,690.38 | 20,628.70 | 20,193.61 | 0.00 | (435.09) |
| | **Totals for Cusip** | | | | **19,638.74** | **20,690.38** | **20,628.70** | **20,193.61** | **0.00** | **(435.09)** |
| 3138A3S65 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 32,774.06 | 34,529.10 | 34,415.78 | 33,700.06 | 0.00 | (715.72) |
| | **Totals for Cusip** | | | | **32,774.06** | **34,529.10** | **34,415.78** | **33,700.06** | **0.00** | **(715.72)** |
| 3138A5LP5 | FNMA | 4.00% | 01/01/2041 | 04/29/2014 | 361,373.00 | 377,747.72 | 379,535.48 | 371,584.08 | 0.00 | (7,951.40) |
| | **Totals for Cusip** | | | | **361,373.00** | **377,747.72** | **379,535.48** | **371,584.08** | **0.00** | **(7,951.40)** |
| 3138A5TQ5 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 411,143.15 | 433,159.49 | 431,772.33 | 422,723.40 | 0.00 | (9,048.93) |
| 3138A5TQ5 | FNMA | 4.00% | 01/01/2041 | 04/21/2016 | 145,183.34 | 155,119.33 | 152,467.93 | 149,272.57 | 0.00 | (3,195.36) |
| | **Totals for Cusip** | | | | **556,326.49** | **588,278.82** | **584,240.26** | **571,995.97** | **0.00** | **(12,244.29)** |
| 3138A72U1 | FNMA | 4.00% | 02/01/2041 | 02/29/2012 | 174,389.24 | 183,782.12 | 183,186.19 | 179,314.74 | 0.00 | (3,871.45) |
| | **Totals for Cusip** | | | | **174,389.24** | **183,782.12** | **183,186.19** | **179,314.74** | **0.00** | **(3,871.45)** |
| 3138A7G28 | FNMA | 3.50% | 02/01/2026 | 01/04/2011 | 70,051.01 | 70,357.49 | 72,325.11 | 70,907.08 | 0.00 | (1,418.03) |
| | **Totals for Cusip** | | | | **70,051.01** | **70,357.49** | **72,325.11** | **70,907.08** | **0.00** | **(1,418.03)** |
| 3138A94P6 | FNMA | 4.50% | 04/01/2041 | 08/11/2014 | 389,496.43 | 419,986.71 | 417,535.03 | 407,975.76 | 0.00 | (9,559.27) |
| | **Totals for Cusip** | | | | **389,496.43** | **419,986.71** | **417,535.03** | **407,975.76** | **0.00** | **(9,559.27)** |
| 3138AAY70 | FNMA | 4.00% | 03/01/2041 | 02/29/2012 | 29,657.42 | 31,254.85 | 31,147.55 | 30,495.43 | 0.00 | (652.12) |
| | **Totals for Cusip** | | | | **29,657.42** | **31,254.85** | **31,147.55** | **30,495.43** | **0.00** | **(652.12)** |
| 3138ABBW8 | FNMA | 4.00% | 04/01/2041 | 02/29/2012 | 70,816.04 | 74,630.29 | 74,385.21 | 72,817.03 | 0.00 | (1,568.18) |
| | **Totals for Cusip** | | | | **70,816.04** | **74,630.29** | **74,385.21** | **72,817.03** | **0.00** | **(1,568.18)** |
| 3138AMUC7 | FNMA | 4.00% | 07/01/2041 | 02/29/2012 | 117,116.50 | 123,424.58 | 122,987.61 | 120,425.82 | 0.00 | (2,561.79) |
| | **Totals for Cusip** | | | | **117,116.50** | **123,424.58** | **122,987.61** | **120,425.82** | **0.00** | **(2,561.79)** |
| 3138AQBP0 | FNMA | 4.00% | 10/01/2041 | 02/29/2012 | 90,370.59 | 95,238.10 | 94,925.15 | 92,924.11 | 0.00 | (2,001.04) |
| | **Totals for Cusip** | | | | **90,370.59** | **95,238.10** | **94,925.15** | **92,924.11** | **0.00** | **(2,001.04)** |
| 3138AR2T0 | FNMA | 4.00% | 09/01/2041 | 02/29/2012 | 43,586.47 | 45,934.09 | 45,770.69 | 44,818.32 | 0.00 | (952.37) |
| | **Totals for Cusip** | | | | **43,586.47** | **45,934.09** | **45,770.69** | **44,818.32** | **0.00** | **(952.37)** |
| 3138AUN37 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 21,538.73 | 22,698.83 | 22,620.89 | 22,147.17 | 0.00 | (473.72) |
| | **Totals for Cusip** | | | | **21,538.73** | **22,698.83** | **22,620.89** | **22,147.17** | **0.00** | **(473.72)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138AVQF5 | FNMA | 4.00% | 10/01/2041 | 02/29/2012 | 18,094.12 | 19,068.70 | 19,003.28 | 18,605.39 | 0.00 | (397.89) |
| | **Totals for Cusip** | | | | **18,094.12** | **19,068.70** | **19,003.28** | **18,605.39** | **0.00** | **(397.89)** |
| 3138AW3N1 | FNMA | 4.00% | 11/01/2041 | 02/29/2012 | 1,021,118.25 | 1,076,117.29 | 1,072,427.00 | 1,049,972.27 | 0.00 | (22,454.73) |
| | **Totals for Cusip** | | | | **1,021,118.25** | **1,076,117.29** | **1,072,427.00** | **1,049,972.27** | **0.00** | **(22,454.73)** |
| 3138AX3X7 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 41,696.84 | 43,942.67 | 43,791.89 | 42,874.86 | 0.00 | (917.03) |
| | **Totals for Cusip** | | | | **41,696.84** | **43,942.67** | **43,791.89** | **42,874.86** | **0.00** | **(917.03)** |
| 3138AX4F5 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 115,081.68 | 121,280.15 | 120,866.78 | 118,332.28 | 0.00 | (2,534.50) |
| | **Totals for Cusip** | | | | **115,081.68** | **121,280.15** | **120,866.78** | **118,332.28** | **0.00** | **(2,534.50)** |
| 3138AYQQ5 | FNMA | 4.00% | 11/01/2041 | 02/29/2012 | 147,387.07 | 155,325.55 | 154,792.26 | 151,551.69 | 0.00 | (3,240.57) |
| | **Totals for Cusip** | | | | **147,387.07** | **155,325.55** | **154,792.26** | **151,551.69** | **0.00** | **(3,240.57)** |
| 3138E0RJ0 | FNMA | 4.00% | 12/01/2041 | 11/25/2015 | 950,573.65 | 1,009,241.89 | 998,216.47 | 977,434.86 | 0.00 | (20,781.61) |
| | **Totals for Cusip** | | | | **950,573.65** | **1,009,241.89** | **998,216.47** | **977,434.86** | **0.00** | **(20,781.61)** |
| 3138E2K79 | FNMA | 4.00% | 01/01/2042 | 11/25/2015 | 2,543,615.87 | 2,701,995.71 | 2,671,421.99 | 2,615,475.92 | 0.00 | (55,946.07) |
| | **Totals for Cusip** | | | | **2,543,615.87** | **2,701,995.71** | **2,671,421.99** | **2,615,475.92** | **0.00** | **(55,946.07)** |
| 3138E4AC5 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 19,980.99 | 21,057.23 | 20,976.12 | 20,545.45 | 0.00 | (430.67) |
| | **Totals for Cusip** | | | | **19,980.99** | **21,057.23** | **20,976.12** | **20,545.45** | **0.00** | **(430.67)** |
| 3138E4V99 | FNMA | 3.00% | 01/01/2027 | 02/29/2012 | 197,683.68 | 205,482.88 | 201,912.62 | 198,299.28 | 0.00 | (3,613.34) |
| | **Totals for Cusip** | | | | **197,683.68** | **205,482.88** | **201,912.62** | **198,299.28** | **0.00** | **(3,613.34)** |
| 3138EBRL1 | FNMA | 3.50% | 03/01/2027 | 12/17/2014 | 2,392,572.41 | 2,531,640.68 | 2,470,728.13 | 2,426,395.27 | 0.00 | (44,332.86) |
| | **Totals for Cusip** | | | | **2,392,572.41** | **2,531,640.68** | **2,470,728.13** | **2,426,395.27** | **0.00** | **(44,332.86)** |
| 3138EG6Y5 | FNMA | 6.50% | 10/01/2038 | 02/29/2012 | 637,310.59 | 727,145.72 | 716,778.78 | 718,000.48 | 1,221.70 | 0.00 |
| | **Totals for Cusip** | | | | **637,310.59** | **727,145.72** | **716,778.78** | **718,000.48** | **1,221.70** | **0.00** |
| 3138EGFB5 | FNMA | 4.00% | 04/01/2041 | 02/29/2012 | 49,149.21 | 51,781.12 | 51,626.15 | 50,537.86 | 0.00 | (1,088.29) |
| | **Totals for Cusip** | | | | **49,149.21** | **51,781.12** | **51,626.15** | **50,537.86** | **0.00** | **(1,088.29)** |
| 3138EGGZ1 | FNMA | 4.50% | 04/01/2041 | 02/29/2012 | 2,936,623.92 | 3,159,379.68 | 3,148,712.17 | 3,075,938.89 | 0.00 | (72,773.28) |
| | **Totals for Cusip** | | | | **2,936,623.92** | **3,159,379.68** | **3,148,712.17** | **3,075,938.89** | **0.00** | **(72,773.28)** |
| 3138EH5Y4 | FNMA | 3.00% | 05/01/2027 | 05/18/2012 | 464,638.48 | 487,725.19 | 474,552.17 | 466,084.89 | 0.00 | (8,467.28) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **464,638.48** | **487,725.19** | **474,552.17** | **466,084.89** | **0.00** | **(8,467.28)** |
| 3138EPTH7 | FNMA | 2.50% | 10/01/2043 | 05/13/2015 | 725,719.84 | 705,308.93 | 703,693.54 | 688,356.46 | 0.00 | (15,337.08) |
| 3138EPTH7 | FNMA | 2.50% | 10/01/2043 | 05/13/2015 | 725,719.15 | 705,308.27 | 703,692.88 | 688,355.80 | 0.00 | (15,337.08) |
| 3138EPTH7 | FNMA | 2.50% | 10/01/2043 | 05/13/2015 | 725,718.43 | 705,307.56 | 703,692.17 | 688,355.12 | 0.00 | (15,337.05) |
| **Totals for Cusip** | | | | | **2,177,157.42** | **2,115,924.76** | **2,111,078.59** | **2,065,067.38** | **0.00** | **(46,011.21)** |
| 3138LUSZ9 | FNMA | 3.50% | 06/01/2042 | 11/05/2014 | 1,980,484.80 | 2,046,552.53 | 2,045,085.06 | 1,995,943.32 | 0.00 | (49,141.74) |
| **Totals for Cusip** | | | | | **1,980,484.80** | **2,046,552.53** | **2,045,085.06** | **1,995,943.32** | **0.00** | **(49,141.74)** |
| 3138M1MS4 | FNMA | 3.50% | 07/01/2042 | 08/13/2013 | 10,274,579.23 | 10,285,014.37 | 10,609,201.81 | 10,354,782.60 | 0.00 | (254,419.21) |
| **Totals for Cusip** | | | | | **10,274,579.23** | **10,285,014.37** | **10,609,201.81** | **10,354,782.60** | **0.00** | **(254,419.21)** |
| 3138MGB38 | FNMA | 2.50% | 12/01/2027 | 08/22/2013 | 987,260.78 | 968,749.64 | 991,907.30 | 974,014.99 | 0.00 | (17,892.31) |
| **Totals for Cusip** | | | | | **987,260.78** | **968,749.64** | **991,907.30** | **974,014.99** | **0.00** | **(17,892.31)** |
| 3138MLXD1 | FNMA | 3.00% | 12/01/2042 | 08/15/2013 | 6,952,411.53 | 6,637,380.37 | 6,989,984.23 | 6,836,081.42 | 0.00 | (153,902.81) |
| **Totals for Cusip** | | | | | **6,952,411.53** | **6,637,380.37** | **6,989,984.23** | **6,836,081.42** | **0.00** | **(153,902.81)** |
| 3138W5GH5 | FNMA | 3.00% | 06/01/2043 | 12/30/2013 | 608,728.43 | 580,099.17 | 611,987.09 | 598,133.26 | 0.00 | (13,853.83) |
| **Totals for Cusip** | | | | | **608,728.43** | **580,099.17** | **611,987.09** | **598,133.26** | **0.00** | **(13,853.83)** |
| 3138W7GM0 | FNMA | 3.50% | 03/01/2043 | 04/23/2013 | 1,516,862.19 | 1,624,464.61 | 1,566,898.61 | 1,528,659.92 | 0.00 | (38,238.69) |
| **Totals for Cusip** | | | | | **1,516,862.19** | **1,624,464.61** | **1,566,898.61** | **1,528,659.92** | **0.00** | **(38,238.69)** |
| 3138WARU3 | FNMA | 3.00% | 08/01/2043 | 01/02/2014 | 249,173.36 | 237,026.12 | 249,300.06 | 242,938.23 | 0.00 | (6,361.83) |
| 3138WARU3 | FNMA | 3.00% | 08/01/2043 | 01/02/2014 | 249,173.37 | 237,026.14 | 249,300.07 | 242,938.23 | 0.00 | (6,361.84) |
| **Totals for Cusip** | | | | | **498,346.73** | **474,052.26** | **498,600.13** | **485,876.46** | **0.00** | **(12,723.67)** |
| 3138WCUT8 | FNMA | 4.00% | 09/01/2044 | 04/02/2015 | 619,600.44 | 663,045.08 | 648,660.33 | 633,032.49 | 0.00 | (15,627.84) |
| **Totals for Cusip** | | | | | **619,600.44** | **663,045.08** | **648,660.33** | **633,032.49** | **0.00** | **(15,627.84)** |
| 3138WEGZ6 | FNMA | 3.00% | 04/01/2045 | 03/18/2015 | 2,128,282.38 | 2,162,700.68 | 2,133,920.75 | 2,087,172.24 | 0.00 | (46,748.51) |
| **Totals for Cusip** | | | | | **2,128,282.38** | **2,162,700.68** | **2,133,920.75** | **2,087,172.24** | **0.00** | **(46,748.51)** |
| 3138WEV30 | FNMA | 3.50% | 06/01/2045 | 09/11/2017 | 12,116,956.88 | 12,563,296.37 | 12,447,376.37 | 12,160,271.85 | 0.00 | (287,104.52) |
| **Totals for Cusip** | | | | | **12,116,956.88** | **12,563,296.37** | **12,447,376.37** | **12,160,271.85** | **0.00** | **(287,104.52)** |
| 3138WFT48 | FNMA | 3.00% | 10/01/2030 | 01/26/2018 | 742,996.16 | 749,149.09 | 749,149.09 | 743,491.86 | 0.00 | (5,657.23) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **742,996.16** | **749,149.09** | **749,149.09** | **743,491.86** | **0.00** | **(5,657.23)** |
| 3138WG4K7 | FNMA | 2.50% | 05/01/2046 | 10/07/2016 | 1,206,066.30 | 1,209,364.15 | 1,164,584.27 | 1,139,082.95 | 0.00 | (25,501.32) |
| | **Totals for Cusip** | | | | **1,206,066.30** | **1,209,364.15** | **1,164,584.27** | **1,139,082.95** | **0.00** | **(25,501.32)** |
| 3138WGAE4 | FNMA | 4.00% | 12/01/2045 | 11/08/2016 | 4,987,342.62 | 5,342,885.61 | 5,217,464.84 | 5,089,417.26 | 0.00 | (128,047.58) |
| | **Totals for Cusip** | | | | **4,987,342.62** | **5,342,885.61** | **5,217,464.84** | **5,089,417.26** | **0.00** | **(128,047.58)** |
| 3138WGGZ1 | FNMA | 4.00% | 01/01/2046 | 11/02/2016 | 2,458,508.53 | 2,633,485.18 | 2,571,949.90 | 2,508,699.84 | 0.00 | (63,250.06) |
| | **Totals for Cusip** | | | | **2,458,508.53** | **2,633,485.18** | **2,571,949.90** | **2,508,699.84** | **0.00** | **(63,250.06)** |
| 3138WHLL4 | FNMA | 2.50% | 07/01/2046 | 10/05/2016 | 2,470,000.74 | 2,480,228.08 | 2,385,046.69 | 2,332,819.17 | 0.00 | (52,227.52) |
| | **Totals for Cusip** | | | | **2,470,000.74** | **2,480,228.08** | **2,385,046.69** | **2,332,819.17** | **0.00** | **(52,227.52)** |
| 3138WHRP9 | FNMA | 2.00% | 08/01/2031 | 08/09/2016 | 2,465,993.38 | 2,502,790.61 | 2,402,678.02 | 2,360,319.72 | 0.00 | (42,358.30) |
| | **Totals for Cusip** | | | | **2,465,993.38** | **2,502,790.61** | **2,402,678.02** | **2,360,319.72** | **0.00** | **(42,358.30)** |
| 3138WJM96 | FNMA | 3.00% | 12/01/2046 | 01/22/2018 | 931,850.05 | 916,998.70 | 916,998.70 | 908,816.96 | 0.00 | (8,181.74) |
| | **Totals for Cusip** | | | | **931,850.05** | **916,998.70** | **916,998.70** | **908,816.96** | **0.00** | **(8,181.74)** |
| 3138WKNZ4 | FNMA | 3.50% | 04/01/2047 | 03/08/2017 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3138WKNZ4 | FNMA | 3.50% | 04/01/2047 | 03/08/2017 | 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** |
| 3138WVPH8 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 367,181.14 | 349,281.04 | 369,165.67 | 360,823.71 | 0.00 | (8,341.96) |
| | **Totals for Cusip** | | | | **367,181.14** | **349,281.04** | **369,165.67** | **360,823.71** | **0.00** | **(8,341.96)** |
| 3138X0M54 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 390,630.98 | 390,264.76 | 392,462.94 | 385,397.96 | 0.00 | (7,064.98) |
| 3138X0M54 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 32,812.29 | 32,781.51 | 32,966.17 | 32,372.73 | 0.00 | (593.44) |
| | **Totals for Cusip** | | | | **423,443.27** | **423,046.27** | **425,429.11** | **417,770.69** | **0.00** | **(7,658.42)** |
| 3138X2MH4 | FNMA | 4.00% | 10/01/2043 | 08/24/2017 | 1,253,564.48 | 1,324,469.22 | 1,313,622.72 | 1,287,042.05 | 0.00 | (26,580.67) |
| | **Totals for Cusip** | | | | **1,253,564.48** | **1,324,469.22** | **1,313,622.72** | **1,287,042.05** | **0.00** | **(26,580.67)** |
| 3138X6CB9 | FNMA | 2.50% | 08/01/2028 | 11/26/2013 | 13,327.14 | 13,314.64 | 13,389.75 | 13,148.48 | 0.00 | (241.27) |
| 3138X6CB9 | FNMA | 2.50% | 08/01/2028 | 11/26/2013 | 356,109.59 | 355,775.74 | 357,782.56 | 351,335.62 | 0.00 | (6,446.94) |
| | **Totals for Cusip** | | | | **369,436.73** | **369,090.38** | **371,172.31** | **364,484.10** | **0.00** | **(6,688.21)** |
| 3138XABP0 | FNMA | 3.00% | 07/01/2043 | 01/02/2014 | 458,109.64 | 435,776.82 | 460,467.53 | 450,183.34 | 0.00 | (10,284.19) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **458,109.64** | **435,776.82** | **460,467.53** | **450,183.34** | **0.00** | **(10,284.19)** |
| 3138Y5DZ6 | FNMA | 3.50% | 07/01/2027 | 01/09/2015 | 2,384,924.43 | 2,532,025.82 | 2,466,636.69 | 2,414,069.85 | 0.00 | (52,566.84) |
| **Totals for Cusip** | | | | | **2,384,924.43** | **2,532,025.82** | **2,466,636.69** | **2,414,069.85** | **0.00** | **(52,566.84)** |
| 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 | 0.00 | 0.00 | 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 |
| **Totals for Cusip** | | | | | **0.01** | **0.01** | **0.00** | **0.00** | **0.00** | **0.00** |
| 3138YVER6 | FNMA | 3.50% | 11/01/2045 | 11/05/2015 | 2,897,200.36 | 3,000,978.98 | 2,976,204.64 | 2,906,809.74 | 0.00 | (69,394.90) |
| **Totals for Cusip** | | | | | **2,897,200.36** | **3,000,978.98** | **2,976,204.64** | **2,906,809.74** | **0.00** | **(69,394.90)** |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 09/12/2016 | 4,367,713.33 | 4,593,008.87 | 4,486,817.28 | 4,382,652.22 | 0.00 | (104,165.06) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 776,912.85 | 799,856.03 | 798,098.64 | 779,570.13 | 0.00 | (18,528.51) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 284,636.65 | 293,042.33 | 292,398.46 | 285,610.19 | 0.00 | (6,788.27) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 459,000.52 | 472,555.39 | 471,517.07 | 460,570.44 | 0.00 | (10,946.63) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 776,912.86 | 799,856.04 | 798,098.65 | 779,570.14 | 0.00 | (18,528.51) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 776,912.85 | 799,856.03 | 798,098.64 | 779,570.13 | 0.00 | (18,528.51) |
| **Totals for Cusip** | | | | | **7,442,089.06** | **7,758,174.69** | **7,645,028.74** | **7,467,543.25** | **0.00** | **(177,485.49)** |
| 31390CTC0 | FNMA | 7.00% | 05/01/2032 | 08/20/2002 | 78,615.79 | 82,006.07 | 85,802.48 | 85,764.93 | 0.00 | (37.55) |
| **Totals for Cusip** | | | | | **78,615.79** | **82,006.07** | **85,802.48** | **85,764.93** | **0.00** | **(37.55)** |
| 31390GBM8 | FNMA | 7.00% | 05/01/2032 | 07/26/2004 | 16,481.67 | 17,488.57 | 19,057.83 | 18,992.33 | 0.00 | (65.50) |
| **Totals for Cusip** | | | | | **16,481.67** | **17,488.57** | **19,057.83** | **18,992.33** | **0.00** | **(65.50)** |
| 31390GHF7 | FNMA | 7.00% | 06/01/2032 | 10/28/2002 | 8,069.99 | 8,428.10 | 8,934.27 | 8,950.60 | 16.33 | 0.00 |
| **Totals for Cusip** | | | | | **8,069.99** | **8,428.10** | **8,934.27** | **8,950.60** | **16.33** | **0.00** |
| 31390LP26 | FNMA | 6.50% | 09/01/2032 | 09/27/2002 | 111,369.29 | 115,667.47 | 123,447.20 | 122,023.96 | 0.00 | (1,423.24) |
| **Totals for Cusip** | | | | | **111,369.29** | **115,667.47** | **123,447.20** | **122,023.96** | **0.00** | **(1,423.24)** |
| 31390REE9 | FNMA | 7.00% | 07/01/2032 | 07/26/2004 | 58,545.27 | 62,122.05 | 64,943.75 | 65,291.11 | 347.36 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **58,545.27** | **62,122.05** | **64,943.75** | **65,291.11** | **347.36** | **0.00** |
| 31390T3S6 | FNMA | 6.50% | 09/01/2032 | 09/16/2002 | 28,266.37 | 29,317.51 | 31,331.84 | 30,354.09 | 0.00 | (977.75) |
| | **Totals for Cusip** | | | | **28,266.37** | **29,317.51** | **31,331.84** | **30,354.09** | **0.00** | **(977.75)** |
| 31390VPW8 | FNMA | 6.50% | 09/01/2032 | 09/18/2002 | 130,996.82 | 136,195.77 | 145,203.33 | 143,249.13 | 0.00 | (1,954.20) |
| | **Totals for Cusip** | | | | **130,996.82** | **136,195.77** | **145,203.33** | **143,249.13** | **0.00** | **(1,954.20)** |
| 31391AVP1 | FNMA | 6.50% | 09/01/2032 | 09/18/2002 | 3,965.67 | 4,118.11 | 4,395.74 | 4,258.57 | 0.00 | (137.17) |
| | **Totals for Cusip** | | | | **3,965.67** | **4,118.11** | **4,395.74** | **4,258.57** | **0.00** | **(137.17)** |
| 31391R2D3 | FNMA | 5.50% | 12/01/2032 | 02/29/2012 | 1,019.67 | 1,114.18 | 1,128.70 | 1,086.11 | 0.00 | (42.59) |
| | **Totals for Cusip** | | | | **1,019.67** | **1,114.18** | **1,128.70** | **1,086.11** | **0.00** | **(42.59)** |
| 31391STK6 | FNMA | 5.50% | 02/01/2033 | 06/16/2011 | 339,018.66 | 368,431.18 | 375,289.08 | 361,765.09 | 0.00 | (13,523.99) |
| | **Totals for Cusip** | | | | **339,018.66** | **368,431.18** | **375,289.08** | **361,765.09** | **0.00** | **(13,523.99)** |
| 31400B2F2 | FNMA | 5.00% | 02/01/2033 | 03/10/2005 | 21,879.04 | 21,482.48 | 23,618.24 | 22,919.00 | 0.00 | (699.24) |
| | **Totals for Cusip** | | | | **21,879.04** | **21,482.48** | **23,618.24** | **22,919.00** | **0.00** | **(699.24)** |
| 31400CCG7 | FNMA | 5.50% | 02/01/2033 | 02/29/2012 | 15,211.20 | 16,621.26 | 16,793.23 | 16,298.39 | 0.00 | (494.84) |
| | **Totals for Cusip** | | | | **15,211.20** | **16,621.26** | **16,793.23** | **16,298.39** | **0.00** | **(494.84)** |
| 31400DWE8 | FNMA | 6.50% | 04/01/2033 | 05/05/2003 | 339,809.02 | 357,914.50 | 382,658.79 | 382,542.19 | 0.00 | (116.60) |
| 31400DWE8 | FNMA | 6.50% | 04/01/2033 | 12/04/2003 | 59,097.17 | 61,728.83 | 66,549.32 | 66,529.02 | 0.00 | (20.30) |
| | **Totals for Cusip** | | | | **398,906.19** | **419,643.33** | **449,208.11** | **449,071.21** | **0.00** | **(136.90)** |
| 31400RKS9 | FNMA | 5.00% | 03/01/2033 | 06/29/2004 | 20,639.48 | 19,820.36 | 22,252.27 | 21,901.57 | 0.00 | (350.70) |
| | **Totals for Cusip** | | | | **20,639.48** | **19,820.36** | **22,252.27** | **21,901.57** | **0.00** | **(350.70)** |
| 31401XAE7 | FNMA | 5.50% | 08/01/2033 | 05/12/2004 | 403,027.18 | 396,163.11 | 449,285.03 | 433,956.83 | 0.00 | (15,328.20) |
| | **Totals for Cusip** | | | | **403,027.18** | **396,163.11** | **449,285.03** | **433,956.83** | **0.00** | **(15,328.20)** |
| 31402CVN9 | FNMA | 5.50% | 01/01/2034 | 05/18/2004 | 352,922.50 | 348,290.39 | 391,630.48 | 380,078.65 | 0.00 | (11,551.83) |
| | **Totals for Cusip** | | | | **352,922.50** | **348,290.39** | **391,630.48** | **380,078.65** | **0.00** | **(11,551.83)** |
| 31402CVZ2 | FNMA | 5.00% | 03/01/2034 | 07/05/2005 | 821,595.78 | 817,231.03 | 892,449.55 | 872,351.02 | 0.00 | (20,098.53) |
| | **Totals for Cusip** | | | | **821,595.78** | **817,231.03** | **892,449.55** | **872,351.02** | **0.00** | **(20,098.53)** |
| 31402CYK2 | FNMA | 5.00% | 04/01/2034 | 11/15/2010 | 292,913.11 | 311,037.10 | 318,175.79 | 311,004.19 | 0.00 | (7,171.60) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31402CYK2 | FNMA | 5.00% | 04/01/2034 | 03/15/2011 | 316,930.03 | 335,450.67 | 344,264.08 | 336,504.46 | 0.00 | (7,759.62) |
| | **Totals for Cusip** | | | | **609,843.14** | **646,487.77** | **662,439.87** | **647,508.65** | **0.00** | **(14,931.22)** |
| 31402DRR3 | FNMA | 6.00% | 09/01/2019 | 07/01/2009 | 73.15 | 77.98 | 73.35 | 73.17 | 0.00 | (0.18) |
| | **Totals for Cusip** | | | | **73.15** | **77.98** | **73.35** | **73.17** | **0.00** | **(0.18)** |
| 31402EZJ0 | FNMA | 5.50% | 09/01/2033 | 08/23/2005 | 326,612.11 | 328,704.49 | 363,629.42 | 351,667.88 | 0.00 | (11,961.54) |
| | **Totals for Cusip** | | | | **326,612.11** | **328,704.49** | **363,629.42** | **351,667.88** | **0.00** | **(11,961.54)** |
| 31402QLK5 | FNMA | 4.50% | 08/01/2033 | 02/14/2005 | 31,041.35 | 30,323.53 | 33,157.36 | 32,275.22 | 0.00 | (882.14) |
| | **Totals for Cusip** | | | | **31,041.35** | **30,323.53** | **33,157.36** | **32,275.22** | **0.00** | **(882.14)** |
| 31402QP70 | FNMA | 5.50% | 09/01/2033 | 04/27/2004 | 499,926.09 | 501,449.29 | 553,642.02 | 538,117.36 | 0.00 | (15,524.66) |
| | **Totals for Cusip** | | | | **499,926.09** | **501,449.29** | **553,642.02** | **538,117.36** | **0.00** | **(15,524.66)** |
| 31402QT35 | FNMA | 6.50% | 10/01/2024 | 07/01/2009 | 480,808.40 | 517,186.59 | 532,951.72 | 516,320.38 | 0.00 | (16,631.34) |
| | **Totals for Cusip** | | | | **480,808.40** | **517,186.59** | **532,951.72** | **516,320.38** | **0.00** | **(16,631.34)** |
| 31402RBG3 | FNMA | 6.00% | 09/01/2019 | 07/01/2009 | 4,145.98 | 4,420.39 | 4,220.83 | 4,152.04 | 0.00 | (68.79) |
| | **Totals for Cusip** | | | | **4,145.98** | **4,420.39** | **4,220.83** | **4,152.04** | **0.00** | **(68.79)** |
| 31402RDF3 | FNMA | 6.00% | 04/01/2035 | 05/22/2008 | 236,122.23 | 241,139.85 | 268,006.40 | 257,567.95 | 0.00 | (10,438.45) |
| 31402RDF3 | FNMA | 6.00% | 04/01/2035 | 06/19/2008 | 319,246.65 | 321,441.49 | 362,355.31 | 348,242.12 | 0.00 | (14,113.19) |
| | **Totals for Cusip** | | | | **555,368.88** | **562,581.34** | **630,361.71** | **605,810.07** | **0.00** | **(24,551.64)** |
| 31402RT41 | FNMA | 5.50% | 11/01/2034 | 02/29/2012 | 18,654.38 | 20,383.67 | 20,681.10 | 20,050.83 | 0.00 | (630.27) |
| | **Totals for Cusip** | | | | **18,654.38** | **20,383.67** | **20,681.10** | **20,050.83** | **0.00** | **(630.27)** |
| 31402UR87 | FNMA | 4.50% | 10/01/2033 | 08/19/2004 | 342,932.63 | 328,357.96 | 366,433.84 | 356,880.08 | 0.00 | (9,553.76) |
| | **Totals for Cusip** | | | | **342,932.63** | **328,357.96** | **366,433.84** | **356,880.08** | **0.00** | **(9,553.76)** |
| 31402V4E7 | FNMA | 5.00% | 09/01/2033 | 12/12/2010 | 1,087.33 | 1,149.93 | 1,181.08 | 1,154.52 | 0.00 | (26.56) |
| | **Totals for Cusip** | | | | **1,087.33** | **1,149.93** | **1,181.08** | **1,154.52** | **0.00** | **(26.56)** |
| 31402VTU4 | FNMA | 4.50% | 09/01/2033 | 08/16/2004 | 199,861.75 | 190,899.20 | 213,492.62 | 207,910.40 | 0.00 | (5,582.22) |
| | **Totals for Cusip** | | | | **199,861.75** | **190,899.20** | **213,492.62** | **207,910.40** | **0.00** | **(5,582.22)** |
| 31402YAN4 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 31,383.64 | 32,791.00 | 35,059.47 | 33,675.21 | 0.00 | (1,384.26) |
| | **Totals for Cusip** | | | | **31,383.64** | **32,791.00** | **35,059.47** | **33,675.21** | **0.00** | **(1,384.26)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31403C4X6 | FNMA | 6.00% | 12/01/2020 | 07/01/2009 | 9,011.52 | 9,607.98 | 9,251.21 | 9,084.72 | 0.00 | (166.49) |
| | **Totals for Cusip** | | | | **9,011.52** | **9,607.98** | **9,251.21** | **9,084.72** | **0.00** | **(166.49)** |
| 31403CUZ2 | FNMA | 6.00% | 10/01/2035 | 02/29/2012 | 17,875.96 | 19,789.40 | 20,229.33 | 19,491.02 | 0.00 | (738.31) |
| | **Totals for Cusip** | | | | **17,875.96** | **19,789.40** | **20,229.33** | **19,491.02** | **0.00** | **(738.31)** |
| 31403CZM6 | FNMA | 5.00% | 01/01/2036 | 03/10/2009 | 743,752.66 | 761,591.11 | 807,172.33 | 789,995.81 | 0.00 | (17,176.52) |
| | **Totals for Cusip** | | | | **743,752.66** | **761,591.11** | **807,172.33** | **789,995.81** | **0.00** | **(17,176.52)** |
| 31403DBY4 | FNMA | 5.00% | 03/01/2036 | 11/15/2010 | 100,951.44 | 107,103.20 | 109,673.40 | 107,210.56 | 0.00 | (2,462.84) |
| | **Totals for Cusip** | | | | **100,951.44** | **107,103.20** | **109,673.40** | **107,210.56** | **0.00** | **(2,462.84)** |
| 31403DDX4 | FNMA | 5.50% | 04/01/2036 | 07/01/2009 | 985,328.30 | 1,020,882.87 | 1,092,464.23 | 1,060,865.90 | 0.00 | (31,598.33) |
| | **Totals for Cusip** | | | | **985,328.30** | **1,020,882.87** | **1,092,464.23** | **1,060,865.90** | **0.00** | **(31,598.33)** |
| 31403DED7 | FNMA | 5.50% | 04/01/2036 | 03/21/2007 | 85,413.76 | 84,993.35 | 94,564.00 | 91,942.76 | 0.00 | (2,621.24) |
| | **Totals for Cusip** | | | | **85,413.76** | **84,993.35** | **94,564.00** | **91,942.76** | **0.00** | **(2,621.24)** |
| 31403DJZ3 | FNMA | 5.00% | 06/01/2036 | 11/15/2010 | 69,818.20 | 74,072.76 | 75,812.84 | 74,126.17 | 0.00 | (1,686.67) |
| | **Totals for Cusip** | | | | **69,818.20** | **74,072.76** | **75,812.84** | **74,126.17** | **0.00** | **(1,686.67)** |
| 31403DWD7 | FNMA | 5.00% | 12/01/2033 | 12/12/2010 | 1,697.63 | 1,795.38 | 1,844.33 | 1,802.52 | 0.00 | (41.81) |
| | **Totals for Cusip** | | | | **1,697.63** | **1,795.38** | **1,844.33** | **1,802.52** | **0.00** | **(41.81)** |
| 31403DWK1 | FNMA | 6.00% | 11/01/2036 | 07/22/2009 | 629,345.83 | 661,796.48 | 712,935.98 | 686,612.41 | 0.00 | (26,323.57) |
| | **Totals for Cusip** | | | | **629,345.83** | **661,796.48** | **712,935.98** | **686,612.41** | **0.00** | **(26,323.57)** |
| 31403H6V7 | FNMA | 7.00% | 11/01/2033 | 11/12/2003 | 44,649.79 | 47,328.80 | 48,818.29 | 48,874.36 | 56.07 | 0.00 |
| | **Totals for Cusip** | | | | **44,649.79** | **47,328.80** | **48,818.29** | **48,874.36** | **56.07** | **0.00** |
| 31403JT71 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 46,367.50 | 48,446.80 | 51,810.47 | 49,766.36 | 0.00 | (2,044.11) |
| | **Totals for Cusip** | | | | **46,367.50** | **48,446.80** | **51,810.47** | **49,766.36** | **0.00** | **(2,044.11)** |
| 31403MC98 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 58,486.89 | 61,109.65 | 65,358.07 | 62,801.08 | 0.00 | (2,556.99) |
| | **Totals for Cusip** | | | | **58,486.89** | **61,109.65** | **65,358.07** | **62,801.08** | **0.00** | **(2,556.99)** |
| 31403MNE5 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 39,035.58 | 40,786.08 | 43,610.61 | 41,907.09 | 0.00 | (1,703.52) |
| | **Totals for Cusip** | | | | **39,035.58** | **40,786.08** | **43,610.61** | **41,907.09** | **0.00** | **(1,703.52)** |
| 31403MU49 | FNMA | 5.50% | 12/01/2033 | 05/10/2004 | 189,187.58 | 185,780.74 | 209,629.23 | 201,464.79 | 0.00 | (8,164.44) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **189,187.58** | **185,780.74** | **209,629.23** | **201,464.79** | **0.00** | **(8,164.44)** |
| 31403RLM8 | FNMA | 5.50% | 12/01/2033 | 09/19/2005 | 187,103.05 | 187,921.63 | 207,516.47 | 201,379.21 | 0.00 | (6,137.26) |
| **Totals for Cusip** | | | | | **187,103.05** | **187,921.63** | **207,516.47** | **201,379.21** | **0.00** | **(6,137.26)** |
| 31403YRV7 | FNMA | 6.00% | 03/01/2034 | 03/12/2004 | 88,845.25 | 93,030.73 | 99,300.88 | 95,417.71 | 0.00 | (3,883.17) |
| **Totals for Cusip** | | | | | **88,845.25** | **93,030.73** | **99,300.88** | **95,417.71** | **0.00** | **(3,883.17)** |
| 31404MCF3 | FNMA | 5.00% | 05/01/2034 | 12/12/2010 | 3,756.80 | 3,973.10 | 4,080.76 | 3,989.17 | 0.00 | (91.59) |
| **Totals for Cusip** | | | | | **3,756.80** | **3,973.10** | **4,080.76** | **3,989.17** | **0.00** | **(91.59)** |
| 31405DKJ5 | FNMA | 6.50% | 07/01/2034 | 01/20/2005 | 131,010.81 | 137,561.35 | 145,218.84 | 144,720.72 | 0.00 | (498.12) |
| **Totals for Cusip** | | | | | **131,010.81** | **137,561.35** | **145,218.84** | **144,720.72** | **0.00** | **(498.12)** |
| 31405EGT6 | FNMA | 6.50% | 08/01/2034 | 09/17/2004 | 68,408.95 | 71,872.17 | 75,827.85 | 74,377.00 | 0.00 | (1,450.85) |
| **Totals for Cusip** | | | | | **68,408.95** | **71,872.17** | **75,827.85** | **74,377.00** | **0.00** | **(1,450.85)** |
| 31405HHD3 | FNMA | 6.50% | 09/01/2034 | 10/29/2004 | 142,986.17 | 151,252.55 | 158,492.93 | 153,827.99 | 0.00 | (4,664.94) |
| **Totals for Cusip** | | | | | **142,986.17** | **151,252.55** | **158,492.93** | **153,827.99** | **0.00** | **(4,664.94)** |
| 31405NND3 | FNMA | 6.50% | 09/01/2034 | 01/26/2005 | 12,695.80 | 13,324.64 | 14,072.66 | 13,633.50 | 0.00 | (439.16) |
| **Totals for Cusip** | | | | | **12,695.80** | **13,324.64** | **14,072.66** | **13,633.50** | **0.00** | **(439.16)** |
| 31405QQA9 | FNMA | 4.50% | 10/01/2034 | 05/12/2006 | 30,184.12 | 27,394.45 | 32,170.18 | 31,327.43 | 0.00 | (842.75) |
| **Totals for Cusip** | | | | | **30,184.12** | **27,394.45** | **32,170.18** | **31,327.43** | **0.00** | **(842.75)** |
| 31405SMW1 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 3,177.68 | 3,274.98 | 3,569.16 | 3,409.81 | 0.00 | (159.35) |
| **Totals for Cusip** | | | | | **3,177.68** | **3,274.98** | **3,569.16** | **3,409.81** | **0.00** | **(159.35)** |
| 31405TAE2 | FNMA | 6.00% | 10/01/2034 | 01/28/2005 | 42,155.35 | 43,742.76 | 47,109.64 | 45,260.49 | 0.00 | (1,849.15) |
| **Totals for Cusip** | | | | | **42,155.35** | **43,742.76** | **47,109.64** | **45,260.49** | **0.00** | **(1,849.15)** |
| 31406CUD8 | FNMA | 4.50% | 12/01/2034 | 05/12/2006 | 64,832.96 | 58,841.00 | 69,091.06 | 67,129.70 | 0.00 | (1,961.36) |
| **Totals for Cusip** | | | | | **64,832.96** | **58,841.00** | **69,091.06** | **67,129.70** | **0.00** | **(1,961.36)** |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 26,103.45 | 26,902.87 | 29,160.84 | 28,009.47 | 0.00 | (1,151.37) |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 26,103.63 | 26,903.06 | 29,161.04 | 28,009.67 | 0.00 | (1,151.37) |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 22,477.38 | 23,165.75 | 25,110.07 | 24,118.64 | 0.00 | (991.43) |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 26,103.51 | 26,902.93 | 29,160.91 | 28,009.54 | 0.00 | (1,151.37) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 26,103.45 | 26,902.87 | 29,160.85 | 28,009.47 | 0.00 | (1,151.38) |
| **Totals for Cusip** | | | | | **126,891.42** | **130,777.48** | **141,753.71** | **136,156.79** | **0.00** | **(5,596.92)** |
| 31406EED2 | FNMA | 6.00% | 02/01/2035 | 02/09/2005 | 323,187.40 | 335,407.94 | 371,160.29 | 356,938.47 | 0.00 | (14,221.82) |
| **Totals for Cusip** | | | | | **323,187.40** | **335,407.94** | **371,160.29** | **356,938.47** | **0.00** | **(14,221.82)** |
| 31406EVU5 | FNMA | 6.00% | 02/01/2035 | 01/27/2005 | 331,118.71 | 343,690.88 | 380,230.56 | 365,702.63 | 0.00 | (14,527.93) |
| 31406EVU5 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 58,685.16 | 60,959.21 | 67,389.41 | 64,814.57 | 0.00 | (2,574.84) |
| **Totals for Cusip** | | | | | **389,803.87** | **404,650.09** | **447,619.97** | **430,517.20** | **0.00** | **(17,102.77)** |
| 31406H5P8 | FNMA | 4.50% | 04/01/2020 | 01/23/2007 | 10,190.55 | 9,795.66 | 10,348.45 | 10,379.01 | 30.56 | 0.00 |
| **Totals for Cusip** | | | | | **10,190.55** | **9,795.66** | **10,348.45** | **10,379.01** | **30.56** | **0.00** |
| 31406J4G5 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 18,099.78 | 18,654.09 | 20,219.74 | 19,423.26 | 0.00 | (796.48) |
| 31406J4G5 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 4,539.63 | 4,678.64 | 5,071.34 | 4,871.57 | 0.00 | (199.77) |
| **Totals for Cusip** | | | | | **22,639.41** | **23,332.73** | **25,291.08** | **24,294.83** | **0.00** | **(996.25)** |
| 31406KGP9 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 13,606.14 | 14,022.85 | 15,437.18 | 14,829.39 | 0.00 | (607.79) |
| **Totals for Cusip** | | | | | **13,606.14** | **14,022.85** | **15,437.18** | **14,829.39** | **0.00** | **(607.79)** |
| 31406KY20 | FNMA | 5.50% | 02/01/2035 | 02/15/2005 | 182,963.81 | 186,115.66 | 200,271.06 | 193,574.94 | 0.00 | (6,696.12) |
| **Totals for Cusip** | | | | | **182,963.81** | **186,115.66** | **200,271.06** | **193,574.94** | **0.00** | **(6,696.12)** |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 34,380.07 | 35,432.94 | 38,713.27 | 37,071.60 | 0.00 | (1,641.67) |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 31,615.11 | 32,583.32 | 35,599.81 | 34,090.18 | 0.00 | (1,509.63) |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 45,049.94 | 46,429.59 | 50,727.92 | 48,576.79 | 0.00 | (2,151.13) |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 22,096.60 | 22,773.32 | 24,881.61 | 23,826.49 | 0.00 | (1,055.12) |
| **Totals for Cusip** | | | | | **133,141.72** | **137,219.17** | **149,922.61** | **143,565.06** | **0.00** | **(6,357.55)** |
| 31406MLH7 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 1,961.49 | 2,021.54 | 2,191.22 | 2,105.05 | 0.00 | (86.17) |
| **Totals for Cusip** | | | | | **1,961.49** | **2,021.54** | **2,191.22** | **2,105.05** | **0.00** | **(86.17)** |
| 31406N4K7 | FNMA | 4.50% | 02/01/2035 | 05/08/2008 | 76,492.44 | 73,169.79 | 81,765.08 | 79,621.52 | 0.00 | (2,143.56) |
| **Totals for Cusip** | | | | | **76,492.44** | **73,169.79** | **81,765.08** | **79,621.52** | **0.00** | **(2,143.56)** |
| 31406PGF0 | FNMA | 5.00% | 03/01/2035 | 12/12/2010 | 4,244.81 | 4,489.21 | 4,608.97 | 4,504.55 | 0.00 | (104.42) |
| **Totals for Cusip** | | | | | **4,244.81** | **4,489.21** | **4,608.97** | **4,504.55** | **0.00** | **(104.42)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31406PTL3 | FNMA | 4.50% | 03/01/2020 | 01/23/2007 | 289.16 | 277.96 | 293.64 | 294.51 | 0.87 | 0.00 |
| | **Totals for Cusip** | | | | **289.16** | **277.96** | **293.64** | **294.51** | **0.87** | **0.00** |
| 31406QCB1 | FNMA | 6.00% | 03/01/2035 | 05/04/2005 | 348,790.09 | 358,817.81 | 389,976.96 | 374,664.79 | 0.00 | (15,312.17) |
| | **Totals for Cusip** | | | | **348,790.09** | **358,817.81** | **389,976.96** | **374,664.79** | **0.00** | **(15,312.17)** |
| 31406UUM8 | FNMA | 5.00% | 04/01/2035 | 01/04/2007 | 3,895.89 | 3,791.34 | 4,196.21 | 4,124.92 | 0.00 | (71.29) |
| | **Totals for Cusip** | | | | **3,895.89** | **3,791.34** | **4,196.21** | **4,124.92** | **0.00** | **(71.29)** |
| 31406YQ52 | FNMA | 4.50% | 05/01/2020 | 01/23/2007 | 263.24 | 253.05 | 267.32 | 268.11 | 0.79 | 0.00 |
| | **Totals for Cusip** | | | | **263.24** | **253.05** | **267.32** | **268.11** | **0.79** | **0.00** |
| 31407H6M3 | FNMA | 6.50% | 08/01/2036 | 02/05/2007 | 29,358.82 | 29,927.66 | 33,688.52 | 33,429.06 | 0.00 | (259.46) |
| | **Totals for Cusip** | | | | **29,358.82** | **29,927.66** | **33,688.52** | **33,429.06** | **0.00** | **(259.46)** |
| 31407QQX7 | FNMA | 4.50% | 08/01/2020 | 09/25/2006 | 928.25 | 899.82 | 942.64 | 945.42 | 2.78 | 0.00 |
| | **Totals for Cusip** | | | | **928.25** | **899.82** | **942.64** | **945.42** | **2.78** | **0.00** |
| 31407YMP1 | FNMA | 6.50% | 12/01/2035 | 02/29/2012 | 61,313.45 | 69,726.27 | 69,236.87 | 68,567.07 | 0.00 | (669.80) |
| | **Totals for Cusip** | | | | **61,313.45** | **69,726.27** | **69,236.87** | **68,567.07** | **0.00** | **(669.80)** |
| 31407YRU5 | FNMA | 4.50% | 10/01/2035 | 06/11/2009 | 77,695.21 | 75,631.43 | 83,013.30 | 80,861.57 | 0.00 | (2,151.73) |
| | **Totals for Cusip** | | | | **77,695.21** | **75,631.43** | **83,013.30** | **80,861.57** | **0.00** | **(2,151.73)** |
| 31408BYQ5 | FNMA | 6.00% | 02/01/2036 | 10/02/2007 | 61,388.30 | 61,630.49 | 68,905.73 | 66,952.41 | 0.00 | (1,953.32) |
| | **Totals for Cusip** | | | | **61,388.30** | **61,630.49** | **68,905.73** | **66,952.41** | **0.00** | **(1,953.32)** |
| 31408GY84 | FNMA | 6.00% | 02/01/2036 | 10/02/2007 | 64,615.69 | 64,870.60 | 72,542.46 | 69,715.67 | 0.00 | (2,826.79) |
| | **Totals for Cusip** | | | | **64,615.69** | **64,870.60** | **72,542.46** | **69,715.67** | **0.00** | **(2,826.79)** |
| 31408JHG9 | FNMA | 6.00% | 02/01/2036 | 03/29/2007 | 241,133.17 | 243,082.96 | 273,580.73 | 260,081.53 | 0.00 | (13,499.20) |
| | **Totals for Cusip** | | | | **241,133.17** | **243,082.96** | **273,580.73** | **260,081.53** | **0.00** | **(13,499.20)** |
| 31408JLB5 | FNMA | 6.50% | 01/01/2036 | 02/29/2012 | 93,976.23 | 106,870.69 | 105,966.88 | 105,177.82 | 0.00 | (789.06) |
| | **Totals for Cusip** | | | | **93,976.23** | **106,870.69** | **105,966.88** | **105,177.82** | **0.00** | **(789.06)** |
| 31409AM48 | FNMA | 7.00% | 02/01/2036 | 04/10/2006 | 7,851.98 | 8,078.95 | 8,526.77 | 8,101.14 | 0.00 | (425.63) |
| | **Totals for Cusip** | | | | **7,851.98** | **8,078.95** | **8,526.77** | **8,101.14** | **0.00** | **(425.63)** |
| 31409AMY2 | FNMA | 5.50% | 02/01/2021 | 03/14/2007 | 12,280.56 | 12,341.98 | 12,610.82 | 12,400.37 | 0.00 | (210.45) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **12,280.56** | **12,341.98** | **12,610.82** | **12,400.37** | **0.00** | **(210.45)** |
| 31409BAE7 | FNMA | 6.00% | 03/01/2036 | 10/02/2007 | 90,490.30 | 90,847.34 | 101,879.69 | 97,350.28 | 0.00 | (4,529.41) |
| **Totals for Cusip** | | | | | **90,490.30** | **90,847.34** | **101,879.69** | **97,350.28** | **0.00** | **(4,529.41)** |
| 31409BE60 | FNMA | 6.00% | 03/01/2036 | 10/02/2007 | 184,622.83 | 185,351.22 | 209,317.20 | 201,028.57 | 0.00 | (8,288.63) |
| **Totals for Cusip** | | | | | **184,622.83** | **185,351.22** | **209,317.20** | **201,028.57** | **0.00** | **(8,288.63)** |
| 31409DY80 | FNMA | 6.00% | 04/01/2036 | 09/26/2007 | 337,348.94 | 337,217.16 | 379,722.66 | 366,630.05 | 0.00 | (13,092.61) |
| **Totals for Cusip** | | | | | **337,348.94** | **337,217.16** | **379,722.66** | **366,630.05** | **0.00** | **(13,092.61)** |
| 31409VXT5 | FNMA | 6.50% | 04/01/2036 | 02/29/2012 | 33,699.29 | 38,154.68 | 37,353.96 | 36,188.28 | 0.00 | (1,165.68) |
| **Totals for Cusip** | | | | | **33,699.29** | **38,154.68** | **37,353.96** | **36,188.28** | **0.00** | **(1,165.68)** |
| 31409XAZ2 | FNMA | 4.50% | 05/01/2021 | 09/25/2006 | 2,389.34 | 2,316.17 | 2,426.36 | 2,433.53 | 7.17 | 0.00 |
| **Totals for Cusip** | | | | | **2,389.34** | **2,316.17** | **2,426.36** | **2,433.53** | **7.17** | **0.00** |
| 3140EWWY7 | FNMA | 3.00% | 02/01/2031 | 06/07/2016 | 4,976,047.83 | 5,200,747.48 | 5,071,065.90 | 4,967,110.00 | 0.00 | (103,955.90) |
| **Totals for Cusip** | | | | | **4,976,047.83** | **5,200,747.48** | **5,071,065.90** | **4,967,110.00** | **0.00** | **(103,955.90)** |
| 3140F5BM4 | FNMA | 2.50% | 11/01/2031 | 09/11/2017 | 416,630.55 | 422,359.23 | 416,271.93 | 407,040.42 | 0.00 | (9,231.51) |
| **Totals for Cusip** | | | | | **416,630.55** | **422,359.23** | **416,271.93** | **407,040.42** | **0.00** | **(9,231.51)** |
| 3140H1W71 | FNMA | 3.50% | 03/01/2033 | 09/06/2018 | 1,918,124.18 | 1,940,002.78 | 1,940,002.78 | 1,941,564.98 | 1,562.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,918,124.18** | **1,940,002.78** | **1,940,002.78** | **1,941,564.98** | **1,562.20** | **0.00** |
| 3140J8KS1 | FNMA | 5.00% | 05/01/2048 | 09/14/2018 | 2,874,442.65 | 3,022,206.96 | 3,022,206.96 | 3,013,664.56 | 0.00 | (8,542.40) |
| **Totals for Cusip** | | | | | **2,874,442.65** | **3,022,206.96** | **3,022,206.96** | **3,013,664.56** | **0.00** | **(8,542.40)** |
| 3140J9FS5 | FNMA | 4.00% | 10/01/2048 | 12/07/2018 | 4,997,713.29 | 5,085,173.27 | 5,085,173.27 | 5,128,084.24 | 42,910.97 | 0.00 |
| **Totals for Cusip** | | | | | **4,997,713.29** | **5,085,173.27** | **5,085,173.27** | **5,128,084.24** | **42,910.97** | **0.00** |
| 3140J9G21 | FNMA | 3.50% | 12/01/2030 | 11/14/2018 | 923,821.80 | 924,760.06 | 924,760.06 | 936,688.86 | 11,928.80 | 0.00 |
| **Totals for Cusip** | | | | | **923,821.80** | **924,760.06** | **924,760.06** | **936,688.86** | **11,928.80** | **0.00** |
| 3140Q72X4 | FNMA | 3.50% | 11/01/2032 | 12/12/2018 | 1,000,089.80 | 1,006,496.62 | 1,006,496.62 | 1,013,352.94 | 6,856.32 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,089.80** | **1,006,496.62** | **1,006,496.62** | **1,013,352.94** | **6,856.32** | **0.00** |
| 3140Q8XE0 | FNMA | 5.00% | 01/01/2048 | 06/25/2018 | 1,950,812.86 | 2,064,203.86 | 2,064,203.86 | 2,043,686.53 | 0.00 | (20,517.33) |
| **Totals for Cusip** | | | | | **1,950,812.86** | **2,064,203.86** | **2,064,203.86** | **2,043,686.53** | **0.00** | **(20,517.33)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31410BAL8 | FNMA | 6.00% | 05/01/2036 | 02/29/2012 | 30,814.07 | 33,958.76 | 34,682.44 | 33,575.34 | 0.00 | (1,107.10) |
| | **Totals for Cusip** | | | | **30,814.07** | **33,958.76** | **34,682.44** | **33,575.34** | **0.00** | **(1,107.10)** |
| 31410BS70 | FNMA | 4.50% | 04/01/2021 | 09/25/2006 | 1,084.64 | 1,051.42 | 1,101.45 | 1,104.70 | 3.25 | 0.00 |
| | **Totals for Cusip** | | | | **1,084.64** | **1,051.42** | **1,101.45** | **1,104.70** | **3.25** | **0.00** |
| 31410FYT6 | FNMA | 6.00% | 02/01/2037 | 07/15/2009 | 466,326.19 | 488,403.86 | 528,151.62 | 508,629.54 | 0.00 | (19,522.08) |
| | **Totals for Cusip** | | | | **466,326.19** | **488,403.86** | **528,151.62** | **508,629.54** | **0.00** | **(19,522.08)** |
| 31410GAE3 | FNMA | 5.00% | 12/01/2036 | 12/12/2010 | 67,822.54 | 71,727.64 | 73,663.93 | 72,032.43 | 0.00 | (1,631.50) |
| | **Totals for Cusip** | | | | **67,822.54** | **71,727.64** | **73,663.93** | **72,032.43** | **0.00** | **(1,631.50)** |
| 31410GCT8 | FNMA | 4.50% | 05/01/2035 | 07/08/2009 | 181,155.29 | 183,108.37 | 193,798.90 | 188,684.69 | 0.00 | (5,114.21) |
| | **Totals for Cusip** | | | | **181,155.29** | **183,108.37** | **193,798.90** | **188,684.69** | **0.00** | **(5,114.21)** |
| 31410KJY1 | FNMA | 6.00% | 05/01/2038 | 02/24/2009 | 159,904.29 | 164,988.72 | 180,251.31 | 173,147.83 | 0.00 | (7,103.48) |
| | **Totals for Cusip** | | | | **159,904.29** | **164,988.72** | **180,251.31** | **173,147.83** | **0.00** | **(7,103.48)** |
| 31410PXU2 | FNMA | 6.50% | 09/01/2036 | 02/29/2012 | 43,765.80 | 49,552.05 | 48,656.64 | 48,895.43 | 238.79 | 0.00 |
| | **Totals for Cusip** | | | | **43,765.80** | **49,552.05** | **48,656.64** | **48,895.43** | **238.79** | **0.00** |
| 31410TVW2 | FNMA | 6.50% | 09/01/2036 | 11/30/2006 | 298,406.38 | 304,887.38 | 339,549.38 | 335,483.78 | 0.00 | (4,065.60) |
| | **Totals for Cusip** | | | | **298,406.38** | **304,887.38** | **339,549.38** | **335,483.78** | **0.00** | **(4,065.60)** |
| 31410YWS9 | FNMA | 6.00% | 10/01/2036 | 01/24/2007 | 492,578.72 | 495,580.35 | 564,301.68 | 542,853.76 | 0.00 | (21,447.92) |
| | **Totals for Cusip** | | | | **492,578.72** | **495,580.35** | **564,301.68** | **542,853.76** | **0.00** | **(21,447.92)** |
| 31411DAE9 | FNMA | 6.00% | 11/01/2036 | 12/10/2007 | 60,973.29 | 61,625.89 | 68,486.22 | 66,453.27 | 0.00 | (2,032.95) |
| | **Totals for Cusip** | | | | **60,973.29** | **61,625.89** | **68,486.22** | **66,453.27** | **0.00** | **(2,032.95)** |
| 31411JHN9 | FNMA | 5.00% | 02/01/2037 | 12/12/2010 | 2,896.00 | 3,062.78 | 3,119.78 | 3,052.96 | 0.00 | (66.82) |
| | **Totals for Cusip** | | | | **2,896.00** | **3,062.78** | **3,119.78** | **3,052.96** | **0.00** | **(66.82)** |
| 31411LBW0 | FNMA | 5.00% | 02/01/2037 | 12/12/2010 | 24,067.85 | 25,538.27 | 25,951.51 | 25,332.46 | 0.00 | (619.05) |
| | **Totals for Cusip** | | | | **24,067.85** | **25,538.27** | **25,951.51** | **25,332.46** | **0.00** | **(619.05)** |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 12,058.04 | 12,261.53 | 12,485.01 | 12,189.45 | 0.00 | (295.56) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 12,058.02 | 12,261.51 | 12,484.99 | 12,189.43 | 0.00 | (295.56) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 12,058.02 | 12,261.51 | 12,484.99 | 12,189.43 | 0.00 | (295.56) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 12,058.02 | 12,261.51 | 12,484.99 | 12,189.43 | 0.00 | (295.56) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 12,058.08 | 12,261.56 | 12,485.06 | 12,189.49 | 0.00 | (295.57) |
| **Totals for Cusip** | | | | | **60,290.18** | **61,307.62** | **62,425.04** | **60,947.23** | **0.00** | **(1,477.81)** |
| 31411WAE7 | FNMA | 5.50% | 04/01/2037 | 02/29/2012 | 485.37 | 528.99 | 535.42 | 514.19 | 0.00 | (21.23) |
| **Totals for Cusip** | | | | | **485.37** | **528.99** | **535.42** | **514.19** | **0.00** | **(21.23)** |
| 31411X2G9 | FNMA | 6.50% | 05/01/2037 | 02/29/2012 | 20,756.35 | 23,468.13 | 23,422.04 | 22,724.30 | 0.00 | (697.74) |
| **Totals for Cusip** | | | | | **20,756.35** | **23,468.13** | **23,422.04** | **22,724.30** | **0.00** | **(697.74)** |
| 31411XVA0 | FNMA | 5.00% | 05/01/2037 | 12/12/2010 | 20,572.51 | 21,757.05 | 22,213.66 | 21,705.87 | 0.00 | (507.79) |
| **Totals for Cusip** | | | | | **20,572.51** | **21,757.05** | **22,213.66** | **21,705.87** | **0.00** | **(507.79)** |
| 31412B4L3 | FNMA | 5.00% | 01/01/2037 | 12/12/2010 | 398.77 | 421.72 | 432.41 | 421.80 | 0.00 | (10.61) |
| **Totals for Cusip** | | | | | **398.77** | **421.72** | **432.41** | **421.80** | **0.00** | **(10.61)** |
| 31412GTA9 | FNMA | 6.50% | 08/01/2037 | 02/29/2012 | 96,773.42 | 109,477.11 | 107,268.40 | 105,155.27 | 0.00 | (2,113.13) |
| **Totals for Cusip** | | | | | **96,773.42** | **109,477.11** | **107,268.40** | **105,155.27** | **0.00** | **(2,113.13)** |
| 31412LKA7 | FNMA | 5.50% | 05/01/2037 | 06/24/2008 | 820,279.44 | 801,182.31 | 926,067.80 | 886,117.82 | 0.00 | (39,949.98) |
| **Totals for Cusip** | | | | | **820,279.44** | **801,182.31** | **926,067.80** | **886,117.82** | **0.00** | **(39,949.98)** |
| 31412LYZ7 | FNMA | 6.00% | 09/01/2037 | 02/29/2012 | 34,231.40 | 37,885.33 | 38,451.96 | 37,023.66 | 0.00 | (1,428.30) |
| **Totals for Cusip** | | | | | **34,231.40** | **37,885.33** | **38,451.96** | **37,023.66** | **0.00** | **(1,428.30)** |
| 31412N4U7 | FNMA | 5.00% | 03/01/2039 | 12/12/2010 | 19,956.85 | 21,105.93 | 21,516.83 | 21,110.18 | 0.00 | (406.65) |
| **Totals for Cusip** | | | | | **19,956.85** | **21,105.93** | **21,516.83** | **21,110.18** | **0.00** | **(406.65)** |
| 31412Q2Y4 | FNMA | 4.50% | 01/01/2040 | 01/18/2011 | 3,475.05 | 3,555.15 | 3,714.50 | 3,639.92 | 0.00 | (74.58) |
| 31412Q2Y4 | FNMA | 4.50% | 01/01/2040 | 04/15/2011 | 55,503.37 | 56,561.39 | 59,327.88 | 58,136.63 | 0.00 | (1,191.25) |
| **Totals for Cusip** | | | | | **58,978.42** | **60,116.54** | **63,042.38** | **61,776.55** | **0.00** | **(1,265.83)** |
| 31412QNC9 | FNMA | 4.50% | 09/01/2039 | 02/03/2010 | 2,253,074.33 | 2,274,900.99 | 2,435,470.19 | 2,359,122.71 | 0.00 | (76,347.48) |
| **Totals for Cusip** | | | | | **2,253,074.33** | **2,274,900.99** | **2,435,470.19** | **2,359,122.71** | **0.00** | **(76,347.48)** |
| 31412RKU0 | FNMA | 4.00% | 09/01/2040 | 05/21/2014 | 599,903.43 | 633,273.05 | 630,234.30 | 616,851.64 | 0.00 | (13,382.66) |
| **Totals for Cusip** | | | | | **599,903.43** | **633,273.05** | **630,234.30** | **616,851.64** | **0.00** | **(13,382.66)** |
| 31413C2Y4 | FNMA | 6.50% | 10/01/2037 | 02/29/2012 | 11,807.56 | 13,342.80 | 13,088.07 | 12,679.65 | 0.00 | (408.42) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **11,807.56** | **13,342.80** | **13,088.07** | **12,679.65** | **0.00** | **(408.42)** |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 1,699.31 | 1,717.16 | 1,766.56 | 1,726.52 | 0.00 | (40.04) |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 8,574.49 | 8,664.60 | 8,913.79 | 8,711.80 | 0.00 | (201.99) |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 8,822.89 | 8,915.60 | 9,172.02 | 8,964.18 | 0.00 | (207.84) |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 8,822.91 | 8,915.62 | 9,172.04 | 8,964.20 | 0.00 | (207.84) |
| **Totals for Cusip** | | | | | **27,919.60** | **28,212.98** | **29,024.41** | **28,366.70** | **0.00** | **(657.71)** |
| 31413J5Y6 | FNMA | 6.00% | 10/01/2037 | 11/28/2007 | 30,336.13 | 30,715.33 | 34,231.90 | 32,999.47 | 0.00 | (1,232.43) |
| **Totals for Cusip** | | | | | **30,336.13** | **30,715.33** | **34,231.90** | **32,999.47** | **0.00** | **(1,232.43)** |
| 31413TT36 | FNMA | 5.50% | 11/01/2037 | 02/29/2012 | 1,238.46 | 1,349.78 | 1,366.48 | 1,329.21 | 0.00 | (37.27) |
| **Totals for Cusip** | | | | | **1,238.46** | **1,349.78** | **1,366.48** | **1,329.21** | **0.00** | **(37.27)** |
| 31413UJ42 | FNMA | 6.50% | 10/01/2037 | 02/29/2012 | 14,008.34 | 15,834.11 | 15,542.63 | 15,042.98 | 0.00 | (499.65) |
| **Totals for Cusip** | | | | | **14,008.34** | **15,834.11** | **15,542.63** | **15,042.98** | **0.00** | **(499.65)** |
| 31414BZF0 | FNMA | 5.00% | 02/01/2023 | 07/25/2008 | 826.32 | 806.19 | 862.79 | 843.98 | 0.00 | (18.81) |
| **Totals for Cusip** | | | | | **826.32** | **806.19** | **862.79** | **843.98** | **0.00** | **(18.81)** |
| 31414GAN9 | FNMA | 5.00% | 10/01/2023 | 07/25/2008 | 8,440.02 | 8,239.58 | 8,669.78 | 8,588.31 | 0.00 | (81.47) |
| **Totals for Cusip** | | | | | **8,440.02** | **8,239.58** | **8,669.78** | **8,588.31** | **0.00** | **(81.47)** |
| 31414PTH2 | FNMA | 4.50% | 03/01/2038 | 02/29/2012 | 62,764.23 | 66,915.33 | 66,828.88 | 64,996.13 | 0.00 | (1,832.75) |
| **Totals for Cusip** | | | | | **62,764.23** | **66,915.33** | **66,828.88** | **64,996.13** | **0.00** | **(1,832.75)** |
| 31414PZJ1 | FNMA | 5.00% | 03/01/2038 | 12/12/2010 | 16,745.87 | 17,768.93 | 17,977.59 | 17,645.87 | 0.00 | (331.72) |
| **Totals for Cusip** | | | | | **16,745.87** | **17,768.93** | **17,977.59** | **17,645.87** | **0.00** | **(331.72)** |
| 31414R6U4 | FNMA | 5.00% | 04/01/2038 | 12/12/2010 | 15,133.37 | 16,057.92 | 16,298.58 | 15,946.72 | 0.00 | (351.86) |
| **Totals for Cusip** | | | | | **15,133.37** | **16,057.92** | **16,298.58** | **15,946.72** | **0.00** | **(351.86)** |
| 31414SG80 | FNMA | 5.00% | 04/01/2023 | 07/25/2008 | 534.45 | 521.43 | 544.07 | 543.77 | 0.00 | (0.30) |
| **Totals for Cusip** | | | | | **534.45** | **521.43** | **544.07** | **543.77** | **0.00** | **(0.30)** |
| 31414STW3 | FNMA | 5.00% | 04/01/2038 | 02/23/2011 | 6,840.55 | 7,112.05 | 7,364.40 | 7,209.33 | 0.00 | (155.07) |
| **Totals for Cusip** | | | | | **6,840.55** | **7,112.05** | **7,364.40** | **7,209.33** | **0.00** | **(155.07)** |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/06/2010 | 66,093.88 | 69,899.45 | 71,250.73 | 69,658.53 | 0.00 | (1,592.20) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/06/2010 | 66,093.82 | 69,899.39 | 71,250.67 | 69,658.46 | 0.00 | (1,592.21) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/06/2010 | 66,093.84 | 69,899.41 | 71,250.69 | 69,658.48 | 0.00 | (1,592.21) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/12/2010 | 14,438.16 | 15,269.48 | 15,564.66 | 15,216.85 | 0.00 | (347.81) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/12/2010 | 58,569.09 | 61,941.38 | 63,138.83 | 61,727.90 | 0.00 | (1,410.93) |
| **Totals for Cusip** | | | | | **271,288.79** | **286,909.11** | **292,455.58** | **285,920.22** | **0.00** | **(6,535.36)** |
| 31415VXF7 | FNMA | 5.00% | 09/01/2023 | 07/25/2008 | 7,929.77 | 7,736.48 | 8,072.66 | 8,067.98 | 0.00 | (4.68) |
| **Totals for Cusip** | | | | | **7,929.77** | **7,736.48** | **8,072.66** | **8,067.98** | **0.00** | **(4.68)** |
| 31415WA52 | FNMA | 4.00% | 01/01/2039 | 02/29/2012 | 39,387.73 | 41,496.91 | 41,453.11 | 40,247.60 | 0.00 | (1,205.51) |
| **Totals for Cusip** | | | | | **39,387.73** | **41,496.91** | **41,453.11** | **40,247.60** | **0.00** | **(1,205.51)** |
| 31416BL55 | FNMA | 5.50% | 05/01/2038 | 02/29/2012 | 1,020.44 | 1,112.82 | 1,129.31 | 1,098.60 | 0.00 | (30.71) |
| **Totals for Cusip** | | | | | **1,020.44** | **1,112.82** | **1,129.31** | **1,098.60** | **0.00** | **(30.71)** |
| 31416BLU0 | FNMA | 5.00% | 04/01/2038 | 02/29/2012 | 4,364.52 | 4,717.19 | 4,711.18 | 4,607.54 | 0.00 | (103.64) |
| **Totals for Cusip** | | | | | **4,364.52** | **4,717.19** | **4,711.18** | **4,607.54** | **0.00** | **(103.64)** |
| 31416BMU9 | FNMA | 5.50% | 08/01/2037 | 02/29/2012 | 100,917.50 | 110,272.66 | 111,817.89 | 108,397.23 | 0.00 | (3,420.66) |
| **Totals for Cusip** | | | | | **100,917.50** | **110,272.66** | **111,817.89** | **108,397.23** | **0.00** | **(3,420.66)** |
| 31416BQE1 | FNMA | 5.50% | 09/01/2036 | 02/29/2012 | 118,576.64 | 129,568.82 | 131,582.06 | 127,676.58 | 0.00 | (3,905.48) |
| **Totals for Cusip** | | | | | **118,576.64** | **129,568.82** | **131,582.06** | **127,676.58** | **0.00** | **(3,905.48)** |
| 31416BQL5 | FNMA | 5.50% | 09/01/2036 | 02/29/2012 | 93,215.01 | 101,856.12 | 103,438.19 | 100,383.73 | 0.00 | (3,054.46) |
| **Totals for Cusip** | | | | | **93,215.01** | **101,856.12** | **103,438.19** | **100,383.73** | **0.00** | **(3,054.46)** |
| 31416CH82 | FNMA | 5.00% | 05/01/2039 | 12/12/2010 | 1,126.49 | 1,191.36 | 1,209.35 | 1,180.03 | 0.00 | (29.32) |
| **Totals for Cusip** | | | | | **1,126.49** | **1,191.36** | **1,209.35** | **1,180.03** | **0.00** | **(29.32)** |
| 31416CJF4 | FNMA | 5.00% | 07/01/2039 | 12/12/2010 | 14,038.03 | 14,846.31 | 15,137.62 | 14,804.94 | 0.00 | (332.68) |
| **Totals for Cusip** | | | | | **14,038.03** | **14,846.31** | **15,137.62** | **14,804.94** | **0.00** | **(332.68)** |
| 31416CJQ0 | FNMA | 5.00% | 07/01/2039 | 12/12/2010 | 340,200.56 | 361,250.48 | 366,851.92 | 358,872.56 | 0.00 | (7,979.36) |
| **Totals for Cusip** | | | | | **340,200.56** | **361,250.48** | **366,851.92** | **358,872.56** | **0.00** | **(7,979.36)** |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 21,482.44 | 22,719.37 | 23,174.64 | 22,677.08 | 0.00 | (497.56) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 3,759.62 | 3,976.09 | 4,055.76 | 3,968.69 | 0.00 | (87.07) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 47,464.01 | 50,363.76 | 51,202.82 | 50,103.49 | 0.00 | (1,099.33) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 45,923.73 | 48,729.38 | 49,541.21 | 48,477.56 | 0.00 | (1,063.65) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 46,239.91 | 49,064.89 | 49,882.30 | 48,811.32 | 0.00 | (1,070.98) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 03/18/2011 | 1,224.04 | 1,281.42 | 1,320.44 | 1,292.11 | 0.00 | (28.33) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 04/26/2011 | 1,540.17 | 1,614.07 | 1,661.49 | 1,625.82 | 0.00 | (35.67) |
| **Totals for Cusip** | | | | | **167,633.92** | **177,748.98** | **180,838.66** | **176,956.07** | **0.00** | **(3,882.59)** |
| 31416Y4B1 | FNMA | 4.50% | 09/01/2041 | 02/29/2012 | 377,065.34 | 405,754.64 | 402,841.25 | 394,606.23 | 0.00 | (8,235.02) |
| **Totals for Cusip** | | | | | **377,065.34** | **405,754.64** | **402,841.25** | **394,606.23** | **0.00** | **(8,235.02)** |
| 31416YLF3 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 30,072.74 | 31,683.09 | 31,587.36 | 30,922.39 | 0.00 | (664.97) |
| **Totals for Cusip** | | | | | **30,072.74** | **31,683.09** | **31,587.36** | **30,922.39** | **0.00** | **(664.97)** |
| 31417A4E6 | FNMA | 3.00% | 02/01/2027 | 04/28/2015 | 690,992.66 | 725,866.22 | 705,731.64 | 693,142.90 | 0.00 | (12,588.74) |
| **Totals for Cusip** | | | | | **690,992.66** | **725,866.22** | **705,731.64** | **693,142.90** | **0.00** | **(12,588.74)** |
| 31417AET2 | FNMA | 4.00% | 10/01/2041 | 02/29/2012 | 607,366.24 | 640,079.97 | 637,885.77 | 624,529.23 | 0.00 | (13,356.54) |
| **Totals for Cusip** | | | | | **607,366.24** | **640,079.97** | **637,885.77** | **624,529.23** | **0.00** | **(13,356.54)** |
| 31417AQL6 | FNMA | 4.00% | 12/01/2041 | 11/25/2015 | 1,111,245.53 | 1,180,872.00 | 1,167,087.36 | 1,142,557.20 | 0.00 | (24,530.16) |
| **Totals for Cusip** | | | | | **1,111,245.53** | **1,180,872.00** | **1,167,087.36** | **1,142,557.20** | **0.00** | **(24,530.16)** |
| 31417AX46 | FNMA | 3.50% | 01/01/2042 | 08/12/2016 | 444,012.61 | 470,237.10 | 458,482.26 | 447,479.36 | 0.00 | (11,002.90) |
| **Totals for Cusip** | | | | | **444,012.61** | **470,237.10** | **458,482.26** | **447,479.36** | **0.00** | **(11,002.90)** |
| 31417BDC8 | FNMA | 3.50% | 03/01/2042 | 11/05/2014 | 712,732.20 | 736,397.13 | 735,977.68 | 718,294.53 | 0.00 | (17,683.15) |
| **Totals for Cusip** | | | | | **712,732.20** | **736,397.13** | **735,977.68** | **718,294.53** | **0.00** | **(17,683.15)** |
| 31417BXH5 | FNMA | 3.50% | 05/01/2042 | 08/16/2013 | 2,292,456.65 | 2,266,666.49 | 2,367,113.60 | 2,310,350.24 | 0.00 | (56,763.36) |
| 31417BXH5 | FNMA | 3.50% | 05/01/2042 | 08/22/2013 | 6,395,879.40 | 6,313,932.19 | 6,604,169.86 | 6,445,801.92 | 0.00 | (158,367.94) |
| **Totals for Cusip** | | | | | **8,688,336.05** | **8,580,598.68** | **8,971,283.46** | **8,756,152.16** | **0.00** | **(215,131.30)** |
| 31417DVR1 | FNMA | 3.50% | 11/01/2042 | 08/15/2013 | 5,256,252.31 | 5,229,149.74 | 5,425,409.71 | 5,297,283.04 | 0.00 | (128,126.67) |
| **Totals for Cusip** | | | | | **5,256,252.31** | **5,229,149.74** | **5,425,409.71** | **5,297,283.04** | **0.00** | **(128,126.67)** |
| 31417ECJ8 | FNMA | 3.00% | 12/01/2042 | 08/14/2013 | 1,623,281.85 | 1,560,379.69 | 1,632,694.73 | 1,596,326.52 | 0.00 | (36,368.21) |
| **Totals for Cusip** | | | | | **1,623,281.85** | **1,560,379.69** | **1,632,694.73** | **1,596,326.52** | **0.00** | **(36,368.21)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31417EDZ1 | FNMA | 4.00% | 12/01/2042 | 09/14/2017 | 375,949.71 | 398,506.69 | 394,841.76 | 386,572.29 | 0.00 | (8,269.47) |
| | **Totals for Cusip** | | | | **375,949.71** | **398,506.69** | **394,841.76** | **386,572.29** | **0.00** | **(8,269.47)** |
| 31417ESE2 | FNMA | 2.50% | 01/01/2028 | 08/15/2013 | 3,051,771.78 | 3,023,161.41 | 3,066,118.82 | 3,010,869.98 | 0.00 | (55,248.84) |
| | **Totals for Cusip** | | | | **3,051,771.78** | **3,023,161.41** | **3,066,118.82** | **3,010,869.98** | **0.00** | **(55,248.84)** |
| 31417F4U9 | FNMA | 3.00% | 04/01/2043 | 05/23/2016 | 1,891,143.80 | 1,937,535.96 | 1,901,364.38 | 1,859,281.60 | 0.00 | (42,082.78) |
| | **Totals for Cusip** | | | | **1,891,143.80** | **1,937,535.96** | **1,901,364.38** | **1,859,281.60** | **0.00** | **(42,082.78)** |
| 31417FVU9 | FNMA | 3.50% | 03/01/2043 | 08/07/2017 | 4,125,687.01 | 4,277,177.07 | 4,257,863.51 | 4,157,886.47 | 0.00 | (99,977.04) |
| | **Totals for Cusip** | | | | **4,125,687.01** | **4,277,177.07** | **4,257,863.51** | **4,157,886.47** | **0.00** | **(99,977.04)** |
| 31417GTY2 | FNMA | 3.00% | 06/01/2043 | 03/24/2015 | 2,170,394.43 | 2,221,941.29 | 2,182,124.36 | 2,133,826.67 | 0.00 | (48,297.69) |
| | **Totals for Cusip** | | | | **2,170,394.43** | **2,221,941.29** | **2,182,124.36** | **2,133,826.67** | **0.00** | **(48,297.69)** |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 11/17/2010 | 3,182.47 | 3,314.24 | 3,407.95 | 3,333.43 | 0.00 | (74.52) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 11/17/2010 | 66,677.50 | 69,438.34 | 71,401.70 | 69,840.35 | 0.00 | (1,561.35) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 124,786.08 | 129,036.58 | 133,627.34 | 130,705.31 | 0.00 | (2,922.03) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 13,971.87 | 14,550.39 | 14,961.80 | 14,634.63 | 0.00 | (327.17) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 107,456.36 | 111,905.73 | 115,069.76 | 112,553.55 | 0.00 | (2,516.21) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 139,719.81 | 145,505.10 | 149,619.13 | 146,347.42 | 0.00 | (3,271.71) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 14,933.83 | 15,552.18 | 15,991.90 | 15,642.22 | 0.00 | (349.68) |
| | **Totals for Cusip** | | | | **470,727.92** | **489,302.56** | **504,079.58** | **493,056.91** | **0.00** | **(11,022.67)** |
| 31418ACH9 | FNMA | 4.00% | 02/01/2042 | 02/29/2012 | 60,179.25 | 63,420.61 | 63,202.95 | 61,879.31 | 0.00 | (1,323.64) |
| | **Totals for Cusip** | | | | **60,179.25** | **63,420.61** | **63,202.95** | **61,879.31** | **0.00** | **(1,323.64)** |
| 31418ACQ9 | FNMA | 3.00% | 02/01/2027 | 02/29/2012 | 162,253.04 | 168,654.41 | 165,714.11 | 162,758.05 | 0.00 | (2,956.06) |
| | **Totals for Cusip** | | | | **162,253.04** | **168,654.41** | **165,714.11** | **162,758.05** | **0.00** | **(2,956.06)** |
| 31418AKW7 | FNMA | 3.00% | 10/01/2042 | 05/21/2015 | 3,184,742.44 | 3,223,058.86 | 3,201,952.51 | 3,133,307.35 | 0.00 | (68,645.16) |
| | **Totals for Cusip** | | | | **3,184,742.44** | **3,223,058.86** | **3,201,952.51** | **3,133,307.35** | **0.00** | **(68,645.16)** |
| 31418AUN6 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 371,703.18 | 371,354.71 | 373,447.11 | 366,722.36 | 0.00 | (6,724.75) |
| 31418AUN6 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 27,043.08 | 27,017.73 | 27,169.98 | 26,680.70 | 0.00 | (489.28) |
| | **Totals for Cusip** | | | | **398,746.26** | **398,372.44** | **400,617.09** | **393,403.06** | **0.00** | **(7,214.03)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31418BG75 | FNMA | 3.00% | 09/01/2024 | 01/31/2018 | 9,343.34 | 9,387.51 | 9,387.51 | 9,409.26 | 21.75 | 0.00 |
| | **Totals for Cusip** | | | | **9,343.34** | **9,387.51** | **9,387.51** | **9,409.26** | **21.75** | **0.00** |
| 31418BJJ6 | FNMA | 3.00% | 10/01/2024 | 01/31/2018 | 12,517.53 | 12,576.69 | 12,576.69 | 12,605.87 | 29.18 | 0.00 |
| | **Totals for Cusip** | | | | **12,517.53** | **12,576.69** | **12,576.69** | **12,605.87** | **29.18** | **0.00** |
| 31418BPZ3 | FNMA | 3.00% | 04/01/2025 | 01/31/2018 | 10,677.36 | 10,727.83 | 10,727.83 | 10,752.84 | 25.01 | 0.00 |
| | **Totals for Cusip** | | | | **10,677.36** | **10,727.83** | **10,727.83** | **10,752.84** | **25.01** | **0.00** |
| 31418BYK6 | FNMA | 3.00% | 01/01/2026 | 01/31/2018 | 19,184.02 | 19,274.68 | 19,274.68 | 19,307.70 | 33.02 | 0.00 |
| | **Totals for Cusip** | | | | **19,184.02** | **19,274.68** | **19,274.68** | **19,307.70** | **33.02** | **0.00** |
| 31418CFD1 | FNMA | 3.00% | 01/01/2047 | 05/18/2018 | 10,256,416.49 | 9,819,717.49 | 9,819,717.49 | 10,002,904.64 | 183,187.15 | 0.00 |
| | **Totals for Cusip** | | | | **10,256,416.49** | **9,819,717.49** | **9,819,717.49** | **10,002,904.64** | **183,187.15** | **0.00** |
| 31418CR97 | FNMA | 4.00% | 12/01/2047 | 09/04/2018 | 1,298,604.72 | 1,321,634.65 | 1,321,634.65 | 1,325,250.36 | 3,615.71 | 0.00 |
| | **Totals for Cusip** | | | | **1,298,604.72** | **1,321,634.65** | **1,321,634.65** | **1,325,250.36** | **3,615.71** | **0.00** |
| 31418CRC0 | FNMA | 3.50% | 11/01/2047 | 03/07/2018 | 2,356,023.71 | 2,348,707.15 | 2,348,707.15 | 2,356,687.24 | 7,980.09 | 0.00 |
| 31418CRC0 | FNMA | 3.50% | 11/01/2047 | 07/31/2018 | 3,372,347.68 | 3,342,839.63 | 3,342,839.63 | 3,373,297.43 | 30,457.80 | 0.00 |
| | **Totals for Cusip** | | | | **5,728,371.39** | **5,691,546.78** | **5,691,546.78** | **5,729,984.67** | **38,437.89** | **0.00** |
| 31418CS54 | FNMA | 4.00% | 01/01/2048 | 08/31/2018 | 1,934,007.93 | 1,970,950.50 | 1,970,950.50 | 1,973,116.76 | 2,166.26 | 0.00 |
| | **Totals for Cusip** | | | | **1,934,007.93** | **1,970,950.50** | **1,970,950.50** | **1,973,116.76** | **2,166.26** | **0.00** |
| 31418CUB8 | FNMA | 4.00% | 02/01/2048 | 09/06/2018 | 2,429,672.76 | 2,470,293.86 | 2,470,293.86 | 2,477,267.79 | 6,973.93 | 0.00 |
| | **Totals for Cusip** | | | | **2,429,672.76** | **2,470,293.86** | **2,470,293.86** | **2,477,267.79** | **6,973.93** | **0.00** |
| 31418CUJ1 | FNMA | 3.50% | 02/01/2033 | 07/20/2018 | 964,305.06 | 973,948.12 | 973,948.12 | 976,571.82 | 2,623.70 | 0.00 |
| 31418CUJ1 | FNMA | 3.50% | 02/01/2033 | 07/20/2018 | 964,305.05 | 973,948.11 | 973,948.11 | 976,571.81 | 2,623.70 | 0.00 |
| 31418CUJ1 | FNMA | 3.50% | 02/01/2033 | 07/20/2018 | 964,305.07 | 973,948.13 | 973,948.13 | 976,571.83 | 2,623.70 | 0.00 |
| | **Totals for Cusip** | | | | **2,892,915.18** | **2,921,844.36** | **2,921,844.36** | **2,929,715.46** | **7,871.10** | **0.00** |
| 31418CV35 | FNMA | 4.00% | 04/01/2048 | 09/05/2018 | 4,374,692.93 | 4,445,439.92 | 4,445,439.92 | 4,475,499.11 | 30,059.19 | 0.00 |
| 31418CV35 | FNMA | 4.00% | 04/01/2048 | 10/12/2018 | 1,496,979.30 | 1,500,721.74 | 1,500,721.74 | 1,531,474.24 | 30,752.50 | 0.00 |
| | **Totals for Cusip** | | | | **5,871,672.23** | **5,946,161.66** | **5,946,161.66** | **6,006,973.35** | **60,811.69** | **0.00** |
| 31418CVF8 | FNMA | 3.50% | 03/01/2033 | 11/09/2018 | 1,731,012.33 | 1,726,279.10 | 1,726,279.10 | 1,752,166.50 | 25,887.40 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,731,012.33** | **1,726,279.10** | **1,726,279.10** | **1,752,166.50** | **25,887.40** | **0.00** |
| 31418CW26 | FNMA | 3.50% | 05/01/2033 | 11/06/2018 | 855,604.20 | 853,030.71 | 853,030.71 | 866,060.27 | 13,029.56 | 0.00 |
| | **Totals for Cusip** | | | | **855,604.20** | **853,030.71** | **853,030.71** | **866,060.27** | **13,029.56** | **0.00** |
| 31418CXN9 | FNMA | 4.00% | 06/01/2048 | 10/02/2018 | 1,968,379.89 | 1,987,217.90 | 1,987,217.90 | 2,006,940.39 | 19,722.49 | 0.00 |
| | **Totals for Cusip** | | | | **1,968,379.89** | **1,987,217.90** | **1,987,217.90** | **2,006,940.39** | **19,722.49** | **0.00** |
| 31418CXP4 | FNMA | 4.50% | 06/01/2048 | 08/30/2018 | 964,252.19 | 1,001,051.97 | 1,001,051.97 | 998,902.96 | 0.00 | (2,149.01) |
| 31418CXP4 | FNMA | 4.50% | 06/01/2048 | 08/30/2018 | 4,375,353.14 | 4,542,676.21 | 4,542,676.21 | 4,532,583.12 | 0.00 | (10,093.09) |
| | **Totals for Cusip** | | | | **5,339,605.33** | **5,543,728.18** | **5,543,728.18** | **5,531,486.08** | **0.00** | **(12,242.10)** |
| 31418PCU7 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 22,239.33 | 23,430.19 | 23,354.87 | 22,867.70 | 0.00 | (487.17) |
| | **Totals for Cusip** | | | | **22,239.33** | **23,430.19** | **23,354.87** | **22,867.70** | **0.00** | **(487.17)** |
| 31418PU52 | FNMA | 4.00% | 03/01/2040 | 02/29/2012 | 22,576.28 | 23,785.19 | 23,721.34 | 23,214.01 | 0.00 | (507.33) |
| | **Totals for Cusip** | | | | **22,576.28** | **23,785.19** | **23,721.34** | **23,214.01** | **0.00** | **(507.33)** |
| 31418U7M0 | FNMA | 5.00% | 07/01/2034 | 12/12/2010 | 15,243.94 | 16,175.25 | 16,369.53 | 15,968.52 | 0.00 | (401.01) |
| | **Totals for Cusip** | | | | **15,243.94** | **16,175.25** | **16,369.53** | **15,968.52** | **0.00** | **(401.01)** |
| 31418UCL6 | FNMA | 5.00% | 05/01/2040 | 01/11/2011 | 22,693.63 | 23,814.14 | 24,485.45 | 24,089.58 | 0.00 | (395.87) |
| 31418UCL6 | FNMA | 5.00% | 05/01/2040 | 03/18/2011 | 6,315.90 | 6,611.95 | 6,814.59 | 6,704.41 | 0.00 | (110.18) |
| | **Totals for Cusip** | | | | **29,009.53** | **30,426.09** | **31,300.04** | **30,793.99** | **0.00** | **(506.05)** |
| 31418XYK8 | FNMA | 5.00% | 08/01/2040 | 09/09/2010 | 673,085.96 | 716,100.35 | 726,588.76 | 714,490.51 | 0.00 | (12,098.25) |
| | **Totals for Cusip** | | | | **673,085.96** | **716,100.35** | **726,588.76** | **714,490.51** | **0.00** | **(12,098.25)** |
| 31419ADT1 | FNMA | 4.00% | 07/01/2040 | 05/05/2011 | 2,465,486.76 | 2,477,043.74 | 2,590,083.82 | 2,534,765.66 | 0.00 | (55,318.16) |
| | **Totals for Cusip** | | | | **2,465,486.76** | **2,477,043.74** | **2,590,083.82** | **2,534,765.66** | **0.00** | **(55,318.16)** |
| 31419ASU2 | FNMA | 5.00% | 09/01/2040 | 12/06/2010 | 4,199.37 | 4,441.17 | 4,532.98 | 4,453.10 | 0.00 | (79.88) |
| | **Totals for Cusip** | | | | **4,199.37** | **4,441.17** | **4,532.98** | **4,453.10** | **0.00** | **(79.88)** |
| 31419BCD5 | FNMA | 3.50% | 06/01/2039 | 02/09/2011 | 1,630,015.96 | 1,510,056.97 | 1,682,603.73 | 1,638,842.92 | 0.00 | (43,760.81) |
| | **Totals for Cusip** | | | | **1,630,015.96** | **1,510,056.97** | **1,682,603.73** | **1,638,842.92** | **0.00** | **(43,760.81)** |
| 31419E2E8 | FNMA | 4.00% | 10/01/2040 | 02/29/2012 | 338,753.55 | 356,893.50 | 355,887.97 | 348,323.18 | 0.00 | (7,564.79) |
| | **Totals for Cusip** | | | | **338,753.55** | **356,893.50** | **355,887.97** | **348,323.18** | **0.00** | **(7,564.79)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31419EEJ4 | FNMA | 4.50% | 01/01/2041 | 01/06/2011 | 912,378.69 | 935,330.71 | 984,622.78 | 955,660.49 | 0.00 | (28,962.29) |
| **Totals for Cusip** | | | | | **912,378.69** | **935,330.71** | **984,622.78** | **955,660.49** | **0.00** | **(28,962.29)** |
| 31419FWK8 | FNMA | 4.00% | 10/01/2040 | 02/29/2012 | 319,146.24 | 336,236.24 | 335,266.88 | 328,146.89 | 0.00 | (7,119.99) |
| **Totals for Cusip** | | | | | **319,146.24** | **336,236.24** | **335,266.88** | **328,146.89** | **0.00** | **(7,119.99)** |
| 31419FWS1 | FNMA | 4.00% | 11/01/2040 | 12/07/2010 | 74,569.66 | 74,453.14 | 78,306.81 | 76,674.37 | 0.00 | (1,632.44) |
| 31419FWS1 | FNMA | 4.00% | 11/01/2040 | 12/07/2010 | 76,292.03 | 76,172.84 | 80,115.50 | 78,445.35 | 0.00 | (1,670.15) |
| **Totals for Cusip** | | | | | **150,861.69** | **150,625.98** | **158,422.31** | **155,119.72** | **0.00** | **(3,302.59)** |
| 31419GXU3 | FNMA | 4.00% | 10/01/2040 | 06/15/2011 | 4,329,270.57 | 4,365,122.37 | 4,580,238.87 | 4,451,427.78 | 0.00 | (128,811.09) |
| **Totals for Cusip** | | | | | **4,329,270.57** | **4,365,122.37** | **4,580,238.87** | **4,451,427.78** | **0.00** | **(128,811.09)** |
| 31419JA24 | FNMA | 4.00% | 12/01/2040 | 02/29/2012 | 18,366.35 | 19,349.82 | 19,287.66 | 18,885.31 | 0.00 | (402.35) |
| **Totals for Cusip** | | | | | **18,366.35** | **19,349.82** | **19,287.66** | **18,885.31** | **0.00** | **(402.35)** |
| 31419JSM1 | FNMA | 4.00% | 11/01/2040 | 02/29/2012 | 64,718.72 | 68,184.37 | 67,996.95 | 66,547.17 | 0.00 | (1,449.78) |
| 31419JSM1 | FNMA | 4.00% | 11/01/2040 | 04/15/2016 | 54,083.85 | 57,937.32 | 56,823.38 | 55,611.84 | 0.00 | (1,211.54) |
| **Totals for Cusip** | | | | | **118,802.57** | **126,121.69** | **124,820.33** | **122,159.01** | **0.00** | **(2,661.32)** |
| 36176JDL1 | GNMA | 4.00% | 07/15/2041 | 02/29/2012 | 99,288.04 | 107,079.98 | 104,053.91 | 102,407.56 | 0.00 | (1,646.35) |
| **Totals for Cusip** | | | | | **99,288.04** | **107,079.98** | **104,053.91** | **102,407.56** | **0.00** | **(1,646.35)** |
| 36176MYU1 | GNMA | 4.00% | 08/15/2041 | 02/29/2012 | 49,465.93 | 53,347.93 | 51,974.00 | 51,027.90 | 0.00 | (946.10) |
| **Totals for Cusip** | | | | | **49,465.93** | **53,347.93** | **51,974.00** | **51,027.90** | **0.00** | **(946.10)** |
| 36176RSU7 | GNMA | 4.00% | 11/15/2041 | 02/29/2012 | 127,587.64 | 137,600.46 | 133,862.91 | 131,509.16 | 0.00 | (2,353.75) |
| **Totals for Cusip** | | | | | **127,587.64** | **137,600.46** | **133,862.91** | **131,509.16** | **0.00** | **(2,353.75)** |
| 36176W7E5 | GNMA | 3.50% | 01/15/2042 | 03/03/2017 | 365,120.81 | 378,470.53 | 378,666.03 | 369,472.18 | 0.00 | (9,193.85) |
| **Totals for Cusip** | | | | | **365,120.81** | **378,470.53** | **378,666.03** | **369,472.18** | **0.00** | **(9,193.85)** |
| 36176XFP9 | GNMA | 3.50% | 03/15/2042 | 12/17/2013 | 49,505.76 | 50,116.84 | 51,342.36 | 50,094.28 | 0.00 | (1,248.08) |
| **Totals for Cusip** | | | | | **49,505.76** | **50,116.84** | **51,342.36** | **50,094.28** | **0.00** | **(1,248.08)** |
| 36177PAW5 | GNMA | 3.50% | 07/15/2042 | 12/17/2013 | 89,574.92 | 90,680.65 | 92,895.65 | 90,639.70 | 0.00 | (2,255.95) |
| **Totals for Cusip** | | | | | **89,574.92** | **90,680.65** | **92,895.65** | **90,639.70** | **0.00** | **(2,255.95)** |
| 36177UYC2 | GNMA | 3.50% | 09/15/2042 | 12/17/2013 | 124,906.27 | 126,448.09 | 129,522.39 | 126,339.10 | 0.00 | (3,183.29) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **124,906.27** | **126,448.09** | **129,522.39** | **126,339.10** | **0.00** | **(3,183.29)** |
| 36178D7F2 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 460,925.80 | 452,139.39 | 467,793.52 | 455,712.03 | 0.00 | (12,081.49) |
| 36178D7F2 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 230,462.66 | 226,069.46 | 233,896.52 | 227,855.78 | 0.00 | (6,040.74) |
| 36178D7F2 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 460,925.74 | 452,139.33 | 467,793.46 | 455,711.97 | 0.00 | (12,081.49) |
| **Totals for Cusip** | | | | | **1,152,314.20** | **1,130,348.18** | **1,169,483.50** | **1,139,279.78** | **0.00** | **(30,203.72)** |
| 36178WLC1 | GNMA | 3.50% | 09/15/2042 | 12/17/2013 | 339,853.12 | 344,048.21 | 352,052.57 | 343,065.02 | 0.00 | (8,987.55) |
| **Totals for Cusip** | | | | | **339,853.12** | **344,048.21** | **352,052.57** | **343,065.02** | **0.00** | **(8,987.55)** |
| 36179BM68 | GNMA | 3.00% | 02/15/2043 | 11/14/2013 | 187,501.28 | 184,014.93 | 189,369.84 | 186,013.57 | 0.00 | (3,356.27) |
| **Totals for Cusip** | | | | | **187,501.28** | **184,014.93** | **189,369.84** | **186,013.57** | **0.00** | **(3,356.27)** |
| 36179HUN9 | GNMA | 3.00% | 12/15/2042 | 11/14/2013 | 167,343.13 | 164,231.62 | 169,803.90 | 165,268.74 | 0.00 | (4,535.16) |
| **Totals for Cusip** | | | | | **167,343.13** | **164,231.62** | **169,803.90** | **165,268.74** | **0.00** | **(4,535.16)** |
| 36179JQB6 | GNMA | 3.00% | 03/15/2043 | 11/14/2013 | 65,649.01 | 64,428.36 | 66,604.66 | 65,102.50 | 0.00 | (1,502.16) |
| **Totals for Cusip** | | | | | **65,649.01** | **64,428.36** | **66,604.66** | **65,102.50** | **0.00** | **(1,502.16)** |
| 36179JWS2 | GNMA | 3.50% | 05/15/2043 | 12/17/2013 | 138,503.50 | 140,213.15 | 143,347.18 | 140,052.02 | 0.00 | (3,295.16) |
| **Totals for Cusip** | | | | | **138,503.50** | **140,213.15** | **143,347.18** | **140,052.02** | **0.00** | **(3,295.16)** |
| 36179MAX8 | GNMA | 3.50% | 04/20/2042 | 05/11/2012 | 0.00 | 0.00 | (0.01) | (0.01) | 0.00 | 0.00 |
| 36179MAX8 | GNMA | 3.50% | 04/20/2042 | 05/11/2012 | 0.01 | 0.01 | 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 | 378,493.07 | 400,906.96 | 398,158.83 | 390,825.74 | 0.00 | (7,333.09) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.30 | 400,907.19 | 398,159.07 | 390,825.98 | 0.00 | (7,333.09) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.10 | 400,906.99 | 398,158.86 | 390,825.78 | 0.00 | (7,333.08) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.08 | 400,906.97 | 398,158.84 | 390,825.75 | 0.00 | (7,333.09) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.07 | 400,906.96 | 398,158.83 | 390,825.74 | 0.00 | (7,333.09) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.08 | 400,906.97 | 398,158.84 | 390,825.75 | 0.00 | (7,333.09) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.07 | 400,906.96 | 398,158.83 | 390,825.74 | 0.00 | (7,333.09) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.07 | 400,906.96 | 398,158.83 | 390,825.74 | 0.00 | (7,333.09) |
| **Totals for Cusip** | | | | | **3,027,944.84** | **3,207,255.96** | **3,185,270.93** | **3,126,606.22** | **0.00** | **(58,664.71)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36179MK66 | GNMA | 3.00% | 08/20/2042 | 03/22/2017 | 108,707.74 | 110,151.52 | 110,174.63 | 107,949.91 | 0.00 | (2,224.72) |
| **Totals for Cusip** | | | | | **108,707.74** | **110,151.52** | **110,174.63** | **107,949.91** | **0.00** | **(2,224.72)** |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 335,535.55 | 363,898.81 | 348,736.79 | 339,354.84 | 0.00 | (9,381.95) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 335,535.65 | 363,898.92 | 348,736.90 | 339,354.94 | 0.00 | (9,381.96) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 335,535.56 | 363,898.82 | 348,736.80 | 339,354.85 | 0.00 | (9,381.95) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 167,767.94 | 181,949.57 | 174,368.58 | 169,677.59 | 0.00 | (4,690.99) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 335,535.23 | 363,846.01 | 348,736.46 | 339,354.52 | 0.00 | (9,381.94) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 167,767.62 | 181,949.22 | 174,368.26 | 169,677.26 | 0.00 | (4,691.00) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 167,767.26 | 181,948.83 | 174,367.88 | 169,676.90 | 0.00 | (4,690.98) |
| **Totals for Cusip** | | | | | **1,845,444.81** | **2,001,390.18** | **1,918,051.67** | **1,866,450.90** | **0.00** | **(51,600.77)** |
| 36179MNH9 | GNMA | 3.50% | 09/20/2042 | 10/12/2012 | 1,864,295.44 | 2,031,426.61 | 1,937,644.68 | 1,885,538.02 | 0.00 | (52,106.66) |
| 36179MNH9 | GNMA | 3.50% | 09/20/2042 | 10/26/2012 | 249,935.83 | 270,008.79 | 259,769.36 | 252,783.71 | 0.00 | (6,985.65) |
| **Totals for Cusip** | | | | | **2,114,231.27** | **2,301,435.40** | **2,197,414.04** | **2,138,321.73** | **0.00** | **(59,092.31)** |
| 36179MQP8 | GNMA | 3.50% | 10/20/2042 | 08/22/2017 | 2,567,266.31 | 2,681,589.89 | 2,668,274.78 | 2,596,484.37 | 0.00 | (71,790.41) |
| **Totals for Cusip** | | | | | **2,567,266.31** | **2,681,589.89** | **2,668,274.78** | **2,596,484.37** | **0.00** | **(71,790.41)** |
| 36179MQQ6 | GNMA | 4.00% | 10/20/2042 | 02/12/2013 | 3,261,753.88 | 3,522,439.36 | 3,430,445.52 | 3,366,780.82 | 0.00 | (63,664.70) |
| **Totals for Cusip** | | | | | **3,261,753.88** | **3,522,439.36** | **3,430,445.52** | **3,366,780.82** | **0.00** | **(63,664.70)** |
| 36179MX39 | GNMA | 3.00% | 01/20/2043 | 11/12/2013 | 3,588,028.58 | 3,496,645.96 | 3,638,293.75 | 3,563,015.68 | 0.00 | (75,278.07) |
| **Totals for Cusip** | | | | | **3,588,028.58** | **3,496,645.96** | **3,638,293.75** | **3,563,015.68** | **0.00** | **(75,278.07)** |
| 36179N2K3 | GNMA II | 4.00% | 02/20/2044 | 10/17/2017 | 829,916.73 | 878,414.99 | 871,905.41 | 856,124.94 | 0.00 | (15,780.47) |
| **Totals for Cusip** | | | | | **829,916.73** | **878,414.99** | **871,905.41** | **856,124.94** | **0.00** | **(15,780.47)** |
| 36179NBA5 | GNMA II | 3.00% | 04/20/2043 | 03/30/2017 | 3,712,865.76 | 3,753,185.15 | 3,765,264.57 | 3,686,981.74 | 0.00 | (78,282.83) |
| **Totals for Cusip** | | | | | **3,712,865.76** | **3,753,185.15** | **3,765,264.57** | **3,686,981.74** | **0.00** | **(78,282.83)** |
| 36179NDR6 | GNMA II | 3.50% | 05/20/2043 | 05/15/2013 | 194,362.10 | 207,724.51 | 202,009.75 | 196,576.67 | 0.00 | (5,433.08) |
| 36179NDR6 | GNMA II | 3.50% | 05/20/2043 | 12/10/2014 | 1,130,117.69 | 1,184,769.46 | 1,174,584.86 | 1,142,994.32 | 0.00 | (31,590.54) |
| **Totals for Cusip** | | | | | **1,324,479.79** | **1,392,493.97** | **1,376,594.61** | **1,339,570.99** | **0.00** | **(37,023.62)** |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 202,834.64 | 205,782.08 | 210,815.84 | 205,143.95 | 0.00 | (5,671.89) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,669.26 | 411,564.14 | 421,631.61 | 410,287.88 | 0.00 | (11,343.73) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.91 | 411,563.78 | 421,631.24 | 410,287.53 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.89 | 411,563.76 | 421,631.22 | 410,287.51 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.89 | 411,563.76 | 421,631.22 | 410,287.51 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.88 | 411,563.75 | 421,631.21 | 410,287.50 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.89 | 411,563.76 | 421,631.22 | 410,287.51 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.89 | 411,563.76 | 421,631.22 | 410,287.51 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.89 | 411,563.76 | 421,631.22 | 410,287.51 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.88 | 411,563.75 | 421,631.21 | 410,287.50 | 0.00 | (11,343.71) |
| **Totals for Cusip** | | | | | **3,853,855.02** | **3,909,856.30** | **4,005,497.21** | **3,897,731.91** | **0.00** | **(107,765.30)** |
| 36179Q6P1 | GNMA II | 3.50% | 03/20/2045 | 08/25/2016 | 2,287,651.29 | 2,426,697.63 | 2,368,520.45 | 2,306,650.39 | 0.00 | (61,870.06) |
| **Totals for Cusip** | | | | | **2,287,651.29** | **2,426,697.63** | **2,368,520.45** | **2,306,650.39** | **0.00** | **(61,870.06)** |
| 36179QGE5 | GNMA II | 4.50% | 06/20/2044 | 06/29/2017 | 2,149,822.63 | 2,294,935.65 | 2,272,257.07 | 2,259,187.61 | 0.00 | (13,069.46) |
| **Totals for Cusip** | | | | | **2,149,822.63** | **2,294,935.65** | **2,272,257.07** | **2,259,187.61** | **0.00** | **(13,069.46)** |
| 36179QJR3 | GNMA II | 3.00% | 07/20/2044 | 09/09/2016 | 468,037.43 | 489,318.51 | 474,089.24 | 464,267.79 | 0.00 | (9,821.45) |
| **Totals for Cusip** | | | | | **468,037.43** | **489,318.51** | **474,089.24** | **464,267.79** | **0.00** | **(9,821.45)** |
| 36179QPH8 | GNMA II | 4.00% | 09/20/2044 | 05/23/2017 | 704,226.46 | 747,030.23 | 739,481.28 | 726,464.95 | 0.00 | (13,016.33) |
| **Totals for Cusip** | | | | | **704,226.46** | **747,030.23** | **739,481.28** | **726,464.95** | **0.00** | **(13,016.33)** |
| 36179QT50 | GNMA II | 4.00% | 11/20/2044 | 10/10/2018 | 1,699,582.75 | 1,718,503.88 | 1,718,503.88 | 1,753,220.80 | 34,716.92 | 0.00 |
| **Totals for Cusip** | | | | | **1,699,582.75** | **1,718,503.88** | **1,718,503.88** | **1,753,220.80** | **34,716.92** | **0.00** |
| 36179QWD9 | GNMA II | 3.00% | 12/20/2044 | 03/02/2017 | 537,791.07 | 540,227.94 | 544,523.66 | 532,995.60 | 0.00 | (11,528.06) |
| **Totals for Cusip** | | | | | **537,791.07** | **540,227.94** | **544,523.66** | **532,995.60** | **0.00** | **(11,528.06)** |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.87 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 584,176.59 | 590,931.14 | 590,044.77 | 576,672.13 | 0.00 | (13,372.64) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.44 | 793,626.86 | 792,436.47 | 774,476.88 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.87 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.87 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.86 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.46 | 793,626.88 | 792,436.49 | 774,476.90 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.87 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.55 | 793,626.97 | 792,436.58 | 774,476.98 | 0.00 | (17,959.60) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.47 | 793,626.89 | 792,436.50 | 774,476.91 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.87 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.46 | 793,626.88 | 792,436.49 | 774,476.90 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.87 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |
| **Totals for Cusip** | | | | | **9,998,842.12** | **10,114,453.70** | **10,099,282.66** | **9,870,394.93** | **0.00** | **(228,887.73)** |
| 36179R7J2 | GNMA II | 3.50% | 04/20/2046 | 08/28/2018 | 4,720,097.55 | 4,742,591.77 | 4,742,591.77 | 4,757,122.51 | 14,530.74 | 0.00 |
| **Totals for Cusip** | | | | | **4,720,097.55** | **4,742,591.77** | **4,742,591.77** | **4,757,122.51** | **14,530.74** | **0.00** |
| 36179RBW8 | GNMA II | 3.00% | 04/20/2045 | 09/20/2017 | 827,405.92 | 840,915.91 | 835,877.18 | 817,715.43 | 0.00 | (18,161.75) |
| 36179RBW8 | GNMA II | 3.00% | 04/20/2045 | 09/19/2017 | 477,137.45 | 486,009.22 | 482,022.54 | 471,549.27 | 0.00 | (10,473.27) |
| **Totals for Cusip** | | | | | **1,304,543.37** | **1,326,925.13** | **1,317,899.72** | **1,289,264.70** | **0.00** | **(28,635.02)** |
| 36179RBX6 | GNMA II | 3.50% | 04/20/2045 | 09/07/2016 | 4,873,682.67 | 5,176,955.19 | 5,045,068.94 | 4,914,159.87 | 0.00 | (130,909.07) |
| 36179RBX6 | GNMA II | 3.50% | 04/20/2045 | 12/14/2016 | 1,602,178.71 | 1,670,897.16 | 1,658,520.38 | 1,615,485.22 | 0.00 | (43,035.16) |
| **Totals for Cusip** | | | | | **6,475,861.38** | **6,847,852.35** | **6,703,589.32** | **6,529,645.09** | **0.00** | **(173,944.23)** |
| 36179RD63 | GNMA II | 3.00% | 05/20/2045 | 09/19/2017 | 1,043,531.66 | 1,062,934.82 | 1,054,148.57 | 1,031,202.32 | 0.00 | (22,946.25) |
| **Totals for Cusip** | | | | | **1,043,531.66** | **1,062,934.82** | **1,054,148.57** | **1,031,202.32** | **0.00** | **(22,946.25)** |
| 36179RJD2 | GNMA II | 3.00% | 07/20/2045 | 09/19/2017 | 1,793,691.98 | 1,827,884.20 | 1,811,710.20 | 1,772,129.61 | 0.00 | (39,580.59) |
| **Totals for Cusip** | | | | | **1,793,691.98** | **1,827,884.20** | **1,811,710.20** | **1,772,129.61** | **0.00** | **(39,580.59)** |
| 36179RQ36 | GNMA II | 4.00% | 10/20/2045 | 06/02/2017 | 685,362.54 | 725,761.47 | 718,262.58 | 704,280.47 | 0.00 | (13,982.11) |
| **Totals for Cusip** | | | | | **685,362.54** | **725,761.47** | **718,262.58** | **704,280.47** | **0.00** | **(13,982.11)** |
| 36179RQZ5 | GNMA II | 3.00% | 10/20/2045 | 09/20/2017 | 2,470,510.05 | 2,510,848.85 | 2,495,326.85 | 2,440,301.57 | 0.00 | (55,025.28) |
| **Totals for Cusip** | | | | | **2,470,510.05** | **2,510,848.85** | **2,495,326.85** | **2,440,301.57** | **0.00** | **(55,025.28)** |
| 36179RVC0 | GNMA II | 4.00% | 12/20/2045 | 08/09/2017 | 1,462,414.80 | 1,543,533.12 | 1,535,077.46 | 1,508,521.20 | 0.00 | (26,556.26) |
| **Totals for Cusip** | | | | | **1,462,414.80** | **1,543,533.12** | **1,535,077.46** | **1,508,521.20** | **0.00** | **(26,556.26)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36179S5M5 | GNMA II | 4.00% | 05/20/2047 | 09/12/2018 | 1,933,144.85 | 1,974,073.16 | 1,974,073.16 | 1,980,714.52 | 6,641.36 | 0.00 |
| | **Totals for Cusip** | | | | **1,933,144.85** | **1,974,073.16** | **1,974,073.16** | **1,980,714.52** | **6,641.36** | **0.00** |
| 36179SEJ2 | GNMA II | 4.00% | 06/20/2046 | 05/24/2017 | 1,385,962.01 | 1,464,030.65 | 1,449,714.96 | 1,425,416.23 | 0.00 | (24,298.73) |
| | **Totals for Cusip** | | | | **1,385,962.01** | **1,464,030.65** | **1,449,714.96** | **1,425,416.23** | **0.00** | **(24,298.73)** |
| 36179SGK7 | GNMA II | 3.00% | 07/20/2046 | 02/15/2018 | 3,987,111.11 | 3,896,622.37 | 3,896,622.37 | 3,932,809.69 | 36,187.32 | 0.00 |
| | **Totals for Cusip** | | | | **3,987,111.11** | **3,896,622.37** | **3,896,622.37** | **3,932,809.69** | **36,187.32** | **0.00** |
| 36179SGL5 | GNMA II | 3.50% | 07/20/2046 | 09/15/2017 | 6,177,344.81 | 6,439,399.36 | 6,392,253.90 | 6,221,044.71 | 0.00 | (171,209.19) |
| 36179SGL5 | GNMA II | 3.50% | 07/20/2046 | 09/15/2017 | 3,676,428.77 | 3,833,538.64 | 3,804,331.29 | 3,702,436.64 | 0.00 | (101,894.65) |
| 36179SGL5 | GNMA II | 3.50% | 07/20/2046 | 09/18/2017 | 1,028,216.71 | 1,071,915.93 | 1,063,988.23 | 1,035,490.54 | 0.00 | (28,497.69) |
| 36179SGL5 | GNMA II | 3.50% | 07/20/2046 | 01/12/2018 | 2,549,201.89 | 2,623,387.65 | 2,623,387.65 | 2,567,235.50 | 0.00 | (56,152.15) |
| | **Totals for Cusip** | | | | **13,431,192.18** | **13,968,241.58** | **13,883,961.07** | **13,526,207.39** | **0.00** | **(357,753.68)** |
| 36179SJT5 | GNMA II | 3.50% | 08/20/2046 | 08/30/2018 | 3,549,386.85 | 3,562,142.46 | 3,562,142.46 | 3,574,496.03 | 12,353.57 | 0.00 |
| | **Totals for Cusip** | | | | **3,549,386.85** | **3,562,142.46** | **3,562,142.46** | **3,574,496.03** | **12,353.57** | **0.00** |
| 36179SNU7 | GNMA II | 3.00% | 10/20/2046 | 04/25/2017 | 4,452,571.17 | 4,501,445.11 | 4,497,298.18 | 4,389,865.70 | 0.00 | (107,432.48) |
| | **Totals for Cusip** | | | | **4,452,571.17** | **4,501,445.11** | **4,497,298.18** | **4,389,865.70** | **0.00** | **(107,432.48)** |
| 36179SQX8 | GNMA II | 4.00% | 11/20/2046 | 12/27/2017 | 1,246,992.91 | 1,306,225.08 | 1,301,264.44 | 1,285,488.09 | 0.00 | (15,776.35) |
| | **Totals for Cusip** | | | | **1,246,992.91** | **1,306,225.08** | **1,301,264.44** | **1,285,488.09** | **0.00** | **(15,776.35)** |
| 36179SQY6 | GNMA II | 4.50% | 11/20/2046 | 07/24/2017 | 2,009,240.99 | 2,133,562.78 | 2,111,484.31 | 2,114,278.99 | 2,794.68 | 0.00 |
| 36179SQY6 | GNMA II | 4.50% | 11/20/2046 | 08/11/2017 | 677,548.09 | 718,677.39 | 712,026.17 | 712,968.58 | 942.41 | 0.00 |
| | **Totals for Cusip** | | | | **2,686,789.08** | **2,852,240.17** | **2,823,510.48** | **2,827,247.57** | **3,737.09** | **0.00** |
| 36179SSN8 | GNMA II | 2.50% | 12/20/2046 | 09/28/2017 | 2,054,730.28 | 2,012,672.52 | 2,007,834.93 | 1,968,194.45 | 0.00 | (39,640.48) |
| | **Totals for Cusip** | | | | **2,054,730.28** | **2,012,672.52** | **2,007,834.93** | **1,968,194.45** | **0.00** | **(39,640.48)** |
| 36179SSQ1 | GNMA II | 3.50% | 12/20/2046 | 12/18/2017 | 2,530,435.23 | 2,621,273.90 | 2,618,468.78 | 2,547,240.89 | 0.00 | (71,227.89) |
| | **Totals for Cusip** | | | | **2,530,435.23** | **2,621,273.90** | **2,618,468.78** | **2,547,240.89** | **0.00** | **(71,227.89)** |
| 36179SUV7 | GNMA II | 3.50% | 01/20/2047 | 11/27/2018 | 4,433,068.26 | 4,370,728.24 | 4,370,728.24 | 4,462,510.08 | 91,781.84 | 0.00 |
| | **Totals for Cusip** | | | | **4,433,068.26** | **4,370,728.24** | **4,370,728.24** | **4,462,510.08** | **91,781.84** | **0.00** |
| 36179SWY9 | GNMA II | 4.00% | 02/20/2047 | 11/03/2017 | 718,936.19 | 756,118.68 | 749,991.14 | 736,627.34 | 0.00 | (13,363.80) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36179SWY9 | GNMA II | 4.00% | 02/20/2047 | 11/14/2017 | 1,507,536.28 | 1,582,383.10 | 1,572,655.37 | 1,544,632.83 | 0.00 | (28,022.54) |
| **Totals for Cusip** | | | | | **2,226,472.47** | **2,338,501.78** | **2,322,646.51** | **2,281,260.17** | **0.00** | **(41,386.34)** |
| 36179SYT8 | GNMA II | 4.00% | 03/20/2047 | 11/10/2017 | 4,796,979.77 | 5,021,463.42 | 5,007,137.57 | 4,924,350.47 | 0.00 | (82,787.10) |
| **Totals for Cusip** | | | | | **4,796,979.77** | **5,021,463.42** | **5,007,137.57** | **4,924,350.47** | **0.00** | **(82,787.10)** |
| 36179TE35 | GNMA | 4.50% | 08/20/2047 | 10/25/2018 | 971,961.42 | 999,297.84 | 999,297.84 | 1,006,393.96 | 7,096.12 | 0.00 |
| **Totals for Cusip** | | | | | **971,961.42** | **999,297.84** | **999,297.84** | **1,006,393.96** | **7,096.12** | **0.00** |
| 36179TQR9 | GNMA | 4.50% | 01/20/2048 | 08/17/2018 | 270,562.66 | 281,078.67 | 281,078.67 | 280,147.57 | 0.00 | (931.10) |
| 36179TQR9 | GNMA | 4.50% | 01/20/2048 | 09/18/2018 | 1,861,156.50 | 1,925,133.75 | 1,925,133.75 | 1,927,089.51 | 1,955.76 | 0.00 |
| 36179TQR9 | GNMA | 4.50% | 01/20/2048 | 09/28/2018 | 163,801.88 | 169,266.21 | 169,266.21 | 169,604.70 | 338.49 | 0.00 |
| **Totals for Cusip** | | | | | **2,295,521.04** | **2,375,478.63** | **2,375,478.63** | **2,376,841.78** | **2,294.25** | **(931.10)** |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 07/24/2018 | 121,284.46 | 125,742.61 | 125,742.61 | 125,857.98 | 115.37 | 0.00 |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 08/17/2018 | 135,187.42 | 140,441.77 | 140,441.77 | 140,285.21 | 0.00 | (156.56) |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 08/17/2018 | 488,909.71 | 507,912.25 | 507,912.25 | 507,346.02 | 0.00 | (566.23) |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 09/24/2018 | 5,645,858.79 | 5,827,584.88 | 5,827,584.88 | 5,858,758.65 | 31,173.77 | 0.00 |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 09/28/2018 | 623,753.85 | 644,561.88 | 644,561.88 | 647,275.00 | 2,713.12 | 0.00 |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 09/28/2018 | 159,993.24 | 165,330.51 | 165,330.51 | 166,026.43 | 695.92 | 0.00 |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 10/04/2018 | 2,297,359.78 | 2,362,780.68 | 2,362,780.68 | 2,383,990.99 | 21,210.31 | 0.00 |
| **Totals for Cusip** | | | | | **9,472,347.25** | **9,774,354.58** | **9,774,354.58** | **9,829,540.28** | **55,908.49** | **(722.79)** |
| 36179TUC7 | GNMA | 4.50% | 03/20/2048 | 07/25/2018 | 148,140.40 | 153,417.90 | 153,417.90 | 153,388.40 | 0.00 | (29.50) |
| 36179TUC7 | GNMA | 4.50% | 03/20/2048 | 07/26/2018 | 469,436.33 | 486,159.99 | 486,159.99 | 486,066.50 | 0.00 | (93.49) |
| 36179TUC7 | GNMA | 4.50% | 03/20/2048 | 09/28/2018 | 165,888.16 | 171,422.08 | 171,422.08 | 171,764.89 | 342.81 | 0.00 |
| 36179TUC7 | GNMA | 4.50% | 03/20/2048 | 09/28/2018 | 382,480.97 | 395,240.30 | 395,240.30 | 396,030.68 | 790.38 | 0.00 |
| **Totals for Cusip** | | | | | **1,165,945.86** | **1,206,240.27** | **1,206,240.27** | **1,207,250.47** | **1,133.19** | **(122.99)** |
| 36180BG54 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 43,229.43 | 42,425.64 | 43,875.64 | 42,735.71 | 0.00 | (1,139.93) |
| 36180BG54 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 192,877.81 | 189,291.46 | 195,760.98 | 190,674.98 | 0.00 | (5,086.00) |
| **Totals for Cusip** | | | | | **236,107.24** | **231,717.10** | **239,636.62** | **233,410.69** | **0.00** | **(6,225.93)** |
| 36180EPX7 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 175,421.44 | 172,159.69 | 177,237.92 | 174,033.26 | 0.00 | (3,204.66) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **175,421.44** | **172,159.69** | **177,237.92** | **174,033.26** | **0.00** | **(3,204.66)** |
| 36180EWP6 | GNMA | 3.00% | 03/15/2043 | 11/14/2013 | 40,441.15 | 39,689.21 | 40,816.14 | 39,863.37 | 0.00 | (952.77) |
| | **Totals for Cusip** | | | | **40,441.15** | **39,689.21** | **40,816.14** | **39,863.37** | **0.00** | **(952.77)** |
| 36180MHH3 | GNMA | 3.00% | 06/15/2043 | 11/14/2013 | 162,871.99 | 159,843.59 | 165,266.97 | 161,517.95 | 0.00 | (3,749.02) |
| | **Totals for Cusip** | | | | **162,871.99** | **159,843.59** | **165,266.97** | **161,517.95** | **0.00** | **(3,749.02)** |
| 36180MTS6 | GNMA | 3.00% | 03/15/2043 | 11/14/2013 | 162,226.05 | 159,209.64 | 164,651.05 | 160,199.79 | 0.00 | (4,451.26) |
| | **Totals for Cusip** | | | | **162,226.05** | **159,209.64** | **164,651.05** | **160,199.79** | **0.00** | **(4,451.26)** |
| 36181D6S0 | GNMA | 3.00% | 05/15/2043 | 12/15/2014 | 919,753.74 | 944,759.54 | 933,458.39 | 912,475.35 | 0.00 | (20,983.04) |
| | **Totals for Cusip** | | | | **919,753.74** | **944,759.54** | **933,458.39** | **912,475.35** | **0.00** | **(20,983.04)** |
| 36181LT73 | GNMA | 3.00% | 08/15/2043 | 11/14/2013 | 227,404.90 | 223,265.40 | 230,783.55 | 225,605.40 | 0.00 | (5,178.15) |
| | **Totals for Cusip** | | | | **227,404.90** | **223,265.40** | **230,783.55** | **225,605.40** | **0.00** | **(5,178.15)** |
| 36182AJA0 | GNMA | 3.50% | 09/15/2043 | 12/17/2013 | 383,283.50 | 388,014.65 | 398,592.89 | 387,142.21 | 0.00 | (11,450.68) |
| | **Totals for Cusip** | | | | **383,283.50** | **388,014.65** | **398,592.89** | **387,142.21** | **0.00** | **(11,450.68)** |
| 36184FSP4 | GNMA I | 3.00% | 08/15/2045 | 03/03/2017 | 426,065.11 | 428,128.85 | 429,705.72 | 419,977.96 | 0.00 | (9,727.76) |
| | **Totals for Cusip** | | | | **426,065.11** | **428,128.85** | **429,705.72** | **419,977.96** | **0.00** | **(9,727.76)** |
| 36200H6U3 | GNMA | 5.50% | 02/15/2033 | 09/25/2006 | 114,460.92 | 114,291.02 | 127,061.48 | 123,653.70 | 0.00 | (3,407.78) |
| | **Totals for Cusip** | | | | **114,460.92** | **114,291.02** | **127,061.48** | **123,653.70** | **0.00** | **(3,407.78)** |
| 36200H7E8 | GNMA | 5.50% | 03/15/2033 | 05/15/2006 | 39,032.05 | 38,019.66 | 42,817.69 | 41,452.34 | 0.00 | (1,365.35) |
| | **Totals for Cusip** | | | | **39,032.05** | **38,019.66** | **42,817.69** | **41,452.34** | **0.00** | **(1,365.35)** |
| 36200JBD1 | GNMA | 6.00% | 04/15/2033 | 06/03/2004 | 19,160.71 | 19,467.54 | 21,422.08 | 20,556.43 | 0.00 | (865.65) |
| 36200JBD1 | GNMA | 6.00% | 04/15/2033 | 06/03/2004 | 23,627.95 | 24,006.34 | 26,416.55 | 25,349.08 | 0.00 | (1,067.47) |
| | **Totals for Cusip** | | | | **42,788.66** | **43,473.88** | **47,838.63** | **45,905.51** | **0.00** | **(1,933.12)** |
| 36200JQV5 | GNMA | 6.00% | 01/15/2034 | 06/03/2004 | 11,211.26 | 11,390.80 | 12,534.43 | 12,027.92 | 0.00 | (506.51) |
| | **Totals for Cusip** | | | | **11,211.26** | **11,390.80** | **12,534.43** | **12,027.92** | **0.00** | **(506.51)** |
| 36200K7J0 | GNMA | 6.00% | 02/15/2033 | 06/03/2004 | 3,224.83 | 3,276.50 | 3,633.55 | 3,509.65 | 0.00 | (123.90) |
| 36200K7J0 | GNMA | 6.00% | 02/15/2033 | 06/03/2004 | 11,637.32 | 11,823.71 | 13,112.26 | 12,665.13 | 0.00 | (447.13) |
| | **Totals for Cusip** | | | | **14,862.15** | **15,100.21** | **16,745.81** | **16,174.78** | **0.00** | **(571.03)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36200KMR5 | GNMA | 5.50% | 02/15/2033 | 09/25/2006 | 92,074.75 | 91,938.07 | 102,008.21 | 99,628.85 | 0.00 | (2,379.36) |
| | **Totals for Cusip** | | | | **92,074.75** | **91,938.07** | **102,008.21** | **99,628.85** | **0.00** | **(2,379.36)** |
| 36200KMZ7 | GNMA | 5.50% | 02/15/2033 | 09/25/2006 | 76,555.10 | 76,441.47 | 84,475.81 | 82,840.34 | 0.00 | (1,635.47) |
| | **Totals for Cusip** | | | | **76,555.10** | **76,441.47** | **84,475.81** | **82,840.34** | **0.00** | **(1,635.47)** |
| 36200MFX6 | GNMA | 5.50% | 04/15/2033 | 05/15/2006 | 24,932.02 | 24,285.33 | 27,707.78 | 26,977.82 | 0.00 | (729.96) |
| | **Totals for Cusip** | | | | **24,932.02** | **24,285.33** | **27,707.78** | **26,977.82** | **0.00** | **(729.96)** |
| 36200MJ79 | GNMA | 5.50% | 05/15/2033 | 09/25/2006 | 165,808.52 | 165,562.41 | 182,554.76 | 177,817.55 | 0.00 | (4,737.21) |
| | **Totals for Cusip** | | | | **165,808.52** | **165,562.41** | **182,554.76** | **177,817.55** | **0.00** | **(4,737.21)** |
| 36200N4P3 | GNMA | 6.00% | 10/15/2034 | 08/15/2007 | 862,033.93 | 863,111.47 | 970,163.94 | 938,269.60 | 0.00 | (31,894.34) |
| | **Totals for Cusip** | | | | **862,033.93** | **863,111.47** | **970,163.94** | **938,269.60** | **0.00** | **(31,894.34)** |
| 36200QEE0 | GNMA | 6.00% | 03/15/2033 | 06/03/2004 | 66,537.26 | 67,602.93 | 74,390.06 | 71,384.04 | 0.00 | (3,006.02) |
| | **Totals for Cusip** | | | | **66,537.26** | **67,602.93** | **74,390.06** | **71,384.04** | **0.00** | **(3,006.02)** |
| 36200TQS0 | GNMA | 5.50% | 09/15/2033 | 09/25/2006 | 230,029.21 | 229,687.76 | 252,353.48 | 244,288.87 | 0.00 | (8,064.61) |
| | **Totals for Cusip** | | | | **230,029.21** | **229,687.76** | **252,353.48** | **244,288.87** | **0.00** | **(8,064.61)** |
| 36201FDA2 | GNMA | 5.50% | 10/15/2032 | 09/25/2006 | 132,846.96 | 132,649.77 | 147,468.13 | 143,281.67 | 0.00 | (4,186.46) |
| | **Totals for Cusip** | | | | **132,846.96** | **132,649.77** | **147,468.13** | **143,281.67** | **0.00** | **(4,186.46)** |
| 36201P3N3 | GNMA | 5.50% | 10/15/2032 | 05/15/2006 | 3,116.58 | 3,035.75 | 3,477.86 | 3,320.33 | 0.00 | (157.53) |
| 36201P3N3 | GNMA | 5.50% | 10/15/2032 | 05/15/2006 | 12,670.57 | 12,341.94 | 14,139.34 | 13,498.91 | 0.00 | (640.43) |
| | **Totals for Cusip** | | | | **15,787.15** | **15,377.69** | **17,617.20** | **16,819.24** | **0.00** | **(797.96)** |
| 36201VXY3 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 15,846.45 | 16,542.20 | 17,580.25 | 17,065.50 | 0.00 | (514.75) |
| | **Totals for Cusip** | | | | **15,846.45** | **16,542.20** | **17,580.25** | **17,065.50** | **0.00** | **(514.75)** |
| 36201VY48 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 11,447.89 | 11,950.51 | 12,700.43 | 12,328.56 | 0.00 | (371.87) |
| | **Totals for Cusip** | | | | **11,447.89** | **11,950.51** | **12,700.43** | **12,328.56** | **0.00** | **(371.87)** |
| 36201VYK2 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 55,442.84 | 57,877.10 | 61,508.98 | 59,801.11 | 0.00 | (1,707.87) |
| | **Totals for Cusip** | | | | **55,442.84** | **57,877.10** | **61,508.98** | **59,801.11** | **0.00** | **(1,707.87)** |
| 36201VYT3 | GNMA | 6.50% | 07/15/2032 | 08/14/2002 | 89,507.09 | 93,437.03 | 99,300.26 | 96,392.76 | 0.00 | (2,907.50) |
| | **Totals for Cusip** | | | | **89,507.09** | **93,437.03** | **99,300.26** | **96,392.76** | **0.00** | **(2,907.50)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36201VZK1 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 408,167.43 | 426,088.53 | 474,941.21 | 467,429.39 | 0.00 | (7,511.82) |
| | **Totals for Cusip** | | | | **408,167.43** | **426,088.53** | **474,941.21** | **467,429.39** | **0.00** | **(7,511.82)** |
| 36201XN61 | GNMA | 5.50% | 08/15/2033 | 05/15/2006 | 47,912.02 | 46,669.28 | 52,809.71 | 51,239.96 | 0.00 | (1,569.75) |
| | **Totals for Cusip** | | | | **47,912.02** | **46,669.28** | **52,809.71** | **51,239.96** | **0.00** | **(1,569.75)** |
| 36201YWZ5 | GNMA | 5.50% | 07/15/2033 | 07/16/2003 | 144,208.79 | 148,737.86 | 158,165.34 | 153,120.92 | 0.00 | (5,044.42) |
| | **Totals for Cusip** | | | | **144,208.79** | **148,737.86** | **158,165.34** | **153,120.92** | **0.00** | **(5,044.42)** |
| 36202C6G3 | GNMA | 6.00% | 11/20/2028 | 02/29/2012 | 431.35 | 486.21 | 487.07 | 467.44 | 0.00 | (19.63) |
| | **Totals for Cusip** | | | | **431.35** | **486.21** | **487.07** | **467.44** | **0.00** | **(19.63)** |
| 36202D3J8 | GNMA | 6.00% | 01/20/2034 | 02/29/2012 | 2,751.01 | 3,098.28 | 3,189.95 | 3,004.77 | 0.00 | (185.18) |
| | **Totals for Cusip** | | | | **2,751.01** | **3,098.28** | **3,189.95** | **3,004.77** | **0.00** | **(185.18)** |
| 36202D6F3 | GNMA | 6.00% | 06/20/2034 | 07/12/2004 | 124,331.32 | 127,944.69 | 141,087.82 | 134,828.02 | 0.00 | (6,259.80) |
| | **Totals for Cusip** | | | | **124,331.32** | **127,944.69** | **141,087.82** | **134,828.02** | **0.00** | **(6,259.80)** |
| 36202D6T3 | GNMA | 5.00% | 07/20/2034 | 02/29/2012 | 18,971.25 | 21,048.12 | 20,624.00 | 20,147.29 | 0.00 | (476.71) |
| | **Totals for Cusip** | | | | **18,971.25** | **21,048.12** | **20,624.00** | **20,147.29** | **0.00** | **(476.71)** |
| 36202DAN1 | GNMA | 6.00% | 02/20/2029 | 02/29/2012 | 490.88 | 553.73 | 554.18 | 531.67 | 0.00 | (22.51) |
| | **Totals for Cusip** | | | | **490.88** | **553.73** | **554.18** | **531.67** | **0.00** | **(22.51)** |
| 36202DLT6 | GNMA | 6.00% | 02/20/2031 | 02/29/2012 | 237.94 | 267.97 | 267.14 | 254.51 | 0.00 | (12.63) |
| | **Totals for Cusip** | | | | **237.94** | **267.97** | **267.14** | **254.51** | **0.00** | **(12.63)** |
| 36202DNX5 | GNMA | 6.00% | 07/20/2031 | 02/29/2012 | 1,090.10 | 1,227.71 | 1,222.85 | 1,178.65 | 0.00 | (44.20) |
| | **Totals for Cusip** | | | | **1,090.10** | **1,227.71** | **1,222.85** | **1,178.65** | **0.00** | **(44.20)** |
| 36202DUT6 | GNMA | 5.00% | 10/20/2032 | 02/29/2012 | 2,312.80 | 2,569.23 | 2,537.69 | 2,478.66 | 0.00 | (59.03) |
| | **Totals for Cusip** | | | | **2,312.80** | **2,569.23** | **2,537.69** | **2,478.66** | **0.00** | **(59.03)** |
| 36202DWE7 | GNMA | 5.00% | 02/20/2033 | 02/29/2012 | 23,836.03 | 26,478.96 | 26,156.75 | 25,536.84 | 0.00 | (619.91) |
| | **Totals for Cusip** | | | | **23,836.03** | **26,478.96** | **26,156.75** | **25,536.84** | **0.00** | **(619.91)** |
| 36202E6F1 | GNMA | 5.50% | 06/20/2039 | 02/29/2012 | 110,377.19 | 122,440.11 | 121,062.19 | 117,692.96 | 0.00 | (3,369.23) |
| | **Totals for Cusip** | | | | **110,377.19** | **122,440.11** | **121,062.19** | **117,692.96** | **0.00** | **(3,369.23)** |
| 36202ELU1 | GNMA | 5.00% | 01/20/2037 | 02/29/2012 | 66,368.96 | 73,344.23 | 72,153.19 | 70,515.34 | 0.00 | (1,637.85) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **66,368.96** | **73,344.23** | **72,153.19** | **70,515.34** | **0.00** | **(1,637.85)** |
| 36202EN88 | GNMA | 5.00% | 08/20/2037 | 02/29/2012 | 9,643.21 | 10,656.70 | 10,477.93 | 10,230.04 | 0.00 | (247.89) |
| | **Totals for Cusip** | | | | **9,643.21** | **10,656.70** | **10,477.93** | **10,230.04** | **0.00** | **(247.89)** |
| 36202ENV7 | GNMA | 5.00% | 07/20/2037 | 02/29/2012 | 2,159.84 | 2,386.81 | 2,347.88 | 2,293.20 | 0.00 | (54.68) |
| | **Totals for Cusip** | | | | **2,159.84** | **2,386.81** | **2,347.88** | **2,293.20** | **0.00** | **(54.68)** |
| 36202EPZ6 | GNMA | 6.50% | 10/20/2037 | 02/29/2012 | 182,764.80 | 209,421.17 | 216,575.45 | 210,257.00 | 0.00 | (6,318.45) |
| | **Totals for Cusip** | | | | **182,764.80** | **209,421.17** | **216,575.45** | **210,257.00** | **0.00** | **(6,318.45)** |
| 36202ERC5 | GNMA | 5.00% | 02/20/2038 | 02/29/2012 | 16,315.36 | 18,009.69 | 17,714.33 | 17,276.13 | 0.00 | (438.20) |
| | **Totals for Cusip** | | | | **16,315.36** | **18,009.69** | **17,714.33** | **17,276.13** | **0.00** | **(438.20)** |
| 36202ES83 | GNMA | 5.00% | 05/20/2038 | 02/29/2012 | 14,807.67 | 16,345.42 | 16,246.36 | 15,863.40 | 0.00 | (382.96) |
| | **Totals for Cusip** | | | | **14,807.67** | **16,345.42** | **16,246.36** | **15,863.40** | **0.00** | **(382.96)** |
| 36202ESA8 | GNMA | 5.00% | 04/20/2038 | 02/29/2012 | 319,308.48 | 352,468.16 | 347,161.52 | 339,020.48 | 0.00 | (8,141.04) |
| | **Totals for Cusip** | | | | **319,308.48** | **352,468.16** | **347,161.52** | **339,020.48** | **0.00** | **(8,141.04)** |
| 36202FHX7 | GNMA II | 4.50% | 07/20/2040 | 05/15/2012 | 1,218,738.74 | 1,339,089.19 | 1,292,645.18 | 1,278,810.13 | 0.00 | (13,835.05) |
| | **Totals for Cusip** | | | | **1,218,738.74** | **1,339,089.19** | **1,292,645.18** | **1,278,810.13** | **0.00** | **(13,835.05)** |
| 36202FHY5 | GNMA II | 5.00% | 07/20/2040 | 02/29/2012 | 26,596.71 | 29,350.45 | 28,913.39 | 28,373.62 | 0.00 | (539.77) |
| | **Totals for Cusip** | | | | **26,596.71** | **29,350.45** | **28,913.39** | **28,373.62** | **0.00** | **(539.77)** |
| 36202FHZ2 | GNMA II | 5.50% | 07/20/2040 | 02/29/2012 | 20,046.01 | 22,236.81 | 21,984.39 | 21,375.47 | 0.00 | (608.92) |
| | **Totals for Cusip** | | | | **20,046.01** | **22,236.81** | **21,984.39** | **21,375.47** | **0.00** | **(608.92)** |
| 36202FJR8 | GNMA II | 5.00% | 08/20/2040 | 02/29/2012 | 610,373.43 | 673,569.01 | 663,644.75 | 644,628.03 | 0.00 | (19,016.72) |
| | **Totals for Cusip** | | | | **610,373.43** | **673,569.01** | **663,644.75** | **644,628.03** | **0.00** | **(19,016.72)** |
| 36202FKP0 | GNMA II | 5.00% | 09/20/2040 | 02/29/2012 | 144,439.15 | 159,393.81 | 158,322.27 | 153,265.61 | 0.00 | (5,056.66) |
| | **Totals for Cusip** | | | | **144,439.15** | **159,393.81** | **158,322.27** | **153,265.61** | **0.00** | **(5,056.66)** |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 240,415.28 | 259,338.59 | 253,053.45 | 248,317.39 | 0.00 | (4,736.06) |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 240,415.33 | 259,338.67 | 253,053.50 | 248,317.44 | 0.00 | (4,736.06) |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 240,415.26 | 259,338.58 | 253,053.43 | 248,317.37 | 0.00 | (4,736.06) |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 240,415.26 | 259,338.57 | 253,053.43 | 248,317.37 | 0.00 | (4,736.06) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 104,934.04 | 113,193.50 | 110,450.23 | 108,383.07 | 0.00 | (2,067.16) |
| **Totals for Cusip** | | | | | **1,066,595.17** | **1,150,547.91** | **1,122,664.04** | **1,101,652.64** | **0.00** | **(21,011.40)** |
| 36202FMC7 | GNMA II | 5.00% | 11/20/2040 | 02/29/2012 | 294,190.13 | 324,649.39 | 320,831.64 | 313,323.47 | 0.00 | (7,508.17) |
| **Totals for Cusip** | | | | | **294,190.13** | **324,649.39** | **320,831.64** | **313,323.47** | **0.00** | **(7,508.17)** |
| 36202FP67 | GNMA II | 4.00% | 02/20/2041 | 05/15/2012 | 1,472,285.56 | 1,600,362.92 | 1,549,666.42 | 1,520,615.66 | 0.00 | (29,050.76) |
| **Totals for Cusip** | | | | | **1,472,285.56** | **1,600,362.92** | **1,549,666.42** | **1,520,615.66** | **0.00** | **(29,050.76)** |
| 36202FP75 | GNMA II | 4.50% | 02/20/2041 | 05/08/2012 | 951,034.04 | 1,045,988.84 | 1,008,726.01 | 997,986.23 | 0.00 | (10,739.78) |
| **Totals for Cusip** | | | | | **951,034.04** | **1,045,988.84** | **1,008,726.01** | **997,986.23** | **0.00** | **(10,739.78)** |
| 36202FP83 | GNMA II | 5.00% | 02/20/2041 | 02/29/2012 | 3,882.39 | 4,283.13 | 4,220.01 | 4,106.42 | 0.00 | (113.59) |
| **Totals for Cusip** | | | | | **3,882.39** | **4,283.13** | **4,220.01** | **4,106.42** | **0.00** | **(113.59)** |
| 36202FPF7 | GNMA II | 4.00% | 01/20/2041 | 05/26/2011 | 107,968.12 | 109,638.26 | 113,631.59 | 111,519.08 | 0.00 | (2,112.51) |
| 36202FPF7 | GNMA II | 4.00% | 01/20/2041 | 09/17/2012 | 782,341.84 | 859,842.55 | 823,379.62 | 808,072.26 | 0.00 | (15,307.36) |
| **Totals for Cusip** | | | | | **890,309.96** | **969,480.81** | **937,011.21** | **919,591.34** | **0.00** | **(17,419.87)** |
| 36202FPG5 | GNMA II | 4.50% | 01/20/2041 | 06/02/2011 | 948,427.79 | 1,003,629.25 | 1,006,015.88 | 995,235.38 | 0.00 | (10,780.50) |
| **Totals for Cusip** | | | | | **948,427.79** | **1,003,629.25** | **1,006,015.88** | **995,235.38** | **0.00** | **(10,780.50)** |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 126,515.86 | 137,388.32 | 137,607.32 | 134,039.79 | 0.00 | (3,567.53) |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 126,515.87 | 137,388.33 | 137,607.33 | 134,039.80 | 0.00 | (3,567.53) |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 126,515.86 | 137,388.32 | 137,607.32 | 134,039.79 | 0.00 | (3,567.53) |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 126,515.87 | 137,388.33 | 137,607.33 | 134,039.80 | 0.00 | (3,567.53) |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 126,515.86 | 137,388.32 | 137,607.32 | 134,039.79 | 0.00 | (3,567.53) |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 126,515.87 | 137,388.33 | 137,607.33 | 134,039.80 | 0.00 | (3,567.53) |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 02/29/2012 | 575,289.58 | 634,672.94 | 625,724.38 | 609,502.20 | 0.00 | (16,222.18) |
| **Totals for Cusip** | | | | | **1,334,384.77** | **1,459,002.89** | **1,451,368.33** | **1,413,740.97** | **0.00** | **(37,627.36)** |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 208,581.99 | 211,808.48 | 219,535.59 | 215,434.43 | 0.00 | (4,101.16) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 208,581.98 | 211,808.47 | 219,535.58 | 215,434.42 | 0.00 | (4,101.16) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 208,582.00 | 211,808.49 | 219,535.60 | 215,434.44 | 0.00 | (4,101.16) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 208,582.05 | 211,808.54 | 219,535.65 | 215,434.50 | 0.00 | (4,101.15) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 208,582.08 | 211,808.57 | 219,535.69 | 215,434.53 | 0.00 | (4,101.16) |
| **Totals for Cusip** | | | | | **1,042,910.10** | **1,059,042.55** | **1,097,678.11** | **1,077,172.32** | **0.00** | **(20,505.79)** |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 146,708.71 | 159,912.50 | 155,599.47 | 153,951.03 | 0.00 | (1,648.44) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 14,888.97 | 16,228.97 | 15,791.25 | 15,623.97 | 0.00 | (167.28) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 146,708.70 | 159,912.49 | 155,599.46 | 153,951.02 | 0.00 | (1,648.44) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 146,708.71 | 159,912.50 | 155,599.47 | 153,951.03 | 0.00 | (1,648.44) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 146,708.71 | 159,912.50 | 155,599.47 | 153,951.03 | 0.00 | (1,648.44) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 10/03/2011 | 698,235.55 | 758,894.78 | 740,549.61 | 732,704.17 | 0.00 | (7,845.44) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 10/24/2011 | 121,315.11 | 130,451.67 | 128,666.98 | 127,303.87 | 0.00 | (1,363.11) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 04/10/2014 | 10,504.72 | 11,346.74 | 11,141.33 | 11,023.29 | 0.00 | (118.04) |
| **Totals for Cusip** | | | | | **1,431,779.18** | **1,556,572.15** | **1,518,547.04** | **1,502,459.41** | **0.00** | **(16,087.63)** |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 126,223.73 | 137,110.51 | 137,218.24 | 133,890.55 | 0.00 | (3,327.69) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 126,223.91 | 137,110.72 | 137,218.42 | 133,890.74 | 0.00 | (3,327.68) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 126,223.70 | 137,110.48 | 137,218.21 | 133,890.52 | 0.00 | (3,327.69) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 126,223.70 | 137,110.48 | 137,218.21 | 133,890.52 | 0.00 | (3,327.69) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 126,223.69 | 137,110.47 | 137,218.19 | 133,890.51 | 0.00 | (3,327.68) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 02/29/2012 | 47,475.05 | 52,375.57 | 51,610.28 | 50,358.68 | 0.00 | (1,251.60) |
| **Totals for Cusip** | | | | | **678,593.78** | **737,928.23** | **737,701.55** | **719,811.52** | **0.00** | **(17,890.03)** |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 168,357.37 | 177,564.45 | 178,303.21 | 176,623.38 | 0.00 | (1,679.83) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 2,020,490.83 | 2,131,617.83 | 2,139,852.81 | 2,119,692.87 | 0.00 | (20,159.94) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 168,357.37 | 177,564.45 | 178,303.21 | 176,623.38 | 0.00 | (1,679.83) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 168,357.37 | 177,564.45 | 178,303.21 | 176,623.38 | 0.00 | (1,679.83) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 168,357.38 | 177,564.46 | 178,303.22 | 176,623.39 | 0.00 | (1,679.83) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/22/2011 | 381,210.03 | 402,533.97 | 403,730.29 | 399,926.68 | 0.00 | (3,803.61) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 84,178.71 | 88,782.21 | 89,151.61 | 88,311.72 | 0.00 | (839.89) |
| **Totals for Cusip** | | | | | **3,159,309.06** | **3,333,191.82** | **3,345,947.56** | **3,314,424.80** | **0.00** | **(31,522.76)** |
| 36202FXC5 | GNMA II | 4.50% | 09/20/2041 | 04/08/2014 | 635,624.04 | 688,857.55 | 673,173.91 | 666,862.23 | 0.00 | (6,311.68) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FXC5 | GNMA II | 4.50% | 09/20/2041 | 04/10/2014 | 21,668.11 | 23,404.95 | 22,948.18 | 22,733.00 | 0.00 | (215.18) |
| | **Totals for Cusip** | | | | **657,292.15** | **712,262.50** | **696,122.09** | **689,595.23** | **0.00** | **(6,526.86)** |
| 36202FXE1 | GNMA II | 5.50% | 09/20/2041 | 02/29/2012 | 156,816.09 | 173,954.25 | 171,994.13 | 167,151.82 | 0.00 | (4,842.31) |
| | **Totals for Cusip** | | | | **156,816.09** | **173,954.25** | **171,994.13** | **167,151.82** | **0.00** | **(4,842.31)** |
| 36202UAG8 | GNMA | 6.00% | 05/15/2033 | 06/03/2004 | 30,623.98 | 31,114.43 | 34,590.40 | 33,202.32 | 0.00 | (1,388.08) |
| 36202UAG8 | GNMA | 6.00% | 05/15/2033 | 06/03/2004 | 12,817.99 | 13,023.28 | 14,478.18 | 13,897.18 | 0.00 | (581.00) |
| | **Totals for Cusip** | | | | **43,441.97** | **44,137.71** | **49,068.58** | **47,099.50** | **0.00** | **(1,969.08)** |
| 36202VD65 | GNMA | 5.50% | 09/15/2033 | 09/25/2006 | 55,399.95 | 55,317.73 | 60,761.56 | 58,823.68 | 0.00 | (1,937.88) |
| | **Totals for Cusip** | | | | **55,399.95** | **55,317.73** | **60,761.56** | **58,823.68** | **0.00** | **(1,937.88)** |
| 36202VDH1 | GNMA | 5.50% | 08/15/2033 | 09/25/2006 | 208,931.35 | 208,621.21 | 229,195.38 | 221,843.35 | 0.00 | (7,352.03) |
| | **Totals for Cusip** | | | | **208,931.35** | **208,621.21** | **229,195.38** | **221,843.35** | **0.00** | **(7,352.03)** |
| 36202XDA2 | GNMA | 5.50% | 06/15/2033 | 05/15/2006 | 52,231.21 | 50,876.47 | 59,220.52 | 57,226.38 | 0.00 | (1,994.14) |
| | **Totals for Cusip** | | | | **52,231.21** | **50,876.47** | **59,220.52** | **57,226.38** | **0.00** | **(1,994.14)** |
| 36203ASR8 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 1,357.43 | 1,338.76 | 1,360.67 | 1,358.63 | 0.00 | (2.04) |
| | **Totals for Cusip** | | | | **1,357.43** | **1,338.76** | **1,360.67** | **1,358.63** | **0.00** | **(2.04)** |
| 36203CJR4 | GNMA | 7.00% | 12/15/2023 | 09/25/2000 | 597.98 | 589.76 | 629.67 | 620.42 | 0.00 | (9.25) |
| | **Totals for Cusip** | | | | **597.98** | **589.76** | **629.67** | **620.42** | **0.00** | **(9.25)** |
| 36203CST0 | GNMA | 7.00% | 06/15/2023 | 09/25/2000 | 5,106.82 | 5,036.62 | 5,353.68 | 5,272.77 | 0.00 | (80.91) |
| | **Totals for Cusip** | | | | **5,106.82** | **5,036.62** | **5,353.68** | **5,272.77** | **0.00** | **(80.91)** |
| 36203DJH4 | GNMA | 7.00% | 11/15/2023 | 09/25/2000 | 1,305.36 | 1,287.41 | 1,361.78 | 1,315.67 | 0.00 | (46.11) |
| | **Totals for Cusip** | | | | **1,305.36** | **1,287.41** | **1,361.78** | **1,315.67** | **0.00** | **(46.11)** |
| 36203EBL1 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 6,029.14 | 5,946.21 | 6,346.31 | 6,258.55 | 0.00 | (87.76) |
| 36203EBL1 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 7,066.11 | 6,968.96 | 7,437.81 | 7,334.98 | 0.00 | (102.83) |
| | **Totals for Cusip** | | | | **13,095.25** | **12,915.17** | **13,784.12** | **13,593.53** | **0.00** | **(190.59)** |
| 36203FWS0 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 228.90 | 225.78 | 229.39 | 229.09 | 0.00 | (0.30) |
| | **Totals for Cusip** | | | | **228.90** | **225.78** | **229.39** | **229.09** | **0.00** | **(0.30)** |
| 36203GPG2 | GNMA | 7.00% | 06/15/2023 | 09/25/2000 | 6,525.05 | 6,435.32 | 6,844.05 | 6,758.03 | 0.00 | (86.02) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **6,525.05** | **6,435.32** | **6,844.05** | **6,758.03** | **0.00** | **(86.02)** |
| 36203HDJ7 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 208.69 | 205.81 | 211.70 | 210.10 | 0.00 | (1.60) |
| **Totals for Cusip** | | | | | **208.69** | **205.81** | **211.70** | **210.10** | **0.00** | **(1.60)** |
| 36203LEN8 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 218.90 | 215.86 | 230.03 | 226.21 | 0.00 | (3.82) |
| **Totals for Cusip** | | | | | **218.90** | **215.86** | **230.03** | **226.21** | **0.00** | **(3.82)** |
| 36203LF80 | GNMA | 7.00% | 05/15/2023 | 09/25/2000 | 2,616.17 | 2,580.21 | 2,748.94 | 2,715.72 | 0.00 | (33.22) |
| **Totals for Cusip** | | | | | **2,616.17** | **2,580.21** | **2,748.94** | **2,715.72** | **0.00** | **(33.22)** |
| 36203N5M6 | GNMA | 7.00% | 09/15/2023 | 09/25/2000 | 6,675.07 | 6,583.27 | 7,057.83 | 6,945.50 | 0.00 | (112.33) |
| **Totals for Cusip** | | | | | **6,675.07** | **6,583.27** | **7,057.83** | **6,945.50** | **0.00** | **(112.33)** |
| 36203NRC4 | GNMA | 7.00% | 05/15/2023 | 10/04/2000 | 1,244.82 | 1,227.89 | 1,307.83 | 1,288.03 | 0.00 | (19.80) |
| **Totals for Cusip** | | | | | **1,244.82** | **1,227.89** | **1,307.83** | **1,288.03** | **0.00** | **(19.80)** |
| 36203NZ43 | GNMA | 7.50% | 04/15/2023 | 06/06/2000 | 6,011.56 | 5,981.49 | 6,314.01 | 6,163.40 | 0.00 | (150.61) |
| **Totals for Cusip** | | | | | **6,011.56** | **5,981.49** | **6,314.01** | **6,163.40** | **0.00** | **(150.61)** |
| 36203Q6C0 | GNMA | 7.00% | 08/15/2023 | 09/25/2000 | 428.78 | 422.88 | 429.77 | 429.07 | 0.00 | (0.70) |
| **Totals for Cusip** | | | | | **428.78** | **422.88** | **429.77** | **429.07** | **0.00** | **(0.70)** |
| 36203RGL7 | GNMA | 7.00% | 09/15/2023 | 09/25/2000 | 3,860.74 | 3,807.68 | 4,050.20 | 3,990.41 | 0.00 | (59.79) |
| **Totals for Cusip** | | | | | **3,860.74** | **3,807.68** | **4,050.20** | **3,990.41** | **0.00** | **(59.79)** |
| 36203RYW3 | GNMA | 7.00% | 10/15/2023 | 10/04/2000 | 7,201.21 | 7,103.30 | 7,550.40 | 7,438.95 | 0.00 | (111.45) |
| 36203RYW3 | GNMA | 7.00% | 10/15/2023 | 10/04/2000 | 2,416.62 | 2,383.78 | 2,533.80 | 2,496.40 | 0.00 | (37.40) |
| 36203RYW3 | GNMA | 7.00% | 10/15/2023 | 10/04/2000 | 7,146.35 | 7,049.21 | 7,492.87 | 7,382.28 | 0.00 | (110.59) |
| **Totals for Cusip** | | | | | **16,764.18** | **16,536.29** | **17,577.07** | **17,317.63** | **0.00** | **(259.44)** |
| 36203VK74 | GNMA | 7.00% | 10/15/2023 | 09/25/2000 | 1,160.52 | 1,144.58 | 1,166.83 | 1,161.54 | 0.00 | (5.29) |
| **Totals for Cusip** | | | | | **1,160.52** | **1,144.58** | **1,166.83** | **1,161.54** | **0.00** | **(5.29)** |
| 36203WE87 | GNMA | 7.00% | 11/15/2023 | 09/25/2000 | 3,062.59 | 3,020.47 | 3,069.92 | 3,065.31 | 0.00 | (4.61) |
| **Totals for Cusip** | | | | | **3,062.59** | **3,020.47** | **3,069.92** | **3,065.31** | **0.00** | **(4.61)** |
| 36204C4M0 | GNMA | 7.00% | 09/15/2023 | 09/25/2000 | 209.82 | 206.92 | 220.31 | 212.29 | 0.00 | (8.02) |
| **Totals for Cusip** | | | | | **209.82** | **206.92** | **220.31** | **212.29** | **0.00** | **(8.02)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36204FBQ6 | GNMA | 7.00% | 12/15/2023 | 09/25/2000 | 16,177.13 | 15,954.68 | 16,450.46 | 16,309.03 | 0.00 | (141.43) |
| 36204FBQ6 | GNMA | 7.00% | 12/15/2023 | 09/25/2000 | 17,559.42 | 17,317.96 | 17,856.10 | 17,702.59 | 0.00 | (153.51) |
| **Totals for Cusip** | | | | | **33,736.55** | **33,272.64** | **34,306.56** | **34,011.62** | **0.00** | **(294.94)** |
| 36206YC41 | GNMA | 6.00% | 10/15/2033 | 06/03/2004 | 7,045.92 | 7,158.78 | 7,877.49 | 7,559.17 | 0.00 | (318.32) |
| 36206YC41 | GNMA | 6.00% | 10/15/2033 | 06/03/2004 | 15,017.26 | 15,257.79 | 16,789.62 | 16,111.16 | 0.00 | (678.46) |
| **Totals for Cusip** | | | | | **22,063.18** | **22,416.57** | **24,667.11** | **23,670.33** | **0.00** | **(996.78)** |
| 36208LL39 | GNMA | 5.50% | 12/15/2033 | 03/11/2004 | 51,131.84 | 52,993.34 | 56,362.11 | 54,291.80 | 0.00 | (2,070.31) |
| **Totals for Cusip** | | | | | **51,131.84** | **52,993.34** | **56,362.11** | **54,291.80** | **0.00** | **(2,070.31)** |
| 3620A8JX2 | GNMA | 4.00% | 08/15/2039 | 02/29/2012 | 239,376.61 | 258,162.41 | 251,572.09 | 246,905.62 | 0.00 | (4,666.47) |
| **Totals for Cusip** | | | | | **239,376.61** | **258,162.41** | **251,572.09** | **246,905.62** | **0.00** | **(4,666.47)** |
| 3620A9S93 | GNMA | 4.00% | 09/15/2039 | 04/25/2012 | 447,152.04 | 483,203.64 | 466,924.61 | 458,469.92 | 0.00 | (8,454.69) |
| **Totals for Cusip** | | | | | **447,152.04** | **483,203.64** | **466,924.61** | **458,469.92** | **0.00** | **(8,454.69)** |
| 3620AL7M0 | GNMA | 5.00% | 04/15/2040 | 02/29/2012 | 23,037.99 | 25,609.76 | 24,934.27 | 24,112.26 | 0.00 | (822.01) |
| **Totals for Cusip** | | | | | **23,037.99** | **25,609.76** | **24,934.27** | **24,112.26** | **0.00** | **(822.01)** |
| 3620AMA44 | GNMA | 5.00% | 05/15/2040 | 02/29/2012 | 61,417.57 | 68,266.63 | 66,590.78 | 64,377.52 | 0.00 | (2,213.26) |
| **Totals for Cusip** | | | | | **61,417.57** | **68,266.63** | **66,590.78** | **64,377.52** | **0.00** | **(2,213.26)** |
| 3620AQG56 | GNMA | 4.50% | 04/15/2040 | 06/22/2015 | 1,217,985.83 | 1,323,417.73 | 1,289,564.83 | 1,271,694.47 | 0.00 | (17,870.36) |
| **Totals for Cusip** | | | | | **1,217,985.83** | **1,323,417.73** | **1,289,564.83** | **1,271,694.47** | **0.00** | **(17,870.36)** |
| 3620ASAH2 | GNMA | 4.50% | 03/15/2041 | 03/17/2011 | 1,314,321.94 | 1,367,767.59 | 1,397,957.85 | 1,372,426.60 | 0.00 | (25,531.25) |
| **Totals for Cusip** | | | | | **1,314,321.94** | **1,367,767.59** | **1,397,957.85** | **1,372,426.60** | **0.00** | **(25,531.25)** |
| 3620C0YW2 | GNMA | 4.00% | 06/15/2040 | 04/25/2012 | 98,469.03 | 106,408.11 | 103,340.56 | 101,529.24 | 0.00 | (1,811.32) |
| **Totals for Cusip** | | | | | **98,469.03** | **106,408.11** | **103,340.56** | **101,529.24** | **0.00** | **(1,811.32)** |
| 3620C54T1 | GNMA | 4.00% | 12/15/2040 | 02/29/2012 | 62,582.72 | 67,494.08 | 65,661.59 | 64,509.42 | 0.00 | (1,152.17) |
| **Totals for Cusip** | | | | | **62,582.72** | **67,494.08** | **65,661.59** | **64,509.42** | **0.00** | **(1,152.17)** |
| 36210GC93 | GNMA | 6.00% | 01/15/2034 | 03/09/2004 | 434,115.36 | 456,431.61 | 497,394.22 | 477,590.42 | 0.00 | (19,803.80) |
| **Totals for Cusip** | | | | | **434,115.36** | **456,431.61** | **497,394.22** | **477,590.42** | **0.00** | **(19,803.80)** |
| 36212DTV1 | GNMA | 7.00% | 11/15/2032 | 11/15/2002 | 104,568.21 | 110,580.91 | 110,012.44 | 109,080.52 | 0.00 | (931.92) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **104,568.21** | **110,580.91** | **110,012.44** | **109,080.52** | **0.00** | **(931.92)** |
| 36212DTY5 | GNMA | 7.00% | 11/15/2032 | 11/15/2002 | 176,692.94 | 186,852.82 | 193,409.43 | 193,431.19 | 21.76 | 0.00 |
| **Totals for Cusip** | | | | | **176,692.94** | **186,852.82** | **193,409.43** | **193,431.19** | **21.76** | **0.00** |
| 36213CTS9 | GNMA | 5.50% | 07/15/2035 | 09/18/2006 | 239,978.74 | 237,241.49 | 266,656.08 | 259,514.04 | 0.00 | (7,142.04) |
| **Totals for Cusip** | | | | | **239,978.74** | **237,241.49** | **266,656.08** | **259,514.04** | **0.00** | **(7,142.04)** |
| 36213FB51 | GNMA | 6.50% | 09/15/2032 | 09/24/2002 | 53,956.14 | 56,468.46 | 59,859.61 | 58,332.22 | 0.00 | (1,527.39) |
| **Totals for Cusip** | | | | | **53,956.14** | **56,468.46** | **59,859.61** | **58,332.22** | **0.00** | **(1,527.39)** |
| 36213RWM5 | GNMA | 5.50% | 01/15/2034 | 05/15/2006 | 33,506.33 | 32,637.25 | 37,484.20 | 36,308.97 | 0.00 | (1,175.23) |
| **Totals for Cusip** | | | | | **33,506.33** | **32,637.25** | **37,484.20** | **36,308.97** | **0.00** | **(1,175.23)** |
| 36213TEP4 | GNMA | 6.50% | 09/15/2032 | 09/24/2002 | 92,045.96 | 96,331.86 | 102,116.92 | 99,398.35 | 0.00 | (2,718.57) |
| **Totals for Cusip** | | | | | **92,045.96** | **96,331.86** | **102,116.92** | **99,398.35** | **0.00** | **(2,718.57)** |
| 36218KUT2 | GNMA | 7.00% | 03/15/2023 | 10/04/2000 | 622.01 | 613.55 | 623.47 | 622.55 | 0.00 | (0.92) |
| **Totals for Cusip** | | | | | **622.01** | **613.55** | **623.47** | **622.55** | **0.00** | **(0.92)** |
| 36219SHC6 | GNMA | 5.50% | 02/15/2033 | 05/15/2006 | 20,162.31 | 19,639.36 | 22,113.63 | 21,408.34 | 0.00 | (705.29) |
| 36219SHC6 | GNMA | 5.50% | 02/15/2033 | 05/15/2006 | 9,806.79 | 9,552.43 | 10,755.88 | 10,412.85 | 0.00 | (343.03) |
| **Totals for Cusip** | | | | | **29,969.10** | **29,191.79** | **32,869.51** | **31,821.19** | **0.00** | **(1,048.32)** |
| 36220JJ23 | GNMA | 8.50% | 09/15/2019 | 12/31/1997 | 45.31 | 41.50 | 45.46 | 45.37 | 0.00 | (0.09) |
| **Totals for Cusip** | | | | | **45.31** | **41.50** | **45.46** | **45.37** | **0.00** | **(0.09)** |
| 36224BGQ6 | GNMA | 7.00% | 02/15/2023 | 09/25/2000 | 2.41 | 2.38 | 2.42 | 2.41 | 0.00 | (0.01) |
| **Totals for Cusip** | | | | | **2.41** | **2.38** | **2.42** | **2.41** | **0.00** | **(0.01)** |
| 36224NAC7 | GNMA | 7.00% | 08/15/2023 | 09/25/2000 | 491.01 | 484.27 | 492.15 | 491.44 | 0.00 | (0.71) |
| **Totals for Cusip** | | | | | **491.01** | **484.27** | **492.15** | **491.44** | **0.00** | **(0.71)** |
| 36224UTQ0 | GNMA | 7.00% | 10/15/2023 | 09/25/2000 | 997.73 | 984.01 | 1,000.15 | 998.61 | 0.00 | (1.54) |
| **Totals for Cusip** | | | | | **997.73** | **984.01** | **1,000.15** | **998.61** | **0.00** | **(1.54)** |
| 36224WV42 | GNMA | 7.00% | 05/15/2023 | 09/25/2000 | 119.14 | 117.51 | 119.40 | 119.20 | 0.00 | (0.20) |
| 36224WV42 | GNMA | 7.00% | 05/15/2023 | 10/04/2000 | 79.26 | 78.18 | 79.43 | 79.30 | 0.00 | (0.13) |
| **Totals for Cusip** | | | | | **198.40** | **195.69** | **198.83** | **198.50** | **0.00** | **(0.33)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36225AAW0 | GNMA | 7.50% | 12/15/2023 | 07/01/2009 | 233,206.97 | 254,811.82 | 254,599.81 | 243,501.04 | 0.00 | (11,098.77) |
| | **Totals for Cusip** | | | | **233,206.97** | **254,811.82** | **254,599.81** | **243,501.04** | **0.00** | **(11,098.77)** |
| 36225AN48 | GNMA | 6.50% | 10/15/2024 | 12/31/1997 | 111,605.53 | 107,977.82 | 123,816.56 | 120,191.20 | 0.00 | (3,625.36) |
| | **Totals for Cusip** | | | | **111,605.53** | **107,977.82** | **123,816.56** | **120,191.20** | **0.00** | **(3,625.36)** |
| 36225ANX4 | GNMA | 7.00% | 12/15/2023 | 10/04/2000 | 1,770.16 | 1,746.12 | 1,919.90 | 1,876.91 | 0.00 | (42.99) |
| | **Totals for Cusip** | | | | **1,770.16** | **1,746.12** | **1,919.90** | **1,876.91** | **0.00** | **(42.99)** |
| 36225ATR1 | GNMA | 6.50% | 05/15/2024 | 12/31/1997 | 236,161.60 | 228,779.21 | 262,000.58 | 254,329.21 | 0.00 | (7,671.37) |
| | **Totals for Cusip** | | | | **236,161.60** | **228,779.21** | **262,000.58** | **254,329.21** | **0.00** | **(7,671.37)** |
| 36225AZF0 | GNMA | 7.00% | 09/15/2024 | 10/04/2000 | 3,680.62 | 3,630.59 | 4,031.86 | 3,944.40 | 0.00 | (87.46) |
| | **Totals for Cusip** | | | | **3,680.62** | **3,630.59** | **4,031.86** | **3,944.40** | **0.00** | **(87.46)** |
| 36241LAR7 | GNMA | 5.00% | 07/15/2039 | 04/30/2012 | 842,369.04 | 932,528.83 | 912,841.31 | 892,637.00 | 0.00 | (20,204.31) |
| | **Totals for Cusip** | | | | **842,369.04** | **932,528.83** | **912,841.31** | **892,637.00** | **0.00** | **(20,204.31)** |
| 36290SFR7 | GNMA | 5.50% | 08/15/2033 | 05/15/2006 | 10,037.78 | 9,777.44 | 11,009.21 | 10,658.12 | 0.00 | (351.09) |
| | **Totals for Cusip** | | | | **10,037.78** | **9,777.44** | **11,009.21** | **10,658.12** | **0.00** | **(351.09)** |
| 36290STH4 | GNMA | 5.50% | 02/15/2034 | 05/15/2006 | 25,245.26 | 24,590.46 | 28,077.11 | 27,346.69 | 0.00 | (730.42) |
| 36290STH4 | GNMA | 5.50% | 02/15/2034 | 05/15/2006 | 14,319.16 | 13,947.76 | 15,925.40 | 15,511.09 | 0.00 | (414.31) |
| | **Totals for Cusip** | | | | **39,564.42** | **38,538.22** | **44,002.51** | **42,857.78** | **0.00** | **(1,144.73)** |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 40,280.23 | 39,235.48 | 45,066.06 | 43,654.18 | 0.00 | (1,411.88) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 74,848.34 | 72,906.95 | 83,741.30 | 81,117.79 | 0.00 | (2,623.51) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 74,848.10 | 72,906.72 | 83,741.04 | 81,117.53 | 0.00 | (2,623.51) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 16,648.38 | 16,216.54 | 18,626.43 | 18,042.88 | 0.00 | (583.55) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 74,848.13 | 72,906.76 | 83,741.08 | 81,117.56 | 0.00 | (2,623.52) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 74,848.09 | 72,906.72 | 83,741.03 | 81,117.51 | 0.00 | (2,623.52) |
| | **Totals for Cusip** | | | | **356,321.27** | **347,079.17** | **398,656.94** | **386,167.45** | **0.00** | **(12,489.49)** |
| 36290UXF8 | GNMA | 5.50% | 09/15/2034 | 09/20/2004 | 149,116.28 | 152,424.81 | 163,547.77 | 158,331.70 | 0.00 | (5,216.07) |
| | **Totals for Cusip** | | | | **149,116.28** | **152,424.81** | **163,547.77** | **158,331.70** | **0.00** | **(5,216.07)** |
| 36290UXH4 | GNMA | 5.50% | 09/15/2034 | 09/20/2004 | 188,513.69 | 192,696.31 | 207,423.68 | 200,821.27 | 0.00 | (6,602.41) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **188,513.69** | **192,696.31** | **207,423.68** | **200,821.27** | **0.00** | **(6,602.41)** |
| 36290W3L4 | GNMA | 5.50% | 11/15/2034 | 05/15/2006 | 14,615.59 | 14,236.46 | 16,030.09 | 15,518.84 | 0.00 | (511.25) |
| | **Totals for Cusip** | | | | **14,615.59** | **14,236.46** | **16,030.09** | **15,518.84** | **0.00** | **(511.25)** |
| 36290Y2U1 | GNMA | 6.00% | 12/15/2033 | 06/03/2004 | 2,930.56 | 2,977.48 | 3,287.13 | 3,166.73 | 0.00 | (120.40) |
| | **Totals for Cusip** | | | | **2,930.56** | **2,977.48** | **3,287.13** | **3,166.73** | **0.00** | **(120.40)** |
| 36290YY44 | GNMA | 6.00% | 12/15/2033 | 06/03/2004 | 6,169.73 | 6,268.57 | 6,897.89 | 6,619.15 | 0.00 | (278.74) |
| | **Totals for Cusip** | | | | **6,169.73** | **6,268.57** | **6,897.89** | **6,619.15** | **0.00** | **(278.74)** |
| 36291F4D7 | GNMA | 5.50% | 06/15/2034 | 08/15/2007 | 263,333.93 | 257,059.19 | 288,919.08 | 279,716.18 | 0.00 | (9,202.90) |
| | **Totals for Cusip** | | | | **263,333.93** | **257,059.19** | **288,919.08** | **279,716.18** | **0.00** | **(9,202.90)** |
| 36291XXE4 | GNMA | 5.50% | 06/15/2035 | 07/18/2006 | 48,587.64 | 47,023.70 | 53,533.85 | 52,183.98 | 0.00 | (1,349.87) |
| | **Totals for Cusip** | | | | **48,587.64** | **47,023.70** | **53,533.85** | **52,183.98** | **0.00** | **(1,349.87)** |
| 36292LBZ6 | GNMA | 5.50% | 03/15/2036 | 08/15/2007 | 63,728.96 | 62,195.49 | 71,255.87 | 68,664.59 | 0.00 | (2,591.28) |
| | **Totals for Cusip** | | | | **63,728.96** | **62,195.49** | **71,255.87** | **68,664.59** | **0.00** | **(2,591.28)** |
| 36295HBY5 | GNMA | 6.00% | 10/15/2039 | 02/29/2012 | 12,877.54 | 14,484.74 | 14,397.36 | 13,815.58 | 0.00 | (581.78) |
| | **Totals for Cusip** | | | | **12,877.54** | **14,484.74** | **14,397.36** | **13,815.58** | **0.00** | **(581.78)** |
| 36297F6C1 | GNMA | 5.00% | 01/15/2040 | 02/29/2012 | 153,838.52 | 171,005.31 | 166,489.61 | 163,043.38 | 0.00 | (3,446.23) |
| | **Totals for Cusip** | | | | **153,838.52** | **171,005.31** | **166,489.61** | **163,043.38** | **0.00** | **(3,446.23)** |
| 36297F6D9 | GNMA | 5.00% | 01/15/2040 | 02/29/2012 | 143,124.99 | 159,096.28 | 154,988.66 | 149,739.30 | 0.00 | (5,249.36) |
| | **Totals for Cusip** | | | | **143,124.99** | **159,096.28** | **154,988.66** | **149,739.30** | **0.00** | **(5,249.36)** |
| **Totals for Mortgage-Backed** | | | | | **562,299,335.22** | **575,050,406.47** | **578,388,898.41** | **570,597,758.70** | **1,478,705.29** | **(9,269,845.00)** |
| **Municipals** | | | | | | | | | | |
| 01026CAD3 | ALABAMA ECON SETTLEMENT AUTH B | 4.26% | 09/15/2032 | 12/02/2016 | 460,000.00 | 460,000.00 | 495,180.80 | 470,009.60 | 0.00 | (25,171.20) |
| | **Totals for Cusip** | | | | **460,000.00** | **460,000.00** | **495,180.80** | **470,009.60** | **0.00** | **(25,171.20)** |
| 072024ND0 | BAY AREA TOLL AUTH CALIF TOLL | 6.26% | 04/01/2049 | 10/28/2009 | 3,355,000.00 | 3,355,000.00 | 4,956,408.60 | 4,566,087.90 | 0.00 | (390,320.70) |
| 072024ND0 | BAY AREA TOLL AUTH CALIF TOLL | 6.26% | 04/01/2049 | 02/29/2012 | 700,000.00 | 934,206.00 | 1,034,124.00 | 952,686.00 | 0.00 | (81,438.00) |
| | **Totals for Cusip** | | | | **4,055,000.00** | **4,289,206.00** | **5,990,532.60** | **5,518,773.90** | **0.00** | **(471,758.70)** |
| 13063A5E0 | CALIFORNIA STATE | 7.50% | 04/01/2034 | 05/13/2010 | 1,090,000.00 | 1,123,975.30 | 1,614,093.80 | 1,485,375.70 | 0.00 | (128,718.10) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,090,000.00** | **1,123,975.30** | **1,614,093.80** | **1,485,375.70** | **0.00** | **(128,718.10)** |
| 13063A5G5 | CALIFORNIA STATE | 7.55% | 04/01/2039 | 04/22/2009 | 100,000.00 | 101,376.00 | 157,361.00 | 143,255.00 | 0.00 | (14,106.00) |
| | **Totals for Cusip** | | | | **100,000.00** | **101,376.00** | **157,361.00** | **143,255.00** | **0.00** | **(14,106.00)** |
| 13063A7D0 | CALIFORNIA STATE | 7.30% | 10/01/2039 | 10/08/2009 | 3,900,000.00 | 3,932,097.00 | 5,818,254.00 | 5,353,608.00 | 0.00 | (464,646.00) |
| 13063A7D0 | CALIFORNIA STATE | 7.30% | 10/01/2039 | 02/29/2012 | 900,000.00 | 1,149,219.00 | 1,342,674.00 | 1,235,448.00 | 0.00 | (107,226.00) |
| | **Totals for Cusip** | | | | **4,800,000.00** | **5,081,316.00** | **7,160,928.00** | **6,589,056.00** | **0.00** | **(571,872.00)** |
| 167593AN2 | CHICAGO ILL O HARE INTL ARPT | 6.40% | 01/01/2040 | 04/15/2010 | 2,475,000.00 | 2,475,000.00 | 3,454,555.50 | 3,158,743.50 | 0.00 | (295,812.00) |
| 167593AN2 | CHICAGO ILL O HARE INTL ARPT | 6.40% | 01/01/2040 | 02/29/2012 | 880,000.00 | 1,121,410.40 | 1,228,286.40 | 1,123,108.80 | 0.00 | (105,177.60) |
| | **Totals for Cusip** | | | | **3,355,000.00** | **3,596,410.40** | **4,682,841.90** | **4,281,852.30** | **0.00** | **(400,989.60)** |
| 544495VY7 | LOS ANGELES CALIF DEPT WTR | 6.57% | 07/01/2045 | 02/29/2012 | 1,100,000.00 | 1,496,231.00 | 1,655,522.00 | 1,525,293.00 | 0.00 | (130,229.00) |
| | **Totals for Cusip** | | | | **1,100,000.00** | **1,496,231.00** | **1,655,522.00** | **1,525,293.00** | **0.00** | **(130,229.00)** |
| 574300HZ5 | MARYLAND ST TRANSN AUTH TRANSN | 5.89% | 07/01/2043 | 02/29/2012 | 350,000.00 | 449,897.00 | 466,896.50 | 438,035.50 | 0.00 | (28,861.00) |
| | **Totals for Cusip** | | | | **350,000.00** | **449,897.00** | **466,896.50** | **438,035.50** | **0.00** | **(28,861.00)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 940,000.00 | 940,000.00 | 1,404,294.20 | 1,284,105.80 | 0.00 | (120,188.40) |
| | **Totals for Cusip** | | | | **940,000.00** | **940,000.00** | **1,404,294.20** | **1,284,105.80** | **0.00** | **(120,188.40)** |
| 64971MZG0 | NEW YORK N Y CITY TRANSITIONAL | 5.77% | 08/01/2036 | 10/16/2009 | 2,750,000.00 | 2,750,000.00 | 3,452,515.00 | 3,284,215.00 | 0.00 | (168,300.00) |
| | **Totals for Cusip** | | | | **2,750,000.00** | **2,750,000.00** | **3,452,515.00** | **3,284,215.00** | **0.00** | **(168,300.00)** |
| 677632MV0 | OHIO ST UNIV GEN RCPTS | 4.91% | 06/01/2040 | 09/15/2010 | 365,000.00 | 365,000.00 | 442,171.95 | 422,356.10 | 0.00 | (19,815.85) |
| | **Totals for Cusip** | | | | **365,000.00** | **365,000.00** | **442,171.95** | **422,356.10** | **0.00** | **(19,815.85)** |
| 67766WQG0 | OHIO ST WTR DEV AUTH WTR | 4.88% | 12/01/2034 | 08/12/2010 | 645,000.00 | 645,000.00 | 743,272.20 | 708,571.20 | 0.00 | (34,701.00) |
| 67766WQG0 | OHIO ST WTR DEV AUTH WTR | 4.88% | 12/01/2034 | 02/29/2012 | 300,000.00 | 337,386.00 | 345,708.00 | 329,568.00 | 0.00 | (16,140.00) |
| | **Totals for Cusip** | | | | **945,000.00** | **982,386.00** | **1,088,980.20** | **1,038,139.20** | **0.00** | **(50,841.00)** |
| 68607DNL5 | OREGON ST DEPT TRANSN HWY USER | 5.83% | 11/15/2034 | 04/01/2010 | 1,070,000.00 | 1,081,416.90 | 1,378,053.00 | 1,330,117.00 | 0.00 | (47,936.00) |
| | **Totals for Cusip** | | | | **1,070,000.00** | **1,081,416.90** | **1,378,053.00** | **1,330,117.00** | **0.00** | **(47,936.00)** |
| 709223A27 | PENNSYLVANIA ST TPK COMMN | 5.51% | 12/01/2045 | 08/31/2010 | 1,210,000.00 | 1,210,000.00 | 1,582,728.40 | 1,485,492.80 | 0.00 | (97,235.60) |
| | **Totals for Cusip** | | | | **1,210,000.00** | **1,210,000.00** | **1,582,728.40** | **1,485,492.80** | **0.00** | **(97,235.60)** |
| 759136QP2 | REGIONAL TRANSN DIST COLO SALE | 5.84% | 11/01/2050 | 11/10/2010 | 1,490,000.00 | 1,490,000.00 | 2,029,946.20 | 1,968,751.90 | 0.00 | (61,194.30) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 759136QP2 | REGIONAL TRANSN DIST COLO SALE | 5.84% | 11/01/2050 | 02/29/2012 | 360,000.00 | 469,144.80 | 490,456.80 | 475,671.60 | 0.00 | (14,785.20) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,959,144.80** | **2,520,403.00** | **2,444,423.50** | **0.00** | **(75,979.50)** |
| 79575DE63 | SALT RIVER PROJECT ARIZ AGRIC | 4.84% | 01/01/2041 | 02/29/2012 | 295,000.00 | 342,049.55 | 355,035.45 | 340,589.30 | 0.00 | (14,446.15) |
| **Totals for Cusip** | | | | | **295,000.00** | **342,049.55** | **355,035.45** | **340,589.30** | **0.00** | **(14,446.15)** |
| 915217WX7 | UNIVERCITY OF VIRGINIA | 4.18% | 09/01/2117 | 09/21/2017 | 965,000.00 | 965,000.00 | 1,006,321.30 | 939,379.25 | 0.00 | (66,942.05) |
| **Totals for Cusip** | | | | | **965,000.00** | **965,000.00** | **1,006,321.30** | **939,379.25** | **0.00** | **(66,942.05)** |
| **Totals for Municipals** | | | | | **25,700,000.00** | **27,193,408.95** | **35,453,859.10** | **33,020,468.95** | **0.00** | **(2,433,390.15)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Options** | | | | | | | | | | |
| B8A5SC0Y9 | CMS 2Y 10Y SINGLE LOOK | 0.11% | 07/13/2021 | 11/05/2018 | 6,084,000.00 | 0.01 | 0.01 | 56,074.80 | 56,074.79 | 0.00 |
| | **Totals for Cusip** | | | | **6,084,000.00** | **0.01** | **0.01** | **56,074.80** | **56,074.79** | **0.00** |
| B8A5SC0Z6 | CMS 2Y 10Y SINGLE LOOK | 0.11% | 07/12/2021 | 11/05/2018 | 6,258,000.00 | 0.01 | 0.01 | 57,635.53 | 57,635.52 | 0.00 |
| | **Totals for Cusip** | | | | **6,258,000.00** | **0.01** | **0.01** | **57,635.53** | **57,635.52** | **0.00** |
| B8A5SPQJ5 | CMS 2Y 10Y SINGLE LOOK | 0.14% | 08/16/2021 | 11/08/2018 | 15,210,000.00 | 0.01 | 0.01 | 134,300.48 | 134,300.47 | 0.00 |
| | **Totals for Cusip** | | | | **15,210,000.00** | **0.01** | **0.01** | **134,300.48** | **134,300.47** | **0.00** |
| B8A5SPQK2 | CMS 2Y 10Y SINGLE LOOK | 0.15% | 08/20/2021 | 11/08/2018 | 30,194,000.00 | 0.01 | 0.01 | 289,217.44 | 289,217.43 | 0.00 |
| | **Totals for Cusip** | | | | **30,194,000.00** | **0.01** | **0.01** | **289,217.44** | **289,217.43** | **0.00** |
| B8A5SPQM8 | CMS 2Y 10Y SINGLE LOOK | 0.14% | 09/13/2021 | 11/08/2018 | 30,660,000.00 | 0.01 | 0.01 | 301,410.58 | 301,410.57 | 0.00 |
| | **Totals for Cusip** | | | | **30,660,000.00** | **0.01** | **0.01** | **301,410.58** | **301,410.57** | **0.00** |
| B8A5SZ9P8 | CMS 2Y 10Y SINGLE LOOK | 0.20% | 11/09/2021 | 11/09/2018 | 6,084,000.00 | 35,743.50 | 35,743.50 | 62,963.03 | 27,219.53 | 0.00 |
| | **Totals for Cusip** | | | | **6,084,000.00** | **35,743.50** | **35,743.50** | **62,963.03** | **27,219.53** | **0.00** |
| B8A5U1756 | CMS 2Y 10Y SINGLE LOOK | 0.13% | 11/21/2019 | 11/21/2018 | 1,000,000.00 | 2,600.00 | 2,600.00 | 5,834.93 | 3,234.93 | 0.00 |
| | **Totals for Cusip** | | | | **1,000,000.00** | **2,600.00** | **2,600.00** | **5,834.93** | **3,234.93** | **0.00** |
| B8A5U1806 | CMS 2Y 10Y SINGLE LOOK | 0.12% | 11/21/2019 | 11/21/2018 | 1,600,000.00 | 4,560.00 | 4,560.00 | 9,777.27 | 5,217.27 | 0.00 |
| | **Totals for Cusip** | | | | **1,600,000.00** | **4,560.00** | **4,560.00** | **9,777.27** | **5,217.27** | **0.00** |
| **Totals for Options** | | | | | **97,090,000.00** | **42,903.55** | **42,903.55** | **917,214.06** | **874,310.51** | **0.00** |
| **Preferred Stock** | | | | | | | | | | |
| 173080201 | CITIGROUP CAPITAL XIII | 0.00% | 01/31/3100 | 09/30/2010 | 44,000.00 | 1,100,000.00 | 1,209,120.00 | 1,162,920.00 | 0.00 | (46,200.00) |
| | **Totals for Cusip** | | | | **44,000.00** | **1,100,000.00** | **1,209,120.00** | **1,162,920.00** | **0.00** | **(46,200.00)** |
| **Totals for Preferred Stock** | | | | | **44,000.00** | **1,100,000.00** | **1,209,120.00** | **1,162,920.00** | **0.00** | **(46,200.00)** |
| **US Govt Bonds** | | | | | | | | | | |
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 01/30/2015 | 1,890,000.00 | 979,681.50 | 938,451.66 | 899,007.23 | 0.00 | (39,444.43) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 02/24/2016 | 1,475,000.00 | 716,555.00 | 732,389.52 | 701,606.17 | 0.00 | (30,783.35) |
| **Totals for Cusip** | | | | | **3,365,000.00** | **1,696,236.50** | **1,670,841.18** | **1,600,613.40** | **0.00** | **(70,227.78)** |
| 912803ED1 | US TREASURY STRIP | 0.00% | 08/15/2043 | 11/06/2018 | 2,080,000.00 | 890,364.80 | 890,364.80 | 981,091.74 | 90,726.94 | 0.00 |
| 912803ED1 | US TREASURY STRIP | 0.00% | 08/15/2043 | 11/20/2018 | 1,935,000.00 | 852,851.25 | 852,851.25 | 912,698.32 | 59,847.07 | 0.00 |
| **Totals for Cusip** | | | | | **4,015,000.00** | **1,743,216.05** | **1,743,216.05** | **1,893,790.06** | **150,574.01** | **0.00** |
| 912803EE9 | US TREASURY STRIP | 0.00% | 11/15/2043 | 01/29/2018 | 1,300,000.00 | 607,529.00 | 607,529.00 | 608,346.17 | 817.17 | 0.00 |
| **Totals for Cusip** | | | | | **1,300,000.00** | **607,529.00** | **607,529.00** | **608,346.17** | **817.17** | **0.00** |
| 912803EH2 | US TREASURY STRIP | 0.00% | 05/15/2044 | 05/13/2014 | 2,400,000.00 | 811,152.00 | 1,155,964.51 | 1,108,446.34 | 0.00 | (47,518.17) |
| 912803EH2 | US TREASURY STRIP | 0.00% | 05/15/2044 | 05/15/2014 | 2,240,000.00 | 776,303.36 | 1,078,900.21 | 1,034,549.91 | 0.00 | (44,350.30) |
| **Totals for Cusip** | | | | | **4,640,000.00** | **1,587,455.36** | **2,234,864.72** | **2,142,996.25** | **0.00** | **(91,868.47)** |
| 912803EL3 | US TREASURY STRIP | 0.00% | 02/15/2045 | 06/16/2016 | 4,030,000.00 | 1,961,804.00 | 1,894,535.80 | 1,816,965.60 | 0.00 | (77,570.20) |
| **Totals for Cusip** | | | | | **4,030,000.00** | **1,961,804.00** | **1,894,535.80** | **1,816,965.60** | **0.00** | **(77,570.20)** |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 01/26/2018 | 300,000.00 | 347,160.00 | 347,160.00 | 338,824.22 | 0.00 | (8,335.78) |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 01/26/2018 | 1,495,000.00 | 1,730,014.00 | 1,730,014.00 | 1,688,474.02 | 0.00 | (41,539.98) |
| **Totals for Cusip** | | | | | **1,795,000.00** | **2,077,174.00** | **2,077,174.00** | **2,027,298.24** | **0.00** | **(49,875.76)** |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 07/09/2015 | 3,615,000.00 | 3,574,331.25 | 3,796,456.05 | 3,608,080.67 | 0.00 | (188,375.38) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 11/10/2015 | 520,000.00 | 511,042.19 | 546,101.56 | 519,004.69 | 0.00 | (27,096.87) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 11/09/2015 | 220,000.00 | 215,187.50 | 231,042.97 | 219,578.91 | 0.00 | (11,464.06) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 02/10/2017 | 2,220,000.00 | 2,210,114.06 | 2,331,433.58 | 2,215,750.79 | 0.00 | (115,682.79) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 02/20/2018 | 3,500,000.00 | 3,403,476.56 | 3,403,476.56 | 3,493,300.79 | 89,824.23 | 0.00 |
| **Totals for Cusip** | | | | | **10,075,000.00** | **9,914,151.56** | **10,308,510.72** | **10,055,715.85** | **89,824.23** | **(342,619.10)** |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 10/26/2018 | 14,925,000.00 | 14,915,422.49 | 14,915,422.49 | 14,942,534.82 | 27,112.33 | 0.00 |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/20/2018 | 8,165,000.00 | 8,137,267.85 | 8,137,267.85 | 8,174,592.75 | 37,324.90 | 0.00 |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/20/2018 | 8,165,000.00 | 8,123,157.05 | 8,123,157.05 | 8,174,592.75 | 51,435.70 | 0.00 |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/21/2018 | 11,485,000.00 | 11,449,165.58 | 11,449,165.58 | 11,498,493.29 | 49,327.71 | 0.00 |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/20/2018 | 4,085,000.00 | 4,071,125.43 | 4,071,125.43 | 4,089,799.31 | 18,673.88 | 0.00 |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/20/2018 | 10,890,000.00 | 10,848,042.36 | 10,848,042.36 | 10,902,794.25 | 54,751.89 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/20/2018 | 5,445,000.00 | 5,423,804.77 | 5,423,804.77 | 5,451,397.12 | 27,592.35 | 0.00 |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/21/2018 | 5,775,000.00 | 5,752,849.22 | 5,752,849.22 | 5,781,784.83 | 28,935.61 | 0.00 |
| **Totals for Cusip** | | | | | **68,935,000.00** | **68,720,834.75** | **68,720,834.75** | **69,015,989.12** | **295,154.37** | **0.00** |
| 9128285L0 | US TREASURY N B | 2.88% | 11/15/2021 | 11/08/2018 | 710,000.00 | 706,902.71 | 706,902.71 | 717,904.30 | 11,001.59 | 0.00 |
| **Totals for Cusip** | | | | | **710,000.00** | **706,902.71** | **706,902.71** | **717,904.30** | **11,001.59** | **0.00** |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 02/02/2017 | 895,000.00 | 900,175.28 | 891,713.67 | 894,405.31 | 2,691.64 | 0.00 |
| **Totals for Cusip** | | | | | **895,000.00** | **900,175.28** | **891,713.67** | **894,405.31** | **2,691.64** | **0.00** |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 03/03/2017 | 1,235,000.00 | 1,241,209.35 | 1,235,771.87 | 1,223,277.15 | 0.00 | (12,494.72) |
| **Totals for Cusip** | | | | | **1,235,000.00** | **1,241,209.35** | **1,235,771.87** | **1,223,277.15** | **0.00** | **(12,494.72)** |
| 912828R28 | US TREASURY N B | 1.62% | 04/30/2023 | 06/12/2018 | 25,000.00 | 23,640.62 | 23,640.62 | 24,106.45 | 465.83 | 0.00 |
| **Totals for Cusip** | | | | | **25,000.00** | **23,640.62** | **23,640.62** | **24,106.45** | **465.83** | **0.00** |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/06/2018 | 360,000.00 | 353,643.75 | 353,643.75 | 356,723.44 | 3,079.69 | 0.00 |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/07/2018 | 1,260,000.00 | 1,236,965.63 | 1,236,965.63 | 1,248,532.03 | 11,566.40 | 0.00 |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 09/25/2018 | 16,800,000.00 | 16,437,093.75 | 16,437,093.75 | 16,647,093.79 | 210,000.04 | 0.00 |
| **Totals for Cusip** | | | | | **18,420,000.00** | **18,027,703.13** | **18,027,703.13** | **18,252,349.26** | **224,646.13** | **0.00** |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/18/2018 | 510,000.00 | 495,847.51 | 495,847.51 | 503,943.75 | 8,096.24 | 0.00 |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/24/2018 | 610,000.00 | 594,836.60 | 594,836.60 | 602,756.25 | 7,919.65 | 0.00 |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/22/2018 | 510,000.00 | 495,660.91 | 495,660.91 | 503,943.75 | 8,282.84 | 0.00 |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/22/2018 | 515,000.00 | 500,596.09 | 500,596.09 | 508,884.38 | 8,288.29 | 0.00 |
| **Totals for Cusip** | | | | | **2,145,000.00** | **2,086,941.11** | **2,086,941.11** | **2,119,528.13** | **32,587.02** | **0.00** |
| 9128337F1 | US TREASURY STRIP | 0.00% | 02/15/2037 | 12/24/2015 | 10,190,000.00 | 5,487,824.50 | 6,065,792.54 | 5,989,233.44 | 0.00 | (76,559.10) |
| **Totals for Cusip** | | | | | **10,190,000.00** | **5,487,824.50** | **6,065,792.54** | **5,989,233.44** | **0.00** | **(76,559.10)** |
| 912833RY8 | US TREASURY STRIP | 0.00% | 02/15/2028 | 02/03/2015 | 13,720,000.00 | 10,353,935.20 | 10,628,475.42 | 10,656,216.02 | 27,740.60 | 0.00 |
| **Totals for Cusip** | | | | | **13,720,000.00** | **10,353,935.20** | **10,628,475.42** | **10,656,216.02** | **27,740.60** | **0.00** |
| 912833WQ9 | US TREASURY STRIP | 0.00% | 05/15/2028 | 02/03/2015 | 6,865,000.00 | 5,115,508.38 | 5,287,450.12 | 5,288,263.69 | 813.57 | 0.00 |
| **Totals for Cusip** | | | | | **6,865,000.00** | **5,115,508.38** | **5,287,450.12** | **5,288,263.69** | **813.57** | **0.00** |
| 912833XN5 | US TREASURY STRIP | 0.00% | 02/15/2029 | 02/03/2015 | 6,865,000.00 | 5,003,649.21 | 5,164,803.46 | 5,162,836.29 | 0.00 | (1,967.17) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **6,865,000.00** | **5,003,649.21** | **5,164,803.46** | **5,162,836.29** | **0.00** | **(1,967.17)** |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 03/27/2015 | 14,170,000.00 | 10,158,189.60 | 10,596,484.28 | 10,563,422.13 | 0.00 | (33,062.15) |
| | **Totals for Cusip** | | | | **14,170,000.00** | **10,158,189.60** | **10,596,484.28** | **10,563,422.13** | **0.00** | **(33,062.15)** |
| | **Totals for US Govt Bonds** | | | | **173,395,000.00** | **147,414,080.31** | **149,973,185.15** | **150,053,256.86** | **836,316.16** | **(756,244.45)** |
| | **Totals for 8217 EBIA (PRU WCT)** | | | | 2,480,815,468 | 2,378,681,029 | 2,414,443,442 | 2,355,627,014 | 9,279,364 | (68,095,791) |
| | | | | Add cash due from broker | | 7,792,840 | | 7,792,840 | | |
| | | | | Total | | 2,422,236,282 | | 2,363,419,854 | | |



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# Appendix V

**9032-MORISA**
**Schedule of Assets Held for Investment Purposes at End of Plan Year**

| MORTGAGES<br>Loan # | Name | Interest Rate | Maturity Date | 12/31/2017 Current Market | 12/31/2018 Current Market | Unrealized Market Value Gain | Unrealized Market Value Loss |
|---|---|---|---|---|---|---|---|
| 6102253 | Lowes Home Improvement | 7.30% | 12/15/2018 | 739,790 | | - | 739,790 |
| 6104923 | The Walk | 7.65% | 12/15/2024 | 9,315,980 | 8,870,396 | - | 445,584 |
| 6106765 | The Walk (Supplemental) | 7.23% | 12/15/2024 | 3,013,864 | 2,875,416 | - | 138,449 |
| 6108202 | 11204 Norwalk Blvd. | 7.25% | 10/5/2019 | 12,743,275 | 11,987,891 | - | 755,384 |
| | Total Mortgages | | | $ 25,812,909 | $ 23,733,703 | $ - | $ 2,079,207 |
| | Cash and Cash Equivalents | | | 931,384 | 928,824 | | |
| | Other Net Assets | | | (647,212) | (676,532) | | |
| | **GRAND TOTAL** | | | **$ 26,097,082** | **$ 23,985,994** | **$ -** | **$ 2,079,207** |

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# Appendix VI

Form_5500_WCOT_2018 -_Anthony_version 5-2-19.xls

**WCT - WCOT**
**Schedule of Assets Held for Investment Purposes at End of Plan Year**

| | | NAME | Prior Market/Cost (Acquisition Cost) | 12/31/2018 Current Market | Market Value Gain | Market Value Loss | BEG BV Cost/Principal | END BV Cost/Principal | Book Value Increase | Book Value Decrease | Net Unrealized Gain | Net Unrealized (Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 165301 | | City Base Landing | - | - | - | - | - | - | - | - | - | - |
| 194001 | | Dulles Corner II | 6,230,000 | 6,400,000 | 170,000 | - | 13,191,876 | 13,191,876 | - | - | 170,000 | - |
| 412601 | | Harborview Point | - | - | - | - | - | - | - | - | - | - |
| 173401 | | Florin Associates LLC | - | - | - | - | - | - | - | - | - | - |
| 455701 | | Penn 95 | - | - | - | - | - | - | - | - | - | - |
| 459001 | | Bridgepoint Northlake | - | - | - | - | - | - | - | - | - | - |
| **Total Real Estate Owned** | | | $ 6,230,000 | $ 6,400,000 | $ 170,000 | $ - | $ 13,191,876 | $ 13,191,876 | $ - | $ - | $ 170,000 | $ - |
| 106200-106217 | | Extra Space Storage | 65,708,681 | 80,595,086 | 14,886,405 | - | 3,625,261 | 3,625,261 | - | (0) | 14,648,086 | - |
| 114901 | | Acorn Park | 58,941,104 | 66,211,461 | 7,270,357 | - | 32,396,589 | 37,430,223 | 5,033,635 | - | 2,236,723 | - |
| 170201 | | ESS WCOT LLC | - | - | - | - | - | - | - | - | - | 28,824 |
| 173301 | | 5900 Wilshire | 69,762,275 | 80,366,245 | 10,603,970 | - | 25,182,375 | 29,290,058 | 4,107,683 | - | 6,496,287 | - |
| 191601 | | PK3 Holdings LLC | **56,110,409** | 52,978,876 | - | (3,131,534) | 115,034,229 | 58,740,899 | - | (56,293,331) | (217,023) | - |
| 196701 | | Extra Space West II | 64,336,932 | 71,436,467 | 7,099,535 | - | 24,877,883 | 25,221,281 | 343,398 | - | 6,756,137 | - |
| 154701 | (1) | Morris Corp Center V | 2,926,240 | 3,044,423 | 118,182 | - | 11,753,548 | 12,177,929 | 424,381 | - | - | 306,199 |
| 410702 | | Dulles View Office | | 172,378 | 172,378 | - | - | - | - | - | - | - |
| 165101 | | Georgia -Pacific Site | 44,324,712 | 39,434,449 | - | (4,890,263) | 24,256,313 | 24,947,597 | 691,284 | - | - | 5,581,547 |
| 165102 | | Georgia -Pacific Site 2 | 8,146,765 | 5,190,977 | - | (2,955,787) | 12,072,577 | 11,616,789 | - | (455,787) | - | 2,500,000 |
| 155502 | | Riverview Valley Forge | 41,987,122 | 40,548,754 | - | (1,438,368) | 47,149,711 | 49,509,326 | 2,359,615 | - | - | 3,797,983 |
| 184202 | | Alexan Vaught Ranch | 668,042 | - | - | (668,042) | 668,042 | - | - | (668,042) | - | - |
| 410802 | | 3900 San Clemente JV | 32,030 | 1,123 | - | (30,907) | 32,030 | 1,123 | - | (30,907) | - | - |
| 420702 | | Sanatoga Springs - JV | 11,341,301 | 6,796,733 | - | (4,544,568) | 25,088,467 | 25,183,899 | 95,432 | - | - | 4,640,000 |
| 425103 | | Mcbee Condo | - | - | - | - | - | - | - | - | - | - |
| 451301 | | The Vintage on Selby - Retail | - | - | - | - | - | - | - | - | - | - |
| 451302 | | The Vintage on Selby - Residential | - | - | - | - | - | - | - | - | - | - |
| 457001 | | Broadstone North Park | 18,787,532 | 23,090,463 | 4,302,931 | - | 18,765,914 | 18,620,443 | - | (145,471) | 4,448,402 | - |
| 457301 | | Courts at Manassas | 12,391,771 | 12,791,941 | 400,170 | - | 11,046,951 | 11,061,225 | 14,274 | - | 385,896 | - |
| 459201 | | Modera on the Hudson | 48,220,584 | 62,623,499 | 14,402,915 | - | 35,870,502 | 38,413,010 | 2,542,507 | - | 11,860,407 | - |
| 455501 | | Falls Church | 29,867,359 | 32,364,347 | 2,496,988 | - | 17,899,127 | 18,005,918 | 106,791 | - | 2,390,197 | - |
| **Total Real Estate Partnerships** | | | $ 533,552,860 | $ 577,647,221 | $ 61,753,831 | $ (17,659,470) | $ 405,719,521 | $ 363,844,982 | $ 15,719,000 | $ (57,593,539) | $ 49,005,113 | $ 16,854,553 |
| 172901 | | 247 W. 46th Street | 760,950 | 758,689 | - | (2,261) | - | - | - | - | - | 2,261 |
| **Total Forward Contracts With Conditions Waived** | | | $ 760,950 | $ 758,689 | $ - | $ (2,261) | $ - | $ - | $ - | $ - | $ - | $ 2,261 |
| Cash and Cash Equivalents | | | $ 10,484,565 | $ 9,165,344 | | | $ 10,484,565 | $ 9,165,344 | | | | |
| Other Net Assets | | | $ 566,488 | $ 1,526,152 | | | $ 566,488 | $ 1,526,154 | | | | |
| | | GRAND TOTAL | $ 551,594,863 | $ 595,497,407 | $ 61,923,831 | $ (17,661,731) | $ 429,962,450 | $ 387,728,357 | $ 15,719,000 | $ (57,593,539) | $ 49,175,113 | $ 16,856,814 |

Hldgs per FS

# Appendix VII

Analytic

| (a) Identity of issue, borrower, lessor or similar party | (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value: Asset type | (c) Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 247,949.28 | 1.0000 | 247,949.28 | 247,949.28 |
| CASH | CASH & CASH EQUIVALENTS | | | -1,383.00 | -1,383.00 |
| | | Analytic Total | | 246,566.28 | 246,566.48 |

# Appendix VIII

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 1.147% 12/31/2049 DD 11/01/01 | 7,214,064.680 | 1.0000 | 7,214,064.68 | 7,214,064.68 |
| CASH | CASH & CASH EQUIVALENTS | | | 1.0000 | 133.94 | 133.94 |
| CASH - BROKER | CASH & CASH EQUIVALENTS | | | 1.0000 | (215,727.78) | (215,727.78) |
| NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | | 1.0000 | 43,363.99 | 41,187.29 |
| NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | | 1.0000 | 49,370.33 | 49,530.30 |
| NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | | 1.0000 | 34,751.72 | 33,524.40 |
| NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | | 1.0000 | 1,412,929.51 | 1,409,176.60 |
| NON-BASE CURRENCY - BROKER | CASH & CASH EQUIVALENTS | | | 1.0000 | 36,385.24 | 36,458.30 |
| NON-BASE CURRENCY - BROKER | CASH & CASH EQUIVALENTS | | | 1.0000 | 9,188.79 | 9,243.39 |
| 5Y-10Y CMS CAP | EQUITY | CALL JAN 19 000.115 ED 012519 | 47,770,000.000 | 0.0333 | 10,270.55 | 1,591,935.25 |
| 5Y-30Y CMS CAP 02/28/19 | EQUITY | CALL FEB 19 000.205 ED 022819 | 19,000,000.000 | 0.0010 | 5,225.00 | 18,240.00 |
| ABBOTT LABORATORIES | FIXED INCOME SECURITIES | 2.950% 03/15/2025 DD 03/10/15 | 415,000.000 | 96.1970 | 393,274.75 | 399,217.55 |
| ABBOTT LABORATORIES | FIXED INCOME SECURITIES | 3.400% 11/30/2023 DD 11/22/16 | 224,000.000 | 99.6950 | 222,181.12 | 223,316.80 |
| ABBOTT LABORATORIES | FIXED INCOME SECURITIES | 3.750% 11/30/2026 DD 11/22/16 | 92,000.000 | 98.7600 | 91,845.44 | 90,859.20 |
| ABBOTT LABORATORIES | FIXED INCOME SECURITIES | 3.875% 09/15/2025 DD 03/15/17 | 30,000.000 | 101.2590 | 30,735.30 | 30,377.70 |
| ABBOTT LABORATORIES | FIXED INCOME SECURITIES | 4.750% 04/15/2043 DD 10/15/16 | 35,000.000 | 103.7010 | 35,506.80 | 36,295.35 |
| ABBVIE INC | FIXED INCOME SECURITIES | 4.400% 11/06/2042 DD 05/06/13 | 32,000.000 | 87.9410 | 31,435.21 | 28,141.12 |
| ABBVIE INC | FIXED INCOME SECURITIES | 3.600% 05/14/2025 DD 05/14/15 | 1,040,000.000 | 95.9190 | 1,035,289.75 | 997,557.60 |
| ABBVIE INC | FIXED INCOME SECURITIES | 4.700% 05/14/2045 DD 05/14/15 | 100,000.000 | 90.9410 | 99,616.40 | 90,941.00 |
| ABBVIE INC | FIXED INCOME SECURITIES | 2.300% 05/14/2021 DD 05/12/16 | 255,000.000 | 97.6570 | 246,814.50 | 249,025.35 |
| ABBVIE INC | FIXED INCOME SECURITIES | 3.750% 11/14/2023 DD 09/18/18 | 60,000.000 | 99.4950 | 59,343.00 | 59,697.00 |
| ABBVIE INC | FIXED INCOME SECURITIES | 4.875% 11/14/2048 DD 09/18/18 | 55,000.000 | 93.3000 | 50,677.55 | 51,315.00 |
| ABN AMRO BANK NV 144A | FIXED INCOME SECURITIES | 2.650% 01/19/2021 DD 01/19/18 | 360,000.000 | 98.5610 | 353,138.40 | 354,819.60 |
| ABN AMRO BANK NV 144A | FIXED INCOME SECURITIES | 3.400% 08/27/2021 DD 08/28/18 | 700,000.000 | 99.7980 | 699,489.00 | 698,586.00 |
| ACTIVISION BLIZZARD INC | FIXED INCOME SECURITIES | 2.300% 09/15/2021 DD 03/15/17 | 380,000.000 | 97.3890 | 367,332.90 | 370,078.20 |
| ACTIVISION BLIZZARD INC | FIXED INCOME SECURITIES | 3.400% 09/15/2026 DD 03/15/17 | 535,000.000 | 93.9280 | 509,414.50 | 502,514.80 |
| ACTIVISION BLIZZARD INC | FIXED INCOME SECURITIES | 3.400% 06/15/2027 DD 05/26/17 | 380,000.000 | 94.2170 | 365,480.20 | 358,024.60 |
| AEP TEXAS INC | FIXED INCOME SECURITIES | 2.400% 10/01/2022 DD 09/22/17 | 140,000.000 | 96.9750 | 139,756.40 | 135,765.00 |
| AEP TEXAS INC 144A | FIXED INCOME SECURITIES | 3.850% 10/01/2025 DD 09/18/15 | 110,000.000 | 99.7470 | 109,442.30 | 109,721.70 |
| AEP TRANSMISSION CO LLC | FIXED INCOME SECURITIES | 4.250% 09/15/2048 DD 09/07/18 | 230,000.000 | 100.7600 | 229,958.60 | 231,748.00 |
| AERCAP IRELAND CAPITAL DAC / A | FIXED INCOME SECURITIES | 4.250% 07/01/2020 DD 06/25/15 | 1,066,000.000 | 100.2380 | 1,090,584.84 | 1,068,537.08 |
| AETNA INC | FIXED INCOME SECURITIES | 2.750% 11/15/2022 DD 11/07/12 | 145,000.000 | 95.9370 | 141,718.65 | 139,108.65 |
| AETNA INC | FIXED INCOME SECURITIES | 4.125% 11/15/2042 DD 11/07/12 | 15,000.000 | 86.5690 | 14,768.55 | 12,985.35 |
| AETNA INC | FIXED INCOME SECURITIES | 3.500% 11/15/2024 DD 11/10/14 | 81,000.000 | 96.6860 | 80,478.83 | 78,315.66 |
| AETNA INC | FIXED INCOME SECURITIES | 2.800% 06/15/2023 DD 06/09/16 | 30,000.000 | 95.1010 | 30,566.10 | 28,530.30 |
| AETNA INC | FIXED INCOME SECURITIES | 3.875% 08/15/2047 DD 08/10/17 | 40,000.000 | 84.6640 | 39,872.80 | 33,865.60 |
| AGILENT TECHNOLOGIES INC | FIXED INCOME SECURITIES | 3.200% 10/01/2022 DD 09/13/12 | 250,000.000 | 98.7920 | 244,632.50 | 246,980.00 |
| AGILENT TECHNOLOGIES INC | FIXED INCOME SECURITIES | 3.050% 09/22/2026 DD 09/22/16 | 25,000.000 | 92.5380 | 23,258.25 | 23,134.50 |
| AIR CANADA 2017-1 CLASS B 144A | FIXED INCOME SECURITIES | 3.700% 07/15/2027 DD 12/21/17 | 1,000.000 | 94.8700 | 951.57 | 948.70 |
| AIR LEASE CORP | FIXED INCOME SECURITIES | 3.625% 04/01/2027 DD 03/08/17 | 25,000.000 | 89.4380 | 24,560.25 | 22,359.50 |
| AIR LEASE CORP | FIXED INCOME SECURITIES | 3.875% 07/03/2023 DD 06/18/18 | 60,000.000 | 98.4210 | 59,378.40 | 59,052.60 |
| ALABAMA POWER CO | FIXED INCOME SECURITIES | 5.200% 06/01/2041 DD 05/24/11 | 53,000.000 | 107.9920 | 61,723.18 | 57,235.76 |
| ALABAMA POWER CO | FIXED INCOME SECURITIES | 3.850% 12/01/2042 DD 12/05/12 | 100,000.000 | 93.0960 | 102,890.00 | 93,096.00 |
| ALABAMA POWER CO | FIXED INCOME SECURITIES | 4.150% 08/15/2044 DD 08/26/14 | 190,000.000 | 97.8340 | 187,362.80 | 185,884.60 |
| ALABAMA POWER CO | FIXED INCOME SECURITIES | 3.750% 03/01/2045 DD 03/11/15 | 51,000.000 | 92.2300 | 44,991.69 | 47,037.30 |
| ALABAMA POWER CO | FIXED INCOME SECURITIES | 3.700% 12/01/2047 DD 11/08/17 | 55,000.000 | 91.1630 | 49,292.10 | 50,139.65 |
| ALABAMA POWER CO | FIXED INCOME SECURITIES | 4.300% 07/15/2048 DD 06/28/18 | 110,000.000 | 100.1610 | 109,171.70 | 110,177.10 |
| ALIBABA GROUP HOLDING LTD | FIXED INCOME SECURITIES | 4.400% 12/06/2057 DD 12/06/17 | 340,000.000 | 90.0790 | 339,364.20 | 306,268.60 |
| ALLERGAN FUNDING SCS | FIXED INCOME SECURITIES | 3.850% 06/15/2024 DD 06/19/14 | 105,000.000 | 98.6300 | 107,148.30 | 103,561.50 |
| ALLERGAN FUNDING SCS | FIXED INCOME SECURITIES | 3.450% 03/15/2022 DD 03/12/15 | 420,000.000 | 98.4040 | 431,090.42 | 413,296.80 |
| ALLERGAN FUNDING SCS | FIXED INCOME SECURITIES | 3.800% 03/15/2025 DD 03/12/15 | 308,000.000 | 97.6220 | 296,088.23 | 300,675.76 |
| ALLERGAN SALES LLC 144A | FIXED INCOME SECURITIES | 5.000% 12/15/2021 DD 12/10/13 | 1,035,000.000 | 102.8900 | 1,135,912.50 | 1,064,911.50 |
| ALLIANT ENERGY FINANCE LL 144A | FIXED INCOME SECURITIES | 3.750% 06/15/2023 DD 06/12/18 | 75,000.000 | 100.6170 | 74,962.50 | 75,462.75 |
| ALTRIA GROUP INC | FIXED INCOME SECURITIES | 2.850% 08/09/2022 DD 08/09/12 | 650,000.000 | 95.9980 | 633,514.00 | 623,987.00 |
| ALTRIA GROUP INC | FIXED INCOME SECURITIES | 2.950% 05/02/2023 DD 05/02/13 | 300,000.000 | 95.1290 | 287,982.00 | 285,387.00 |
| ALTRIA GROUP INC | FIXED INCOME SECURITIES | 5.375% 01/31/2044 DD 10/31/13 | 280,000.000 | 93.2470 | 282,737.45 | 261,091.60 |
| AMAZON.COM INC | FIXED INCOME SECURITIES | 4.800% 12/05/2034 DD 12/05/14 | 138,000.000 | 107.1140 | 161,559.50 | 147,817.32 |
| AMAZON.COM INC | FIXED INCOME SECURITIES | 4.250% 08/22/2057 DD 02/22/18 | 190,000.000 | 97.1640 | 188,445.80 | 184,611.60 |
| AMEREN ILLINOIS CO | FIXED INCOME SECURITIES | 3.800% 05/15/2028 DD 05/22/18 | 70,000.000 | 101.7280 | 69,937.00 | 71,209.60 |
| AMERICAN AIRLINES 2015-1 CLASS | FIXED INCOME SECURITIES | 3.375% 11/01/2028 DD 03/16/15 | 691,449.700 | 95.0340 | 691,449.70 | 657,112.31 |
| AMERICAN AIRLINES 2015-1 CLASS | FIXED INCOME SECURITIES | 3.700% 11/01/2024 DD 03/16/15 | 10,210.589 | 96.4200 | 9,876.19 | 9,845.05 |
| AMERICAN AIRLINES 2015-2 CLASS | FIXED INCOME SECURITIES | 4.400% 03/22/2025 DD 09/24/15 | 214,132.175 | 98.0700 | 211,691.07 | 209,999.42 |
| AMERICAN AIRLINES 2016-1 CLASS | FIXED INCOME SECURITIES | 5.250% 07/15/2025 DD 01/19/16 | 15,884.428 | 102.9390 | 16,121.74 | 16,351.27 |
| AMERICAN AIRLINES 2017-1 CLASS | FIXED INCOME SECURITIES | 4.950% 08/15/2026 DD 01/13/17 | 30,712.500 | 100.2700 | 30,731.42 | 30,795.42 |
| AMERICAN AIRLINES 2017-2 CLASS | FIXED INCOME SECURITIES | 3.700% 04/15/2027 DD 10/05/17 | 23,736.173 | 96.7230 | 22,871.46 | 22,958.34 |
| AMERICAN EXPRESS CO | FIXED INCOME SECURITIES | 3.700% 08/03/2023 DD 08/03/18 | 360,000.000 | 100.2890 | 359,625.60 | 361,040.40 |
| AMERICAN EXPRESS CREDIT AC 6 A | FIXED INCOME SECURITIES | 2.040% 05/15/2023 DD 10/30/17 | 1,789,000.000 | 98.4580 | 1,788,730.40 | 1,761,413.62 |
| AMERICAN EXPRESS CREDIT CORP | FIXED INCOME SECURITIES | 2.375% 05/26/2020 DD 05/26/15 | 150,000.000 | 98.9510 | 148,182.00 | 148,426.50 |
| AMERICAN EXPRESS CREDIT CORP | FIXED INCOME SECURITIES | 2.600% 09/14/2020 DD 09/14/15 | 145,000.000 | 98.9770 | 144,040.10 | 143,516.65 |
| AMERICAN HONDA FINANCE CORP | FIXED INCOME SECURITIES | 2.900% 02/16/2024 DD 02/16/17 | 130,000.000 | 96.8180 | 124,703.80 | 125,863.40 |
| AMERICAN INTERNATIONAL GROUP I | FIXED INCOME SECURITIES | 4.375% 01/15/2055 DD 01/15/15 | 235,000.000 | 83.0160 | 209,239.30 | 195,087.60 |
| AMERICAN INTERNATIONAL GROUP I | FIXED INCOME SECURITIES | VAR RT 04/01/2048 DD 03/26/18 | 210,000.000 | 87.0000 | 210,000.00 | 182,700.00 |
| AMERICREDIT AUTOMOBILE R 1 A2A | FIXED INCOME SECURITIES | 2.710% 07/19/2021 DD 05/23/18 | 925,020.860 | 99.8260 | 924,991.81 | 923,411.32 |
| AMGEN INC | FIXED INCOME SECURITIES | 2.125% 05/01/2020 DD 05/01/15 | 23,000.000 | 98.6680 | 22,677.19 | 22,693.64 |
| AMGEN INC | FIXED INCOME SECURITIES | 4.563% 06/15/2048 DD 12/15/16 | 204,000.000 | 95.7660 | 209,813.99 | 195,362.64 |
| AMGEN INC | FIXED INCOME SECURITIES | 4.663% 06/15/2051 DD 12/15/16 | 179,000.000 | 94.2190 | 185,753.67 | 168,652.01 |
| AMGEN INC | FIXED INCOME SECURITIES | 2.200% 05/11/2020 DD 05/11/17 | 170,000.000 | 98.7390 | 170,452.20 | 167,856.30 |
| ANADARKO PETROLEUM CORP | FIXED INCOME SECURITIES | 7.730% 09/15/2096 DD 09/20/96 | 290,000.000 | 113.7140 | 333,500.00 | 329,770.60 |
| ANALOG DEVICES INC | FIXED INCOME SECURITIES | 3.900% 12/15/2025 DD 12/14/15 | 250,000.000 | 98.1340 | 244,572.50 | 245,335.00 |
| ANALOG DEVICES INC | FIXED INCOME SECURITIES | 5.300% 12/15/2045 DD 12/14/15 | 10,000.000 | 105.1940 | 11,792.60 | 10,519.40 |
| ANALOG DEVICES INC | FIXED INCOME SECURITIES | 3.500% 12/05/2026 DD 12/05/16 | 160,000.000 | 95.7110 | 158,985.60 | 153,137.60 |
| ANALOG DEVICES INC | FIXED INCOME SECURITIES | 4.500% 12/05/2036 DD 12/05/16 | 88,000.000 | 94.4160 | 93,351.28 | 83,086.08 |
| ANALOG DEVICES INC | FIXED INCOME SECURITIES | 2.850% 03/12/2020 DD 03/12/18 | 155,000.000 | 99.6490 | 154,700.85 | 154,455.95 |
| ANDEAVOR LOGISTICS LP | FIXED INCOME SECURITIES | VAR RT 12/31/2049 DD 12/01/17 | 700,000.000 | 89.0000 | 700,000.00 | 623,000.00 |
| ANDEAVOR LOGISTICS LP / TESORO | FIXED INCOME SECURITIES | 6.250% 10/15/2022 DD 10/15/15 | 181,000.000 | 102.0000 | 191,185.35 | 184,620.00 |
| ANDEAVOR LOGISTICS LP / TESORO | FIXED INCOME SECURITIES | 6.375% 05/01/2024 DD 05/12/16 | 350,000.000 | 103.2500 | 366,187.50 | 361,375.00 |
| ANDEAVOR LOGISTICS LP / TESORO | FIXED INCOME SECURITIES | 5.250% 01/15/2025 DD 12/02/16 | 2,335,000.000 | 101.7970 | 2,403,987.50 | 2,376,959.95 |
| ANGLO AMERICAN CAPITAL PL 144A | FIXED INCOME SECURITIES | 3.625% 09/11/2024 DD 09/11/17 | 235,000.000 | 94.5250 | 223,421.55 | 222,133.75 |
| ANHEUSER-BUSCH COS LLC / 144A | FIXED INCOME SECURITIES | 4.700% 02/01/2036 DD 08/01/18 | 860,000.000 | 92.7400 | 828,954.00 | 797,564.00 |
| ANHEUSER-BUSCH COS LLC / 144A | FIXED INCOME SECURITIES | 4.900% 02/01/2046 DD 08/01/18 | 549,000.000 | 92.7390 | 522,658.98 | 509,137.11 |
| ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 2.625% 01/17/2023 DD 01/17/13 | 269,000.000 | 95.1780 | 254,209.63 | 256,028.82 |
| ANHEUSER-BUSCH INBEV WORLDWIDE | FIXED INCOME SECURITIES | 2.500% 07/15/2022 DD 07/16/12 | 45,000.000 | 95.4790 | 42,975.45 | 42,965.55 |
| ANHEUSER-BUSCH INBEV WORLDWIDE | FIXED INCOME SECURITIES | 4.750% 04/15/2058 DD 04/04/18 | 190,000.000 | 87.0230 | 188,816.30 | 165,343.70 |
| ANTHEM INC | FIXED INCOME SECURITIES | 3.125% 05/15/2022 DD 05/07/12 | 65,000.000 | 98.5310 | 64,028.90 | 64,045.15 |
| ANTHEM INC | FIXED INCOME SECURITIES | 3.500% 08/15/2024 DD 08/12/14 | 60,000.000 | 98.0870 | 58,060.65 | 58,852.20 |
| AON CORP | FIXED INCOME SECURITIES | 4.500% 12/15/2028 DD 12/03/18 | 140,000.000 | 101.2310 | 139,629.00 | 141,723.40 |
| AON PLC | FIXED INCOME SECURITIES | 4.450% 05/24/2043 DD 05/24/13 | 168,000.000 | 90.6700 | 160,547.52 | 152,325.60 |
| AON PLC | FIXED INCOME SECURITIES | 4.600% 06/14/2044 DD 05/28/14 | 122,000.000 | 95.3510 | 122,200.08 | 116,328.22 |
| AON PLC | FIXED INCOME SECURITIES | 4.750% 05/15/2045 DD 05/20/15 | 105,000.000 | 98.1220 | 104,667.15 | 103,028.10 |

BlackRock Asset Management

| Identity of issue, borrower, lessor or similar party (a) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (b) | (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| AON PLC | FIXED INCOME SECURITIES | 3.875% 12/15/2025 DD 03/01/16 | 220,000.000 | 98.6810 | 219,938.40 | 217,098.20 |
| APACHE CORP | FIXED INCOME SECURITIES | 5.100% 09/01/2040 DD 08/20/10 | 78,000.000 | 90.5740 | 72,056.50 | 70,647.72 |
| APACHE CORP | FIXED INCOME SECURITIES | 4.750% 04/15/2043 DD 04/09/12 | 5,000.000 | 85.7760 | 4,908.07 | 4,288.80 |
| APPLE INC | FIXED INCOME SECURITIES | 3.850% 05/04/2043 DD 05/03/13 | 265,000.000 | 94.6980 | 253,383.10 | 250,949.70 |
| APPLE INC | FIXED INCOME SECURITIES | 3.450% 02/09/2045 DD 02/09/15 | 595,000.000 | 88.5470 | 534,628.15 | 526,854.65 |
| APPLE INC | FIXED INCOME SECURITIES | 4.650% 02/23/2046 DD 02/23/16 | 220,000.000 | 105.8540 | 244,457.00 | 232,878.80 |
| APPLE INC | FIXED INCOME SECURITIES | 3.850% 08/04/2046 DD 08/04/16 | 210,000.000 | 92.9980 | 208,451.88 | 195,295.80 |
| APPLIED MATERIALS INC | FIXED INCOME SECURITIES | 3.900% 10/01/2025 DD 09/24/15 | 210,000.000 | 100.6310 | 210,695.10 | 211,325.10 |
| APPLIED MATERIALS INC | FIXED INCOME SECURITIES | 3.300% 04/01/2027 DD 03/31/17 | 70,000.000 | 95.9460 | 65,928.90 | 67,162.20 |
| APPLIED MATERIALS INC | FIXED INCOME SECURITIES | 4.350% 04/01/2047 DD 03/31/17 | 170,000.000 | 97.7690 | 161,116.50 | 166,207.30 |
| APTIV CORP | FIXED INCOME SECURITIES | 4.150% 03/15/2024 DD 03/03/14 | 44,000.000 | 100.1000 | 47,262.41 | 44,044.00 |
| APTIV PLC | FIXED INCOME SECURITIES | 4.400% 10/01/2046 DD 09/20/16 | 12,000.000 | 87.2810 | 12,084.16 | 10,473.72 |
| ARES CAPITAL CORP | FIXED INCOME SECURITIES | 4.250% 03/01/2025 DD 01/11/18 | 520,000.000 | 95.2110 | 518,029.20 | 495,097.20 |
| ASTRAZENECA PLC | FIXED INCOME SECURITIES | 2.375% 06/12/2022 DD 06/12/17 | 90,000.000 | 95.9230 | 89,713.80 | 86,330.70 |
| AT&T INC | FIXED INCOME SECURITIES | 4.350% 06/15/2045 DD 06/15/13 | 785,000.000 | 84.5070 | 679,862.10 | 663,379.95 |
| AT&T INC | FIXED INCOME SECURITIES | 4.800% 06/15/2044 DD 06/10/14 | 72,000.000 | 89.6310 | 73,469.52 | 64,534.32 |
| AT&T INC | FIXED INCOME SECURITIES | 4.300% 02/15/2030 DD 08/15/18 | 1,652,000.000 | 94.4990 | 1,659,988.43 | 1,561,123.48 |
| AT&T INC 144A | FIXED INCOME SECURITIES | 0.000% 11/27/2022 DD 11/27/07 | 1,000,000.000 | 86.6760 | 851,640.00 | 866,760.00 |
| AUSTRALIA & NEW ZEALAND BANKIN | FIXED INCOME SECURITIES | 2.550% 11/23/2021 DD 11/23/16 | 380,000.000 | 97.8990 | 370,370.80 | 372,016.20 |
| AUSTRALIA & NEW ZEALAND BANKIN | FIXED INCOME SECURITIES | 2.250% 11/09/2020 DD 11/09/17 | 350,000.000 | 98.4240 | 343,406.00 | 344,484.00 |
| AUTODESK INC | FIXED INCOME SECURITIES | 3.500% 06/15/2027 DD 06/08/17 | 115,000.000 | 93.4700 | 114,277.80 | 107,490.50 |
| AVNET INC | FIXED INCOME SECURITIES | 4.625% 04/15/2026 DD 03/29/16 | 30,000.000 | 97.7030 | 31,157.70 | 29,310.90 |
| BAE SYSTEMS HOLDINGS INC 144A | FIXED INCOME SECURITIES | 3.800% 10/07/2024 DD 10/07/14 | 155,000.000 | 99.7970 | 152,899.75 | 154,685.35 |
| BAE SYSTEMS HOLDINGS INC 144A | FIXED INCOME SECURITIES | 2.850% 12/15/2020 DD 12/10/15 | 120,000.000 | 98.6830 | 118,341.60 | 118,419.60 |
| BAE SYSTEMS HOLDINGS INC 144A | FIXED INCOME SECURITIES | 3.850% 12/15/2025 DD 12/10/15 | 275,000.000 | 99.1430 | 271,764.75 | 272,643.25 |
| BAKER HUGHES A GE CO LLC | FIXED INCOME SECURITIES | 3.200% 08/15/2021 DD 02/15/12 | 405,000.000 | 98.8450 | 407,369.25 | 400,322.25 |
| BALTIMORE GAS & ELECTRIC CO | FIXED INCOME SECURITIES | 3.750% 08/15/2047 DD 08/24/17 | 400,000.000 | 91.6980 | 396,796.00 | 366,792.00 |
| BALTIMORE GAS & ELECTRIC CO | FIXED INCOME SECURITIES | 4.250% 09/15/2048 DD 09/20/18 | 30,000.000 | 99.3060 | 29,260.50 | 29,791.80 |
| BAMLL COMMERCIAL M SCH AL 144A | FIXED INCOME SECURITIES | VAR RT 11/15/2032 DD 12/15/17 | 920,000.000 | 98.5678 | 920,000.00 | 906,823.76 |
| BANCO SANTANDER SA | FIXED INCOME SECURITIES | 3.848% 04/12/2023 DD 04/12/18 | 200,000.000 | 97.1660 | 200,000.00 | 194,332.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.000% 04/01/2024 DD 04/01/14 | 1,425,000.000 | 100.5540 | 1,498,789.50 | 1,432,894.50 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.200% 08/26/2024 DD 08/26/14 | 1,060,000.000 | 99.1800 | 1,068,624.02 | 1,051,308.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.000% 01/22/2025 DD 01/22/15 | 260,000.000 | 97.4150 | 254,993.38 | 253,279.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 3.875% 08/01/2025 DD 07/30/15 | 180,000.000 | 98.9260 | 186,388.20 | 178,066.80 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 01/20/2028 DD 01/20/17 | 220,000.000 | 97.0100 | 219,259.86 | 213,422.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 04/24/2038 DD 04/24/17 | 110,000.000 | 95.1300 | 110,000.00 | 104,643.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 07/21/2021 DD 07/21/17 | 3,335,000.000 | 98.2110 | 3,286,110.00 | 3,275,336.85 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 10/01/2021 DD 09/18/17 | 160,000.000 | 98.0480 | 160,000.00 | 156,876.80 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 12/20/2028 DD 12/20/17 | 130,000.000 | 93.4150 | 120,049.80 | 121,439.50 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 03/05/2024 DD 03/05/18 | 335,000.000 | 98.7910 | 335,000.00 | 330,949.85 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 03/05/2029 DD 03/05/18 | 750,000.000 | 97.2040 | 724,477.50 | 729,030.00 |
| BANK OF NEW YORK MELLON CORP/T | FIXED INCOME SECURITIES | 3.000% 10/30/2028 DD 10/31/16 | 105,000.000 | 91.8440 | 104,884.50 | 96,436.20 |
| BANK OF NEW YORK MELLON CORP/T | FIXED INCOME SECURITIES | 2.950% 01/29/2023 DD 01/29/18 | 455,000.000 | 98.4260 | 454,308.40 | 447,838.30 |
| BANK OF NEW YORK MELLON CORP/T | FIXED INCOME SECURITIES | 3.300% 08/23/2029 DD 08/23/17 | 200,000.000 | 93.5480 | 200,000.00 | 187,096.00 |
| BANK OF NOVA SCOTIA/THE | FIXED INCOME SECURITIES | 3.125% 04/20/2021 DD 04/20/18 | 625,000.000 | 99.8420 | 623,812.50 | 624,012.50 |
| BARCLAYS BANK PLC | FIXED INCOME SECURITIES | 5.140% 10/14/2020 DD 10/14/10 | 320,000.000 | 101.0820 | 340,357.40 | 323,462.40 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 2.750% 11/08/2019 DD 11/10/14 | 200,000.000 | 99.2720 | 202,022.00 | 198,544.00 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 3.250% 01/12/2021 DD 01/12/16 | 355,000.000 | 97.9300 | 354,787.00 | 347,651.50 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 3.200% 08/10/2021 DD 08/10/16 | 790,000.000 | 97.1850 | 789,494.40 | 767,761.50 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | VAR RT 05/16/2024 DD 05/16/18 | 2,475,000.000 | 97.2250 | 2,440,953.20 | 2,406,318.75 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | VAR RT 05/16/2029 DD 05/16/18 | 500,000.000 | 96.4180 | 497,480.00 | 482,090.00 |
| BAT CAPITAL CORP | FIXED INCOME SECURITIES | 3.557% 08/15/2027 DD 08/15/18 | 345,000.000 | 88.7750 | 345,000.00 | 306,273.75 |
| BAT CAPITAL CORP | FIXED INCOME SECURITIES | 4.540% 08/15/2047 DD 08/15/18 | 253,000.000 | 79.6050 | 246,329.50 | 201,400.65 |
| BAXALTA INC | FIXED INCOME SECURITIES | 4.000% 06/23/2025 DD 12/23/15 | 235,000.000 | 97.7660 | 228,944.05 | 229,750.10 |
| BAXALTA INC | FIXED INCOME SECURITIES | 2.875% 06/23/2020 DD 12/23/15 | 179,000.000 | 99.1070 | 177,419.43 | 177,401.53 |
| BAXALTA INC | FIXED INCOME SECURITIES | 5.250% 06/23/2045 DD 12/23/15 | 5,000.000 | 101.3620 | 4,946.03 | 5,068.10 |
| BAXTER INTERNATIONAL INC | FIXED INCOME SECURITIES | 1.700% 08/15/2021 DD 08/15/16 | 320,000.000 | 95.9400 | 306,044.80 | 307,008.00 |
| BAYER US FINANCE II LLC 144A | FIXED INCOME SECURITIES | 3.375% 07/15/2024 DD 07/15/18 | 381,000.000 | 95.1270 | 371,857.88 | 362,433.87 |
| BAYER US FINANCE II LLC 144A | FIXED INCOME SECURITIES | 4.400% 07/15/2044 DD 07/15/18 | 70,000.000 | 85.5880 | 69,064.80 | 59,911.60 |
| BAYER US FINANCE LLC 144A | FIXED INCOME SECURITIES | 3.375% 10/08/2024 DD 10/08/14 | 354,000.000 | 94.2990 | 342,948.12 | 333,818.46 |
| BB&T CORP | FIXED INCOME SECURITIES | 2.625% 06/29/2020 DD 06/29/15 | 410,000.000 | 99.1050 | 408,015.60 | 406,330.50 |
| BBCMS TRUST 2015- SRCH A1 144A | FIXED INCOME SECURITIES | 3.312% 08/10/2035 DD 12/06/15 | 1,185,000.000 | 98.2530 | 1,184,958.53 | 1,164,298.05 |
| BECTON DICKINSON AND CO | FIXED INCOME SECURITIES | 2.675% 12/15/2019 DD 12/15/14 | 70,000.000 | 99.0490 | 70,000.00 | 69,334.30 |
| BECTON DICKINSON AND CO | FIXED INCOME SECURITIES | 3.734% 12/15/2024 DD 12/15/14 | 51,000.000 | 96.6000 | 51,000.00 | 49,266.00 |
| BECTON DICKINSON AND CO | FIXED INCOME SECURITIES | 3.363% 06/06/2024 DD 06/06/17 | 295,000.000 | 96.0480 | 285,350.55 | 283,341.60 |
| BENCHMARK 2018-B7 MORTGA B7 A4 | FIXED INCOME SECURITIES | 4.510% 05/15/2053 DD 11/01/18 | 348,000.000 | 106.3460 | 358,417.30 | 370,084.08 |
| BERKSHIRE HATHAWAY ENERGY CO | FIXED INCOME SECURITIES | 3.250% 04/15/2028 DD 04/15/18 | 440,000.000 | 95.1270 | 438,376.40 | 418,558.80 |
| BERKSHIRE HATHAWAY INC | FIXED INCOME SECURITIES | 2.750% 03/15/2023 DD 03/15/16 | 120,000.000 | 98.1680 | 119,673.60 | 117,801.60 |
| BERKSHIRE HATHAWAY INC | FIXED INCOME SECURITIES | 3.125% 03/15/2026 DD 03/15/16 | 85,000.000 | 96.9240 | 84,920.10 | 82,385.40 |
| BLACK HILLS CORP | FIXED INCOME SECURITIES | 3.150% 01/15/2027 DD 08/19/16 | 50,000.000 | 93.6150 | 49,069.50 | 46,807.50 |
| BLACK HILLS CORP | FIXED INCOME SECURITIES | 4.350% 05/01/2033 DD 08/17/18 | 15,000.000 | 100.2210 | 14,931.45 | 15,033.15 |
| BMW US CAPITAL LLC 144A | FIXED INCOME SECURITIES | 2.800% 04/11/2026 DD 04/11/16 | 150,000.000 | 91.6690 | 137,721.00 | 137,503.50 |
| BNP PARIBAS SA 144A | FIXED INCOME SECURITIES | 3.375% 01/09/2025 DD 01/09/18 | 595,000.000 | 94.1080 | 593,934.95 | 559,942.60 |
| BOEING CO/THE | FIXED INCOME SECURITIES | 6.125% 02/15/2033 DD 02/11/03 | 50,000.000 | 126.5800 | 61,174.00 | 63,290.00 |
| BOSTON PROPERTIES LP | FIXED INCOME SECURITIES | 2.750% 10/01/2026 DD 08/17/16 | 35,000.000 | 90.3220 | 34,744.85 | 31,612.70 |
| BP CAPITAL MARKETS AMERICA INC | FIXED INCOME SECURITIES | 3.119% 05/04/2026 DD 11/04/18 | 95,000.000 | 94.0330 | 90,624.30 | 89,331.35 |
| BPCE SA 144A | FIXED INCOME SECURITIES | 5.700% 10/22/2023 DD 10/22/13 | 200,000.000 | 103.5420 | 220,192.00 | 207,084.00 |
| BPCE SA 144A | FIXED INCOME SECURITIES | 4.875% 04/01/2026 DD 04/01/16 | 200,000.000 | 98.5120 | 201,498.00 | 197,024.00 |
| BRIGHTHOUSE FINANCIAL INC | FIXED INCOME SECURITIES | 4.700% 06/22/2047 DD 12/22/17 | 70,000.000 | 74.4650 | 60,937.80 | 52,125.50 |
| BROADCOM CORP / BROADCOM CAYMA | FIXED INCOME SECURITIES | 3.000% 01/15/2022 DD 01/15/18 | 560,000.000 | 96.1700 | 550,016.27 | 538,552.00 |
| BROADCOM CORP / BROADCOM CAYMA | FIXED INCOME SECURITIES | 3.875% 01/15/2027 DD 01/15/18 | 235,000.000 | 89.7110 | 222,670.05 | 210,820.85 |
| BROADCOM CORP / BROADCOM CAYMA | FIXED INCOME SECURITIES | 3.125% 01/15/2025 DD 10/17/17 | 280,000.000 | 90.2760 | 279,921.60 | 252,772.80 |
| BUCKEYE PARTNERS LP | FIXED INCOME SECURITIES | 4.875% 02/01/2021 DD 01/13/11 | 120,000.000 | 101.1110 | 122,364.40 | 121,333.20 |
| BUCKEYE PARTNERS LP | FIXED INCOME SECURITIES | 4.150% 07/01/2023 DD 06/10/13 | 545,000.000 | 97.2700 | 540,127.70 | 530,121.50 |
| BUCKEYE PARTNERS LP | FIXED INCOME SECURITIES | 5.850% 11/15/2043 DD 11/14/13 | 314,000.000 | 91.6370 | 329,098.38 | 287,740.18 |
| BUCKEYE PARTNERS LP | FIXED INCOME SECURITIES | 5.600% 10/15/2044 DD 09/12/14 | 191,000.000 | 89.0990 | 185,394.64 | 170,179.09 |
| BUCKEYE PARTNERS LP | FIXED INCOME SECURITIES | 3.950% 12/01/2026 DD 11/07/16 | 420,000.000 | 87.8510 | 382,065.20 | 368,974.20 |
| BUCKEYE PARTNERS LP | FIXED INCOME SECURITIES | 4.125% 12/01/2027 DD 11/20/17 | 60,000.000 | 89.9170 | 54,754.80 | 53,950.20 |
| BURLINGTON NORTHERN SANTA FE L | FIXED INCOME SECURITIES | 4.550% 09/01/2044 DD 08/18/14 | 200,000.000 | 104.2650 | 216,400.36 | 208,530.00 |
| BURLINGTON NORTHERN SANTA FE L | FIXED INCOME SECURITIES | 4.150% 12/15/2048 DD 08/02/18 | 65,000.000 | 97.3860 | 64,513.80 | 63,300.90 |
| BURLINGTON NORTHERN SANTA FE L | FIXED INCOME SECURITIES | 6.150% 05/01/2037 DD 04/13/07 | 156,000.000 | 121.8150 | 187,448.04 | 190,031.40 |
| CABELA'S CREDIT CARD MAS 1A A1 | FIXED INCOME SECURITIES | 2.260% 03/15/2023 DD 03/16/15 | 1,305,000.000 | 98.9640 | 1,308,415.43 | 1,291,480.20 |
| CALIFORNIA INSTITUTE OF TECHNO | FIXED INCOME SECURITIES | 4.321% 08/01/2045 DD 05/21/15 | 175,000.000 | 105.8100 | 175,000.00 | 185,167.50 |
| CAMPBELL SOUP CO | FIXED INCOME SECURITIES | 3.650% 03/15/2023 DD 03/16/18 | 665,000.000 | 97.5540 | 664,009.15 | 648,734.10 |
| CAPITAL ONE BANK USA NA | FIXED INCOME SECURITIES | 2.250% 02/13/2019 DD 02/13/14 | 555,000.000 | 99.9730 | 556,771.00 | 554,850.15 |
| CAPITAL ONE FINANCIAL CORP | FIXED INCOME SECURITIES | 3.750% 07/28/2026 DD 07/28/16 | 95,000.000 | 91.5940 | 94,662.75 | 87,014.30 |
| CAPITAL ONE NA | FIXED INCOME SECURITIES | 2.350% 01/31/2020 DD 01/31/17 | 1,305,000.000 | 98.7320 | 1,299,510.55 | 1,288,452.60 |

BlackRock Asset Management

| Identity of issue, borrower, lessor or similar party (a) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (b) | (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| CARDINAL HEALTH INC | FIXED INCOME SECURITIES | 4.625% 12/15/2020 DD 12/13/10 | 50,000.000 | 102.2740 | 51,106.00 | 51,137.00 |
| CBS CORP | FIXED INCOME SECURITIES | 3.375% 03/01/2022 DD 03/02/12 | 70,000.000 | 99.1080 | 68,935.30 | 69,375.60 |
| CBS CORP | FIXED INCOME SECURITIES | 2.500% 02/15/2023 DD 07/03/17 | 90,000.000 | 94.2180 | 84,333.60 | 84,796.20 |
| CC HOLDINGS GS V LLC / CROWN C | FIXED INCOME SECURITIES | 3.849% 04/15/2023 DD 04/15/13 | 600,000.000 | 99.0290 | 606,753.48 | 594,174.00 |
| CELGENE CORP | FIXED INCOME SECURITIES | 3.950% 10/15/2020 DD 10/07/10 | 30,000.000 | 101.0760 | 30,290.40 | 30,322.80 |
| CELGENE CORP | FIXED INCOME SECURITIES | 3.250% 08/15/2022 DD 08/09/12 | 130,000.000 | 98.1780 | 127,563.80 | 127,631.40 |
| CELGENE CORP | FIXED INCOME SECURITIES | 3.550% 08/15/2022 DD 08/12/15 | 120,000.000 | 98.9020 | 119,012.40 | 118,682.40 |
| CELGENE CORP | FIXED INCOME SECURITIES | 3.875% 08/15/2025 DD 08/12/15 | 164,000.000 | 96.2660 | 162,624.04 | 157,876.24 |
| CELGENE CORP | FIXED INCOME SECURITIES | 3.250% 02/20/2023 DD 02/20/18 | 120,000.000 | 97.6450 | 115,804.80 | 117,174.00 |
| CELGENE CORP | FIXED INCOME SECURITIES | 3.900% 02/20/2028 DD 02/20/18 | 75,000.000 | 93.7980 | 74,742.00 | 70,348.50 |
| CENTERPOINT ENERGY HOUSTON ELE | FIXED INCOME SECURITIES | 3.550% 08/01/2042 DD 08/10/12 | 110,000.000 | 90.9700 | 96,983.70 | 100,067.00 |
| CENTERPOINT ENERGY HOUSTON ELE | FIXED INCOME SECURITIES | 3.950% 03/01/2048 DD 02/28/18 | 60,000.000 | 97.1590 | 59,738.40 | 58,295.40 |
| CENTERPOINT ENERGY RESOURCES C | FIXED INCOME SECURITIES | 4.100% 09/01/2047 DD 08/23/17 | 245,000.000 | 92.5630 | 243,571.65 | 226,779.35 |
| CGRBS COMMERCIAL M VN05 A 144A | FIXED INCOME SECURITIES | 3.369% 03/13/2035 DD 03/01/13 | 1,125,000.000 | 101.0920 | 1,139,062.50 | 1,137,285.00 |
| CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 6.384% 10/23/2035 DD 10/23/16 | 805,000.000 | 102.6450 | 865,822.25 | 826,292.25 |
| CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 4.464% 07/23/2022 DD 07/23/16 | 195,000.000 | 100.9610 | 195,000.00 | 196,873.95 |
| CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 5.750% 04/01/2048 DD 04/17/18 | 160,000.000 | 93.6420 | 164,126.40 | 149,827.20 |
| CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 4.500% 02/01/2024 DD 07/03/18 | 670,000.000 | 99.8480 | 669,283.10 | 668,981.60 |
| CHENIERE CORPUS CHRISTI HOLDIN | FIXED INCOME SECURITIES | 7.000% 06/30/2024 DD 12/31/16 | 640,000.000 | 105.5000 | 688,815.00 | 675,200.00 |
| CHENIERE ENERGY PARTNERS 144A | FIXED INCOME SECURITIES | 5.625% 10/01/2026 DD 09/11/18 | 725,000.000 | 93.5000 | 725,000.00 | 677,875.00 |
| CHENIERE ENERGY PARTNERS LP | FIXED INCOME SECURITIES | 5.250% 10/01/2025 DD 04/01/18 | 635,000.000 | 93.2500 | 627,827.00 | 592,137.50 |
| CHEVRON CORP | FIXED INCOME SECURITIES | 2.954% 05/16/2026 DD 05/16/16 | 70,000.000 | 96.2680 | 65,923.20 | 67,387.60 |
| CHEVRON CORP | FIXED INCOME SECURITIES | 2.498% 03/03/2022 DD 03/03/17 | 60,000.000 | 98.0710 | 58,239.60 | 58,842.60 |
| CHILE GOVERNMENT INTERNATIONAL | FIXED INCOME SECURITIES | 3.240% 02/06/2028 DD 02/06/18 | 461,000.000 | 95.9500 | 431,219.82 | 442,329.50 |
| CIGNA HOLDING CO | FIXED INCOME SECURITIES | 3.250% 04/15/2025 DD 03/20/15 | 240,000.000 | 95.0350 | 239,851.20 | 228,084.00 |
| CIGNA HOLDING CO | FIXED INCOME SECURITIES | 3.050% 10/15/2027 DD 09/14/17 | 70,000.000 | 91.4730 | 69,865.60 | 64,031.10 |
| CIMAREX ENERGY CO | FIXED INCOME SECURITIES | 4.375% 06/01/2024 DD 06/04/14 | 1,141,000.000 | 99.4430 | 1,182,272.79 | 1,134,644.63 |
| CITIBANK CREDIT CARD ISS A3 A3 | FIXED INCOME SECURITIES | 1.920% 04/07/2022 DD 04/11/17 | 2,110,000.000 | 98.7250 | 2,115,633.70 | 2,083,097.50 |
| CITIBANK CREDIT CARD ISS A7 A7 | FIXED INCOME SECURITIES | 3.960% 10/13/2030 DD 10/15/18 | 414,000.000 | 104.9400 | 413,662.05 | 434,451.60 |
| CITIBANK NA | FIXED INCOME SECURITIES | 1.850% 09/18/2019 DD 09/18/17 | 600,000.000 | 99.1670 | 599,988.00 | 595,002.00 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 2.400% 02/18/2020 DD 02/18/15 | 260,000.000 | 99.0920 | 261,331.20 | 257,639.20 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 4.400% 06/10/2025 DD 06/10/15 | 465,000.000 | 97.8640 | 479,683.95 | 455,067.60 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 2.650% 10/26/2020 DD 10/26/15 | 310,000.000 | 98.6710 | 312,607.10 | 305,880.10 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 2.350% 08/02/2021 DD 08/02/16 | 670,000.000 | 97.1460 | 652,660.40 | 650,878.20 |
| CITIGROUP INC | FIXED INCOME SECURITIES | VAR RT 07/24/2023 DD 07/24/17 | 280,000.000 | 96.7730 | 280,000.00 | 270,964.40 |
| CITIZENS BANK NA/PROVIDENCE RI | FIXED INCOME SECURITIES | 2.550% 05/13/2021 DD 05/13/16 | 250,000.000 | 97.8080 | 249,767.50 | 244,520.00 |
| CITIZENS BANK NA/PROVIDENCE RI | FIXED INCOME SECURITIES | 2.200% 05/26/2020 DD 05/26/17 | 250,000.000 | 98.5670 | 249,770.00 | 246,417.50 |
| CITIZENS FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 2.375% 07/28/2021 DD 07/28/16 | 35,000.000 | 97.5160 | 34,981.80 | 34,130.60 |
| CLOROX CO/THE | FIXED INCOME SECURITIES | 3.900% 05/15/2028 DD 05/09/18 | 100,000.000 | 100.4480 | 99,819.00 | 100,448.00 |
| CME GROUP INC | FIXED INCOME SECURITIES | 3.750% 06/15/2028 DD 06/21/18 | 80,000.000 | 101.3420 | 79,987.20 | 81,073.60 |
| CMS ENERGY CORP | FIXED INCOME SECURITIES | 3.000% 05/15/2026 DD 05/05/16 | 50,000.000 | 94.0300 | 49,811.00 | 47,015.00 |
| CNH EQUIPMENT TRUST 2018- B A2 | FIXED INCOME SECURITIES | 2.930% 12/15/2021 DD 09/26/18 | 1,550,000.000 | 99.8280 | 1,549,921.26 | 1,547,334.00 |
| COLOMBIA GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 4.500% 01/28/2026 DD 09/28/15 | 385,000.000 | 100.0000 | 401,670.52 | 385,000.00 |
| COLOMBIA GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 3.875% 04/25/2027 DD 01/25/17 | 794,000.000 | 95.5000 | 762,004.73 | 758,270.00 |
| COLOMBIA GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 4.500% 03/15/2029 DD 10/12/18 | 635,000.000 | 98.8500 | 623,607.54 | 627,697.50 |
| COMCAST CORP | FIXED INCOME SECURITIES | 3.200% 07/15/2036 DD 07/19/16 | 115,000.000 | 86.0210 | 95,878.95 | 98,924.15 |
| COMCAST CORP | FIXED INCOME SECURITIES | 3.400% 07/15/2046 DD 07/19/16 | 1,210,000.000 | 82.8580 | 1,063,936.66 | 1,002,581.80 |
| COMCAST CORP | FIXED INCOME SECURITIES | 4.950% 10/15/2058 DD 10/05/18 | 190,000.000 | 101.6650 | 189,832.80 | 193,163.50 |
| COMCAST CORP | FIXED INCOME SECURITIES | 3.300% 10/01/2020 DD 10/05/18 | 680,000.000 | 100.3830 | 679,809.60 | 682,604.40 |
| COMCAST CORP | FIXED INCOME SECURITIES | 3.450% 10/01/2021 DD 10/05/18 | 125,000.000 | 101.0140 | 124,873.75 | 126,267.50 |
| COMCAST CORP | FIXED INCOME SECURITIES | 4.150% 10/15/2028 DD 10/05/18 | 290,000.000 | 101.5430 | 289,855.00 | 294,474.70 |
| COMCAST CORP | FIXED INCOME SECURITIES | 4.250% 10/15/2030 DD 10/05/18 | 230,000.000 | 101.1310 | 229,868.90 | 232,601.30 |
| COMM 2014-LC15 MORTGAG LC15 A4 | FIXED INCOME SECURITIES | 4.006% 04/10/2047 DD 03/01/14 | 1,035,000.000 | 102.9820 | 1,097,605.46 | 1,065,863.70 |
| COMM 2014-TWC MORTG TWC A 144A | FIXED INCOME SECURITIES | VAR RT 02/13/2032 DD 02/13/14 | 1,365,000.000 | 99.7000 | 1,365,000.00 | 1,360,905.00 |
| COMM 2015-3BP MORTG 3BP A 144A | FIXED INCOME SECURITIES | 3.178% 02/10/2035 DD 02/01/15 | 465,000.000 | 98.4980 | 451,504.10 | 458,015.70 |
| COMM 2017-PANW MOR PANW A 144A | FIXED INCOME SECURITIES | 3.244% 10/10/2029 DD 10/01/17 | 930,000.000 | 98.2320 | 939,289.73 | 913,557.60 |
| COMMERZBANK AG 144A | FIXED INCOME SECURITIES | 8.125% 09/19/2023 DD 09/19/13 | 920,000.000 | 109.7010 | 1,099,050.40 | 1,009,249.20 |
| COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 3.000% 01/01/2049 DD 01/01/19 | 8,075,605.000 | 97.4460 | 7,765,931.01 | 7,869,354.05 |
| COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 4.000% 01/01/2049 DD 01/01/19 | 157,000.000 | 101.9430 | 159,049.80 | 160,050.51 |
| COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 4.500% 01/01/2049 DD 01/01/19 | 607,000.000 | 103.5090 | 624,925.47 | 628,299.63 |
| COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 5.500% 01/01/2049 DD 01/01/19 | 1,000,000.000 | 105.6050 | 1,058,437.50 | 1,056,050.00 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 2.000% 01/01/2034 DD 01/01/19 | 80,000.000 | 95.7050 | 75,837.50 | 76,564.00 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 2.500% 01/01/2034 DD 01/01/19 | 2,680,000.000 | 97.6580 | 2,594,784.38 | 2,617,234.40 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 2.500% 01/01/2049 DD 01/01/19 | 1,100,000.000 | 94.4140 | 1,023,472.66 | 1,038,554.00 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 3.000% 01/01/2049 DD 01/01/19 | 1,345,993.000 | 97.4700 | 1,293,144.85 | 1,311,939.38 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 3.500% 01/01/2049 DD 01/01/19 | 70,097.000 | 99.9820 | 69,374.12 | 70,084.38 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 4.500% 01/01/2049 DD 01/01/19 | 469,000.000 | 103.5490 | 478,885.78 | 485,644.81 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 4.500% 02/01/2049 DD 02/01/19 | 6,800,000.000 | 103.4550 | 7,003,437.50 | 7,034,940.00 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 5.000% 01/01/2049 DD 01/01/19 | 9,967,000.000 | 104.7420 | 10,403,428.21 | 10,439,635.14 |
| COMMIT TO PUR GNMA II JUMBOS | FIXED INCOME SECURITIES | 4.000% 01/20/2049 DD 01/01/19 | 15,473,500.000 | 102.3910 | 15,516,841.49 | 15,843,471.39 |
| COMMIT TO PUR GNMA II JUMBOS | FIXED INCOME SECURITIES | 4.500% 01/20/2048 DD 01/01/19 | 2,874,000.000 | 103.4750 | 2,959,253.75 | 2,973,871.50 |
| COMMIT TO PUR GNMA SF MTG | FIXED INCOME SECURITIES | 3.000% 01/15/2049 DD 01/01/19 | 1,875,000.000 | 98.5350 | 1,821,533.20 | 1,847,531.25 |
| COMMIT TO PUR GNMA SF MTG | FIXED INCOME SECURITIES | 4.500% 11/15/2048 DD 11/01/18 | 1,550,000.000 | 103.2330 | 1,584,693.36 | 1,600,111.50 |
| COMMONWEALTH BANK OF AUSTRALIA | FIXED INCOME SECURITIES | 2.400% 11/02/2020 DD 11/02/15 | 250,000.000 | 98.5360 | 246,645.00 | 246,340.00 |
| CONAGRA BRANDS INC | FIXED INCOME SECURITIES | 3.800% 10/22/2021 DD 10/22/18 | 55,000.000 | 100.0350 | 54,936.75 | 55,019.25 |
| CONCHO RESOURCES INC | FIXED INCOME SECURITIES | 3.750% 10/01/2027 DD 09/26/17 | 90,000.000 | 94.1360 | 89,851.82 | 84,722.40 |
| CONSTELLATION BRANDS INC | FIXED INCOME SECURITIES | VAR RT 11/15/2021 DD 10/29/18 | 320,000.000 | 98.8020 | 320,000.00 | 316,166.40 |
| CONSUMERS ENERGY CO | FIXED INCOME SECURITIES | 3.800% 11/15/2028 DD 11/13/18 | 50,000.000 | 102.4130 | 49,876.00 | 51,206.50 |
| CONTINENTAL RESOURCES INC/OK | FIXED INCOME SECURITIES | 5.000% 09/15/2022 DD 03/08/12 | 242,000.000 | 99.2910 | 243,101.73 | 240,284.22 |
| CONTINENTAL RESOURCES INC/OK | FIXED INCOME SECURITIES | 4.500% 04/15/2023 DD 04/05/13 | 1,327,000.000 | 98.4180 | 1,347,398.83 | 1,306,006.86 |
| CONTINENTAL RESOURCES INC/OK | FIXED INCOME SECURITIES | 3.800% 06/01/2024 DD 05/19/14 | 145,000.000 | 94.6670 | 142,446.55 | 137,267.15 |
| COOPERATIEVE RABOBANK UA/NY | FIXED INCOME SECURITIES | 2.500% 01/19/2021 DD 01/19/16 | 690,000.000 | 98.2650 | 679,828.20 | 678,028.50 |
| CORNING INC | FIXED INCOME SECURITIES | 4.375% 11/15/2057 DD 11/13/17 | 485,000.000 | 83.9300 | 455,171.03 | 407,060.50 |
| COVIDIEN INTERNATIONAL FINANCE | FIXED INCOME SECURITIES | 2.950% 06/15/2023 DD 05/16/13 | 145,000.000 | 97.9100 | 140,293.30 | 141,969.50 |
| COX COMMUNICATIONS INC 144A | FIXED INCOME SECURITIES | 3.250% 12/15/2022 DD 11/29/12 | 100,000.000 | 97.6910 | 98,044.00 | 97,691.00 |
| COX COMMUNICATIONS INC 144A | FIXED INCOME SECURITIES | 3.150% 08/15/2024 DD 08/07/17 | 225,000.000 | 96.2000 | 224,689.50 | 216,450.00 |
| CRANE CO | FIXED INCOME SECURITIES | 4.200% 03/15/2048 DD 02/05/18 | 40,000.000 | 91.5890 | 39,997.60 | 36,635.60 |
| CREDIT ACCEPTANCE AU 3A A 144A | FIXED INCOME SECURITIES | 3.550% 08/15/2027 DD 08/23/18 | 1,440,000.000 | 100.7570 | 1,439,735.90 | 1,450,900.80 |
| CREDIT AGRICOLE SA/LONDON 144A | FIXED INCOME SECURITIES | 3.250% 10/04/2024 DD 10/04/17 | 820,000.000 | 93.4980 | 818,357.60 | 766,683.60 |
| CREDIT SUISSE GROUP AG 144A | FIXED INCOME SECURITIES | VAR RT 01/12/2029 DD 01/12/18 | 550,000.000 | 93.0310 | 550,000.00 | 511,670.50 |
| CREDIT SUISSE GROUP FUNDING GU | FIXED INCOME SECURITIES | 2.750% 03/26/2020 DD 09/26/15 | 605,000.000 | 98.9210 | 604,691.45 | 598,472.05 |
| CREDIT SUISSE GROUP FUNDING GU | FIXED INCOME SECURITIES | 3.450% 04/16/2021 DD 10/18/16 | 405,000.000 | 99.6410 | 407,081.70 | 403,546.05 |
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 5.250% 01/15/2023 DD 10/15/12 | 100,000.000 | 103.8420 | 106,873.00 | 103,842.00 |
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 4.875% 04/15/2022 DD 04/15/14 | 370,000.000 | 102.8980 | 388,588.80 | 380,722.60 |
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 3.400% 02/15/2021 DD 02/08/16 | 20,000.000 | 99.9650 | 20,527.40 | 19,993.00 |
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 3.700% 06/15/2026 DD 05/06/16 | 30,000.000 | 96.1250 | 29,908.50 | 28,837.50 |
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 2.250% 09/01/2021 DD 09/01/16 | 100,000.000 | 96.6820 | 99,972.00 | 96,682.00 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 3.650% 09/01/2027 DD 08/01/17 | 110,000.000 | 92.7040 | 103,001.80 | 101,974.40 |
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 3.150% 07/15/2023 DD 01/16/18 | 190,000.000 | 96.1290 | 189,297.00 | 182,645.10 |
| CSAIL 2018-CX11 COMMER CX11 A5 | FIXED INCOME SECURITIES | VAR RT 04/15/2051 DD 04/01/18 | 560,000.000 | 102.0900 | 576,796.64 | 571,704.00 |
| CSX CORP | FIXED INCOME SECURITIES | 2.600% 11/01/2026 DD 10/18/16 | 515,000.000 | 90.9800 | 460,717.75 | 468,547.00 |
| CSX CORP | FIXED INCOME SECURITIES | 3.800% 11/01/2046 DD 10/18/16 | 130,000.000 | 88.0780 | 126,571.90 | 114,501.40 |
| CSX CORP | FIXED INCOME SECURITIES | 3.250% 06/01/2027 DD 05/01/17 | 175,000.000 | 94.0860 | 175,082.25 | 164,650.50 |
| CSX CORP | FIXED INCOME SECURITIES | 4.300% 03/01/2048 DD 02/20/18 | 110,000.000 | 95.2100 | 109,630.40 | 104,731.00 |
| CSX CORP | FIXED INCOME SECURITIES | 4.250% 03/15/2029 DD 11/15/18 | 210,000.000 | 101.5300 | 209,968.50 | 213,213.00 |
| CSX CORP | FIXED INCOME SECURITIES | 4.750% 11/15/2048 DD 11/15/18 | 90,000.000 | 101.0850 | 89,414.10 | 90,976.50 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 2.250% 08/12/2019 DD 08/12/14 | 280,000.000 | 99.5100 | 277,303.60 | 278,628.00 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 5.125% 07/20/2045 DD 07/20/15 | 160,000.000 | 97.3410 | 168,792.25 | 155,745.60 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 3.700% 03/09/2023 DD 03/09/18 | 1,365,000.000 | 98.9300 | 1,350,560.05 | 1,350,394.50 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 4.300% 03/25/2028 DD 03/09/18 | 910,000.000 | 97.7610 | 897,205.40 | 889,625.10 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 5.050% 03/25/2048 DD 03/09/18 | 150,000.000 | 97.2610 | 149,145.00 | 145,891.50 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 3.350% 03/09/2021 DD 03/09/18 | 215,000.000 | 99.7150 | 214,890.35 | 214,387.25 |
| DAIMLER FINANCE NORTH AME 144A | FIXED INCOME SECURITIES | 3.000% 02/22/2021 DD 02/22/18 | 440,000.000 | 98.9170 | 436,339.20 | 435,234.80 |
| DAIMLER FINANCE NORTH AME 144A | FIXED INCOME SECURITIES | 3.750% 11/05/2021 DD 11/05/18 | 435,000.000 | 100.3410 | 434,595.45 | 436,483.35 |
| DBGS 2018-BIOD MORTGAGE C1 A4 | FIXED INCOME SECURITIES | 4.466% 10/15/2051 DD 10/01/18 | 810,000.000 | 105.7840 | 834,239.14 | 856,850.40 |
| DELL INTERNATIONAL LLC / 144A | FIXED INCOME SECURITIES | 8.350% 07/15/2046 DD 06/01/16 | 230,000.000 | 108.2790 | 303,894.40 | 249,041.70 |
| DELTA AIR LINES INC | FIXED INCOME SECURITIES | 2.600% 12/04/2020 DD 12/05/17 | 265,000.000 | 98.3310 | 264,833.05 | 260,577.15 |
| DEUTSCHE BANK AG | FIXED INCOME SECURITIES | 4.100% 01/13/2026 DD 01/13/16 | 270,000.000 | 91.6970 | 268,452.90 | 247,581.90 |
| DEUTSCHE BANK AG | FIXED INCOME SECURITIES | 3.375% 05/12/2021 DD 05/12/16 | 355,000.000 | 96.5050 | 346,956.25 | 342,592.75 |
| DEUTSCHE BANK AG | FIXED INCOME SECURITIES | 4.250% 10/14/2021 DD 04/14/17 | 210,000.000 | 97.7750 | 209,924.40 | 205,327.50 |
| DEUTSCHE BANK AG/LONDON | FIXED INCOME SECURITIES | 2.500% 02/13/2019 DD 02/13/14 | 235,000.000 | 99.8100 | 234,391.35 | 234,553.50 |
| DEUTSCHE BANK AG/NEW YORK NY | FIXED INCOME SECURITIES | 2.700% 07/13/2020 DD 07/13/17 | 313,000.000 | 97.2640 | 305,872.99 | 304,436.32 |
| DEUTSCHE BANK AG/NEW YORK NY | FIXED INCOME SECURITIES | 2.950% 08/20/2020 DD 02/20/18 | 105,000.000 | 97.0620 | 102,719.40 | 101,915.10 |
| DEUTSCHE BANK AG/NEW YORK NY | FIXED INCOME SECURITIES | 4.250% 02/04/2021 DD 10/04/18 | 930,000.000 | 98.5520 | 929,042.10 | 916,533.60 |
| DEUTSCHE TELEKOM INTERNAT 144A | FIXED INCOME SECURITIES | 1.950% 09/19/2021 DD 09/19/16 | 510,000.000 | 95.9470 | 494,694.90 | 489,329.70 |
| DEUTSCHE TELEKOM INTERNAT 144A | FIXED INCOME SECURITIES | 4.375% 06/21/2028 DD 06/21/18 | 640,000.000 | 98.4620 | 637,132.80 | 630,156.80 |
| DEVON ENERGY CORP | FIXED INCOME SECURITIES | 5.850% 12/15/2025 DD 12/15/15 | 70,000.000 | 106.0630 | 79,228.10 | 74,244.10 |
| DIAMONDBACK ENERGY INC | FIXED INCOME SECURITIES | 5.375% 05/31/2025 DD 05/31/17 | 2,445,000.000 | 97.5000 | 2,516,961.67 | 2,383,875.00 |
| DISCOVER BANK | FIXED INCOME SECURITIES | 3.100% 06/04/2020 DD 06/04/15 | 295,000.000 | 99.3150 | 294,932.15 | 292,979.25 |
| DISCOVER FINANCIAL SERVICES | FIXED INCOME SECURITIES | 3.750% 03/04/2025 DD 03/04/15 | 30,000.000 | 95.6290 | 29,965.20 | 28,688.70 |
| DISCOVERY COMMUNICATIONS 144A | FIXED INCOME SECURITIES | 3.950% 06/15/2025 DD 12/15/17 | 80,000.000 | 96.0570 | 78,556.00 | 76,845.60 |
| DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 4.875% 04/01/2043 DD 03/19/13 | 114,000.000 | 88.4780 | 97,836.02 | 100,864.92 |
| DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 2.200% 09/20/2019 DD 09/21/17 | 80,000.000 | 98.9540 | 79,968.80 | 79,163.20 |
| DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 2.950% 03/20/2023 DD 09/21/17 | 190,000.000 | 95.6740 | 186,490.70 | 181,780.60 |
| DOMINION ENERGY INC | FIXED INCOME SECURITIES | VAR RT 07/01/2020 DD 04/01/17 | 85,000.000 | 98.4350 | 85,087.55 | 83,669.75 |
| DOW CHEMICAL CO/THE | FIXED INCOME SECURITIES | 4.375% 11/15/2042 DD 11/14/12 | 43,000.000 | 87.7550 | 45,095.39 | 37,734.65 |
| DOW CHEMICAL CO/THE 144A | FIXED INCOME SECURITIES | 4.550% 11/30/2025 DD 11/30/18 | 155,000.000 | 101.7320 | 154,843.45 | 157,684.60 |
| DOWDUPONT INC | FIXED INCOME SECURITIES | 4.493% 11/15/2025 DD 11/28/18 | 910,000.000 | 102.9580 | 910,000.00 | 936,917.80 |
| DOWDUPONT INC | FIXED INCOME SECURITIES | 5.419% 11/15/2048 DD 11/28/18 | 490,000.000 | 103.8940 | 490,000.00 | 509,080.60 |
| DRIVE AUTO RECEIVABLES TR 2 A2 | FIXED INCOME SECURITIES | 2.640% 09/15/2020 DD 05/23/18 | 489,453.000 | 99.9560 | 489,440.42 | 489,237.64 |
| DRIVE AUTO RECEIVABLES TR 4 A3 | FIXED INCOME SECURITIES | 3.040% 11/15/2021 DD 09/19/18 | 390,000.000 | 99.8380 | 389,964.04 | 389,368.20 |
| DTE ELECTRIC CO | FIXED INCOME SECURITIES | 3.650% 03/15/2024 DD 08/27/13 | 140,000.000 | 102.0740 | 141,240.40 | 142,903.60 |
| DTE ELECTRIC CO | FIXED INCOME SECURITIES | 3.750% 08/15/2047 DD 08/09/17 | 190,000.000 | 93.0230 | 189,897.40 | 176,743.70 |
| DUKE ENERGY CAROLINAS LLC | FIXED INCOME SECURITIES | 2.950% 12/01/2026 DD 11/17/16 | 380,000.000 | 95.7350 | 379,080.40 | 363,793.00 |
| DUKE ENERGY CAROLINAS LLC | FIXED INCOME SECURITIES | 3.700% 12/01/2047 DD 11/14/17 | 150,000.000 | 90.8280 | 149,781.00 | 136,242.00 |
| DUKE ENERGY CAROLINAS LLC | FIXED INCOME SECURITIES | 3.950% 11/15/2028 DD 11/08/18 | 120,000.000 | 102.5920 | 119,557.20 | 123,110.40 |
| DUKE ENERGY CORP | FIXED INCOME SECURITIES | 3.550% 09/15/2021 DD 08/25/11 | 455,000.000 | 100.2710 | 472,790.50 | 456,233.05 |
| DUKE ENERGY CORP | FIXED INCOME SECURITIES | 3.050% 08/15/2022 DD 08/16/12 | 140,000.000 | 97.9980 | 144,322.53 | 137,197.20 |
| DUKE ENERGY CORP | FIXED INCOME SECURITIES | 3.950% 10/15/2023 DD 10/11/13 | 370,000.000 | 100.9020 | 377,570.20 | 373,337.40 |
| DUKE ENERGY CORP | FIXED INCOME SECURITIES | 2.400% 08/15/2022 DD 08/10/17 | 430,000.000 | 96.0730 | 429,109.90 | 413,113.90 |
| DUKE ENERGY FLORIDA LLC | FIXED INCOME SECURITIES | 2.100% 12/15/2019 DD 12/12/17 | 35,000.000 | 99.1910 | 35,000.00 | 34,716.85 |
| DUKE ENERGY FLORIDA LLC | FIXED INCOME SECURITIES | 6.400% 06/15/2038 DD 06/18/08 | 555,000.000 | 127.6500 | 664,931.31 | 708,457.50 |
| DUKE ENERGY PROGRESS LLC | FIXED INCOME SECURITIES | 3.000% 09/15/2021 DD 09/15/11 | 85,000.000 | 100.1430 | 84,006.35 | 85,121.55 |
| DUKE ENERGY PROGRESS LLC | FIXED INCOME SECURITIES | 3.700% 10/15/2046 DD 09/16/16 | 343,000.000 | 90.3270 | 314,125.91 | 309,821.61 |
| DUKE UNIVERSITY | FIXED INCOME SECURITIES | 4.077% 10/01/2048 DD 10/27/15 | 166,000.000 | 101.0720 | 166,000.00 | 167,779.52 |
| DXC TECHNOLOGY CO | FIXED INCOME SECURITIES | 2.875% 03/27/2020 DD 03/27/17 | 15,000.000 | 99.1360 | 14,953.35 | 14,870.40 |
| EASTMAN CHEMICAL CO | FIXED INCOME SECURITIES | 3.800% 03/15/2025 DD 11/20/14 | 110,000.000 | 96.4300 | 109,456.60 | 106,073.00 |
| EATON CORP | FIXED INCOME SECURITIES | 2.750% 11/02/2022 DD 11/02/13 | 11,000.000 | 97.2590 | 10,955.58 | 10,698.49 |
| EATON CORP | FIXED INCOME SECURITIES | 4.150% 11/02/2042 DD 11/02/13 | 70,000.000 | 93.8780 | 66,545.11 | 65,714.60 |
| EBAY INC | FIXED INCOME SECURITIES | 4.000% 07/15/2042 DD 07/24/12 | 85,000.000 | 74.4550 | 74,839.00 | 63,286.75 |
| ECOPETROL SA | FIXED INCOME SECURITIES | 4.125% 01/16/2025 DD 09/16/14 | 340,000.000 | 95.0000 | 314,972.50 | 323,000.00 |
| EDWARDS LIFESCIENCES CORP | FIXED INCOME SECURITIES | 4.300% 06/15/2028 DD 06/15/18 | 125,000.000 | 101.1040 | 124,708.75 | 126,380.00 |
| EMERA US FINANCE LP | FIXED INCOME SECURITIES | 2.150% 06/15/2019 DD 12/15/16 | 35,000.000 | 99.1820 | 34,987.05 | 34,713.70 |
| ENBRIDGE INC | FIXED INCOME SECURITIES | VAR RT 07/15/2077 DD 07/14/17 | 250,000.000 | 84.6710 | 249,687.50 | 211,677.50 |
| ENBRIDGE INC | FIXED INCOME SECURITIES | VAR RT 03/01/2078 DD 03/01/18 | 310,000.000 | 89.8630 | 310,000.00 | 278,575.30 |
| ENERGY TRANSFER LP | FIXED INCOME SECURITIES | 7.500% 10/15/2020 DD 09/20/10 | 3,377,000.000 | 104.0000 | 3,573,290.00 | 3,512,080.00 |
| ENERGY TRANSFER LP | FIXED INCOME SECURITIES | 5.875% 01/15/2024 DD 12/02/13 | 818,000.000 | 101.7500 | 860,743.75 | 832,315.00 |
| ENERGY TRANSFER LP | FIXED INCOME SECURITIES | 4.250% 03/15/2023 DD 10/18/17 | 701,000.000 | 96.2500 | 691,955.00 | 674,712.50 |
| ENERGY TRANSFER OPERATING LP | FIXED INCOME SECURITIES | 4.650% 06/01/2021 DD 05/12/11 | 155,000.000 | 101.7390 | 156,734.45 | 157,695.45 |
| ENERGY TRANSFER OPERATING LP | FIXED INCOME SECURITIES | 5.200% 02/01/2022 DD 01/17/12 | 150,000.000 | 102.6960 | 153,903.00 | 154,044.00 |
| ENERGY TRANSFER OPERATING LP | FIXED INCOME SECURITIES | 4.050% 03/15/2025 DD 03/12/15 | 289,000.000 | 93.8550 | 275,267.95 | 271,240.95 |
| ENERGY TRANSFER OPERATING LP | FIXED INCOME SECURITIES | 4.900% 03/15/2035 DD 03/12/15 | 500,000.000 | 89.5190 | 499,050.00 | 447,595.00 |
| ENERGY TRANSFER OPERATING LP | FIXED INCOME SECURITIES | 4.750% 01/15/2026 DD 06/23/15 | 62,000.000 | 97.1660 | 59,253.77 | 60,242.92 |
| ENERGY TRANSFER PARTNERS LP / | FIXED INCOME SECURITIES | 4.500% 11/01/2023 DD 11/01/13 | 140,000.000 | 100.0330 | 138,853.40 | 140,046.20 |
| ENLINK MIDSTREAM PARTNERS LP | FIXED INCOME SECURITIES | 2.700% 04/01/2019 DD 03/19/14 | 110,000.000 | 99.3750 | 110,116.60 | 109,312.50 |
| ENTERGY CORP | FIXED INCOME SECURITIES | 4.000% 07/15/2022 DD 07/01/15 | 345,000.000 | 100.8780 | 344,513.55 | 348,029.10 |
| ENTERGY LOUISIANA LLC | FIXED INCOME SECURITIES | 5.400% 11/01/2024 DD 11/16/09 | 75,000.000 | 109.9220 | 81,582.00 | 82,441.50 |
| ENTERGY LOUISIANA LLC | FIXED INCOME SECURITIES | 4.000% 03/15/2033 DD 03/23/18 | 260,000.000 | 101.1550 | 259,594.40 | 263,003.00 |
| ENTERGY LOUISIANA LLC | FIXED INCOME SECURITIES | 4.200% 09/01/2048 DD 08/14/18 | 20,000.000 | 98.6970 | 19,962.20 | 19,739.40 |
| ENTERGY TEXAS INC | FIXED INCOME SECURITIES | 3.450% 12/01/2027 DD 11/17/17 | 150,000.000 | 95.8320 | 149,607.00 | 143,748.00 |
| ENTERPRISE FLEET FIN 2 A2 144A | FIXED INCOME SECURITIES | 3.140% 02/20/2024 DD 07/31/18 | 2,030,000.000 | 99.9240 | 2,029,693.06 | 2,028,457.20 |
| ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | 4.450% 02/15/2043 DD 08/13/12 | 270,000.000 | 90.7450 | 248,886.00 | 245,011.50 |
| ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | 5.100% 02/15/2045 DD 02/12/14 | 52,000.000 | 100.3630 | 52,463.32 | 52,188.76 |
| ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | VAR RT 08/16/2077 DD 08/16/17 | 480,000.000 | 83.2220 | 478,000.00 | 399,465.60 |
| ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | 4.250% 02/15/2048 DD 02/15/18 | 40,000.000 | 88.6380 | 39,946.00 | 35,455.20 |
| ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | VAR RT 02/15/2078 DD 02/15/18 | 265,000.000 | 82.6840 | 265,000.00 | 219,112.60 |
| ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | 4.800% 02/01/2049 DD 10/11/18 | 20,000.000 | 97.1450 | 19,878.00 | 19,429.00 |
| EOG RESOURCES INC | FIXED INCOME SECURITIES | 3.900% 04/01/2035 DD 03/17/15 | 260,000.000 | 94.4110 | 256,669.50 | 245,468.60 |
| EOG RESOURCES INC | FIXED INCOME SECURITIES | 4.150% 01/15/2026 DD 01/14/16 | 140,000.000 | 102.6370 | 148,314.60 | 143,691.80 |
| EQM MIDSTREAM PARTNERS LP | FIXED INCOME SECURITIES | 4.750% 07/15/2023 DD 06/25/18 | 435,000.000 | 99.7850 | 433,960.35 | 434,064.75 |
| EQUIFAX INC | FIXED INCOME SECURITIES | 2.300% 06/01/2021 DD 05/12/16 | 40,000.000 | 96.9860 | 39,298.40 | 38,794.40 |
| EQUIFAX INC | FIXED INCOME SECURITIES | 3.600% 08/15/2021 DD 05/25/18 | 190,000.000 | 99.8520 | 189,316.00 | 189,718.80 |
| EXELON CORP | FIXED INCOME SECURITIES | 5.625% 06/15/2035 DD 06/09/05 | 136,000.000 | 107.8750 | 157,998.00 | 146,710.00 |
| EXELON CORP | FIXED INCOME SECURITIES | 2.850% 06/15/2020 DD 06/11/15 | 120,000.000 | 99.2080 | 119,977.20 | 119,049.60 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| EXELON CORP | FIXED INCOME SECURITIES | 4.950% 06/15/2035 DD 12/15/15 | 77,000.000 | 100.6900 | 84,771.61 | 77,531.30 |
| EXELON CORP | FIXED INCOME SECURITIES | 2.450% 04/15/2021 DD 04/07/16 | 10,000.000 | 97.8040 | 9,997.60 | 9,780.40 |
| EXXON MOBIL CORP | FIXED INCOME SECURITIES | 2.726% 03/01/2023 DD 03/03/16 | 325,000.000 | 98.3380 | 316,208.75 | 319,598.50 |
| FEDERAL NATL MTG ASSN STRIP | FIXED INCOME SECURITIES | 0.000% 01/15/2030 DD 02/15/00 | 2,635,000.000 | 70.0380 | 1,379,774.01 | 1,845,501.30 |
| FEDERAL NATL MTG ASSN STRIP | FIXED INCOME SECURITIES | 0.000% 05/15/2030 DD 05/05/00 | 1,515,000.000 | 69.2190 | 783,861.00 | 1,048,667.85 |
| FEDEX CORP | FIXED INCOME SECURITIES | 4.100% 02/01/2045 DD 01/09/15 | 222,000.000 | 85.6230 | 202,480.86 | 190,083.06 |
| FEDEX CORP | FIXED INCOME SECURITIES | 4.750% 11/15/2045 DD 10/23/15 | 100,000.000 | 94.2840 | 95,883.00 | 94,284.00 |
| FEDEX CORP | FIXED INCOME SECURITIES | 4.550% 04/01/2046 DD 03/24/16 | 170,000.000 | 90.8870 | 174,442.66 | 154,507.90 |
| FEDEX CORP | FIXED INCOME SECURITIES | 4.400% 01/15/2047 DD 01/06/17 | 220,000.000 | 89.8350 | 224,146.80 | 197,637.00 |
| FHLMC POOL #A7-6655 | FIXED INCOME SECURITIES | 5.500% 05/01/2038 DD 05/01/08 | 220,515.960 | 105.5940 | 216,519.14 | 232,851.62 |
| FHLMC POOL #A7-6692 | FIXED INCOME SECURITIES | 5.500% 05/01/2038 DD 05/01/08 | 320,838.400 | 105.9400 | 315,023.18 | 339,896.20 |
| FHLMC POOL #A9-0196 | FIXED INCOME SECURITIES | 4.500% 12/01/2039 DD 12/01/09 | 37,106.889 | 104.7060 | 40,284.15 | 38,853.14 |
| FHLMC POOL #A9-3534 | FIXED INCOME SECURITIES | 4.000% 08/01/2040 DD 08/01/10 | 43,160.285 | 102.8910 | 45,695.94 | 44,408.05 |
| FHLMC POOL #A9-3851 | FIXED INCOME SECURITIES | 4.000% 09/01/2040 DD 09/01/10 | 86,821.203 | 102.8600 | 92,518.84 | 89,304.29 |
| FHLMC POOL #A9-4779 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 10/01/10 | 43,595.730 | 102.8870 | 45,956.04 | 44,854.34 |
| FHLMC POOL #A9-4977 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 11/01/10 | 42,564.644 | 102.8920 | 44,869.14 | 43,795.61 |
| FHLMC POOL #A9-5144 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 11/01/10 | 46,877.040 | 102.8920 | 49,415.00 | 48,232.72 |
| FHLMC POOL #A9-5923 | FIXED INCOME SECURITIES | 4.000% 10/01/2040 DD 12/01/10 | 45,847.038 | 102.8940 | 48,329.22 | 47,173.85 |
| FHLMC POOL #C0-3608 | FIXED INCOME SECURITIES | 3.500% 12/01/2040 DD 12/01/10 | 183,093.216 | 100.7420 | 189,244.00 | 184,451.77 |
| FHLMC POOL #C0-3811 | FIXED INCOME SECURITIES | 3.500% 04/01/2042 DD 04/01/12 | 379,985.999 | 100.7410 | 384,513.17 | 382,801.70 |
| FHLMC POOL #C0-4320 | FIXED INCOME SECURITIES | 3.000% 12/01/2042 DD 11/01/12 | 408,392.252 | 98.3270 | 424,217.47 | 401,559.85 |
| FHLMC POOL #G0-1840 | FIXED INCOME SECURITIES | 5.000% 07/01/2035 DD 06/01/05 | 9,183.750 | 106.1780 | 9,955.76 | 9,751.12 |
| FHLMC POOL #G0-3358 | FIXED INCOME SECURITIES | 5.500% 08/01/2037 DD 09/01/07 | 94,532.310 | 107.8150 | 95,684.42 | 101,920.01 |
| FHLMC POOL #G0-7106 | FIXED INCOME SECURITIES | 3.500% 08/01/2042 DD 08/01/12 | 81,317.831 | 100.7420 | 83,916.19 | 81,921.21 |
| FHLMC POOL #G0-7613 | FIXED INCOME SECURITIES | 6.000% 04/01/2039 DD 01/01/14 | 257,196.078 | 110.4650 | 292,399.79 | 284,111.65 |
| FHLMC POOL #G0-7642 | FIXED INCOME SECURITIES | 5.000% 10/01/2041 DD 02/01/14 | 140,490.329 | 105.9220 | 153,573.48 | 148,810.17 |
| FHLMC POOL #G0-7848 | FIXED INCOME SECURITIES | 3.500% 04/01/2044 DD 10/01/14 | 327,984.220 | 100.7410 | 340,181.14 | 330,414.58 |
| FHLMC POOL #G0-7922 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 01/01/15 | 3,846,398.107 | 100.7420 | 3,853,309.61 | 3,874,938.38 |
| FHLMC POOL #G1-5520 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 08/01/15 | 194,452.829 | 99.9640 | 202,261.33 | 194,382.83 |
| FHLMC POOL #G1-5870 | FIXED INCOME SECURITIES | 3.500% 09/01/2030 DD 07/01/16 | 155,381.470 | 101.4540 | 166,161.04 | 157,640.72 |
| FHLMC POOL #G1-6186 | FIXED INCOME SECURITIES | 2.500% 04/01/2031 DD 05/01/17 | 230,585.177 | 97.7450 | 224,388.20 | 225,385.48 |
| FHLMC POOL #G6-0018 | FIXED INCOME SECURITIES | 4.500% 12/01/2043 DD 04/01/15 | 275,225.664 | 104.0840 | 299,028.43 | 286,465.88 |
| FHLMC POOL #G6-0037 | FIXED INCOME SECURITIES | 3.000% 10/01/2043 DD 04/01/15 | 82,322.521 | 98.3040 | 80,348.06 | 80,926.33 |
| FHLMC POOL #G6-0138 | FIXED INCOME SECURITIES | 3.500% 08/01/2045 DD 07/01/15 | 925,034.465 | 100.7110 | 952,062.83 | 931,611.46 |
| FHLMC POOL #G6-0270 | FIXED INCOME SECURITIES | 3.500% 12/01/2043 DD 10/01/15 | 1,325,090.199 | 100.7420 | 1,327,678.27 | 1,334,922.37 |
| FHLMC POOL #G6-0271 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 10/01/15 | 1,985,316.636 | 100.7410 | 1,987,798.28 | 2,000,027.83 |
| FHLMC POOL #G6-0393 | FIXED INCOME SECURITIES | 3.500% 01/01/2046 DD 01/01/16 | 169,503.286 | 100.3390 | 174,931.18 | 170,077.90 |
| FHLMC POOL #G6-0561 | FIXED INCOME SECURITIES | 3.500% 05/01/2046 DD 04/01/16 | 137,024.242 | 100.3390 | 141,627.38 | 137,488.75 |
| FHLMC POOL #G6-0658 | FIXED INCOME SECURITIES | 3.500% 07/01/2046 DD 07/01/16 | 1,283,173.154 | 100.5410 | 1,326,984.87 | 1,290,115.12 |
| FHLMC POOL #G6-0718 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 09/01/16 | 187,804.411 | 97.6290 | 193,937.41 | 183,351.57 |
| FHLMC POOL #G6-0729 | FIXED INCOME SECURITIES | 4.000% 09/01/2046 DD 10/01/16 | 14,529.808 | 102.2510 | 15,470.84 | 14,856.87 |
| FHLMC POOL #G6-0901 | FIXED INCOME SECURITIES | 4.000% 07/01/2044 DD 03/01/17 | 64,976.134 | 102.7640 | 66,996.49 | 66,772.07 |
| FHLMC POOL #G6-0968 | FIXED INCOME SECURITIES | 3.500% 03/01/2047 DD 05/01/17 | 350,645.707 | 100.4630 | 364,178.44 | 352,269.20 |
| FHLMC POOL #G6-1047 | FIXED INCOME SECURITIES | 4.500% 07/01/2047 DD 07/01/17 | 901,556.876 | 104.9420 | 940,647.82 | 946,111.82 |
| FHLMC POOL #G6-1178 | FIXED INCOME SECURITIES | 3.500% 10/01/2047 DD 10/01/17 | 181,763.477 | 100.5870 | 188,693.22 | 182,830.43 |
| FHLMC POOL #G6-1208 | FIXED INCOME SECURITIES | 3.500% 12/01/2047 DD 11/01/17 | 273,860.809 | 100.4330 | 283,617.11 | 275,046.63 |
| FHLMC POOL #G6-7704 | FIXED INCOME SECURITIES | 4.000% 08/01/2047 DD 07/01/17 | 625,384.627 | 102.7920 | 669,161.55 | 642,845.37 |
| FHLMC POOL #G6-7706 | FIXED INCOME SECURITIES | 3.500% 12/01/2047 DD 11/01/17 | 3,946,432.296 | 100.2780 | 4,068,495.93 | 3,957,403.38 |
| FHLMC POOL #G6-7712 | FIXED INCOME SECURITIES | 4.000% 06/01/2048 DD 05/01/18 | 1,968,530.575 | 102.8180 | 2,014,514.22 | 2,024,003.77 |
| FHLMC POOL #G6-7715 | FIXED INCOME SECURITIES | 4.500% 08/01/2048 DD 07/01/18 | 1,150,636.984 | 104.7110 | 1,206,910.32 | 1,204,843.49 |
| FHLMC POOL #J3-1418 | FIXED INCOME SECURITIES | 2.500% 05/01/2030 DD 04/01/15 | 108,645.641 | 97.9910 | 109,825.45 | 106,462.95 |
| FHLMC POOL #J3-1689 | FIXED INCOME SECURITIES | 3.000% 05/01/2030 DD 05/01/15 | 220,927.201 | 100.1180 | 229,626.21 | 221,187.90 |
| FHLMC POOL #J3-2181 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 07/01/15 | 22,506.138 | 99.8870 | 23,462.68 | 22,480.71 |
| FHLMC POOL #J3-2204 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 07/01/15 | 41,217.147 | 97.9920 | 41,642.20 | 40,389.51 |
| FHLMC POOL #J3-2209 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 07/01/15 | 38,098.659 | 98.0330 | 38,503.46 | 37,349.26 |
| FHLMC POOL #J3-2436 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 27,970.716 | 99.8870 | 29,093.92 | 27,939.11 |
| FHLMC POOL #J3-2491 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 08/01/15 | 10,160.717 | 97.7840 | 10,321.06 | 9,935.56 |
| FHLMC POOL #J3-3763 | FIXED INCOME SECURITIES | 2.500% 02/01/2031 DD 02/01/16 | 125,848.938 | 97.7450 | 123,646.59 | 123,011.04 |
| FHLMC POOL #Q0-0093 | FIXED INCOME SECURITIES | 4.000% 04/01/2041 DD 04/01/11 | 2,950.835 | 102.8940 | 3,152.80 | 3,036.23 |
| FHLMC POOL #Q0-0804 | FIXED INCOME SECURITIES | 4.500% 05/01/2041 DD 05/01/11 | 113,742.696 | 104.7060 | 123,517.45 | 119,095.43 |
| FHLMC POOL #Q0-0959 | FIXED INCOME SECURITIES | 4.500% 05/01/2041 DD 05/01/11 | 124,391.776 | 104.7060 | 135,042.84 | 130,245.65 |
| FHLMC POOL #Q0-3841 | FIXED INCOME SECURITIES | 4.000% 10/01/2041 DD 10/01/11 | 43,933.303 | 102.8940 | 46,311.86 | 45,204.73 |
| FHLMC POOL #Q0-4022 | FIXED INCOME SECURITIES | 4.000% 10/01/2041 DD 10/01/11 | 81,539.748 | 102.8940 | 85,954.34 | 83,899.51 |
| FHLMC POOL #Q0-7417 | FIXED INCOME SECURITIES | 3.500% 04/01/2042 DD 03/01/12 | 80,582.902 | 100.7420 | 83,157.79 | 81,180.83 |
| FHLMC POOL #Q0-7896 | FIXED INCOME SECURITIES | 3.500% 05/01/2042 DD 04/01/12 | 6,314.265 | 100.7420 | 6,499.74 | 6,361.12 |
| FHLMC POOL #Q0-8239 | FIXED INCOME SECURITIES | 3.500% 05/01/2042 DD 05/01/12 | 12,007.106 | 100.5220 | 12,357.94 | 12,069.78 |
| FHLMC POOL #Q0-8306 | FIXED INCOME SECURITIES | 3.500% 05/01/2042 DD 05/01/12 | 2,713.268 | 100.7420 | 2,792.54 | 2,733.40 |
| FHLMC POOL #Q1-0724 | FIXED INCOME SECURITIES | 3.500% 08/01/2042 DD 08/01/12 | 146,020.907 | 100.7420 | 150,241.85 | 147,104.38 |
| FHLMC POOL #Q1-1750 | FIXED INCOME SECURITIES | 3.500% 10/01/2042 DD 10/01/12 | 57,165.266 | 100.7420 | 58,674.78 | 57,589.43 |
| FHLMC POOL #Q1-1909 | FIXED INCOME SECURITIES | 3.500% 10/01/2042 DD 10/01/12 | 21,331.601 | 100.2930 | 22,244.86 | 21,394.10 |
| FHLMC POOL #Q1-2162 | FIXED INCOME SECURITIES | 3.500% 08/01/2042 DD 10/01/12 | 36,610.001 | 100.7420 | 38,194.54 | 36,881.65 |
| FHLMC POOL #Q1-3134 | FIXED INCOME SECURITIES | 3.500% 11/01/2042 DD 11/01/12 | 163,761.606 | 100.7400 | 168,546.51 | 164,973.44 |
| FHLMC POOL #Q1-4866 | FIXED INCOME SECURITIES | 3.000% 01/01/2043 DD 01/01/13 | 359,541.606 | 98.2940 | 349,766.55 | 353,407.83 |
| FHLMC POOL #Q1-6403 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 231,332.120 | 98.2740 | 224,916.27 | 227,339.33 |
| FHLMC POOL #Q1-6673 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 718,225.370 | 98.2710 | 740,726.02 | 705,807.25 |
| FHLMC POOL #Q1-7095 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 235,401.690 | 98.2720 | 241,746.53 | 231,333.95 |
| FHLMC POOL #Q1-8718 | FIXED INCOME SECURITIES | 3.500% 06/01/2043 DD 05/01/13 | 47,191.179 | 100.7310 | 48,547.92 | 47,536.15 |
| FHLMC POOL #Q2-0206 | FIXED INCOME SECURITIES | 3.500% 07/01/2043 DD 07/01/13 | 239,095.044 | 100.7420 | 241,747.52 | 240,869.13 |
| FHLMC POOL #Q2-1579 | FIXED INCOME SECURITIES | 4.000% 09/01/2043 DD 09/01/13 | 55,560.682 | 102.9530 | 59,224.21 | 57,201.39 |
| FHLMC POOL #Q2-4368 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 01/01/14 | 27,104.915 | 100.7410 | 27,774.06 | 27,305.76 |
| FHLMC POOL #Q2-5643 | FIXED INCOME SECURITIES | 4.000% 04/01/2044 DD 04/01/14 | 107,668.053 | 102.7820 | 115,945.03 | 110,663.38 |
| FHLMC POOL #Q2-5812 | FIXED INCOME SECURITIES | 3.500% 04/01/2044 DD 04/01/14 | 19,587.587 | 100.7110 | 20,058.91 | 19,726.85 |
| FHLMC POOL #Q2-5988 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 04/01/14 | 19,182.924 | 100.7110 | 19,644.53 | 19,319.31 |
| FHLMC POOL #Q2-6218 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 05/01/14 | 33,167.525 | 100.8960 | 34,079.64 | 33,464.71 |
| FHLMC POOL #Q2-6452 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 05/01/14 | 23,030.702 | 100.7110 | 23,584.88 | 23,194.45 |
| FHLMC POOL #Q2-6707 | FIXED INCOME SECURITIES | 3.500% 06/01/2044 DD 06/01/14 | 27,650.698 | 100.7110 | 28,333.32 | 27,847.29 |
| FHLMC POOL #Q2-7319 | FIXED INCOME SECURITIES | 3.500% 07/01/2044 DD 07/01/14 | 27,921.208 | 100.8970 | 28,689.05 | 28,171.66 |
| FHLMC POOL #Q2-7843 | FIXED INCOME SECURITIES | 3.500% 08/01/2044 DD 08/01/14 | 52,790.681 | 100.7110 | 54,308.44 | 53,166.02 |
| FHLMC POOL #Q2-8604 | FIXED INCOME SECURITIES | 3.500% 09/01/2044 DD 09/01/14 | 23,558.870 | 100.8960 | 24,320.84 | 23,769.96 |
| FHLMC POOL #Q2-8605 | FIXED INCOME SECURITIES | 3.500% 09/01/2044 DD 09/01/14 | 61,080.220 | 100.7110 | 62,950.79 | 61,514.50 |
| FHLMC POOL #Q2-8763 | FIXED INCOME SECURITIES | 3.500% 09/01/2044 DD 09/01/14 | 12,224.811 | 100.4530 | 12,582.02 | 12,280.19 |
| FHLMC POOL #Q2-8764 | FIXED INCOME SECURITIES | 3.500% 06/01/2044 DD 09/01/14 | 40,956.638 | 100.7410 | 42,265.32 | 41,260.13 |
| FHLMC POOL #Q2-9697 | FIXED INCOME SECURITIES | 3.500% 11/01/2044 DD 11/01/14 | 2,851.994 | 100.5660 | 2,935.32 | 2,868.14 |
| FHLMC POOL #Q2-9911 | FIXED INCOME SECURITIES | 3.500% 11/01/2044 DD 11/01/14 | 578.082 | 100.6230 | 594.98 | 581.68 |
| FHLMC POOL #Q3-0876 | FIXED INCOME SECURITIES | 3.500% 01/01/2045 DD 01/01/15 | 16,293.442 | 100.4810 | 16,769.52 | 16,371.81 |
| FHLMC POOL #Q3-1122 | FIXED INCOME SECURITIES | 3.500% 01/01/2045 DD 01/01/15 | 17,426.587 | 100.3680 | 17,935.76 | 17,490.72 |
| FHLMC POOL #Q3-1128 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 01/01/15 | 17,800.707 | 102.4280 | 19,113.47 | 18,232.91 |

BlackRock Asset Management

| Identity of issue, borrower, lessor or similar party (a) (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| FHLMC POOL #Q3-1338 | FIXED INCOME SECURITIES 4.000% 02/01/2045 DD 02/01/15 | 40,571.531 | 102.4280 | 43,563.69 | 41,556.61 |
| FHLMC POOL #Q3-3131 | FIXED INCOME SECURITIES 3.500% 05/01/2045 DD 04/01/15 | 4,237.468 | 100.1310 | 4,361.28 | 4,243.02 |
| FHLMC POOL #Q3-3606 | FIXED INCOME SECURITIES 3.500% 05/01/2045 DD 05/01/15 | 36,432.479 | 100.3390 | 37,496.98 | 36,555.99 |
| FHLMC POOL #Q3-4176 | FIXED INCOME SECURITIES 3.500% 06/01/2045 DD 06/01/15 | 35,277.500 | 100.3390 | 36,308.27 | 35,397.09 |
| FHLMC POOL #Q3-4960 | FIXED INCOME SECURITIES 3.500% 07/01/2045 DD 07/01/15 | 668.178 | 100.3390 | 687.71 | 670.44 |
| FHLMC POOL #Q3-6302 | FIXED INCOME SECURITIES 3.500% 09/01/2045 DD 09/01/15 | 28,653.670 | 100.8250 | 30,008.01 | 28,890.06 |
| FHLMC POOL #Q3-6972 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 10/01/15 | 266,787.800 | 102.5270 | 286,734.35 | 273,529.53 |
| FHLMC POOL #Q3-7955 | FIXED INCOME SECURITIES 4.000% 12/01/2045 DD 12/01/15 | 35,414.200 | 102.2620 | 37,829.57 | 36,215.27 |
| FHLMC POOL #Q3-7957 | FIXED INCOME SECURITIES 4.000% 12/01/2045 DD 12/01/15 | 43,709.370 | 102.3600 | 46,581.23 | 44,740.91 |
| FHLMC POOL #Q3-9250 | FIXED INCOME SECURITIES 3.500% 03/01/2046 DD 03/01/16 | 120,241.256 | 100.3390 | 124,280.62 | 120,648.87 |
| FHLMC POOL #Q4-4853 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 12/01/16 | 180,890.740 | 97.7220 | 180,678.77 | 176,770.05 |
| FHLMC POOL #Q4-5064 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 12/01/16 | 174,162.540 | 97.6290 | 173,904.04 | 170,033.15 |
| FHLMC POOL #Q4-5079 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 12/01/16 | 73,854.800 | 97.7990 | 73,860.58 | 72,229.26 |
| FHLMC POOL #Q4-5080 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 12/01/16 | 87,770.300 | 97.7370 | 87,694.88 | 85,784.06 |
| FHLMC POOL #Q4-5083 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 12/01/16 | 44,221.630 | 97.9540 | 44,259.63 | 43,316.86 |
| FHLMC POOL #Q5-3113 | FIXED INCOME SECURITIES 3.500% 07/01/2047 DD 12/01/17 | 56,033.367 | 100.7110 | 57,942.01 | 56,431.76 |
| FHLMC POOL #Q5-3630 | FIXED INCOME SECURITIES 3.500% 01/01/2048 DD 01/01/18 | 31,298.470 | 100.5880 | 32,389.03 | 31,482.51 |
| FHLMC POOL #Q5-3648 | FIXED INCOME SECURITIES 3.500% 01/01/2048 DD 01/01/18 | 60,156.750 | 100.2930 | 62,055.45 | 60,333.01 |
| FHLMC POOL #Q5-3747 | FIXED INCOME SECURITIES 3.500% 01/01/2048 DD 01/01/18 | 721,774.597 | 100.1690 | 716,304.90 | 722,994.40 |
| FHLMC POOL #U7-0060 | FIXED INCOME SECURITIES 3.000% 09/01/2027 DD 09/01/12 | 94,871.247 | 99.7480 | 94,219.01 | 94,632.17 |
| FHLMC POOL #U7-9018 | FIXED INCOME SECURITIES 3.000% 07/01/2028 DD 07/01/13 | 51,413.846 | 99.7480 | 51,060.37 | 51,284.28 |
| FHLMC POOL #V6-0696 | FIXED INCOME SECURITIES 3.000% 01/01/2030 DD 12/01/14 | 44,725.315 | 100.0940 | 46,521.28 | 44,767.36 |
| FHLMC POOL #V6-0724 | FIXED INCOME SECURITIES 3.000% 01/01/2030 DD 01/01/15 | 68,715.850 | 100.0680 | 71,475.23 | 68,762.58 |
| FHLMC POOL #V6-0770 | FIXED INCOME SECURITIES 2.500% 03/01/2030 DD 02/01/15 | 96,349.763 | 98.1170 | 97,418.66 | 94,535.50 |
| FHLMC POOL #V6-0796 | FIXED INCOME SECURITIES 2.500% 05/01/2030 DD 04/01/15 | 157,435.079 | 97.9500 | 161,149.54 | 154,207.66 |
| FHLMC POOL #V6-0840 | FIXED INCOME SECURITIES 3.000% 06/01/2030 DD 05/01/15 | 432,428.775 | 99.9250 | 449,117.83 | 432,104.45 |
| FHLMC POOL #V6-0886 | FIXED INCOME SECURITIES 2.500% 08/01/2030 DD 07/01/15 | 174,366.053 | 97.9090 | 177,090.52 | 170,720.06 |
| FHLMC POOL #V6-0902 | FIXED INCOME SECURITIES 2.500% 08/01/2030 DD 08/01/15 | 134,701.338 | 97.8270 | 136,806.04 | 131,774.28 |
| FHLMC POOL #V6-0903 | FIXED INCOME SECURITIES 2.500% 09/01/2030 DD 08/01/15 | 129,122.350 | 97.8270 | 131,200.43 | 126,316.52 |
| FHLMC POOL #V6-0904 | FIXED INCOME SECURITIES 2.500% 09/01/2030 DD 08/01/15 | 263,200.979 | 97.7860 | 267,354.61 | 257,373.71 |
| FHLMC POOL #V6-0905 | FIXED INCOME SECURITIES 2.500% 07/01/2030 DD 08/01/15 | 13,064.247 | 97.9090 | 13,270.39 | 12,791.07 |
| FHLMC POOL #V6-0909 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 08/01/15 | 42,130.169 | 99.8480 | 43,848.29 | 42,066.13 |
| FHLMC POOL #V8-1932 | FIXED INCOME SECURITIES 3.500% 10/01/2045 DD 09/01/15 | 3,484.135 | 100.3390 | 3,585.94 | 3,495.95 |
| FHLMC POOL #V8-2209 | FIXED INCOME SECURITIES 3.500% 02/01/2046 DD 02/01/16 | 18,560.902 | 100.3390 | 19,103.22 | 18,623.82 |
| FHLMC POOL #V8-2528 | FIXED INCOME SECURITIES 4.000% 07/01/2046 DD 07/01/16 | 177,380.858 | 102.4360 | 188,869.04 | 181,701.86 |
| FHLMC POOL #V8-2553 | FIXED INCOME SECURITIES 4.000% 08/01/2046 DD 08/01/16 | 104,128.887 | 102.4360 | 110,872.86 | 106,665.47 |
| FHLMC POOL #V8-2661 | FIXED INCOME SECURITIES 4.000% 10/01/2046 DD 10/01/16 | 28,113.562 | 102.2520 | 29,934.35 | 28,746.68 |
| FHLMC POOL #V8-2781 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 11/01/16 | 527,687.680 | 97.5820 | 522,773.58 | 514,928.19 |
| FHLMC POOL #V8-2929 | FIXED INCOME SECURITIES 4.000% 02/01/2047 DD 01/01/17 | 613,863.390 | 102.4360 | 651,078.85 | 628,817.10 |
| FHLMC MULTICLASS MTG | FIXED INCOME SECURITIES VAR RT 05/15/2041 DD 09/15/13 | 465,586.495 | 99.4420 | 466,313.99 | 462,988.52 |
| FHLMC MULTICLASS MTG 4606 FB | FIXED INCOME SECURITIES VAR RT 08/15/2046 DD 08/15/16 | 670,848.780 | 100.8670 | 669,695.76 | 676,665.04 |
| FHLMC MULTICLASS MTG K075 A2 | FIXED INCOME SECURITIES VAR RT 02/25/2028 DD 04/01/18 | 370,000.000 | 102.4400 | 378,120.39 | 379,028.00 |
| FHLMC MULTICLASS MTG K085 A2 | FIXED INCOME SECURITIES VAR RT 10/25/2028 DD 12/01/18 | 618,000.000 | 105.3130 | 633,324.55 | 650,834.34 |
| FHLMC MULTICLASS MTG KC02 A2 | FIXED INCOME SECURITIES 3.370% 07/25/2025 DD 09/01/18 | 1,130,000.000 | 100.7720 | 1,112,907.62 | 1,138,723.60 |
| FIDELITY NATIONAL INFORMATION | FIXED INCOME SECURITIES 3.000% 08/15/2026 DD 08/16/16 | 245,000.000 | 91.9970 | 226,885.90 | 225,392.65 |
| FIDELITY NATIONAL INFORMATION | FIXED INCOME SECURITIES 4.750% 05/15/2048 DD 05/16/18 | 45,000.000 | 92.9560 | 44,083.35 | 41,830.20 |
| FISERV INC | FIXED INCOME SECURITIES 3.850% 06/01/2025 DD 05/22/15 | 65,000.000 | 99.1090 | 63,959.35 | 64,420.85 |
| FISERV INC | FIXED INCOME SECURITIES 3.800% 10/01/2023 DD 09/25/18 | 230,000.000 | 100.6230 | 229,894.20 | 231,432.90 |
| FISERV INC | FIXED INCOME SECURITIES 4.200% 10/01/2028 DD 09/25/18 | 170,000.000 | 99.8000 | 167,835.90 | 169,660.00 |
| FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES 5.690% 03/01/2040 DD 02/09/10 | 30,000.000 | 121.6980 | 39,335.10 | 36,509.40 |
| FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES 4.050% 06/01/2042 DD 05/15/12 | 147,000.000 | 99.6820 | 158,654.16 | 146,532.54 |
| FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES 3.800% 12/15/2042 DD 12/20/12 | 60,000.000 | 95.1620 | 62,709.00 | 57,097.20 |
| FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES 3.700% 12/01/2047 DD 11/16/17 | 110,000.000 | 93.5100 | 109,129.90 | 102,861.00 |
| FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES 3.950% 03/01/2048 DD 02/28/18 | 15,000.000 | 97.6640 | 14,044.95 | 14,649.60 |
| FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES 4.125% 06/01/2048 DD 05/08/18 | 70,000.000 | 100.2560 | 69,937.70 | 70,179.20 |
| FNMA POOL #0254548 | FIXED INCOME SECURITIES 5.500% 12/01/2032 DD 11/01/02 | 31,181.180 | 106.9700 | 31,043.51 | 33,354.51 |
| FNMA POOL #0357705 | FIXED INCOME SECURITIES 5.500% 02/01/2035 DD 02/01/05 | 156,752.140 | 107.7030 | 166,451.16 | 168,826.76 |
| FNMA POOL #0555531 | FIXED INCOME SECURITIES 5.500% 06/01/2033 DD 05/01/03 | 13,548.511 | 107.7610 | 14,927.69 | 14,600.01 |
| FNMA POOL #0694491 | FIXED INCOME SECURITIES 5.500% 03/01/2033 DD 03/01/03 | 23,759.870 | 107.0170 | 24,171.97 | 25,427.10 |
| FNMA POOL #0699741 | FIXED INCOME SECURITIES 5.500% 07/01/2033 DD 07/01/03 | 83,177.960 | 105.8000 | 84,620.57 | 88,002.28 |
| FNMA POOL #0701941 | FIXED INCOME SECURITIES 5.500% 04/01/2033 DD 04/01/03 | 20,155.550 | 105.8000 | 20,505.15 | 21,324.57 |
| FNMA POOL #0712106 | FIXED INCOME SECURITIES 5.500% 04/01/2033 DD 05/01/03 | 293,630.150 | 106.4700 | 298,722.81 | 312,628.02 |
| FNMA POOL #0725424 | FIXED INCOME SECURITIES 5.500% 04/01/2034 DD 04/01/04 | 140,923.930 | 107.6910 | 145,135.12 | 151,762.39 |
| FNMA POOL #0725946 | FIXED INCOME SECURITIES 5.500% 11/01/2034 DD 10/01/04 | 42,608.360 | 107.6610 | 42,089.08 | 45,872.59 |
| FNMA POOL #0735226 | FIXED INCOME SECURITIES 5.000% 02/01/2035 DD 01/01/05 | 144,029.063 | 106.1580 | 159,242.13 | 152,898.37 |
| FNMA POOL #0735227 | FIXED INCOME SECURITIES 5.500% 02/01/2035 DD 01/01/05 | 151,748.310 | 107.6700 | 161,137.74 | 163,387.41 |
| FNMA POOL #0740228 | FIXED INCOME SECURITIES 5.500% 09/01/2033 DD 09/01/03 | 38,947.890 | 107.8080 | 39,623.39 | 41,988.94 |
| FNMA POOL #0743540 | FIXED INCOME SECURITIES 5.500% 10/01/2033 DD 10/01/03 | 58,604.890 | 107.7810 | 59,621.30 | 63,164.94 |
| FNMA POOL #0745257 | FIXED INCOME SECURITIES 6.000% 01/01/2036 DD 01/01/06 | 2,272.880 | 109.2210 | 2,292.75 | 2,482.46 |
| FNMA POOL #0745412 | FIXED INCOME SECURITIES 5.500% 12/01/2035 DD 03/01/06 | 251,101.060 | 107.6290 | 247,128.55 | 270,257.56 |
| FNMA POOL #0843071 | FIXED INCOME SECURITIES 6.000% 09/01/2035 DD 09/01/05 | 12,446.260 | 107.6050 | 12,555.14 | 13,392.80 |
| FNMA POOL #0851784 | FIXED INCOME SECURITIES 6.000% 12/01/2035 DD 02/01/06 | 15,616.570 | 107.3190 | 15,753.23 | 16,759.55 |
| FNMA POOL #0888023 | FIXED INCOME SECURITIES 5.500% 06/01/2036 DD 11/01/06 | 126,881.010 | 107.4080 | 129,081.62 | 136,280.36 |
| FNMA POOL #0888635 | FIXED INCOME SECURITIES 5.500% 09/01/2036 DD 08/01/07 | 281,930.280 | 107.6930 | 274,915.05 | 303,619.18 |
| FNMA POOL #0889466 | FIXED INCOME SECURITIES 6.000% 05/01/2038 DD 05/01/08 | 134,801.502 | 109.4810 | 150,640.69 | 147,582.03 |
| FNMA POOL #0889529 | FIXED INCOME SECURITIES 6.000% 03/01/2038 DD 05/01/08 | 41,619.126 | 109.1970 | 46,509.36 | 45,446.84 |
| FNMA POOL #0889745 | FIXED INCOME SECURITIES 5.500% 06/01/2036 DD 06/01/08 | 35,441.000 | 107.6950 | 36,055.68 | 38,168.18 |
| FNMA POOL #0889974 | FIXED INCOME SECURITIES 5.000% 09/01/2035 DD 10/01/08 | 31,988.304 | 106.1770 | 35,314.59 | 33,964.22 |
| FNMA POOL #0889983 | FIXED INCOME SECURITIES 6.000% 10/01/2038 DD 10/01/08 | 65,101.984 | 109.0950 | 71,886.83 | 71,023.01 |
| FNMA POOL #0890629 | FIXED INCOME SECURITIES 4.000% 08/01/2044 DD 08/01/14 | 276,952.127 | 103.3260 | 296,392.87 | 286,163.55 |
| FNMA POOL #0890824 | FIXED INCOME SECURITIES 4.000% 03/01/2047 DD 11/01/17 | 747,506.529 | 102.4150 | 762,748.65 | 765,558.81 |
| FNMA POOL #0915939 | FIXED INCOME SECURITIES 5.500% 03/01/2022 DD 03/01/07 | 20,098.907 | 102.0610 | 21,209.87 | 20,513.15 |
| FNMA POOL #0930922 | FIXED INCOME SECURITIES 4.500% 04/01/2039 DD 04/01/09 | 89,352.259 | 104.7090 | 97,840.75 | 93,559.86 |
| FNMA POOL #0962622 | FIXED INCOME SECURITIES 5.500% 04/01/2038 DD 03/01/08 | 256,398.930 | 107.8160 | 250,840.29 | 276,439.07 |
| FNMA POOL #0973851 | FIXED INCOME SECURITIES 5.500% 04/01/2038 DD 04/01/08 | 115,863.080 | 105.8000 | 113,351.20 | 122,583.14 |
| FNMA POOL #0995158 | FIXED INCOME SECURITIES 4.500% 12/01/2020 DD 11/01/08 | 151,021.510 | 102.0810 | 155,434.17 | 154,164.27 |
| FNMA POOL #0AB0686 | FIXED INCOME SECURITIES 4.000% 01/01/2036 DD 06/01/10 | 200,019.998 | 102.6880 | 215,146.49 | 205,396.54 |
| FNMA POOL #0AB1226 | FIXED INCOME SECURITIES 4.500% 07/01/2040 DD 06/01/10 | 66,889.724 | 104.7440 | 72,763.50 | 70,062.97 |
| FNMA POOL #0AB1614 | FIXED INCOME SECURITIES 4.000% 10/01/2040 DD 09/01/10 | 779,053.151 | 102.8250 | 850,202.61 | 801,061.40 |
| FNMA POOL #0AB3314 | FIXED INCOME SECURITIES 4.500% 07/01/2041 DD 06/01/11 | 36,175.903 | 104.6980 | 39,329.99 | 37,875.45 |
| FNMA POOL #0AB4054 | FIXED INCOME SECURITIES 4.000% 12/01/2041 DD 11/01/11 | 138,309.101 | 103.3270 | 152,745.09 | 142,910.64 |
| FNMA POOL #0AB4307 | FIXED INCOME SECURITIES 4.000% 01/01/2042 DD 12/01/11 | 397,982.775 | 102.8260 | 422,545.78 | 409,229.77 |
| FNMA POOL #0AB4530 | FIXED INCOME SECURITIES 4.000% 02/01/2042 DD 01/01/12 | 156,609.105 | 102.8250 | 166,739.78 | 161,033.31 |
| FNMA POOL #0AB5919 | FIXED INCOME SECURITIES 3.000% 08/01/2042 DD 07/01/12 | 814,299.718 | 98.3970 | 837,297.34 | 801,246.49 |
| FNMA POOL #0AB6194 | FIXED INCOME SECURITIES 2.500% 09/01/2027 DD 08/01/12 | 34,215.174 | 98.5820 | 33,680.57 | 33,730.00 |
| FNMA POOL #0AB6512 | FIXED INCOME SECURITIES 3.500% 10/01/2042 DD 09/01/12 | 145,092.536 | 100.7810 | 149,615.35 | 146,225.71 |
| FNMA POOL #0AB7271 | FIXED INCOME SECURITIES 3.000% 12/01/2042 DD 11/01/12 | 256,880.454 | 98.3500 | 250,438.40 | 252,641.93 |

BlackRock Asset Management

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|---|---|---|---|---|---|---|
| FNMA | POOL #0AB7425 | FIXED INCOME SECURITIES 3.000% 12/01/2042 DD 12/01/12 | 218,425.136 | 98.3420 | 212,947.46 | 214,803.65 |
| FNMA | POOL #0AB7565 | FIXED INCOME SECURITIES 3.000% 01/01/2043 DD 12/01/12 | 271,047.032 | 98.3270 | 272,529.31 | 266,512.42 |
| FNMA | POOL #0AB7755 | FIXED INCOME SECURITIES 3.000% 01/01/2043 DD 01/01/13 | 404,665.439 | 98.3150 | 394,359.11 | 397,846.83 |
| FNMA | POOL #0AB7762 | FIXED INCOME SECURITIES 3.000% 02/01/2043 DD 01/01/13 | 245,239.656 | 98.3150 | 239,166.17 | 241,107.37 |
| FNMA | POOL #0AB8446 | FIXED INCOME SECURITIES 2.500% 02/01/2028 DD 01/01/13 | 9,841.518 | 98.6610 | 9,698.51 | 9,709.74 |
| FNMA | POOL #0AB8558 | FIXED INCOME SECURITIES 3.000% 02/01/2043 DD 02/01/13 | 240,323.334 | 98.3040 | 234,371.57 | 236,247.45 |
| FNMA | POOL #0AB8712 | FIXED INCOME SECURITIES 3.000% 03/01/2043 DD 02/01/13 | 114,771.975 | 98.2920 | 118,977.26 | 112,811.67 |
| FNMA | POOL #0AB8830 | FIXED INCOME SECURITIES 3.000% 03/01/2043 DD 03/01/13 | 306,473.890 | 98.3150 | 317,703.29 | 301,309.80 |
| FNMA | POOL #0AB8870 | FIXED INCOME SECURITIES 2.500% 04/01/2028 DD 03/01/13 | 16,745.799 | 98.6620 | 16,473.67 | 16,521.74 |
| FNMA | POOL #0AB8923 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 03/01/13 | 294,577.990 | 98.2650 | 305,256.43 | 289,467.06 |
| FNMA | POOL #0AB8924 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 03/01/13 | 263,883.635 | 98.2620 | 273,593.73 | 259,297.34 |
| FNMA | POOL #0AB9016 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 03/01/13 | 808,372.740 | 98.2800 | 837,107.88 | 794,468.73 |
| FNMA | POOL #0AB9033 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 03/01/13 | 111,833.390 | 98.2800 | 115,808.72 | 109,909.86 |
| FNMA | POOL #0AB9173 | FIXED INCOME SECURITIES 3.000% 05/01/2043 DD 04/01/13 | 581,470.320 | 98.2920 | 605,546.82 | 571,538.81 |
| FNMA | POOL #0AB9255 | FIXED INCOME SECURITIES 3.500% 05/01/2043 DD 04/01/13 | 31,765.380 | 100.7800 | 32,897.02 | 32,013.15 |
| FNMA | POOL #0AB9462 | FIXED INCOME SECURITIES 3.000% 05/01/2043 DD 05/01/13 | 390,414.434 | 98.2840 | 392,549.53 | 383,714.92 |
| FNMA | POOL #0AB9564 | FIXED INCOME SECURITIES 3.000% 06/01/2043 DD 05/01/13 | 28,431.683 | 98.2920 | 28,587.17 | 27,946.07 |
| FNMA | POOL #0AB9567 | FIXED INCOME SECURITIES 3.500% 06/01/2043 DD 05/01/13 | 46,710.571 | 100.7800 | 49,473.06 | 47,074.91 |
| FNMA | POOL #0AB9662 | FIXED INCOME SECURITIES 3.000% 06/01/2043 DD 05/01/13 | 444,083.808 | 98.2920 | 446,512.42 | 436,498.86 |
| FNMA | POOL #0AB9940 | FIXED INCOME SECURITIES 3.000% 07/01/2043 DD 06/01/13 | 2,378,170.623 | 98.2670 | 2,391,176.24 | 2,336,956.93 |
| FNMA | POOL #0AC9312 | FIXED INCOME SECURITIES 4.000% 10/01/2041 DD 10/01/11 | 43,587.000 | 102.8260 | 46,406.55 | 44,818.77 |
| FNMA | POOL #0AD4038 | FIXED INCOME SECURITIES 4.500% 04/01/2040 DD 04/01/10 | 48,674.915 | 104.7440 | 53,466.36 | 50,984.05 |
| FNMA | POOL #0AD7127 | FIXED INCOME SECURITIES 4.500% 07/01/2040 DD 07/01/10 | 92,708.025 | 104.7440 | 100,530.26 | 97,106.09 |
| FNMA | POOL #0AD9136 | FIXED INCOME SECURITIES 4.000% 08/01/2040 DD 07/01/10 | 4,571.998 | 102.8250 | 4,882.05 | 4,701.16 |
| FNMA | POOL #0AE0028 | FIXED INCOME SECURITIES 6.000% 10/01/2039 DD 05/01/10 | 514,957.480 | 109.0640 | 556,838.00 | 561,633.23 |
| FNMA | POOL #0AE0113 | FIXED INCOME SECURITIES 4.000% 07/01/2040 DD 06/01/10 | 167,487.752 | 102.8100 | 179,676.39 | 172,194.16 |
| FNMA | POOL #0AE0216 | FIXED INCOME SECURITIES 4.000% 08/01/2040 DD 07/01/10 | 300,039.758 | 102.8250 | 321,874.67 | 308,515.88 |
| FNMA | POOL #0AE0823 | FIXED INCOME SECURITIES 6.000% 09/01/2040 DD 01/01/11 | 42,427.454 | 108.6820 | 46,849.20 | 46,111.01 |
| FNMA | POOL #0AE7535 | FIXED INCOME SECURITIES 4.000% 10/01/2040 DD 10/01/10 | 16,199.795 | 102.8250 | 17,242.66 | 16,657.44 |
| FNMA | POOL #0AE8407 | FIXED INCOME SECURITIES 4.000% 11/01/2040 DD 10/01/10 | 55,299.324 | 102.8250 | 59,101.17 | 56,861.53 |
| FNMA | POOL #0AH0006 | FIXED INCOME SECURITIES 4.000% 12/01/2040 DD 12/01/10 | 37,319.884 | 102.8260 | 39,844.81 | 38,374.54 |
| FNMA | POOL #0AH0946 | FIXED INCOME SECURITIES 4.000% 12/01/2040 DD 12/01/10 | 242,341.229 | 102.8250 | 259,977.22 | 249,187.37 |
| FNMA | POOL #0AI1186 | FIXED INCOME SECURITIES 4.000% 04/01/2041 DD 04/01/11 | 25,209.415 | 102.8230 | 26,832.27 | 25,921.08 |
| FNMA | POOL #0AI5228 | FIXED INCOME SECURITIES 4.000% 09/01/2041 DD 09/01/11 | 54,284.178 | 102.8260 | 58,202.84 | 55,818.25 |
| FNMA | POOL #0AJ1541 | FIXED INCOME SECURITIES 4.000% 09/01/2041 DD 09/01/11 | 638,219.271 | 102.8240 | 679,504.04 | 656,242.58 |
| FNMA | POOL #0AJ3120 | FIXED INCOME SECURITIES 4.500% 10/01/2041 DD 09/01/11 | 15,800.030 | 104.6520 | 17,170.18 | 16,535.05 |
| FNMA | POOL #0AJ7684 | FIXED INCOME SECURITIES 4.000% 12/01/2041 DD 12/01/11 | 45,044.265 | 103.3270 | 49,745.75 | 46,542.89 |
| FNMA | POOL #0AK7510 | FIXED INCOME SECURITIES 3.500% 04/01/2042 DD 03/01/12 | 17,489.397 | 100.7800 | 17,981.28 | 17,625.81 |
| FNMA | POOL #0AK9225 | FIXED INCOME SECURITIES 3.500% 06/01/2042 DD 06/01/12 | 12,677.824 | 100.7800 | 13,034.38 | 12,776.71 |
| FNMA | POOL #0AL1472 | FIXED INCOME SECURITIES 4.500% 05/01/2039 DD 03/01/12 | 96,253.159 | 104.7150 | 105,532.58 | 100,791.50 |
| FNMA | POOL #0AL1704 | FIXED INCOME SECURITIES 6.500% 05/01/2040 DD 04/01/12 | 262,668.020 | 113.0090 | 295,378.39 | 296,838.50 |
| FNMA | POOL #0AL2003 | FIXED INCOME SECURITIES 4.000% 06/01/2042 DD 06/01/12 | 89,969.947 | 102.8250 | 96,225.66 | 92,511.60 |
| FNMA | POOL #0AL2168 | FIXED INCOME SECURITIES 3.500% 06/01/2042 DD 07/01/12 | 13,607.259 | 100.7750 | 13,975.08 | 13,712.72 |
| FNMA | POOL #0AL2242 | FIXED INCOME SECURITIES 4.000% 08/01/2042 DD 08/01/12 | 48,798.615 | 102.8250 | 51,940.01 | 50,177.18 |
| FNMA | POOL #0AL2482 | FIXED INCOME SECURITIES 4.500% 09/01/2042 DD 09/01/12 | 226,880.812 | 104.7050 | 246,945.57 | 237,555.55 |
| FNMA | POOL #0AL2607 | FIXED INCOME SECURITIES 4.000% 07/01/2042 DD 10/01/12 | 65,897.449 | 102.8250 | 70,458.79 | 67,759.05 |
| FNMA | POOL #0AL2901 | FIXED INCOME SECURITIES 4.000% 09/01/2042 DD 12/01/12 | 89,038.287 | 102.8220 | 95,166.60 | 91,550.95 |
| FNMA | POOL #0AL2935 | FIXED INCOME SECURITIES 3.500% 02/01/2043 DD 01/01/13 | 155,616.315 | 100.7800 | 159,713.41 | 156,830.12 |
| FNMA | POOL #0AL3300 | FIXED INCOME SECURITIES 4.000% 03/01/2043 DD 03/01/13 | 67,823.455 | 102.8050 | 71,967.04 | 69,725.90 |
| FNMA | POOL #0AL3759 | FIXED INCOME SECURITIES 3.000% 05/01/2043 DD 06/01/13 | 268,856.400 | 98.3310 | 270,683.80 | 264,369.19 |
| FNMA | POOL #0AL4141 | FIXED INCOME SECURITIES 6.000% 04/01/2040 DD 09/01/13 | 425,871.825 | 109.0890 | 470,255.64 | 464,579.32 |
| FNMA | POOL #0AL4142 | FIXED INCOME SECURITIES 6.000% 06/01/2041 DD 09/01/13 | 91,631.576 | 109.1100 | 101,181.32 | 99,979.21 |
| FNMA | POOL #0AL4244 | FIXED INCOME SECURITIES 4.000% 07/01/2042 DD 09/01/13 | 358,980.015 | 103.3250 | 386,259.25 | 370,916.10 |
| FNMA | POOL #0AL5231 | FIXED INCOME SECURITIES 4.500% 09/01/2042 DD 04/01/14 | 344,780.360 | 104.7390 | 375,538.67 | 361,119.50 |
| FNMA | POOL #0AL5601 | FIXED INCOME SECURITIES 4.000% 08/01/2044 DD 08/01/14 | 1,519,455.699 | 103.3250 | 1,638,281.88 | 1,569,977.60 |
| FNMA | POOL #0AL5778 | FIXED INCOME SECURITIES 3.000% 07/01/2043 DD 09/01/14 | 195,520.672 | 98.2570 | 196,040.03 | 192,112.75 |
| FNMA | POOL #0AL6055 | FIXED INCOME SECURITIES 4.000% 12/01/2042 DD 11/01/14 | 214,537.315 | 103.3220 | 236,929.65 | 221,664.24 |
| FNMA | POOL #0AL6144 | FIXED INCOME SECURITIES 3.000% 01/01/2030 DD 12/01/14 | 767,562.826 | 100.0670 | 798,565.16 | 768,077.09 |
| FNMA | POOL #0AL6302 | FIXED INCOME SECURITIES 4.500% 10/01/2041 DD 01/01/15 | 573,441.410 | 104.8570 | 623,707.14 | 601,293.46 |
| FNMA | POOL #0AL6583 | FIXED INCOME SECURITIES 3.000% 03/01/2030 DD 03/01/15 | 151,972.748 | 100.0670 | 157,719.21 | 152,074.57 |
| FNMA | POOL #0AL6584 | FIXED INCOME SECURITIES 3.000% 04/01/2030 DD 03/01/15 | 127,922.631 | 100.0660 | 132,639.77 | 128,007.06 |
| FNMA | POOL #0AL6626 | FIXED INCOME SECURITIES 4.000% 12/01/2042 DD 03/01/15 | 92,921.345 | 102.8230 | 99,600.05 | 95,544.51 |
| FNMA | POOL #0AL6761 | FIXED INCOME SECURITIES 3.000% 05/01/2030 DD 04/01/15 | 74,680.999 | 100.0670 | 77,738.28 | 74,731.04 |
| FNMA | POOL #0AL6887 | FIXED INCOME SECURITIES 4.500% 04/01/2044 DD 05/01/15 | 2,691,178.435 | 104.7390 | 2,908,995.67 | 2,818,713.38 |
| FNMA | POOL #0AL7139 | FIXED INCOME SECURITIES 3.000% 07/01/2030 DD 07/01/15 | 102,594.003 | 100.0670 | 106,801.97 | 102,662.74 |
| FNMA | POOL #0AL7167 | FIXED INCOME SECURITIES 4.000% 01/01/2041 DD 07/01/15 | 67,720.054 | 102.5200 | 72,121.87 | 69,426.60 |
| FNMA | POOL #0AL7225 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 08/01/15 | 189,823.796 | 100.0670 | 197,743.01 | 189,950.98 |
| FNMA | POOL #0AL7227 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 08/01/15 | 171,253.073 | 100.0670 | 178,290.51 | 171,367.81 |
| FNMA | POOL #0AL7369 | FIXED INCOME SECURITIES 4.000% 01/01/2043 DD 09/01/15 | 143,516.472 | 102.8210 | 153,450.51 | 147,565.07 |
| FNMA | POOL #0AL7442 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 09/01/15 | 89,969.689 | 103.3260 | 97,743.65 | 92,962.08 |
| FNMA | POOL #0AL7443 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 09/01/15 | 129,263.653 | 103.1080 | 140,008.68 | 133,281.17 |
| FNMA | POOL #0AL7524 | FIXED INCOME SECURITIES 5.000% 07/01/2041 DD 10/01/15 | 183,889.511 | 106.1550 | 203,312.83 | 195,207.91 |
| FNMA | POOL #0AL7567 | FIXED INCOME SECURITIES 3.500% 07/01/2029 DD 10/01/15 | 122,079.952 | 101.5720 | 129,686.12 | 123,999.05 |
| FNMA | POOL #0AL7577 | FIXED INCOME SECURITIES 4.000% 10/01/2043 DD 10/01/15 | 108,089.930 | 102.8230 | 115,571.78 | 111,141.31 |
| FNMA | POOL #0AL7777 | FIXED INCOME SECURITIES 5.000% 12/01/2043 DD 11/01/15 | 265,832.685 | 106.1020 | 293,911.28 | 282,053.80 |
| FNMA | POOL #0AL7800 | FIXED INCOME SECURITIES 2.500% 11/01/2030 DD 11/01/15 | 5,458.455 | 97.9170 | 5,315.17 | 5,344.76 |
| FNMA | POOL #0AL7936 | FIXED INCOME SECURITIES 4.500% 09/01/2045 DD 01/01/16 | 82,821.248 | 105.1200 | 89,861.05 | 87,061.70 |
| FNMA | POOL #0AL8045 | FIXED INCOME SECURITIES 3.500% 12/01/2042 DD 01/01/16 | 148,215.887 | 100.7800 | 153,484.50 | 149,371.97 |
| FNMA | POOL #0AL8521 | FIXED INCOME SECURITIES 3.500% 04/01/2046 DD 05/01/16 | 59,624.829 | 100.6380 | 61,562.64 | 60,005.24 |
| FNMA | POOL #0AL8570 | FIXED INCOME SECURITIES 3.500% 05/01/2046 DD 05/01/16 | 114,293.004 | 100.3110 | 118,132.53 | 114,648.46 |
| FNMA | POOL #0AL8637 | FIXED INCOME SECURITIES 4.000% 06/01/2046 DD 05/01/16 | 6,545.131 | 102.6430 | 7,076.89 | 6,718.12 |
| FNMA | POOL #0AL8857 | FIXED INCOME SECURITIES 4.000% 07/01/2046 DD 07/01/16 | 1,495,323.881 | 102.6320 | 1,593,045.62 | 1,534,680.81 |
| FNMA | POOL #0AL8952 | FIXED INCOME SECURITIES 3.500% 08/01/2046 DD 08/01/16 | 240,050.085 | 100.3010 | 248,179.89 | 240,772.64 |
| FNMA | POOL #0AL9031 | FIXED INCOME SECURITIES 3.000% 08/01/2046 DD 08/01/16 | 17,506.947 | 97.9780 | 18,363.14 | 17,152.96 |
| FNMA | POOL #0AL9045 | FIXED INCOME SECURITIES 3.000% 09/01/2046 DD 08/01/16 | 184,130.513 | 97.8750 | 191,092.93 | 180,217.74 |
| FNMA | POOL #0AL9093 | FIXED INCOME SECURITIES 4.000% 06/01/2046 DD 09/01/16 | 585,023.810 | 102.3000 | 618,894.25 | 598,479.36 |
| FNMA | POOL #0AL9214 | FIXED INCOME SECURITIES 3.000% 09/01/2046 DD 10/01/16 | 258,270.036 | 97.5780 | 257,261.17 | 252,014.74 |
| FNMA | POOL #0AL9215 | FIXED INCOME SECURITIES 3.000% 10/01/2046 DD 10/01/16 | 528,518.670 | 97.7450 | 547,512.31 | 516,600.57 |
| FNMA | POOL #0AL9227 | FIXED INCOME SECURITIES 3.000% 10/01/2036 DD 10/01/16 | 17,953.969 | 98.9240 | 18,192.39 | 17,760.78 |
| FNMA | POOL #0AL9266 | FIXED INCOME SECURITIES 3.000% 10/01/2046 DD 10/01/16 | 407,129.559 | 97.5780 | 420,997.37 | 397,268.88 |
| FNMA | POOL #0AL9325 | FIXED INCOME SECURITIES 3.000% 11/01/2046 DD 11/01/16 | 526,725.230 | 97.7450 | 545,901.34 | 514,847.58 |
| FNMA | POOL #0AL9376 | FIXED INCOME SECURITIES 3.000% 08/01/2031 DD 11/01/16 | 812,973.650 | 99.9130 | 836,346.65 | 812,266.36 |
| FNMA | POOL #0AL9378 | FIXED INCOME SECURITIES 3.000% 09/01/2031 DD 11/01/16 | 82,637.920 | 99.8200 | 83,451.39 | 82,489.17 |
| FNMA | POOL #0AL9405 | FIXED INCOME SECURITIES 3.500% 06/01/2044 DD 11/01/16 | 1,583,443.261 | 100.7800 | 1,636,142.25 | 1,595,794.12 |
| FNMA | POOL #0AL9424 | FIXED INCOME SECURITIES 3.500% 11/01/2046 DD 11/01/16 | 1,527,952.677 | 100.2800 | 1,571,702.25 | 1,532,230.94 |
| FNMA | POOL #0AL9481 | FIXED INCOME SECURITIES 3.000% 11/01/2046 DD 11/01/16 | 89,672.533 | 97.8230 | 89,532.42 | 87,720.36 |
| FNMA | POOL #0AL9501 | FIXED INCOME SECURITIES 4.500% 11/01/2045 DD 11/01/16 | 48,357.646 | 105.0720 | 52,490.71 | 50,810.35 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| FNMA | POOL #0AL9511 | FIXED INCOME SECURITIES 3.500% 09/01/2046 DD 11/01/16 | 243,844.877 | 100.3840 | 252,627.09 | 244,781.24 |
| FNMA | POOL #0AL9593 | FIXED INCOME SECURITIES 3.500% 12/01/2046 DD 12/01/16 | 37,276.154 | 100.3160 | 38,231.36 | 37,393.95 |
| FNMA | POOL #0AL9635 | FIXED INCOME SECURITIES 3.500% 12/01/2045 DD 12/01/16 | 131,347.406 | 100.7210 | 135,775.24 | 132,294.42 |
| FNMA | POOL #0AL9725 | FIXED INCOME SECURITIES 3.500% 01/01/2047 DD 01/01/17 | 697,494.062 | 100.7090 | 722,778.21 | 702,439.29 |
| FNMA | POOL #0AL9745 | FIXED INCOME SECURITIES 3.500% 11/01/2043 DD 01/01/17 | 377,406.680 | 100.7810 | 392,326.03 | 380,354.23 |
| FNMA | POOL #0AL9774 | FIXED INCOME SECURITIES 3.500% 01/01/2047 DD 01/01/17 | 96,033.772 | 100.7290 | 99,271.16 | 96,733.86 |
| FNMA | POOL #0AO0777 | FIXED INCOME SECURITIES 3.500% 04/01/2042 DD 04/01/12 | 52,167.424 | 100.7810 | 53,708.00 | 52,574.85 |
| FNMA | POOL #0AO2114 | FIXED INCOME SECURITIES 4.000% 05/01/2042 DD 04/01/12 | 85,104.644 | 102.8250 | 91,061.98 | 87,508.85 |
| FNMA | POOL #0AO2881 | FIXED INCOME SECURITIES 3.500% 05/01/2042 DD 05/01/12 | 7,210.790 | 100.2390 | 7,413.58 | 7,228.02 |
| FNMA | POOL #0AO2961 | FIXED INCOME SECURITIES 4.000% 05/01/2042 DD 05/01/12 | 259,712.751 | 102.8250 | 278,136.11 | 267,049.64 |
| FNMA | POOL #0AO3048 | FIXED INCOME SECURITIES 3.500% 06/01/2042 DD 05/01/12 | 8,302.834 | 100.7800 | 8,536.36 | 8,367.60 |
| FNMA | POOL #0AO3107 | FIXED INCOME SECURITIES 3.500% 06/01/2042 DD 05/01/12 | 51,137.224 | 100.7810 | 51,432.87 | 51,536.61 |
| FNMA | POOL #0AO7152 | FIXED INCOME SECURITIES 3.500% 08/01/2042 DD 08/01/12 | 30,434.934 | 100.7810 | 31,552.47 | 30,672.63 |
| FNMA | POOL #0AO9707 | FIXED INCOME SECURITIES 3.500% 07/01/2042 DD 07/01/12 | 18,604.529 | 100.7810 | 19,127.78 | 18,749.83 |
| FNMA | POOL #0AP4100 | FIXED INCOME SECURITIES 3.500% 09/01/2042 DD 08/01/12 | 187,642.778 | 100.7800 | 193,491.97 | 189,106.39 |
| FNMA | POOL #0AP5205 | FIXED INCOME SECURITIES 2.500% 09/01/2027 DD 08/01/12 | 26,084.139 | 98.6610 | 25,672.51 | 25,734.87 |
| FNMA | POOL #0AP9726 | FIXED INCOME SECURITIES 3.000% 10/01/2042 DD 10/01/12 | 41,426.058 | 98.3810 | 42,596.01 | 40,755.37 |
| FNMA | POOL #0AQ7127 | FIXED INCOME SECURITIES 3.500% 12/01/2042 DD 11/01/12 | 36,609.026 | 100.7780 | 37,953.27 | 36,893.84 |
| FNMA | POOL #0AR6909 | FIXED INCOME SECURITIES 3.500% 03/01/2043 DD 03/01/13 | 6,061.403 | 100.7810 | 6,238.49 | 6,108.74 |
| FNMA | POOL #0AR7145 | FIXED INCOME SECURITIES 3.500% 07/01/2043 DD 07/01/13 | 61,024.251 | 100.6460 | 62,764.38 | 61,418.47 |
| FNMA | POOL #0AR7568 | FIXED INCOME SECURITIES 3.000% 03/01/2043 DD 03/01/13 | 164,406.999 | 98.2670 | 170,186.89 | 161,557.83 |
| FNMA | POOL #0AR7576 | FIXED INCOME SECURITIES 3.000% 03/01/2043 DD 03/01/13 | 225,276.670 | 98.2670 | 233,354.97 | 221,372.63 |
| FNMA | POOL #0AR8128 | FIXED INCOME SECURITIES 3.500% 03/01/2043 DD 02/01/13 | 12,136.505 | 100.7140 | 12,491.11 | 12,223.16 |
| FNMA | POOL #0AR8630 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 03/01/13 | 334,101.790 | 98.2620 | 345,951.98 | 328,295.10 |
| FNMA | POOL #0AR9218 | FIXED INCOME SECURITIES 3.000% 03/01/2043 DD 03/01/13 | 338,662.240 | 98.2590 | 350,832.93 | 332,766.13 |
| FNMA | POOL #0AS0190 | FIXED INCOME SECURITIES 2.500% 08/01/2028 DD 07/01/13 | 42,886.596 | 98.6590 | 42,196.40 | 42,311.49 |
| FNMA | POOL #0AS0209 | FIXED INCOME SECURITIES 3.500% 08/01/2043 DD 07/01/13 | 850,988.264 | 100.7130 | 857,902.56 | 857,055.81 |
| FNMA | POOL #0AS0331 | FIXED INCOME SECURITIES 3.000% 08/01/2043 DD 08/01/13 | 158,087.299 | 98.2650 | 158,494.87 | 155,344.48 |
| FNMA | POOL #0AS1539 | FIXED INCOME SECURITIES 3.500% 01/01/2044 DD 12/01/13 | 211,340.433 | 100.7500 | 214,246.34 | 212,925.49 |
| FNMA | POOL #0AS1867 | FIXED INCOME SECURITIES 3.500% 03/01/2029 DD 02/01/14 | 97,720.820 | 101.3870 | 103,950.54 | 99,076.21 |
| FNMA | POOL #0AS2591 | FIXED INCOME SECURITIES 3.500% 06/01/2044 DD 05/01/14 | 13,620.200 | 100.7490 | 14,016.03 | 13,722.22 |
| FNMA | POOL #0AS2676 | FIXED INCOME SECURITIES 3.000% 06/01/2029 DD 05/01/14 | 400,322.311 | 100.0670 | 415,052.89 | 400,590.53 |
| FNMA | POOL #0AS2821 | FIXED INCOME SECURITIES 4.000% 07/01/2039 DD 06/01/14 | 14,352.824 | 102.8230 | 15,411.35 | 14,758.00 |
| FNMA | POOL #0AS3220 | FIXED INCOME SECURITIES 3.000% 09/01/2029 DD 08/01/14 | 284,299.490 | 100.0660 | 294,738.62 | 284,487.13 |
| FNMA | POOL #0AS3594 | FIXED INCOME SECURITIES 3.000% 10/01/2029 DD 09/01/14 | 84,835.664 | 100.0670 | 85,829.83 | 84,892.50 |
| FNMA | POOL #0AS3753 | FIXED INCOME SECURITIES 3.500% 11/01/2029 DD 10/01/14 | 1,177,890.495 | 101.3880 | 1,253,533.14 | 1,194,239.62 |
| FNMA | POOL #0AS4083 | FIXED INCOME SECURITIES 4.000% 01/01/2045 DD 12/01/14 | 171,488.837 | 103.1250 | 176,204.77 | 176,847.86 |
| FNMA | POOL #0AS4308 | FIXED INCOME SECURITIES 4.000% 02/01/2045 DD 01/01/15 | 153,286.647 | 102.9240 | 166,747.14 | 157,768.75 |
| FNMA | POOL #0AS4485 | FIXED INCOME SECURITIES 2.500% 02/01/2030 DD 02/01/15 | 5,514.334 | 97.9170 | 5,400.60 | 5,399.47 |
| FNMA | POOL #0AS4488 | FIXED INCOME SECURITIES 2.500% 02/01/2030 DD 02/01/15 | 5,948.634 | 97.9160 | 5,825.93 | 5,824.66 |
| FNMA | POOL #0AS4688 | FIXED INCOME SECURITIES 2.500% 03/01/2030 DD 03/01/15 | 85,398.908 | 97.9180 | 83,784.33 | 83,620.90 |
| FNMA | POOL #0AS5017 | FIXED INCOME SECURITIES 4.000% 05/01/2045 DD 04/01/15 | 218,792.233 | 103.3260 | 234,116.24 | 226,069.26 |
| FNMA | POOL #0AS5403 | FIXED INCOME SECURITIES 2.500% 07/01/2030 DD 06/01/15 | 55,134.472 | 97.9160 | 53,669.97 | 53,985.47 |
| FNMA | POOL #0AS5405 | FIXED INCOME SECURITIES 2.500% 07/01/2030 DD 06/01/15 | 9,851.285 | 97.9170 | 9,592.68 | 9,646.08 |
| FNMA | POOL #0AS5453 | FIXED INCOME SECURITIES 3.500% 07/01/2045 DD 06/01/15 | 365,660.515 | 100.3520 | 378,044.41 | 366,947.64 |
| FNMA | POOL #0AS5459 | FIXED INCOME SECURITIES 3.500% 07/01/2045 DD 06/01/15 | 147,340.220 | 100.7390 | 152,297.53 | 148,429.06 |
| FNMA | POOL #0AS5548 | FIXED INCOME SECURITIES 2.500% 08/01/2030 DD 07/01/15 | 80,962.956 | 97.9170 | 81,848.49 | 79,276.50 |
| FNMA | POOL #0AS5614 | FIXED INCOME SECURITIES 2.500% 08/01/2030 DD 07/01/15 | 105,014.395 | 97.9170 | 106,774.19 | 102,826.95 |
| FNMA | POOL #0AS5616 | FIXED INCOME SECURITIES 2.500% 08/01/2030 DD 07/01/15 | 202,372.212 | 97.9170 | 205,700.28 | 198,156.80 |
| FNMA | POOL #0AS5622 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 07/01/15 | 136,092.989 | 100.0670 | 141,759.98 | 136,184.17 |
| FNMA | POOL #0AS5623 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 07/01/15 | 148,677.519 | 100.0670 | 154,787.24 | 148,777.13 |
| FNMA | POOL #0AS5640 | FIXED INCOME SECURITIES 3.500% 08/01/2045 DD 07/01/15 | 20,604.005 | 100.1920 | 20,497.77 | 20,643.56 |
| FNMA | POOL #0AS5707 | FIXED INCOME SECURITIES 3.500% 08/01/2030 DD 08/01/15 | 24,718.180 | 101.3890 | 26,186.80 | 25,061.52 |
| FNMA | POOL #0AS5708 | FIXED INCOME SECURITIES 3.500% 08/01/2030 DD 08/01/15 | 110,648.090 | 101.3920 | 117,637.05 | 112,188.31 |
| FNMA | POOL #0AS5714 | FIXED INCOME SECURITIES 3.000% 09/01/2030 DD 08/01/15 | 100,456.795 | 100.0670 | 104,271.02 | 100,524.10 |
| FNMA | POOL #0AS5728 | FIXED INCOME SECURITIES 3.000% 09/01/2030 DD 08/01/15 | 133,788.237 | 100.0670 | 138,993.41 | 133,877.88 |
| FNMA | POOL #0AS5786 | FIXED INCOME SECURITIES 2.500% 09/01/2030 DD 08/01/15 | 95,533.422 | 97.9180 | 97,104.49 | 93,544.42 |
| FNMA | POOL #0AS5872 | FIXED INCOME SECURITIES 2.500% 09/01/2030 DD 08/01/15 | 118,863.542 | 97.9170 | 120,846.15 | 116,387.61 |
| FNMA | POOL #0AS5949 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 09/01/15 | 448,884.459 | 102.9860 | 486,899.35 | 462,288.15 |
| FNMA | POOL #0AS6115 | FIXED INCOME SECURITIES 2.500% 11/01/2030 DD 10/01/15 | 109,068.150 | 97.9170 | 111,586.08 | 106,796.26 |
| FNMA | POOL #0AS6116 | FIXED INCOME SECURITIES 2.500% 11/01/2030 DD 10/01/15 | 114,205.019 | 97.9150 | 116,788.01 | 111,823.84 |
| FNMA | POOL #0AS6141 | FIXED INCOME SECURITIES 2.500% 11/01/2030 DD 10/01/15 | 116,953.547 | 97.9170 | 118,346.94 | 114,517.40 |
| FNMA | POOL #0AS6142 | FIXED INCOME SECURITIES 2.500% 11/01/2030 DD 10/01/15 | 104,398.601 | 97.9170 | 105,634.26 | 102,223.98 |
| FNMA | POOL #0AS6195 | FIXED INCOME SECURITIES 3.500% 11/01/2045 DD 10/01/15 | 53,932.250 | 100.8580 | 55,727.19 | 54,394.99 |
| FNMA | POOL #0AS6233 | FIXED INCOME SECURITIES 4.500% 11/01/2045 DD 10/01/15 | 13,921.832 | 104.4490 | 15,236.80 | 14,541.21 |
| FNMA | POOL #0AS6347 | FIXED INCOME SECURITIES 4.000% 12/01/2045 DD 12/01/15 | 401,725.654 | 102.8680 | 438,194.80 | 413,247.15 |
| FNMA | POOL #0AS6662 | FIXED INCOME SECURITIES 4.000% 02/01/2046 DD 01/01/16 | 248,315.188 | 102.8550 | 270,915.74 | 255,404.59 |
| FNMA | POOL #0AS6823 | FIXED INCOME SECURITIES 3.500% 03/01/2046 DD 02/01/16 | 181,220.160 | 100.3160 | 187,308.02 | 181,792.82 |
| FNMA | POOL #0AS7015 | FIXED INCOME SECURITIES 3.500% 04/01/2046 DD 03/01/16 | 126,846.260 | 100.2850 | 126,519.24 | 127,207.77 |
| FNMA | POOL #0AS7320 | FIXED INCOME SECURITIES 2.500% 06/01/2031 DD 05/01/16 | 120,248.942 | 97.6980 | 124,499.83 | 117,480.81 |
| FNMA | POOL #0AS7353 | FIXED INCOME SECURITIES 3.500% 06/01/2046 DD 05/01/16 | 481,401.425 | 100.2850 | 499,040.28 | 482,773.42 |
| FNMA | POOL #0AS7362 | FIXED INCOME SECURITIES 3.000% 06/01/2046 DD 05/01/16 | 86,603.253 | 97.8230 | 89,045.71 | 84,717.90 |
| FNMA | POOL #0AS7364 | FIXED INCOME SECURITIES 3.000% 06/01/2046 DD 05/01/16 | 105,870.535 | 97.7450 | 105,432.18 | 103,483.15 |
| FNMA | POOL #0AS7365 | FIXED INCOME SECURITIES 3.000% 06/01/2046 DD 05/01/16 | 9,928.179 | 97.6810 | 10,181.79 | 9,697.94 |
| FNMA | POOL #0AS7370 | FIXED INCOME SECURITIES 3.000% 06/01/2046 DD 05/01/16 | 48,203.604 | 97.9780 | 49,597.00 | 47,228.93 |
| FNMA | POOL #0AS7383 | FIXED INCOME SECURITIES 3.500% 06/01/2046 DD 05/01/16 | 605,424.142 | 100.2960 | 627,323.46 | 607,216.20 |
| FNMA | POOL #0AS7605 | FIXED INCOME SECURITIES 2.500% 07/01/2031 DD 07/01/16 | 151,740.342 | 97.6980 | 156,866.18 | 148,247.28 |
| FNMA | POOL #0AS7617 | FIXED INCOME SECURITIES 2.500% 07/01/2031 DD 07/01/16 | 228,083.596 | 97.6980 | 236,235.77 | 222,833.11 |
| FNMA | POOL #0AS7847 | FIXED INCOME SECURITIES 3.000% 09/01/2046 DD 08/01/16 | 903,477.573 | 97.6520 | 889,360.74 | 882,263.92 |
| FNMA | POOL #0AS7878 | FIXED INCOME SECURITIES 3.000% 09/01/2046 DD 08/01/16 | 161,021.691 | 97.8230 | 168,871.50 | 157,516.25 |
| FNMA | POOL #0AS7889 | FIXED INCOME SECURITIES 3.000% 09/01/2046 DD 08/01/16 | 85,298.882 | 97.8380 | 89,570.49 | 83,454.72 |
| FNMA | POOL #0AS8009 | FIXED INCOME SECURITIES 2.500% 10/01/2031 DD 09/01/16 | 215,650.486 | 97.6980 | 223,239.33 | 210,686.21 |
| FNMA | POOL #0AS8193 | FIXED INCOME SECURITIES 2.500% 10/01/2031 DD 10/01/16 | 295,223.253 | 97.6980 | 305,316.39 | 288,427.21 |
| FNMA | POOL #0AS8195 | FIXED INCOME SECURITIES 2.500% 10/01/2031 DD 10/01/16 | 102,560.831 | 97.6980 | 105,893.86 | 100,199.88 |
| FNMA | POOL #0AS8208 | FIXED INCOME SECURITIES 2.500% 10/01/2031 DD 10/01/16 | 373,630.926 | 97.6980 | 386,373.07 | 365,029.94 |
| FNMA | POOL #0AS8240 | FIXED INCOME SECURITIES 2.500% 11/01/2031 DD 10/01/16 | 210,973.700 | 97.6980 | 217,878.93 | 206,117.09 |
| FNMA | POOL #0AS8241 | FIXED INCOME SECURITIES 2.500% 11/01/2031 DD 10/01/16 | 190,396.137 | 97.6980 | 196,712.52 | 186,013.22 |
| FNMA | POOL #0AS8245 | FIXED INCOME SECURITIES 2.500% 11/01/2031 DD 10/01/16 | 151,001.512 | 97.6980 | 156,215.79 | 147,525.46 |
| FNMA | POOL #0AS8251 | FIXED INCOME SECURITIES 2.000% 11/01/2031 DD 10/01/16 | 186,801.410 | 95.7130 | 177,753.22 | 178,793.23 |
| FNMA | POOL #0AS8291 | FIXED INCOME SECURITIES 2.000% 11/01/2031 DD 10/01/16 | 11,776.318 | 95.7150 | 11,205.89 | 11,271.70 |
| FNMA | POOL #0AS8348 | FIXED INCOME SECURITIES 3.000% 11/01/2036 DD 10/01/16 | 129,687.610 | 98.9240 | 131,410.04 | 128,292.17 |
| FNMA | POOL #0AS8349 | FIXED INCOME SECURITIES 3.000% 11/01/2036 DD 10/01/16 | 53,423.826 | 98.9240 | 54,133.36 | 52,848.99 |
| FNMA | POOL #0AS8371 | FIXED INCOME SECURITIES 3.500% 11/01/2046 DD 10/01/16 | 232,657.690 | 100.6880 | 241,091.54 | 234,258.37 |
| FNMA | POOL #0AS8374 | FIXED INCOME SECURITIES 4.000% 11/01/2046 DD 10/01/16 | 107,831.077 | 102.6300 | 117,502.17 | 110,667.03 |
| FNMA | POOL #0AS8486 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 12/01/16 | 581,922.510 | 97.7610 | 581,786.12 | 568,893.27 |
| FNMA | POOL #0AS8493 | FIXED INCOME SECURITIES 3.500% 12/01/2046 DD 12/01/16 | 463,836.488 | 100.3430 | 478,675.63 | 465,427.45 |
| FNMA | POOL #0AS8553 | FIXED INCOME SECURITIES 3.000% 12/01/2036 DD 12/01/16 | 155,245.203 | 98.9240 | 155,317.97 | 153,574.76 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| FNMA | POOL #0AS8589 | FIXED INCOME SECURITIES 3.000% 01/01/2047 DD 12/01/16 | 65,614.150 | 97.8210 | 65,614.15 | 64,184.42 |
| FNMA | POOL #0AS8653 | FIXED INCOME SECURITIES 3.500% 01/01/2047 DD 12/01/16 | 268,071.985 | 100.6260 | 278,794.88 | 269,750.12 |
| FNMA | POOL #0AS8792 | FIXED INCOME SECURITIES 3.000% 02/01/2047 DD 01/01/17 | 15,363.864 | 97.7580 | 15,285.61 | 15,019.41 |
| FNMA | POOL #0AS8885 | FIXED INCOME SECURITIES 3.500% 02/01/2032 DD 02/01/17 | 172,905.368 | 101.3950 | 176,282.44 | 175,317.40 |
| FNMA | POOL #0AS8925 | FIXED INCOME SECURITIES 3.000% 03/01/2047 DD 02/01/17 | 257,690.733 | 97.7390 | 254,791.72 | 251,864.35 |
| FNMA | POOL #0AS8936 | FIXED INCOME SECURITIES 3.000% 03/01/2047 DD 02/01/17 | 208,178.296 | 97.6480 | 205,681.77 | 203,281.94 |
| FNMA | POOL #0AS9316 | FIXED INCOME SECURITIES 2.500% 03/01/2032 DD 03/01/17 | 95,281.110 | 97.6980 | 94,853.09 | 93,087.74 |
| FNMA | POOL #0AS9317 | FIXED INCOME SECURITIES 2.500% 03/01/2032 DD 03/01/17 | 77,871.340 | 97.6980 | 77,497.20 | 76,078.74 |
| FNMA | POOL #0AS9318 | FIXED INCOME SECURITIES 2.500% 03/01/2032 DD 03/01/17 | 146,891.630 | 97.6980 | 146,168.66 | 143,510.18 |
| FNMA | POOL #0AS9319 | FIXED INCOME SECURITIES 2.500% 03/01/2032 DD 03/01/17 | 155,041.570 | 97.6980 | 154,199.75 | 151,472.51 |
| FNMA | POOL #0AS9321 | FIXED INCOME SECURITIES 2.500% 03/01/2032 DD 03/01/17 | 125,125.900 | 97.6980 | 124,508.67 | 122,245.50 |
| FNMA | POOL #0AT0310 | FIXED INCOME SECURITIES 3.500% 03/01/2043 DD 03/01/13 | 7,338.175 | 100.7710 | 7,552.60 | 7,394.75 |
| FNMA | POOL #0AT2037 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 04/01/13 | 127,770.436 | 98.2860 | 132,571.83 | 125,580.45 |
| FNMA | POOL #0AT2040 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 04/01/13 | 454,380.210 | 98.2830 | 472,448.93 | 446,578.50 |
| FNMA | POOL #0AT2043 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 04/01/13 | 243,512.970 | 98.2570 | 253,301.07 | 239,268.54 |
| FNMA | POOL #0AT3019 | FIXED INCOME SECURITIES 3.500% 04/01/2043 DD 04/01/13 | 7,787.423 | 100.7800 | 8,014.97 | 7,848.16 |
| FNMA | POOL #0AT3121 | FIXED INCOME SECURITIES 3.000% 04/01/2028 DD 04/01/13 | 36,159.835 | 100.0670 | 37,120.33 | 36,184.06 |
| FNMA | POOL #0AT3906 | FIXED INCOME SECURITIES 3.500% 07/01/2043 DD 08/01/13 | 21,334.000 | 100.7810 | 22,015.68 | 21,500.62 |
| FNMA | POOL #0AT6033 | FIXED INCOME SECURITIES 3.000% 05/01/2028 DD 05/01/13 | 46,436.160 | 100.0660 | 47,669.63 | 46,466.81 |
| FNMA | POOL #0AT6144 | FIXED INCOME SECURITIES 4.000% 05/01/2042 DD 05/01/13 | 96,764.610 | 103.3250 | 100,502.92 | 99,982.03 |
| FNMA | POOL #0AT6654 | FIXED INCOME SECURITIES 3.000% 05/01/2043 DD 05/01/13 | 315,241.064 | 98.3180 | 327,161.11 | 309,938.71 |
| FNMA | POOL #0AT7267 | FIXED INCOME SECURITIES 3.500% 09/01/2043 DD 09/01/13 | 12,124.145 | 100.5270 | 12,451.89 | 12,188.04 |
| FNMA | POOL #0AT7333 | FIXED INCOME SECURITIES 3.500% 08/01/2043 DD 08/01/13 | 14,939.816 | 100.7500 | 15,374.03 | 15,051.86 |
| FNMA | POOL #0AT7676 | FIXED INCOME SECURITIES 3.000% 06/01/2043 DD 06/01/13 | 143,365.430 | 98.2590 | 143,231.01 | 140,869.44 |
| FNMA | POOL #0AT8464 | FIXED INCOME SECURITIES 3.500% 07/01/2043 DD 07/01/13 | 369,897.055 | 100.7500 | 372,931.37 | 372,671.28 |
| FNMA | POOL #0AT9667 | FIXED INCOME SECURITIES 3.500% 07/01/2043 DD 06/01/13 | 142,824.840 | 100.7470 | 148,515.52 | 143,891.74 |
| FNMA | POOL #0AU0570 | FIXED INCOME SECURITIES 3.500% 08/01/2043 DD 07/01/13 | 187,594.530 | 100.5460 | 189,162.70 | 188,618.80 |
| FNMA | POOL #0AU0613 | FIXED INCOME SECURITIES 3.500% 08/01/2043 DD 08/01/13 | 232,575.570 | 100.5120 | 234,519.77 | 233,766.36 |
| FNMA | POOL #0AU0918 | FIXED INCOME SECURITIES 3.500% 07/01/2043 DD 07/01/13 | 197,484.652 | 100.7800 | 203,794.91 | 199,025.03 |
| FNMA | POOL #0AU1633 | FIXED INCOME SECURITIES 3.500% 07/01/2043 DD 07/01/13 | 616,314.495 | 100.7800 | 637,259.56 | 621,121.75 |
| FNMA | POOL #0AU3032 | FIXED INCOME SECURITIES 3.500% 08/01/2043 DD 08/01/13 | 14,794.689 | 100.7800 | 15,224.65 | 14,910.09 |
| FNMA | POOL #0AU3270 | FIXED INCOME SECURITIES 3.500% 08/01/2043 DD 08/01/13 | 113,786.140 | 100.7810 | 114,692.89 | 114,674.81 |
| FNMA | POOL #0AU8774 | FIXED INCOME SECURITIES 3.000% 10/01/2028 DD 10/01/13 | 86,015.784 | 99.9460 | 87,870.50 | 85,969.34 |
| FNMA | POOL #0AV2357 | FIXED INCOME SECURITIES 4.000% 01/01/2044 DD 01/01/14 | 50,278.112 | 103.1150 | 55,038.82 | 51,844.28 |
| FNMA | POOL #0AV6577 | FIXED INCOME SECURITIES 4.000% 03/01/2044 DD 03/01/14 | 64,959.261 | 102.9240 | 69,963.12 | 66,858.67 |
| FNMA | POOL #0AW0937 | FIXED INCOME SECURITIES 3.000% 04/01/2029 DD 04/01/14 | 281,550.790 | 100.0660 | 290,811.18 | 281,736.61 |
| FNMA | POOL #0AW3064 | FIXED INCOME SECURITIES 3.000% 04/01/2029 DD 04/01/14 | 218,268.389 | 99.8760 | 225,583.80 | 217,997.74 |
| FNMA | POOL #0AW3139 | FIXED INCOME SECURITIES 4.000% 05/01/2039 DD 06/01/14 | 578.552 | 102.7020 | 621.23 | 594.18 |
| FNMA | POOL #0AW7055 | FIXED INCOME SECURITIES 4.000% 07/01/2044 DD 06/01/14 | 25,559.325 | 102.4260 | 27,444.29 | 26,179.39 |
| FNMA | POOL #0AW8154 | FIXED INCOME SECURITIES 3.500% 01/01/2042 DD 09/01/14 | 81,099.034 | 100.8240 | 83,481.32 | 81,767.29 |
| FNMA | POOL #0AX1321 | FIXED INCOME SECURITIES 3.500% 09/01/2029 DD 09/01/14 | 266,183.832 | 101.3850 | 283,568.97 | 269,870.48 |
| FNMA | POOL #0AX2741 | FIXED INCOME SECURITIES 3.500% 10/01/2029 DD 10/01/14 | 57,151.483 | 101.3880 | 60,812.78 | 57,944.75 |
| FNMA | POOL #0AX3298 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 08/01/15 | 25,216.129 | 100.0670 | 26,291.76 | 25,233.02 |
| FNMA | POOL #0AX3706 | FIXED INCOME SECURITIES 4.000% 09/01/2042 DD 12/01/14 | 52,416.256 | 102.8240 | 56,183.69 | 53,896.49 |
| FNMA | POOL #0AX6255 | FIXED INCOME SECURITIES 4.000% 12/01/2044 DD 12/01/14 | 16,246.388 | 103.3260 | 17,568.94 | 16,786.74 |
| FNMA | POOL #0AX8713 | FIXED INCOME SECURITIES 4.000% 01/01/2045 DD 01/01/15 | 206,770.273 | 103.1250 | 223,958.06 | 213,231.84 |
| FNMA | POOL #0AX9372 | FIXED INCOME SECURITIES 4.000% 12/01/2044 DD 12/01/14 | 144,388.605 | 103.1250 | 155,736.65 | 148,900.75 |
| FNMA | POOL #0AX9700 | FIXED INCOME SECURITIES 3.000% 07/01/2030 DD 07/01/15 | 34,562.122 | 100.0670 | 35,977.03 | 34,585.28 |
| FNMA | POOL #0AX9701 | FIXED INCOME SECURITIES 3.000% 07/01/2030 DD 07/01/15 | 120,173.917 | 100.0670 | 124,980.86 | 120,254.43 |
| FNMA | POOL #0AY0299 | FIXED INCOME SECURITIES 4.000% 12/01/2044 DD 12/01/14 | 16,995.034 | 103.3260 | 18,378.56 | 17,560.29 |
| FNMA | POOL #0AY0828 | FIXED INCOME SECURITIES 2.500% 05/01/2030 DD 04/01/15 | 50,407.604 | 97.9180 | 51,006.19 | 49,358.12 |
| FNMA | POOL #0AY1866 | FIXED INCOME SECURITIES 4.000% 02/01/2045 DD 01/01/15 | 29,417.011 | 103.3260 | 31,811.76 | 30,395.42 |
| FNMA | POOL #0AY2693 | FIXED INCOME SECURITIES 4.000% 02/01/2045 DD 01/01/15 | 60,962.491 | 102.5060 | 65,725.18 | 62,490.21 |
| FNMA | POOL #0AY3416 | FIXED INCOME SECURITIES 2.500% 04/01/2030 DD 04/01/15 | 104,135.907 | 97.9180 | 105,348.10 | 101,967.80 |
| FNMA | POOL #0AY8218 | FIXED INCOME SECURITIES 4.000% 05/01/2045 DD 04/01/15 | 27,522.000 | 102.4250 | 29,551.76 | 28,189.41 |
| FNMA | POOL #0AY9770 | FIXED INCOME SECURITIES 4.000% 05/01/2045 DD 05/01/15 | 67,885.616 | 103.3260 | 73,231.62 | 70,143.49 |
| FNMA | POOL #0AZ2170 | FIXED INCOME SECURITIES 2.500% 07/01/2030 DD 07/01/15 | 46,857.265 | 97.9150 | 47,399.06 | 45,880.29 |
| FNMA | POOL #0AZ2297 | FIXED INCOME SECURITIES 3.000% 07/01/2030 DD 06/01/15 | 17,038.336 | 99.8140 | 17,671.94 | 17,006.64 |
| FNMA | POOL #0AZ5719 | FIXED INCOME SECURITIES 3.000% 09/01/2030 DD 08/01/15 | 55,440.123 | 99.9130 | 57,501.83 | 55,391.89 |
| FNMA | POOL #0AZ7833 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 08/01/15 | 28,423.834 | 100.0670 | 29,636.28 | 28,442.88 |
| FNMA | POOL #0AZ8597 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 08/01/15 | 13,490.205 | 100.0670 | 14,065.66 | 13,499.24 |
| FNMA | POOL #0AZ9243 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 10/01/15 | 38,514.410 | 103.3060 | 41,640.72 | 39,787.70 |
| FNMA | POOL #0AZ9244 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 10/01/15 | 43,367.530 | 103.0750 | 46,765.79 | 44,701.08 |
| FNMA | POOL #0BA2877 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 10/01/15 | 45,111.000 | 102.4900 | 48,637.04 | 46,234.26 |
| FNMA | POOL #0BA2878 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 10/01/15 | 41,421.490 | 103.0580 | 44,542.67 | 42,688.16 |
| FNMA | POOL #0BA2879 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 10/01/15 | 42,704.340 | 102.8410 | 45,782.07 | 43,917.57 |
| FNMA | POOL #0BA2904 | FIXED INCOME SECURITIES 4.000% 11/01/2045 DD 11/01/15 | 131,659.740 | 103.2870 | 141,426.21 | 135,987.40 |
| FNMA | POOL #0BA2905 | FIXED INCOME SECURITIES 4.000% 11/01/2045 DD 11/01/15 | 198,177.080 | 103.0410 | 212,351.40 | 204,203.65 |
| FNMA | POOL #0BA2924 | FIXED INCOME SECURITIES 4.000% 12/01/2045 DD 11/01/15 | 60,940.140 | 102.3840 | 64,956.02 | 62,392.95 |
| FNMA | POOL #0BA4736 | FIXED INCOME SECURITIES 4.000% 12/01/2045 DD 12/01/15 | 109,917.330 | 103.2470 | 117,190.76 | 113,486.35 |
| FNMA | POOL #0BA4737 | FIXED INCOME SECURITIES 4.000% 12/01/2045 DD 12/01/15 | 130,492.860 | 103.0080 | 138,786.32 | 134,418.09 |
| FNMA | POOL #0BA4781 | FIXED INCOME SECURITIES 4.000% 01/01/2046 DD 01/01/16 | 148,257.130 | 103.2280 | 158,519.30 | 153,042.87 |
| FNMA | POOL #0BC1154 | FIXED INCOME SECURITIES 3.500% 06/01/2046 DD 06/01/16 | 35,030.047 | 100.7730 | 36,195.90 | 35,300.83 |
| FNMA | POOL #0BC1450 | FIXED INCOME SECURITIES 3.000% 07/01/2046 DD 07/01/16 | 1,041,109.968 | 97.6520 | 1,024,842.62 | 1,016,664.71 |
| FNMA | POOL #0BC1486 | FIXED INCOME SECURITIES 3.000% 08/01/2046 DD 08/01/16 | 1,085,578.007 | 97.6520 | 1,068,615.86 | 1,060,088.64 |
| FNMA | POOL #0BC2628 | FIXED INCOME SECURITIES 2.500% 11/01/2031 DD 10/01/16 | 21,625.008 | 97.6980 | 22,275.43 | 21,127.20 |
| FNMA | POOL #0BC2629 | FIXED INCOME SECURITIES 2.500% 11/01/2031 DD 10/01/16 | 19,933.870 | 97.6980 | 20,570.83 | 19,474.99 |
| FNMA | POOL #0BC2631 | FIXED INCOME SECURITIES 2.500% 11/01/2031 DD 10/01/16 | 39,848.787 | 97.6980 | 41,097.20 | 38,931.47 |
| FNMA | POOL #0BC2777 | FIXED INCOME SECURITIES 2.500% 08/01/2031 DD 08/01/16 | 706.418 | 97.6980 | 682.91 | 690.16 |
| FNMA | POOL #0BC5981 | FIXED INCOME SECURITIES 3.500% 04/01/2046 DD 04/01/16 | 104,439.918 | 100.6100 | 107,948.44 | 105,077.00 |
| FNMA | POOL #0BC7299 | FIXED INCOME SECURITIES 3.500% 11/01/2046 DD 10/01/16 | 10,449.454 | 100.2130 | 10,832.34 | 10,471.71 |
| FNMA | POOL #0BC9012 | FIXED INCOME SECURITIES 4.000% 11/01/2046 DD 11/01/16 | 96,907.518 | 102.9240 | 103,880.31 | 99,741.09 |
| FNMA | POOL #0BC9040 | FIXED INCOME SECURITIES 2.000% 11/01/2031 DD 11/01/16 | 66,344.361 | 95.7130 | 63,130.80 | 63,500.18 |
| FNMA | POOL #0BC9084 | FIXED INCOME SECURITIES 3.500% 12/01/2046 DD 12/01/16 | 90,965.612 | 100.5190 | 94,604.23 | 91,437.72 |
| FNMA | POOL #0BD2439 | FIXED INCOME SECURITIES 4.000% 01/01/2047 DD 01/01/17 | 140,613.812 | 102.9100 | 150,725.93 | 144,705.67 |
| FNMA | POOL #0BD5049 | FIXED INCOME SECURITIES 3.000% 02/01/2047 DD 02/01/17 | 120,112.890 | 97.7440 | 119,146.37 | 117,403.14 |
| FNMA | POOL #0BD5056 | FIXED INCOME SECURITIES 3.000% 02/01/2047 DD 02/01/17 | 31,829.630 | 97.8200 | 31,590.92 | 31,135.74 |
| FNMA | POOL #0BD8477 | FIXED INCOME SECURITIES 3.500% 11/01/2046 DD 11/01/16 | 33,850.139 | 100.2130 | 35,090.43 | 33,922.24 |
| FNMA | POOL #0BD8531 | FIXED INCOME SECURITIES 3.500% 01/01/2047 DD 01/01/17 | 83,653.475 | 100.3160 | 86,522.51 | 83,917.82 |
| FNMA | POOL #0BD8962 | FIXED INCOME SECURITIES 3.000% 11/01/2046 DD 11/01/16 | 32,751.770 | 97.7250 | 33,761.19 | 32,006.67 |
| FNMA | POOL #0BE0547 | FIXED INCOME SECURITIES 3.500% 09/01/2046 DD 11/01/16 | 6,562.301 | 100.0870 | 6,802.75 | 6,568.01 |
| FNMA | POOL #0BE1896 | FIXED INCOME SECURITIES 3.000% 12/01/2036 DD 11/01/16 | 129,344.357 | 98.9240 | 131,078.77 | 127,952.61 |
| FNMA | POOL #0BE1932 | FIXED INCOME SECURITIES 3.500% 11/01/2046 DD 11/01/16 | 17,208.371 | 100.2590 | 17,838.89 | 17,252.94 |
| FNMA | POOL #0BE3188 | FIXED INCOME SECURITIES 3.500% 02/01/2047 DD 02/01/17 | 84,259.451 | 100.5020 | 85,984.13 | 84,682.43 |
| FNMA | POOL #0BE4913 | FIXED INCOME SECURITIES 3.500% 01/01/2047 DD 01/01/17 | 44,473.051 | 100.0970 | 45,899.31 | 44,516.19 |
| FNMA | POOL #0BH0398 | FIXED INCOME SECURITIES 4.000% 05/01/2047 DD 04/01/17 | 238,611.938 | 102.2550 | 243,253.69 | 243,992.64 |
| FNMA | POOL #0BH3401 | FIXED INCOME SECURITIES 4.000% 07/01/2047 DD 07/01/17 | 205,487.477 | 102.4450 | 209,484.86 | 210,511.65 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| FNMA POOL #0BH7060 | FIXED INCOME SECURITIES | 3.500% 12/01/2047 DD 12/01/17 | 1,159,826.938 | 100.3160 | 1,189,774.03 | 1,163,491.99 |
| FNMA POOL #0BH7067 | FIXED INCOME SECURITIES | 4.500% 12/01/2047 DD 12/01/17 | 234,657.500 | 104.5240 | 254,145.08 | 245,273.41 |
| FNMA POOL #0BJ2054 | FIXED INCOME SECURITIES | 3.500% 11/01/2032 DD 11/01/17 | 56,060.429 | 101.3720 | 57,120.32 | 56,829.58 |
| FNMA POOL #0BJ2096 | FIXED INCOME SECURITIES | 3.500% 01/01/2033 DD 01/01/18 | 36,835.138 | 101.3700 | 37,531.55 | 37,339.78 |
| FNMA POOL #0BJ5879 | FIXED INCOME SECURITIES | 3.500% 01/01/2048 DD 01/01/18 | 87,732.530 | 100.5030 | 90,779.17 | 88,173.82 |
| FNMA POOL #0BJ8120 | FIXED INCOME SECURITIES | 3.500% 01/01/2048 DD 01/01/18 | 46,265.770 | 100.6270 | 47,944.71 | 46,555.86 |
| FNMA POOL #0BJ8126 | FIXED INCOME SECURITIES | 3.500% 01/01/2048 DD 01/01/18 | 23,694.040 | 100.3320 | 24,487.22 | 23,772.70 |
| FNMA POOL #0BJ8650 | FIXED INCOME SECURITIES | 3.500% 01/01/2048 DD 01/01/18 | 17,417.740 | 100.5030 | 18,022.58 | 17,505.35 |
| FNMA POOL #0BJ9057 | FIXED INCOME SECURITIES | 4.000% 02/01/2048 DD 01/01/18 | 43,724.325 | 102.2790 | 44,342.61 | 44,720.80 |
| FNMA POOL #0BJ9058 | FIXED INCOME SECURITIES | 4.000% 02/01/2048 DD 01/01/18 | 42,265.943 | 102.3590 | 42,903.23 | 43,263.00 |
| FNMA POOL #0BK4471 | FIXED INCOME SECURITIES | 4.500% 07/01/2048 DD 07/01/18 | 9,628.629 | 104.8890 | 10,025.80 | 10,099.37 |
| FNMA POOL #0BK4689 | FIXED INCOME SECURITIES | 4.500% 07/01/2048 DD 07/01/18 | 65,246.959 | 105.2640 | 68,927.30 | 68,681.56 |
| FNMA POOL #0BK7642 | FIXED INCOME SECURITIES | 4.000% 09/01/2033 DD 09/01/18 | 49,358.370 | 102.6330 | 50,717.66 | 50,657.98 |
| FNMA POOL #0BM1100 | FIXED INCOME SECURITIES | 3.500% 02/01/2045 DD 03/01/17 | 163,882.292 | 100.7810 | 169,976.65 | 165,162.21 |
| FNMA POOL #0BM1124 | FIXED INCOME SECURITIES | 3.500% 11/01/2045 DD 04/01/17 | 525,393.961 | 100.7250 | 542,715.55 | 529,203.07 |
| FNMA POOL #0BM1155 | FIXED INCOME SECURITIES | 4.000% 03/01/2047 DD 04/01/17 | 1,001,570.887 | 102.5510 | 1,067,064.23 | 1,027,120.96 |
| FNMA POOL #0BM1174 | FIXED INCOME SECURITIES | 3.500% 05/01/2047 DD 04/01/17 | 252,831.735 | 100.3270 | 262,707.97 | 253,658.49 |
| FNMA POOL #0BM1502 | FIXED INCOME SECURITIES | 4.000% 10/01/2043 DD 07/01/17 | 474,000.766 | 102.8240 | 501,774.25 | 487,386.55 |
| FNMA POOL #0BM1547 | FIXED INCOME SECURITIES | 4.000% 07/01/2047 DD 07/01/17 | 283,328.527 | 102.2050 | 289,946.91 | 289,575.92 |
| FNMA POOL #0BM1571 | FIXED INCOME SECURITIES | 3.500% 07/01/2047 DD 07/01/17 | 143,058.389 | 100.3970 | 147,417.21 | 143,626.33 |
| FNMA POOL #0BM1595 | FIXED INCOME SECURITIES | 2.500% 03/01/2031 DD 07/01/17 | 35,533.813 | 98.5980 | 35,028.56 | 35,035.63 |
| FNMA POOL #0BM1602 | FIXED INCOME SECURITIES | 3.500% 05/01/2032 DD 07/01/17 | 279,224.967 | 101.3940 | 284,722.20 | 283,117.36 |
| FNMA POOL #0BM1619 | FIXED INCOME SECURITIES | 4.000% 08/01/2047 DD 07/01/17 | 276,221.552 | 102.4450 | 293,118.55 | 282,975.17 |
| FNMA POOL #0BM1756 | FIXED INCOME SECURITIES | 4.500% 12/01/2045 DD 09/01/17 | 161,812.092 | 104.4970 | 174,352.52 | 169,088.78 |
| FNMA POOL #0BM1791 | FIXED INCOME SECURITIES | 3.000% 06/01/2032 DD 09/01/17 | 550,827.760 | 99.8320 | 565,545.19 | 549,902.37 |
| FNMA POOL #0BM1822 | FIXED INCOME SECURITIES | 3.500% 09/01/2047 DD 09/01/17 | 92,555.224 | 100.5020 | 95,490.96 | 93,019.85 |
| FNMA POOL #0BM1902 | FIXED INCOME SECURITIES | 3.500% 06/01/2047 DD 10/01/17 | 200,915.942 | 100.2460 | 206,849.24 | 201,410.20 |
| FNMA POOL #0BM1920 | FIXED INCOME SECURITIES | 4.500% 07/01/2046 DD 10/01/17 | 423,369.192 | 105.1180 | 459,421.74 | 445,037.23 |
| FNMA POOL #0BM1937 | FIXED INCOME SECURITIES | 3.500% 05/01/2047 DD 10/01/17 | 55,172.597 | 100.7290 | 57,008.83 | 55,574.81 |
| FNMA POOL #0BM1938 | FIXED INCOME SECURITIES | 3.500% 11/01/2046 DD 10/01/17 | 154,379.259 | 100.5020 | 159,468.96 | 155,154.24 |
| FNMA POOL #0BM1952 | FIXED INCOME SECURITIES | 3.500% 10/01/2047 DD 10/01/17 | 89,132.485 | 100.3780 | 92,697.77 | 89,469.41 |
| FNMA POOL #0BM3052 | FIXED INCOME SECURITIES | 4.500% 10/01/2047 DD 10/01/17 | 182,198.564 | 105.0160 | 198,852.64 | 191,337.64 |
| FNMA POOL #0BM3053 | FIXED INCOME SECURITIES | 4.500% 07/01/2046 DD 10/01/17 | 273,247.111 | 105.1940 | 298,266.29 | 287,439.57 |
| FNMA POOL #0BM3054 | FIXED INCOME SECURITIES | 2.000% 11/01/2031 DD 10/01/17 | 238,975.043 | 95.7150 | 229,714.75 | 228,734.96 |
| FNMA POOL #0BM3061 | FIXED INCOME SECURITIES | 2.000% 03/01/2032 DD 10/01/17 | 329,200.105 | 95.7140 | 311,505.60 | 315,090.59 |
| FNMA POOL #0BM3240 | FIXED INCOME SECURITIES | 3.000% 09/01/2032 DD 12/01/17 | 153,415.115 | 100.1820 | 155,093.10 | 153,694.33 |
| FNMA POOL #0BM3261 | FIXED INCOME SECURITIES | 4.000% 12/01/2047 DD 12/01/17 | 180,606.078 | 102.9590 | 186,475.78 | 185,950.21 |
| FNMA POOL #0BM3282 | FIXED INCOME SECURITIES | 3.500% 12/01/2047 DD 12/01/17 | 258,418.143 | 100.6260 | 267,583.93 | 260,035.84 |
| FNMA POOL #0BM3326 | FIXED INCOME SECURITIES | 3.500% 12/01/2047 DD 12/01/17 | 230,036.711 | 100.6260 | 236,686.21 | 231,476.74 |
| FNMA POOL #0BM3327 | FIXED INCOME SECURITIES | 3.500% 12/01/2047 DD 12/01/17 | 17,251.842 | 100.5020 | 17,712.77 | 17,338.45 |
| FNMA POOL #0BM3403 | FIXED INCOME SECURITIES | 2.500% 02/01/2030 DD 01/01/18 | 17,567.024 | 98.6080 | 17,254.11 | 17,322.49 |
| FNMA POOL #0BM3503 | FIXED INCOME SECURITIES | 3.500% 04/01/2032 DD 02/01/18 | 389,625.688 | 101.7000 | 397,296.45 | 396,249.32 |
| FNMA POOL #0BM3552 | FIXED INCOME SECURITIES | 2.500% 08/01/2030 DD 02/01/18 | 52,352.204 | 98.5770 | 51,566.92 | 51,607.23 |
| FNMA POOL #0BM3762 | FIXED INCOME SECURITIES | 4.000% 04/01/2048 DD 03/01/18 | 54,846.420 | 102.9710 | 56,733.91 | 56,475.91 |
| FNMA POOL #0BM3763 | FIXED INCOME SECURITIES | 4.000% 04/01/2048 DD 03/01/18 | 59,618.595 | 102.8300 | 61,558.54 | 61,305.80 |
| FNMA POOL #0BM3784 | FIXED INCOME SECURITIES | 5.000% 06/01/2045 DD 04/01/18 | 333,868.083 | 105.3680 | 357,291.02 | 351,790.12 |
| FNMA POOL #0BM3792 | FIXED INCOME SECURITIES | 3.500% 02/01/2047 DD 04/01/18 | 337,837.921 | 100.5030 | 336,095.95 | 339,537.25 |
| FNMA POOL #0BM3793 | FIXED INCOME SECURITIES | 2.500% 02/01/2033 DD 04/01/18 | 622,471.665 | 97.9170 | 606,131.78 | 609,505.58 |
| FNMA POOL #0BM3846 | FIXED INCOME SECURITIES | 4.500% 04/01/2048 DD 04/01/18 | 111,678.732 | 105.1330 | 117,515.69 | 117,411.20 |
| FNMA POOL #0BM5002 | FIXED INCOME SECURITIES | 3.500% 12/01/2048 DD 11/01/18 | 2,412,594.110 | 100.9640 | 2,379,420.94 | 2,435,851.52 |
| FNMA POOL #0BM5003 | FIXED INCOME SECURITIES | 4.000% 12/01/2048 DD 11/01/18 | 6,666,830.520 | 102.7830 | 6,733,238.40 | 6,852,368.41 |
| FNMA POOL #0CA0681 | FIXED INCOME SECURITIES | 3.500% 11/01/2047 DD 10/01/17 | 34,293.696 | 100.5020 | 35,220.71 | 34,465.85 |
| FNMA POOL #0CA0689 | FIXED INCOME SECURITIES | 3.500% 11/01/2047 DD 10/01/17 | 220,322.090 | 100.6260 | 227,792.37 | 221,701.31 |
| FNMA POOL #0CA0993 | FIXED INCOME SECURITIES | 3.500% 01/01/2048 DD 12/01/17 | 425,936.876 | 100.2200 | 437,417.20 | 426,873.94 |
| FNMA POOL #0CA1058 | FIXED INCOME SECURITIES | 3.500% 01/01/2048 DD 01/01/18 | 466,970.070 | 100.4790 | 484,007.18 | 469,206.86 |
| FNMA POOL #0CA1199 | FIXED INCOME SECURITIES | 4.000% 02/01/2048 DD 01/01/18 | 337,082.838 | 102.3180 | 346,958.30 | 344,896.42 |
| FNMA POOL #0CA1255 | FIXED INCOME SECURITIES | 4.000% 02/01/2048 DD 02/01/18 | 576,291.309 | 102.3160 | 590,586.02 | 589,638.22 |
| FNMA POOL #0CA1372 | FIXED INCOME SECURITIES | 4.000% 03/01/2048 DD 02/01/18 | 519,825.484 | 102.9710 | 539,684.44 | 535,269.50 |
| FNMA POOL #0CA1541 | FIXED INCOME SECURITIES | 4.000% 04/01/2048 DD 03/01/18 | 1,089,123.215 | 102.5920 | 1,124,604.80 | 1,117,353.29 |
| FNMA POOL #0CA1545 | FIXED INCOME SECURITIES | 4.000% 04/01/2048 DD 03/01/18 | 1,633,345.410 | 102.3210 | 1,682,154.35 | 1,671,255.36 |
| FNMA POOL #0CA1549 | FIXED INCOME SECURITIES | 4.000% 04/01/2048 DD 03/01/18 | 208,639.633 | 102.9840 | 216,292.48 | 214,865.44 |
| FNMA POOL #0CA1704 | FIXED INCOME SECURITIES | 4.500% 05/01/2048 DD 04/01/18 | 2,464,017.878 | 104.7820 | 2,583,368.74 | 2,581,847.21 |
| FNMA POOL #0CA2404 | FIXED INCOME SECURITIES | 4.000% 10/01/2033 DD 09/01/18 | 272,655.700 | 102.6310 | 280,302.85 | 279,829.27 |
| FNMA POOL #0CA2406 | FIXED INCOME SECURITIES | 4.000% 10/01/2033 DD 09/01/18 | 204,403.660 | 102.6300 | 209,833.13 | 209,779.48 |
| FNMA POOL #0CA2527 | FIXED INCOME SECURITIES | 4.000% 10/01/2033 DD 10/01/18 | 138,113.930 | 102.6250 | 141,728.63 | 141,739.42 |
| FNMA POOL #0CA2528 | FIXED INCOME SECURITIES | 4.000% 10/01/2033 DD 10/01/18 | 138,528.440 | 102.6250 | 142,099.87 | 142,164.81 |
| FNMA POOL #0CA2557 | FIXED INCOME SECURITIES | 4.000% 11/01/2033 DD 10/01/18 | 1,028,434.660 | 102.6250 | 1,048,681.96 | 1,055,431.07 |
| FNMA POOL #0MA1440 | FIXED INCOME SECURITIES | 3.500% 05/01/2043 DD 04/01/13 | 13,362.659 | 100.7470 | 13,753.10 | 13,462.48 |
| FNMA POOL #0MA2414 | FIXED INCOME SECURITIES | 3.500% 10/01/2045 DD 09/01/15 | 153,955.570 | 100.8940 | 153,931.53 | 155,331.93 |
| FNMA POOL #0MA2774 | FIXED INCOME SECURITIES | 2.000% 10/01/2031 DD 09/01/16 | 40,921.980 | 95.7130 | 38,939.82 | 39,167.65 |
| FNMA POOL #0MA2845 | FIXED INCOME SECURITIES | 2.000% 12/01/2031 DD 11/01/16 | 53,056.138 | 95.7130 | 50,486.23 | 50,781.62 |
| FNMA GTD REMIC P/T 16-48 UF | FIXED INCOME SECURITIES | VAR RT 08/25/2046 DD 07/25/16 | 1,135,471.590 | 100.3890 | 1,135,205.46 | 1,139,888.57 |
| FNMA GTD REMIC P/T 18-M14 A2 | FIXED INCOME SECURITIES | VAR RT 08/25/2028 DD 11/01/18 | 977,000.000 | 101.9450 | 955,837.20 | 996,002.65 |
| FORD MOTOR CO | FIXED INCOME SECURITIES | 7.450% 07/16/2031 DD 07/16/99 | 310,000.000 | 103.1020 | 336,860.84 | 319,616.20 |
| FORD MOTOR CO | FIXED INCOME SECURITIES | 4.346% 12/08/2026 DD 12/08/16 | 85,000.000 | 89.0810 | 85,124.95 | 75,718.85 |
| FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 3.664% 09/08/2024 DD 09/08/14 | 205,000.000 | 89.4390 | 198,538.40 | 183,349.95 |
| FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 3.157% 08/04/2020 DD 08/04/15 | 200,000.000 | 97.9930 | 198,062.00 | 195,986.00 |
| FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 3.200% 01/15/2021 DD 11/09/15 | 215,000.000 | 96.9760 | 211,678.25 | 208,498.40 |
| FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 4.389% 01/08/2026 DD 01/08/16 | 245,000.000 | 90.1510 | 225,071.70 | 220,869.95 |
| FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 3.336% 03/18/2021 DD 03/18/16 | 205,000.000 | 97.0310 | 204,938.50 | 198,913.55 |
| FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 3.096% 05/04/2023 DD 05/04/16 | 700,000.000 | 90.3980 | 675,083.00 | 632,786.00 |
| GAHR COMMERCIAL M NRF DFX 144A | FIXED INCOME SECURITIES | VAR RT 12/15/2034 DD 02/01/15 | 1,790,000.000 | 98.7140 | 1,745,380.67 | 1,766,980.60 |
| GE CAPITAL INTERNATIONAL FUNDI | FIXED INCOME SECURITIES | 4.418% 11/15/2035 DD 05/15/16 | 681,000.000 | 83.7570 | 701,034.02 | 570,385.17 |
| GENERAL DYNAMICS CORP | FIXED INCOME SECURITIES | 3.750% 05/15/2028 DD 05/11/18 | 175,000.000 | 100.9100 | 175,603.06 | 176,592.50 |
| GENERAL ELECTRIC CO | FIXED INCOME SECURITIES | 5.550% 05/04/2020 DD 05/04/07 | 195,000.000 | 101.7140 | 205,549.50 | 198,342.30 |
| GENERAL MOTORS CO | FIXED INCOME SECURITIES | 6.250% 10/02/2043 DD 04/02/14 | 190,000.000 | 93.7340 | 200,364.50 | 178,094.60 |
| GENERAL MOTORS CO | FIXED INCOME SECURITIES | 6.750% 04/01/2046 DD 02/23/16 | 275,000.000 | 96.8100 | 307,197.80 | 266,227.50 |
| GENERAL MOTORS CO | FIXED INCOME SECURITIES | 5.400% 04/01/2048 DD 08/07/17 | 215,000.000 | 85.1650 | 222,905.58 | 183,104.75 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 4.375% 09/25/2021 DD 09/25/14 | 170,000.000 | 100.1940 | 175,387.30 | 170,329.80 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 3.450% 04/10/2022 DD 04/10/15 | 80,000.000 | 96.7060 | 77,848.80 | 77,364.80 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 3.200% 07/13/2020 DD 07/13/15 | 396,000.000 | 98.7590 | 396,839.52 | 391,085.64 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 4.000% 10/06/2026 DD 10/06/16 | 60,000.000 | 89.7820 | 57,507.00 | 53,869.20 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 3.950% 04/13/2024 DD 04/13/17 | 649,000.000 | 94.9710 | 641,815.57 | 616,361.79 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 2.450% 11/06/2020 DD 11/07/17 | 530,000.000 | 97.1270 | 529,602.50 | 514,773.10 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 3.550% 04/09/2021 DD 04/10/18 | 110,000.000 | 98.6230 | 109,957.10 | 108,485.30 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 4.350% 04/09/2025 DD 04/10/18 | 15,000.000 | 94.7460 | 14,991.90 | 14,211.90 |
| GEORGIA POWER CO | FIXED INCOME SECURITIES | 2.000% 03/30/2020 DD 03/03/17 | 178,000.000 | 98.3680 | 177,098.00 | 175,095.04 |

BlackRock Asset Management

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|---|---|---|---|---|---|---|
| GEORGIA POWER CO | FIXED INCOME SECURITIES | 3.250% 03/30/2027 DD 03/03/17 | 220,000.000 | 93.5530 | 215,330.61 | 205,816.60 |
| GEORGIA-PACIFIC LLC 144A | FIXED INCOME SECURITIES | 5.400% 11/01/2020 DD 11/02/10 | 50,000.000 | 103.6170 | 54,669.50 | 51,808.50 |
| GEORGIA-PACIFIC LLC 144A | FIXED INCOME SECURITIES | 3.734% 07/15/2023 DD 06/21/13 | 190,000.000 | 100.9520 | 191,254.00 | 191,808.80 |
| GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 4.800% 04/01/2044 DD 03/07/14 | 205,000.000 | 100.2970 | 218,833.40 | 205,608.85 |
| GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 4.750% 03/01/2046 DD 09/14/15 | 270,000.000 | 99.2090 | 284,904.00 | 267,864.30 |
| GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 2.500% 09/01/2023 DD 09/20/16 | 40,000.000 | 96.4690 | 39,858.40 | 38,587.60 |
| GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 2.950% 03/01/2027 DD 09/20/16 | 110,000.000 | 93.0980 | 104,676.00 | 102,407.80 |
| GLAXOSMITHKLINE CAPITAL PLC | FIXED INCOME SECURITIES | 2.850% 05/08/2022 DD 05/09/12 | 310,000.000 | 98.7870 | 304,578.10 | 306,239.70 |
| GLP CAPITAL LP / GLP FINANCING | FIXED INCOME SECURITIES | 4.875% 11/01/2020 DD 05/01/14 | 1,540,000.000 | 100.8500 | 1,562,163.25 | 1,553,090.00 |
| GLP CAPITAL LP / GLP FINANCING | FIXED INCOME SECURITIES | 5.250% 06/01/2025 DD 05/21/18 | 330,000.000 | 99.2920 | 337,150.80 | 327,663.60 |
| GNMA POOL #0553461 | FIXED INCOME SECURITIES | 3.500% 01/15/2042 DD 01/01/12 | 90,543.327 | 101.1890 | 94,674.36 | 91,619.89 |
| GNMA POOL #0615516 | FIXED INCOME SECURITIES | 4.500% 09/15/2033 DD 09/01/03 | 64,701.044 | 104.1360 | 71,737.26 | 67,377.08 |
| GNMA POOL #0651862 | FIXED INCOME SECURITIES | 6.500% 06/15/2036 DD 06/01/06 | 397.500 | 111.0400 | 451.55 | 441.38 |
| GNMA POOL #0664543 | FIXED INCOME SECURITIES | 6.500% 01/15/2038 DD 01/01/08 | 2,954.063 | 111.9370 | 3,355.64 | 3,306.69 |
| GNMA POOL #0671127 | FIXED INCOME SECURITIES | 6.500% 09/15/2037 DD 09/01/07 | 5,770.831 | 115.8300 | 6,555.26 | 6,684.35 |
| GNMA POOL #0676896 | FIXED INCOME SECURITIES | 6.500% 01/15/2038 DD 01/01/08 | 160,924.835 | 112.2440 | 182,800.56 | 180,628.47 |
| GNMA POOL #0679118 | FIXED INCOME SECURITIES | 6.500% 11/15/2037 DD 11/01/07 | 68,928.436 | 110.1990 | 78,298.40 | 75,958.45 |
| GNMA POOL #0728627 | FIXED INCOME SECURITIES | 4.500% 01/15/2040 DD 01/01/10 | 83,623.788 | 104.4290 | 92,312.81 | 87,327.49 |
| GNMA POOL #0732087 | FIXED INCOME SECURITIES | 4.500% 05/15/2040 DD 05/01/10 | 11,250.058 | 104.4100 | 12,419.01 | 11,746.19 |
| GNMA POOL #0736106 | FIXED INCOME SECURITIES | 4.500% 07/15/2040 DD 07/01/10 | 137,251.989 | 104.4670 | 151,749.23 | 143,383.04 |
| GNMA POOL #0745793 | FIXED INCOME SECURITIES | 4.500% 07/15/2040 DD 07/01/10 | 211,713.304 | 104.4520 | 234,042.47 | 221,138.78 |
| GNMA POOL #0759138 | FIXED INCOME SECURITIES | 4.000% 01/15/2041 DD 01/01/11 | 168,835.496 | 103.0990 | 180,311.06 | 174,067.71 |
| GNMA POOL #0762838 | FIXED INCOME SECURITIES | 4.000% 03/15/2041 DD 03/01/11 | 117,410.027 | 103.0810 | 125,316.86 | 121,027.43 |
| GNMA POOL #0782415 | FIXED INCOME SECURITIES | 6.500% 10/15/2038 DD 10/01/08 | 19,980.054 | 111.6470 | 22,512.71 | 22,307.13 |
| GNMA POOL #0782557 | FIXED INCOME SECURITIES | 5.000% 01/15/2039 DD 02/01/09 | 509,591.750 | 105.9730 | 564,134.00 | 540,029.67 |
| GNMA POOL #0782573 | FIXED INCOME SECURITIES | 6.500% 12/15/2038 DD 02/01/09 | 127,341.900 | 112.9580 | 143,483.49 | 143,842.86 |
| GNMA POOL #0782619 | FIXED INCOME SECURITIES | 5.000% 04/15/2039 DD 04/01/09 | 340,884.010 | 105.9810 | 371,030.94 | 361,272.28 |
| GNMA POOL #0782696 | FIXED INCOME SECURITIES | 5.000% 06/15/2039 DD 07/01/09 | 51,653.368 | 105.9690 | 57,512.77 | 54,736.56 |
| GNMA POOL #0782958 | FIXED INCOME SECURITIES | 5.000% 05/15/2040 DD 05/01/10 | 173,522.188 | 105.9720 | 192,446.93 | 183,884.93 |
| GNMA POOL #0783289 | FIXED INCOME SECURITIES | 4.500% 04/15/2041 DD 04/01/11 | 27,248.130 | 104.4550 | 30,079.38 | 28,462.03 |
| GNMA POOL #0783571 | FIXED INCOME SECURITIES | 5.000% 12/15/2033 DD 05/01/12 | 141,211.740 | 105.9510 | 156,877.42 | 149,615.25 |
| GNMA POOL #0783609 | FIXED INCOME SECURITIES | 4.500% 10/15/2040 DD 07/01/12 | 580,466.680 | 104.4580 | 640,055.21 | 606,343.88 |
| GNMA POOL #0783610 | FIXED INCOME SECURITIES | 4.500% 11/15/2041 DD 07/01/12 | 390,062.540 | 104.5840 | 429,373.50 | 407,943.01 |
| GNMA POOL #0784439 | FIXED INCOME SECURITIES | 3.000% 02/15/2045 DD 02/01/18 | 221,419.975 | 98.8690 | 218,150.57 | 218,915.72 |
| GNMA POOL #0AD2334 | FIXED INCOME SECURITIES | 3.500% 04/15/2043 DD 04/01/13 | 144,541.507 | 100.9470 | 151,023.30 | 145,910.32 |
| GNMA POOL #0AZ8560 | FIXED INCOME SECURITIES | 4.500% 03/15/2047 DD 03/01/17 | 27,737.741 | 104.4960 | 29,013.03 | 28,984.83 |
| GNMA POOL #0AZ8596 | FIXED INCOME SECURITIES | 4.500% 04/15/2047 DD 04/01/17 | 42,914.211 | 104.5590 | 44,887.26 | 44,870.67 |
| GNMA POOL #0AZ8597 | FIXED INCOME SECURITIES | 4.500% 04/15/2047 DD 04/01/17 | 29,237.030 | 104.4990 | 30,581.26 | 30,552.40 |
| GNMA POOL #0BA7888 | FIXED INCOME SECURITIES | 4.500% 05/15/2047 DD 05/01/17 | 26,380.370 | 104.5620 | 27,593.25 | 27,583.84 |
| GNMA POOL #0BB6967 | FIXED INCOME SECURITIES | 4.000% 06/15/2047 DD 07/01/17 | 49,770.342 | 102.7420 | 51,059.31 | 51,135.04 |
| GNMA POOL #0BC5919 | FIXED INCOME SECURITIES | 4.000% 09/15/2047 DD 09/01/17 | 77,217.690 | 102.7700 | 79,217.52 | 79,356.62 |
| GNMA POOL #0BD3187 | FIXED INCOME SECURITIES | 4.000% 10/15/2047 DD 10/01/17 | 167,545.841 | 102.7400 | 171,885.01 | 172,136.60 |
| GNMA POOL #0BE0143 | FIXED INCOME SECURITIES | 4.000% 01/15/2048 DD 01/01/18 | 199,856.072 | 102.7710 | 205,032.02 | 205,394.08 |
| GNMA POOL #0BE0144 | FIXED INCOME SECURITIES | 4.000% 01/15/2048 DD 01/01/18 | 50,179.341 | 102.7410 | 51,478.91 | 51,554.76 |
| GNMA POOL #0BE0204 | FIXED INCOME SECURITIES | 4.000% 01/15/2048 DD 02/01/18 | 127,217.518 | 102.7700 | 130,512.26 | 130,741.44 |
| GNMA POOL #0BE1030 | FIXED INCOME SECURITIES | 4.000% 11/15/2047 DD 11/01/17 | 57,889.569 | 102.8840 | 59,388.82 | 59,559.10 |
| GNMA POOL #0BE1031 | FIXED INCOME SECURITIES | 4.000% 10/15/2047 DD 11/01/17 | 146,240.839 | 102.7730 | 150,028.24 | 150,296.10 |
| GNMA POOL #0BE4664 | FIXED INCOME SECURITIES | 4.000% 12/15/2047 DD 12/01/17 | 172,030.087 | 102.7720 | 176,485.40 | 176,798.76 |
| GNMA II POOL #0004060 | FIXED INCOME SECURITIES | 6.000% 12/20/2037 DD 12/01/07 | 1,314.380 | 108.7110 | 1,348.68 | 1,428.88 |
| GNMA II POOL #0004223 | FIXED INCOME SECURITIES | 6.500% 08/20/2038 DD 08/01/08 | 231,913.200 | 112.8950 | 261,192.22 | 261,818.41 |
| GNMA II POOL #0004292 | FIXED INCOME SECURITIES | 6.500% 11/20/2038 DD 11/01/08 | 129,413.237 | 113.0690 | 145,751.64 | 146,326.25 |
| GNMA II POOL #0004422 | FIXED INCOME SECURITIES | 4.000% 04/20/2039 DD 04/01/09 | 8,102.379 | 103.2770 | 8,616.37 | 8,367.89 |
| GNMA II POOL #0004494 | FIXED INCOME SECURITIES | VAR RT 07/20/2039 DD 07/01/09 | 45,711.468 | 103.2840 | 48,711.29 | 47,212.63 |
| GNMA II POOL #0004559 | FIXED INCOME SECURITIES | 5.000% 10/20/2039 DD 10/01/09 | 1,238,477.036 | 106.4390 | 1,368,517.14 | 1,318,222.57 |
| GNMA II POOL #0004598 | FIXED INCOME SECURITIES | 4.500% 12/20/2039 DD 12/01/09 | 11,620.405 | 104.9290 | 12,648.08 | 12,193.17 |
| GNMA II POOL #0004617 | FIXED INCOME SECURITIES | 4.500% 01/20/2040 DD 01/01/10 | 14,451.105 | 104.9300 | 15,729.13 | 15,163.54 |
| GNMA II POOL #0004636 | FIXED INCOME SECURITIES | 4.500% 02/20/2040 DD 02/01/10 | 11,372.990 | 104.9320 | 12,378.81 | 11,933.91 |
| GNMA II POOL #0004696 | FIXED INCOME SECURITIES | 4.500% 05/20/2040 DD 05/01/10 | 756.329 | 104.9310 | 823.21 | 793.62 |
| GNMA II POOL #0004771 | FIXED INCOME SECURITIES | 4.500% 08/20/2040 DD 08/01/10 | 27,484.700 | 104.9310 | 29,915.37 | 28,839.97 |
| GNMA II POOL #0004800 | FIXED INCOME SECURITIES | 4.000% 09/20/2040 DD 09/01/10 | 12,342.954 | 103.4220 | 13,178.03 | 12,765.33 |
| GNMA II POOL #0004833 | FIXED INCOME SECURITIES | 4.000% 10/20/2040 DD 10/01/10 | 162,609.486 | 103.2870 | 172,591.35 | 167,954.46 |
| GNMA II POOL #0004853 | FIXED INCOME SECURITIES | 4.000% 11/20/2040 DD 11/01/10 | 131,569.108 | 103.2840 | 142,259.08 | 135,889.84 |
| GNMA II POOL #0004882 | FIXED INCOME SECURITIES | 4.000% 12/20/2040 DD 12/01/10 | 295,838.224 | 103.2870 | 315,756.63 | 305,562.43 |
| GNMA II POOL #0004922 | FIXED INCOME SECURITIES | 4.000% 01/20/2041 DD 01/01/11 | 257,737.776 | 103.2890 | 274,889.23 | 266,214.77 |
| GNMA II POOL #0004945 | FIXED INCOME SECURITIES | 4.000% 02/20/2041 DD 02/01/11 | 5,479.163 | 103.2830 | 5,839.59 | 5,659.04 |
| GNMA II POOL #0005018 | FIXED INCOME SECURITIES | 5.000% 04/20/2041 DD 04/01/11 | 83,327.330 | 106.0740 | 91,464.75 | 88,388.63 |
| GNMA II POOL #0005056 | FIXED INCOME SECURITIES | 5.000% 05/20/2041 DD 05/01/11 | 12,600.683 | 106.0600 | 13,831.23 | 13,364.28 |
| GNMA II POOL #0005083 | FIXED INCOME SECURITIES | 5.000% 06/20/2041 DD 06/01/11 | 214,124.378 | 106.1060 | 235,034.98 | 227,198.81 |
| GNMA II POOL #0005116 | FIXED INCOME SECURITIES | 5.000% 07/20/2041 DD 07/01/11 | 116,496.847 | 106.0660 | 127,873.51 | 123,563.55 |
| GNMA II POOL #0783584 | FIXED INCOME SECURITIES | 4.500% 07/20/2041 DD 06/01/12 | 182,241.912 | 104.9080 | 198,515.55 | 191,186.35 |
| GNMA II POOL #0783590 | FIXED INCOME SECURITIES | 4.500% 06/20/2041 DD 06/01/12 | 306,262.736 | 104.9230 | 333,682.83 | 321,340.05 |
| GNMA II POOL #0783591 | FIXED INCOME SECURITIES | 4.500% 07/20/2041 DD 06/01/12 | 316,909.797 | 104.9080 | 344,045.18 | 332,463.73 |
| GNMA II POOL #0AI4166 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 15,168.980 | 103.0000 | 16,245.04 | 15,624.05 |
| GNMA II POOL #0AI4167 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 12,902.010 | 102.6960 | 13,776.93 | 13,249.85 |
| GNMA II POOL #0AJ2723 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 15,445.880 | 103.7950 | 16,493.28 | 16,032.05 |
| GNMA II POOL #0AJ4687 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 18,300.280 | 102.9320 | 19,541.25 | 18,836.84 |
| GNMA II POOL #0AQ0542 | FIXED INCOME SECURITIES | 4.000% 10/20/2046 DD 10/01/16 | 16,201.870 | 102.7100 | 17,472.71 | 16,640.94 |
| GNMA II POOL #0AX4341 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 53,229.514 | 100.9020 | 57,525.29 | 53,709.64 |
| GNMA II POOL #0AZ4342 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 51,779.625 | 100.7910 | 55,715.69 | 52,189.20 |
| GNMA II POOL #0AZ4343 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 44,040.052 | 100.7380 | 47,208.88 | 44,365.07 |
| GNMA II POOL #0AZ4344 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 118,584.770 | 100.7120 | 126,876.42 | 119,429.09 |
| GNMA II POOL #0AZ4345 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 104,670.695 | 100.7060 | 111,466.13 | 105,409.67 |
| GNMA II POOL #0BD0560 | FIXED INCOME SECURITIES | 4.500% 09/20/2048 DD 09/01/18 | 171,529.150 | 104.4170 | 178,417.11 | 179,105.59 |
| GNMA II POOL #0MA0023 | FIXED INCOME SECURITIES | 4.000% 04/20/2042 DD 04/01/12 | 163,678.309 | 103.2870 | 173,908.22 | 169,058.42 |
| GNMA II POOL #0MA0934 | FIXED INCOME SECURITIES | 3.500% 04/20/2043 DD 04/01/13 | 301,490.432 | 101.1380 | 306,550.59 | 304,921.39 |
| GNMA II POOL #0MA1012 | FIXED INCOME SECURITIES | 3.500% 05/20/2043 DD 05/01/13 | 87,074.232 | 101.1390 | 88,203.48 | 88,066.01 |
| GNMA II POOL #0MA1158 | FIXED INCOME SECURITIES | 4.000% 07/20/2043 DD 07/01/13 | 37,060.369 | 103.2440 | 39,527.21 | 38,262.61 |
| GNMA II POOL #0MA1677 | FIXED INCOME SECURITIES | 3.500% 02/20/2044 DD 02/01/14 | 1,025,981.287 | 100.7080 | 1,047,623.08 | 1,033,245.23 |
| GNMA II POOL #0MA2753 | FIXED INCOME SECURITIES | 3.000% 04/20/2045 DD 04/01/15 | 524,023.770 | 98.8290 | 513,707.05 | 517,887.45 |
| GNMA II POOL #0MA2826 | FIXED INCOME SECURITIES | 3.500% 05/20/2045 DD 05/01/15 | 1,404,561.110 | 100.8310 | 1,410,658.45 | 1,416,233.01 |
| GNMA II POOL #0MA2960 | FIXED INCOME SECURITIES | 3.000% 07/20/2045 DD 07/01/15 | 83,528.253 | 98.7980 | 81,805.49 | 82,524.24 |
| GNMA II POOL #0MA3172 | FIXED INCOME SECURITIES | 3.000% 10/20/2045 DD 10/01/15 | 182,775.097 | 98.7770 | 179,233.84 | 180,539.76 |
| GNMA II POOL #0MA3521 | FIXED INCOME SECURITIES | 3.500% 03/20/2046 DD 03/01/16 | 7,866,942.506 | 100.8000 | 7,846,631.13 | 7,929,878.05 |
| GNMA II POOL #0MA3596 | FIXED INCOME SECURITIES | 3.000% 04/20/2046 DD 04/01/16 | 2,975,907.021 | 98.6840 | 2,934,677.39 | 2,936,744.08 |
| GNMA II POOL #0MA3597 | FIXED INCOME SECURITIES | 3.500% 04/20/2046 DD 04/01/16 | 4,457,417.094 | 100.7840 | 4,483,663.04 | 4,492,363.24 |
| GNMA II POOL #0MA3662 | FIXED INCOME SECURITIES | 3.000% 05/20/2046 DD 05/01/16 | 22,544.990 | 98.7000 | 22,079.99 | 22,251.91 |
| GNMA II POOL #0MA3663 | FIXED INCOME SECURITIES | 3.500% 05/20/2046 DD 05/01/16 | 1,406,586.593 | 100.7540 | 1,419,597.88 | 1,417,192.26 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| GNMA II POOL #0MA3735 | FIXED INCOME SECURITIES | 3.000% 06/20/2046 DD 06/01/16 | 474,697.134 | 98.6230 | 465,648.22 | 468,160.55 |
| GNMA II POOL #0MA3736 | FIXED INCOME SECURITIES | 3.500% 06/20/2046 DD 06/01/16 | 3,012,558.538 | 100.7380 | 3,032,272.28 | 3,034,791.22 |
| GNMA II POOL #0MA3802 | FIXED INCOME SECURITIES | 3.000% 07/20/2046 DD 07/01/16 | 896,632.023 | 98.6380 | 880,055.45 | 884,419.89 |
| GNMA II POOL #0MA3803 | FIXED INCOME SECURITIES | 3.500% 07/20/2046 DD 07/01/16 | 510,902.778 | 100.7070 | 515,133.69 | 514,514.86 |
| GNMA II POOL #0MA3873 | FIXED INCOME SECURITIES | 3.000% 07/20/2046 DD 08/01/16 | 4,434,330.074 | 98.6230 | 4,323,783.52 | 4,373,269.35 |
| GNMA II POOL #0MA3936 | FIXED INCOME SECURITIES | 3.000% 08/20/2046 DD 09/01/16 | 1,963,312.838 | 98.6680 | 1,925,240.10 | 1,937,161.51 |
| GNMA II POOL #0MA3937 | FIXED INCOME SECURITIES | 3.500% 09/20/2046 DD 09/01/16 | 2,483,408.755 | 100.6920 | 2,472,585.49 | 2,500,593.94 |
| GNMA II POOL #0MA4068 | FIXED INCOME SECURITIES | 3.000% 11/20/2046 DD 11/01/16 | 30,128.742 | 98.5760 | 29,432.00 | 29,699.71 |
| GNMA II POOL #0MA4126 | FIXED INCOME SECURITIES | 3.000% 11/20/2046 DD 12/01/16 | 131,202.586 | 98.5610 | 128,021.66 | 129,314.58 |
| GNMA II POOL #0MA5399 | FIXED INCOME SECURITIES | 4.500% 08/20/2048 DD 08/01/18 | 1,306,094.920 | 103.5500 | 1,359,818.28 | 1,352,461.29 |
| GNMA II POOL #0MA5467 | FIXED INCOME SECURITIES | 4.500% 09/20/2048 DD 09/01/18 | 1,832,808.420 | 103.5490 | 1,904,975.26 | 1,897,854.79 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 5.375% 03/15/2020 DD 03/08/10 | 870,000.000 | 102.2360 | 904,599.90 | 889,453.20 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 5.750% 01/24/2022 DD 01/24/12 | 110,000.000 | 104.7030 | 116,333.80 | 115,173.30 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 4.000% 03/03/2024 DD 03/03/14 | 545,000.000 | 98.6770 | 562,083.10 | 537,789.65 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 2.750% 09/15/2020 DD 09/15/15 | 440,000.000 | 98.9660 | 435,041.20 | 435,450.40 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.850% 01/26/2027 DD 01/26/17 | 275,000.000 | 94.0650 | 275,693.26 | 258,678.75 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | VAR RT 06/05/2028 DD 06/05/17 | 315,000.000 | 92.9370 | 298,405.80 | 292,751.55 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | VAR RT 05/01/2029 DD 04/23/18 | 255,000.000 | 96.2390 | 254,060.01 | 245,409.45 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | VAR RT 05/15/2026 DD 05/17/18 | 200,000.000 | 95.9770 | 200,000.00 | 191,954.00 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 2.875% 02/25/2021 DD 02/25/16 | 25,000.000 | 98.2900 | 24,649.00 | 24,572.50 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.750% 02/25/2026 DD 02/25/16 | 175,000.000 | 94.5650 | 174,595.75 | 165,488.75 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.500% 11/16/2026 DD 11/16/16 | 145,000.000 | 92.3650 | 133,955.35 | 133,929.25 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.750% 05/22/2025 DD 05/22/15 | 165,000.000 | 95.6770 | 163,926.31 | 157,867.05 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | VAR RT 10/31/2022 DD 10/31/17 | 109,000.000 | 97.4380 | 109,000.00 | 106,207.42 |
| GRACE 2014-GRCE MO GRCE A 144A | FIXED INCOME SECURITIES | 3.369% 06/10/2028 DD 06/01/14 | 1,620,000.000 | 100.2710 | 1,691,697.66 | 1,624,390.20 |
| GS MORTGAGE SECURITIES GS3 A4 | FIXED INCOME SECURITIES | 2.850% 10/10/2049 DD 09/01/16 | 480,000.000 | 94.9340 | 494,369.62 | 455,683.20 |
| GSAA HOME EQUITY TRUST 2 5 2A1 | FIXED INCOME SECURITIES | VAR RT 03/25/2036 DD 03/30/06 | 76,054.580 | 50.6850 | 74,069.64 | 38,548.26 |
| HARRIS CORP | FIXED INCOME SECURITIES | 2.700% 04/27/2020 DD 04/27/15 | 80,000.000 | 99.1480 | 80,000.00 | 79,318.40 |
| HARRIS CORP | FIXED INCOME SECURITIES | 5.054% 04/27/2045 DD 04/27/15 | 146,000.000 | 102.8670 | 151,275.80 | 150,185.82 |
| HARRIS CORP | FIXED INCOME SECURITIES | 4.400% 06/15/2028 DD 06/04/18 | 630,000.000 | 99.5470 | 637,178.15 | 627,146.10 |
| HARTFORD FINANCIAL SERVICES GR | FIXED INCOME SECURITIES | 4.300% 04/15/2043 DD 04/18/13 | 50,000.000 | 92.8990 | 47,634.50 | 46,449.50 |
| HCA INC | FIXED INCOME SECURITIES | 6.500% 02/15/2020 DD 08/01/11 | 560,000.000 | 102.5000 | 598,500.00 | 574,000.00 |
| HCA INC | FIXED INCOME SECURITIES | 5.875% 03/15/2022 DD 02/16/12 | 580,000.000 | 102.5000 | 606,542.50 | 594,500.00 |
| HOME DEPOT INC/THE | FIXED INCOME SECURITIES | 3.000% 04/01/2026 DD 02/12/16 | 170,000.000 | 96.8640 | 171,378.70 | 164,668.80 |
| HOME DEPOT INC/THE | FIXED INCOME SECURITIES | 2.125% 09/15/2026 DD 09/15/16 | 15,000.000 | 90.0160 | 13,349.70 | 13,502.40 |
| HOME DEPOT INC/THE | FIXED INCOME SECURITIES | 3.900% 12/06/2028 DD 12/06/18 | 110,000.000 | 102.4260 | 109,244.30 | 112,668.60 |
| HSBC HOLDINGS PLC | FIXED INCOME SECURITIES | 3.400% 03/08/2021 DD 03/08/16 | 570,000.000 | 99.7410 | 589,511.10 | 568,523.70 |
| HSBC HOLDINGS PLC | FIXED INCOME SECURITIES | 2.950% 05/25/2021 DD 05/25/16 | 210,000.000 | 98.7110 | 208,236.00 | 207,293.10 |
| HSBC HOLDINGS PLC | FIXED INCOME SECURITIES | VAR RT 05/18/2024 DD 05/18/18 | 250,000.000 | 99.4600 | 250,000.00 | 248,650.00 |
| HSBC HOLDINGS PLC | FIXED INCOME SECURITIES | VAR RT 06/19/2029 DD 06/19/18 | 220,000.000 | 99.1240 | 220,000.00 | 218,072.80 |
| HSBC USA INC | FIXED INCOME SECURITIES | 5.000% 09/27/2020 DD 09/27/10 | 105,000.000 | 102.1210 | 112,870.80 | 107,227.05 |
| HSBC USA INC | FIXED INCOME SECURITIES | 2.350% 03/05/2020 DD 03/05/15 | 1,070,000.000 | 98.9900 | 1,068,951.40 | 1,059,193.00 |
| HUMANA INC | FIXED INCOME SECURITIES | 4.800% 03/15/2047 DD 03/16/17 | 60,000.000 | 100.0790 | 59,943.00 | 60,047.40 |
| HUNTINGTON INGALLS INDUST 144A | FIXED INCOME SECURITIES | 5.000% 11/15/2025 DD 11/17/15 | 335,000.000 | 101.5950 | 357,075.00 | 340,343.25 |
| HUNTINGTON INGALLS INDUSTRIES | FIXED INCOME SECURITIES | 3.483% 12/01/2027 DD 06/01/18 | 855,000.000 | 93.1430 | 828,657.75 | 796,372.65 |
| HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 3.000% 10/30/2020 DD 10/30/15 | 512,000.000 | 98.8740 | 511,692.80 | 506,234.88 |
| HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 2.500% 03/18/2019 DD 03/18/16 | 75,000.000 | 99.8340 | 74,948.25 | 74,875.50 |
| HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 1.750% 09/27/2019 DD 09/27/16 | 370,000.000 | 98.6920 | 364,734.90 | 365,160.40 |
| HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 2.550% 04/03/2020 DD 04/05/17 | 105,000.000 | 98.7280 | 104,853.00 | 103,664.40 |
| HYUNDAI CAPITAL SERVICES 144A | FIXED INCOME SECURITIES | 3.000% 08/29/2022 DD 08/29/17 | 495,000.000 | 96.7560 | 492,495.30 | 478,942.20 |
| IBM CREDIT LLC | FIXED INCOME SECURITIES | 3.450% 11/30/2020 DD 11/30/18 | 235,000.000 | 100.5170 | 234,814.35 | 236,214.95 |
| INDIANA MICHIGAN POWER CO | FIXED INCOME SECURITIES | 4.250% 08/15/2048 DD 08/08/18 | 35,000.000 | 98.2870 | 34,799.80 | 34,400.45 |
| INDONESIA GOVERNMENT INTERNATI | FIXED INCOME SECURITIES | 4.100% 04/24/2028 DD 04/24/18 | 181,000.000 | 97.2910 | 176,736.82 | 176,096.71 |
| ING BANK NV 144A | FIXED INCOME SECURITIES | 5.000% 06/09/2021 DD 06/09/11 | 200,000.000 | 103.5650 | 210,838.00 | 207,130.00 |
| ING BANK NV 144A | FIXED INCOME SECURITIES | 2.750% 03/22/2021 DD 03/22/16 | 200,000.000 | 98.6450 | 197,594.00 | 197,290.00 |
| ING GROEP NV | FIXED INCOME SECURITIES | 3.950% 03/29/2027 DD 03/29/17 | 200,000.000 | 95.9540 | 199,624.00 | 191,908.00 |
| INTEL CORP | FIXED INCOME SECURITIES | 4.100% 05/19/2046 DD 05/19/16 | 80,000.000 | 97.1700 | 80,804.00 | 77,736.00 |
| INTERCONTINENTAL EXCHANGE INC | FIXED INCOME SECURITIES | 4.000% 10/15/2023 DD 10/08/13 | 215,000.000 | 102.4786 | 219,869.50 | 220,328.99 |
| INTERCONTINENTAL EXCHANGE INC | FIXED INCOME SECURITIES | 2.750% 12/01/2020 DD 11/24/15 | 185,000.000 | 99.4424 | 184,800.20 | 183,968.44 |
| INTERCONTINENTAL EXCHANGE INC | FIXED INCOME SECURITIES | 3.450% 09/21/2023 DD 08/13/18 | 130,000.000 | 100.3587 | 129,940.20 | 130,466.31 |
| INTERCONTINENTAL EXCHANGE INC | FIXED INCOME SECURITIES | 4.250% 09/21/2048 DD 08/13/18 | 150,000.000 | 98.5739 | 149,340.00 | 147,860.85 |
| INTERCONTINENTAL EXCHANGE INC | FIXED INCOME SECURITIES | 3.750% 09/21/2028 DD 08/13/18 | 50,000.000 | 99.6257 | 49,619.50 | 49,812.85 |
| INTERNATIONAL BUSINESS MACHINE | FIXED INCOME SECURITIES | 2.900% 11/01/2021 DD 11/01/11 | 120,000.000 | 98.6470 | 117,465.60 | 118,376.40 |
| INTERNATIONAL BUSINESS MACHINE | FIXED INCOME SECURITIES | 2.875% 11/09/2022 DD 11/09/15 | 370,000.000 | 97.6840 | 368,464.50 | 361,430.80 |
| INTERNATIONAL PAPER CO | FIXED INCOME SECURITIES | 4.350% 08/15/2048 DD 08/09/17 | 205,000.000 | 85.5570 | 193,728.41 | 175,391.85 |
| INTERPUBLIC GROUP OF COS INC/T | FIXED INCOME SECURITIES | 3.500% 10/01/2020 DD 09/21/18 | 85,000.000 | 100.1240 | 84,835.95 | 85,105.40 |
| INTERPUBLIC GROUP OF COS INC/T | FIXED INCOME SECURITIES | 3.750% 10/01/2021 DD 09/21/18 | 45,000.000 | 100.6240 | 44,968.95 | 45,280.80 |
| INTESA SANPAOLO SPA 144A | FIXED INCOME SECURITIES | 3.125% 07/14/2022 DD 07/14/17 | 340,000.000 | 92.4610 | 339,469.60 | 314,367.40 |
| INTESA SANPAOLO SPA 144A | FIXED INCOME SECURITIES | 3.875% 07/14/2027 DD 07/14/17 | 230,000.000 | 86.0180 | 229,507.80 | 197,841.40 |
| IRS P 3.175% R US0003M | FIXED INCOME SECURITIES | PUT OCT 19 003.175 ED 102919 | 5,335,000.000 | 0.2942 | 67,487.75 | 15,697.49 |
| IRS P US0003M INDEX | FIXED INCOME SECURITIES | CALL JAN 20 002.950 ED 013020 | 17,490,000.000 | 0.5001 | 38,774.11 | 87,469.06 |
| IRS P US0003M INDEX 01/14/21 | FIXED INCOME SECURITIES | CALL JAN 20 002.950 ED 011020 | 35,600,000.000 | 0.4845 | 93,884.45 | 172,476.30 |
| IRS P US0003M INDEX 04/28/53 | FIXED INCOME SECURITIES | CALL APR 23 003.1125 ED 042623 | 580,000.000 | 12.0514 | 59,073.00 | 69,897.87 |
| IRS P US0003M LIBOR 12/09/37 | FIXED INCOME SECURITIES | CALL DEC 27 002.730 ED 120727 | 1,700,000.000 | 4.6539 | 104,227.59 | 79,116.27 |
| IRS P US0003M R 2.95% 01/23/21 | FIXED INCOME SECURITIES | CALL JAN 20 002.950 ED 012120 | 35,600,000.000 | 0.4952 | 97,714.64 | 176,304.73 |
| IRS P US0003M R 3.04% 083121 | FIXED INCOME SECURITIES | CALL AUG 21 003.040 ED 083121 | 1,211,000.000 | 4.8158 | 48,076.70 | 58,319.28 |
| IRS P US0003M R 3.08% 112224 | FIXED INCOME SECURITIES | CALL NOV 19 003.080 ED 112019 | 5,310,000.000 | 2.7699 | 69,162.75 | 147,079.67 |
| IRS P US0003M R 3.081 11/20/19 | FIXED INCOME SECURITIES | CALL NOV 19 003.081 ED 112019 | 5,310,000.000 | 2.7734 | 69,295.50 | 147,269.82 |
| IRS P US0003M R 3.083% 112719 | FIXED INCOME SECURITIES | CALL NOV 19 003.080 ED 112719 | 10,610,000.000 | 2.7892 | 135,940.63 | 295,934.01 |
| IRS P US0003M R 3.092% 112720 | FIXED INCOME SECURITIES | CALL NOV 20 003.092 ED 112720 | 9,255,000.000 | 3.1908 | 174,688.13 | 295,306.97 |
| IRS P US0003M R 3.204% | FIXED INCOME SECURITIES | CALL OCT 19 003.204 ED 102519 | 5,335,000.000 | 3.2042 | 64,980.30 | 170,942.36 |
| IRS P US0003M R 3.25% | FIXED INCOME SECURITIES | CALL OCT 20 003.250 ED 101620 | 9,350,000.000 | 3.6720 | 169,585.63 | 343,334.24 |
| IRS R 3.175% P US0003M 103124 | FIXED INCOME SECURITIES | CALL OCT 19 003.175 ED 102919 | 5,335,000.000 | 0.2942 | 67,487.75 | 15,697.49 |
| IRS R JY0006M P 0.78% 04/20/41 | FIXED INCOME SECURITIES | PUT APR 21 000.780 ED 041621 | 58,500,000.000 | 0.0245 | 18,072.24 | 14,316.58 |
| IRS R JY0006M P 0.78% 04/20/41 | FIXED INCOME SECURITIES | CALL APR 21 000.780 ED 041621 | 58,500,000.000 | 0.0424 | 18,072.24 | 24,793.53 |
| IRS R US00003M P 3.083% 112719 | FIXED INCOME SECURITIES | PUT DEC 19 03.08 ED 11/27/19 | 10,610,000.000 | 0.4193 | 135,940.63 | 44,487.31 |
| IRS R US0003M LIBOR 02/16/53 | FIXED INCOME SECURITIES | PUT FEB 23 003.400 ED 021423 | 2,590,000.000 | 5.8390 | 211,807.89 | 151,231.34 |
| IRS R US0003M LIBOR 12/09/37 | FIXED INCOME SECURITIES | PUT DEC 27 002.730 ED 120727 | 1,700,000.000 | 6.5443 | 105,357.29 | 111,253.76 |
| IRS R US0003M P 3.04% 08/31/21 | FIXED INCOME SECURITIES | PUT AUG 21 003.040 ED 083121 | 1,211,000.000 | 3.0774 | 48,076.70 | 37,266.97 |
| IRS R US0003M P 3.08% 112224 | FIXED INCOME SECURITIES | PUT NOV 19 003.080 ED 112019 | 5,310,000.000 | 0.4109 | 69,162.75 | 21,820.17 |
| IRS R US0003M P 3.081% 112019 | FIXED INCOME SECURITIES | PUT NOV 19 003.081 ED 112019 | 5,310,000.000 | 0.4100 | 69,295.50 | 21,768.45 |
| IRS R US0003M P 3.092% 112720 | FIXED INCOME SECURITIES | PUT NOV 20 003.092 ED 112720 | 9,255,000.000 | 1.0116 | 174,688.13 | 93,622.93 |
| IRS R US0003M P 3.11250% | FIXED INCOME SECURITIES | PUT APR 23 003.1125 ED 042623 | 580,000.000 | 7.9274 | 59,073.00 | 45,979.13 |
| IRS R US0003M P 3.204% | FIXED INCOME SECURITIES | PUT OCT 19 003.204 ED 102519 | 5,335,000.000 | 0.2687 | 64,980.30 | 14,337.65 |
| IRS R US0003M P 3.25% | FIXED INCOME SECURITIES | PUT OCT 20 003.250 ED 101620 | 9,350,000.000 | 0.7475 | 169,585.63 | 69,893.59 |
| IRS_R US0003M INDEX | FIXED INCOME SECURITIES | PUT JUN 21 003.800 ED 060721 | 2,010,000.000 | 2.2263 | 78,413.61 | 44,748.37 |
| ITC HOLDINGS CORP | FIXED INCOME SECURITIES | 2.700% 11/15/2022 DD 05/15/18 | 115,000.000 | 96.6580 | 114,903.40 | 111,156.70 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| JOHN DEERE CAPITAL CORP | FIXED INCOME SECURITIES | 2.800% 03/06/2023 DD 03/04/16 | 35,000.000 | 97.7720 | 34,768.30 | 34,220.20 |
| JOHN DEERE CAPITAL CORP | FIXED INCOME SECURITIES | 2.650% 01/06/2022 DD 01/06/17 | 25,000.000 | 98.0880 | 24,993.00 | 24,522.00 |
| JOHN DEERE OWNER TRUST 20 B A3 | FIXED INCOME SECURITIES | 1.820% 10/15/2021 DD 07/18/17 | 1,295,000.000 | 98.8700 | 1,294,905.21 | 1,280,366.50 |
| JOHNSON & JOHNSON | FIXED INCOME SECURITIES | 2.950% 03/03/2027 DD 03/03/17 | 195,000.000 | 96.1560 | 194,799.15 | 187,504.20 |
| JOHNSON & JOHNSON | FIXED INCOME SECURITIES | 2.900% 01/15/2028 DD 11/10/17 | 285,000.000 | 95.8450 | 280,565.85 | 273,158.25 |
| JP MORGAN CHASE CBX A4FL 144A | FIXED INCOME SECURITIES | VAR RT 06/15/2045 DD 06/29/12 | 1,420,000.000 | 102.0630 | 1,446,846.87 | 1,449,294.60 |
| JP MORGAN CHASE CO WLDN A 144A | FIXED INCOME SECURITIES | 3.905% 05/05/2030 DD 05/01/12 | 291,964.520 | 100.8610 | 317,475.02 | 294,478.33 |
| JP MORGAN MORTGAGE T 1 A4 144A | FIXED INCOME SECURITIES | VAR RT 01/25/2047 DD 02/01/17 | 1,149,851.840 | 98.9770 | 1,169,794.58 | 1,138,088.86 |
| JP MORGAN MORTGAGE T 2 A6 144A | FIXED INCOME SECURITIES | VAR RT 05/25/2047 DD 05/01/17 | 892,996.330 | 97.2810 | 902,344.89 | 868,715.76 |
| JPMBB COMMERCIAL MORTGA C19 A2 | FIXED INCOME SECURITIES | 3.046% 04/15/2047 DD 05/01/14 | 2,126,358.310 | 99.8070 | 2,190,144.82 | 2,122,254.44 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 3.375% 05/01/2023 DD 05/01/13 | 135,000.000 | 97.8130 | 135,981.45 | 132,047.55 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.250% 01/23/2020 DD 01/23/15 | 314,000.000 | 99.0040 | 310,977.37 | 310,872.56 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.750% 06/23/2020 DD 06/23/15 | 20,000.000 | 99.4270 | 19,965.60 | 19,885.40 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 10/24/2023 DD 10/24/16 | 215,000.000 | 99.9750 | 215,000.00 | 214,946.25 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 02/01/2028 DD 02/01/17 | 470,000.000 | 97.0720 | 472,437.07 | 456,238.40 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 04/25/2023 DD 04/25/17 | 1,789,000.000 | 96.9650 | 1,775,368.66 | 1,734,703.85 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 05/01/2028 DD 04/25/17 | 295,000.000 | 95.3390 | 292,683.25 | 281,250.05 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 03/01/2025 DD 06/01/17 | 150,000.000 | 96.5980 | 150,736.50 | 144,897.00 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 01/23/2029 DD 01/23/18 | 560,000.000 | 94.6900 | 538,367.20 | 530,264.00 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 04/23/2024 DD 04/23/18 | 1,110,000.000 | 99.2440 | 1,108,616.40 | 1,101,608.40 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 06/18/2022 DD 06/18/18 | 20,000.000 | 100.2260 | 20,000.00 | 20,045.20 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 07/23/2024 DD 07/23/18 | 546,000.000 | 100.1810 | 546,081.90 | 546,988.26 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 07/23/2029 DD 07/23/18 | 440,000.000 | 99.6960 | 443,056.90 | 438,662.40 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 12/05/2029 DD 12/05/18 | 790,000.000 | 101.7150 | 793,191.60 | 803,548.50 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 12/05/2024 DD 12/05/18 | 235,000.000 | 100.7960 | 235,000.00 | 236,870.60 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.200% 10/22/2019 DD 10/22/14 | 695,000.000 | 99.1610 | 693,526.60 | 689,168.95 |
| JUNIPER NETWORKS INC | FIXED INCOME SECURITIES | 4.350% 06/15/2025 DD 03/04/15 | 45,000.000 | 99.7500 | 46,906.65 | 44,887.50 |
| KENNAMETAL INC | FIXED INCOME SECURITIES | 4.625% 06/15/2028 DD 06/07/18 | 275,000.000 | 99.6400 | 272,995.25 | 274,010.00 |
| KEURIG DR PEPPER INC | FIXED INCOME SECURITIES | 4.420% 12/15/2046 DD 12/14/16 | 45,000.000 | 88.2650 | 41,024.40 | 39,719.25 |
| KEURIG DR PEPPER INC 144A | FIXED INCOME SECURITIES | 3.551% 05/25/2021 DD 05/25/18 | 165,000.000 | 99.8490 | 165,000.00 | 164,750.85 |
| KEURIG DR PEPPER INC 144A | FIXED INCOME SECURITIES | 4.057% 05/25/2023 DD 05/25/18 | 153,000.000 | 99.6540 | 153,000.00 | 152,470.62 |
| KEYBANK NA/CLEVELAND OH | FIXED INCOME SECURITIES | 2.500% 12/15/2019 DD 11/24/14 | 350,000.000 | 99.3860 | 348,353.50 | 347,851.00 |
| KEYCORP | FIXED INCOME SECURITIES | 2.900% 09/15/2020 DD 09/15/15 | 200,000.000 | 99.2450 | 199,964.00 | 198,490.00 |
| KEYCORP | FIXED INCOME SECURITIES | 4.150% 10/29/2025 DD 10/29/18 | 85,000.000 | 101.5750 | 84,943.90 | 86,338.75 |
| KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 5.000% 10/01/2021 DD 09/20/11 | 173,000.000 | 102.8320 | 186,718.90 | 177,899.36 |
| KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 5.000% 08/15/2042 DD 08/13/12 | 40,000.000 | 91.5110 | 39,095.00 | 36,604.40 |
| KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 3.500% 09/01/2023 DD 02/28/13 | 1,200,000.000 | 97.1370 | 1,169,244.00 | 1,165,644.00 |
| KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 3.500% 03/01/2021 DD 02/24/14 | 260,000.000 | 99.6920 | 263,890.23 | 259,199.20 |
| KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 5.400% 09/01/2044 DD 09/11/14 | 305,000.000 | 95.5900 | 295,081.41 | 291,549.50 |
| KINDER MORGAN INC/DE | FIXED INCOME SECURITIES | 3.050% 12/01/2019 DD 11/26/14 | 460,000.000 | 99.4240 | 460,062.90 | 457,350.40 |
| KLA-TENCOR CORP | FIXED INCOME SECURITIES | 4.650% 11/01/2024 DD 11/06/14 | 15,000.000 | 102.4820 | 16,238.70 | 15,372.30 |
| KRAFT HEINZ FOODS CO | FIXED INCOME SECURITIES | 5.375% 02/10/2020 DD 08/10/12 | 160,000.000 | 102.2850 | 173,416.00 | 163,656.00 |
| L3 TECHNOLOGIES INC | FIXED INCOME SECURITIES | 3.850% 12/15/2026 DD 12/05/16 | 585,000.000 | 96.8060 | 577,456.00 | 566,315.10 |
| L3 TECHNOLOGIES INC | FIXED INCOME SECURITIES | 3.850% 06/15/2023 DD 06/06/18 | 960,000.000 | 100.1550 | 958,118.40 | 961,488.00 |
| LAM RESEARCH CORP | FIXED INCOME SECURITIES | 2.750% 03/15/2020 DD 03/12/15 | 195,000.000 | 99.0600 | 194,922.00 | 193,167.00 |
| LAM RESEARCH CORP | FIXED INCOME SECURITIES | 2.800% 06/15/2021 DD 06/07/16 | 112,000.000 | 98.8860 | 112,609.71 | 110,752.32 |
| LEAR CORP | FIXED INCOME SECURITIES | 5.250% 01/15/2025 DD 11/21/14 | 51,000.000 | 102.7250 | 52,810.50 | 52,389.75 |
| LEAR CORP | FIXED INCOME SECURITIES | 3.800% 09/15/2027 DD 08/17/17 | 110,000.000 | 91.3460 | 109,223.40 | 100,480.60 |
| LEHMAN BRTH HLD (RICI) ESCROW | FIXED INCOME SECURITIES | 0.000% 12/28/2017 DD 12/21/07 | 2,475,000.000 | 0.0000 | 2,473,168.50 | 0.25 |
| LEHMAN BRTH HLD (RICI) ESCROW | FIXED INCOME SECURITIES | 0.000% 11/30/2056 DD 05/17/07 | 340,000.000 | 0.0000 | 340,000.00 | 0.03 |
| LENNAR CORP | FIXED INCOME SECURITIES | 5.875% 11/15/2024 DD 05/15/18 | 279,000.000 | 100.0000 | 280,090.00 | 279,000.00 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 4.582% 12/10/2025 DD 06/10/16 | 530,000.000 | 94.6700 | 553,937.78 | 501,751.00 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | VAR RT 11/07/2023 DD 11/07/17 | 400,000.000 | 94.6930 | 391,114.00 | 378,772.00 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 4.650% 03/24/2026 DD 03/24/16 | 285,000.000 | 94.0190 | 282,780.60 | 267,954.15 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 3.000% 01/11/2022 DD 01/11/17 | 200,000.000 | 96.7380 | 199,318.00 | 193,476.00 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 3.750% 01/11/2027 DD 01/11/17 | 200,000.000 | 91.8700 | 198,616.00 | 183,740.00 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 4.450% 05/08/2025 DD 05/08/18 | 215,000.000 | 99.2960 | 214,871.00 | 213,486.40 |
| LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 4.070% 12/15/2042 DD 12/14/12 | 360,000.000 | 95.4190 | 353,061.00 | 343,508.40 |
| LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 3.800% 03/01/2045 DD 02/20/15 | 460,000.000 | 91.1150 | 424,200.50 | 419,129.00 |
| LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 2.900% 03/01/2025 DD 02/20/15 | 650,000.000 | 95.9800 | 619,983.00 | 623,870.00 |
| LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 3.550% 01/15/2026 DD 11/23/15 | 2,000.000 | 99.2290 | 2,004.02 | 1,984.58 |
| LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 4.700% 05/15/2046 DD 11/23/15 | 290,000.000 | 104.2030 | 309,724.41 | 302,188.70 |
| LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 4.090% 09/15/2052 DD 09/07/17 | 241,000.000 | 93.3410 | 237,030.33 | 224,951.81 |
| LOWE'S COS INC | FIXED INCOME SECURITIES | 2.500% 04/15/2026 DD 04/20/16 | 120,000.000 | 88.8870 | 119,452.80 | 106,664.40 |
| LOWE'S COS INC | FIXED INCOME SECURITIES | 3.700% 04/15/2046 DD 04/20/16 | 175,000.000 | 81.5540 | 144,490.50 | 142,719.50 |
| LSTAR COMMERCIAL MOR 4 A3 144A | FIXED INCOME SECURITIES | 2.809% 03/10/2049 DD 06/01/16 | 440,000.000 | 96.7390 | 439,972.46 | 425,651.60 |
| MAD MORTGAGE TRUST 330M A 144A | FIXED INCOME SECURITIES | VAR RT 08/15/2034 DD 08/01/17 | 920,000.000 | 98.6400 | 933,796.32 | 907,488.00 |
| MAGELLAN MIDSTREAM PARTNERS LP | FIXED INCOME SECURITIES | 4.200% 10/03/2047 DD 10/03/17 | 85,000.000 | 88.9190 | 84,439.85 | 75,581.15 |
| MARATHON OIL CORP | FIXED INCOME SECURITIES | 2.700% 06/01/2020 DD 06/10/15 | 470,000.000 | 98.5220 | 461,911.30 | 463,053.40 |
| MARATHON PETROLEUM CORP | FIXED INCOME SECURITIES | 4.750% 09/15/2044 DD 09/05/14 | 110,000.000 | 88.1860 | 108,886.62 | 97,004.60 |
| MARATHON PETROLEUM CORP 144A | FIXED INCOME SECURITIES | 4.750% 12/15/2023 DD 06/15/18 | 250,000.000 | 102.6100 | 260,217.50 | 256,525.00 |
| MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 3.500% 06/03/2024 DD 05/30/14 | 690,000.000 | 98.5030 | 676,707.60 | 679,670.70 |
| MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 3.500% 03/10/2025 DD 09/10/14 | 15,000.000 | 98.2360 | 15,581.10 | 14,735.40 |
| MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 2.750% 01/30/2022 DD 01/12/17 | 85,000.000 | 98.0140 | 84,883.55 | 83,311.90 |
| MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 4.350% 01/30/2047 DD 01/12/17 | 180,000.000 | 93.2550 | 188,024.40 | 167,859.00 |
| MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 4.200% 03/01/2048 DD 03/01/18 | 90,000.000 | 90.8250 | 87,491.70 | 81,742.50 |
| MASSACHUSETTS INSTITUTE OF TEC | FIXED INCOME SECURITIES | 4.678% 07/01/2114 DD 04/08/14 | 305,000.000 | 109.7450 | 305,000.00 | 334,722.25 |
| MASSACHUSETTS ST SCH BLDG AUTH | FIXED INCOME SECURITIES | 5.000% 10/15/2041 DD 11/03/11 | 455,000.000 | 106.5670 | 486,240.30 | 484,879.85 |
| MASTERCARD INC | FIXED INCOME SECURITIES | 3.375% 04/01/2024 DD 03/31/14 | 275,000.000 | 100.6240 | 272,141.95 | 276,716.00 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 3.700% 02/15/2042 DD 02/07/12 | 70,000.000 | 86.4450 | 63,377.30 | 60,511.50 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.600% 05/26/2045 DD 05/26/15 | 110,000.000 | 97.2730 | 109,964.80 | 107,000.30 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 2.750% 12/09/2020 DD 12/09/15 | 5,000.000 | 99.3060 | 4,990.75 | 4,965.30 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 3.700% 01/30/2026 DD 12/09/15 | 205,000.000 | 98.0290 | 200,139.45 | 200,959.45 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.700% 12/09/2035 DD 12/09/15 | 40,000.000 | 100.4410 | 39,871.60 | 40,176.40 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.875% 12/09/2045 DD 12/09/15 | 225,000.000 | 100.6650 | 237,234.04 | 226,496.25 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.450% 03/01/2047 DD 03/09/17 | 190,000.000 | 95.6100 | 189,067.10 | 181,659.00 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.450% 09/01/2048 DD 08/15/18 | 45,000.000 | 95.1280 | 44,784.45 | 42,807.60 |
| MEDTRONIC INC | FIXED INCOME SECURITIES | 3.500% 03/15/2025 DD 03/15/15 | 490,000.000 | 99.6050 | 481,218.35 | 488,064.50 |
| MEDTRONIC INC | FIXED INCOME SECURITIES | 4.375% 03/15/2035 DD 03/15/15 | 340,000.000 | 102.3840 | 352,422.55 | 348,105.60 |
| MEXICO GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 3.500% 01/21/2021 DD 01/21/14 | 417,000.000 | 99.4950 | 427,786.59 | 414,894.15 |
| MEXICO GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 4.125% 01/21/2026 DD 01/21/16 | 425,000.000 | 97.7500 | 444,625.14 | 415,437.50 |
| MEXICO GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 4.150% 03/28/2027 DD 03/28/17 | 1,470,000.000 | 96.6910 | 1,517,591.25 | 1,421,357.70 |
| MEXICO GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 3.750% 01/11/2028 DD 01/11/18 | 1,454,000.000 | 93.6010 | 1,367,257.27 | 1,360,958.54 |
| MICRON TECHNOLOGY INC | FIXED INCOME SECURITIES | 5.500% 02/01/2025 DD 07/28/14 | 1,090,000.000 | 97.8750 | 1,111,097.50 | 1,066,837.50 |
| MICROSOFT CORP | FIXED INCOME SECURITIES | 4.000% 02/12/2055 DD 02/12/15 | 230,000.000 | 98.2040 | 224,383.40 | 225,869.20 |
| MICROSOFT CORP | FIXED INCOME SECURITIES | 2.000% 08/08/2023 DD 08/08/16 | 185,000.000 | 96.1460 | 174,301.45 | 177,870.10 |
| MICROSOFT CORP | FIXED INCOME SECURITIES | 3.700% 08/08/2046 DD 08/08/16 | 400,000.000 | 95.7980 | 390,716.03 | 383,192.00 |

BlackRock Asset 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) Security description | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| MICROSOFT CORP | FIXED INCOME SECURITIES | 3.950% 08/08/2056 DD 08/08/16 | 210,000.000 | 97.5680 | 204,760.50 | 204,892.80 |
| MICROSOFT CORP | FIXED INCOME SECURITIES | 3.300% 02/06/2027 DD 02/06/17 | 195,000.000 | 99.0500 | 193,095.70 | 193,147.50 |
| MID-ATLANTIC INTERSTATE T 144A | FIXED INCOME SECURITIES | 4.100% 05/15/2028 DD 05/10/18 | 95,000.000 | 99.2880 | 94,976.25 | 94,323.60 |
| MITSUBISHI UFJ FINANCIAL GROUP | FIXED INCOME SECURITIES | 2.950% 03/01/2021 DD 03/01/16 | 311,000.000 | 98.9950 | 316,283.89 | 307,874.45 |
| MITSUBISHI UFJ FINANCIAL GROUP | FIXED INCOME SECURITIES | 2.665% 07/25/2022 DD 07/25/17 | 100,000.000 | 97.1830 | 100,000.00 | 97,183.00 |
| MITSUBISHI UFJ FINANCIAL GROUP | FIXED INCOME SECURITIES | 3.535% 07/26/2021 DD 07/26/18 | 205,000.000 | 100.3760 | 205,000.00 | 205,770.80 |
| MIZUHO FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 2.953% 02/28/2022 DD 02/28/17 | 475,000.000 | 98.0370 | 475,000.00 | 465,675.75 |
| MOODY'S CORP | FIXED INCOME SECURITIES | 4.250% 02/01/2029 DD 12/17/18 | 135,000.000 | 101.8490 | 133,986.15 | 137,496.15 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 2.750% 05/19/2022 DD 05/19/17 | 190,000.000 | 97.2880 | 189,602.90 | 184,847.20 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | VAR RT 07/22/2028 DD 07/24/17 | 560,000.000 | 94.5500 | 529,222.40 | 529,480.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | VAR RT 01/24/2029 DD 01/23/18 | 465,000.000 | 95.6780 | 451,648.29 | 444,902.70 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 3.750% 02/25/2023 DD 02/25/13 | 420,000.000 | 99.8240 | 421,864.80 | 419,260.80 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 2.500% 01/24/2019 DD 01/24/14 | 310,000.000 | 99.9590 | 312,861.30 | 309,872.90 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 3.875% 01/27/2026 DD 01/27/16 | 755,000.000 | 97.5370 | 732,674.65 | 736,404.35 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 2.625% 11/17/2021 DD 11/17/16 | 290,000.000 | 97.6030 | 290,304.50 | 283,048.70 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 3.625% 01/20/2027 DD 01/20/17 | 790,000.000 | 95.0400 | 758,842.40 | 750,816.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 4.375% 01/22/2047 DD 01/20/17 | 70,000.000 | 94.6440 | 69,525.40 | 66,250.80 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 3.125% 07/27/2026 DD 07/25/16 | 795,000.000 | 92.4630 | 738,968.40 | 735,080.85 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 2.800% 06/16/2020 DD 06/16/15 | 615,000.000 | 99.3500 | 613,900.18 | 611,002.50 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 3.950% 04/23/2027 DD 04/23/15 | 25,000.000 | 94.2790 | 24,910.00 | 23,569.75 |
| MOTOROLA SOLUTIONS INC | FIXED INCOME SECURITIES | 3.500% 09/01/2021 DD 08/19/14 | 130,000.000 | 99.2040 | 133,422.90 | 128,965.20 |
| MOTOROLA SOLUTIONS INC | FIXED INCOME SECURITIES | 4.000% 09/01/2024 DD 08/19/14 | 66,000.000 | 97.3140 | 64,868.76 | 64,227.24 |
| MPLX LP | FIXED INCOME SECURITIES | 4.500% 07/15/2023 DD 07/15/16 | 215,000.000 | 101.0010 | 222,598.10 | 217,152.15 |
| MPLX LP | FIXED INCOME SECURITIES | 4.875% 12/01/2024 DD 06/01/16 | 560,000.000 | 101.7930 | 569,030.40 | 570,040.80 |
| MPLX LP | FIXED INCOME SECURITIES | 4.875% 06/01/2025 DD 06/01/16 | 434,000.000 | 100.9160 | 444,704.60 | 437,975.44 |
| MPLX LP | FIXED INCOME SECURITIES | 5.200% 03/01/2047 DD 02/10/17 | 90,000.000 | 92.0500 | 87,249.15 | 82,845.00 |
| MPLX LP | FIXED INCOME SECURITIES | 3.375% 03/15/2023 DD 02/08/18 | 65,000.000 | 97.0640 | 64,955.15 | 63,091.60 |
| MPLX LP | FIXED INCOME SECURITIES | 5.500% 02/15/2049 DD 11/15/18 | 45,000.000 | 97.2710 | 44,113.95 | 43,771.95 |
| MYLAN NV | FIXED INCOME SECURITIES | 2.500% 06/07/2019 DD 12/07/16 | 97,000.000 | 99.5300 | 96,891.36 | 96,544.10 |
| NATIONAL AUSTRALIA BANK LTD/NE | FIXED INCOME SECURITIES | 2.125% 05/22/2020 DD 05/22/17 | 330,000.000 | 98.5660 | 329,409.30 | 325,267.80 |
| NAVIENT PRIVATE ED AA A2A 144A | FIXED INCOME SECURITIES | 3.910% 12/15/2045 DD 02/04/16 | 1,022,046.550 | 101.6460 | 1,021,570.49 | 1,038,869.44 |
| NAVIENT STUDENT LOA EA A2 144A | FIXED INCOME SECURITIES | 4.000% 12/15/2059 DD 11/15/18 | 145,000.000 | 102.1910 | 144,980.73 | 148,176.95 |
| NBCUNIVERSAL ENTERPRISE I 144A | FIXED INCOME SECURITIES | 5.250% 12/31/2049 DD 03/19/13 | 1,585,000.000 | 101.2500 | 1,682,076.67 | 1,604,812.50 |
| NBCUNIVERSAL MEDIA LLC | FIXED INCOME SECURITIES | 5.150% 04/30/2020 DD 04/30/11 | 100,000.000 | 102.6620 | 109,871.00 | 102,662.00 |
| NEW JERSEY ST TRANSPRTN TRUST | FIXED INCOME SECURITIES | 5.000% 06/15/2036 DD 08/29/13 | 950,000.000 | 105.1610 | 1,012,334.93 | 999,029.50 |
| NEWMONT MINING CORP | FIXED INCOME SECURITIES | 4.875% 03/15/2042 DD 03/08/12 | 120,000.000 | 94.5580 | 126,904.80 | 113,469.60 |
| NGPL PIPECO LLC 144A | FIXED INCOME SECURITIES | 4.375% 08/15/2022 DD 08/01/17 | 882,000.000 | 97.2500 | 883,130.00 | 857,745.00 |
| NIKE INC | FIXED INCOME SECURITIES | 2.375% 11/01/2026 DD 10/21/16 | 60,000.000 | 91.6020 | 54,331.20 | 54,961.20 |
| NISOURCE INC | FIXED INCOME SECURITIES | 3.490% 05/15/2027 DD 05/22/17 | 320,000.000 | 95.4240 | 319,948.80 | 305,356.80 |
| NOMURA HOLDINGS INC | FIXED INCOME SECURITIES | 2.750% 03/19/2019 DD 03/19/14 | 80,000.000 | 99.9140 | 80,926.16 | 79,931.20 |
| NORDEA BANK ABP 144A | FIXED INCOME SECURITIES | 4.875% 01/27/2020 DD 01/25/10 | 120,000.000 | 101.7340 | 124,476.00 | 122,080.80 |
| NORFOLK SOUTHERN CORP | FIXED INCOME SECURITIES | 2.900% 06/15/2026 DD 06/03/16 | 232,000.000 | 94.6920 | 219,854.61 | 219,685.44 |
| NORFOLK SOUTHERN CORP | FIXED INCOME SECURITIES | 4.150% 02/28/2048 DD 02/28/18 | 150,000.000 | 93.3080 | 147,235.50 | 139,962.00 |
| NORFOLK SOUTHERN CORP | FIXED INCOME SECURITIES | 3.650% 08/01/2025 DD 08/02/18 | 75,000.000 | 100.5220 | 74,839.50 | 75,391.50 |
| NORTHERN NATURAL GAS CO 144A | FIXED INCOME SECURITIES | 4.300% 01/15/2049 DD 07/17/18 | 330,000.000 | 97.4590 | 329,943.90 | 321,614.70 |
| NORTHERN STATES POWER CO/MN | FIXED INCOME SECURITIES | 4.000% 08/15/2045 DD 08/11/15 | 80,000.000 | 97.4510 | 78,484.00 | 77,960.80 |
| NORTHERN STATES POWER CO/MN | FIXED INCOME SECURITIES | 3.600% 05/15/2046 DD 05/31/16 | 40,000.000 | 92.3370 | 40,467.20 | 36,934.80 |
| NORTHERN STATES POWER CO/MN | FIXED INCOME SECURITIES | 3.600% 09/15/2047 DD 09/13/17 | 180,000.000 | 91.5390 | 178,205.40 | 164,770.20 |
| NORTHERN STATES POWER CO/WI | FIXED INCOME SECURITIES | 4.200% 09/01/2048 DD 09/12/18 | 85,000.000 | 98.3550 | 84,684.65 | 83,601.75 |
| NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 3.250% 08/01/2023 DD 05/31/13 | 200,000.000 | 98.4130 | 205,487.59 | 196,826.00 |
| NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 2.080% 10/15/2020 DD 10/13/17 | 195,000.000 | 98.0700 | 194,970.75 | 191,236.50 |
| NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 2.930% 01/15/2025 DD 10/13/17 | 1,594,000.000 | 94.8890 | 1,538,306.04 | 1,512,530.66 |
| NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 3.250% 01/15/2028 DD 10/13/17 | 522,000.000 | 93.3000 | 504,267.76 | 487,026.00 |
| NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 4.030% 10/15/2047 DD 10/13/17 | 535,000.000 | 90.9510 | 521,338.45 | 486,587.85 |
| NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 2.550% 10/15/2022 DD 10/13/17 | 160,000.000 | 96.7650 | 153,913.60 | 154,824.00 |
| NORTHWEST FLORIDA TIMBER 144A | FIXED INCOME SECURITIES | 4.750% 03/04/2029 DD 04/10/14 | 475,000.000 | 92.2180 | 467,794.25 | 438,035.50 |
| NOVARTIS CAPITAL CORP | FIXED INCOME SECURITIES | 3.000% 11/20/2025 DD 11/20/15 | 21,000.000 | 96.8690 | 20,013.63 | 20,342.49 |
| NOVARTIS CAPITAL CORP | FIXED INCOME SECURITIES | 3.100% 05/17/2027 DD 02/17/17 | 54,000.000 | 96.8270 | 53,518.86 | 52,286.58 |
| NSTAR ELECTRIC CO | FIXED INCOME SECURITIES | 3.200% 05/15/2027 DD 05/15/17 | 185,000.000 | 97.4740 | 187,170.05 | 180,326.90 |
| NUCOR CORP | FIXED INCOME SECURITIES | 3.950% 05/01/2028 DD 04/26/18 | 30,000.000 | 98.9020 | 29,955.60 | 29,670.60 |
| NUVEEN LLC 144A | FIXED INCOME SECURITIES | 4.000% 11/01/2028 DD 10/22/18 | 10,000.000 | 103.0430 | 9,940.30 | 10,304.30 |
| NVENT FINANCE SARL | FIXED INCOME SECURITIES | 3.950% 04/15/2023 DD 10/15/18 | 460,000.000 | 99.2850 | 456,221.85 | 456,711.00 |
| NVENT FINANCE SARL | FIXED INCOME SECURITIES | 4.550% 04/15/2028 DD 10/15/18 | 220,000.000 | 97.9760 | 219,606.20 | 215,547.20 |
| NVIDIA CORP | FIXED INCOME SECURITIES | 3.200% 09/16/2026 DD 09/16/16 | 500,000.000 | 94.8450 | 468,765.50 | 474,225.00 |
| NXP BV / NXP FUNDING LLC 144A | FIXED INCOME SECURITIES | 4.125% 06/01/2021 DD 05/23/16 | 2,585,000.000 | 98.7500 | 2,574,112.50 | 2,552,687.50 |
| OCCIDENTAL PETROLEUM CORP | FIXED INCOME SECURITIES | 2.700% 02/15/2023 DD 06/22/12 | 225,000.000 | 96.9230 | 218,241.00 | 218,076.75 |
| OHIO POWER CO | FIXED INCOME SECURITIES | 6.600% 02/15/2033 DD 08/15/03 | 90,000.000 | 124.8440 | 113,355.00 | 112,359.60 |
| OHIO POWER CO | FIXED INCOME SECURITIES | 4.150% 04/01/2048 DD 03/22/18 | 70,000.000 | 98.6790 | 69,487.60 | 69,075.30 |
| ONCOR ELECTRIC DELIVERY C 144A | FIXED INCOME SECURITIES | 3.700% 11/15/2028 DD 08/10/18 | 165,000.000 | 101.0570 | 162,665.25 | 166,744.05 |
| ONCOR ELECTRIC DELIVERY CO LLC | FIXED INCOME SECURITIES | 3.800% 09/30/2047 DD 03/30/18 | 55,000.000 | 94.5670 | 54,921.35 | 52,011.85 |
| ONEOK PARTNERS LP | FIXED INCOME SECURITIES | 8.625% 03/01/2019 DD 03/03/09 | 890,000.000 | 100.7080 | 930,147.90 | 896,301.20 |
| ORACLE CORP | FIXED INCOME SECURITIES | 4.375% 05/15/2055 DD 05/05/15 | 45,000.000 | 98.0290 | 44,797.05 | 44,113.05 |
| ORACLE CORP | FIXED INCOME SECURITIES | 4.000% 07/15/2046 DD 07/07/16 | 610,000.000 | 93.3090 | 611,604.51 | 569,184.90 |
| ORACLE CORP | FIXED INCOME SECURITIES | 2.650% 07/15/2026 DD 07/07/16 | 55,000.000 | 92.6760 | 50,775.45 | 50,971.80 |
| ORACLE CORP | FIXED INCOME SECURITIES | 4.000% 11/15/2047 DD 11/09/17 | 25,000.000 | 93.1700 | 24,398.00 | 23,292.50 |
| ORIX CORP | FIXED INCOME SECURITIES | 2.900% 07/18/2022 DD 07/18/17 | 740,000.000 | 97.7100 | 742,686.80 | 723,054.00 |
| OWENS CORNING | FIXED INCOME SECURITIES | 4.400% 01/30/2048 DD 01/25/18 | 60,000.000 | 75.5900 | 59,124.00 | 45,354.00 |
| PACIFIC GAS & ELECTRIC CO | FIXED INCOME SECURITIES | 6.050% 03/01/2034 DD 03/23/04 | 110,000.000 | 92.6560 | 109,250.52 | 101,921.60 |
| PACIFICORP | FIXED INCOME SECURITIES | 4.125% 01/15/2049 DD 07/13/18 | 180,000.000 | 98.4090 | 179,596.80 | 177,136.20 |
| PANAMA GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 4.000% 09/22/2024 DD 09/22/14 | 375,000.000 | 100.8510 | 372,281.25 | 378,191.25 |
| PANAMA GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 3.875% 03/17/2028 DD 03/17/16 | 235,000.000 | 98.5000 | 228,866.50 | 231,475.00 |
| PATTERSON-UTI ENERGY INC | FIXED INCOME SECURITIES | 3.950% 02/01/2028 DD 08/01/18 | 225,000.000 | 91.7000 | 224,477.72 | 206,325.00 |
| PECO ENERGY CO | FIXED INCOME SECURITIES | 3.900% 03/01/2048 DD 02/23/18 | 200,000.000 | 95.5480 | 192,694.00 | 191,096.00 |
| PEPSICO INC | FIXED INCOME SECURITIES | 2.850% 02/24/2026 DD 02/24/16 | 165,000.000 | 95.6020 | 155,121.45 | 157,743.30 |
| PEPSICO INC | FIXED INCOME SECURITIES | 2.375% 10/06/2026 DD 10/06/16 | 460,000.000 | 91.8050 | 415,320.20 | 422,303.00 |
| PEPSICO INC | FIXED INCOME SECURITIES | 3.450% 10/06/2046 DD 10/06/16 | 70,000.000 | 88.7520 | 69,430.20 | 62,126.40 |
| PEPSICO INC | FIXED INCOME SECURITIES | 4.000% 05/02/2047 DD 05/02/17 | 50,000.000 | 97.7590 | 50,008.50 | 48,879.50 |
| PERUVIAN GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 5.625% 11/18/2050 DD 11/18/10 | 165,000.000 | 117.4000 | 190,373.70 | 193,710.00 |
| PETRO-CANADA | FIXED INCOME SECURITIES | 9.250% 10/15/2021 DD 10/15/91 | 50,000.000 | 114.4860 | 57,170.50 | 57,243.00 |
| PETROLEOS MEXICANOS | FIXED INCOME SECURITIES | 6.500% 06/02/2041 DD 06/02/11 | 370,000.000 | 82.8000 | 405,449.23 | 306,360.00 |
| PETROLEOS MEXICANOS | FIXED INCOME SECURITIES | 5.625% 01/23/2046 DD 01/23/16 | 29,000.000 | 75.6890 | 28,789.46 | 21,949.81 |
| PETROLEOS MEXICANOS | FIXED INCOME SECURITIES | 6.500% 03/13/2027 DD 03/13/18 | 1,140,000.000 | 94.0000 | 1,054,854.10 | 1,071,600.00 |
| PFIZER INC | FIXED INCOME SECURITIES | 4.125% 12/15/2046 DD 11/21/16 | 30,000.000 | 100.3870 | 29,947.80 | 30,116.10 |
| PHILIP MORRIS INTERNATIONAL IN | FIXED INCOME SECURITIES | 3.375% 08/11/2025 DD 08/11/15 | 255,000.000 | 97.1680 | 251,261.70 | 247,778.40 |
| PHILIPPINE GOVERNMENT INTERNAT | FIXED INCOME SECURITIES | 3.000% 02/01/2028 DD 02/01/18 | 1,000,000.000 | 94.6190 | 929,885.50 | 946,190.00 |
| PIONEER NATURAL RESOURCES CO | FIXED INCOME SECURITIES | 3.950% 07/15/2022 DD 06/26/12 | 128,000.000 | 100.2970 | 134,924.28 | 128,380.16 |
| PIONEER NATURAL RESOURCES CO | FIXED INCOME SECURITIES | 4.450% 01/15/2026 DD 12/07/15 | 793,000.000 | 100.9650 | 829,534.78 | 800,652.45 |

BlackRock Asset Management

| Identity of issue, borrower, lessor or similar party (a) | (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| PITNEY BOWES INC | FIXED INCOME SECURITIES | VAR RT 09/15/2020 DD 09/15/17 | 562,000.000 | 97.7500 | 554,917.46 | 549,355.00 |
| PLAINS ALL AMERICAN PIPELINE L | FIXED INCOME SECURITIES | 3.650% 06/01/2022 DD 03/22/12 | 45,000.000 | 98.1730 | 44,273.70 | 44,177.85 |
| PNC BANK NA | FIXED INCOME SECURITIES | 2.150% 04/29/2021 DD 04/29/16 | 252,000.000 | 97.6070 | 251,846.28 | 245,969.64 |
| PRESIDENT & FELLOWS OF HARVARD | FIXED INCOME SECURITIES | 3.150% 07/15/2046 DD 10/13/16 | 74,000.000 | 89.2060 | 73,874.20 | 66,012.44 |
| PRESIDENT & FELLOWS OF HARVARD | FIXED INCOME SECURITIES | 3.300% 07/15/2056 DD 10/13/16 | 145,000.000 | 88.4620 | 143,924.10 | 128,269.90 |
| PRINCIPAL FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 4.625% 09/15/2042 DD 09/10/12 | 25,000.000 | 96.6480 | 27,240.75 | 24,162.00 |
| PRINCIPAL FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 3.125% 05/15/2023 DD 11/16/12 | 75,000.000 | 98.7110 | 75,625.50 | 74,033.25 |
| PRINCIPAL FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 3.100% 11/15/2026 DD 11/10/16 | 55,000.000 | 93.3820 | 54,919.70 | 51,360.10 |
| PUBLIC SERVICE ELECTRIC & GAS | FIXED INCOME SECURITIES | 3.650% 09/01/2028 DD 09/07/18 | 150,000.000 | 101.2480 | 149,976.00 | 151,872.00 |
| QUALCOMM INC | FIXED INCOME SECURITIES | 3.450% 05/20/2025 DD 05/20/15 | 226,000.000 | 96.2130 | 222,564.20 | 217,441.38 |
| QUALCOMM INC | FIXED INCOME SECURITIES | 4.800% 05/20/2045 DD 05/20/15 | 351,000.000 | 95.2500 | 342,984.80 | 334,327.50 |
| QUALCOMM INC | FIXED INCOME SECURITIES | 4.300% 05/20/2047 DD 05/26/17 | 25,000.000 | 88.8150 | 23,002.77 | 22,203.75 |
| RAYTHEON CO | FIXED INCOME SECURITIES | 7.200% 08/15/2027 DD 08/12/97 | 90,000.000 | 125.8510 | 114,137.10 | 113,265.90 |
| REALTY INCOME CORP | FIXED INCOME SECURITIES | 4.125% 10/15/2026 DD 09/23/14 | 135,000.000 | 100.5970 | 139,018.95 | 135,805.95 |
| RELX CAPITAL INC | FIXED INCOME SECURITIES | 3.500% 03/16/2023 DD 03/16/18 | 845,000.000 | 99.2070 | 837,828.70 | 838,299.15 |
| RELX CAPITAL INC | FIXED INCOME SECURITIES | 3.125% 10/15/2022 DD 04/15/13 | 25,000.000 | 98.1880 | 24,668.75 | 24,547.00 |
| REPUBLIC SERVICES INC | FIXED INCOME SECURITIES | 2.900% 07/01/2026 DD 07/05/16 | 105,000.000 | 94.3230 | 104,774.25 | 99,039.15 |
| REPUBLIC SERVICES INC | FIXED INCOME SECURITIES | 3.375% 11/15/2027 DD 11/16/17 | 125,000.000 | 95.7940 | 122,153.43 | 119,742.50 |
| REPUBLIC SERVICES INC | FIXED INCOME SECURITIES | 3.950% 05/15/2028 DD 05/14/18 | 360,000.000 | 100.0650 | 354,967.20 | 360,234.00 |
| REPUBLIC SERVICES INC | FIXED INCOME SECURITIES | 5.500% 09/15/2019 DD 03/15/10 | 560,000.000 | 101.5490 | 569,816.80 | 568,674.40 |
| REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 4.850% 09/15/2023 DD 09/17/13 | 280,000.000 | 101.1970 | 291,729.20 | 283,351.60 |
| REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 3.250% 06/12/2020 DD 06/12/15 | 81,000.000 | 99.3860 | 80,985.42 | 80,502.66 |
| REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 4.000% 06/12/2022 DD 06/12/15 | 140,000.000 | 98.9220 | 148,043.00 | 138,490.80 |
| REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 4.450% 06/12/2025 DD 06/12/15 | 1,166,000.000 | 96.4240 | 1,188,622.60 | 1,124,303.84 |
| RJ REYNOLDS TOBACCO CO/NC | FIXED INCOME SECURITIES | 6.875% 05/01/2020 DD 04/12/10 | 225,000.000 | 104.0570 | 241,470.00 | 234,128.25 |
| ROCKWELL COLLINS INC | FIXED INCOME SECURITIES | 3.100% 11/15/2021 DD 11/21/11 | 110,000.000 | 99.1850 | 108,175.68 | 109,103.50 |
| ROCKWELL COLLINS INC | FIXED INCOME SECURITIES | 2.800% 03/15/2022 DD 04/10/17 | 545,000.000 | 97.1990 | 544,634.85 | 529,734.55 |
| ROGERS COMMUNICATIONS INC | FIXED INCOME SECURITIES | 5.000% 03/15/2044 DD 03/10/14 | 110,000.000 | 103.9890 | 111,870.00 | 114,387.90 |
| ROGERS COMMUNICATIONS INC | FIXED INCOME SECURITIES | 3.625% 12/15/2025 DD 12/08/15 | 80,000.000 | 97.4970 | 79,401.60 | 77,997.60 |
| ROYAL BANK OF CANADA | FIXED INCOME SECURITIES | 2.125% 03/02/2020 DD 03/06/17 | 180,000.000 | 98.9680 | 180,504.00 | 178,142.40 |
| ROYAL BANK OF CANADA | FIXED INCOME SECURITIES | 2.500% 01/19/2021 DD 01/19/16 | 100,000.000 | 98.8540 | 99,888.00 | 98,854.00 |
| ROYAL BANK OF CANADA | FIXED INCOME SECURITIES | 2.150% 10/26/2020 DD 10/26/17 | 210,000.000 | 98.4640 | 209,878.20 | 206,774.40 |
| ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES | VAR RT 05/15/2023 DD 05/15/17 | 205,000.000 | 96.1620 | 205,000.00 | 197,132.10 |
| ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES | VAR RT 06/25/2024 DD 06/25/18 | 200,000.000 | 98.1230 | 200,000.00 | 196,246.00 |
| RPM INTERNATIONAL INC | FIXED INCOME SECURITIES | 3.750% 03/15/2027 DD 03/02/17 | 70,000.000 | 94.9510 | 69,900.60 | 66,465.70 |
| RYDER SYSTEM INC | FIXED INCOME SECURITIES | 2.650% 03/02/2020 DD 02/24/15 | 330,000.000 | 99.0790 | 328,498.50 | 326,960.70 |
| S&P GLOBAL INC | FIXED INCOME SECURITIES | 4.000% 06/15/2025 DD 05/26/15 | 100,000.000 | 101.8240 | 100,869.00 | 101,824.00 |
| SABINE PASS LIQUEFACTION LLC | FIXED INCOME SECURITIES | VAR RT 04/15/2023 DD 10/15/13 | 270,000.000 | 105.3580 | 286,233.34 | 284,466.60 |
| SABINE PASS LIQUEFACTION LLC | FIXED INCOME SECURITIES | 6.250% 03/15/2022 DD 09/15/14 | 320,000.000 | 105.1490 | 361,187.20 | 336,476.80 |
| SABINE PASS LIQUEFACTION LLC | FIXED INCOME SECURITIES | 5.750% 05/15/2024 DD 11/15/14 | 480,000.000 | 104.3360 | 526,976.70 | 500,812.80 |
| SABINE PASS LIQUEFACTION LLC | FIXED INCOME SECURITIES | 5.625% 03/01/2025 DD 09/01/15 | 822,000.000 | 103.8460 | 879,954.70 | 853,614.12 |
| SABINE PASS LIQUEFACTION LLC | FIXED INCOME SECURITIES | 5.875% 06/30/2026 DD 12/31/16 | 313,000.000 | 105.8800 | 334,739.70 | 331,404.40 |
| SANTANDER DRIVE AUTO REC 3 A2A | FIXED INCOME SECURITIES | 2.780% 03/15/2021 DD 06/27/18 | 1,317,075.010 | 99.8610 | 1,317,010.47 | 1,315,244.28 |
| SANTANDER UK GROUP HOLDIN 144A | FIXED INCOME SECURITIES | 4.750% 09/15/2025 DD 09/15/15 | 200,000.000 | 94.0200 | 199,448.00 | 188,040.00 |
| SANTANDER UK GROUP HOLDINGS PL | FIXED INCOME SECURITIES | 2.875% 10/16/2020 DD 10/16/15 | 165,000.000 | 98.2550 | 164,740.95 | 162,120.75 |
| SANTANDER UK GROUP HOLDINGS PL | FIXED INCOME SECURITIES | 2.875% 08/05/2021 DD 08/05/16 | 278,000.000 | 96.4650 | 277,641.38 | 268,172.70 |
| SANTANDER UK GROUP HOLDINGS PL | FIXED INCOME SECURITIES | 3.571% 01/10/2023 DD 01/10/17 | 400,000.000 | 95.7190 | 396,698.00 | 382,876.00 |
| SANTANDER UK GROUP HOLDINGS PL | FIXED INCOME SECURITIES | VAR RT 01/05/2024 DD 01/05/18 | 1,030,000.000 | 94.8830 | 1,030,000.00 | 977,294.90 |
| SANTANDER UK PLC 144A | FIXED INCOME SECURITIES | 5.000% 11/07/2023 DD 11/07/13 | 200,000.000 | 97.6490 | 209,072.00 | 195,298.00 |
| SCHLUMBERGER HLDS CORP 144A | FIXED INCOME SECURITIES | 4.000% 12/21/2025 DD 12/21/15 | 185,000.000 | 98.7040 | 185,197.95 | 182,602.40 |
| SCHOLAR FUNDING TRUST A A 144A | FIXED INCOME SECURITIES | VAR RT 10/28/2043 DD 03/29/11 | 894,009.470 | 100.2240 | 876,365.30 | 896,012.05 |
| SEAGATE HDD CAYMAN | FIXED INCOME SECURITIES | 4.750% 01/01/2025 DD 05/28/14 | 105,000.000 | 88.6890 | 104,737.50 | 93,123.45 |
| SEMPRA ENERGY | FIXED INCOME SECURITIES | VAR RT 01/15/2021 DD 01/12/18 | 230,000.000 | 98.3210 | 230,000.00 | 226,138.30 |
| SFAVE COMMERCIAL 5AVE A2B 144A | FIXED INCOME SECURITIES | VAR RT 01/05/2043 DD 02/01/15 | 835,000.000 | 93.9790 | 868,307.31 | 784,724.65 |
| SHELL INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 3.250% 05/11/2025 DD 05/11/15 | 165,000.000 | 98.6040 | 161,064.75 | 162,696.60 |
| SHELL INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 4.125% 05/11/2035 DD 05/11/15 | 39,000.000 | 99.2460 | 38,262.01 | 38,705.94 |
| SHELL INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 3.500% 11/13/2023 DD 11/13/18 | 165,000.000 | 101.1160 | 163,841.70 | 166,841.40 |
| SHELL INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 3.875% 11/13/2028 DD 11/13/18 | 155,000.000 | 102.7650 | 153,064.05 | 159,285.75 |
| SHIRE ACQUISITIONS INVESTMENTS | FIXED INCOME SECURITIES | 1.900% 09/23/2019 DD 09/23/16 | 1,050,000.000 | 98.5990 | 1,033,620.00 | 1,035,289.50 |
| SHIRE ACQUISITIONS INVESTMENTS | FIXED INCOME SECURITIES | 2.875% 09/23/2023 DD 09/23/16 | 1,371,000.000 | 94.5320 | 1,293,150.35 | 1,296,033.72 |
| SHIRE ACQUISITIONS INVESTMENTS | FIXED INCOME SECURITIES | 3.200% 09/23/2026 DD 09/23/16 | 226,000.000 | 90.4920 | 205,310.14 | 204,511.92 |
| SKANDINAVISKA ENSKILDA BANKEN | FIXED INCOME SECURITIES | 2.625% 03/15/2021 DD 03/15/16 | 255,000.000 | 98.7100 | 251,634.00 | 251,710.50 |
| SKY LTD 144A | FIXED INCOME SECURITIES | 3.750% 09/16/2024 DD 09/16/14 | 220,000.000 | 99.6330 | 219,234.40 | 219,192.60 |
| SMB PRIVATE EDUCATI A A2A 144A | FIXED INCOME SECURITIES | 2.700% 05/15/2031 DD 05/26/16 | 162,949.650 | 100.0130 | 162,880.34 | 162,970.83 |
| SMB PRIVATE EDUCATI B A2A 144A | FIXED INCOME SECURITIES | 3.600% 01/15/2037 DD 06/20/18 | 1,130,000.000 | 101.2580 | 1,129,724.51 | 1,144,215.40 |
| SMB PRIVATE EDUCATI B A2A 144A | FIXED INCOME SECURITIES | 2.820% 10/15/2035 DD 11/08/17 | 610,000.000 | 97.8080 | 609,898.74 | 596,628.80 |
| SMB PRIVATE EDUCATI B A2B 144A | FIXED INCOME SECURITIES | VAR RT 10/15/2035 DD 11/08/17 | 360,000.000 | 99.3850 | 360,000.00 | 357,786.00 |
| SOFI PROFESSIONAL F A2FX 144A | FIXED INCOME SECURITIES | 2.840% 01/25/2041 DD 12/08/17 | 1,790,000.000 | 97.7480 | 1,789,236.03 | 1,749,689.20 |
| SOFI PROFESSIONAL L D A2B 144A | FIXED INCOME SECURITIES | 2.340% 04/25/2033 DD 09/19/16 | 100,000.000 | 98.2250 | 99,987.56 | 98,225.00 |
| SOUTHERN POWER CO | FIXED INCOME SECURITIES | 2.375% 06/01/2020 DD 05/20/15 | 300,000.000 | 98.6290 | 295,629.00 | 295,887.00 |
| SOUTHWEST AIRLINES CO | FIXED INCOME SECURITIES | 2.750% 11/16/2022 DD 11/16/17 | 125,000.000 | 97.8470 | 124,912.50 | 122,308.75 |
| SOUTHWESTERN ELECTRIC POWER CO | FIXED INCOME SECURITIES | 4.100% 09/15/2028 DD 09/13/18 | 150,000.000 | 100.3540 | 150,000.00 | 150,531.00 |
| SPECTRA ENERGY PARTNERS LP | FIXED INCOME SECURITIES | 3.500% 03/15/2025 DD 03/12/15 | 75,000.000 | 95.4620 | 74,058.75 | 71,596.50 |
| SPECTRA ENERGY PARTNERS LP | FIXED INCOME SECURITIES | 4.500% 03/15/2045 DD 03/12/15 | 85,000.000 | 90.4230 | 86,820.70 | 76,859.55 |
| SPIRIT AEROSYSTEMS INC | FIXED INCOME SECURITIES | 3.950% 06/15/2023 DD 05/30/18 | 880,000.000 | 99.7030 | 882,659.00 | 877,386.40 |
| SPRINT SPECTRUM CO LLC / 144A | FIXED INCOME SECURITIES | VAR RT 03/20/2023 DD 10/27/16 | 2,791,250.000 | 98.7500 | 2,800,601.11 | 2,756,359.38 |
| SPRINT SPECTRUM CO LLC / 144A | FIXED INCOME SECURITIES | 4.738% 09/20/2029 DD 03/21/18 | 1,343,000.000 | 98.1250 | 1,339,543.75 | 1,317,818.75 |
| SPRINT SPECTRUM CO LLC / 144A | FIXED INCOME SECURITIES | 5.152% 09/20/2029 DD 03/21/18 | 200,000.000 | 98.2500 | 197,000.00 | 196,500.00 |
| STANDARD CHARTERED PLC 144A | FIXED INCOME SECURITIES | VAR RT 01/20/2023 DD 10/04/18 | 585,000.000 | 98.9960 | 585,000.00 | 579,126.60 |
| STARBUCKS CORP | FIXED INCOME SECURITIES | 3.750% 12/01/2047 DD 11/22/17 | 65,000.000 | 82.8090 | 57,539.00 | 53,825.85 |
| STARBUCKS CORP | FIXED INCOME SECURITIES | 3.800% 08/15/2025 DD 08/10/18 | 100,000.000 | 98.8920 | 99,908.00 | 98,892.00 |
| STARBUCKS CORP | FIXED INCOME SECURITIES | 4.500% 11/15/2048 DD 08/10/18 | 35,000.000 | 93.0880 | 34,636.70 | 32,580.80 |
| STATE STREET CORP | FIXED INCOME SECURITIES | VAR RT 12/31/2049 DD 09/27/18 | 280,000.000 | 94.5000 | 280,000.00 | 264,600.00 |
| SUMITOMO MITSUI BANKING CORP | FIXED INCOME SECURITIES | 2.650% 07/23/2020 DD 07/23/15 | 1,800,000.000 | 98.9860 | 1,787,326.98 | 1,781,748.00 |
| SUMITOMO MITSUI BANKING CORP | FIXED INCOME SECURITIES | VAR RT 10/18/2019 DD 10/18/17 | 505,000.000 | 99.8890 | 505,000.00 | 504,439.45 |
| SUNCOR ENERGY INC | FIXED INCOME SECURITIES | 5.950% 12/01/2034 DD 12/01/03 | 130,000.000 | 111.3070 | 150,343.70 | 144,699.10 |
| SUNOCO LOGISTICS PARTNERS OPER | FIXED INCOME SECURITIES | 4.650% 02/15/2022 DD 08/02/11 | 50,000.000 | 101.5460 | 50,552.00 | 50,773.00 |
| SUNOCO LOGISTICS PARTNERS OPER | FIXED INCOME SECURITIES | 5.350% 05/15/2045 DD 11/17/14 | 105,000.000 | 88.5140 | 92,683.13 | 92,939.70 |
| SUNOCO LOGISTICS PARTNERS OPER | FIXED INCOME SECURITIES | 5.400% 10/01/2047 DD 09/21/17 | 30,000.000 | 90.6210 | 29,941.80 | 27,186.30 |
| SUNTRUST BANK/ATLANTA GA | FIXED INCOME SECURITIES | VAR RT 10/26/2021 DD 10/26/18 | 140,000.000 | 100.1200 | 140,000.00 | 140,168.00 |
| SUNTRUST BANKS INC | FIXED INCOME SECURITIES | 2.900% 03/03/2021 DD 03/03/16 | 490,000.000 | 99.1350 | 488,789.70 | 485,761.50 |
| SVENSKA HANDELSBANKEN AB | FIXED INCOME SECURITIES | 1.875% 09/07/2021 DD 09/07/16 | 250,000.000 | 96.3600 | 239,342.50 | 240,900.00 |
| SYNCHRONY BANK | FIXED INCOME SECURITIES | 3.650% 05/24/2021 DD 05/24/18 | 420,000.000 | 97.8450 | 419,466.60 | 410,949.00 |
| SYNCHRONY FINANCIAL | FIXED INCOME SECURITIES | 3.000% 08/15/2019 DD 08/11/14 | 645,000.000 | 99.3400 | 643,561.65 | 640,743.00 |
| SYNCHRONY FINANCIAL | FIXED INCOME SECURITIES | 2.700% 02/03/2020 DD 02/02/15 | 515,000.000 | 98.3010 | 514,589.80 | 506,250.15 |
| SYNOVUS FINANCIAL CORP | FIXED INCOME SECURITIES | 3.125% 11/01/2022 DD 11/01/17 | 130,000.000 | 94.3740 | 129,647.70 | 122,686.20 |
| SYSCO CORP | FIXED INCOME SECURITIES | 3.550% 03/15/2025 DD 03/19/18 | 195,000.000 | 98.4750 | 193,986.00 | 192,026.25 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| TAKEDA PHARMACEUTICAL CO 144A | FIXED INCOME SECURITIES | 3.800% 11/26/2020 DD 11/26/18 | 235,000.000 | 100.6030 | 234,851.95 | 236,417.05 |
| TAKEDA PHARMACEUTICAL CO 144A | FIXED INCOME SECURITIES | 5.000% 11/26/2028 DD 11/26/18 | 710,000.000 | 102.1360 | 713,918.59 | 725,165.60 |
| TAMPA ELECTRIC CO | FIXED INCOME SECURITIES | 2.600% 09/15/2022 DD 09/28/12 | 70,000.000 | 96.9460 | 67,393.90 | 67,862.20 |
| TAMPA ELECTRIC CO | FIXED INCOME SECURITIES | 4.300% 06/15/2048 DD 06/07/18 | 125,000.000 | 95.5570 | 124,330.00 | 119,446.25 |
| TAMPA ELECTRIC CO | FIXED INCOME SECURITIES | 4.450% 06/15/2049 DD 10/04/18 | 70,000.000 | 97.4870 | 67,266.50 | 68,240.90 |
| TAPESTRY INC | FIXED INCOME SECURITIES | 4.125% 07/15/2027 DD 06/20/17 | 80,000.000 | 93.5690 | 80,027.99 | 74,855.20 |
| TEACHERS INSURANCE & ANNU 144A | FIXED INCOME SECURITIES | 6.850% 12/16/2039 DD 12/16/09 | 8,000.000 | 130.0210 | 10,762.16 | 10,401.68 |
| TEACHERS INSURANCE & ANNU 144A | FIXED INCOME SECURITIES | 4.900% 09/15/2044 DD 09/18/14 | 35,000.000 | 103.6920 | 38,641.40 | 36,292.20 |
| TEACHERS INSURANCE & ANNU 144A | FIXED INCOME SECURITIES | 4.270% 05/15/2047 DD 05/08/17 | 150,000.000 | 95.7130 | 149,520.00 | 143,569.50 |
| TELECOM ITALIA SPA/MILANO 144A | FIXED INCOME SECURITIES | 5.303% 05/30/2024 DD 05/30/14 | 700,000.000 | 95.0000 | 729,458.33 | 665,000.00 |
| TELUS CORP | FIXED INCOME SECURITIES | 4.600% 11/16/2048 DD 06/12/18 | 40,000.000 | 99.1260 | 39,504.00 | 39,650.40 |
| TENET HEALTHCARE CORP | FIXED INCOME SECURITIES | 6.000% 10/01/2020 DD 09/27/13 | 340,000.000 | 101.2500 | 354,450.00 | 344,250.00 |
| TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 1.700% 07/19/2019 DD 07/21/16 | 2,169,000.000 | 98.4480 | 2,130,394.35 | 2,135,337.12 |
| TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 2.200% 07/21/2021 DD 07/21/16 | 480,000.000 | 91.9210 | 449,206.25 | 441,220.80 |
| TEXAS EASTERN TRANSMISSIO 144A | FIXED INCOME SECURITIES | 2.800% 10/15/2022 DD 10/24/12 | 75,000.000 | 96.1650 | 74,490.75 | 72,123.75 |
| TEXAS EASTERN TRANSMISSIO 144A | FIXED INCOME SECURITIES | 3.500% 01/15/2028 DD 01/09/18 | 211,000.000 | 94.4130 | 204,131.87 | 199,211.43 |
| TEXAS EASTERN TRANSMISSIO 144A | FIXED INCOME SECURITIES | 4.150% 01/15/2048 DD 01/09/18 | 910,000.000 | 89.0030 | 886,360.90 | 809,927.30 |
| TEXAS INSTRUMENTS INC | FIXED INCOME SECURITIES | 4.150% 05/15/2048 DD 05/07/18 | 75,000.000 | 99.7830 | 74,667.00 | 74,837.25 |
| THERMO FISHER SCIENTIFIC INC | FIXED INCOME SECURITIES | 3.150% 01/15/2023 DD 08/22/12 | 40,000.000 | 98.0000 | 38,797.20 | 39,200.00 |
| THERMO FISHER SCIENTIFIC INC | FIXED INCOME SECURITIES | 4.150% 02/01/2024 DD 12/11/13 | 120,000.000 | 101.2980 | 120,943.20 | 121,557.60 |
| THERMO FISHER SCIENTIFIC INC | FIXED INCOME SECURITIES | 3.000% 04/15/2023 DD 04/13/16 | 880,000.000 | 97.2890 | 851,154.50 | 856,143.20 |
| TIME WARNER ENTERTAINMENT CO L | FIXED INCOME SECURITIES | 8.375% 03/15/2023 DD 09/15/93 | 140,000.000 | 114.0830 | 166,817.00 | 159,716.20 |
| TORONTO-DOMINION BANK/THE | FIXED INCOME SECURITIES | 3.500% 07/19/2023 DD 07/19/18 | 195,000.000 | 100.6880 | 194,734.80 | 196,341.60 |
| TOTAL SYSTEM SERVICES INC | FIXED INCOME SECURITIES | 3.750% 06/01/2023 DD 05/22/13 | 40,000.000 | 99.1870 | 39,535.44 | 39,674.80 |
| TOTAL SYSTEM SERVICES INC | FIXED INCOME SECURITIES | 3.800% 04/01/2021 DD 03/17/16 | 90,000.000 | 99.9800 | 90,657.90 | 89,982.00 |
| TOTAL SYSTEM SERVICES INC | FIXED INCOME SECURITIES | 4.000% 06/01/2023 DD 05/11/18 | 300,000.000 | 99.8380 | 299,748.00 | 299,514.00 |
| TOYOTA MOTOR CREDIT CORP | FIXED INCOME SECURITIES | 3.450% 09/20/2023 DD 09/20/18 | 70,000.000 | 100.1670 | 69,358.80 | 70,116.90 |
| TRANSCANADA PIPELINES LTD | FIXED INCOME SECURITIES | 6.100% 06/01/2040 DD 06/01/10 | 195,000.000 | 111.6120 | 226,309.20 | 217,643.40 |
| TRANSCANADA PIPELINES LTD | FIXED INCOME SECURITIES | 2.500% 08/01/2022 DD 08/02/12 | 120,000.000 | 95.9700 | 116,379.60 | 115,164.00 |
| TRANSCANADA PIPELINES LTD | FIXED INCOME SECURITIES | 4.875% 01/15/2026 DD 01/27/16 | 315,000.000 | 103.5030 | 321,240.15 | 326,034.45 |
| TRANSCANADA PIPELINES LTD | FIXED INCOME SECURITIES | 4.250% 05/15/2028 DD 05/07/18 | 155,000.000 | 99.0340 | 152,726.15 | 153,502.70 |
| TRANSCANADA TRUST | FIXED INCOME SECURITIES | VAR RT 03/15/2077 DD 03/02/17 | 303,000.000 | 86.3130 | 305,314.58 | 261,528.39 |
| TRANSCONTINENTAL GAS PIPE LINE | FIXED INCOME SECURITIES | 7.850% 02/01/2026 DD 08/01/16 | 557,000.000 | 120.8890 | 673,227.41 | 673,351.73 |
| TRANSCONTINENTAL GAS PIPE LINE | FIXED INCOME SECURITIES | 4.000% 03/15/2028 DD 09/15/18 | 560,000.000 | 97.7840 | 554,131.26 | 547,590.40 |
| TRANSCONTINENTAL GAS PIPE LINE | FIXED INCOME SECURITIES | 4.600% 03/15/2048 DD 09/15/18 | 210,000.000 | 93.5020 | 208,479.60 | 196,354.20 |
| TRIMBLE INC | FIXED INCOME SECURITIES | 4.150% 06/15/2023 DD 06/15/18 | 145,000.000 | 100.5290 | 145,078.53 | 145,767.05 |
| TRINITY ACQUISITION PLC | FIXED INCOME SECURITIES | 4.400% 03/15/2026 DD 03/22/16 | 100,000.000 | 99.3720 | 98,983.50 | 99,372.00 |
| TYCO ELECTRONICS GROUP SA | FIXED INCOME SECURITIES | 3.450% 08/01/2024 DD 07/31/14 | 40,000.000 | 97.3340 | 41,416.80 | 38,933.60 |
| TYSON FOODS INC | FIXED INCOME SECURITIES | 3.950% 08/15/2024 DD 08/08/14 | 130,000.000 | 99.4200 | 130,114.40 | 129,246.00 |
| TYSON FOODS INC | FIXED INCOME SECURITIES | 3.550% 06/02/2027 DD 06/02/17 | 276,000.000 | 93.1940 | 260,273.52 | 257,215.44 |
| TYSON FOODS INC | FIXED INCOME SECURITIES | 4.550% 06/02/2047 DD 06/02/17 | 50,000.000 | 87.6230 | 47,917.50 | 43,811.50 |
| TYSON FOODS INC | FIXED INCOME SECURITIES | 3.900% 09/28/2023 DD 09/28/18 | 40,000.000 | 99.8610 | 39,944.40 | 39,944.40 |
| TYSON FOODS INC | FIXED INCOME SECURITIES | 5.100% 09/28/2048 DD 09/28/18 | 35,000.000 | 95.9600 | 34,850.90 | 33,586.00 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.125% 11/15/2041 DD 11/15/11 | 12,590,000.000 | 102.3870 | 12,747,199.84 | 12,890,523.30 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.625% 08/15/2043 DD 08/15/13 | 3,350,000.000 | 110.6910 | 3,648,686.89 | 3,708,148.50 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.625% 02/15/2044 DD 02/15/14 | 410,000.000 | 110.7730 | 446,841.58 | 454,169.30 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.125% 08/15/2044 DD 08/15/14 | 1,075,000.000 | 102.0820 | 1,187,196.99 | 1,097,381.50 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 2.500% 02/15/2045 DD 02/15/15 | 10,000.000 | 90.6250 | 8,860.94 | 9,062.50 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 05/15/2045 DD 05/15/15 | 760,000.000 | 99.8090 | 822,581.25 | 758,548.40 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 2.875% 08/15/2045 DD 08/15/15 | 1,470,000.000 | 97.3980 | 1,551,883.59 | 1,431,750.60 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 02/15/2047 DD 02/15/17 | 6,110,000.000 | 99.7190 | 6,176,822.74 | 6,092,830.90 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 02/15/2048 DD 02/15/18 | 1,740,000.000 | 99.4650 | 1,613,578.13 | 1,730,691.00 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.125% 05/15/2048 DD 05/15/18 | 5,790,000.000 | 101.8980 | 5,699,292.77 | 5,899,894.20 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 08/15/2048 DD 08/15/18 | 6,990,000.000 | 99.5270 | 6,579,907.83 | 6,956,937.30 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.375% 11/15/2048 DD 11/15/18 | 990,000.000 | 106.9380 | 1,031,990.99 | 1,058,686.20 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.125% 09/30/2024 DD 09/30/17 | 3,160,000.000 | 97.7190 | 3,030,569.86 | 3,087,920.40 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.875% 08/15/2028 DD 08/15/18 | 18,865,000.000 | 101.5470 | 18,432,530.84 | 19,156,841.55 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 3.000% 10/31/2025 DD 10/31/18 | 145,000.000 | 102.5900 | 145,596.74 | 148,755.50 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.875% 11/15/2021 DD 11/15/18 | 3,660,000.000 | 101.1130 | 3,667,808.07 | 3,700,735.80 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 3.125% 11/15/2028 DD 11/15/18 | 14,740,000.000 | 103.7270 | 15,116,281.99 | 15,289,359.80 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.875% 11/30/2023 DD 11/30/18 | 1,985,000.000 | 101.7420 | 1,990,396.25 | 2,019,578.70 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.625% 12/31/2023 DD 12/31/18 | 1,465,000.000 | 100.5230 | 1,473,014.18 | 1,472,661.95 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.125% 12/31/2021 DD 12/31/14 | 4,325,000.000 | 99.0160 | 4,446,207.71 | 4,282,442.00 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.375% 05/31/2021 DD 05/31/16 | 3,762,000.000 | 97.4300 | 3,622,291.90 | 3,665,316.60 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.125% 07/31/2021 DD 07/31/16 | 17,365,000.000 | 96.6210 | 16,941,081.90 | 16,778,236.65 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 11/15/2026 DD 11/15/16 | 7,009,000.000 | 95.4570 | 6,653,652.92 | 6,690,581.13 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.125% 03/31/2024 DD 03/31/17 | 850,000.000 | 98.0270 | 855,027.46 | 833,229.50 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.625% 07/15/2021 DD 07/15/18 | 15,458,000.000 | 100.3560 | 15,399,841.44 | 15,513,030.48 |
| UBS AG/LONDON 144A | FIXED INCOME SECURITIES | 2.450% 12/01/2020 DD 11/30/17 | 320,000.000 | 98.1310 | 313,180.80 | 314,019.20 |
| UBS AG/STAMFORD CT | FIXED INCOME SECURITIES | 2.350% 03/26/2020 DD 03/26/15 | 490,000.000 | 99.0080 | 483,123.18 | 485,139.20 |
| UBS GROUP FUNDING SWITZER 144A | FIXED INCOME SECURITIES | 4.125% 09/24/2025 DD 09/24/15 | 210,000.000 | 99.6300 | 212,744.70 | 209,223.00 |
| UBS GROUP FUNDING SWITZER 144A | FIXED INCOME SECURITIES | 3.491% 05/23/2023 DD 03/23/17 | 1,210,000.000 | 97.5230 | 1,236,602.88 | 1,180,028.30 |
| UNION PACIFIC CORP | FIXED INCOME SECURITIES | 3.875% 02/01/2055 DD 01/29/15 | 200,000.000 | 85.3840 | 185,487.31 | 170,768.00 |
| UNION PACIFIC CORP | FIXED INCOME SECURITIES | 2.750% 03/01/2026 DD 03/01/16 | 55,000.000 | 93.2670 | 50,677.00 | 51,296.85 |
| UNION PACIFIC CORP | FIXED INCOME SECURITIES | 3.799% 10/01/2051 DD 10/04/16 | 75,000.000 | 84.8160 | 67,457.70 | 63,612.00 |
| UNION PACIFIC CORP | FIXED INCOME SECURITIES | 4.100% 09/15/2067 DD 09/19/17 | 570,000.000 | 84.9840 | 538,983.90 | 484,408.80 |
| UNION PACIFIC CORP | FIXED INCOME SECURITIES | 4.800% 09/10/2058 DD 06/08/18 | 85,000.000 | 99.5100 | 84,906.50 | 84,583.50 |
| UNION PACIFIC CORP | FIXED INCOME SECURITIES | 3.950% 09/10/2028 DD 06/08/18 | 95,000.000 | 99.8640 | 93,516.10 | 94,870.80 |
| UNION PACIFIC RAILROAD CO 2014 | FIXED INCOME SECURITIES | 3.227% 05/14/2026 DD 05/20/14 | 435,513.220 | 98.1930 | 435,513.22 | 427,643.50 |
| UNITED AIRLINES 2014-1 CLASS B | FIXED INCOME SECURITIES | 4.750% 10/11/2023 DD 04/07/14 | 3,398.242 | 100.2500 | 3,427.84 | 3,406.74 |
| UNITED AIRLINES 2015-1 CLASS A | FIXED INCOME SECURITIES | 3.450% 06/01/2029 DD 11/17/15 | 5,274.714 | 94.5700 | 5,045.84 | 4,988.30 |
| UNITED AIRLINES 2016-1 CLASS B | FIXED INCOME SECURITIES | 3.650% 07/07/2027 DD 11/06/17 | 4,785.880 | 97.7560 | 4,606.94 | 4,678.48 |
| UNITED AIRLINES 2016-2 CLASS A | FIXED INCOME SECURITIES | 2.875% 04/07/2030 DD 09/27/16 | 75,771.044 | 91.8300 | 69,688.43 | 69,580.55 |
| UNITED AIRLINES 2018-1 CLASS B | FIXED INCOME SECURITIES | 4.600% 09/01/2027 DD 05/23/18 | 115,000.000 | 100.0420 | 115,000.00 | 115,048.30 |
| UNITED TECHNOLOGIES CORP | FIXED INCOME SECURITIES | 1.950% 11/01/2021 DD 11/01/16 | 330,000.000 | 95.9950 | 315,671.00 | 316,783.50 |
| UNITED TECHNOLOGIES CORP | FIXED INCOME SECURITIES | 3.750% 11/01/2046 DD 11/01/16 | 390,000.000 | 84.3440 | 353,717.40 | 328,941.60 |
| UNITED TECHNOLOGIES CORP | FIXED INCOME SECURITIES | 4.625% 11/16/2048 DD 08/16/18 | 30,000.000 | 96.5690 | 29,904.90 | 28,970.70 |
| UNITED TECHNOLOGIES CORP | FIXED INCOME SECURITIES | 3.350% 08/16/2021 DD 08/16/18 | 1,825,000.000 | 99.7290 | 1,828,465.65 | 1,820,054.25 |
| UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 2.875% 12/15/2021 DD 12/08/14 | 266,000.000 | 99.6770 | 265,712.72 | 265,140.82 |
| UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 4.750% 07/15/2045 DD 07/23/15 | 425,000.000 | 105.8000 | 474,024.19 | 449,650.00 |
| UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 3.700% 12/15/2025 DD 12/17/18 | 160,000.000 | 100.9980 | 159,678.40 | 161,596.80 |
| UNIV OF CALIFORNIA CA REVENUES | FIXED INCOME SECURITIES | 4.767% 05/15/2115 DD 04/08/15 | 187,000.000 | 102.8180 | 185,043.18 | 192,269.66 |
| UNIV OF CALIFORNIA CA REVENUES | FIXED INCOME SECURITIES | 4.858% 05/15/2039 DD 03/01/12 | 135,000.000 | 104.9720 | 124,421.07 | 141,712.20 |
| URUGUAY GOVERNMENT INTERNATION | FIXED INCOME SECURITIES | 4.375% 10/27/2027 DD 10/27/15 | 560,000.000 | 100.0360 | 579,649.00 | 560,201.60 |
| US AIRWAYS 2012-2 CLASS B PASS | FIXED INCOME SECURITIES | 6.750% 12/03/2022 DD 12/13/12 | 7,225.084 | 104.4880 | 7,585.25 | 7,549.35 |
| US AIRWAYS 2013-1 CLASS B PASS | FIXED INCOME SECURITIES | 5.375% 05/15/2023 DD 04/24/13 | 30,739.843 | 103.0540 | 31,310.02 | 31,678.64 |
| US BANCORP | FIXED INCOME SECURITIES | 3.100% 04/27/2026 DD 04/26/16 | 75,000.000 | 94.6890 | 74,942.25 | 71,016.75 |

BlackRock Asset 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: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| US BANK NA/CINCINNATI OH | FIXED INCOME SECURITIES | 2.050% 10/23/2020 DD 10/24/17 | 270,000.000 | 98.2660 | 264,581.10 | 265,318.20 |
| US TREAS-CPI INFLAT | FIXED INCOME SECURITIES | 1.000% 02/15/2048 DD 02/15/18 | 2,661,016.800 | 94.7640 | 2,466,211.16 | 2,521,685.96 |
| US TREAS-CPI INFLAT | FIXED INCOME SECURITIES | 0.750% 07/15/2028 DD 07/15/18 | 3,389,867.350 | 97.8790 | 3,316,775.25 | 3,317,968.26 |
| VERISIGN INC | FIXED INCOME SECURITIES | 4.625% 05/01/2023 DD 04/16/13 | 695,000.000 | 98.5000 | 699,227.50 | 684,575.00 |
| VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.272% 01/15/2036 DD 07/15/15 | 275,000.000 | 93.3870 | 254,108.25 | 256,814.25 |
| VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 5.500% 03/16/2047 DD 03/16/17 | 595,000.000 | 106.3420 | 651,465.50 | 632,734.90 |
| VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.125% 03/16/2027 DD 03/16/17 | 370,000.000 | 100.0770 | 368,653.64 | 370,284.90 |
| VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.500% 08/10/2033 DD 08/10/17 | 850,000.000 | 98.7090 | 846,688.00 | 839,026.50 |
| VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.329% 09/21/2028 DD 06/21/18 | 773,000.000 | 100.4110 | 765,623.12 | 776,177.03 |
| VIACOM INC | FIXED INCOME SECURITIES | 4.375% 03/15/2043 DD 03/15/13 | 185,000.000 | 78.9560 | 170,327.65 | 146,068.60 |
| VIRGIN AUSTRALIA 2013-1A 144A | FIXED INCOME SECURITIES | 5.000% 04/23/2025 DD 10/22/13 | 177,959.990 | 101.2800 | 177,959.99 | 180,237.88 |
| VIRGINIA ELECTRIC & POWER CO | FIXED INCOME SECURITIES | 6.000% 05/15/2037 DD 05/17/07 | 525,000.000 | 119.5710 | 684,062.19 | 627,747.75 |
| VIRGINIA ELECTRIC & POWER CO | FIXED INCOME SECURITIES | 6.350% 11/30/2037 DD 12/04/07 | 175,000.000 | 123.0310 | 237,956.75 | 215,304.25 |
| VIRGINIA ELECTRIC & POWER CO | FIXED INCOME SECURITIES | 2.750% 03/15/2023 DD 03/14/13 | 505,000.000 | 97.5050 | 487,439.10 | 492,400.25 |
| VIRGINIA ELECTRIC & POWER CO | FIXED INCOME SECURITIES | 4.600% 12/01/2048 DD 11/28/18 | 70,000.000 | 104.3000 | 69,604.50 | 73,010.00 |
| VISA INC | FIXED INCOME SECURITIES | 3.150% 12/14/2025 DD 12/14/15 | 285,000.000 | 98.2690 | 279,263.20 | 280,066.65 |
| VODAFONE GROUP PLC | FIXED INCOME SECURITIES | 4.125% 05/30/2025 DD 05/30/18 | 260,000.000 | 98.7890 | 257,475.40 | 256,851.40 |
| VODAFONE GROUP PLC | FIXED INCOME SECURITIES | 5.250% 05/30/2048 DD 05/30/18 | 960,000.000 | 93.8840 | 954,835.10 | 901,286.40 |
| VOLKSWAGEN GROUP OF AMERI 144A | FIXED INCOME SECURITIES | 3.875% 11/13/2020 DD 11/13/18 | 455,000.000 | 100.4880 | 454,654.20 | 457,220.40 |
| VOLKSWAGEN GROUP OF AMERI 144A | FIXED INCOME SECURITIES | 4.000% 11/12/2021 DD 11/13/18 | 200,000.000 | 99.9380 | 199,236.00 | 199,876.00 |
| WACHOVIA CORP | FIXED INCOME SECURITIES | 5.500% 08/01/2035 DD 08/01/05 | 54,000.000 | 107.6490 | 61,214.40 | 58,130.46 |
| WALDORF ASTORIA BO BOCA A 144A | FIXED INCOME SECURITIES | VAR RT 06/15/2029 DD 07/18/16 | 130,000.000 | 99.8050 | 130,000.00 | 129,746.50 |
| WALGREEN CO | FIXED INCOME SECURITIES | 4.400% 09/15/2042 DD 09/13/12 | 80,000.000 | 87.6660 | 73,009.60 | 70,132.80 |
| WALGREENS BOOTS ALLIANCE INC | FIXED INCOME SECURITIES | 4.800% 11/18/2044 DD 11/18/14 | 300,000.000 | 91.0470 | 285,248.80 | 273,141.00 |
| WALGREENS BOOTS ALLIANCE INC | FIXED INCOME SECURITIES | 3.800% 11/18/2024 DD 11/18/14 | 20,000.000 | 98.4790 | 19,690.60 | 19,695.80 |
| WALGREENS BOOTS ALLIANCE INC | FIXED INCOME SECURITIES | 3.450% 06/01/2026 DD 06/01/16 | 225,000.000 | 94.0890 | 210,772.67 | 211,700.25 |
| WALMART INC | FIXED INCOME SECURITIES | 4.000% 04/11/2043 DD 04/11/13 | 180,000.000 | 99.4810 | 190,209.60 | 179,065.80 |
| WALMART INC | FIXED INCOME SECURITIES | 4.050% 06/29/2048 DD 06/27/18 | 35,000.000 | 99.5020 | 34,544.65 | 34,825.70 |
| WARNER MEDIA LLC | FIXED INCOME SECURITIES | 4.750% 03/29/2021 DD 04/01/11 | 350,000.000 | 102.5220 | 357,591.50 | 358,827.00 |
| WARNER MEDIA LLC | FIXED INCOME SECURITIES | 3.400% 06/15/2022 DD 06/13/12 | 370,000.000 | 98.6550 | 363,306.70 | 365,023.50 |
| WARNER MEDIA LLC | FIXED INCOME SECURITIES | 5.350% 12/15/2043 DD 12/16/13 | 40,000.000 | 96.3880 | 43,104.40 | 38,555.20 |
| WARNER MEDIA LLC | FIXED INCOME SECURITIES | 3.875% 01/15/2026 DD 11/20/15 | 630,000.000 | 95.5100 | 673,501.50 | 601,713.00 |
| WARNER MEDIA LLC | FIXED INCOME SECURITIES | 3.800% 02/15/2027 DD 12/08/16 | 550,000.000 | 93.8300 | 544,521.31 | 516,065.00 |
| WELLS FARGO & CO | FIXED INCOME SECURITIES | 3.000% 04/22/2026 DD 04/22/16 | 330,000.000 | 93.1840 | 304,715.40 | 307,507.20 |
| WELLS FARGO & CO | FIXED INCOME SECURITIES | 3.300% 09/09/2024 DD 09/09/14 | 95,000.000 | 96.7340 | 91,591.40 | 91,897.30 |
| WELLS FARGO & CO | FIXED INCOME SECURITIES | 4.300% 07/22/2027 DD 07/22/15 | 150,000.000 | 98.3670 | 150,834.84 | 147,550.50 |
| WELLS FARGO & CO | FIXED INCOME SECURITIES | 2.600% 07/22/2020 DD 07/22/15 | 317,000.000 | 99.0310 | 316,822.48 | 313,928.27 |
| WELLS FARGO & CO | FIXED INCOME SECURITIES | 2.625% 07/22/2022 DD 07/24/17 | 585,000.000 | 96.4260 | 584,485.20 | 564,092.10 |
| WELLS FARGO BANK NA | FIXED INCOME SECURITIES | 2.600% 01/15/2021 DD 01/23/18 | 1,700,000.000 | 98.7580 | 1,691,727.74 | 1,678,886.00 |
| WELLS FARGO COMMERCIAL C27 A5 | FIXED INCOME SECURITIES | 3.451% 02/15/2048 DD 03/01/15 | 970,000.000 | 99.8910 | 999,040.83 | 968,942.70 |
| WELLS FARGO COMMERCIAL C46 A4 | FIXED INCOME SECURITIES | 4.152% 08/15/2051 DD 08/01/18 | 290,000.000 | 102.9320 | 298,695.07 | 298,502.80 |
| WELLS FARGO COMMERCIAL NXS2 A5 | FIXED INCOME SECURITIES | VAR RT 07/15/2058 DD 07/01/15 | 1,185,000.000 | 101.4210 | 1,236,779.87 | 1,201,838.85 |
| WESTPAC BANKING CORP | FIXED INCOME SECURITIES | 2.150% 03/06/2020 DD 03/06/17 | 960,000.000 | 98.9280 | 947,670.40 | 949,708.80 |
| WESTPAC BANKING CORP | FIXED INCOME SECURITIES | 3.650% 05/15/2023 DD 05/15/18 | 450,000.000 | 100.6010 | 449,878.50 | 452,704.50 |
| WESTROCK RKT LLC | FIXED INCOME SECURITIES | 4.900% 03/01/2022 DD 03/01/13 | 92,000.000 | 102.9180 | 101,258.88 | 94,684.56 |
| WFRBS COMMERCIAL C3 A3FL 144A | FIXED INCOME SECURITIES | VAR RT 03/15/2044 DD 06/09/11 | 340,219.630 | 100.3110 | 342,133.37 | 341,277.71 |
| WILLIAMS COS INC/THE | FIXED INCOME SECURITIES | 7.500% 01/15/2031 DD 01/17/01 | 410,000.000 | 119.3710 | 495,398.90 | 489,421.10 |
| WILLIAMS COS INC/THE | FIXED INCOME SECURITIES | 7.875% 09/01/2021 DD 08/21/01 | 285,000.000 | 109.2060 | 310,783.95 | 311,237.10 |
| WILLIAMS COS INC/THE | FIXED INCOME SECURITIES | 4.125% 11/15/2020 DD 11/09/10 | 80,000.000 | 100.7940 | 80,318.40 | 80,635.20 |
| WILLIS NORTH AMERICA INC | FIXED INCOME SECURITIES | 4.500% 09/15/2028 DD 09/10/18 | 230,000.000 | 99.2160 | 229,924.10 | 228,196.80 |
| WISCONSIN POWER & LIGHT CO | FIXED INCOME SECURITIES | 3.050% 10/15/2027 DD 10/10/17 | 125,000.000 | 95.6530 | 124,636.25 | 119,566.25 |
| WYETH LLC | FIXED INCOME SECURITIES | 5.950% 04/01/2037 DD 03/27/07 | 45,000.000 | 119.9270 | 54,601.05 | 53,967.15 |
| ZF NORTH AMERICA CAPITAL 144A | FIXED INCOME SECURITIES | 4.500% 04/29/2022 DD 04/29/15 | 485,000.000 | 97.6810 | 500,720.06 | 473,752.85 |
| ZF NORTH AMERICA CAPITAL 144A | FIXED INCOME SECURITIES | 4.750% 04/29/2025 DD 04/29/15 | 280,000.000 | 93.0670 | 284,673.20 | 260,587.60 |
| BANK OF AMERICA CORP | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 03/15/18 | 370,000.000 | 91.0000 | 370,000.00 | 336,700.00 |
| BANK OF NEW YORK MELLON CORP/T | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 08/01/16 | 295,000.000 | 89.6250 | 286,489.92 | 264,393.75 |
| CHARLES SCHWAB CORP/THE | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 10/31/16 | 450,000.000 | 91.5000 | 450,000.00 | 411,750.00 |
| STATE STREET CORP | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 05/21/15 | 231,000.000 | 98.1250 | 239,722.44 | 226,668.75 |
| | | | | Blackrock Total | 702,683,536.77 | 695,042,654.84 |

# Appendix IX

Camden Asset Management

Description of investment including maturity date, rate of interest, collateral, par or maturity value

| (a) Identity of issue, borrower, lessor or similar party (b) | CUSIP (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| **Long Call Option** | | | | | |
| D JAN CAL 75 011819 | D 1 C75 | 2,209 | 1.0511 | 232,187.54 | 77,315.00 |
| | | | | **232,187.54** | **77,315.00** |
| **Long Common Stock** | | | | | |
| AMR CORP COM | 001ESC102 | 255,050 | 0.6805 | 173,558.26 | 365,571.67 |
| JAGUAR MINING INC COM | 47009M400 | 1,341,679 | 0.5594 | 750,528.66 | 206,608.92 |
| NEXTERA ENERGY INC COM | 65339F101 | 19,303 | 179.3732 | 3,462,441.50 | 3,355,247.46 |
| UNAPIX ENTERTAINMENT INC RST | XX9L29289 | 104,880 | 0.1673 | 17,546.12 | 0.00 |
| | | | | **4,404,074.54** | **3,927,428.05** |
| **Long Convertible Bond** | | | | | |
| AEROJET ROCKETDYNE H CV 2.25% 121523 REG | 007800AB1 | 13,875,000 | 110.9331 | 15,391,961.92 | 20,380,668.43 |
| AMAG PHARMACEUTICAL CV 3.25% 060122 REG | 00163UAD8 | 15,750,000 | 98.8344 | 15,566,425.86 | 14,398,067.28 |
| ATLASSIAN INC CV 0.625% 050123 144A | 04947PAA0 | 4,833,000 | 122.4316 | 5,917,119.23 | 6,127,059.92 |
| AXA SA CV 7.25% 051521 144A | 054536AD9 | 69,030,000 | 105.5030 | 72,828,715.80 | 60,189,397.03 |
| BENEFITFOCUS INC CV 1.25% 121523 144A | 08180DAA4 | 6,475,000 | 100.0000 | 6,475,000.00 | 6,877,570.17 |
| CALAMP CORP CV 1.625% 051520 REG | 128126AB5 | 3,495,000 | 103.5620 | 3,619,493.00 | 3,324,793.50 |
| CALAMP CORP CV 2% 080125 144A | 128126AC3 | 14,945,000 | 92.8531 | 13,876,891.71 | 11,488,968.75 |
| CARDTRONICS INC CV 1% 120120 REG | 14161HAG3 | 3,000,000 | 98.4189 | 2,952,567.15 | 2,778,510.00 |
| CHENIERE ENERGY INC CV 4.25% 031545 REG | 16411RAG4 | 16,054,000 | 61.8140 | 9,923,619.92 | 11,167,162.40 |
| CITRIX SYSTEMS INC CV 0.5% 041519 REG | 177376AD2 | 31,492,000 | 150.5506 | 47,411,390.69 | 44,714,420.08 |
| CLOVIS ONCOLOGY INC CV 1.25% 050125 REG | 189464AC4 | 9,836,000 | 81.3030 | 7,996,962.76 | 6,883,468.85 |
| COWEN INC CV 3% 121522 144A | 223622AD3 | 0.00 | 0.00 | 0.00 | 0.00 |
| COWEN INC CV 3% 121522 REG | 223622AE1 | 5,425,000 | 110.0290 | 5,969,074.80 | 5,412,612.93 |
| CREE INC CV 0.875% 090123 144A | 225447AA9 | 6,900,000 | 97.2644 | 6,711,245.70 | 6,676,212.31 |
| CSG SYSTEMS INTERN CV 4.25% 031536 REG | 126349AF6 | 9,220,000 | 103.4828 | 9,541,115.05 | 9,139,195.92 |
| DEXCOM INC CV 0.75% 120123 144A | 252131AG2 | 14,900,000 | 100.0075 | 14,901,117.98 | 15,049,819.51 |
| ELECTRONICS FOR IMA CV 2.25% 111523 144A | 286082AD4 | 7,200,000 | 100.6964 | 7,250,143.75 | 6,982,185.60 |
| ENCORE CAP EUR FINANC CV 4.5% 090123 REG | 29260UAA5 | 14,500,000 | 99.6892 | 14,454,939.33 | 11,561,604.00 |
| ENVESTNET INC CV 1.75% 121519 REG | 29404KAA4 | 9,283,000 | 103.2529 | 9,584,962.52 | 9,386,254.82 |
| ENVESTNET INC CV 1.75% 060123 144A | 29404KAC0 | 3,920,000 | 109.8115 | 4,304,610.08 | 3,912,128.64 |
| EURONET WORLDWIDE IN CV 1.5% 100144 REG | 298736AH2 | 6,056,000 | 125.3110 | 7,588,831.25 | 8,602,899.25 |
| EXACT SCIENCES CORP CV 1% 011525 REG | 30063PAA3 | 12,225,000 | 111.1489 | 13,587,958.71 | 13,424,272.50 |
| EZCORP INC CV 2.375% 050125 144A | 302301AD8 | 750,000 | 103.2773 | 774,579.75 | 568,689.00 |
| EZCORP INC CV 2.875% 070124 REG | 302301AF3 | 22,575,000 | 135.3967 | 30,565,805.25 | 22,165,195.99 |
| FINISAR CORP CV 0.5% 121536 REG | 31787AAP6 | 4,358,000 | 93.0635 | 4,055,709.44 | 4,136,700.76 |
| FIREEYE INC CV 0.875% 060124 144A | 31816QAE1 | 13,775,000 | 99.1115 | 13,652,607.93 | 13,814,837.30 |
| FIVE9 INC CV 0.125% 050123 144A | 338307AA9 | 5,650,000 | 100.9876 | 5,705,799.05 | 6,885,039.15 |
| FTI CONSULTING INC CV 2% 081523 144A | 302941AN9 | 20,275,000 | 98.2398 | 19,918,112.36 | 19,324,609.39 |
| GUIDEWIRE SOFTWARE I CV 1.25% 031525 REG | 40171VAA8 | 20,625,000 | 101.6941 | 20,974,402.52 | 19,763,452.50 |
| HCI GROUP INC CV 4.25% 030137 REG | 40416EAD5 | 15,926,000 | 93.4450 | 14,882,048.35 | 16,064,285.40 |
| INFINERA CORP CV 2.125% 090124 REG | 45667GAC7 | 8,900,000 | 88.9163 | 7,913,554.80 | 6,441,820.00 |
| INNOVIVA INC CV 2.5% 081525 REG | 45781MAB7 | 13,159,000 | 112.8547 | 14,850,543.65 | 15,807,248.75 |
| INTEGRATED DEVICE CV 0.875% 111522 REG | 458118AC0 | 29,452,000 | 124.1240 | 36,556,987.10 | 45,549,933.06 |
| ISTAR INC CV 3.125% 091522 REG | 45031UCB5 | 2,325,000 | 95.6173 | 2,223,101.60 | 2,094,918.00 |
| KBR INC CV 2.5% 110123 144A | 48242WAA4 | 16,450,000 | 98.0099 | 16,122,625.20 | 14,624,823.17 |
| KNOWLES CORP CV 3.25% 110121 REG | 49926DAB5 | 20,984,000 | 106.7280 | 22,395,804.56 | 21,623,319.46 |
| LIBERTY MEDIA CORP CV DEB 3.75% 021530 R | 530715AL5 | 20,506,000 | 54.1204 | 11,097,924.13 | 13,533,960.00 |
| LIBERTY MEDIA CORP CV DEB 4% 111529 REG | 530715AG6 | 148,000 | 66.6130 | 98,587.24 | 99,715.00 |
| LIGAND PHARMACEUTIC CV 0.75% 051523 144A | 53220KAE8 | 23,000,000 | 100.6764 | 23,155,565.05 | 20,366,707.00 |
| MARRIOTT VACATION WOR CV 1.5% 091522 REG | 57164YAB3 | 4,650,000 | 87.2141 | 4,055,455.70 | 3,989,295.45 |
| MEDICINES COMPANY CV 3.5% 011524 144A | 584688AH8 | 3,750,000 | 100.0000 | 3,750,000.00 | 3,704,028.75 |
| MICROCHIP TECHNOLO CV 1.625% 021525 REG | 595017AD6 | 46,267,000 | 139.7890 | 64,676,186.19 | 65,279,960.98 |
| NATIONAL HEALTH INV CV 3.25% 040121 REG | 63633DAE4 | 9,494,000 | 111.9215 | 10,625,824.09 | 10,392,749.49 |
| NRG ENERGY INC CV 2.75% 060148 144A | 629377CF7 | 21,800,000 | 100.1581 | 21,834,476.43 | 23,475,984.00 |
| NUANCE COMMUNICATION CV 1.5% 110135 REG | 67020YAG5 | 791,000 | 96.3069 | 761,787.58 | 740,450.35 |
| NUANCE COMMUNICATION CV 1.25% 040125 REG | 67020YAN0 | 16,995,000 | 99.9462 | 16,985,857.43 | 14,969,399.94 |
| NUANCE COMMUNICATIONS CV 1% 121535 REG | 67020YAK6 | 19,203,000 | 90.8006 | 17,436,439.87 | 16,632,563.23 |
| NUVASIVE INC CV 2.25% 031521 144A | 670704AG0 | 8,527,000 | 121.8599 | 10,390,991.80 | 8,963,625.06 |
| NXP SEMICONDUCTOR NV CV 1% 120119 REG | 62952QAB6 | 24,195,000 | 114.2123 | 27,633,662.70 | 24,207,242.67 |
| ON SEMICONDUCTOR CO CV 1.625% 101523 REG | 682189AP0 | 23,972,000 | 123.4984 | 29,605,037.66 | 25,726,750.40 |
| PALO ALTO NETWORKS CV 0.75% 070123 144A | 697435AC9 | 14,950,000 | 100.0984 | 14,964,705.05 | 14,785,385.56 |
| PHOTRONICS INC CV 3.25% 040119 REG | 719405AK8 | 9,508,000 | 117.4282 | 11,165,073.29 | 9,894,243.48 |
| PRA GROUP INC CV 3% 080120 REG | 73640QAB1 | 2,350,000 | 94.6824 | 2,225,035.31 | 2,153,746.80 |
| PRA GROUP INC CV 3.5% 060123 REG | 69354NAB2 | 17,775,000 | 97.5281 | 17,335,615.53 | 14,974,513.20 |
| QUOTIENT TECHNOLOGY CV 1.75% 120122 REG | 749119AB9 | 16,950,000 | 104.0848 | 17,642,377.05 | 15,985,545.00 |
| RAMBUS INC CV 1.375% 020123 REG | 750917AG1 | 13,000,000 | 91.2484 | 11,862,288.21 | 11,274,094.00 |
| RAPID7 INC CV 1.25% 080123 144A | 753422AA2 | 7,650,000 | 101.7113 | 7,780,916.11 | 7,748,945.10 |
| RETROPHIN INC CV 2.5% 091525 REG | 761299AB2 | 4,475,000 | 97.8448 | 4,378,554.00 | 4,009,716.35 |
| SAREPTA THERAPEUTICS CV 1.5% 111524 144A | 803607AA8 | 2,975,000 | 231.9775 | 6,901,331.83 | 4,975,291.83 |
| SERVICENOW INC CV 0% 060122 REG | 81762PAC6 | 3,540,000 | 146.8441 | 5,198,280.57 | 4,941,089.51 |
| SILICON LABORATORIE CV 1.375% 030122 REG | 826919AB8 | 3,485,000 | 125.9970 | 4,390,995.91 | 3,681,393.69 |
| SPLUNK INC CV 1.125% 091525 144A | 848637AB0 | 27,550,000 | 99.2076 | 27,331,689.40 | 27,108,345.95 |
| SYNAPTICS INC CV 0.5% 061522 REG | 87157DAD1 | 29,239,000 | 92.3552 | 27,003,732.96 | 25,622,135.70 |
| TEAM INC CV 5% 080123 REG | 878155AE0 | 17,127,000 | 106.7918 | 18,290,229.90 | 17,025,197.11 |
| TEEKAY CORP CV 5% 011523 144A | 87900YAD5 | 1,875,000 | 100.0000 | 1,875,000.00 | 1,241,799.37 |
| TESLA MOTORS INC CV 0.25% 030119 REG | 88160RAB7 | 18,974,000 | 109.5576 | 20,787,466.46 | 19,712,221.40 |
| TILRAY INC CV 5% 100123 144A | 88688TAA8 | 7,179,000 | 94.1549 | 6,759,380.00 | 5,212,297.59 |
| TWITTER INC CV 0.25% 091519 REG | 90184LAB8 | 28,896,000 | 90.7690 | 26,228,617.23 | 28,034,812.54 |
| TWITTER INC CV 1% 091521 REG | 90184LAD4 | 14,982,000 | 95.2811 | 14,275,016.19 | 13,664,048.45 |
| VECTOR GROUP LTD CV 1.75% 041520 REG | 92240MBC1 | 14,672,000 | 103.5035 | 15,186,038.73 | 14,717,820.64 |
| VECTOR GROUP LTD CV 2.5% 011519 REG | 92240MAY4 | 22,975,000 | 112.5418 | 25,856,473.41 | 23,572,350.00 |
| VIAVI SOLUTIONS INC CV 1% 030124 REG | 925550AB1 | 13,725,000 | 100.8177 | 13,837,225.78 | 13,526,234.55 |
| VISHAY INTERTECHNOL CV 2.25% 061525 144A | 928298AN8 | 6,325,000 | 100.0000 | 6,325,000.00 | 5,595,063.38 |
| WAYFAIR INC CV 1.125% 110124 144A | 94419LAC5 | 5,975,000 | 99.6607 | 5,954,724.00 | 6,068,443.02 |
| WORKDAY INC CV 1.5% 071520 REG | 98138HAD3 | 7,175,000 | 119.3276 | 8,561,751.90 | 14,191,956.28 |
| ZILLOW GROUP INC CV 1.5% 070123 REG | 98954MAC5 | 18,800,000 | 99.7120 | 18,745,862.00 | 16,149,557.16 |
| | | | | **1,089,417,005.46** | **1,045,290,823.80** |
| **Long Convertible Preferreds** | | | | | |
| ASSURANT INC CV 6.5% 031521PFD D REG | 04621X207 | 147,694 | 110.2181 | 16,278,554.00 | 14,474,720.93 |
| BANK OF AMERICA CORP 7.25% CV PFD L | 060505682 | 1,030 | 1,237.5000 | 1,274,625.00 | 1,290,075.00 |
| BECTON DICKINSON AND CO 6.125% CV PFD G | 075887208 | 1,626,478 | 60.9213 | 99,087,179.20 | 93,353,656.67 |
| BELDEN INC 6.75% CV PFD | 077454205 | 342,500 | 72.7115 | 24,903,675.80 | 19,669,775.00 |
| BUNGE LTD 4.875% CV PFD | G16962204 | 9,171 | 109.0059 | 999,693.11 | 890,610.49 |
| CENTERPOINT ENERGY CV 7% 090121PFD B REG | 15189T503 | 1,791,425 | 50.3527 | 90,203,062.11 | 90,144,506.00 |
| CENTERPOINT ENERGY CV PFD FLT 091529 REG | 15189T206 | 1,287,751 | 58.3954 | 75,198,690.33 | 50,943,429.56 |
| COWEN GROUP INC 5.625% CV PFD A | 223622507 | 12,025 | 807.0856 | 9,705,204.00 | 9,592,870.40 |
| CROWN CASTLE I CV 6.875% 080120PFD A REG | 22822V309 | 81,709 | 1,041.8849 | 85,131,373.40 | 85,663,372.35 |
| DOMINION RESOURCES CV 6.75% REG | 25746U836 | 3,005,431 | 46.3563 | 139,320,528.95 | 143,930,095.59 |
| DTE ENERGY CO 6.5% CV PFD | 233331883 | 767,495 | 51.9606 | 39,879,525.35 | 39,819,789.58 |
| ENTERTAINMENT PROPERTIES 5.75% CV PFD C | 26884U208 | 598,988 | 22.9121 | 13,724,062.22 | 15,972,434.22 |
| ENTERTAINMENT PROPERTIES 9% CV PFD E | 26884U307 | 361,436 | 36.5507 | 13,210,721.89 | 12,303,245.28 |
| FORTIVE CORPORATIO CV 5% 070121PFD A REG | 34959J207 | 99,700 | 1,003.6380 | 100,062,708.80 | 90,552,525.00 |
| GENERAL DATACOMM IND 9% CV PFD 144A | 369487202 | 188,000 | 6.3191 | 1,188,000.00 | 0.00 |
| GENERAL MOTORS CORP 6.25% CV PFD C *ESCR | 370ESC717 | 223,097 | 0.00 | 0.00 | 0.00 |
| ICG FUNDING LLC 6.75% CV PFD | 44924Q400 | 55,000 | 10.6575 | 586,162.50 | 0.00 |
| INTL FLAVOR & FRAGRA CV 6% 091521PFD REG | 459506309 | 409,875 | 51.3163 | 21,033,252.89 | 20,739,675.00 |

| | | | | | |
|---|---|---|---|---|---|
| L&H CAPITAL TRUST I 4.75% CV PFD 144A | 501608202 | 105,000 | 45.2943 | 4,755,905.00 | 0.00 |
| LEHMAN BROTHERS HOLDINGS 7.25% CV PFD P | 52523J453 | 18,300 | 498.2448 | 9,117,879.00 | 0.00 |
| LEHMAN BROTHERS HOLDINGS 8.75% CV PFD Q | 52520W218 | 23,400 | 430.5513 | 10,074,900.00 | 0.00 |
| LTV CORP 8.25% CV PFD 144A | 501921209 | 80,000 | 50.2344 | 4,018,750.00 | 0.00 |
| NCR CORP 5.5% CV PFD A | 62886E207 | 8,252 | 1,365.1946 | 11,265,585.58 | 8,397,545.47 |
| QTS REALTY TRUST INC CV 6.5% PFD B REG | 74736A301 | 124,775 | 100.2074 | 12,503,372.78 | 11,774,018.55 |
| REXNORD CORP 5.75% CV PFD A | 76169B201 | 196,035 | 54.7614 | 10,735,153.66 | 9,871,577.69 |
| SEMPRA ENERGY CV 6% 011521PFD A REG | 816851406 | 976,393 | 101.5396 | 99,142,524.68 | 93,701,214.13 |
| SEMPRA ENERGY CV 6.75% 071521PFD B REG | 816851505 | 79,925 | 101.3573 | 8,100,983.92 | 7,671,297.41 |
| SOUTH JERSEY INDU CV 7.25% 041521PFD REG | 838518116 | 668,624 | 53.5072 | 35,776,227.68 | 31,177,937.12 |
| TRIBUNE CO CV UNITS 2% 051529 REG ESCROW | 896ESC308 | 345,740 | 60.1298 | 20,789,263.59 | 10,372.19 |
| VISTRA ENERGY CORP CV 7% 070119PFD REG | 92840M300 | 436,600 | 93.3155 | 40,741,566.43 | 39,350,015.80 |
| WELLS FARGO CO 7.5% CV PFD L | 949746804 | 106,802 | 1,270.7994 | 135,723,913.83 | 134,686,421.51 |
| | | | | **1,134,533,045.70** | **1,025,981,180.94** |
| **Long Preferred Stocks** | | | | | |
| HUNTINGTON BANCSHARES 6.25% PFD D REG | 446150708 | 822,386 | 26.6543 | 21,920,145.43 | 20,370,501.21 |
| KEYCORP 5.65% PFD F REG | 493267876 | 298,020 | 23.1451 | 6,897,702.15 | 6,785,915.40 |
| KEYCORP 6.125% PFD E | 493267702 | 46,918 | 26.1384 | 1,226,360.07 | 1,214,125.23 |
| MOTORS LIQUIDATION CO 7.5% PFD *ESCROW* | 370ESC121 | 126,100 | 0.00 | 0.00 | 0.00 |
| | | | | **30,044,207.65** | **28,370,541.84** |
| **Long US T-Bills / T-Notes** | | | | | |
| TREASURY BILL ST 0% 010319 REG | 912796PK9 | 6,350,000 | 98.9712 | 6,284,670.85 | 6,349,619.22 |
| TREASURY BILL ST 0% 011019 REG | 912796QS1 | 10,875,000 | 99.4389 | 10,813,981.94 | 10,869,619.89 |
| TREASURY BILL ST 0% 031419 REG | 912796RB7 | 105,000,000 | 99.4009 | 104,370,962.85 | 104,512,836.47 |
| | | | | **121,469,615.64** | **121,732,075.58** |
| **Long Warrants** | | | | | |
| ZIONS BANCORPORATION WAR 35.818 052220 | 989701115 | 872,362 | 14.5070 | 12,655,387.90 | 8,208,926.42 |
| | | | | **12,655,387.90** | **8,208,926.42** |
| **Short Call Option** | | | | | |
| KN JAN CAL 12.5 011819 | KN 1 C12.5 | (238) | 1.1500 | (20,705.72) | (27,370.00) |
| TLRY JAN CAL 110 011819 | TLRY 1 C110 | (51) | 0.5000 | (60,638.21) | (2,550.00) |
| TLRY JAN CAL 70 011819 | TLRY 1 C70 | (124) | 5.2000 | (122,554.40) | (64,480.00) |
| TLRY JAN CAL 75 011819 | TLRY 1 C75 | (52) | 3.3000 | (52,467.31) | (17,160.00) |
| TLRY JAN CAL 80 011819 | TLRY 1 C80 | (104) | 2.5500 | (104,934.63) | (26,520.00) |
| TSLA JAN CAL 325 011819 | TSLA 1 C325 | (46) | 22.7000 | (62,283.18) | (104,420.00) |
| VGR JAN CAL 12.5 011819 | VGR 1 C12.5 | (21) | 0.0500 | (923.98) | (105.00) |
| | | | | **(424,507.43)** | **(242,605.00)** |
| **Cash** | | | | | |
| Cash | | | | 1,362,189,632.00 | 1,362,189,632.00 |
| **Cash Total** | | | | **1,362,189,632.00** | **1,362,189,632.00** |
| | | Camden Asset Management Total | | 3,754,520,649.00 | 3,595,535,318.63 |

# Appendix X

Golden Capital

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 4,730,383.80 | 1.0000 | 4,730,383.80 | 4,730,383.80 |
| AFLAC INC | EQUITY | 102,173.000 | 45.5600 | 3,654,071.10 | 4,655,001.88 |
| AT&T INC | EQUITY | 294,108.000 | 28.5400 | 11,259,176.78 | 8,393,842.32 |
| ABBOTT LABORATORIES | EQUITY | 83,765.000 | 72.3300 | 4,179,957.19 | 6,058,722.45 |
| ABBVIE INC | EQUITY | 79,595.000 | 92.1900 | 6,065,701.83 | 7,337,863.05 |
| ADOBE INC | EQUITY | 9,129.000 | 226.2400 | 2,211,494.00 | 2,065,344.96 |
| ADVANCED MICRO DEVICES INC | EQUITY | 62,371.000 | 18.4600 | 1,201,571.08 | 1,151,368.66 |
| ALPHABET INC-CL C | EQUITY | 10,864.000 | 1,035.6100 | 7,383,514.74 | 11,250,867.04 |
| ALPHABET INC-CL A | EQUITY | 10,420.000 | 1,044.9600 | 7,283,215.34 | 10,888,483.20 |
| ALTRIA GROUP INC | EQUITY | 46,302.000 | 49.3900 | 2,778,914.34 | 2,286,855.78 |
| AMAZON.COM INC | EQUITY | 11,681.000 | 1,501.9700 | 11,126,378.86 | 17,544,511.57 |
| AMERICAN TOWER CORP | EQUITY | 32,389.000 | 158.1900 | 3,803,535.18 | 5,123,615.91 |
| AMERISOURCEBERGEN CORP | EQUITY | 16,441.000 | 74.4000 | 1,378,916.53 | 1,223,210.40 |
| AMGEN INC | EQUITY | 33,274.000 | 194.6700 | 5,319,788.84 | 6,477,449.58 |
| AMPHENOL CORP | EQUITY | 21,448.000 | 81.0200 | 1,884,879.71 | 1,737,716.96 |
| ANTHEM INC | EQUITY | 18,963.000 | 262.6300 | 3,866,087.88 | 4,980,252.69 |
| APPLE INC | EQUITY | 145,510.000 | 157.7400 | 11,670,652.17 | 22,952,747.40 |
| ARCHER-DANIELS-MIDLAND CO | EQUITY | 32,615.000 | 40.9700 | 1,589,182.47 | 1,336,236.55 |
| AVERY DENNISON CORP | EQUITY | 17,834.000 | 89.8300 | 1,418,800.11 | 1,602,028.22 |
| BANK OF AMERICA CORP | EQUITY | 308,756.000 | 24.6400 | 5,751,087.87 | 7,607,747.84 |
| BAXTER INTERNATIONAL INC | EQUITY | 60,522.000 | 65.8200 | 3,047,811.74 | 3,983,558.04 |
| BERKSHIRE HATHAWAY INC | EQUITY | 72,686.000 | 204.1800 | 9,825,722.63 | 14,841,027.48 |
| BEST BUY CO INC | EQUITY | 64,819.000 | 52.9600 | 2,599,746.96 | 3,432,814.24 |
| BRISTOL-MYERS SQUIBB CO | EQUITY | 79,193.000 | 51.9800 | 4,666,409.24 | 4,116,452.14 |
| CBRE GROUP INC | EQUITY | 65,347.000 | 40.0400 | 2,909,712.43 | 2,616,493.88 |
| CH ROBINSON WORLDWIDE INC | EQUITY | 40,856.000 | 84.0900 | 3,690,344.97 | 3,435,581.04 |
| CSX CORP | EQUITY | 22,778.000 | 62.1300 | 1,583,287.39 | 1,415,197.14 |
| CVS HEALTH CORP | EQUITY | 70,886.000 | 65.5200 | 6,395,123.92 | 4,644,450.72 |
| CAL-MAINE FOODS INC | EQUITY | 70,271.000 | 42.3000 | 3,454,473.16 | 2,972,463.30 |
| CAPITAL ONE FINANCIAL CORP | EQUITY | 44,989.000 | 75.5900 | 3,716,203.87 | 3,400,718.51 |
| CATERPILLAR INC | EQUITY | 34,856.000 | 127.0700 | 5,540,535.34 | 4,429,151.92 |
| CENTERPOINT ENERGY INC | EQUITY | 141,853.000 | 28.2300 | 3,873,355.82 | 4,004,510.19 |
| CHEVRON CORP | EQUITY | 83,276.000 | 108.7900 | 8,569,877.68 | 9,059,596.04 |
| CHIPOTLE MEXICAN GRILL INC | EQUITY | 2,673.000 | 431.7900 | 1,315,393.73 | 1,154,174.67 |
| CISCO SYSTEMS INC | EQUITY | 196,297.000 | 43.3300 | 5,617,691.65 | 8,505,549.01 |
| CITIGROUP INC | EQUITY | 122,214.000 | 52.0600 | 5,980,058.34 | 6,362,460.84 |
| CITIZENS FINANCIAL GROUP INC | EQUITY | 43,502.000 | 29.7300 | 1,942,605.34 | 1,293,314.46 |
| COMCAST CORP | EQUITY | 65,278.000 | 34.0500 | 2,210,623.29 | 2,222,715.90 |
| CROWN CASTLE INTERNATIONAL COR | EQUITY | 40,149.000 | 108.6300 | 4,403,253.64 | 4,361,385.87 |
| CUMMINS INC | EQUITY | 10,683.000 | 133.6400 | 1,680,897.39 | 1,427,676.12 |
| CYPRESS SEMICONDUCTOR CORP | EQUITY | 186,119.000 | 12.7200 | 2,920,562.81 | 2,367,433.68 |
| DTE ENERGY CO | EQUITY | 21,715.000 | 110.3000 | 2,135,944.53 | 2,395,164.50 |
| WALT DISNEY CO/THE | EQUITY | 18,838.000 | 109.6500 | 1,816,550.34 | 2,065,586.70 |
| EQUINIX INC | EQUITY | 3,407.000 | 352.5600 | 1,304,105.09 | 1,201,171.92 |
| EVERCORE INC | EQUITY | 36,510.000 | 71.5600 | 3,175,461.41 | 2,612,655.60 |
| EXELON CORP | EQUITY | 95,260.000 | 45.1000 | 3,350,479.50 | 4,296,226.00 |
| EXXON MOBIL CORP | EQUITY | 159,122.000 | 68.1900 | 12,145,620.17 | 10,850,529.18 |
| FACEBOOK INC | EQUITY | 79,174.000 | 131.0900 | 10,472,692.89 | 10,378,919.66 |
| FEDEX CORP | EQUITY | 6,611.000 | 161.3300 | 1,474,317.32 | 1,066,552.63 |
| FLUOR CORP | EQUITY | 89,937.000 | 32.2000 | 4,142,119.92 | 2,895,971.40 |
| FORD MOTOR CO | EQUITY | 459,860.000 | 7.6500 | 5,339,609.80 | 3,517,929.00 |
| FORTINET INC | EQUITY | 17,552.000 | 70.4300 | 1,299,667.68 | 1,236,187.36 |
| FREEPORT-MCMORAN INC | EQUITY | 328,639.000 | 10.3100 | 4,671,670.20 | 3,388,268.09 |
| GARRETT MOTION INC | EQUITY | 0.300 | 12.3400 | 4.44 | 3.70 |
| GILEAD SCIENCES INC | EQUITY | 90,693.000 | 62.5500 | 7,316,696.67 | 5,672,847.15 |
| WW GRAINGER INC | EQUITY | 13,735.000 | 282.3600 | 4,312,445.25 | 3,878,214.60 |
| HP INC | EQUITY | 176,340.000 | 20.4600 | 2,355,436.78 | 3,607,916.40 |
| HELMERICH & PAYNE INC | EQUITY | 16,543.000 | 47.9400 | 1,030,208.71 | 793,071.42 |
| HOME DEPOT INC/THE | EQUITY | 44,365.000 | 171.8200 | 5,873,930.72 | 7,622,794.30 |
| HONEYWELL INTERNATIONAL INC | EQUITY | 27,453.000 | 132.1200 | 3,703,807.78 | 3,627,090.36 |
| HUMANA INC | EQUITY | 6,689.000 | 286.4800 | 2,094,273.72 | 1,916,264.72 |
| JB HUNT TRANSPORT SERVICES INC | EQUITY | 18,864.000 | 93.0400 | 1,961,022.37 | 1,755,106.56 |
| HUNTSMAN CORP | EQUITY | 84,229.000 | 19.2900 | 2,469,922.26 | 1,624,777.41 |
| ILLUMINA INC | EQUITY | 3,984.000 | 299.9300 | 1,250,838.15 | 1,194,921.12 |
| INTEL CORP | EQUITY | 200,389.000 | 46.9300 | 7,948,320.74 | 9,404,255.77 |
| INTUIT INC | EQUITY | 15,351.000 | 196.8500 | 3,238,637.83 | 3,021,844.35 |
| JPMORGAN CHASE & CO | EQUITY | 108,166.000 | 97.6200 | 7,031,095.11 | 10,559,164.92 |
| JOHNSON & JOHNSON | EQUITY | 90,248.000 | 129.0500 | 9,648,674.28 | 11,646,504.40 |
| KBR INC | EQUITY | 99,548.000 | 15.1800 | 2,036,087.82 | 1,511,138.64 |
| KELLOGG CO | EQUITY | 17,326.000 | 57.0100 | 1,057,948.08 | 987,755.26 |
| KIMBERLY-CLARK CORP | EQUITY | 38,050.000 | 113.9400 | 4,407,075.05 | 4,335,417.00 |
| KIMCO REALTY CORP | EQUITY | 113,701.000 | 14.6500 | 1,980,224.37 | 1,665,719.65 |

Golden Capital

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| KINDER MORGAN INC/DE | EQUITY | 263,433.000 | 15.3800 | 5,073,111.01 | 4,051,599.54 |
| KOHL'S CORP | EQUITY | 30,116.000 | 66.3400 | 1,993,204.38 | 1,997,895.44 |
| KROGER CO/THE | EQUITY | 142,044.000 | 27.5000 | 3,765,539.88 | 3,906,210.00 |
| LAMB WESTON HOLDINGS INC | EQUITY | 16,506.000 | 73.5600 | 1,259,115.64 | 1,214,181.36 |
| LAS VEGAS SANDS CORP | EQUITY | 43,038.000 | 52.0500 | 3,337,645.88 | 2,240,127.90 |
| ELI LILLY & CO | EQUITY | 50,360.000 | 115.7200 | 4,777,818.81 | 5,827,659.20 |
| LOCKHEED MARTIN CORP | EQUITY | 6,370.000 | 261.8400 | 1,935,497.37 | 1,667,920.80 |
| LOUISIANA-PACIFIC CORP | EQUITY | 119,462.000 | 22.2200 | 2,904,694.51 | 2,654,445.64 |
| LOWE'S COS INC | EQUITY | 16,856.000 | 92.3600 | 1,621,664.57 | 1,556,820.16 |
| MGIC INVESTMENT CORP | EQUITY | 150,167.000 | 10.4600 | 1,897,977.47 | 1,570,746.82 |
| MACY'S INC | EQUITY | 98,574.000 | 29.7800 | 2,817,697.88 | 2,935,533.72 |
| MANPOWERGROUP INC | EQUITY | 36,955.000 | 64.8000 | 4,174,384.83 | 2,394,684.00 |
| MARATHON PETROLEUM CORP | EQUITY | 40,025.000 | 59.0100 | 2,913,579.80 | 2,361,875.25 |
| MASTERCARD INC | EQUITY | 12,863.000 | 188.6500 | 2,649,523.70 | 2,426,604.95 |
| MCKESSON CORP | EQUITY | 24,140.000 | 110.4700 | 4,583,729.12 | 2,666,745.80 |
| MERCK & CO INC | EQUITY | 118,270.000 | 76.4100 | 6,787,578.41 | 9,037,010.70 |
| METLIFE INC | EQUITY | 123,348.000 | 41.0600 | 4,784,617.23 | 5,064,668.88 |
| MICROSOFT CORP | EQUITY | 243,375.000 | 101.5700 | 12,497,884.47 | 24,719,598.75 |
| MICRON TECHNOLOGY INC | EQUITY | 124,956.000 | 31.7300 | 4,355,463.77 | 3,964,853.88 |
| MOLSON COORS BREWING CO | EQUITY | 64,409.000 | 56.1600 | 5,122,516.66 | 3,617,209.44 |
| NETAPP INC | EQUITY | 26,091.000 | 59.6700 | 1,931,434.84 | 1,556,849.97 |
| NIKE INC | EQUITY | 42,943.000 | 74.1400 | 3,380,650.08 | 3,183,794.02 |
| NORFOLK SOUTHERN CORP | EQUITY | 9,775.000 | 149.5400 | 1,695,960.54 | 1,461,753.50 |
| ONEOK INC | EQUITY | 60,623.000 | 53.9500 | 3,778,839.09 | 3,270,610.85 |
| ORACLE CORP | EQUITY | 155,540.000 | 45.1500 | 6,470,513.59 | 7,022,631.00 |
| OTTER TAIL CORP | EQUITY | 31,959.000 | 49.6400 | 1,329,400.71 | 1,586,444.76 |
| PACCAR INC | EQUITY | 30,023.000 | 57.1400 | 1,929,863.43 | 1,715,514.22 |
| PEOPLE'S UNITED FINANCIAL INC | EQUITY | 84,369.000 | 14.4300 | 1,624,410.43 | 1,217,444.67 |
| PFIZER INC | EQUITY | 110,236.000 | 43.6500 | 3,834,039.17 | 4,811,801.40 |
| PHILIP MORRIS INTERNATIONAL IN | EQUITY | 22,062.000 | 66.7600 | 1,945,180.07 | 1,472,859.12 |
| POPULAR INC | EQUITY | 52,168.000 | 47.2200 | 1,849,394.69 | 2,463,372.96 |
| PROCTER & GAMBLE CO/THE | EQUITY | 33,361.000 | 91.9200 | 2,682,097.25 | 3,066,543.12 |
| PROGRESSIVE CORP/THE | EQUITY | 62,725.000 | 60.3300 | 3,395,224.38 | 3,784,199.25 |
| PROLOGIS INC | EQUITY | 71,866.000 | 58.7200 | 4,352,998.64 | 4,219,971.52 |
| PRUDENTIAL FINANCIAL INC | EQUITY | 56,645.000 | 81.5500 | 5,217,552.01 | 4,619,399.75 |
| PULTEGROUP INC | EQUITY | 73,310.000 | 25.9900 | 2,112,417.75 | 1,905,326.90 |
| QUANTA SERVICES INC | EQUITY | 46,303.000 | 30.1000 | 1,637,880.45 | 1,393,720.30 |
| RAYTHEON CO | EQUITY | 25,314.000 | 153.3500 | 5,076,005.34 | 3,881,901.90 |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 20,873.000 | 57.2000 | 1,310,644.90 | 1,193,935.60 |
| ROSS STORES INC | EQUITY | 21,565.000 | 83.2000 | 1,949,938.47 | 1,794,208.00 |
| SALESFORCE.COM INC | EQUITY | 10,272.000 | 136.9700 | 1,531,127.88 | 1,406,955.84 |
| SCHLUMBERGER LTD | EQUITY | 85,489.000 | 36.0800 | 5,270,898.78 | 3,084,443.12 |
| SOUTHERN CO/THE | EQUITY | 26,088.000 | 43.9200 | 1,231,601.44 | 1,145,784.96 |
| STATE STREET CORP | EQUITY | 50,833.000 | 63.0700 | 3,627,673.16 | 3,206,037.31 |
| SYNCHRONY FINANCIAL | EQUITY | 81,985.000 | 23.4600 | 2,814,808.93 | 1,923,368.10 |
| TJX COS INC/THE | EQUITY | 41,694.000 | 44.7400 | 1,634,051.49 | 1,865,389.56 |
| TARGET CORP | EQUITY | 27,210.000 | 66.0900 | 1,948,254.22 | 1,798,308.90 |
| TEXAS INSTRUMENTS INC | EQUITY | 27,883.000 | 94.5000 | 2,037,974.49 | 2,634,943.50 |
| TOTAL SYSTEM SERVICES INC | EQUITY | 43,499.000 | 81.2900 | 2,650,450.79 | 3,536,033.71 |
| TWENTY-FIRST CENTURY FOX INC | EQUITY | 72,087.000 | 48.1200 | 1,992,031.71 | 3,468,826.44 |
| TYSON FOODS INC | EQUITY | 55,926.000 | 53.4000 | 3,359,880.11 | 2,986,448.40 |
| UGI CORP | EQUITY | 54,029.000 | 53.3500 | 2,707,658.89 | 2,882,447.15 |
| UNITED CONTINENTAL HOLDINGS IN | EQUITY | 19,036.000 | 83.7300 | 1,039,076.40 | 1,593,884.28 |
| UNITED TECHNOLOGIES CORP | EQUITY | 23,592.000 | 106.4800 | 2,801,518.15 | 2,512,076.16 |
| UNITEDHEALTH GROUP INC | EQUITY | 39,752.000 | 249.1200 | 5,374,039.98 | 9,903,018.24 |
| VALERO ENERGY CORP | EQUITY | 22,014.000 | 74.9700 | 1,387,793.22 | 1,650,389.58 |
| VERIZON COMMUNICATIONS INC | EQUITY | 171,830.000 | 56.2200 | 8,725,820.96 | 9,660,282.60 |
| VIACOM INC | EQUITY | 46,562.000 | 25.7000 | 1,367,728.39 | 1,196,643.40 |
| VISA INC | EQUITY | 72,451.000 | 131.9400 | 9,151,105.07 | 9,559,184.94 |
| WADDELL & REED FINANCIAL INC | EQUITY | 165,288.000 | 18.0800 | 3,244,501.58 | 2,988,407.04 |
| WALMART INC | EQUITY | 72,069.000 | 93.1500 | 5,296,363.91 | 6,713,227.35 |
| WALGREENS BOOTS ALLIANCE INC | EQUITY | 62,182.000 | 68.3300 | 4,506,571.60 | 4,248,896.06 |
| WASTE MANAGEMENT INC | EQUITY | 49,408.000 | 88.9900 | 2,995,482.45 | 4,396,817.92 |
| WEYERHAEUSER CO | EQUITY | 133,521.000 | 21.8600 | 4,428,870.65 | 2,918,769.06 |
| ALLERGAN PLC | EQUITY | 14,660.000 | 133.6600 | 2,407,837.56 | 1,959,455.60 |
| ACCENTURE PLC | EQUITY | 38,974.000 | 141.0100 | 4,543,620.39 | 5,495,723.74 |
| EATON CORP PLC | EQUITY | 25,901.000 | 68.6600 | 2,053,709.49 | 1,778,362.66 |
| EVEREST RE GROUP LTD | EQUITY | 16,305.000 | 217.7600 | 3,561,726.93 | 3,550,576.80 |
| MEDTRONIC PLC | EQUITY | 52,595.000 | 90.9600 | 4,596,465.09 | 4,784,041.20 |
| GARMIN LTD | EQUITY | 26,409.000 | 63.3200 | 1,616,886.31 | 1,672,217.88 |
| LYONDELLBASELL INDUSTRIES NV | EQUITY | 41,116.000 | 83.1600 | 3,431,116.41 | 3,419,206.49 |

Golden Capital

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | | | | |
|---|---|---|---|---|---|
| | Asset type | Shares/Par | Price | Cost | Current Value |
| (a) | (b) | (c) | | (d) | (e) |
| | | Golden Capital Total | | 545,640,227.79 | 591,619,788.25 |

# Appendix XI

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| Identity of issue, borrower, lessor or similar party (a) (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Asset type | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 14,022,928.12 | 1.0000 | 14,022,928.12 | 14,022,928.12 |
| CASH | CASH & CASH EQUIVALENTS | 0.000 | 1.0000 | 136.72 | 136.72 |
| 3M CO | EQUITY | 85,454.000 | 190.5400 | 16,758,451.40 | 16,282,405.16 |
| ABBOTT LABORATORIES | EQUITY | 161,300.000 | 72.3300 | 9,296,099.34 | 11,666,829.00 |
| ABBVIE INC | EQUITY | 1,454.000 | 92.1900 | 149,333.94 | 134,044.26 |
| ABIOMED INC | EQUITY | 35,193.000 | 325.0400 | 12,234,184.94 | 11,439,132.72 |
| ACCENTURE PLC | EQUITY | 20,912.000 | 141.0100 | 3,229,366.23 | 2,948,801.12 |
| ACTIVISION BLIZZARD INC | EQUITY | 7,022.000 | 46.5700 | 316,121.27 | 327,014.54 |
| ADOBE INC | EQUITY | 118,339.000 | 226.2400 | 21,682,336.26 | 26,773,015.36 |
| ADVANCE AUTO PARTS INC | EQUITY | 26,525.000 | 157.4600 | 4,200,345.94 | 4,176,626.50 |
| ADVANCED MICRO DEVICES INC | EQUITY | 101,364.000 | 18.4600 | 1,917,630.26 | 1,871,179.44 |
| AES CORP/VA | EQUITY | 323,882.000 | 14.4600 | 4,841,612.51 | 4,683,333.72 |
| AFLAC INC | EQUITY | 329,146.000 | 45.5600 | 13,910,325.16 | 14,995,891.76 |
| AKAMAI TECHNOLOGIES INC | EQUITY | 60,301.000 | 61.0800 | 4,644,607.67 | 3,683,185.08 |
| ALIGN TECHNOLOGY INC | EQUITY | 54,714.000 | 209.4300 | 12,058,038.83 | 11,458,753.02 |
| ALLIANT ENERGY CORP | EQUITY | 103,700.000 | 42.2500 | 4,296,822.84 | 4,381,325.00 |
| ALLSTATE CORP/THE | EQUITY | 244,143.000 | 82.6300 | 17,104,724.52 | 20,173,536.09 |
| ALPHABET INC-CL A | EQUITY | 9,290.000 | 1,044.9600 | 7,102,086.76 | 9,707,678.40 |
| ALPHABET INC-CL C | EQUITY | 10,106.000 | 1,035.6100 | 8,173,911.22 | 10,465,874.66 |
| AMAZON.COM INC | EQUITY | 28,209.000 | 1,501.9700 | 24,987,645.91 | 42,369,071.73 |
| AMEREN CORP | EQUITY | 154,356.000 | 65.2300 | 9,255,288.48 | 10,068,641.88 |
| AMERICAN ELECTRIC POWER CO INC | EQUITY | 59,300.000 | 74.7400 | 4,282,102.87 | 4,432,082.00 |
| AMERICAN EXPRESS CO | EQUITY | 17,340.000 | 95.3200 | 1,693,669.70 | 1,652,848.80 |
| AMERICAN TOWER CORP | EQUITY | 15,688.000 | 158.1900 | 2,011,756.86 | 2,481,684.72 |
| AMERICAN WATER WORKS CO INC | EQUITY | 124,266.000 | 90.7700 | 10,484,649.74 | 11,279,624.82 |
| AMETEK INC | EQUITY | 45,324.000 | 67.7000 | 3,214,306.30 | 3,068,434.80 |
| AMPHENOL CORP | EQUITY | 32,798.000 | 81.0200 | 2,351,539.37 | 2,657,293.96 |
| ANADARKO PETROLEUM CORP | EQUITY | 103,100.000 | 43.8400 | 6,911,764.64 | 4,519,904.00 |
| ANSYS INC | EQUITY | 32,524.000 | 142.9400 | 4,714,113.14 | 4,648,980.56 |
| ANTHEM INC | EQUITY | 97,279.000 | 262.6300 | 24,847,716.96 | 25,548,383.77 |
| AON PLC | EQUITY | 27,763.000 | 145.3600 | 3,975,601.89 | 4,035,629.68 |
| APPLE INC | EQUITY | 384,359.000 | 157.7400 | 28,197,263.75 | 60,628,788.66 |
| ARCHER-DANIELS-MIDLAND CO | EQUITY | 113,804.000 | 40.9700 | 5,350,837.17 | 4,662,549.88 |
| ARISTA NETWORKS INC | EQUITY | 4,200.000 | 210.7000 | 1,172,164.98 | 884,940.00 |
| ARTHUR J GALLAGHER & CO | EQUITY | 99,500.000 | 73.7000 | 5,286,832.94 | 7,333,150.00 |
| AUTOMATIC DATA PROCESSING INC | EQUITY | 90,233.000 | 131.1200 | 10,794,060.85 | 11,831,350.96 |
| AUTOZONE INC | EQUITY | 11,295.000 | 838.3400 | 8,053,393.26 | 9,469,050.30 |
| BALL CORP | EQUITY | 31,412.000 | 45.9800 | 1,530,426.35 | 1,444,323.76 |
| BANK OF AMERICA CORP | EQUITY | 485,145.000 | 24.6400 | 11,788,054.48 | 11,953,972.80 |
| BAXTER INTERNATIONAL INC | EQUITY | 310,420.000 | 65.8200 | 17,979,701.90 | 20,431,844.40 |
| BECTON DICKINSON AND CO | EQUITY | 71,243.000 | 225.3200 | 11,851,519.31 | 16,052,472.76 |
| BERKSHIRE HATHAWAY INC | EQUITY | 87,661.000 | 204.1800 | 11,813,043.80 | 17,898,622.98 |
| BEST BUY CO INC | EQUITY | 204,088.000 | 52.9600 | 13,536,538.82 | 10,808,500.48 |
| BLACKROCK INC | EQUITY | 15,573.000 | 392.8200 | 8,077,807.70 | 6,117,385.86 |
| BOEING CO/THE | EQUITY | 97,700.000 | 322.5000 | 26,209,346.23 | 31,508,250.00 |
| BOOKING HOLDINGS INC | EQUITY | 1,665.000 | 1,722.4200 | 3,088,784.24 | 2,867,829.30 |
| BOSTON SCIENTIFIC CORP | EQUITY | 26,081.000 | 35.3400 | 952,227.74 | 921,702.54 |
| BROADRIDGE FINANCIAL SOLUTIONS | EQUITY | 36,200.000 | 96.2500 | 4,528,757.34 | 3,484,250.00 |
| BROWN-FORMAN CORP | EQUITY | 142,586.000 | 47.5800 | 7,737,554.53 | 6,784,241.88 |
| CARNIVAL CORP | EQUITY | 8,717.000 | 49.3000 | 565,495.52 | 429,748.10 |
| CATERPILLAR INC | EQUITY | 39,613.000 | 127.0700 | 5,692,067.27 | 5,033,623.91 |
| CBOE GLOBAL MARKETS INC | EQUITY | 63,500.000 | 97.8300 | 6,069,022.17 | 6,212,205.00 |
| CENTENE CORP | EQUITY | 135,387.000 | 115.3000 | 13,856,553.21 | 15,610,121.10 |
| CF INDUSTRIES HOLDINGS INC | EQUITY | 111,899.000 | 43.5100 | 4,539,894.24 | 4,868,725.49 |
| CH ROBINSON WORLDWIDE INC | EQUITY | 92,000.000 | 84.0900 | 8,177,960.44 | 7,736,280.00 |
| CHEVRON CORP | EQUITY | 38,688.000 | 108.7900 | 4,055,063.37 | 4,208,867.52 |
| CHIPOTLE MEXICAN GRILL INC | EQUITY | 1,196.000 | 431.7900 | 568,010.42 | 516,420.84 |
| CHURCH & DWIGHT CO INC | EQUITY | 6,365.000 | 65.7600 | 432,981.03 | 418,562.40 |
| CIGNA CORP | EQUITY | 72,262.075 | 189.9200 | 14,582,491.46 | 13,724,013.28 |
| CINCINNATI FINANCIAL CORP | EQUITY | 31,969.000 | 77.4200 | 2,565,781.64 | 2,475,039.98 |
| CINTAS CORP | EQUITY | 10,900.000 | 167.9900 | 2,279,885.15 | 1,831,091.00 |
| CISCO SYSTEMS INC | EQUITY | 326,447.000 | 43.3300 | 14,876,297.99 | 14,144,948.51 |
| CITIZENS FINANCIAL GROUP INC | EQUITY | 208,587.000 | 29.7300 | 7,763,090.76 | 6,201,291.51 |
| CITRIX SYSTEMS INC | EQUITY | 7,291.000 | 102.4600 | 815,842.26 | 747,035.86 |
| CME GROUP INC | EQUITY | 152,100.000 | 188.1200 | 17,793,997.97 | 28,613,052.00 |
| CMS ENERGY CORP | EQUITY | 40,705.000 | 49.6500 | 1,650,624.27 | 2,021,003.25 |
| COMERICA INC | EQUITY | 138,000.000 | 68.6900 | 10,307,393.12 | 9,479,220.00 |
| CONAGRA BRANDS INC | EQUITY | 36,441.000 | 21.3600 | 1,243,260.46 | 778,379.76 |
| CONCHO RESOURCES INC | EQUITY | 12,878.000 | 102.7900 | 1,817,247.01 | 1,323,729.62 |
| CONOCOPHILLIPS | EQUITY | 216,704.000 | 62.3500 | 14,932,116.28 | 13,511,494.40 |
| CONSOLIDATED EDISON INC | EQUITY | 21,405.000 | 76.4600 | 1,687,827.86 | 1,636,626.30 |
| CONSTELLATION BRANDS INC | EQUITY | 98,000.000 | 160.8200 | 9,154,211.13 | 15,760,360.00 |
| COOPER COS INC/THE | EQUITY | 18,544.000 | 254.5000 | 4,857,164.29 | 4,719,448.00 |
| COPART INC | EQUITY | 144,532.000 | 47.7800 | 8,092,964.48 | 6,905,738.96 |
| COSTCO WHOLESALE CORP | EQUITY | 54,254.000 | 203.7100 | 12,265,855.70 | 11,052,082.34 |
| CROWN CASTLE INTERNATIONAL COR | EQUITY | 3,310.000 | 108.6300 | 356,356.61 | 359,565.30 |
| CSX CORP | EQUITY | 119,111.000 | 62.1300 | 5,888,167.84 | 7,400,366.43 |
| CUMMINS INC | EQUITY | 20,787.000 | 133.6400 | 2,980,397.64 | 2,777,974.68 |
| CVS HEALTH CORP | EQUITY | 34,069.400 | 65.5200 | 2,651,946.48 | 2,232,227.09 |
| DARDEN RESTAURANTS INC | EQUITY | 12,754.000 | 99.8600 | 1,107,123.59 | 1,273,614.44 |

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| (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) Asset type | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| DEERE & CO | EQUITY | 19,801.000 | 149.1700 | 2,522,320.90 | 2,953,715.17 |
| DIGITAL REALTY TRUST INC | EQUITY | 52,555.000 | 106.5500 | 5,670,674.39 | 5,599,735.25 |
| DISCOVER FINANCIAL SERVICES | EQUITY | 8,711.000 | 58.9800 | 648,132.12 | 513,774.78 |
| DISCOVERY INC | EQUITY | 114,450.000 | 24.7400 | 3,134,910.21 | 2,831,493.00 |
| DISCOVERY INC | EQUITY | 60,900.000 | 23.0800 | 1,511,915.47 | 1,405,572.00 |
| DOLLAR GENERAL CORP | EQUITY | 134,441.000 | 108.0800 | 13,628,200.69 | 14,530,383.28 |
| DOLLAR TREE INC | EQUITY | 153,800.000 | 90.3200 | 14,135,412.92 | 13,891,216.00 |
| DOMINION ENERGY INC | EQUITY | 18,100.000 | 71.4600 | 1,330,089.26 | 1,293,426.00 |
| DR HORTON INC | EQUITY | 9,112.000 | 34.6600 | 403,065.43 | 315,821.92 |
| DTE ENERGY CO | EQUITY | 69,700.000 | 110.3000 | 6,502,415.40 | 7,687,910.00 |
| DXC TECHNOLOGY CO | EQUITY | 15,825.000 | 53.1700 | 1,086,191.48 | 841,415.25 |
| E*TRADE FINANCIAL CORP | EQUITY | 227,100.000 | 43.8800 | 11,143,975.56 | 9,965,148.00 |
| EASTMAN CHEMICAL CO | EQUITY | 4,401.000 | 73.1100 | 437,156.13 | 321,757.11 |
| EDISON INTERNATIONAL | EQUITY | 16,919.000 | 56.7700 | 948,214.47 | 960,491.63 |
| EDWARDS LIFESCIENCES CORP | EQUITY | 19,480.000 | 153.1700 | 2,822,348.61 | 2,983,751.60 |
| ELECTRONIC ARTS INC | EQUITY | 4,243.000 | 78.9100 | 376,408.57 | 334,815.13 |
| ELI LILLY & CO | EQUITY | 45,400.000 | 115.7200 | 5,173,073.34 | 5,253,688.00 |
| ENTERGY CORP | EQUITY | 43,640.000 | 86.0700 | 3,711,319.16 | 3,756,094.80 |
| EOG RESOURCES INC | EQUITY | 64,683.000 | 87.2100 | 7,216,360.57 | 5,641,004.43 |
| EQUIFAX INC | EQUITY | 33,105.000 | 93.1300 | 3,229,895.95 | 3,083,068.65 |
| ESTEE LAUDER COS INC/THE | EQUITY | 82,660.000 | 130.1000 | 11,048,849.36 | 10,754,066.00 |
| EVERGY INC | EQUITY | 62,900.000 | 56.7700 | 3,525,942.70 | 3,570,833.00 |
| EVERSOURCE ENERGY | EQUITY | 27,646.000 | 65.0400 | 1,749,428.38 | 1,798,095.84 |
| EXELON CORP | EQUITY | 120,070.000 | 45.1000 | 5,208,811.20 | 5,415,157.00 |
| EXTRA SPACE STORAGE INC | EQUITY | 44,071.000 | 90.4800 | 4,091,296.44 | 3,987,544.08 |
| EXXON MOBIL CORP | EQUITY | 147,556.000 | 68.1900 | 10,752,781.38 | 10,061,843.64 |
| F5 NETWORKS INC | EQUITY | 39,463.000 | 162.0300 | 7,091,682.70 | 6,394,189.89 |
| FACEBOOK INC | EQUITY | 124,415.000 | 131.0900 | 12,031,306.18 | 16,309,562.35 |
| FASTENAL CO | EQUITY | 648.000 | 52.2900 | 34,094.61 | 33,883.92 |
| FIDELITY NATIONAL INFORMATION | EQUITY | 64,971.000 | 102.5500 | 6,211,783.23 | 6,662,776.05 |
| FIFTH THIRD BANCORP | EQUITY | 307,315.000 | 23.5300 | 8,628,919.44 | 7,231,121.95 |
| FIRSTENERGY CORP | EQUITY | 74,781.000 | 37.5500 | 2,903,885.68 | 2,808,026.55 |
| FISERV INC | EQUITY | 135,469.000 | 73.4900 | 4,726,865.55 | 9,955,616.81 |
| FLEETCOR TECHNOLOGIES INC | EQUITY | 11,296.000 | 185.7200 | 2,462,582.55 | 2,097,893.12 |
| FLIR SYSTEMS INC | EQUITY | 53,400.000 | 43.5400 | 3,055,213.37 | 2,325,036.00 |
| FLOWSERVE CORP | EQUITY | 55,204.000 | 38.0200 | 2,515,855.03 | 2,098,856.08 |
| FLUOR CORP | EQUITY | 132,235.000 | 32.2000 | 6,441,891.02 | 4,257,967.00 |
| FOOT LOCKER INC | EQUITY | 9,098.000 | 53.2000 | 474,105.88 | 484,013.60 |
| FORTINET INC | EQUITY | 102,222.000 | 70.4300 | 7,469,805.22 | 7,199,495.46 |
| GARMIN LTD | EQUITY | 16,600.000 | 63.3200 | 983,686.02 | 1,051,112.50 |
| GARTNER INC | EQUITY | 20,787.000 | 127.8400 | 2,943,323.07 | 2,657,410.08 |
| GENERAL DYNAMICS CORP | EQUITY | 17,437.000 | 157.2100 | 3,057,624.20 | 2,741,270.77 |
| GENUINE PARTS CO | EQUITY | 26,969.000 | 96.0200 | 2,749,357.26 | 2,589,563.38 |
| HARRIS CORP | EQUITY | 42,930.000 | 134.6500 | 4,737,745.27 | 5,780,524.50 |
| HCA HEALTHCARE INC | EQUITY | 59,309.000 | 124.4500 | 7,899,551.07 | 7,381,005.05 |
| HELMERICH & PAYNE INC | EQUITY | 28,873.000 | 47.9400 | 1,914,607.68 | 1,384,171.62 |
| HENRY SCHEIN INC | EQUITY | 61,722.000 | 78.5200 | 5,100,923.08 | 4,846,411.44 |
| HESS CORP | EQUITY | 97,205.000 | 40.5000 | 5,838,143.98 | 3,936,802.50 |
| HEWLETT PACKARD ENTERPRISE CO | EQUITY | 56,700.000 | 13.2100 | 888,122.47 | 749,007.00 |
| HOLLYFRONTIER CORP | EQUITY | 134,088.000 | 51.1200 | 9,211,037.57 | 6,854,578.56 |
| HOME DEPOT INC/THE | EQUITY | 22,011.000 | 171.8200 | 2,430,229.07 | 3,781,930.02 |
| HORMEL FOODS CORP | EQUITY | 133,732.000 | 42.6800 | 5,661,684.41 | 5,707,681.76 |
| HP INC | EQUITY | 136,903.000 | 20.4600 | 3,146,182.67 | 2,801,035.38 |
| HUMANA INC | EQUITY | 30,072.000 | 286.4800 | 7,595,445.32 | 8,615,026.56 |
| HUNTINGTON BANCSHARES INC/OH | EQUITY | 58,083.000 | 11.9200 | 901,382.59 | 692,349.36 |
| IDEXX LABORATORIES INC | EQUITY | 57,635.000 | 186.0200 | 11,113,501.26 | 10,721,262.70 |
| IHS MARKIT LTD | EQUITY | 106,910.000 | 47.9700 | 5,164,664.29 | 5,128,472.70 |
| ILLUMINA INC | EQUITY | 15,200.000 | 299.9300 | 2,372,926.83 | 4,558,936.00 |
| INTEL CORP | EQUITY | 68,830.000 | 46.9300 | 3,209,485.86 | 3,230,191.90 |
| INTERCONTINENTAL EXCHANGE INC | EQUITY | 71,646.000 | 75.3300 | 3,898,716.14 | 5,397,093.18 |
| INTERPUBLIC GROUP OF COS INC/T | EQUITY | 17,577.000 | 20.6300 | 387,887.48 | 362,613.51 |
| INTUIT INC | EQUITY | 56,046.000 | 196.8500 | 11,565,899.88 | 11,032,655.10 |
| INTUITIVE SURGICAL INC | EQUITY | 47,055.000 | 478.9200 | 14,648,981.30 | 22,535,580.60 |
| IPG PHOTONICS CORP | EQUITY | 15,249.000 | 113.2900 | 3,694,638.72 | 1,727,559.21 |
| IQVIA HOLDINGS INC | EQUITY | 59,883.000 | 116.1700 | 7,317,759.11 | 6,956,608.11 |
| JACK HENRY & ASSOCIATES INC | EQUITY | 3,122.000 | 126.5200 | 439,383.41 | 394,995.44 |
| JOHNSON & JOHNSON | EQUITY | 111,843.000 | 129.0500 | 10,505,933.21 | 14,433,339.15 |
| JPMORGAN CHASE & CO | EQUITY | 184,883.000 | 97.6200 | 13,931,267.54 | 18,048,278.46 |
| JUNIPER NETWORKS INC | EQUITY | 148,345.000 | 26.9100 | 4,184,858.65 | 3,991,963.95 |
| KANSAS CITY SOUTHERN | EQUITY | 2,229.000 | 95.4500 | 238,654.13 | 212,758.05 |
| KEYCORP | EQUITY | 215,497.000 | 14.7800 | 3,859,694.73 | 3,185,045.66 |
| KEYSIGHT TECHNOLOGIES INC | EQUITY | 7,744.000 | 62.0800 | 435,443.57 | 480,747.52 |
| KOHL'S CORP | EQUITY | 150,008.000 | 66.3400 | 10,064,172.71 | 9,951,530.72 |
| KROGER CO/THE | EQUITY | 428,084.000 | 27.5000 | 12,798,672.77 | 11,772,310.00 |
| L3 TECHNOLOGIES INC | EQUITY | 48,420.000 | 173.6600 | 8,572,615.58 | 8,408,617.20 |
| LABORATORY CORP OF AMERICA HOL | EQUITY | 32,881.000 | 126.3600 | 4,965,804.42 | 4,154,843.16 |
| LINDE PLC | EQUITY | 1,389.000 | 156.0400 | 213,327.10 | 216,739.56 |
| LOCKHEED MARTIN CORP | EQUITY | 38,406.000 | 261.8400 | 6,942,073.36 | 10,056,227.04 |
| M&T BANK CORP | EQUITY | 37,284.000 | 143.1300 | 5,976,883.56 | 5,336,458.92 |
| MACY'S INC | EQUITY | 105,000.000 | 29.7800 | 3,984,795.92 | 3,126,900.00 |

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| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| MARATHON OIL CORP | EQUITY | 381,708.000 | 14.3400 | 7,514,825.69 | 5,473,692.72 |
| MARATHON PETROLEUM CORP | EQUITY | 183,407.000 | 59.0100 | 12,031,617.81 | 10,822,847.07 |
| MARRIOTT INTERNATIONAL INC/MD | EQUITY | 119,900.000 | 108.5600 | 14,374,256.57 | 13,016,344.00 |
| MARSH & MCLENNAN COS INC | EQUITY | 27,571.000 | 79.7500 | 1,397,725.03 | 2,198,787.25 |
| MASTERCARD INC | EQUITY | 179,589.000 | 188.6500 | 26,330,026.97 | 33,879,464.85 |
| MCCORMICK & CO INC/MD | EQUITY | 26,968.000 | 139.2400 | 3,862,855.73 | 3,755,024.32 |
| MCDONALD'S CORP | EQUITY | 21,377.000 | 177.5700 | 3,114,894.11 | 3,795,913.89 |
| MERCK & CO INC | EQUITY | 34,949.000 | 76.4100 | 2,697,586.20 | 2,670,453.09 |
| MICHAEL KORS HOLDINGS LTD | EQUITY | 135,570.000 | 37.9200 | 8,237,860.16 | 5,140,814.40 |
| MICROCHIP TECHNOLOGY INC | EQUITY | 5,015.000 | 71.9200 | 316,893.98 | 360,678.80 |
| MICRON TECHNOLOGY INC | EQUITY | 108,126.000 | 31.7300 | 3,088,385.80 | 3,430,837.98 |
| MICROSOFT CORP | EQUITY | 514,700.000 | 101.5700 | 23,299,769.52 | 52,278,079.00 |
| MID-AMERICA APARTMENT COMMUNIT | EQUITY | 5,364.000 | 95.7000 | 550,247.70 | 513,334.80 |
| MOODY'S CORP | EQUITY | 75,720.000 | 140.0400 | 11,888,679.82 | 10,603,828.80 |
| MORGAN STANLEY | EQUITY | 30,209.000 | 39.6500 | 1,353,200.00 | 1,197,786.85 |
| MOSAIC CO/THE | EQUITY | 116,056.000 | 29.2100 | 3,647,888.08 | 3,389,995.76 |
| MOTOROLA SOLUTIONS INC | EQUITY | 61,373.000 | 115.0400 | 7,573,718.63 | 7,060,349.92 |
| MSCI INC | EQUITY | 31,369.000 | 147.4300 | 4,979,707.41 | 4,624,731.67 |
| NASDAQ INC | EQUITY | 82,927.000 | 81.5700 | 7,478,062.53 | 6,764,355.39 |
| NATIONAL OILWELL VARCO INC | EQUITY | 47,800.000 | 25.7000 | 2,184,979.78 | 1,228,460.00 |
| NEKTAR THERAPEUTICS | EQUITY | 87,393.000 | 32.8700 | 6,082,324.85 | 2,872,607.91 |
| NETAPP INC | EQUITY | 217,461.000 | 59.6700 | 15,178,961.59 | 12,975,897.87 |
| NETFLIX INC | EQUITY | 67,661.000 | 267.6600 | 16,201,907.09 | 18,110,143.26 |
| NEXTERA ENERGY INC | EQUITY | 131,800.000 | 173.8200 | 15,480,164.72 | 22,909,476.00 |
| NIKE INC | EQUITY | 7,209.000 | 74.1400 | 568,546.02 | 534,475.26 |
| NISOURCE INC | EQUITY | 67,100.000 | 25.3500 | 1,715,886.47 | 1,700,985.00 |
| NORDSTROM INC | EQUITY | 58,649.000 | 46.6100 | 2,900,149.81 | 2,733,629.89 |
| NORFOLK SOUTHERN CORP | EQUITY | 22,897.000 | 149.5400 | 3,004,227.41 | 3,424,017.38 |
| NORTHERN TRUST CORP | EQUITY | 13,032.000 | 83.5900 | 1,149,585.34 | 1,089,344.88 |
| NORTHROP GRUMMAN CORP | EQUITY | 46,226.000 | 244.9000 | 8,016,032.03 | 11,320,747.40 |
| NRG ENERGY INC | EQUITY | 205,500.000 | 39.6000 | 5,624,998.15 | 8,137,800.00 |
| NVIDIA CORP | EQUITY | 81,692.000 | 133.5000 | 7,012,451.19 | 10,905,882.00 |
| OCCIDENTAL PETROLEUM CORP | EQUITY | 154,654.000 | 61.3800 | 11,353,810.91 | 9,492,662.52 |
| OMNICOM GROUP INC | EQUITY | 6,496.000 | 73.2400 | 501,823.15 | 475,767.04 |
| ONEOK INC | EQUITY | 122,213.000 | 53.9500 | 7,659,112.95 | 6,593,391.35 |
| ORACLE CORP | EQUITY | 175,272.000 | 45.1500 | 8,671,013.92 | 7,913,530.80 |
| O'REILLY AUTOMOTIVE INC | EQUITY | 7,918.000 | 344.3300 | 2,330,484.12 | 2,726,404.94 |
| PAYPAL HOLDINGS INC | EQUITY | 172,406.000 | 84.0900 | 12,886,237.08 | 14,497,620.54 |
| PERKINELMER INC | EQUITY | 75,730.000 | 78.5500 | 6,184,337.51 | 5,948,591.50 |
| PFIZER INC | EQUITY | 176,082.000 | 43.6500 | 7,817,862.33 | 7,685,979.30 |
| PHILLIPS 66 | EQUITY | 96,890.000 | 86.1500 | 10,200,633.00 | 8,347,073.50 |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 158,267.000 | 116.9100 | 20,246,594.51 | 18,502,994.97 |
| PROCTER & GAMBLE CO/THE | EQUITY | 3,075.000 | 91.9200 | 248,050.38 | 282,654.00 |
| PROGRESSIVE CORP/THE | EQUITY | 259,300.000 | 60.3300 | 11,706,596.83 | 15,643,569.00 |
| PROLOGIS INC | EQUITY | 50,833.000 | 58.7200 | 2,868,703.64 | 2,984,913.76 |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 152,100.000 | 52.0500 | 7,931,539.06 | 7,916,805.00 |
| PVH CORP | EQUITY | 61,100.000 | 92.9500 | 9,008,267.09 | 5,679,245.00 |
| QUEST DIAGNOSTICS INC | EQUITY | 951.000 | 83.2700 | 89,912.30 | 79,189.77 |
| RALPH LAUREN CORP | EQUITY | 44,200.000 | 103.4600 | 5,519,406.30 | 4,572,932.00 |
| RAYTHEON CO | EQUITY | 120,700.000 | 153.3500 | 15,026,394.28 | 18,509,345.00 |
| REALTY INCOME CORP | EQUITY | 12,723.000 | 63.0400 | 811,215.94 | 802,057.92 |
| RED HAT INC | EQUITY | 110,938.000 | 175.6400 | 16,542,571.66 | 19,485,150.32 |
| REGIONS FINANCIAL CORP | EQUITY | 816,163.000 | 13.3800 | 13,099,392.20 | 10,920,260.94 |
| REPUBLIC SERVICES INC | EQUITY | 141,400.000 | 72.0900 | 6,768,248.68 | 10,193,526.00 |
| RESIDEO TECHNOLOGIES INC | EQUITY | 0.333 | 20.5500 | 7.23 | 6.84 |
| RESMED INC | EQUITY | 54,334.000 | 113.8700 | 5,704,665.13 | 6,187,012.58 |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 90,374.000 | 57.2000 | 6,192,764.55 | 5,169,392.80 |
| ROLLINS INC | EQUITY | 73,196.500 | 36.1000 | 2,812,429.62 | 2,642,393.65 |
| ROSS STORES INC | EQUITY | 81,772.000 | 83.2000 | 6,955,057.40 | 6,803,430.40 |
| S&P GLOBAL INC | EQUITY | 67,023.000 | 169.9400 | 8,590,562.58 | 11,389,888.62 |
| SALESFORCE.COM INC | EQUITY | 105,105.000 | 136.9700 | 13,507,770.97 | 14,396,231.85 |
| SBA COMMUNICATIONS CORP | EQUITY | 3,033.000 | 161.8900 | 481,442.12 | 491,012.37 |
| SEAGATE TECHNOLOGY PLC | EQUITY | 121,985.000 | 38.5900 | 6,418,033.98 | 4,707,401.15 |
| SEMPRA ENERGY | EQUITY | 67,947.000 | 108.1900 | 7,720,248.18 | 7,351,185.93 |
| SHERWIN-WILLIAMS CO/THE | EQUITY | 20,755.000 | 393.4600 | 8,312,210.81 | 8,166,262.30 |
| SIMON PROPERTY GROUP INC | EQUITY | 2,954.000 | 167.9900 | 548,015.45 | 496,242.46 |
| STARBUCKS CORP | EQUITY | 29,493.000 | 64.4000 | 1,983,059.00 | 1,899,349.20 |
| STRYKER CORP | EQUITY | 85,209.000 | 156.7500 | 13,001,356.35 | 13,356,510.75 |
| SUNTRUST BANKS INC | EQUITY | 162,513.000 | 50.4400 | 9,453,474.45 | 8,197,155.72 |
| SYNOPSYS INC | EQUITY | 71,828.000 | 84.2400 | 6,035,857.19 | 6,050,790.72 |
| SYSCO CORP | EQUITY | 87,766.000 | 62.6600 | 5,936,247.72 | 5,499,417.56 |
| T ROWE PRICE GROUP INC | EQUITY | 159,739.000 | 92.3200 | 17,777,687.54 | 14,747,104.48 |
| TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 14,645.000 | 102.9400 | 1,676,461.50 | 1,507,556.30 |
| TAPESTRY INC | EQUITY | 184,381.000 | 33.7500 | 7,738,456.61 | 6,222,858.75 |
| TARGET CORP | EQUITY | 138,153.000 | 66.0900 | 10,202,612.35 | 9,130,531.77 |
| TEXAS INSTRUMENTS INC | EQUITY | 177,544.000 | 94.5000 | 15,921,358.76 | 16,777,908.00 |
| TEXTRON INC | EQUITY | 54,473.000 | 45.9900 | 3,365,051.94 | 2,505,213.27 |
| THERMO FISHER SCIENTIFIC INC | EQUITY | 73,451.000 | 223.7900 | 16,882,360.63 | 16,437,599.29 |
| TIFFANY & CO | EQUITY | 84,235.000 | 80.5100 | 8,037,174.66 | 6,781,759.85 |
| TJX COS INC/THE | EQUITY | 117,387.000 | 44.7400 | 5,645,458.67 | 5,251,894.38 |

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|---|---|---|---|---|---|
| TORCHMARK CORP | EQUITY | 10,426.000 | 74.5300 | 747,026.26 | 777,049.78 |
| TOTAL SYSTEM SERVICES INC | EQUITY | 116,670.000 | 81.2900 | 9,981,776.26 | 9,484,104.30 |
| TRACTOR SUPPLY CO | EQUITY | 34,400.000 | 83.4400 | 2,485,306.60 | 2,870,336.00 |
| TRANSDIGM GROUP INC | EQUITY | 27,230.000 | 340.0600 | 9,163,499.97 | 9,259,833.80 |
| TRAVELERS COS INC/THE | EQUITY | 31,291.000 | 119.7500 | 3,527,301.95 | 3,747,097.25 |
| TWENTY-FIRST CENTURY FOX INC | EQUITY | 65,400.000 | 48.1200 | 2,870,644.52 | 3,147,048.00 |
| TWENTY-FIRST CENTURY FOX INC | EQUITY | 101,700.000 | 47.7800 | 4,413,804.25 | 4,859,226.00 |
| TWITTER INC | EQUITY | 173,749.000 | 28.7400 | 6,267,467.72 | 4,993,546.26 |
| TYSON FOODS INC | EQUITY | 76,177.000 | 53.4000 | 4,673,090.13 | 4,067,851.80 |
| ULTA BEAUTY INC | EQUITY | 1,582.000 | 244.8400 | 472,737.04 | 387,336.88 |
| UNDER ARMOUR INC | EQUITY | 32,300.000 | 17.6700 | 693,875.06 | 570,741.00 |
| UNDER ARMOUR INC | EQUITY | 88,904.000 | 16.1700 | 1,699,996.37 | 1,437,577.68 |
| UNION PACIFIC CORP | EQUITY | 22,864.000 | 138.2300 | 2,981,281.81 | 3,160,490.72 |
| UNITED CONTINENTAL HOLDINGS IN | EQUITY | 41,995.000 | 83.7300 | 3,857,028.95 | 3,516,241.35 |
| UNITED RENTALS INC | EQUITY | 54,907.000 | 102.5300 | 8,111,867.15 | 5,629,614.71 |
| UNITED TECHNOLOGIES CORP | EQUITY | 0.616 | 106.4800 | 76.18 | 65.59 |
| UNITEDHEALTH GROUP INC | EQUITY | 61,514.000 | 249.1200 | 5,922,969.88 | 15,324,367.68 |
| VALERO ENERGY CORP | EQUITY | 306,509.000 | 74.9700 | 27,506,464.04 | 22,978,979.73 |
| VERISIGN INC | EQUITY | 65,881.000 | 148.2900 | 7,976,248.80 | 9,769,493.49 |
| VERISK ANALYTICS INC | EQUITY | 59,181.000 | 109.0400 | 6,869,166.66 | 6,453,096.24 |
| VERIZON COMMUNICATIONS INC | EQUITY | 40,943.000 | 56.2200 | 2,271,138.17 | 2,301,815.46 |
| VF CORP | EQUITY | 239,585.000 | 71.3400 | 18,976,374.23 | 17,091,993.90 |
| VISA INC | EQUITY | 180,632.000 | 131.9400 | 13,727,699.93 | 23,832,586.08 |
| WALMART INC | EQUITY | 140,803.000 | 93.1500 | 13,400,330.51 | 13,115,799.45 |
| WASTE MANAGEMENT INC | EQUITY | 71,200.000 | 88.9900 | 4,813,591.13 | 6,336,088.00 |
| WATERS CORP | EQUITY | 2,218.000 | 188.6500 | 388,554.25 | 418,425.70 |
| WEC ENERGY GROUP INC | EQUITY | 86,212.000 | 69.2600 | 4,926,576.29 | 5,971,043.12 |
| WELLCARE HEALTH PLANS INC | EQUITY | 11,266.000 | 236.0900 | 3,086,390.09 | 2,659,789.94 |
| WELLS FARGO & CO | EQUITY | 13,460.000 | 46.0800 | 572,565.39 | 620,236.80 |
| WW GRAINGER INC | EQUITY | 2,420.000 | 282.3600 | 761,025.67 | 683,311.20 |
| XCEL ENERGY INC | EQUITY | 143,100.000 | 49.2700 | 6,512,443.03 | 7,050,537.00 |
| XYLEM INC/NY | EQUITY | 118,800.000 | 66.7200 | 8,544,113.87 | 7,926,336.00 |
| YUM! BRANDS INC | EQUITY | 13,400.000 | 91.9200 | 1,010,086.05 | 1,231,728.00 |
| ZIONS BANCORP NA | EQUITY | 20,881.000 | 40.7400 | 996,482.20 | 850,691.94 |
| ZOETIS INC | EQUITY | 110,486.000 | 85.5400 | 7,485,953.23 | 9,450,972.44 |
| | | | Total Intech | 1,812,774,297.71 | 1,961,958,240.54 |

# Appendix XII

MacKay 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: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| CASH & CASH EQUIVALENTS | CASH | | | 1.0000 | 74,878.36 | 74,878.36 |
| CASH & CASH EQUIVALENTS | CASH - BROKER | | | 1.0000 | (273,297.68) | (273,297.68) |
| EB TEMP INV FD | CCT | 1.147% 12/31/2049 DD 11/01/01 | 9,262,178.01 | 1.0000 | 9,262,178.01 | 9,262,178.01 |
| 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 6.650% 11/15/2037 DD 11/14/07 | 720,000.000 | 131.6720 | 894,211.20 | 948,038.40 |
| ADVANCED DISPOSAL 10/16 | FIXED INCOME SECURITIES | COV-LITE TLB | 1,248,750.000 | 95.9060 | 1,245,628.13 | 1,197,626.18 |
| AERCAP IRELAND CAPITAL DAC / A | FIXED INCOME SECURITIES | 4.500% 05/15/2021 DD 05/15/15 | 325,000.000 | 100.2890 | 338,812.50 | 325,939.25 |
| AERCAP IRELAND CAPITAL DAC / A | FIXED INCOME SECURITIES | 3.500% 05/26/2022 DD 01/26/17 | 980,000.000 | 96.9560 | 977,246.00 | 950,168.80 |
| ALLY FINANCIAL INC | FIXED INCOME SECURITIES | 3.750% 11/18/2019 DD 11/17/14 | 410,000.000 | 99.6250 | 409,057.00 | 408,462.50 |
| ALLY FINANCIAL INC | FIXED INCOME SECURITIES | 8.000% 11/01/2031 DD 12/31/08 | 420,000.000 | 111.0000 | 527,834.68 | 466,200.00 |
| AMAZON.COM INC | FIXED INCOME SECURITIES | 2.500% 11/29/2022 DD 11/29/12 | 1,495,000.000 | 97.8060 | 1,448,640.05 | 1,462,199.70 |
| AMERICAN AIRLINES 2015-2 CLASS | FIXED INCOME SECURITIES | 4.000% 03/22/2029 DD 09/24/15 | 1,300,378.520 | 97.2900 | 1,306,880.41 | 1,265,138.26 |
| AMERICAN EXPRESS CREDIT AC 9 A | FIXED INCOME SECURITIES | VAR RT 04/15/2026 DD 09/24/18 | 880,000.000 | 99.3320 | 880,000.00 | 874,121.60 |
| AMERICAN INTERNATIONAL GROUP I | FIXED INCOME SECURITIES | 4.200% 04/01/2028 DD 03/26/18 | 320,000.000 | 96.3360 | 318,806.40 | 308,275.20 |
| AMERICAN TOWER TRUST #1 144A | FIXED INCOME SECURITIES | 3.070% 03/15/2048 DD 03/15/13 | 825,000.000 | 98.4840 | 805,818.75 | 812,493.00 |
| ANTHEM INC | FIXED INCOME SECURITIES | 5.100% 01/15/2044 DD 08/06/13 | 1,500,000.000 | 101.4730 | 1,623,720.00 | 1,522,095.00 |
| APPLE INC | FIXED INCOME SECURITIES | 1.550% 08/04/2021 DD 08/04/16 | 545,000.000 | 96.9590 | 544,242.45 | 528,426.55 |
| ARCELORMITTAL | FIXED INCOME SECURITIES | VAR RT 10/15/2039 DD 10/08/09 | 850,000.000 | 105.3600 | 909,500.00 | 895,560.00 |
| AT&T INC | FIXED INCOME SECURITIES | 4.500% 05/15/2035 DD 05/04/15 | 700,000.000 | 89.7800 | 690,669.00 | 628,460.00 |
| AUTOZONE INC | FIXED INCOME SECURITIES | 3.750% 06/01/2027 DD 04/18/17 | 520,000.000 | 95.9300 | 519,974.00 | 498,836.00 |
| BAIDU INC | FIXED INCOME SECURITIES | 4.375% 05/14/2024 DD 11/14/18 | 600,000.000 | 100.8230 | 598,812.00 | 604,938.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 5.875% 02/07/2042 DD 02/07/12 | 195,000.000 | 116.0690 | 220,403.85 | 226,334.55 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 3.300% 01/11/2023 DD 01/11/13 | 2,300,000.000 | 98.4860 | 2,265,937.00 | 2,265,178.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 3.500% 04/19/2026 DD 04/19/16 | 165,000.000 | 96.2340 | 167,587.20 | 158,786.10 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 04/24/2028 DD 04/24/17 | 595,000.000 | 95.9270 | 603,248.15 | 570,765.65 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 6.110% 01/29/2037 DD 01/29/07 | 1,405,000.000 | 109.9040 | 1,625,911.90 | 1,544,151.20 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | VAR RT 02/15/2023 DD 11/15/18 | 940,000.000 | 99.1560 | 939,821.40 | 932,066.40 |
| BAUSCH HEALTH COS INC 144A | FIXED INCOME SECURITIES | 5.625% 12/01/2021 DD 12/02/13 | 245,000.000 | 98.5000 | 245,000.00 | 241,325.00 |
| BB&T CORP | FIXED INCOME SECURITIES | 3.750% 12/06/2023 DD 12/06/18 | 1,100,000.000 | 100.8410 | 1,098,306.00 | 1,109,251.00 |
| BECTON DICKINSON AND CO | FIXED INCOME SECURITIES | 2.133% 06/06/2019 DD 06/06/17 | 970,000.000 | 99.4180 | 962,065.40 | 964,354.60 |
| BERRY PLASTICS 5/18 COV-LITE | FIXED INCOME SECURITIES | TLT | 1,050,000.000 | 97.4720 | 1,050,000.00 | 1,023,456.00 |
| BMW FLOORPLAN MASTER 1 A1 144A | FIXED INCOME SECURITIES | 3.150% 05/15/2023 DD 06/12/18 | 415,000.000 | 100.1970 | 414,905.50 | 415,817.55 |
| BRASKEM NETHERLANDS FINAN 144A | FIXED INCOME SECURITIES | 4.500% 01/10/2028 DD 10/10/17 | 1,500,000.000 | 92.4260 | 1,484,925.00 | 1,386,390.00 |
| BWAY 3/17 TLB | FIXED INCOME SECURITIES | | 985,000.000 | 93.8330 | 980,075.00 | 924,255.05 |
| BX COMMERCIAL MORTG IND A 144A | FIXED INCOME SECURITIES | VAR RT 11/15/2035 DD 10/31/18 | 978,539.850 | 99.3750 | 978,539.85 | 972,423.98 |
| CATERPILLAR FINANCIAL SERVICES | FIXED INCOME SECURITIES | VAR RT 05/15/2020 DD 05/16/18 | 805,000.000 | 99.6400 | 805,000.00 | 802,102.00 |
| CINTAS CORP NO 2 | FIXED INCOME SECURITIES | 3.700% 04/01/2027 DD 03/14/17 | 800,000.000 | 97.6660 | 796,928.00 | 781,328.00 |
| CITIBANK CREDIT CARD ISS A6 A6 | FIXED INCOME SECURITIES | 3.210% 12/07/2024 DD 08/17/18 | 1,090,000.000 | 101.0230 | 1,089,815.35 | 1,101,150.70 |
| CITIBANK NA | FIXED INCOME SECURITIES | 3.400% 07/23/2021 DD 07/23/18 | 750,000.000 | 100.1270 | 749,175.00 | 750,952.50 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 6.625% 06/15/2032 DD 06/06/02 | 200,000.000 | 116.3880 | 230,310.00 | 232,776.00 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 4.050% 07/30/2022 DD 02/08/13 | 1,530,000.000 | 100.4550 | 1,569,015.00 | 1,536,961.50 |
| CITIGROUP INC | FIXED INCOME SECURITIES | VAR RT 07/24/2028 DD 07/24/17 | 465,000.000 | 94.4680 | 465,000.00 | 439,276.20 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 2.700% 10/27/2022 DD 10/27/17 | 1,420,000.000 | 96.3950 | 1,384,632.90 | 1,368,809.00 |
| CK HUTCHISON INTERNATIONA 144A | FIXED INCOME SECURITIES | 3.250% 09/29/2027 DD 09/29/17 | 925,000.000 | 94.6430 | 920,293.75 | 875,447.75 |
| CNH INDUSTRIAL CAPITAL LLC | FIXED INCOME SECURITIES | 4.200% 01/15/2024 DD 08/14/18 | 535,000.000 | 98.8260 | 533,400.35 | 528,719.10 |
| COMCAST CORP | FIXED INCOME SECURITIES | 3.700% 04/15/2024 DD 10/05/18 | 410,000.000 | 100.6110 | 409,975.40 | 412,505.10 |
| COMCAST CORP | FIXED INCOME SECURITIES | 3.950% 10/15/2025 DD 10/05/18 | 535,000.000 | 101.1840 | 534,341.95 | 541,334.40 |
| COMCAST CORP | FIXED INCOME SECURITIES | 4.250% 10/15/2030 DD 10/05/18 | 260,000.000 | 101.1310 | 259,851.80 | 262,940.60 |
| CONSTELLATION BRANDS INC | FIXED INCOME SECURITIES | 4.750% 11/15/2024 DD 11/03/14 | 1,115,000.000 | 103.6040 | 1,195,211.55 | 1,155,184.60 |
| CONSTELLATION BRANDS INC | FIXED INCOME SECURITIES | 3.700% 12/06/2026 DD 12/06/16 | 665,000.000 | 94.1450 | 664,394.85 | 626,064.25 |
| CONTINENTAL RESOURCES INC/OK | FIXED INCOME SECURITIES | 5.000% 09/15/2022 DD 03/08/12 | 936,000.000 | 99.2910 | 1,017,900.00 | 929,363.76 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 4.780% 03/25/2038 DD 03/09/18 | 410,000.000 | 95.8260 | 401,857.40 | 392,886.60 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 5.050% 03/25/2048 DD 03/09/18 | 410,000.000 | 97.2610 | 407,663.00 | 398,770.10 |
| CVS PASS-THROUGH TRUST 144A | FIXED INCOME SECURITIES | 5.926% 01/10/2034 DD 12/21/11 | 1,783,598.850 | 107.7010 | 1,967,095.48 | 1,920,953.80 |
| DELL 10/17 COV-LITE TLB | FIXED INCOME SECURITIES | | 1,369,219.330 | 95.9170 | 1,374,626.01 | 1,313,314.10 |
| DR HORTON INC | FIXED INCOME SECURITIES | 3.750% 03/01/2019 DD 02/24/14 | 1,050,000.000 | 99.9920 | 1,052,950.50 | 1,049,916.00 |
| EASTMAN CHEMICAL CO | FIXED INCOME SECURITIES | 4.650% 10/15/2044 DD 05/15/14 | 1,200,000.000 | 89.4120 | 1,242,660.00 | 1,072,944.00 |
| ELECTRO RENT 1/17 COV LITE TLB | FIXED INCOME SECURITIES | | 710,500.000 | 98.1250 | 699,842.52 | 697,178.13 |
| EMDEON 3/17 COV-LITE TLB | FIXED INCOME SECURITIES | | 1,203,125.000 | 94.6250 | 1,204,628.94 | 1,138,457.03 |
| ENLINK MIDSTREAM PARTNERS LP | FIXED INCOME SECURITIES | 2.700% 04/01/2019 DD 03/19/14 | 2,000,000.000 | 99.3750 | 2,018,720.00 | 1,987,500.00 |
| ESTEE LAUDER COS INC/THE | FIXED INCOME SECURITIES | 1.800% 02/07/2020 DD 02/09/17 | 635,000.000 | 98.9160 | 634,920.90 | 628,116.60 |
| FHLMC POOL #C9-2009 | FIXED INCOME SECURITIES | 3.500% 07/01/2038 DD 07/01/18 | 2,010,248.960 | 101.3300 | 1,996,742.60 | 2,036,985.27 |
| FHLMC POOL #G0-8578 | FIXED INCOME SECURITIES | 4.500% 03/01/2044 DD 03/01/14 | 778,940.072 | 103.6540 | 841,255.27 | 807,402.54 |
| FHLMC POOL #G6-1606 | FIXED INCOME SECURITIES | 4.500% 09/01/2048 DD 09/01/18 | 1,556,377.098 | 103.5550 | 1,602,703.64 | 1,611,706.30 |
| FHLMC POOL #G6-1679 | FIXED INCOME SECURITIES | 3.000% 02/01/2046 DD 10/01/18 | 1,270,784.310 | 97.8380 | 1,210,620.61 | 1,243,309.95 |
| FHLMC POOL #G6-1680 | FIXED INCOME SECURITIES | 3.000% 04/01/2047 DD 10/01/18 | 2,499,074.231 | 97.5530 | 2,374,511.00 | 2,437,921.88 |
| FHLMC POOL #G6-1681 | FIXED INCOME SECURITIES | 3.000% 12/01/2047 DD 10/01/18 | 851,349.300 | 97.5060 | 808,382.77 | 830,116.65 |
| FHLMC POOL #G6-1720 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 11/01/18 | 733,004.910 | 100.7420 | 717,314.03 | 738,443.81 |
| FHLMC POOL #G6-1721 | FIXED INCOME SECURITIES | 3.500% 11/01/2046 DD 11/01/18 | 2,318,013.060 | 100.3050 | 2,252,818.94 | 2,325,083.00 |
| FHLMC POOL #G6-1722 | FIXED INCOME SECURITIES | 3.500% 02/01/2048 DD 11/01/18 | 1,610,991.780 | 99.9960 | 1,562,158.59 | 1,610,927.34 |
| FHLMC POOL #G6-1723 | FIXED INCOME SECURITIES | 3.500% 01/01/2043 DD 11/01/18 | 416,996.640 | 100.8970 | 409,829.51 | 420,737.10 |
| FHLMC POOL #G6-1724 | FIXED INCOME SECURITIES | 3.500% 01/01/2045 DD 11/01/18 | 605,036.480 | 100.7320 | 593,408.43 | 609,465.35 |
| FHLMC POOL #G6-1725 | FIXED INCOME SECURITIES | 3.500% 03/01/2046 DD 11/01/18 | 604,533.630 | 100.7420 | 593,387.55 | 609,019.27 |
| FHLMC POOL #G6-1726 | FIXED INCOME SECURITIES | 3.500% 11/01/2045 DD 11/01/18 | 545,160.510 | 100.7370 | 534,427.67 | 549,178.34 |
| FHLMC POOL #G6-1759 | FIXED INCOME SECURITIES | 4.000% 12/01/2041 DD 11/01/18 | 373,980.370 | 102.8910 | 378,888.86 | 384,792.14 |
| FHLMC POOL #G6-1760 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 11/01/18 | 2,010,574.420 | 102.9450 | 2,035,078.30 | 2,069,785.84 |
| FHLMC POOL #G6-1761 | FIXED INCOME SECURITIES | 4.000% 01/01/2046 DD 11/01/18 | 297,297.100 | 102.7860 | 300,641.69 | 305,579.80 |
| FHLMC POOL #G6-1762 | FIXED INCOME SECURITIES | 4.000% 03/01/2045 DD 11/01/18 | 416,800.590 | 102.8480 | 421,294.23 | 428,671.07 |
| FHLMC POOL #G6-1763 | FIXED INCOME SECURITIES | 4.000% 07/01/2044 DD 11/01/18 | 444,576.010 | 102.8720 | 449,299.63 | 457,344.23 |
| FHLMC POOL #G6-1764 | FIXED INCOME SECURITIES | 4.000% 12/01/2046 DD 11/01/18 | 1,931,726.260 | 102.1590 | 1,940,781.23 | 1,973,432.23 |
| FHLMC POOL #G6-1765 | FIXED INCOME SECURITIES | 4.000% 02/01/2048 DD 11/01/18 | 911,892.250 | 102.0310 | 913,602.05 | 930,412.78 |
| FHLMC POOL #G6-1766 | FIXED INCOME SECURITIES | 4.000% 10/01/2048 DD 11/01/18 | 539,120.320 | 102.5070 | 541,310.50 | 552,636.07 |
| FHLMC POOL #G6-1767 | FIXED INCOME SECURITIES | 4.500% 08/01/2044 DD 11/01/18 | 432,676.350 | 104.7620 | 451,200.31 | 453,280.40 |
| FHLMC POOL #G6-1768 | FIXED INCOME SECURITIES | 4.500% 08/01/2047 DD 11/01/18 | 415,285.210 | 104.4280 | 432,480.62 | 433,674.04 |
| FHLMC POOL #G6-1769 | FIXED INCOME SECURITIES | 4.500% 12/01/2044 DD 11/01/18 | 1,899,215.100 | 104.6130 | 1,975,777.21 | 1,986,825.89 |
| FHLMC POOL #G6-1770 | FIXED INCOME SECURITIES | 4.500% 04/01/2046 DD 11/01/18 | 198,915.880 | 104.7930 | 206,810.35 | 208,449.92 |
| FHLMC POOL #G6-1771 | FIXED INCOME SECURITIES | 4.500% 07/01/2045 DD 11/01/18 | 1,227,399.420 | 104.5740 | 1,275,728.27 | 1,283,540.67 |
| FHLMC POOL #G6-1772 | FIXED INCOME SECURITIES | 5.000% 11/01/2041 DD 11/01/18 | 601,258.470 | 106.0790 | 639,212.91 | 637,808.97 |
| FHLMC MULTICLASS MTG 4759 MA | FIXED INCOME SECURITIES | 3.000% 09/15/2045 DD 01/01/18 | 957,948.910 | 99.1910 | 940,211.90 | 950,199.10 |
| FHLMC MULTICLASS MTG K085 A2 | FIXED INCOME SECURITIES | VAR RT 10/25/2028 DD 12/01/18 | 1,700,000.000 | 105.3130 | 1,742,154.90 | 1,790,321.00 |
| FIRSTENERGY TRANSMISSION 144A | FIXED INCOME SECURITIES | 5.450% 07/15/2044 DD 05/19/14 | 1,350,000.000 | 108.6350 | 1,359,598.50 | 1,466,572.50 |
| FNMA POOL #0AL9859 | FIXED INCOME SECURITIES | 3.000% 03/01/2047 DD 02/01/17 | 2,478,038.734 | 97.5270 | 2,362,267.86 | 2,416,756.84 |
| FNMA POOL #0BJ0104 | FIXED INCOME SECURITIES | 3.500% 10/01/2047 DD 10/01/17 | 1,488,697.360 | 100.0270 | 1,531,962.61 | 1,489,099.31 |
| FNMA POOL #0BK4740 | FIXED INCOME SECURITIES | 4.000% 08/01/2048 DD 08/01/18 | 4,187,377.905 | 101.9590 | 4,200,790.61 | 4,269,408.64 |
| FNMA POOL #0BK7660 | FIXED INCOME SECURITIES | 4.500% 10/01/2048 DD 10/01/18 | 2,181,840.866 | 103.6240 | 2,248,063.15 | 2,260,910.78 |
| FNMA POOL #0BM3322 | FIXED INCOME SECURITIES | 3.000% 12/01/2037 DD 12/01/17 | 731,864.870 | 98.9240 | 703,848.17 | 723,990.00 |
| FNMA POOL #0BM3818 | FIXED INCOME SECURITIES | 3.000% 05/01/2038 DD 04/01/18 | 1,317,010.130 | 98.9240 | 1,282,644.40 | 1,302,839.10 |
| FNMA POOL #0BM4329 | FIXED INCOME SECURITIES | 4.000% 04/01/2038 DD 07/01/18 | 1,309,655.550 | 103.1300 | 1,336,257.92 | 1,350,647.77 |
| FNMA POOL #0BM4331 | FIXED INCOME SECURITIES | 4.000% 07/01/2038 DD 07/01/18 | 731,488.740 | 103.1290 | 752,061.86 | 754,377.02 |
| FNMA POOL #0BM4480 | FIXED INCOME SECURITIES | 3.500% 10/01/2048 DD 09/01/18 | 1,120,838.060 | 100.7460 | 1,115,759.26 | 1,129,199.51 |

MacKay 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: Security description (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| FNMA POOL #0BM4481 | FIXED INCOME SECURITIES 3.500% 10/01/2048 DD 09/01/18 | 1,072,238.040 | 100.7920 | 1,070,060.05 | 1,080,730.17 |
| FNMA POOL #0BM4482 | FIXED INCOME SECURITIES 4.000% 10/01/2048 DD 09/01/18 | 752,652.490 | 102.5700 | 766,176.72 | 771,995.66 |
| FNMA POOL #0BM4492 | FIXED INCOME SECURITIES 4.000% 08/01/2038 DD 08/01/18 | 488,347.570 | 103.1700 | 497,961.91 | 503,828.19 |
| FNMA POOL #0BM4549 | FIXED INCOME SECURITIES 4.000% 10/01/2048 DD 09/01/18 | 681,848.270 | 103.7330 | 695,272.15 | 707,301.67 |
| FNMA POOL #0BM4551 | FIXED INCOME SECURITIES 4.500% 04/01/2041 DD 09/01/18 | 193,110.360 | 105.4160 | 201,543.86 | 203,569.22 |
| FNMA POOL #0BM4599 | FIXED INCOME SECURITIES 4.500% 11/01/2048 DD 10/01/18 | 642,387.760 | 105.1090 | 668,334.20 | 675,207.35 |
| FNMA POOL #0BM4600 | FIXED INCOME SECURITIES 4.500% 11/01/2048 DD 10/01/18 | 331,763.420 | 104.8160 | 344,541.49 | 347,741.15 |
| FNMA POOL #0BM4608 | FIXED INCOME SECURITIES 4.000% 10/01/2038 DD 10/01/18 | 614,911.450 | 103.6540 | 622,958.14 | 637,380.31 |
| FNMA POOL #0BM4620 | FIXED INCOME SECURITIES 3.000% 10/01/2044 DD 10/01/18 | 1,822,223.031 | 98.3470 | 1,737,945.22 | 1,792,101.68 |
| FNMA POOL #0BM4699 | FIXED INCOME SECURITIES 4.000% 01/01/2046 DD 10/01/18 | 382,726.320 | 102.7950 | 386,822.69 | 393,423.52 |
| FNMA POOL #0BM4703 | FIXED INCOME SECURITIES 3.500% 02/01/2048 DD 10/01/18 | 7,467,017.269 | 99.9970 | 7,320,885.41 | 7,466,793.26 |
| FNMA POOL #0BM4748 | FIXED INCOME SECURITIES 3.500% 03/01/2046 DD 10/01/18 | 2,205,116.980 | 100.8300 | 2,167,561.08 | 2,223,419.45 |
| FNMA POOL #0BM4798 | FIXED INCOME SECURITIES 5.500% 07/01/2041 DD 10/01/18 | 359,943.840 | 107.6610 | 387,389.56 | 387,519.14 |
| FNMA POOL #0BM4803 | FIXED INCOME SECURITIES 3.000% 11/01/2048 DD 10/01/18 | 982,998.990 | 98.2920 | 939,839.19 | 966,209.37 |
| FNMA POOL #0BM4806 | FIXED INCOME SECURITIES 3.000% 11/01/2048 DD 10/01/18 | 788,027.740 | 97.5460 | 748,010.71 | 768,689.54 |
| FNMA POOL #0BM4818 | FIXED INCOME SECURITIES 3.500% 11/01/2048 DD 10/01/18 | 420,020.280 | 100.9900 | 415,491.94 | 424,178.48 |
| FNMA POOL #0BM4819 | FIXED INCOME SECURITIES 3.500% 11/01/2048 DD 10/01/18 | 411,494.660 | 100.6920 | 406,029.50 | 414,342.20 |
| FNMA POOL #0BM4820 | FIXED INCOME SECURITIES 3.500% 11/01/2048 DD 10/01/18 | 594,203.570 | 100.7640 | 586,126.11 | 598,743.29 |
| FNMA POOL #0BM4848 | FIXED INCOME SECURITIES 4.000% 12/01/2043 DD 11/01/18 | 306,680.420 | 103.1220 | 309,268.04 | 316,254.98 |
| FNMA POOL #0BM4852 | FIXED INCOME SECURITIES 4.000% 07/01/2044 DD 11/01/18 | 1,569,978.620 | 102.8230 | 1,580,281.61 | 1,614,299.12 |
| FNMA POOL #0BM4853 | FIXED INCOME SECURITIES 4.000% 03/01/2046 DD 11/01/18 | 198,045.360 | 102.8230 | 199,097.48 | 203,636.18 |
| FNMA POOL #0BM4854 | FIXED INCOME SECURITIES 4.500% 08/01/2044 DD 11/01/18 | 583,406.660 | 104.7290 | 603,096.63 | 610,995.96 |
| FNMA POOL #0BM4910 | FIXED INCOME SECURITIES 4.500% 12/01/2043 DD 11/01/18 | 1,532,192.480 | 104.6180 | 1,581,031.12 | 1,602,949.13 |
| FNMA POOL #0BM4911 | FIXED INCOME SECURITIES 5.000% 09/01/2041 DD 11/01/18 | 168,454.430 | 105.9860 | 177,614.14 | 178,538.11 |
| FNMA POOL #0BM4912 | FIXED INCOME SECURITIES 6.000% 07/01/2039 DD 11/01/18 | 157,444.790 | 108.8000 | 170,876.80 | 171,299.93 |
| FNMA POOL #0CA2056 | FIXED INCOME SECURITIES 4.500% 07/01/2048 DD 06/01/18 | 1,631,755.167 | 103.6230 | 1,670,764.31 | 1,690,873.66 |
| FNMA POOL #0CA2375 | FIXED INCOME SECURITIES 4.000% 09/01/2048 DD 08/01/18 | 12,177,813.599 | 101.9230 | 12,237,435.68 | 12,411,992.95 |
| FORD CREDIT FLOORPLAN MAST 4 A | FIXED INCOME SECURITIES 4.060% 11/15/2030 DD 12/21/18 | 950,000.000 | 100.5026 | 949,430.48 | 954,774.70 |
| GAZPROM OAO VIA GAZ CAPIT 144A | FIXED INCOME SECURITIES 7.288% 08/16/2037 DD 08/16/07 | 650,000.000 | 111.3650 | 817,245.00 | 723,872.50 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES 3.200% 07/06/2021 DD 07/05/16 | 1,500,000.000 | 97.6810 | 1,514,626.50 | 1,465,215.00 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES 3.150% 06/30/2022 DD 06/30/17 | 645,000.000 | 95.5160 | 643,903.50 | 616,078.20 |
| GLAXOSMITHKLINE CAPITAL PLC | FIXED INCOME SECURITIES VAR RT 05/14/2021 DD 05/15/18 | 1,185,000.000 | 99.3150 | 1,185,000.00 | 1,176,882.75 |
| GNMA II POOL #0MA4510 | FIXED INCOME SECURITIES 3.500% 06/20/2047 DD 06/01/17 | 1,100,009.970 | 100.6640 | 1,139,584.53 | 1,107,314.04 |
| GNMA II POOL #0MA4586 | FIXED INCOME SECURITIES 3.500% 07/20/2047 DD 07/01/17 | 2,100,872.590 | 100.6640 | 2,179,327.05 | 2,114,822.38 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES 6.000% 06/15/2020 DD 06/03/10 | 3,268,000.000 | 103.5190 | 3,807,873.60 | 3,383,000.92 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES 6.750% 10/01/2037 DD 10/03/07 | 465,000.000 | 112.9280 | 570,179.55 | 525,115.20 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES 3.850% 01/26/2027 DD 01/26/17 | 5,000.000 | 94.0650 | 5,120.20 | 4,703.25 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES 3.500% 11/16/2026 DD 11/16/16 | 1,000,000.000 | 92.3650 | 995,663.60 | 923,650.00 |
| HARRIS CORP | FIXED INCOME SECURITIES 4.854% 04/27/2035 DD 04/27/15 | 225,000.000 | 99.2130 | 228,413.25 | 223,229.25 |
| HARRIS CORP | FIXED INCOME SECURITIES 5.054% 04/27/2045 DD 04/27/15 | 925,000.000 | 102.8670 | 1,001,479.00 | 951,519.75 |
| HARTFORD FINANCIAL SERVIC 144A | FIXED INCOME SECURITIES VAR RT 02/12/2067 DD 02/15/17 | 1,375,000.000 | 80.0000 | 1,368,125.00 | 1,100,000.00 |
| HASBRO INC | FIXED INCOME SECURITIES 6.350% 03/15/2040 DD 03/11/10 | 1,250,000.000 | 103.8690 | 1,496,512.50 | 1,298,362.50 |
| HONEYWELL INTERNATIONAL INC | FIXED INCOME SECURITIES 1.400% 10/30/2019 DD 10/31/16 | 1,570,000.000 | 98.7380 | 1,568,759.70 | 1,550,186.60 |
| HUNTINGTON NATIONAL BANK/THE | FIXED INCOME SECURITIES 3.550% 10/06/2023 DD 08/23/18 | 750,000.000 | 99.6550 | 748,350.00 | 747,412.50 |
| INTERNATIONAL LEASE FINANCE CO | FIXED INCOME SECURITIES 5.875% 08/15/2022 DD 08/21/12 | 990,000.000 | 104.7460 | 1,132,312.50 | 1,036,985.40 |
| JM SMUCKER CO/THE | FIXED INCOME SECURITIES 2.500% 03/15/2020 DD 09/15/15 | 350,000.000 | 99.0140 | 348,502.00 | 346,549.00 |
| JP MORGAN CHASE COM AON A 144A | FIXED INCOME SECURITIES 4.128% 07/05/2031 DD 06/01/18 | 900,000.000 | 103.6630 | 926,998.20 | 932,967.00 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES 6.400% 05/15/2038 DD 05/22/08 | 325,000.000 | 121.6060 | 408,495.75 | 395,219.50 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES 3.300% 04/01/2026 DD 03/23/16 | 375,000.000 | 95.2330 | 360,150.00 | 357,123.75 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES VAR RT 05/01/2028 DD 04/25/17 | 215,000.000 | 95.3390 | 217,567.10 | 204,978.85 |
| KIK CUSTOM PRODUCTS 8/15 | FIXED INCOME SECURITIES COV-LITE TL | 725,000.000 | 94.0630 | 723,187.50 | 681,956.75 |
| KINDER MORGAN INC/DE | FIXED INCOME SECURITIES 7.750% 01/15/2032 DD 01/11/02 | 1,500,000.000 | 119.7010 | 1,886,250.00 | 1,795,515.00 |
| KRAFT HEINZ FOODS CO | FIXED INCOME SECURITIES 5.375% 02/10/2020 DD 08/10/12 | 1,000,000.000 | 102.2850 | 1,136,840.00 | 1,022,850.00 |
| LEVEL 3 2/17 TLB | FIXED INCOME SECURITIES | 525,000.000 | 94.7500 | 523,687.50 | 497,437.50 |
| LIBERTY MUTUAL GROUP INC 144A | FIXED INCOME SECURITIES 4.950% 05/01/2022 DD 05/04/12 | 2,090,000.000 | 103.1030 | 2,292,321.90 | 2,154,852.70 |
| LINCOLN NATIONAL CORP | FIXED INCOME SECURITIES 3.625% 12/12/2026 DD 12/12/16 | 725,000.000 | 96.8240 | 697,377.50 | 701,974.00 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES 4.582% 12/10/2025 DD 06/10/16 | 2,221,000.000 | 94.6700 | 2,247,318.85 | 2,102,620.70 |
| MARATHON PETROLEUM CORP 144A | FIXED INCOME SECURITIES 3.800% 04/01/2028 DD 10/01/18 | 320,000.000 | 93.8440 | 319,529.60 | 300,300.80 |
| MARKEL CORP | FIXED INCOME SECURITIES 3.625% 03/30/2023 DD 03/08/13 | 1,960,000.000 | 99.3970 | 1,951,082.00 | 1,948,181.20 |
| MARRIOTT INTERNATIONAL INC/MD | FIXED INCOME SECURITIES 3.125% 06/15/2026 DD 06/10/16 | 1,520,000.000 | 90.8050 | 1,550,612.80 | 1,380,236.00 |
| MEXICHEM SAB DE CV 144A | FIXED INCOME SECURITIES 4.000% 10/04/2027 DD 10/04/17 | 625,000.000 | 90.8750 | 622,334.50 | 567,968.75 |
| MGM RESORTS INTERNATIONAL | FIXED INCOME SECURITIES 6.750% 10/01/2020 DD 04/01/13 | 780,000.000 | 102.7500 | 812,175.00 | 801,450.00 |
| MIDAMERICAN ENERGY CO | FIXED INCOME SECURITIES 3.950% 08/01/2047 DD 02/01/17 | 900,000.000 | 96.8070 | 898,731.00 | 871,263.00 |
| MILACRON 1/17 COV-LITE TLB | FIXED INCOME SECURITIES | 977,265.720 | 93.5000 | 973,600.97 | 913,743.45 |
| MONDELEZ INTERNATIONAL HO 144A | FIXED INCOME SECURITIES 1.625% 10/28/2019 DD 10/28/16 | 975,000.000 | 98.6080 | 972,894.00 | 961,428.00 |
| MONDELEZ INTERNATIONAL HO 144A | FIXED INCOME SECURITIES 2.000% 10/28/2021 DD 10/28/16 | 1,100,000.000 | 95.8130 | 1,095,941.00 | 1,053,943.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES 5.000% 11/24/2025 DD 11/22/13 | 95,000.000 | 101.9670 | 103,016.10 | 96,868.65 |
| MORGAN STANLEY | FIXED INCOME SECURITIES 4.350% 09/08/2026 DD 09/08/14 | 455,000.000 | 97.1800 | 473,486.45 | 442,169.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES VAR RT 07/22/2028 DD 07/24/17 | 480,000.000 | 94.5500 | 480,000.00 | 453,840.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES VAR RT 07/22/2038 DD 07/24/17 | 470,000.000 | 91.1260 | 471,619.70 | 428,292.20 |
| MORGAN STANLEY | FIXED INCOME SECURITIES 3.125% 01/23/2023 DD 01/23/18 | 1,630,000.000 | 97.6940 | 1,626,332.50 | 1,592,412.20 |
| MORGAN STANLEY | FIXED INCOME SECURITIES 3.875% 01/27/2026 DD 01/27/16 | 100,000.000 | 97.5370 | 103,998.00 | 97,537.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES 4.875% 11/01/2022 DD 10/23/12 | 2,800,000.000 | 103.0490 | 3,004,512.00 | 2,885,372.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES 6.375% 07/24/2042 DD 07/24/12 | 50,000.000 | 122.3800 | 62,429.00 | 61,190.00 |
| MULTIPLAN 6/16 COV-LITE TL | FIXED INCOME SECURITIES | 1,047,646.120 | 94.5000 | 1,047,646.12 | 990,025.58 |
| NBCUNIVERSAL MEDIA LLC | FIXED INCOME SECURITIES 5.150% 04/30/2020 DD 04/30/11 | 3,280,000.000 | 102.6620 | 3,761,241.60 | 3,367,313.60 |
| NESTLE HOLDINGS INC 144A | FIXED INCOME SECURITIES 3.500% 09/24/2025 DD 09/24/18 | 1,620,000.000 | 100.4480 | 1,615,512.60 | 1,627,257.60 |
| NISOURCE INC | FIXED INCOME SECURITIES 3.490% 05/15/2027 DD 05/22/17 | 1,240,000.000 | 95.4240 | 1,239,801.60 | 1,183,257.60 |
| PEACHTREE CORNERS FUNDING 144A | FIXED INCOME SECURITIES 3.976% 02/15/2025 DD 03/17/15 | 665,000.000 | 97.0020 | 665,000.00 | 645,063.30 |
| PETROBRAS GLOBAL FINANCE BV | FIXED INCOME SECURITIES 7.375% 01/17/2027 DD 01/17/17 | 1,955,000.000 | 102.7500 | 2,054,509.50 | 2,008,762.50 |
| PETROLEOS MEXICANOS | FIXED INCOME SECURITIES 6.750% 09/21/2047 DD 09/21/16 | 1,550,000.000 | 82.6890 | 1,545,363.22 | 1,281,679.50 |
| PHILIP MORRIS INTERNATIONAL IN | FIXED INCOME SECURITIES 2.000% 02/21/2020 DD 02/21/17 | 1,870,000.000 | 98.7520 | 1,858,555.60 | 1,846,662.40 |
| PPL ELECTRIC UTILITIES CORP | FIXED INCOME SECURITIES 3.950% 06/01/2047 DD 05/11/17 | 950,000.000 | 96.9120 | 940,405.00 | 920,664.00 |
| PRUDENTIAL FINANCIAL INC | FIXED INCOME SECURITIES 3.878% 03/27/2028 DD 03/27/18 | 670,000.000 | 100.4950 | 670,000.00 | 673,316.50 |
| PRUDENTIAL FINANCIAL INC | FIXED INCOME SECURITIES 4.418% 03/27/2048 DD 03/27/18 | 620,000.000 | 96.5640 | 620,000.00 | 598,696.80 |
| QUIKRETE 11/16 COV-LITE TLB | FIXED INCOME SECURITIES | 1,504,807.690 | 95.0630 | 1,510,042.06 | 1,430,515.33 |
| ROGERS COMMUNICATIONS INC | FIXED INCOME SECURITIES 3.625% 12/15/2025 DD 12/08/15 | 360,000.000 | 97.4970 | 351,111.60 | 350,989.20 |
| ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES 6.000% 12/19/2023 DD 12/19/13 | 70,000.000 | 101.2100 | 74,110.40 | 70,847.00 |
| ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES VAR RT 05/18/2029 DD 05/18/18 | 590,000.000 | 95.4550 | 590,000.00 | 563,184.50 |
| ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES 5.125% 05/28/2024 DD 05/28/14 | 830,000.000 | 96.9570 | 815,980.10 | 804,743.10 |
| SEALED AIR CORP 144A | FIXED INCOME SECURITIES 4.875% 12/01/2022 DD 11/24/14 | 1,475,000.000 | 99.0000 | 1,519,250.00 | 1,460,250.00 |
| SERVICE CORP INTERNATIONAL/US | FIXED INCOME SECURITIES 5.375% 01/15/2022 DD 01/15/14 | 1,455,000.000 | 100.2500 | 1,546,217.25 | 1,458,637.50 |
| SKY LTD 144A | FIXED INCOME SECURITIES 3.750% 09/16/2024 DD 09/16/14 | 340,000.000 | 99.6330 | 342,907.00 | 338,752.20 |
| SMITHFIELD FOODS INC 144A | FIXED INCOME SECURITIES 2.650% 10/03/2021 DD 10/03/17 | 775,000.000 | 95.5700 | 772,551.00 | 740,667.50 |
| SOUTHERN CALIFORNIA GAS CO | FIXED INCOME SECURITIES 3.200% 06/15/2025 DD 06/18/15 | 240,000.000 | 99.2370 | 245,085.85 | 238,168.80 |
| SOUTHWESTERN ELECTRIC POWER CO | FIXED INCOME SECURITIES 2.750% 10/01/2026 DD 09/29/16 | 955,000.000 | 91.9800 | 905,473.70 | 878,409.00 |
| SPRINT COMMUNICATIONS 2/17 TL | FIXED INCOME SECURITIES | 982,500.000 | 94.9170 | 982,500.00 | 932,559.53 |
| SPRINT CORP | FIXED INCOME SECURITIES 7.875% 09/15/2023 DD 09/15/14 | 570,000.000 | 102.6250 | 628,425.00 | 584,962.50 |

MacKay Shields

| Identity of issue, borrower, lessor or similar party (a) | (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| SPRINT SPECTRUM CO LLC / 144A | FIXED INCOME SECURITIES | VAR RT 03/20/2023 DD 10/27/16 | 563,750.000 | 98.7500 | 566,350.35 | 556,703.13 |
| SYNCHRONY FINANCIAL | FIXED INCOME SECURITIES | 4.500% 07/23/2025 DD 07/23/15 | 1,390,000.000 | 91.1890 | 1,409,390.50 | 1,267,527.10 |
| TAKEDA PHARMACEUTICAL CO 144A | FIXED INCOME SECURITIES | 3.800% 11/26/2020 DD 11/26/18 | 400,000.000 | 100.6030 | 399,894.00 | 402,412.00 |
| TELEFONICA EMISIONES SA | FIXED INCOME SECURITIES | 4.570% 04/27/2023 DD 04/29/13 | 1,135,000.000 | 102.7170 | 1,204,723.05 | 1,165,837.95 |
| TELEFONICA EMISIONES SA | FIXED INCOME SECURITIES | 5.213% 03/08/2047 DD 03/08/17 | 940,000.000 | 91.5400 | 940,000.00 | 860,476.00 |
| TEMPO ACQUISITION 5/17 | FIXED INCOME SECURITIES | COV-LITE TLB | 985,000.000 | 95.5000 | 986,231.25 | 940,675.00 |
| TEXTRON FINANCIAL CORP 144A | FIXED INCOME SECURITIES | VAR RT 02/15/2067 DD 02/08/07 | 1,170,000.000 | 72.0000 | 947,700.00 | 842,400.00 |
| TEXTRON INC | FIXED INCOME SECURITIES | 7.250% 10/01/2019 DD 09/17/09 | 1,500,000.000 | 103.0440 | 1,805,055.00 | 1,545,660.00 |
| TIME WARNER CABLE LLC | FIXED INCOME SECURITIES | 8.750% 02/14/2019 DD 11/18/08 | 1,750,000.000 | 100.5580 | 2,226,805.00 | 1,759,765.00 |
| TYSON FOODS INC | FIXED INCOME SECURITIES | 2.650% 08/15/2019 DD 08/08/14 | 2,250,000.000 | 99.4820 | 2,255,512.50 | 2,238,345.00 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 4.500% 02/15/2036 DD 02/15/06 | 985,000.000 | 123.2580 | 1,187,745.31 | 1,214,091.30 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 4.375% 11/15/2039 DD 11/15/09 | 3,990,000.000 | 122.6020 | 4,666,267.50 | 4,891,819.80 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 08/15/2048 DD 08/15/18 | 13,640,000.000 | 99.5270 | 12,568,626.76 | 13,575,482.80 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 3.000% 10/31/2025 DD 10/31/18 | 235,000.000 | 102.5900 | 238,543.36 | 241,086.50 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.875% 10/31/2023 DD 10/31/18 | 1,175,000.000 | 101.6640 | 1,183,024.41 | 1,194,552.00 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 3.125% 11/15/2028 DD 11/15/18 | 2,335,000.000 | 103.7270 | 2,413,536.17 | 2,422,025.45 |
| US BANK NA/CINCINNATI OH | FIXED INCOME SECURITIES | 2.000% 01/24/2020 DD 01/24/17 | 1,555,000.000 | 99.0660 | 1,551,718.95 | 1,540,476.30 |
| US TREAS-CPI INFLAT | FIXED INCOME SECURITIES | 0.750% 07/15/2028 DD 07/15/18 | 1,671,968.600 | 97.8790 | 1,636,455.14 | 1,636,506.15 |
| VALE OVERSEAS LTD | FIXED INCOME SECURITIES | 6.875% 11/21/2036 DD 11/21/06 | 418,000.000 | 114.3500 | 468,682.50 | 477,983.00 |
| VALEANT 11/18 INCREMENTAL TL | FIXED INCOME SECURITIES | 0.000% 11/14/2025 DD 11/09/18 | 325,875.000 | 94.6880 | 322,616.25 | 308,564.52 |
| VALEANT 11/18 INCREMENTAL TL | FIXED INCOME SECURITIES | | 562,875.000 | 94.6880 | 557,246.25 | 532,975.08 |
| VALERO ENERGY CORP | FIXED INCOME SECURITIES | 6.625% 06/15/2037 DD 06/08/07 | 1,225,000.000 | 109.5640 | 1,504,667.50 | 1,342,159.00 |
| VANTIV 5/18 COV-LITE TLB4 | FIXED INCOME SECURITIES | | 1,111,600.000 | 95.7080 | 1,111,600.00 | 1,063,890.13 |
| VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 5.150% 09/15/2023 DD 09/18/13 | 1,000,000.000 | 106.4360 | 1,121,020.00 | 1,064,360.00 |
| VERIZON OWNER TRUS 1A A1A 144A | FIXED INCOME SECURITIES | 2.820% 09/20/2022 DD 03/13/18 | 670,000.000 | 99.7120 | 667,435.16 | 668,070.40 |
| VOYA FINANCIAL INC | FIXED INCOME SECURITIES | 3.650% 06/15/2026 DD 06/13/16 | 490,000.000 | 94.5330 | 488,574.10 | 463,211.70 |
| WACHOVIA CORP | FIXED INCOME SECURITIES | 5.500% 08/01/2035 DD 08/01/05 | 230,000.000 | 107.6490 | 252,121.40 | 247,592.70 |
| WALMART INC | FIXED INCOME SECURITIES | 3.550% 06/26/2025 DD 06/27/18 | 1,545,000.000 | 101.1030 | 1,540,550.40 | 1,562,041.35 |
| WELLS FARGO BANK NA | FIXED INCOME SECURITIES | 5.850% 02/01/2037 DD 01/29/07 | 105,000.000 | 112.9270 | 126,486.15 | 118,573.35 |
| WELLS FARGO COMMER 1745 A 144A | FIXED INCOME SECURITIES | VAR RT 06/15/2036 DD 07/01/18 | 1,150,000.000 | 101.0450 | 1,146,886.95 | 1,162,017.50 |
| WELLS FARGO COMMERC AUS A 144A | FIXED INCOME SECURITIES | VAR RT 07/17/2036 DD 07/01/18 | 1,100,000.000 | 101.5560 | 1,115,634.30 | 1,117,116.00 |
| WESTPAC BANKING CORP | FIXED INCOME SECURITIES | VAR RT 05/15/2020 DD 05/15/18 | 685,000.000 | 99.5130 | 685,000.00 | 681,664.05 |
| XPO LOGISTICS 2/18 COV-LITE | FIXED INCOME SECURITIES | 0.000% 02/14/2025 DD 02/15/18 | 745,000.000 | 95.2780 | 745,000.00 | 709,821.10 |
| ZEBRA 5/18 COV-LITE TLB | FIXED INCOME SECURITIES | | 430,640.806 | 98.7500 | 430,640.81 | 425,257.80 |
| BANK OF AMERICA CORP | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 03/10/16 | 120,000.000 | 101.5650 | 120,000.00 | 121,878.00 |
| BANK OF NEW YORK MELLON CORP/T | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 08/01/16 | 1,165,000.000 | 89.6250 | 1,133,312.50 | 1,044,131.25 |
| CITIGROUP INC | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 04/30/14 | 1,200,000.000 | 92.2500 | 1,215,000.00 | 1,107,000.00 |
| JPMORGAN CHASE & CO | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 03/10/14 | 1,455,000.000 | 99.2500 | 1,491,084.00 | 1,444,087.50 |
| MORGAN STANLEY | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 04/29/14 | 1,485,000.000 | 97.2620 | 1,495,395.00 | 1,444,340.70 |
| WELLS FARGO & CO | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 04/22/14 | 890,000.000 | 95.2750 | 937,385.16 | 847,947.50 |
| WELLS FARGO & CO | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 01/23/15 | 500,000.000 | 98.8450 | 527,475.50 | 494,225.00 |
| CASH & CASH EQUIVALENTS | U S TREASURY BILL | 0.000% 01/10/2019 DD 07/12/18 | 1,620,000.000 | 99.9506 | 1,619,199.00 | 1,619,199.00 |
| | | | | Total MacKay Shields | 279,253,430.07 | 274,757,808.71 |

# Appendix XIII

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 maturity value: Asset type (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 3,950,361.93 | 1.0000 | 3,950,361.93 | 3,950,361.93 |
| CASH | CASH & CASH EQUIVALENTS | 0.000 | 1.0000 | 50.40 | 50.40 |
| 1-800-FLOWERS.COM INC | EQUITY | 32,400.000 | 12.2300 | 376,388.83 | 396,252.00 |
| 1ST CONSTITUTION BANCORP | EQUITY | 700.000 | 19.9300 | 15,189.79 | 13,951.00 |
| 1ST SOURCE CORP | EQUITY | 20,863.000 | 40.3400 | 788,221.76 | 841,613.42 |
| AAR CORP | EQUITY | 7,100.000 | 37.3400 | 317,724.83 | 265,114.00 |
| ACI WORLDWIDE INC | EQUITY | 74,500.000 | 27.6700 | 1,897,309.04 | 2,061,415.00 |
| ACNB CORP | EQUITY | 5,400.000 | 39.2500 | 158,542.00 | 211,950.00 |
| ADAMS RESOURCES & ENERGY INC | EQUITY | 500.000 | 38.7100 | 21,174.00 | 19,355.00 |
| ADDUS HOMECARE CORP | EQUITY | 13,700.000 | 67.8800 | 583,368.98 | 929,956.00 |
| ADVANCED DISPOSAL SERVICES INC | EQUITY | 82,200.000 | 23.9400 | 1,927,507.37 | 1,967,868.00 |
| ADVANCED DRAINAGE SYSTEMS INC | EQUITY | 5,000.000 | 24.2500 | 137,209.88 | 121,250.00 |
| ADVANSIX INC | EQUITY | 11,600.000 | 24.3400 | 450,654.95 | 282,344.00 |
| AG MORTGAGE INVESTMENT TRUST I | EQUITY | 44,500.000 | 15.9300 | 749,973.40 | 708,885.00 |
| AGILYSYS INC | EQUITY | 15,200.000 | 14.3400 | 193,505.01 | 217,968.00 |
| ALEXANDER'S INC | EQUITY | 2,700.000 | 304.7400 | 1,158,822.62 | 822,798.00 |
| ALLETE INC | EQUITY | 33,300.000 | 76.2200 | 2,073,289.93 | 2,538,126.00 |
| AMEDISYS INC | EQUITY | 8,400.000 | 117.1100 | 920,888.48 | 983,724.00 |
| AMERICAN ASSETS TRUST INC | EQUITY | 38,700.000 | 40.1700 | 1,563,120.95 | 1,554,579.00 |
| AMERICAN NATIONAL BANKSHARES I | EQUITY | 5,700.000 | 29.3100 | 216,945.53 | 167,067.00 |
| AMERICAN SOFTWARE INC/GA | EQUITY | 20,300.000 | 10.4500 | 226,224.24 | 212,135.00 |
| AMERICAN STATES WATER CO | EQUITY | 22,400.000 | 67.0400 | 1,165,224.39 | 1,501,696.00 |
| AMERISAFE INC | EQUITY | 24,100.000 | 56.6900 | 1,459,405.57 | 1,366,229.00 |
| AMPHASTAR PHARMACEUTICALS INC | EQUITY | 49,000.000 | 19.9000 | 933,673.09 | 975,100.00 |
| ANGIODYNAMICS INC | EQUITY | 50,200.000 | 20.1300 | 827,361.63 | 1,010,526.00 |
| ANI PHARMACEUTICALS INC | EQUITY | 3,100.000 | 45.0200 | 165,362.22 | 139,562.00 |
| ANWORTH MORTGAGE ASSET CORP | EQUITY | 157,000.000 | 4.0400 | 931,538.05 | 634,280.00 |
| APPFOLIO INC | EQUITY | 8,400.000 | 59.2200 | 335,145.93 | 497,448.00 |
| APPLIED INDUSTRIAL TECHNOLOGIE | EQUITY | 29,900.000 | 53.9400 | 1,444,504.18 | 1,612,806.00 |
| ARCH COAL INC | EQUITY | 18,900.000 | 82.9900 | 1,800,384.95 | 1,568,511.00 |
| ARES COMMERCIAL REAL ESTATE CO | EQUITY | 45,400.000 | 13.0400 | 577,862.22 | 592,016.00 |
| ARGO GROUP INTERNATIONAL HOLDI | EQUITY | 34,521.000 | 67.2500 | 1,701,923.32 | 2,321,537.25 |
| ARMADA HOFFLER PROPERTIES INC | EQUITY | 30,800.000 | 14.0600 | 409,390.05 | 433,048.00 |
| ARROW FINANCIAL CORP | EQUITY | 10,937.000 | 32.0200 | 337,569.52 | 350,202.74 |
| ARTESIAN RESOURCES CORP | EQUITY | 14,500.000 | 34.8700 | 464,342.31 | 505,615.00 |
| ASBURY AUTOMOTIVE GROUP INC | EQUITY | 25,100.000 | 66.6600 | 1,758,278.97 | 1,673,166.00 |
| ATN INTERNATIONAL INC | EQUITY | 1,900.000 | 71.5300 | 139,956.86 | 135,907.00 |
| ATRION CORP | EQUITY | 1,900.000 | 741.0800 | 860,458.07 | 1,408,052.00 |
| AVX CORP | EQUITY | 11,600.000 | 15.2500 | 162,317.66 | 176,900.00 |
| BALCHEM CORP | EQUITY | 24,300.000 | 78.3500 | 1,695,979.50 | 1,903,905.00 |
| BANCFIRST CORP | EQUITY | 21,800.000 | 49.9000 | 735,389.48 | 1,087,820.00 |
| BANCORP INC/THE | EQUITY | 700.000 | 7.9600 | 6,104.63 | 5,572.00 |
| BANK OF COMMERCE HOLDINGS | EQUITY | 21,900.000 | 10.9600 | 263,732.79 | 240,024.00 |
| BANK OF NT BUTTERFIELD & SON L | EQUITY | 19,700.000 | 31.3500 | 641,372.12 | 617,595.00 |
| BANKFINANCIAL CORP | EQUITY | 26,500.000 | 14.9500 | 373,932.32 | 396,175.00 |
| BARRETT BUSINESS SERVICES INC | EQUITY | 11,200.000 | 57.2500 | 670,027.26 | 641,200.00 |
| BAYCOM CORP | EQUITY | 6,100.000 | 22.9200 | 152,254.17 | 139,812.00 |
| BCB BANCORP INC | EQUITY | 13,800.000 | 10.4700 | 217,322.96 | 144,486.00 |
| BG STAFFING INC | EQUITY | 17,200.000 | 20.6500 | 355,427.06 | 355,180.00 |
| BJ'S RESTAURANTS INC | EQUITY | 14,800.000 | 50.5700 | 619,545.11 | 748,436.00 |
| BLACK HILLS CORP | EQUITY | 5,300.000 | 62.7800 | 313,762.06 | 332,734.00 |
| BLACKBAUD INC | EQUITY | 14,800.000 | 62.9000 | 1,249,048.95 | 930,920.00 |
| BLOOMIN' BRANDS INC | EQUITY | 99,900.000 | 17.8900 | 1,849,162.82 | 1,787,211.00 |
| BOSTON BEER CO INC/THE | EQUITY | 7,700.000 | 240.8400 | 1,291,027.28 | 1,854,468.00 |
| BOTTOMLINE TECHNOLOGIES DE INC | EQUITY | 23,800.000 | 48.0000 | 699,471.16 | 1,142,400.00 |
| BRADY CORP | EQUITY | 16,800.000 | 43.4600 | 620,574.51 | 730,128.00 |
| BRINKER INTERNATIONAL INC | EQUITY | 47,800.000 | 43.9800 | 1,765,939.91 | 2,102,244.00 |
| BRT APARTMENTS CORP | EQUITY | 6,400.000 | 11.4400 | 85,341.45 | 73,216.00 |
| BRYN MAWR BANK CORP | EQUITY | 20,200.000 | 34.4000 | 663,077.06 | 694,880.00 |
| BYLINE BANCORP INC | EQUITY | 12,100.000 | 16.6600 | 205,717.49 | 201,586.00 |
| C&F FINANCIAL CORP | EQUITY | 6,000.000 | 53.2100 | 320,775.88 | 319,260.00 |
| CACI INTERNATIONAL INC | EQUITY | 8,300.000 | 144.0300 | 1,047,684.00 | 1,195,449.00 |
| CALAMP CORP | EQUITY | 7,600.000 | 13.0100 | 173,932.50 | 98,876.00 |
| CALAVO GROWERS INC | EQUITY | 16,000.000 | 72.9600 | 1,526,114.85 | 1,167,360.00 |
| CAL-MAINE FOODS INC | EQUITY | 37,900.000 | 42.3000 | 1,786,670.16 | 1,603,170.00 |
| CAMBRIDGE BANCORP | EQUITY | 2,000.000 | 83.2500 | 176,188.60 | 166,500.00 |
| CAMDEN NATIONAL CORP | EQUITY | 3,700.000 | 35.9700 | 167,469.40 | 133,089.00 |
| CAPSTEAD MORTGAGE CORP | EQUITY | 104,700.000 | 6.6700 | 955,816.03 | 698,349.00 |
| CARRIAGE SERVICES INC | EQUITY | 30,100.000 | 15.5000 | 783,181.05 | 466,550.00 |
| CARROLS RESTAURANT GROUP INC | EQUITY | 50,300.000 | 9.8400 | 678,115.52 | 494,952.00 |
| CASELLA WASTE SYSTEMS INC | EQUITY | 53,300.000 | 28.4900 | 508,052.26 | 1,518,517.00 |
| CASS INFORMATION SYSTEMS INC | EQUITY | 19,199.000 | 52.9200 | 1,034,398.36 | 1,016,011.08 |

Martingale Small Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| CATALENT INC | EQUITY | 19,200.000 | 31.1800 | 710,111.16 | 598,656.00 |
| CATCHMARK TIMBER TRUST INC | EQUITY | 9,400.000 | 7.1000 | 113,939.11 | 66,740.00 |
| CATHAY GENERAL BANCORP | EQUITY | 48,300.000 | 33.5300 | 2,046,934.74 | 1,619,499.00 |
| CBIZ INC | EQUITY | 73,514.000 | 19.7000 | 911,433.83 | 1,448,225.80 |
| CENTRAL GARDEN & PET CO | EQUITY | 13,400.000 | 34.4500 | 364,230.10 | 461,630.00 |
| CENTRAL GARDEN & PET CO | EQUITY | 43,900.000 | 31.2500 | 1,159,995.20 | 1,371,875.00 |
| CENTRAL PACIFIC FINANCIAL CORP | EQUITY | 10,300.000 | 24.3500 | 258,813.13 | 250,805.00 |
| CENTRAL VALLEY COMMUNITY BANCO | EQUITY | 20,300.000 | 18.8700 | 324,062.64 | 383,061.00 |
| CENTURY CASINOS INC | EQUITY | 2,800.000 | 7.3900 | 21,890.18 | 20,692.00 |
| CHASE CORP | EQUITY | 8,347.000 | 100.0500 | 518,590.82 | 835,117.35 |
| CHATHAM LODGING TRUST | EQUITY | 66,800.000 | 17.6800 | 1,423,503.86 | 1,181,024.00 |
| CHEESECAKE FACTORY INC/THE | EQUITY | 42,900.000 | 43.5100 | 2,165,525.43 | 1,866,579.00 |
| CHEMED CORP | EQUITY | 6,500.000 | 283.2800 | 933,442.24 | 1,841,320.00 |
| CHEMUNG FINANCIAL CORP | EQUITY | 200.000 | 41.3100 | 6,864.43 | 8,262.00 |
| CHERRY HILL MORTGAGE INVESTMEN | EQUITY | 28,500.000 | 17.5400 | 533,885.48 | 499,890.00 |
| CHESAPEAKE LODGING TRUST | EQUITY | 6,800.000 | 24.3500 | 173,615.03 | 165,580.00 |
| CHESAPEAKE UTILITIES CORP | EQUITY | 21,200.000 | 81.3000 | 1,413,648.04 | 1,723,560.00 |
| CISION LTD | EQUITY | 39,700.000 | 11.7000 | 627,777.75 | 464,490.00 |
| CITI TRENDS INC | EQUITY | 7,900.000 | 20.3900 | 196,337.31 | 161,081.00 |
| CITY OFFICE REIT INC | EQUITY | 59,300.000 | 10.2500 | 764,954.44 | 607,825.00 |
| CIVITAS SOLUTIONS INC | EQUITY | 23,300.000 | 17.5100 | 391,225.61 | 407,983.00 |
| CLEARWAY ENERGY INC | EQUITY | 21,300.000 | 16.9200 | 364,320.57 | 360,396.00 |
| CNB FINANCIAL CORP/PA | EQUITY | 18,500.000 | 22.9500 | 519,681.74 | 424,575.00 |
| COCA-COLA CONSOLIDATED INC | EQUITY | 5,300.000 | 177.3800 | 1,040,127.82 | 940,114.00 |
| CODORUS VALLEY BANCORP INC | EQUITY | 1,365.000 | 21.2500 | 38,757.16 | 29,006.25 |
| COGENT COMMUNICATIONS HOLDINGS | EQUITY | 2,300.000 | 45.2100 | 104,114.10 | 103,983.00 |
| COLLEGIUM PHARMACEUTICAL INC | EQUITY | 15,600.000 | 17.1700 | 269,121.51 | 267,852.00 |
| COLUMBIA SPORTSWEAR CO | EQUITY | 17,000.000 | 84.0900 | 1,286,737.27 | 1,429,530.00 |
| COMMUNITY FINANCIAL CORP/THE | EQUITY | 500.000 | 29.2400 | 18,363.71 | 14,620.00 |
| COMMUNITY TRUST BANCORP INC | EQUITY | 21,500.000 | 39.6100 | 887,605.74 | 851,615.00 |
| COMMVAULT SYSTEMS INC | EQUITY | 32,800.000 | 59.0900 | 1,781,114.46 | 1,938,152.00 |
| COMPUTER PROGRAMS & SYSTEMS IN | EQUITY | 24,900.000 | 25.1000 | 720,855.75 | 624,990.00 |
| CONMED CORP | EQUITY | 30,200.000 | 64.2000 | 1,543,824.41 | 1,938,840.00 |
| CORENERGY INFRASTRUCTURE TRUST | EQUITY | 7,200.000 | 33.0800 | 260,862.07 | 238,176.00 |
| CORNERSTONE ONDEMAND INC | EQUITY | 3,200.000 | 50.4300 | 156,240.04 | 161,376.00 |
| CORVEL CORP | EQUITY | 13,500.000 | 61.7200 | 681,519.55 | 833,220.00 |
| COVANTA HOLDING CORP | EQUITY | 5,000.000 | 13.4200 | 71,060.00 | 67,100.00 |
| CRA INTERNATIONAL INC | EQUITY | 13,400.000 | 42.5500 | 362,221.07 | 570,170.00 |
| CRACKER BARREL OLD COUNTRY STO | EQUITY | 15,300.000 | 159.8600 | 2,377,755.04 | 2,445,858.00 |
| CRAFT BREW ALLIANCE INC | EQUITY | 19,500.000 | 14.3100 | 367,514.54 | 279,045.00 |
| CSG SYSTEMS INTERNATIONAL INC | EQUITY | 45,000.000 | 31.7700 | 1,855,497.39 | 1,429,650.00 |
| CTS CORP | EQUITY | 13,600.000 | 25.8900 | 358,265.85 | 352,104.00 |
| CULP INC | EQUITY | 19,404.000 | 18.9000 | 555,386.24 | 366,735.60 |
| CURTISS-WRIGHT CORP | EQUITY | 5,500.000 | 102.1200 | 492,652.77 | 561,660.00 |
| DARLING INGREDIENTS INC | EQUITY | 28,100.000 | 19.2400 | 583,315.67 | 540,644.00 |
| DAVE & BUSTER'S ENTERTAINMENT | EQUITY | 7,200.000 | 44.5600 | 368,606.53 | 320,832.00 |
| DECKERS OUTDOOR CORP | EQUITY | 6,800.000 | 127.9500 | 744,409.26 | 870,060.00 |
| DENNY'S CORP | EQUITY | 48,500.000 | 16.2100 | 536,965.09 | 786,185.00 |
| DINE BRANDS GLOBAL INC | EQUITY | 15,100.000 | 67.3400 | 1,231,290.66 | 1,016,834.00 |
| DIODES INC | EQUITY | 45,500.000 | 32.2600 | 1,107,044.62 | 1,467,830.00 |
| DONEGAL GROUP INC | EQUITY | 19,600.000 | 13.6450 | 326,356.79 | 267,442.00 |
| DUCOMMUN INC | EQUITY | 10,700.000 | 36.3200 | 328,862.39 | 388,624.00 |
| DYNEX CAPITAL INC | EQUITY | 87,800.000 | 5.7200 | 614,760.34 | 502,216.00 |
| EASTERN CO/THE | EQUITY | 800.000 | 24.1800 | 22,893.81 | 19,344.00 |
| EASTGROUP PROPERTIES INC | EQUITY | 10,600.000 | 91.7300 | 794,726.81 | 972,338.00 |
| EL PASO ELECTRIC CO | EQUITY | 14,700.000 | 50.1300 | 686,072.26 | 736,911.00 |
| EL POLLO LOCO HOLDINGS INC | EQUITY | 15,300.000 | 15.1700 | 241,967.15 | 232,101.00 |
| EMC INSURANCE GROUP INC | EQUITY | 12,900.000 | 31.8500 | 359,675.93 | 410,865.00 |
| EMCOR GROUP INC | EQUITY | 26,700.000 | 59.6900 | 1,689,759.51 | 1,593,723.00 |
| EMPLOYERS HOLDINGS INC | EQUITY | 39,349.000 | 41.9700 | 1,362,127.02 | 1,651,477.53 |
| ENCOMPASS HEALTH CORP | EQUITY | 27,300.000 | 61.7000 | 1,146,486.75 | 1,684,410.00 |
| ENNIS INC | EQUITY | 7,200.000 | 19.2500 | 120,105.82 | 138,600.00 |
| ENSIGN GROUP INC/THE | EQUITY | 44,600.000 | 38.7900 | 1,696,533.81 | 1,730,034.00 |
| ENSTAR GROUP LTD | EQUITY | 2,100.000 | 167.5700 | 353,179.12 | 351,897.00 |
| ENTEGRA FINANCIAL CORP | EQUITY | 10,800.000 | 20.7500 | 275,393.93 | 224,100.00 |
| ENTERPRISE BANCORP INC/MA | EQUITY | 5,100.000 | 32.1600 | 186,345.86 | 164,016.00 |
| ENTERPRISE FINANCIAL SERVICES | EQUITY | 27,800.000 | 37.6300 | 937,536.06 | 1,046,114.00 |
| EPAM SYSTEMS INC | EQUITY | 14,400.000 | 116.0100 | 1,127,477.21 | 1,670,544.00 |
| ESCALADE INC | EQUITY | 100.000 | 11.4500 | 1,334.17 | 1,145.00 |
| ESSA BANCORP INC | EQUITY | 10,000.000 | 15.6100 | 140,988.52 | 156,100.00 |
| ESSENT GROUP LTD | EQUITY | 48,800.000 | 34.1800 | 1,666,329.84 | 1,667,984.00 |
| EVANS BANCORP INC | EQUITY | 4,300.000 | 32.5100 | 183,365.73 | 139,793.00 |

Martingale Small Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| EVERTEC INC | EQUITY | 76,700.000 | 28.7000 | 1,393,398.75 | 2,201,290.00 |
| EXANTAS CAPITAL CORP | EQUITY | 37,900.000 | 10.0200 | 446,625.44 | 379,758.00 |
| EXLSERVICE HOLDINGS INC | EQUITY | 16,400.000 | 52.6200 | 952,342.98 | 862,968.00 |
| FABRINET | EQUITY | 4,200.000 | 51.3100 | 184,378.44 | 215,502.00 |
| FAIR ISAAC CORP | EQUITY | 9,900.000 | 187.0000 | 1,256,467.61 | 1,851,300.00 |
| FARMERS NATIONAL BANC CORP | EQUITY | 13,300.000 | 12.7400 | 213,737.20 | 169,442.00 |
| FINANCIAL INSTITUTIONS INC | EQUITY | 24,500.000 | 25.7000 | 766,137.90 | 629,650.00 |
| FIRST BANCSHARES INC/THE | EQUITY | 5,800.000 | 30.2500 | 187,775.60 | 175,450.00 |
| FIRST BUSEY CORP | EQUITY | 52,100.000 | 24.5400 | 1,531,746.82 | 1,278,534.00 |
| FIRST BUSINESS FINANCIAL SERVI | EQUITY | 8,000.000 | 19.5100 | 187,753.97 | 156,080.00 |
| FIRST CITIZENS BANCSHARES INC/ | EQUITY | 4,700.000 | 377.0500 | 1,258,533.69 | 1,772,135.00 |
| FIRST COMMUNITY BANKSHARES INC | EQUITY | 22,200.000 | 31.4800 | 594,510.20 | 698,856.00 |
| FIRST DEFIANCE FINANCIAL CORP | EQUITY | 30,786.000 | 24.5100 | 705,963.55 | 754,564.86 |
| FIRST FINANCIAL CORP/IN | EQUITY | 17,043.000 | 40.1500 | 745,305.56 | 684,276.45 |
| FIRST INTERSTATE BANCSYSTEM IN | EQUITY | 5,600.000 | 36.5600 | 207,311.00 | 204,736.00 |
| FIRST MID-ILLINOIS BANCSHARES | EQUITY | 18,100.000 | 31.9200 | 584,359.08 | 577,752.00 |
| FIRSTCASH INC | EQUITY | 5,100.000 | 72.3500 | 347,698.04 | 368,985.00 |
| FONAR CORP | EQUITY | 4,400.000 | 20.2400 | 110,498.96 | 89,056.00 |
| FORRESTER RESEARCH INC | EQUITY | 16,500.000 | 44.7000 | 668,169.20 | 737,550.00 |
| FORWARD AIR CORP | EQUITY | 31,300.000 | 54.8500 | 1,499,117.70 | 1,716,805.00 |
| FOUR CORNERS PROPERTY TRUST IN | EQUITY | 14,100.000 | 26.2000 | 351,588.54 | 369,420.00 |
| FRANKLIN STREET PROPERTIES COR | EQUITY | 21,800.000 | 6.2300 | 271,958.25 | 135,814.00 |
| FRESH DEL MONTE PRODUCE INC | EQUITY | 41,500.000 | 28.2700 | 2,237,471.54 | 1,173,205.00 |
| FS BANCORP INC | EQUITY | 3,500.000 | 42.8800 | 199,770.62 | 150,080.00 |
| FTI CONSULTING INC | EQUITY | 33,600.000 | 66.6400 | 1,696,526.26 | 2,239,104.00 |
| GETTY REALTY CORP | EQUITY | 46,800.000 | 29.4100 | 1,131,660.25 | 1,376,388.00 |
| GLADSTONE COMMERCIAL CORP | EQUITY | 47,100.000 | 17.9200 | 882,807.42 | 844,032.00 |
| GLOBAL BRASS & COPPER HOLDINGS | EQUITY | 32,300.000 | 25.1500 | 946,858.23 | 812,345.00 |
| GLOBUS MEDICAL INC | EQUITY | 41,700.000 | 43.2800 | 2,084,680.62 | 1,804,776.00 |
| GOLD RESOURCE CORP | EQUITY | 18,700.000 | 4.0000 | 92,195.27 | 74,800.00 |
| GREAT SOUTHERN BANCORP INC | EQUITY | 16,300.000 | 46.0300 | 725,021.21 | 750,289.00 |
| GUARANTY BANCSHARES INC/TX | EQUITY | 12,900.000 | 29.5200 | 429,961.62 | 380,808.00 |
| HACKETT GROUP INC/THE | EQUITY | 41,600.000 | 16.0100 | 659,738.03 | 666,016.00 |
| HAEMONETICS CORP | EQUITY | 28,300.000 | 100.0500 | 1,018,558.25 | 2,831,415.00 |
| HANCOCK WHITNEY CORP | EQUITY | 44,900.000 | 34.6500 | 2,300,379.86 | 1,555,785.00 |
| HANMI FINANCIAL CORP | EQUITY | 6,200.000 | 19.7000 | 194,611.14 | 122,140.00 |
| HAVERTY FURNITURE COS INC | EQUITY | 28,500.000 | 18.7800 | 574,129.29 | 535,230.00 |
| HAWKINS INC | EQUITY | 14,500.000 | 40.9500 | 675,779.17 | 593,775.00 |
| HEALTHSTREAM INC | EQUITY | 37,300.000 | 24.1500 | 885,657.29 | 900,795.00 |
| HEARTLAND FINANCIAL USA INC | EQUITY | 31,600.000 | 43.9500 | 1,252,119.17 | 1,388,820.00 |
| HEIDRICK & STRUGGLES INTERNATI | EQUITY | 22,500.000 | 31.1900 | 665,721.48 | 701,775.00 |
| HELEN OF TROY LTD | EQUITY | 19,500.000 | 131.1800 | 1,806,945.73 | 2,558,010.00 |
| HERITAGE COMMERCE CORP | EQUITY | 6,500.000 | 11.3400 | 87,800.77 | 73,710.00 |
| HERITAGE-CRYSTAL CLEAN INC | EQUITY | 2,200.000 | 23.0100 | 43,454.23 | 50,622.00 |
| HERSHA HOSPITALITY TRUST | EQUITY | 14,500.000 | 17.5400 | 294,062.29 | 254,330.00 |
| HESKA CORP | EQUITY | 4,200.000 | 86.1000 | 405,186.67 | 361,620.00 |
| HFF INC | EQUITY | 4,200.000 | 33.1600 | 142,856.91 | 139,272.00 |
| HILLENBRAND INC | EQUITY | 45,800.000 | 37.9300 | 2,051,831.86 | 1,737,194.00 |
| HINGHAM INSTITUTION FOR SAVING | EQUITY | 1,100.000 | 197.7400 | 169,221.19 | 217,514.00 |
| HOME BANCORP INC | EQUITY | 12,803.000 | 35.4000 | 481,074.31 | 453,226.20 |
| HOMESTREET INC | EQUITY | 29,000.000 | 21.2300 | 716,558.09 | 615,670.00 |
| HURCO COS INC | EQUITY | 10,900.000 | 35.7000 | 388,058.15 | 389,130.00 |
| HURON CONSULTING GROUP INC | EQUITY | 29,300.000 | 51.3100 | 1,359,465.89 | 1,503,383.00 |
| ICF INTERNATIONAL INC | EQUITY | 22,800.000 | 64.7800 | 978,111.55 | 1,476,984.00 |
| ICU MEDICAL INC | EQUITY | 8,100.000 | 229.6300 | 1,006,057.62 | 1,860,003.00 |
| IDACORP INC | EQUITY | 22,900.000 | 93.0600 | 1,848,370.57 | 2,131,074.00 |
| INDEPENDENT BANK CORP/MI | EQUITY | 34,600.000 | 21.0200 | 634,828.00 | 727,292.00 |
| INFORMATION SERVICES GROUP INC | EQUITY | 51,800.000 | 4.2400 | 216,073.75 | 219,632.00 |
| INFRAREIT INC | EQUITY | 63,000.000 | 21.0200 | 1,129,182.36 | 1,324,260.00 |
| INNOPHOS HOLDINGS INC | EQUITY | 4,000.000 | 24.5300 | 162,733.49 | 98,120.00 |
| INSIGHT ENTERPRISES INC | EQUITY | 19,700.000 | 40.7500 | 1,042,511.28 | 802,775.00 |
| INSPERITY INC | EQUITY | 17,600.000 | 93.3600 | 657,042.45 | 1,643,136.00 |
| INTEGER HOLDINGS CORP | EQUITY | 29,700.000 | 76.2600 | 1,421,315.97 | 2,264,922.00 |
| INTEGRA LIFESCIENCES HOLDINGS | EQUITY | 21,300.000 | 45.1000 | 898,136.28 | 960,630.00 |
| INTERDIGITAL INC | EQUITY | 14,300.000 | 66.4300 | 1,165,255.32 | 949,949.00 |
| INTERFACE INC | EQUITY | 45,800.000 | 14.2500 | 1,107,572.83 | 652,650.00 |
| INTERNATIONAL SPEEDWAY CORP | EQUITY | 8,000.000 | 43.8600 | 345,075.20 | 350,880.00 |
| INVESCO MORTGAGE CAPITAL INC | EQUITY | 18,800.000 | 14.4800 | 306,791.35 | 272,224.00 |
| INVESTORS TITLE CO | EQUITY | 1,600.000 | 176.6800 | 296,354.56 | 282,688.00 |
| J ALEXANDER'S HOLDINGS INC | EQUITY | 24,900.000 | 8.2300 | 269,350.42 | 204,927.00 |
| J&J SNACK FOODS CORP | EQUITY | 14,600.000 | 144.5900 | 1,804,005.34 | 2,111,014.00 |
| J2 GLOBAL INC | EQUITY | 31,100.000 | 69.3800 | 2,195,739.50 | 2,157,718.00 |

Martingale Small Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| JAMES RIVER GROUP HOLDINGS LTD | EQUITY | 34,500.000 | 36.5400 | 1,287,075.42 | 1,260,630.00 |
| JOHN B SANFILIPPO & SON INC | EQUITY | 13,600.000 | 55.6600 | 801,648.75 | 756,976.00 |
| K12 INC | EQUITY | 57,600.000 | 24.7900 | 1,057,767.60 | 1,427,904.00 |
| KAMAN CORP | EQUITY | 27,300.000 | 56.0900 | 1,579,995.88 | 1,531,257.00 |
| KELLY SERVICES INC | EQUITY | 31,400.000 | 20.4800 | 781,891.75 | 643,072.00 |
| KFORCE INC | EQUITY | 33,300.000 | 30.9200 | 1,042,960.56 | 1,029,636.00 |
| KIMBALL ELECTRONICS INC | EQUITY | 35,800.000 | 15.4900 | 516,250.98 | 554,542.00 |
| KINGSTONE COS INC | EQUITY | 4,000.000 | 17.6900 | 67,702.40 | 70,760.00 |
| KINSALE CAPITAL GROUP INC | EQUITY | 19,300.000 | 55.5600 | 749,323.23 | 1,072,308.00 |
| KITE REALTY GROUP TRUST | EQUITY | 11,500.000 | 14.0900 | 193,970.17 | 162,035.00 |
| KKR REAL ESTATE FINANCE TRUST | EQUITY | 30,300.000 | 19.1500 | 618,884.05 | 580,245.00 |
| LADDER CAPITAL CORP | EQUITY | 97,200.000 | 15.4700 | 1,660,919.05 | 1,503,684.00 |
| LANCASTER COLONY CORP | EQUITY | 14,000.000 | 176.8600 | 1,794,565.09 | 2,476,040.00 |
| LANDEC CORP | EQUITY | 43,000.000 | 11.8400 | 589,465.27 | 509,120.00 |
| LAUREATE EDUCATION INC | EQUITY | 3,600.000 | 15.2400 | 52,369.20 | 54,864.00 |
| LCNB CORP | EQUITY | 8,600.000 | 15.1500 | 164,839.28 | 130,290.00 |
| LEMAITRE VASCULAR INC | EQUITY | 23,300.000 | 23.6400 | 692,712.30 | 550,812.00 |
| LHC GROUP INC | EQUITY | 11,800.000 | 93.8800 | 638,963.28 | 1,107,784.00 |
| LIBERTY EXPEDIA HOLDINGS INC | EQUITY | 28,400.000 | 39.1100 | 1,255,004.83 | 1,110,724.00 |
| LIGAND PHARMACEUTICALS INC | EQUITY | 5,700.000 | 135.7000 | 804,846.47 | 773,490.00 |
| LIVANOVA PLC | EQUITY | 25,800.000 | 91.4700 | 1,765,347.33 | 2,359,926.00 |
| LTC PROPERTIES INC | EQUITY | 10,600.000 | 41.6800 | 466,141.51 | 441,808.00 |
| LUMINEX CORP | EQUITY | 41,500.000 | 23.1100 | 900,919.22 | 959,065.00 |
| MAJESCO | EQUITY | 1,500.000 | 7.0900 | 11,817.00 | 10,635.00 |
| MANTECH INTERNATIONAL CORP/VA | EQUITY | 34,100.000 | 52.2950 | 1,397,733.15 | 1,783,259.50 |
| MARCUS & MILLICHAP INC | EQUITY | 24,700.000 | 34.3300 | 964,573.54 | 847,951.00 |
| MARCUS CORP/THE | EQUITY | 27,300.000 | 39.5000 | 804,609.14 | 1,078,350.00 |
| MARLIN BUSINESS SERVICES CORP | EQUITY | 12,200.000 | 22.3300 | 350,295.01 | 272,426.00 |
| MASIMO CORP | EQUITY | 17,900.000 | 107.3700 | 1,035,554.81 | 1,921,923.00 |
| MATERION CORP | EQUITY | 6,500.000 | 44.9900 | 365,102.10 | 292,435.00 |
| MAXIMUS INC | EQUITY | 38,600.000 | 65.0900 | 2,379,054.05 | 2,512,474.00 |
| MBT FINANCIAL CORP | EQUITY | 23,300.000 | 9.3000 | 253,083.75 | 216,690.00 |
| MCGRATH RENTCORP | EQUITY | 27,400.000 | 51.4800 | 1,030,582.36 | 1,410,552.00 |
| MEDEQUITIES REALTY TRUST INC | EQUITY | 22,700.000 | 6.8400 | 265,096.37 | 155,268.00 |
| MEDIFAST INC | EQUITY | 3,500.000 | 125.0200 | 124,569.93 | 437,570.00 |
| MERCHANTS BANCORP/IN | EQUITY | 18,600.000 | 19.9600 | 422,931.24 | 371,256.00 |
| MERIDIAN BIOSCIENCE INC | EQUITY | 67,600.000 | 17.3600 | 974,497.19 | 1,173,536.00 |
| MERIT MEDICAL SYSTEMS INC | EQUITY | 9,500.000 | 55.8100 | 221,890.12 | 530,195.00 |
| MGE ENERGY INC | EQUITY | 26,600.000 | 59.9600 | 1,504,420.52 | 1,594,936.00 |
| MICROSTRATEGY INC | EQUITY | 12,400.000 | 127.7500 | 1,777,707.09 | 1,584,100.00 |
| MIDDLEFIELD BANC CORP | EQUITY | 3,200.000 | 42.0000 | 164,975.31 | 134,400.00 |
| MIDDLESEX WATER CO | EQUITY | 21,600.000 | 53.3500 | 828,780.22 | 1,152,360.00 |
| MIDWESTONE FINANCIAL GROUP INC | EQUITY | 17,400.000 | 24.8300 | 579,869.88 | 432,042.00 |
| MILACRON HOLDINGS CORP | EQUITY | 14,900.000 | 11.8900 | 292,672.86 | 177,161.00 |
| MILLER INDUSTRIES INC/TN | EQUITY | 19,200.000 | 27.0000 | 498,355.86 | 518,400.00 |
| MONMOUTH REAL ESTATE INVESTMEN | EQUITY | 79,700.000 | 12.4000 | 1,176,794.14 | 988,280.00 |
| MONOTYPE IMAGING HOLDINGS INC | EQUITY | 63,000.000 | 15.5200 | 1,429,101.08 | 977,760.00 |
| MOOG INC | EQUITY | 24,200.000 | 77.4800 | 1,710,008.41 | 1,875,016.00 |
| MOVADO GROUP INC | EQUITY | 17,500.000 | 31.6200 | 718,130.73 | 553,350.00 |
| MSA SAFETY INC | EQUITY | 25,400.000 | 94.2700 | 1,427,275.50 | 2,394,458.00 |
| MSG NETWORKS INC | EQUITY | 300.000 | 23.5600 | 7,179.27 | 7,068.00 |
| MTS SYSTEMS CORP | EQUITY | 23,100.000 | 40.1300 | 1,273,176.70 | 927,003.00 |
| MURPHY USA INC | EQUITY | 17,900.000 | 76.6400 | 1,432,379.55 | 1,371,856.00 |
| MUTUALFIRST FINANCIAL INC | EQUITY | 6,752.000 | 26.5700 | 218,990.92 | 179,400.64 |
| NATHAN'S FAMOUS INC | EQUITY | 5,962.000 | 66.4500 | 305,182.81 | 396,174.90 |
| NATIONAL BEVERAGE CORP | EQUITY | 4,400.000 | 71.7700 | 346,891.09 | 315,788.00 |
| NATIONAL CINEMEDIA INC | EQUITY | 92,500.000 | 6.4800 | 808,742.36 | 599,400.00 |
| NATIONAL GENERAL HOLDINGS CORP | EQUITY | 58,700.000 | 24.2100 | 1,291,679.22 | 1,421,127.00 |
| NATIONAL HEALTH INVESTORS INC | EQUITY | 29,400.000 | 75.5400 | 2,285,462.80 | 2,220,876.00 |
| NATIONAL HEALTHCARE CORP | EQUITY | 16,400.000 | 78.4500 | 1,069,443.30 | 1,286,580.00 |
| NATIONAL PRESTO INDUSTRIES INC | EQUITY | 10,500.000 | 116.9200 | 961,737.80 | 1,227,660.00 |
| NATIONAL WESTERN LIFE GROUP IN | EQUITY | 1,400.000 | 300.7000 | 473,732.41 | 420,980.00 |
| NATURAL HEALTH TRENDS CORP | EQUITY | 13,300.000 | 18.4900 | 291,816.18 | 245,917.00 |
| NATUS MEDICAL INC | EQUITY | 4,100.000 | 34.0300 | 132,580.38 | 139,523.00 |
| NAVIGANT CONSULTING INC | EQUITY | 15,200.000 | 24.0500 | 369,189.38 | 365,560.00 |
| NAVIGATORS GROUP INC/THE | EQUITY | 25,200.000 | 69.4900 | 1,186,064.79 | 1,751,148.00 |
| NEOGEN CORP | EQUITY | 25,800.000 | 57.0000 | 1,153,221.97 | 1,470,600.00 |
| NEW JERSEY RESOURCES CORP | EQUITY | 54,200.000 | 45.6700 | 2,264,109.41 | 2,475,314.00 |
| NEXPOINT RESIDENTIAL TRUST INC | EQUITY | 11,900.000 | 35.0500 | 320,745.47 | 417,095.00 |
| NEXTGEN HEALTHCARE INC | EQUITY | 77,100.000 | 15.1500 | 1,170,866.15 | 1,168,065.00 |
| NI HOLDINGS INC | EQUITY | 3,600.000 | 15.7300 | 60,575.76 | 56,628.00 |
| NIC INC | EQUITY | 37,400.000 | 12.4800 | 739,706.62 | 466,752.00 |

Martingale Small Cap

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|---|---|---|---|---|---|
| NICOLET BANKSHARES INC | EQUITY | 11,700.000 | 48.8000 | 662,316.40 | 570,960.00 |
| NORTHEAST BANCORP | EQUITY | 16,000.000 | 16.7300 | 370,610.52 | 267,680.00 |
| NORTHRIM BANCORP INC | EQUITY | 10,600.000 | 32.8700 | 337,624.09 | 348,422.00 |
| NORTHWEST BANCSHARES INC | EQUITY | 95,000.000 | 16.9400 | 1,455,243.36 | 1,609,300.00 |
| NORTHWEST NATURAL HOLDING CO | EQUITY | 5,200.000 | 60.4600 | 325,948.73 | 314,392.00 |
| NORTHWESTERN CORP | EQUITY | 41,300.000 | 59.4400 | 2,418,120.65 | 2,454,872.00 |
| NORWOOD FINANCIAL CORP | EQUITY | 5,100.000 | 33.0000 | 146,819.94 | 168,300.00 |
| NUVASIVE INC | EQUITY | 2,500.000 | 49.5600 | 156,651.50 | 123,900.00 |
| OIL-DRI CORP OF AMERICA | EQUITY | 4,000.000 | 26.5000 | 160,441.51 | 106,000.00 |
| OLD SECOND BANCORP INC | EQUITY | 44,700.000 | 13.0000 | 664,225.95 | 581,100.00 |
| OLLIE'S BARGAIN OUTLET HOLDING | EQUITY | 11,800.000 | 66.5100 | 1,022,943.64 | 784,818.00 |
| ONE GAS INC | EQUITY | 33,000.000 | 79.6000 | 2,113,367.85 | 2,626,800.00 |
| ONE LIBERTY PROPERTIES INC | EQUITY | 27,400.000 | 24.2200 | 681,789.76 | 663,628.00 |
| ORRSTOWN FINANCIAL SERVICES IN | EQUITY | 8,700.000 | 18.2100 | 188,941.34 | 158,427.00 |
| ORTHOFIX MEDICAL INC | EQUITY | 23,300.000 | 52.4900 | 1,043,739.40 | 1,223,017.00 |
| OTTER TAIL CORP | EQUITY | 28,218.000 | 49.6400 | 977,501.49 | 1,400,741.52 |
| OXFORD IMMUNOTEC GLOBAL PLC | EQUITY | 38,000.000 | 12.7800 | 564,268.71 | 485,640.00 |
| OXFORD INDUSTRIES INC | EQUITY | 20,000.000 | 71.0400 | 1,255,209.09 | 1,420,800.00 |
| PACIRA PHARMACEUTICALS INC/DE | EQUITY | 4,000.000 | 43.0200 | 192,600.16 | 172,080.00 |
| PAR PACIFIC HOLDINGS INC | EQUITY | 45,800.000 | 14.1800 | 889,939.31 | 649,444.00 |
| PARKE BANCORP INC | EQUITY | 10,800.000 | 18.7150 | 253,093.10 | 202,122.00 |
| PC CONNECTION INC | EQUITY | 20,900.000 | 29.7300 | 546,612.73 | 621,357.00 |
| PEAPACK GLADSTONE FINANCIAL CO | EQUITY | 15,600.000 | 25.1800 | 438,954.30 | 392,808.00 |
| PENNYMAC FINANCIAL SERVICES IN | EQUITY | 7,400.000 | 21.2600 | 154,729.56 | 157,324.00 |
| PENNYMAC MORTGAGE INVESTMENT T | EQUITY | 80,700.000 | 18.6200 | 1,370,711.35 | 1,502,634.00 |
| PEOPLES BANCORP INC/OH | EQUITY | 25,629.000 | 30.1000 | 668,762.62 | 771,432.90 |
| PEOPLES BANCORP OF NORTH CAROL | EQUITY | 3,800.000 | 24.4600 | 121,122.35 | 92,948.00 |
| PEOPLES FINANCIAL SERVICES COR | EQUITY | 3,000.000 | 44.0600 | 129,633.94 | 132,180.00 |
| PEOPLE'S UTAH BANCORP | EQUITY | 736.000 | 30.1500 | 13,961.96 | 22,190.40 |
| PERFICIENT INC | EQUITY | 51,000.000 | 22.2600 | 1,059,954.84 | 1,135,260.00 |
| PERFORMANCE FOOD GROUP CO | EQUITY | 73,500.000 | 32.2700 | 2,022,092.41 | 2,371,845.00 |
| PERSPECTA INC | EQUITY | 10,300.000 | 17.2200 | 258,978.48 | 177,366.00 |
| PHIBRO ANIMAL HEALTH CORP | EQUITY | 30,300.000 | 32.1600 | 1,060,174.29 | 974,448.00 |
| PIEDMONT OFFICE REALTY TRUST I | EQUITY | 86,200.000 | 17.0400 | 1,687,498.54 | 1,468,848.00 |
| PJT PARTNERS INC | EQUITY | 27,100.000 | 38.7600 | 1,040,623.80 | 1,050,396.00 |
| PLEXUS CORP | EQUITY | 20,100.000 | 51.0800 | 930,187.91 | 1,026,708.00 |
| PNM RESOURCES INC | EQUITY | 54,400.000 | 41.0900 | 2,064,409.53 | 2,235,296.00 |
| PORTLAND GENERAL ELECTRIC CO | EQUITY | 57,800.000 | 45.8500 | 2,481,450.67 | 2,650,130.00 |
| POTBELLY CORP | EQUITY | 19,200.000 | 8.0500 | 221,781.78 | 154,560.00 |
| PREFERRED BANK/LOS ANGELES CA | EQUITY | 12,100.000 | 43.3500 | 573,512.47 | 524,535.00 |
| PREMIER FINANCIAL BANCORP INC | EQUITY | 14,531.000 | 14.9100 | 219,013.16 | 216,657.21 |
| PRIMO WATER CORP | EQUITY | 19,600.000 | 14.0100 | 326,128.00 | 274,596.00 |
| PRIMORIS SERVICES CORP | EQUITY | 7,500.000 | 19.1300 | 211,058.94 | 143,475.00 |
| PROGRESS SOFTWARE CORP | EQUITY | 51,400.000 | 35.4900 | 1,507,576.16 | 1,824,186.00 |
| PROTECTIVE INSURANCE CORP | EQUITY | 16,900.000 | 16.6500 | 441,715.11 | 281,385.00 |
| PROVIDENCE SERVICE CORP/THE | EQUITY | 12,900.000 | 60.0200 | 958,892.02 | 774,258.00 |
| PROVIDENT FINANCIAL SERVICES I | EQUITY | 29,900.000 | 24.1300 | 713,633.53 | 721,487.00 |
| PRUDENTIAL BANCORP INC | EQUITY | 5,400.000 | 17.6000 | 97,382.76 | 95,040.00 |
| PS BUSINESS PARKS INC | EQUITY | 17,500.000 | 131.0000 | 1,944,898.68 | 2,292,500.00 |
| QAD INC | EQUITY | 18,300.000 | 39.3300 | 445,630.94 | 719,739.00 |
| QCR HOLDINGS INC | EQUITY | 7,508.000 | 32.0900 | 281,657.33 | 240,931.72 |
| RADNET INC | EQUITY | 59,700.000 | 10.1700 | 704,039.25 | 607,149.00 |
| RCI HOSPITALITY HOLDINGS INC | EQUITY | 18,200.000 | 22.3300 | 504,977.19 | 406,406.00 |
| READING INTERNATIONAL INC | EQUITY | 22,700.000 | 14.5400 | 355,018.22 | 330,058.00 |
| REGIONAL MANAGEMENT CORP | EQUITY | 3,300.000 | 24.0500 | 84,578.14 | 79,365.00 |
| REPUBLIC BANCORP INC/KY | EQUITY | 13,200.000 | 38.7200 | 469,542.26 | 511,104.00 |
| RESOURCES CONNECTION INC | EQUITY | 25,600.000 | 14.2000 | 377,882.10 | 363,520.00 |
| RIVERVIEW BANCORP INC | EQUITY | 38,000.000 | 7.2800 | 302,631.81 | 276,640.00 |
| RMR GROUP INC/THE | EQUITY | 12,868.000 | 53.0800 | 491,839.91 | 683,033.44 |
| ROCKY BRANDS INC | EQUITY | 14,700.000 | 26.0000 | 413,567.32 | 382,200.00 |
| ROSETTA STONE INC | EQUITY | 10,500.000 | 16.4000 | 136,625.26 | 172,200.00 |
| RPT REALTY | EQUITY | 29,600.000 | 11.9500 | 415,412.32 | 353,720.00 |
| RUSH ENTERPRISES INC | EQUITY | 11,700.000 | 34.4800 | 434,433.30 | 403,416.00 |
| RUTH'S HOSPITALITY GROUP INC | EQUITY | 51,300.000 | 22.7300 | 796,540.96 | 1,166,049.00 |
| RYMAN HOSPITALITY PROPERTIES I | EQUITY | 29,400.000 | 66.6900 | 1,612,607.22 | 1,960,686.00 |
| SAFETY INSURANCE GROUP INC | EQUITY | 18,306.000 | 81.8100 | 1,241,260.90 | 1,497,613.86 |
| SCHNITZER STEEL INDUSTRIES INC | EQUITY | 30,900.000 | 21.5500 | 815,297.70 | 665,895.00 |
| SELECT MEDICAL HOLDINGS CORP | EQUITY | 32,600.000 | 15.3500 | 620,306.98 | 500,410.00 |
| SELECTIVE INSURANCE GROUP INC | EQUITY | 32,126.000 | 60.9400 | 1,474,465.70 | 1,957,758.44 |
| SENECA FOODS CORP | EQUITY | 9,400.000 | 28.2200 | 306,786.42 | 265,268.00 |
| SHENANDOAH TELECOMMUNICATIONS | EQUITY | 40,100.000 | 44.2500 | 1,573,052.22 | 1,774,425.00 |
| SHIP FINANCE INTERNATIONAL LTD | EQUITY | 22,800.000 | 10.5300 | 347,549.10 | 240,084.00 |

Martingale Small Cap

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|---|---|---|---|---|---|
| SHORE BANCSHARES INC | EQUITY | 17,400.000 | 14.5400 | 276,379.42 | 252,996.00 |
| SI FINANCIAL GROUP INC | EQUITY | 9,812.000 | 12.7300 | 141,459.70 | 124,906.76 |
| SIERRA BANCORP | EQUITY | 22,800.000 | 24.0300 | 517,741.02 | 547,884.00 |
| SILVERBOW RESOURCES INC | EQUITY | 9,600.000 | 23.6400 | 286,748.58 | 226,944.00 |
| SIMPLY GOOD FOODS CO/THE | EQUITY | 46,800.000 | 18.9000 | 894,331.43 | 884,520.00 |
| SIMULATIONS PLUS INC | EQUITY | 29,200.000 | 19.9000 | 440,024.49 | 581,080.00 |
| SJW GROUP | EQUITY | 5,498.000 | 55.6200 | 227,639.47 | 305,798.76 |
| SOUTHERN FIRST BANCSHARES INC | EQUITY | 8,200.000 | 32.0700 | 345,471.98 | 262,974.00 |
| SOUTHERN MISSOURI BANCORP INC | EQUITY | 10,500.000 | 33.9000 | 327,402.55 | 355,950.00 |
| SOUTHERN NATIONAL BANCORP OF V | EQUITY | 15,900.000 | 13.2200 | 274,656.96 | 210,198.00 |
| SOUTHWEST GAS HOLDINGS INC | EQUITY | 29,500.000 | 76.5000 | 2,194,746.33 | 2,256,750.00 |
| SP PLUS CORP | EQUITY | 34,100.000 | 29.5400 | 1,040,152.92 | 1,007,314.00 |
| SPEEDWAY MOTORSPORTS INC | EQUITY | 1,300.000 | 16.2700 | 20,144.28 | 21,151.00 |
| SPIRE INC | EQUITY | 33,400.000 | 74.0800 | 2,266,989.24 | 2,474,272.00 |
| SPOK HOLDINGS INC | EQUITY | 26,100.000 | 13.2600 | 347,405.64 | 346,086.00 |
| SPS COMMERCE INC | EQUITY | 14,800.000 | 82.3800 | 1,106,597.10 | 1,219,224.00 |
| STAMPS.COM INC | EQUITY | 9,700.000 | 155.6400 | 1,952,971.34 | 1,509,708.00 |
| STATE AUTO FINANCIAL CORP | EQUITY | 1,400.000 | 34.0400 | 32,195.71 | 47,656.00 |
| STATE BANK FINANCIAL CORP | EQUITY | 10,700.000 | 21.4100 | 321,905.22 | 229,087.00 |
| STEPAN CO | EQUITY | 21,300.000 | 74.0000 | 1,447,113.90 | 1,576,200.00 |
| STEVEN MADDEN LTD | EQUITY | 5,700.000 | 30.2600 | 200,218.64 | 172,482.00 |
| STEWART INFORMATION SERVICES C | EQUITY | 29,588.000 | 41.4000 | 1,326,098.91 | 1,224,943.20 |
| STURM RUGER & CO INC | EQUITY | 23,700.000 | 53.2200 | 1,463,106.48 | 1,261,314.00 |
| SUMMIT FINANCIAL GROUP INC | EQUITY | 300.000 | 19.3100 | 7,983.72 | 5,793.00 |
| SUPERIOR GROUP OF COS INC | EQUITY | 12,300.000 | 17.6500 | 284,329.30 | 217,095.00 |
| SUPERNUS PHARMACEUTICALS INC | EQUITY | 5,800.000 | 33.2200 | 310,318.19 | 192,676.00 |
| SYKES ENTERPRISES INC | EQUITY | 55,600.000 | 24.7300 | 1,657,184.29 | 1,374,988.00 |
| SYNNEX CORP | EQUITY | 13,220.050 | 80.8400 | 1,428,463.79 | 1,068,708.84 |
| SYSTEMAX INC | EQUITY | 19,500.000 | 23.8900 | 583,106.90 | 465,855.00 |
| TECH DATA CORP | EQUITY | 6,100.000 | 81.8100 | 521,916.99 | 499,041.00 |
| TERRITORIAL BANCORP INC | EQUITY | 11,700.000 | 25.9800 | 350,524.11 | 303,966.00 |
| TETRA TECH INC | EQUITY | 42,500.000 | 51.7700 | 1,439,266.15 | 2,200,225.00 |
| TEXAS ROADHOUSE INC | EQUITY | 39,200.000 | 59.7000 | 1,748,813.06 | 2,340,240.00 |
| TIER REIT INC | EQUITY | 66,200.000 | 20.6300 | 1,157,551.27 | 1,365,706.00 |
| TIMBERLAND BANCORP INC/WA | EQUITY | 11,400.000 | 22.3000 | 324,586.69 | 254,220.00 |
| TIPTREE INC | EQUITY | 34,400.000 | 5.5900 | 226,122.86 | 192,296.00 |
| TOOTSIE ROLL INDUSTRIES INC | EQUITY | 22,900.000 | 33.4000 | 780,902.94 | 764,860.00 |
| TPG RE FINANCE TRUST INC | EQUITY | 51,200.000 | 18.2800 | 1,044,564.24 | 935,936.00 |
| TRAVELPORT WORLDWIDE LTD | EQUITY | 126,800.000 | 15.6200 | 1,727,662.44 | 1,980,616.00 |
| TREDEGAR CORP | EQUITY | 12,000.000 | 15.8600 | 291,464.60 | 190,320.00 |
| TRICO BANCSHARES | EQUITY | 23,000.000 | 33.7900 | 739,592.71 | 777,170.00 |
| TRIPLE-S MANAGEMENT CORP | EQUITY | 12,800.000 | 17.3900 | 437,887.21 | 222,592.00 |
| TRUSTCO BANK CORP NY | EQUITY | 67,197.000 | 6.8600 | 491,496.02 | 460,971.42 |
| TTEC HOLDINGS INC | EQUITY | 15,300.000 | 28.5700 | 456,775.58 | 437,121.00 |
| TUCOWS INC | EQUITY | 10,800.000 | 60.0600 | 678,622.49 | 648,648.00 |
| TURNING POINT BRANDS INC | EQUITY | 13,600.000 | 27.2200 | 240,767.46 | 370,192.00 |
| UFP TECHNOLOGIES INC | EQUITY | 10,100.000 | 30.0400 | 279,306.73 | 303,404.00 |
| UMH PROPERTIES INC | EQUITY | 5,400.000 | 11.8400 | 66,601.53 | 63,936.00 |
| UNIFIRST CORP/MA | EQUITY | 12,600.000 | 143.0700 | 2,107,295.75 | 1,802,682.00 |
| UNITED COMMUNITY FINANCIAL COR | EQUITY | 76,300.000 | 8.8500 | 776,352.44 | 675,255.00 |
| UNITED FINANCIAL BANCORP INC | EQUITY | 53,900.000 | 14.7000 | 942,048.86 | 792,330.00 |
| UNITED FIRE GROUP INC | EQUITY | 28,300.000 | 55.4500 | 1,211,375.72 | 1,569,235.00 |
| UNITIL CORP | EQUITY | 27,300.000 | 50.6400 | 1,161,698.91 | 1,382,472.00 |
| UNIVERSAL CORP/VA | EQUITY | 27,900.000 | 54.1500 | 1,835,218.06 | 1,510,785.00 |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 11,421.000 | 61.3700 | 705,841.74 | 700,906.77 |
| UNIVERSAL INSURANCE HOLDINGS I | EQUITY | 28,600.000 | 37.9200 | 849,275.36 | 1,084,512.00 |
| UNIVERSAL LOGISTICS HOLDINGS I | EQUITY | 17,700.000 | 18.0900 | 431,365.09 | 320,193.00 |
| UNIVEST FINANCIAL CORP | EQUITY | 6,100.000 | 21.5700 | 144,015.06 | 131,577.00 |
| UPLAND SOFTWARE INC | EQUITY | 4,400.000 | 27.1800 | 99,436.77 | 119,592.00 |
| URSTADT BIDDLE PROPERTIES INC | EQUITY | 48,127.000 | 19.2200 | 1,058,145.43 | 925,000.94 |
| US ECOLOGY INC | EQUITY | 26,300.000 | 62.9800 | 1,656,090.58 | 1,656,374.00 |
| US PHYSICAL THERAPY INC | EQUITY | 14,500.000 | 102.3500 | 1,207,650.62 | 1,484,075.00 |
| USANA HEALTH SCIENCES INC | EQUITY | 15,200.000 | 117.7300 | 1,148,806.37 | 1,789,496.00 |
| UTAH MEDICAL PRODUCTS INC | EQUITY | 6,700.000 | 83.0800 | 465,284.37 | 556,636.00 |
| VAREX IMAGING CORP | EQUITY | 14,700.000 | 23.6800 | 514,375.47 | 348,096.00 |
| VECTOR GROUP LTD | EQUITY | 132,418.000 | 9.7300 | 2,386,847.62 | 1,288,427.14 |
| VERINT SYSTEMS INC | EQUITY | 50,700.000 | 42.3100 | 2,014,126.92 | 2,145,117.00 |
| VIAD CORP | EQUITY | 27,100.000 | 50.0900 | 1,020,785.80 | 1,357,439.00 |
| VILLAGE SUPER MARKET INC | EQUITY | 15,500.000 | 26.7400 | 468,084.12 | 414,470.00 |
| VIRTUSA CORP | EQUITY | 1,100.000 | 42.5900 | 60,081.22 | 46,849.00 |
| VISHAY PRECISION GROUP INC | EQUITY | 6,900.000 | 30.2300 | 159,793.62 | 208,587.00 |
| VONAGE HOLDINGS CORP | EQUITY | 174,900.000 | 8.7300 | 1,740,087.24 | 1,526,877.00 |

Martingale Small Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| VSE CORP | EQUITY | 800.000 | 29.9100 | 39,978.06 | 23,928.00 |
| WALKER & DUNLOP INC | EQUITY | 4,000.000 | 43.2500 | 219,631.22 | 173,000.00 |
| WATERSTONE FINANCIAL INC | EQUITY | 38,200.000 | 16.7600 | 634,150.00 | 640,232.00 |
| WEIS MARKETS INC | EQUITY | 15,700.000 | 47.7800 | 751,941.06 | 750,146.00 |
| WEST BANCORPORATION INC | EQUITY | 11,600.000 | 19.0900 | 285,164.02 | 221,444.00 |
| WESTERN ASSET MORTGAGE CAPITAL | EQUITY | 66,200.000 | 8.3400 | 717,321.44 | 552,108.00 |
| WESTWOOD HOLDINGS GROUP INC | EQUITY | 13,200.000 | 34.0000 | 862,583.17 | 448,800.00 |
| WEYCO GROUP INC | EQUITY | 13,200.000 | 29.1700 | 380,211.16 | 385,044.00 |
| WINMARK CORP | EQUITY | 1,300.000 | 159.0000 | 152,640.55 | 206,700.00 |
| XENIA HOTELS & RESORTS INC | EQUITY | 98,100.000 | 17.2000 | 1,875,227.69 | 1,687,320.00 |
| ZIX CORP | EQUITY | 84,500.000 | 5.7300 | 483,910.33 | 484,185.00 |
| | | Martingale Small Total | | 344,395,345.41 | 362,434,470.22 |

# Appendix XIV

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 maturity value: Asset type (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 12,594,176.15 | 1.0000 | 12,594,176.15 | 12,594,176.15 |
| CASH | CASH & CASH EQUIVALENTS | | 1.0000 | 37.80 | 37.80 |
| ABBOTT LABORATORIES | EQUITY | 99,500.000 | 72.3300 | 6,166,310.70 | 7,196,835.00 |
| ACCENTURE PLC | EQUITY | 82,400.000 | 141.0100 | 8,747,906.30 | 11,619,224.00 |
| ADOBE INC | EQUITY | 46,900.000 | 226.2400 | 5,416,813.61 | 10,610,656.00 |
| AGNC INVESTMENT CORP | EQUITY | 245,000.000 | 17.5400 | 5,225,784.99 | 4,297,300.00 |
| ALLSTATE CORP/THE | EQUITY | 98,400.000 | 82.6300 | 6,881,887.73 | 8,130,792.00 |
| ALPHABET INC-CL A | EQUITY | 14,900.000 | 1,044.9600 | 8,454,649.14 | 15,569,904.00 |
| ALPHABET INC-CL C | EQUITY | 2,119.000 | 1,035.6100 | 847,551.57 | 2,194,457.59 |
| ALTRIA GROUP INC | EQUITY | 217,500.000 | 49.3900 | 9,089,085.17 | 10,742,325.00 |
| AMDOCS LTD | EQUITY | 118,200.000 | 58.5800 | 5,007,264.62 | 6,924,156.00 |
| AMEREN CORP | EQUITY | 129,400.000 | 65.2300 | 5,441,816.91 | 8,440,762.00 |
| AMERICAN ELECTRIC POWER CO INC | EQUITY | 111,900.000 | 74.7400 | 6,033,150.85 | 8,363,406.00 |
| AMERICAN EXPRESS CO | EQUITY | 80,800.000 | 95.3200 | 8,008,892.18 | 7,701,856.00 |
| AMERICAN FINANCIAL GROUP INC/O | EQUITY | 72,700.000 | 90.5300 | 5,170,786.95 | 6,581,531.00 |
| AMERICAN NATIONAL INSURANCE CO | EQUITY | 9,200.000 | 127.2400 | 1,139,704.67 | 1,170,608.00 |
| AMERISOURCEBERGEN CORP | EQUITY | 1,900.000 | 74.4000 | 162,720.29 | 141,360.00 |
| ANNALY CAPITAL MANAGEMENT INC | EQUITY | 205,000.000 | 9.8200 | 2,093,850.78 | 2,013,100.00 |
| ANSYS INC | EQUITY | 35,000.000 | 142.9400 | 2,951,181.23 | 5,002,900.00 |
| ANTHEM INC | EQUITY | 38,400.000 | 262.6300 | 7,405,683.90 | 10,084,992.00 |
| AON PLC | EQUITY | 36,900.000 | 145.3600 | 2,567,970.36 | 5,363,784.00 |
| APPLE HOSPITALITY REIT INC | EQUITY | 189,500.000 | 14.2600 | 3,555,657.34 | 2,702,270.00 |
| ARCH CAPITAL GROUP LTD | EQUITY | 74,800.000 | 26.7200 | 1,421,706.75 | 1,998,656.00 |
| ARCHER-DANIELS-MIDLAND CO | EQUITY | 46,900.000 | 40.9700 | 2,030,333.37 | 1,921,493.00 |
| ARTHUR J GALLAGHER & CO | EQUITY | 124,700.000 | 73.7000 | 5,485,339.74 | 9,190,390.00 |
| ASSURED GUARANTY LTD | EQUITY | 11,500.000 | 38.2800 | 484,863.00 | 440,220.00 |
| AT&T INC | EQUITY | 159,400.000 | 28.5400 | 5,935,267.52 | 4,549,276.00 |
| ATMOS ENERGY CORP | EQUITY | 48,200.000 | 92.7200 | 2,426,900.72 | 4,469,104.00 |
| AUTOMATIC DATA PROCESSING INC | EQUITY | 75,100.000 | 131.1200 | 10,108,268.28 | 9,847,112.00 |
| AUTOZONE INC | EQUITY | 700.000 | 838.3400 | 613,104.17 | 586,838.00 |
| AVALONBAY COMMUNITIES INC | EQUITY | 32,400.000 | 174.0500 | 5,957,946.37 | 5,639,220.00 |
| AXIS CAPITAL HOLDINGS LTD | EQUITY | 100,700.000 | 51.6400 | 5,302,373.16 | 5,200,148.00 |
| BAXTER INTERNATIONAL INC | EQUITY | 128,400.000 | 65.8200 | 5,516,387.62 | 8,451,288.00 |
| BECTON DICKINSON AND CO | EQUITY | 25,957.000 | 225.3200 | 3,521,635.34 | 5,848,631.24 |
| BERKSHIRE HATHAWAY INC | EQUITY | 66,400.000 | 204.1800 | 10,945,072.29 | 13,557,552.00 |
| BGC PARTNERS INC | EQUITY | 29,800.000 | 5.1700 | 254,890.97 | 154,066.00 |
| BLACK KNIGHT INC | EQUITY | 25,200.000 | 45.0600 | 1,300,118.40 | 1,135,512.00 |
| BOEING CO/THE | EQUITY | 39,000.000 | 322.5000 | 6,260,484.19 | 12,577,500.00 |
| BOOKING HOLDINGS INC | EQUITY | 2,400.000 | 1,722.4200 | 4,508,254.22 | 4,133,808.00 |
| BOSTON PROPERTIES INC | EQUITY | 3,600.000 | 112.5500 | 458,653.16 | 405,180.00 |
| BRIGHT HORIZONS FAMILY SOLUTIO | EQUITY | 33,600.000 | 111.4500 | 2,952,810.21 | 3,744,720.00 |
| BRISTOL-MYERS SQUIBB CO | EQUITY | 102,300.000 | 51.9800 | 6,109,000.65 | 5,317,554.00 |
| BROADRIDGE FINANCIAL SOLUTIONS | EQUITY | 76,400.000 | 96.2500 | 5,036,893.72 | 7,353,500.00 |
| BROWN & BROWN INC | EQUITY | 144,900.000 | 27.5600 | 2,455,002.60 | 3,993,444.00 |
| BUNGE LTD | EQUITY | 41,400.000 | 53.4400 | 2,937,053.24 | 2,212,416.00 |
| CABOT CORP | EQUITY | 16,400.000 | 42.9400 | 835,021.95 | 704,216.00 |
| CADENCE DESIGN SYSTEMS INC | EQUITY | 157,500.000 | 43.4800 | 6,471,521.03 | 6,848,100.00 |
| CAMDEN PROPERTY TRUST | EQUITY | 51,300.000 | 88.0500 | 4,581,378.94 | 4,516,965.00 |
| CAPITAL ONE FINANCIAL CORP | EQUITY | 25,900.000 | 75.5900 | 2,440,152.68 | 1,957,781.00 |
| CARNIVAL CORP | EQUITY | 124,200.000 | 49.3000 | 7,147,520.62 | 6,123,060.00 |
| CARTER'S INC | EQUITY | 14,800.000 | 81.6200 | 1,598,023.67 | 1,207,976.00 |
| CDK GLOBAL INC | EQUITY | 104,000.000 | 47.8800 | 5,844,254.42 | 4,979,520.00 |
| CELANESE CORP | EQUITY | 18,100.000 | 89.9700 | 1,709,617.40 | 1,628,457.00 |
| CENTERPOINT ENERGY INC | EQUITY | 260,100.000 | 28.2300 | 5,967,886.48 | 7,342,623.00 |
| CHEMED CORP | EQUITY | 500.000 | 283.2800 | 138,816.00 | 141,640.00 |
| CHIMERA INVESTMENT CORP | EQUITY | 105,200.000 | 17.8200 | 1,748,801.31 | 1,874,664.00 |
| CIGNA CORP | EQUITY | 48,491.760 | 189.9200 | 8,268,118.55 | 9,209,555.06 |
| CINEMARK HOLDINGS INC | EQUITY | 17,600.000 | 35.8000 | 699,107.20 | 630,080.00 |
| CITRIX SYSTEMS INC | EQUITY | 61,700.000 | 102.4600 | 6,878,996.07 | 6,321,782.00 |
| CLOROX CO/THE | EQUITY | 32,900.000 | 154.1400 | 3,871,856.98 | 5,071,206.00 |
| CMS ENERGY CORP | EQUITY | 160,700.000 | 49.6500 | 6,532,526.09 | 7,978,755.00 |
| COCA-COLA CO/THE | EQUITY | 18,600.000 | 47.3500 | 910,730.40 | 880,710.00 |
| COGNIZANT TECHNOLOGY SOLUTIONS | EQUITY | 134,400.000 | 63.4800 | 10,393,733.79 | 8,531,712.00 |
| COLGATE-PALMOLIVE CO | EQUITY | 24,000.000 | 59.5200 | 1,561,298.75 | 1,428,480.00 |
| CONAGRA BRANDS INC | EQUITY | 162,948.460 | 21.3600 | 6,039,042.99 | 3,480,579.11 |
| CONDUENT INC | EQUITY | 59,300.000 | 10.6300 | 1,202,244.33 | 630,359.00 |
| CONOCOPHILLIPS | EQUITY | 89,700.000 | 62.3500 | 6,272,066.55 | 5,592,795.00 |
| CONSOLIDATED EDISON INC | EQUITY | 83,800.000 | 76.4600 | 5,200,716.52 | 6,407,348.00 |
| CONSTELLATION BRANDS INC | EQUITY | 36,800.000 | 160.8200 | 7,726,971.06 | 5,918,176.00 |
| COOPER COS INC/THE | EQUITY | 23,500.000 | 254.5000 | 4,292,890.79 | 5,980,750.00 |
| COPART INC | EQUITY | 23,000.000 | 47.7800 | 587,381.55 | 1,098,940.00 |
| CORELOGIC INC/UNITED STATES | EQUITY | 14,500.000 | 33.4200 | 694,877.70 | 484,590.00 |

Martingale Large Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| COSTCO WHOLESALE CORP | EQUITY | 3,000.000 | 203.7100 | 701,470.62 | 611,130.00 |
| CRANE CO | EQUITY | 9,500.000 | 72.1800 | 753,055.20 | 685,710.00 |
| DANAHER CORP | EQUITY | 104,900.000 | 103.1200 | 6,808,511.66 | 10,817,288.00 |
| DARDEN RESTAURANTS INC | EQUITY | 87,800.000 | 99.8600 | 4,746,623.90 | 8,767,708.00 |
| DELTA AIR LINES INC | EQUITY | 69,000.000 | 49.9000 | 3,842,750.60 | 3,443,100.00 |
| DTE ENERGY CO | EQUITY | 70,400.000 | 110.3000 | 5,743,421.15 | 7,765,120.00 |
| ECOLAB INC | EQUITY | 17,600.000 | 147.3500 | 2,145,364.91 | 2,593,360.00 |
| EDISON INTERNATIONAL | EQUITY | 50,900.000 | 56.7700 | 2,885,401.22 | 2,889,593.00 |
| EDWARDS LIFESCIENCES CORP | EQUITY | 16,900.000 | 153.1700 | 2,291,677.48 | 2,588,573.00 |
| ELI LILLY & CO | EQUITY | 131,800.000 | 115.7200 | 10,023,201.66 | 15,251,896.00 |
| ENCOMPASS HEALTH CORP | EQUITY | 101,000.000 | 61.7000 | 7,167,860.96 | 6,231,700.00 |
| ENTERGY CORP | EQUITY | 71,900.000 | 86.0700 | 5,422,761.63 | 6,188,433.00 |
| EPR PROPERTIES | EQUITY | 44,800.000 | 64.0300 | 3,143,421.76 | 2,868,544.00 |
| EQUITY LIFESTYLE PROPERTIES IN | EQUITY | 63,900.000 | 97.1300 | 3,178,117.88 | 6,206,607.00 |
| EQUITY RESIDENTIAL | EQUITY | 67,700.000 | 66.0100 | 4,603,698.66 | 4,468,877.00 |
| ERIE INDEMNITY CO | EQUITY | 9,200.000 | 133.3100 | 813,247.27 | 1,226,452.00 |
| ESSEX PROPERTY TRUST INC | EQUITY | 20,100.000 | 245.2100 | 5,321,187.26 | 4,928,721.00 |
| ESTEE LAUDER COS INC/THE | EQUITY | 18,500.000 | 130.1000 | 2,416,507.00 | 2,406,850.00 |
| EVEREST RE GROUP LTD | EQUITY | 31,600.000 | 217.7600 | 4,519,138.84 | 6,881,216.00 |
| EXELON CORP | EQUITY | 210,900.000 | 45.1000 | 7,607,271.68 | 9,511,590.00 |
| EXPEDITORS INTERNATIONAL OF WA | EQUITY | 11,400.000 | 68.0900 | 601,052.85 | 776,226.00 |
| EXXON MOBIL CORP | EQUITY | 142,400.000 | 68.1900 | 11,938,213.12 | 9,710,256.00 |
| FACEBOOK INC | EQUITY | 68,100.000 | 131.0900 | 10,992,702.13 | 8,927,229.00 |
| FAIR ISAAC CORP | EQUITY | 4,500.000 | 187.0000 | 1,007,682.60 | 841,500.00 |
| FEDEX CORP | EQUITY | 17,300.000 | 161.3300 | 3,177,611.73 | 2,791,009.00 |
| FIDELITY NATIONAL INFORMATION | EQUITY | 88,900.000 | 102.5500 | 8,538,104.68 | 9,116,695.00 |
| FIRST AMERICAN FINANCIAL CORP | EQUITY | 120,200.000 | 44.6400 | 5,820,885.32 | 5,365,728.00 |
| FIRST CITIZENS BANCSHARES INC/ | EQUITY | 10,200.000 | 377.0500 | 4,521,188.89 | 3,845,910.00 |
| FIRSTENERGY CORP | EQUITY | 232,200.000 | 37.5500 | 7,809,569.39 | 8,719,110.00 |
| FISERV INC | EQUITY | 105,000.000 | 73.4900 | 2,815,127.91 | 7,716,450.00 |
| FLOWERS FOODS INC | EQUITY | 241,700.000 | 18.4700 | 4,939,658.49 | 4,464,199.00 |
| FORTINET INC | EQUITY | 43,100.000 | 70.4300 | 2,034,565.83 | 3,035,533.00 |
| GAMING AND LEISURE PROPERTIES | EQUITY | 99,900.000 | 32.3100 | 3,435,546.12 | 3,227,769.00 |
| GENERAL DYNAMICS CORP | EQUITY | 12,600.000 | 157.2100 | 1,499,735.02 | 1,980,846.00 |
| GENERAL MILLS INC | EQUITY | 60,600.000 | 38.9400 | 3,080,601.15 | 2,359,764.00 |
| GENPACT LTD | EQUITY | 218,600.000 | 26.9900 | 6,019,619.31 | 5,900,014.00 |
| H&R BLOCK INC | EQUITY | 222,900.000 | 25.3700 | 5,932,931.03 | 5,654,973.00 |
| HANOVER INSURANCE GROUP INC/TH | EQUITY | 50,500.000 | 116.7700 | 3,195,396.62 | 5,896,885.00 |
| HAWAIIAN ELECTRIC INDUSTRIES I | EQUITY | 26,400.000 | 36.6200 | 832,867.26 | 966,768.00 |
| HCA HEALTHCARE INC | EQUITY | 78,600.000 | 124.4500 | 7,933,055.79 | 9,781,770.00 |
| HERSHEY CO/THE | EQUITY | 75,100.000 | 107.1800 | 7,517,297.92 | 8,049,218.00 |
| HIGHWOODS PROPERTIES INC | EQUITY | 74,500.000 | 38.6900 | 3,525,283.98 | 2,882,405.00 |
| HILL-ROM HOLDINGS INC | EQUITY | 78,000.000 | 88.5500 | 4,391,034.24 | 6,906,900.00 |
| HOME DEPOT INC/THE | EQUITY | 30,500.000 | 171.8200 | 2,472,104.70 | 5,240,510.00 |
| HONEYWELL INTERNATIONAL INC | EQUITY | 87,900.000 | 132.1200 | 9,600,567.48 | 11,613,348.00 |
| HORMEL FOODS CORP | EQUITY | 23,000.000 | 42.6800 | 829,256.00 | 981,640.00 |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 148,800.000 | 23.8800 | 4,070,309.12 | 3,553,344.00 |
| HUDSON PACIFIC PROPERTIES INC | EQUITY | 27,900.000 | 29.0600 | 967,495.59 | 810,774.00 |
| HUMANA INC | EQUITY | 29,400.000 | 286.4800 | 7,435,321.62 | 8,422,512.00 |
| HUNTINGTON INGALLS INDUSTRIES | EQUITY | 31,400.000 | 190.3100 | 4,568,294.88 | 5,975,734.00 |
| ICU MEDICAL INC | EQUITY | 19,200.000 | 229.6300 | 5,691,786.21 | 4,408,896.00 |
| INGREDION INC | EQUITY | 69,800.000 | 91.4000 | 6,442,139.85 | 6,379,720.00 |
| INTERNATIONAL BUSINESS MACHINE | EQUITY | 99,700.000 | 113.6700 | 16,884,982.63 | 11,332,899.00 |
| INTUIT INC | EQUITY | 58,500.000 | 196.8500 | 4,193,958.64 | 11,515,725.00 |
| INTUITIVE SURGICAL INC | EQUITY | 4,100.000 | 478.9200 | 1,336,276.68 | 1,963,572.00 |
| JACK HENRY & ASSOCIATES INC | EQUITY | 16,400.000 | 126.5200 | 1,039,400.45 | 2,074,928.00 |
| JAZZ PHARMACEUTICALS PLC | EQUITY | 47,300.000 | 123.9600 | 7,889,998.52 | 5,863,308.00 |
| JM SMUCKER CO/THE | EQUITY | 23,300.000 | 93.4900 | 3,040,635.94 | 2,178,317.00 |
| JOHNSON & JOHNSON | EQUITY | 126,200.000 | 129.0500 | 11,683,466.20 | 16,286,110.00 |
| KAR AUCTION SERVICES INC | EQUITY | 10,600.000 | 47.7200 | 565,160.20 | 505,832.00 |
| KELLOGG CO | EQUITY | 67,500.000 | 57.0100 | 4,559,645.30 | 3,848,175.00 |
| KOHL'S CORP | EQUITY | 8,500.000 | 66.3400 | 676,846.50 | 563,890.00 |
| LAMB WESTON HOLDINGS INC | EQUITY | 89,400.000 | 73.5600 | 7,098,831.56 | 6,576,264.00 |
| LANDSTAR SYSTEM INC | EQUITY | 47,000.000 | 95.6700 | 4,006,869.43 | 4,496,490.00 |
| LIBERTY PROPERTY TRUST | EQUITY | 62,300.000 | 41.8800 | 2,586,957.61 | 2,609,124.00 |
| LOCKHEED MARTIN CORP | EQUITY | 34,500.000 | 261.8400 | 4,946,084.59 | 9,033,480.00 |
| LYONDELLBASELL INDUSTRIES NV | EQUITY | 71,200.000 | 83.1600 | 6,926,419.99 | 5,920,992.00 |
| M&T BANK CORP | EQUITY | 27,800.000 | 143.1300 | 3,608,956.46 | 3,979,014.00 |
| MARKEL CORP | EQUITY | 600.000 | 1,038.0500 | 626,156.40 | 622,830.00 |
| MARSH & MCLENNAN COS INC | EQUITY | 108,600.000 | 79.7500 | 4,589,295.12 | 8,660,850.00 |
| MASTERCARD INC | EQUITY | 48,900.000 | 188.6500 | 5,021,070.98 | 9,224,985.00 |
| MCCORMICK & CO INC/MD | EQUITY | 13,600.000 | 139.2400 | 2,033,725.14 | 1,893,664.00 |

Martingale Large Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| MCDONALD'S CORP | EQUITY | 82,200.000 | 177.5700 | 8,583,827.46 | 14,596,254.00 |
| MCKESSON CORP | EQUITY | 8,000.000 | 110.4700 | 975,752.99 | 883,760.00 |
| MEDICAL PROPERTIES TRUST INC | EQUITY | 2,500.000 | 16.0800 | 40,730.00 | 40,200.00 |
| MEDTRONIC PLC | EQUITY | 142,500.000 | 90.9600 | 11,797,637.10 | 12,961,800.00 |
| MERCK & CO INC | EQUITY | 171,900.000 | 76.4100 | 8,925,943.90 | 13,134,879.00 |
| MERCURY GENERAL CORP | EQUITY | 8,000.000 | 51.7100 | 463,384.80 | 413,680.00 |
| METTLER-TOLEDO INTERNATIONAL I | EQUITY | 4,000.000 | 565.5800 | 2,435,818.00 | 2,262,320.00 |
| MFA FINANCIAL INC | EQUITY | 334,100.000 | 6.6800 | 2,451,886.37 | 2,231,788.00 |
| MICHAEL KORS HOLDINGS LTD | EQUITY | 10,900.000 | 37.9200 | 676,143.73 | 413,328.00 |
| MICROSOFT CORP | EQUITY | 171,500.000 | 101.5700 | 7,581,548.38 | 17,419,255.00 |
| MID-AMERICA APARTMENT COMMUNIT | EQUITY | 56,147.000 | 95.7000 | 4,613,889.53 | 5,373,267.90 |
| MONDELEZ INTERNATIONAL INC | EQUITY | 95,200.000 | 40.0300 | 4,118,754.30 | 3,810,856.00 |
| MORNINGSTAR INC | EQUITY | 24,400.000 | 109.8400 | 2,026,294.65 | 2,680,096.00 |
| MOTOROLA SOLUTIONS INC | EQUITY | 83,300.000 | 115.0400 | 6,053,459.11 | 9,582,832.00 |
| MSCI INC | EQUITY | 5,300.000 | 147.4300 | 818,951.76 | 781,379.00 |
| NEWMARK GROUP INC | EQUITY | 22,374.402 | 8.0200 | 226,321.65 | 179,442.70 |
| NEWMONT MINING CORP | EQUITY | 212,000.000 | 34.6500 | 8,162,777.64 | 7,345,800.00 |
| NEXTERA ENERGY INC | EQUITY | 40,300.000 | 173.8200 | 4,355,539.35 | 7,004,946.00 |
| NORTHROP GRUMMAN CORP | EQUITY | 17,900.000 | 244.9000 | 2,321,692.54 | 4,383,710.00 |
| NU SKIN ENTERPRISES INC | EQUITY | 9,800.000 | 61.3300 | 704,767.00 | 601,034.00 |
| OMNICOM GROUP INC | EQUITY | 86,200.000 | 73.2400 | 6,782,167.89 | 6,313,288.00 |
| ORACLE CORP | EQUITY | 212,400.000 | 45.1500 | 8,185,726.86 | 9,589,860.00 |
| PARK HOTELS & RESORTS INC | EQUITY | 148,100.000 | 25.9800 | 4,301,161.46 | 3,847,638.00 |
| PAYCHEX INC | EQUITY | 37,500.000 | 65.1500 | 2,684,582.61 | 2,443,125.00 |
| PEPSICO INC | EQUITY | 132,200.000 | 110.4800 | 12,162,500.42 | 14,605,456.00 |
| PFIZER INC | EQUITY | 364,200.000 | 43.6500 | 12,117,574.82 | 15,897,330.00 |
| PHILIP MORRIS INTERNATIONAL IN | EQUITY | 130,700.000 | 66.7600 | 11,466,632.81 | 8,725,532.00 |
| PINNACLE WEST CAPITAL CORP | EQUITY | 36,400.000 | 85.2000 | 3,103,994.20 | 3,101,280.00 |
| POOL CORP | EQUITY | 3,500.000 | 148.6500 | 603,210.65 | 520,275.00 |
| POPULAR INC | EQUITY | 119,000.000 | 47.2200 | 5,191,580.39 | 5,619,180.00 |
| POST HOLDINGS INC | EQUITY | 54,500.000 | 89.1300 | 5,054,845.68 | 4,857,585.00 |
| PREMIER INC | EQUITY | 76,100.000 | 37.3500 | 2,518,910.88 | 2,842,335.00 |
| PROCTER & GAMBLE CO/THE | EQUITY | 73,700.000 | 91.9200 | 6,066,426.91 | 6,774,504.00 |
| PROGRESSIVE CORP/THE | EQUITY | 145,500.000 | 60.3300 | 5,559,396.40 | 8,778,015.00 |
| PROLOGIS INC | EQUITY | 146,828.000 | 58.7200 | 8,971,717.03 | 8,621,740.16 |
| PUBLIC STORAGE | EQUITY | 5,800.000 | 202.4100 | 1,128,129.00 | 1,173,978.00 |
| RALPH LAUREN CORP | EQUITY | 8,500.000 | 103.4600 | 967,038.58 | 879,410.00 |
| RAYTHEON CO | EQUITY | 53,900.000 | 153.3500 | 7,552,706.17 | 8,265,565.00 |
| REINSURANCE GROUP OF AMERICA I | EQUITY | 46,500.000 | 140.2300 | 5,974,400.03 | 6,520,695.00 |
| RENAISSANCERE HOLDINGS LTD | EQUITY | 47,095.000 | 133.7000 | 4,839,471.85 | 6,296,601.50 |
| REPUBLIC SERVICES INC | EQUITY | 119,500.000 | 72.0900 | 4,328,238.03 | 8,614,755.00 |
| RESIDEO TECHNOLOGIES INC | EQUITY | 0.001 | 20.5500 | 0.02 | 0.02 |
| RESMED INC | EQUITY | 11,000.000 | 113.8700 | 1,247,642.00 | 1,252,570.00 |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 19,500.000 | 57.2000 | 1,093,166.14 | 1,115,400.00 |
| ROYAL CARIBBEAN CRUISES LTD | EQUITY | 19,900.000 | 97.7900 | 2,377,585.27 | 1,946,021.00 |
| ROYAL GOLD INC | EQUITY | 42,100.000 | 85.6500 | 3,338,674.15 | 3,605,865.00 |
| S&P GLOBAL INC | EQUITY | 15,800.000 | 169.9400 | 2,997,370.72 | 2,685,052.00 |
| SABRE CORP | EQUITY | 224,200.000 | 21.6400 | 5,586,993.50 | 4,851,688.00 |
| SEABOARD CORP | EQUITY | 100.000 | 3,538.0100 | 449,955.03 | 353,801.00 |
| SENIOR HOUSING PROPERTIES TRUS | EQUITY | 42,900.000 | 11.7200 | 913,533.20 | 502,788.00 |
| SIMON PROPERTY GROUP INC | EQUITY | 46,000.000 | 167.9900 | 7,942,575.42 | 7,727,540.00 |
| SPIRIT AEROSYSTEMS HOLDINGS IN | EQUITY | 16,400.000 | 72.0900 | 1,283,353.72 | 1,182,276.00 |
| STARBUCKS CORP | EQUITY | 109,300.000 | 64.4000 | 5,507,803.91 | 7,038,920.00 |
| STERIS PLC | EQUITY | 3,700.000 | 106.8500 | 423,468.33 | 395,345.00 |
| STRYKER CORP | EQUITY | 59,000.000 | 156.7500 | 4,232,417.67 | 9,248,250.00 |
| SUN COMMUNITIES INC | EQUITY | 63,400.000 | 101.7100 | 5,822,203.84 | 6,448,414.00 |
| SUNTRUST BANKS INC | EQUITY | 32,100.000 | 50.4400 | 2,178,240.64 | 1,619,124.00 |
| SYNOPSYS INC | EQUITY | 93,000.000 | 84.2400 | 3,560,796.85 | 7,834,320.00 |
| SYNOVUS FINANCIAL CORP | EQUITY | 61,200.000 | 31.9900 | 2,540,446.72 | 1,957,788.00 |
| SYSCO CORP | EQUITY | 142,000.000 | 62.6600 | 5,627,016.96 | 8,897,720.00 |
| TARGET CORP | EQUITY | 60,400.000 | 66.0900 | 5,174,677.44 | 3,991,836.00 |
| TEXAS INSTRUMENTS INC | EQUITY | 24,300.000 | 94.5000 | 1,276,094.31 | 2,296,350.00 |
| TOTAL SYSTEM SERVICES INC | EQUITY | 37,600.000 | 81.2900 | 2,540,042.91 | 3,056,504.00 |
| TRAVELERS COS INC/THE | EQUITY | 66,100.000 | 119.7500 | 6,805,363.46 | 7,915,475.00 |
| TYSON FOODS INC | EQUITY | 137,700.000 | 53.4000 | 8,628,528.35 | 7,353,180.00 |
| UDR INC | EQUITY | 159,000.000 | 39.6200 | 6,170,000.08 | 6,299,580.00 |
| UGI CORP | EQUITY | 132,550.000 | 53.3500 | 4,736,847.21 | 7,071,542.50 |
| UNION PACIFIC CORP | EQUITY | 5,100.000 | 138.2300 | 786,026.53 | 704,973.00 |
| UNITED CONTINENTAL HOLDINGS IN | EQUITY | 33,600.000 | 83.7300 | 2,952,566.67 | 2,813,328.00 |
| UNITED STATES CELLULAR CORP | EQUITY | 5,900.000 | 51.9700 | 314,971.00 | 306,623.00 |
| UNITEDHEALTH GROUP INC | EQUITY | 38,700.000 | 249.1200 | 3,426,001.03 | 9,640,944.00 |
| UNIVERSAL HEALTH SERVICES INC | EQUITY | 16,400.000 | 116.5600 | 2,061,702.92 | 1,911,584.00 |

Martingale Large Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| US BANCORP | EQUITY | 149,200.000 | 45.7000 | 7,287,856.41 | 6,818,440.00 |
| US FOODS HOLDING CORP | EQUITY | 91,500.000 | 31.6400 | 3,388,329.97 | 2,895,060.00 |
| VARIAN MEDICAL SYSTEMS INC | EQUITY | 55,800.000 | 113.3100 | 5,450,393.12 | 6,322,698.00 |
| VENTAS INC | EQUITY | 33,300.000 | 58.5900 | 2,149,606.53 | 1,951,047.00 |
| VERIZON COMMUNICATIONS INC | EQUITY | 113,600.000 | 56.2200 | 5,647,558.43 | 6,386,592.00 |
| VF CORP | EQUITY | 36,000.000 | 71.3400 | 3,325,186.80 | 2,568,240.00 |
| VISTRA ENERGY CORP | EQUITY | 32,100.000 | 22.8900 | 749,442.75 | 734,769.00 |
| WALGREENS BOOTS ALLIANCE INC | EQUITY | 42,500.000 | 68.3300 | 3,394,090.83 | 2,904,025.00 |
| WALMART INC | EQUITY | 149,700.000 | 93.1500 | 11,005,165.25 | 13,944,555.00 |
| WASTE MANAGEMENT INC | EQUITY | 102,700.000 | 88.9900 | 4,389,535.04 | 9,139,273.00 |
| WATERS CORP | EQUITY | 3,600.000 | 188.6500 | 676,352.82 | 679,140.00 |
| WEC ENERGY GROUP INC | EQUITY | 24,100.000 | 69.2600 | 1,584,487.90 | 1,669,166.00 |
| WENDY'S CO/THE | EQUITY | 8,400.000 | 15.6100 | 148,958.04 | 131,124.00 |
| WHITE MOUNTAINS INSURANCE GROU | EQUITY | 700.000 | 857.6900 | 478,445.37 | 600,383.00 |
| WP CAREY INC | EQUITY | 28,400.000 | 65.3400 | 1,921,872.43 | 1,855,656.00 |
| XCEL ENERGY INC | EQUITY | 43,100.000 | 49.2700 | 2,069,266.36 | 2,123,537.00 |
| YUM CHINA HOLDINGS INC | EQUITY | 128,700.000 | 33.5300 | 3,901,888.94 | 4,315,311.00 |
| YUM! BRANDS INC | EQUITY | 66,700.000 | 91.9200 | 3,688,173.87 | 6,131,064.00 |
| ZIMMER BIOMET HOLDINGS INC | EQUITY | 43,400.000 | 103.7200 | 5,454,643.64 | 4,501,448.00 |
| | | | Martngale Large Total | 1,011,290,086.69 | 1,187,016,536.73 |

# Appendix XV

Mellon Transition Account

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 2,741.990 | 1.0000 | 2,741.99 | 2,741.99 |
| | ACC CLAIMS HLDGS LLC | EQUITY | 8,222,480.000 | 0.0040 | 0.00 | 32,889.92 |
| | ADELPHIA RECOVERY TRUST | EQUITY | 5,107,789.000 | 0.0001 | 2,438,841.97 | 510.78 |
| | ADELPHIA RECOVERY TRUST | EQUITY | 10,669,204.000 | 0.0000 | 851,509.33 | 106.69 |
| | KAISER VENTURES LLC UNIT | EQUITY | 2,248.000 | 0.0000 | 0.00 | 0.00 |
| | GLOBAL UNILABS CLINICAL TRIALS | EQUITY | 53.000 | 0.0002 | 0.01 | 0.01 |
| | | | Mellon Transition Total | | 3,293,093.30 | 36,249.39 |

# Appendix XVI

Oaktree

| 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 |
|---|---|---|---|---|---|---|
| (a) (b) | | (c) | | | (d) | (e) |
| EB TEMP INV FD | CCT | 1.147% 12/31/2049 DD 11/01/01 | 33,680,360.900 | 1.0000 | 33,680,360.90 | 33,680,360.90 |
| CASH | CASH & CASH EQUIVALENTS | | | 1.0000 | 202.43 | 202.43 |
| ACORDA THERAPEUTICS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.750% 06/15/2021 DD 06/23/14 | 1,928,000.000 | 82.7380 | 1,680,620.78 | 1,595,188.64 |
| AKAMAI TECHNOLOGIES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.000% 02/15/2019 DD 02/20/14 | 6,156,000.000 | 99.4400 | 6,112,155.75 | 6,121,526.40 |
| APOLLO COMMERCIAL REAL ESTATE | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.750% 08/23/2022 DD 08/21/17 | 4,781,000.000 | 93.6290 | 4,788,197.55 | 4,476,402.49 |
| ARBOR REALTY TRUST INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.250% 07/01/2021 DD 07/20/18 | 3,691,000.000 | 97.2660 | 3,705,693.78 | 3,590,088.06 |
| ARES CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.375% 01/15/2019 DD 07/19/13 | 6,754,000.000 | 99.9310 | 6,811,373.49 | 6,749,339.74 |
| ASSERTIO THERAPEUTICS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.500% 09/01/2021 DD 09/09/14 | 1,735,000.000 | 67.3120 | 1,481,046.82 | 1,167,863.20 |
| BANK OF AMERICA CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | PFD 7.250% NON-CUMULATIVE | 1,500.000 | 1,252.5100 | 1,910,416.55 | 1,878,765.00 |
| BLACKROCK CAPITAL INVESTMENT C | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 06/15/2022 DD 06/13/17 | 2,268,000.000 | 97.7500 | 2,274,695.18 | 2,216,970.00 |
| BLACKROCK TCP CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.250% 12/15/2019 DD 06/17/14 | 3,811,000.000 | 100.0020 | 3,865,234.14 | 3,811,076.22 |
| BLACKSTONE MORTGAGE TRUST INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.375% 05/05/2022 DD 05/05/17 | 2,359,000.000 | 97.3110 | 2,351,877.67 | 2,295,566.49 |
| BW GROUP LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.750% 09/10/2019 | 2,400,000.000 | 96.0233 | 2,267,578.44 | 2,304,559.20 |
| CALAMP CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.625% 05/15/2020 DD 05/06/15 | 1,280,000.000 | 95.1300 | 1,223,500.80 | 1,217,664.00 |
| CANADIAN SOLAR INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.250% 02/15/2019 DD 02/18/14 | 1,885,000.000 | 98.9550 | 1,845,667.59 | 1,865,301.75 |
| CARDTRONICS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.000% 12/01/2020 DD 11/25/13 | 5,303,000.000 | 92.6170 | 4,957,392.35 | 4,911,479.51 |
| CEMEX SAB DE CV | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.720% 03/15/2020 DD 03/13/15 | 1,030,000.000 | 97.3970 | 1,040,928.30 | 1,003,189.10 |
| CEMEX SAB DE CV | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.720% 03/15/2020 DD 05/28/15 | 1,952,000.000 | 97.5080 | 1,968,724.85 | 1,903,356.16 |
| CLEARWAY ENERGY INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.500% 02/01/2019 DD 02/11/14 | 3,093,000.000 | 99.7500 | 3,094,324.70 | 3,085,267.50 |
| CLOVIS ONCOLOGY INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.500% 09/15/2021 DD 09/09/14 | 1,000,000.000 | 83.4930 | 860,050.00 | 834,930.00 |
| COLONY CAPITAL INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.875% 01/15/2021 DD 01/28/14 | 6,570,000.000 | 92.5080 | 6,234,756.28 | 6,077,775.60 |
| COWEN INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 03/15/2019 DD 03/10/14 | 2,210,000.000 | 99.0020 | 2,206,677.50 | 2,187,944.20 |
| CTRIP.COM INTERNATIONAL LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.250% 09/15/2022 DD 09/12/16 | 3,945,000.000 | 96.6900 | 3,859,933.81 | 3,814,420.50 |
| DHT HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 10/01/2019 DD 09/15/14 | 1,598,000.000 | 97.6500 | 1,557,677.54 | 1,560,447.00 |
| DOREL INDUSTRIES INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 11/30/2019 | 1,784,000.000 | 97.0000 | 1,720,872.50 | 1,730,480.00 |
| ECHO GLOBAL LOGISTICS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.500% 05/01/2020 DD 05/05/15 | 434,000.000 | 96.8130 | 420,074.71 | 420,168.42 |
| ELECTRONICS FOR IMAGING INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.750% 09/01/2019 DD 09/09/14 | 3,734,000.000 | 97.3540 | 3,671,106.99 | 3,635,198.36 |
| EMPIRE STATE REALTY OP LP 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.625% 08/15/2019 DD 08/12/14 | 995,000.000 | 99.4160 | 990,762.50 | 989,189.20 |
| ENCORE CAPITAL GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 03/15/2021 DD 03/11/14 | 2,867,000.000 | 83.0150 | 2,579,740.16 | 2,380,040.05 |
| ENSCO JERSEY FINANCE LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 01/31/2024 DD 12/12/16 | 361,000.000 | 66.1260 | 317,726.70 | 238,714.86 |
| EXANTAS CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 08/15/2022 DD 08/16/17 | 965,000.000 | 96.5070 | 968,408.30 | 931,292.55 |
| EZCORP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | VAR RT 06/15/2019 DD 06/23/14 | 3,894,000.000 | 97.3480 | 3,681,527.70 | 3,790,731.12 |
| FINISAR CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.500% 12/15/2036 DD 12/21/16 | 3,939,000.000 | 94.9220 | 3,610,503.08 | 3,738,977.58 |
| FIREEYE INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.000% 06/01/2035 DD 06/02/15 | 2,991,000.000 | 95.6260 | 2,879,393.54 | 2,860,173.66 |
| FORESTAR GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 03/01/2020 DD 02/26/13 | 3,632,000.000 | 97.0350 | 3,536,691.32 | 3,524,311.20 |
| GLOBAL EAGLE ENTERTAINMENT INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | VAR RT 02/15/2035 DD 02/18/15 | 835,000.000 | 73.6910 | 637,731.25 | 615,319.85 |
| GNC HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.500% 08/15/2020 DD 08/10/15 | 1,674,000.000 | 71.5000 | 1,288,905.13 | 1,196,910.00 |
| GOLDEN OCEAN GROUP LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.070% 01/30/2019 | 1,800,000.000 | 99.0000 | 1,634,175.01 | 1,782,000.00 |
| GOLDMAN SACHS BDC INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 04/01/2022 DD 10/03/16 | 3,230,000.000 | 96.7590 | 3,229,132.53 | 3,125,315.70 |
| GRANITE POINT MORTGAGE TR 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.625% 12/01/2022 DD 12/12/17 | 2,730,000.000 | 99.5180 | 2,727,848.77 | 2,716,841.40 |
| GREEN PLAINS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.125% 09/01/2022 DD 08/15/16 | 3,373,000.000 | 88.1250 | 3,300,409.85 | 2,972,456.25 |
| HANNON ARMSTRONG SUSTAINABLE I | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.125% 09/01/2022 DD 08/22/17 | 2,864,000.000 | 90.8470 | 2,758,939.61 | 2,601,858.08 |
| HCI GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.875% 03/15/2019 DD 12/11/13 | 3,165,000.000 | 99.5730 | 3,080,954.58 | 3,151,485.45 |
| HCI GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.250% 03/01/2037 DD 03/03/17 | 855,000.000 | 100.8680 | 781,803.01 | 862,421.40 |
| HELIX ENERGY SOLUTIONS GROUP I | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.250% 05/01/2022 DD 11/01/16 | 1,409,000.000 | 92.2810 | 1,381,594.15 | 1,300,239.29 |
| HERCULES CAPITAL INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.375% 02/01/2022 DD 01/25/17 | 2,642,000.000 | 94.6400 | 2,654,643.32 | 2,500,388.80 |
| HURON CONSULTING GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.250% 10/01/2019 DD 09/10/14 | 6,692,000.000 | 97.9890 | 6,357,186.33 | 6,557,423.88 |
| INTERCEPT PHARMACEUTICALS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.250% 07/01/2023 DD 07/06/16 | 318,000.000 | 92.1380 | 258,648.75 | 292,998.84 |
| JUST ENERGY GROUP INC REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.500% 07/29/2019 | 2,200,000.000 | 100.4075 | 2,230,267.43 | 2,208,965.00 |
| KB HOME | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.375% 02/01/2019 DD 01/29/13 | 4,899,000.000 | 99.3750 | 4,890,288.70 | 4,868,381.25 |
| KKR REAL ESTATE FINANCE T 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.125% 05/15/2023 DD 05/18/18 | 4,920,000.000 | 98.5840 | 4,941,462.25 | 4,850,332.80 |
| MACQUARIE INFRASTRUCTURE CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 07/15/2019 DD 07/15/14 | 6,125,000.000 | 99.2520 | 6,076,947.72 | 6,079,185.00 |
| MACQUARIE INFRASTRUCTURE CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.000% 10/01/2023 DD 10/13/16 | 1,156,000.000 | 86.5300 | 1,032,661.06 | 1,000,286.80 |
| NAVISTAR INTERNATIONAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.750% 04/15/2019 DD 03/24/14 | 3,801,000.000 | 99.7490 | 3,722,767.54 | 3,791,459.49 |
| NEW MOUNTAIN FINANCE CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 06/15/2019 DD 06/03/14 | 4,935,000.000 | 100.2600 | 5,013,820.25 | 4,947,831.00 |
| NEW YORK MORTGAGE TRUST INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.250% 01/15/2022 DD 01/23/17 | 2,828,000.000 | 98.1880 | 2,796,301.22 | 2,776,756.64 |
| NOVAVAX INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 02/01/2023 DD 01/29/16 | 2,195,000.000 | 60.2500 | 1,400,986.62 | 1,322,487.50 |
| PANDORA MEDIA INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.750% 12/01/2020 DD 12/09/15 | 4,709,000.000 | 94.3790 | 4,316,226.57 | 4,444,307.11 |
| PATTERN ENERGY GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | VAR RT 07/15/2020 DD 07/28/15 | 5,455,000.000 | 98.5630 | 5,451,175.99 | 5,376,611.65 |
| PDL BIOPHARMA INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.750% 12/01/2021 DD 11/22/16 | 1,200,000.000 | 101.2680 | 1,067,862.27 | 1,215,216.00 |
| PENNYMAC CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.375% 05/01/2020 DD 04/30/13 | 5,008,000.000 | 98.8890 | 4,932,461.97 | 4,952,361.12 |
| PRA GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 08/01/2020 DD 08/13/13 | 5,215,000.000 | 91.6490 | 4,935,308.95 | 4,779,495.35 |
| PROSPECT CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.750% 04/15/2020 DD 04/11/14 | 798,000.000 | 98.9140 | 800,218.53 | 789,333.72 |
| ROYAL GOLD INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 06/15/2019 DD 06/20/12 | 2,751,000.000 | 100.2540 | 2,745,661.50 | 2,757,987.54 |
| RWT HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.625% 11/15/2019 DD 11/24/14 | 5,995,000.000 | 100.4380 | 6,064,144.70 | 6,021,258.10 |
| SCORPIO TANKERS INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.375% 07/01/2019 DD 06/30/14 | 2,785,000.000 | 96.0520 | 2,687,080.34 | 2,675,048.20 |
| SEACOR HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 11/15/2028 DD 11/13/13 | 6,587,000.000 | 92.3030 | 6,086,787.12 | 6,079,998.61 |
| SHIP FINANCE INTERNATIONAL LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.750% 10/15/2021 DD 10/05/16 | 1,595,000.000 | 92.9020 | 1,616,401.57 | 1,481,786.90 |
| SIBANYE GOLD LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.875% 09/26/2023 | 1,400,000.000 | 75.7300 | 1,128,250.00 | 1,060,220.00 |
| SPIRIT REALTY CAPITAL INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 05/15/2019 DD 05/20/14 | 6,388,000.000 | 99.8000 | 6,377,619.75 | 6,375,224.00 |
| SSR MINING INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 02/01/2033 DD 01/16/13 | 6,183,000.000 | 99.5000 | 6,075,374.34 | 6,152,085.00 |
| SUNPOWER CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.000% 01/15/2023 DD 12/15/15 | 690,000.000 | 80.1980 | 574,997.91 | 553,366.20 |
| SYNCHRONOSS TECHNOLOGIES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.750% 08/15/2019 DD 08/12/14 | 407,000.000 | 96.1820 | 385,214.31 | 391,460.74 |
| TESLA ENERGY OPERATIONS INC/DE | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.625% 11/01/2019 DD 09/30/14 | 3,929,000.000 | 93.6090 | 3,697,095.43 | 3,677,897.61 |
| TEVA PHARMACEUTICAL FINANCE CO | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.250% 02/01/2026 DD 01/31/06 | 3,485,000.000 | 90.2500 | 3,147,453.29 | 3,145,212.50 |
| TITAN MACHINERY INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 05/01/2019 DD 04/24/12 | 2,698,000.000 | 98.5580 | 2,441,575.75 | 2,659,094.84 |
| TPG SPECIALTY LENDING INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 12/15/2019 DD 06/10/14 | 2,711,000.000 | 100.3880 | 2,750,272.63 | 2,721,518.68 |
| TWITTER INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.250% 09/15/2019 DD 09/17/14 | 7,271,000.000 | 97.0200 | 6,951,298.67 | 7,054,324.20 |
| TWO HARBORS INVESTMENT CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.250% 01/15/2022 DD 01/19/17 | 1,612,000.000 | 97.5410 | 1,649,826.31 | 1,572,360.92 |
| VECTOR GROUP LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | VAR RT 04/15/2020 DD 03/24/14 | 2,800,000.000 | 100.3120 | 2,898,409.00 | 2,808,736.00 |
| VEECO INSTRUMENTS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.700% 01/15/2023 DD 01/18/17 | 1,006,000.000 | 75.4140 | 785,055.00 | 758,664.44 |
| VITAMIN SHOPPE INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.250% 12/01/2020 DD 12/09/15 | 1,890,000.000 | 94.2500 | 1,670,424.06 | 1,781,325.00 |
| WESTERN ASSET MORTGAGE CAPITAL | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.750% 10/01/2022 DD 10/02/17 | 1,990,000.000 | 91.7500 | 1,993,641.87 | 1,825,825.00 |
| WHITING PETROLEUM CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.250% 04/01/2020 DD 03/27/15 | 6,028,000.000 | 94.5420 | 5,641,847.83 | 5,698,991.76 |
| VIDEOCON INDUSTRIES | FIXED INCOME SECURITIES | 0.000% 12/30/2016 | 77,366.000 | 30.5000 | 77,366.00 | 23,596.63 |
| | | | | Oaktree Total | 275,302,421.44 | 272,943,613.33 |

# Appendix XVII

Wellington

| (a) Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Asset type (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 2,672,660.610 | 1.0000 | 2,672,660.61 | 2,672,660.61 |
| CASH | CASH & CASH EQUIVALENTS | | 1.0000 | 0.83 | 0.83 |
| 2U INC | EQUITY | 28,293.000 | 49.7200 | 989,109.73 | 1,406,727.96 |
| ABEONA THERAPEUTICS INC | EQUITY | 9,127.000 | 7.1400 | 129,096.93 | 65,166.78 |
| ACADIA HEALTHCARE CO INC | EQUITY | 41,184.000 | 25.7100 | 1,800,428.49 | 1,058,840.64 |
| ADURO BIOTECH INC | EQUITY | 15,463.000 | 2.6400 | 189,474.57 | 40,822.32 |
| ADVANCED DRAINAGE SYSTEMS INC | EQUITY | 75,401.000 | 24.2500 | 1,870,495.44 | 1,828,474.25 |
| ADVANCED MICRO DEVICES INC | EQUITY | 181,418.000 | 18.4600 | 2,780,442.17 | 3,348,976.28 |
| AERIE PHARMACEUTICALS INC | EQUITY | 9,484.000 | 36.1000 | 172,577.34 | 342,372.40 |
| AFFIMED NV | EQUITY | 62,529.000 | 3.1100 | 186,445.06 | 194,465.19 |
| AGCO CORP | EQUITY | 21,657.000 | 55.6700 | 1,266,472.63 | 1,205,645.19 |
| AGREE REALTY CORP | EQUITY | 35,474.000 | 59.1200 | 1,996,697.04 | 2,097,222.88 |
| AIR LEASE CORP | EQUITY | 19,528.000 | 30.2100 | 802,632.13 | 589,940.88 |
| ALCOA CORP | EQUITY | 37,233.000 | 26.5800 | 1,489,318.73 | 989,653.14 |
| ALKERMES PLC | EQUITY | 5,088.000 | 29.5100 | 264,855.62 | 150,146.88 |
| ALLETE INC | EQUITY | 26,277.000 | 76.2200 | 1,920,811.47 | 2,002,832.94 |
| ALNYLAM PHARMACEUTICALS INC | EQUITY | 8,541.000 | 72.9100 | 668,293.20 | 622,724.31 |
| ALTERYX INC | EQUITY | 10,029.000 | 59.4700 | 585,486.55 | 596,424.63 |
| ALTRA INDUSTRIAL MOTION CORP | EQUITY | 24,748.000 | 25.1500 | 1,119,465.49 | 622,412.20 |
| AMERICAN VANGUARD CORP | EQUITY | 75,424.000 | 15.1900 | 1,576,507.38 | 1,145,690.56 |
| ANTERO RESOURCES CORP | EQUITY | 17,268.000 | 9.3900 | 342,466.98 | 162,146.52 |
| ARAMARK | EQUITY | 99,365.000 | 28.9700 | 3,630,243.88 | 2,878,604.05 |
| ARCUS BIOSCIENCES INC | EQUITY | 16,200.000 | 10.7700 | 242,814.92 | 174,474.00 |
| ARDAGH GROUP SA | EQUITY | 28,100.000 | 11.0800 | 599,612.88 | 311,348.00 |
| ARDAGH GROUP SA | EQUITY | 14,000.000 | 11.0800 | 266,000.00 | 155,120.00 |
| ARENA PHARMACEUTICALS INC | EQUITY | 8,064.000 | 38.9500 | 332,302.42 | 314,092.80 |
| ARES CAPITAL CORP | EQUITY | 17,323.000 | 15.5800 | 276,608.03 | 269,892.34 |
| ARGAN INC | EQUITY | 9,572.000 | 37.8400 | 414,332.33 | 362,204.48 |
| ASCENDIS PHARMA A/S | EQUITY | 1,208.000 | 62.6500 | 74,629.27 | 75,681.20 |
| ASPEN TECHNOLOGY INC | EQUITY | 10,018.000 | 82.1800 | 777,868.24 | 823,279.24 |
| ASSEMBLY BIOSCIENCES INC | EQUITY | 8,801.000 | 22.6200 | 315,838.40 | 199,078.62 |
| ASSURANT INC | EQUITY | 21,365.000 | 89.4400 | 1,948,131.95 | 1,910,885.60 |
| ASSURED GUARANTY LTD | EQUITY | 80,339.000 | 38.2800 | 2,242,465.96 | 3,075,376.92 |
| ATHENAHEALTH INC | EQUITY | 8,743.000 | 131.9300 | 1,054,345.47 | 1,153,463.99 |
| ATHENE HOLDING LTD | EQUITY | 55,700.000 | 39.8300 | 2,723,686.10 | 2,218,531.00 |
| ATRICURE INC | EQUITY | 8,725.000 | 30.6000 | 127,269.51 | 266,985.00 |
| AUDENTES THERAPEUTICS INC | EQUITY | 16,596.000 | 21.3200 | 570,556.46 | 353,826.72 |
| AVROBIO INC | EQUITY | 4,800.000 | 16.6500 | 91,200.00 | 79,920.00 |
| AXALTA COATING SYSTEMS LTD | EQUITY | 35,907.000 | 23.4200 | 994,698.76 | 840,941.94 |
| AXCELIS TECHNOLOGIES INC | EQUITY | 77,037.000 | 17.8000 | 1,887,703.68 | 1,371,258.60 |
| B&G FOODS INC | EQUITY | 64,358.000 | 28.9100 | 1,801,689.06 | 1,860,589.78 |
| BANCORPSOUTH BANK | EQUITY | 62,338.000 | 26.1400 | 1,791,713.16 | 1,629,515.32 |
| BANK OF NT BUTTERFIELD & SON L | EQUITY | 54,096.000 | 31.3500 | 2,506,279.54 | 1,695,909.60 |
| BEACON ROOFING SUPPLY INC | EQUITY | 70,610.000 | 31.7200 | 2,695,944.09 | 2,239,749.20 |
| BENEFITFOCUS INC | EQUITY | 24,317.000 | 45.7200 | 963,713.92 | 1,111,773.24 |
| BIO-TECHNE CORP | EQUITY | 6,026.000 | 144.7200 | 771,188.43 | 872,082.72 |
| BLACK HILLS CORP | EQUITY | 41,118.000 | 62.7800 | 2,447,301.20 | 2,581,388.04 |
| BLACKBAUD INC | EQUITY | 10,213.000 | 62.9000 | 831,891.66 | 642,397.70 |
| BLUCORA INC | EQUITY | 57,644.000 | 26.6400 | 1,097,307.33 | 1,535,636.16 |
| BLUEBIRD BIO INC | EQUITY | 11,701.000 | 99.2000 | 1,377,428.82 | 1,160,739.20 |
| BLUEPRINT MEDICINES CORP | EQUITY | 6,605.000 | 53.9100 | 264,282.24 | 356,075.55 |
| BMC STOCK HOLDINGS INC | EQUITY | 12,289.000 | 15.4800 | 268,488.92 | 190,233.72 |
| BOISE CASCADE CO | EQUITY | 13,691.000 | 23.8500 | 360,164.45 | 326,530.35 |
| BRANDYWINE REALTY TRUST | EQUITY | 283,996.000 | 12.8700 | 5,109,992.74 | 3,655,028.52 |
| BRUKER CORP | EQUITY | 14,952.000 | 29.7700 | 403,813.16 | 445,121.04 |
| BURLINGTON STORES INC | EQUITY | 11,426.000 | 162.6700 | 1,502,287.19 | 1,858,667.42 |
| CABOT CORP | EQUITY | 46,095.000 | 42.9400 | 2,298,676.95 | 1,979,319.30 |
| CACI INTERNATIONAL INC | EQUITY | 6,132.000 | 144.0300 | 789,691.20 | 883,191.96 |
| CACTUS INC | EQUITY | 9,361.000 | 27.4100 | 199,470.53 | 256,585.01 |
| CADENCE BANCORP | EQUITY | 26,317.000 | 16.7800 | 736,802.39 | 441,599.26 |
| CADENCE DESIGN SYSTEMS INC | EQUITY | 42,766.000 | 43.4800 | 1,445,650.40 | 1,859,465.68 |
| CAESARSTONE LTD | EQUITY | 81,261.000 | 13.5800 | 1,617,534.51 | 1,103,524.38 |
| CALITHERA BIOSCIENCES INC | EQUITY | 37,867.000 | 4.0100 | 339,796.83 | 151,846.67 |
| CAMDEN PROPERTY TRUST | EQUITY | 26,431.000 | 88.0500 | 2,384,946.79 | 2,327,249.55 |
| CANTEL MEDICAL CORP | EQUITY | 5,149.000 | 74.4500 | 442,753.44 | 383,343.05 |
| CARBON BLACK INC | EQUITY | 36,225.000 | 13.4200 | 864,016.95 | 486,139.50 |
| CARDIOVASCULAR SYSTEMS INC | EQUITY | 15,107.000 | 28.4900 | 363,928.79 | 430,398.43 |
| CARDTRONICS PLC | EQUITY | 55,967.000 | 26.0000 | 1,441,656.41 | 1,455,142.00 |
| CARGURUS INC | EQUITY | 12,640.000 | 33.7300 | 678,795.70 | 426,347.20 |
| CARPENTER TECHNOLOGY CORP | EQUITY | 24,375.000 | 35.6100 | 1,002,389.37 | 867,993.75 |
| CARRIZO OIL & GAS INC | EQUITY | 8,772.000 | 11.2900 | 162,354.26 | 99,035.88 |
| CARTER'S INC | EQUITY | 28,899.000 | 81.6200 | 2,763,479.98 | 2,358,736.38 |

Wellington

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| CENTENNIAL RESOURCE DEVELOPMEN | EQUITY | 47,232.000 | 11.0200 | 900,027.37 | 520,496.64 |
| CENTERSTATE BANK CORP | EQUITY | 69,445.000 | 21.0400 | 1,920,562.28 | 1,461,122.80 |
| CERIDIAN HCM HOLDING INC | EQUITY | 30,813.000 | 34.4900 | 1,017,012.43 | 1,062,740.37 |
| CINEMARK HOLDINGS INC | EQUITY | 44,056.000 | 35.8000 | 1,595,028.21 | 1,577,204.80 |
| CLEAN HARBORS INC | EQUITY | 61,981.000 | 49.3500 | 3,195,039.64 | 3,058,762.35 |
| CLEARSIDE BIOMEDICAL INC | EQUITY | 12,600.000 | 1.0700 | 163,800.00 | 13,482.00 |
| CLOUDERA INC | EQUITY | 46,083.000 | 11.0600 | 768,887.46 | 509,677.98 |
| CLOUDERA INC | EQUITY | 5,823.000 | 11.0600 | 101,562.18 | 64,402.38 |
| COHEN & STEERS INC | EQUITY | 21,372.000 | 34.3200 | 961,192.87 | 733,487.04 |
| COHERENT INC | EQUITY | 2,081.000 | 105.7100 | 285,312.72 | 219,982.51 |
| COMMERCIAL METALS CO | EQUITY | 40,259.000 | 16.0200 | 710,570.20 | 644,949.18 |
| COMMSCOPE HOLDING CO INC | EQUITY | 31,185.000 | 16.3900 | 1,165,055.06 | 511,122.15 |
| CONMED CORP | EQUITY | 4,584.000 | 64.2000 | 312,090.20 | 294,292.80 |
| CORESITE REALTY CORP | EQUITY | 20,058.000 | 87.2300 | 1,679,306.72 | 1,749,659.34 |
| CORPORATE OFFICE PROPERTIES TR | EQUITY | 78,036.000 | 21.0300 | 2,361,599.27 | 1,641,097.08 |
| CRISPR THERAPEUTICS AG | EQUITY | 4,449.000 | 28.5700 | 146,866.37 | 127,107.93 |
| CROWN HOLDINGS INC | EQUITY | 33,979.000 | 41.5700 | 1,814,618.02 | 1,412,507.03 |
| CYTOKINETICS INC | EQUITY | 8,097.000 | 6.3200 | 97,468.59 | 51,173.04 |
| CYTOMX THERAPEUTICS INC | EQUITY | 14,100.000 | 15.1000 | 203,844.07 | 212,910.00 |
| DHT HOLDINGS INC | EQUITY | 667,838.000 | 3.9200 | 2,638,775.26 | 2,617,924.96 |
| DIAMONDBACK ENERGY INC | EQUITY | 13,780.010 | 92.7000 | 1,415,586.86 | 1,277,406.93 |
| DOMINO'S PIZZA INC | EQUITY | 7,636.000 | 247.9900 | 1,794,988.91 | 1,893,651.64 |
| DOUGLAS EMMETT INC | EQUITY | 153,715.000 | 34.1300 | 5,930,464.72 | 5,246,292.95 |
| ELANCO ANIMAL HEALTH INC | EQUITY | 9,286.000 | 31.5300 | 234,315.86 | 292,787.58 |
| ENTEGRIS INC | EQUITY | 43,334.000 | 27.8950 | 1,152,549.61 | 1,208,801.93 |
| EPAM SYSTEMS INC | EQUITY | 12,621.000 | 116.0100 | 897,078.19 | 1,464,162.21 |
| EQT CORP | EQUITY | 28,388.000 | 18.8900 | 531,678.50 | 536,249.32 |
| EQUITY LIFESTYLE PROPERTIES IN | EQUITY | 29,233.000 | 97.1300 | 2,451,612.89 | 2,839,401.29 |
| ESSENT GROUP LTD | EQUITY | 21,213.000 | 34.1800 | 834,049.73 | 725,060.34 |
| ETSY INC | EQUITY | 3,516.000 | 47.5700 | 106,164.60 | 167,256.12 |
| EVO PAYMENTS INC | EQUITY | 8,941.000 | 24.6700 | 143,056.00 | 220,574.47 |
| EXLSERVICE HOLDINGS INC | EQUITY | 31,054.000 | 52.6200 | 1,544,317.16 | 1,634,061.48 |
| FABRINET | EQUITY | 14,786.000 | 51.3100 | 567,541.16 | 758,669.66 |
| FACTSET RESEARCH SYSTEMS INC | EQUITY | 7,303.000 | 200.1300 | 1,408,154.53 | 1,461,549.39 |
| FAIR ISAAC CORP | EQUITY | 5,868.000 | 187.0000 | 985,867.65 | 1,097,316.00 |
| FALCON MINERALS CORP | EQUITY | 29,363.000 | 8.5000 | 327,393.58 | 249,585.50 |
| FIRST BUSEY CORP | EQUITY | 69,092.000 | 24.5400 | 1,698,106.85 | 1,695,517.68 |
| FIRST MIDWEST BANCORP INC/IL | EQUITY | 78,302.000 | 19.8100 | 2,043,116.81 | 1,551,162.62 |
| FIRST SOLAR INC | EQUITY | 82,961.000 | 42.4550 | 4,319,681.04 | 3,522,109.26 |
| FIVE POINT HOLDINGS LLC | EQUITY | 2,584.000 | 6.9400 | 30,847.88 | 17,932.96 |
| FIVE POINT HOLDINGS LLC | EQUITY | 59,566.000 | 6.9400 | 862,816.05 | 413,388.04 |
| FIVE PRIME THERAPEUTICS INC | EQUITY | 10,598.000 | 9.3000 | 437,345.55 | 98,561.40 |
| FLOWSERVE CORP | EQUITY | 12,075.000 | 38.0200 | 576,963.53 | 459,091.50 |
| FOOT LOCKER INC | EQUITY | 7,346.000 | 53.2000 | 357,432.12 | 390,807.20 |
| FORESCOUT TECHNOLOGIES INC | EQUITY | 15,309.000 | 25.9900 | 476,929.92 | 397,880.91 |
| FORESCOUT TECHNOLOGIES INC | EQUITY | 5,555.000 | 25.9900 | 131,250.75 | 144,374.45 |
| FORMFACTOR INC | EQUITY | 75,148.000 | 14.0900 | 1,037,416.53 | 1,058,835.32 |
| FORTUNE BRANDS HOME & SECURITY | EQUITY | 76,548.000 | 37.9900 | 4,094,279.11 | 2,908,058.52 |
| FORTY SEVEN INC | EQUITY | 25,121.000 | 15.7200 | 401,915.65 | 394,902.12 |
| G1 THERAPEUTICS INC | EQUITY | 14,777.000 | 19.1500 | 307,357.15 | 282,979.55 |
| GENPACT LTD | EQUITY | 53,170.000 | 26.9900 | 1,288,359.51 | 1,435,058.30 |
| GLOBAL BLOOD THERAPEUTICS INC | EQUITY | 9,500.000 | 41.0500 | 170,044.42 | 389,975.00 |
| GLOBUS MEDICAL INC | EQUITY | 12,001.000 | 43.2800 | 280,498.90 | 519,403.28 |
| GLYCOMIMETICS INC | EQUITY | 40,817.000 | 9.4700 | 438,895.39 | 386,536.99 |
| GODADDY INC | EQUITY | 22,935.000 | 65.6200 | 1,015,201.22 | 1,504,994.70 |
| GRANITE CONSTRUCTION INC | EQUITY | 116,488.000 | 40.2800 | 5,572,932.21 | 4,692,136.64 |
| GRAPHIC PACKAGING HOLDING CO | EQUITY | 159,218.000 | 10.6400 | 2,186,711.75 | 1,694,079.52 |
| GREENBRIER COS INC/THE | EQUITY | 45,693.000 | 39.5400 | 2,360,104.32 | 1,806,701.22 |
| GUIDEWIRE SOFTWARE INC | EQUITY | 15,859.000 | 80.2300 | 1,157,265.78 | 1,272,367.57 |
| HAEMONETICS CORP | EQUITY | 5,839.000 | 100.0500 | 677,062.31 | 584,191.95 |
| HALCON RESOURCES CORP | EQUITY | 33,407.000 | 1.7000 | 156,874.67 | 56,791.90 |
| HAMILTON LANE INC | EQUITY | 22,207.000 | 37.0000 | 589,686.13 | 821,659.00 |
| HANNON ARMSTRONG SUSTAINABLE I | EQUITY | 24,310.000 | 19.0500 | 566,142.85 | 463,105.50 |
| HEICO CORP | EQUITY | 22,906.000 | 63.0000 | 898,365.19 | 1,443,078.00 |
| HERON THERAPEUTICS INC | EQUITY | 9,308.000 | 25.9400 | 372,859.37 | 241,449.52 |
| HILL-ROM HOLDINGS INC | EQUITY | 13,423.000 | 88.5500 | 1,159,793.20 | 1,188,606.65 |
| HMS HOLDINGS CORP | EQUITY | 49,403.000 | 28.1300 | 956,097.28 | 1,389,706.39 |
| HOLLYFRONTIER CORP | EQUITY | 12,125.000 | 51.1200 | 640,806.51 | 619,830.00 |
| HOSTESS BRANDS INC | EQUITY | 138,487.000 | 10.9400 | 1,835,732.14 | 1,515,047.78 |
| HOUGHTON MIFFLIN HARCOURT CO | EQUITY | 215,504.000 | 8.8600 | 1,564,933.99 | 1,909,365.44 |
| HUBSPOT INC | EQUITY | 5,684.000 | 125.7300 | 384,277.13 | 714,649.32 |
| HUNTINGTON INGALLS INDUSTRIES | EQUITY | 9,147.000 | 190.3100 | 1,942,244.09 | 1,740,765.57 |

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| (a) Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Asset type (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| HURON CONSULTING GROUP INC | EQUITY | 30,402.000 | 51.3100 | 1,536,095.45 | 1,559,926.62 |
| HYATT HOTELS CORP | EQUITY | 60,254.000 | 67.6000 | 3,203,917.07 | 4,073,170.40 |
| IBERIABANK CORP | EQUITY | 55,556.000 | 64.2800 | 4,118,834.41 | 3,571,139.68 |
| ICON PLC | EQUITY | 7,085.000 | 129.2100 | 539,219.47 | 915,452.85 |
| ICU MEDICAL INC | EQUITY | 3,120.000 | 229.6300 | 825,732.26 | 716,445.60 |
| II-VI INC | EQUITY | 13,916.000 | 32.4600 | 632,003.93 | 451,713.36 |
| INDEPENDENT BANK GROUP INC | EQUITY | 7,132.000 | 45.7700 | 456,448.00 | 326,431.64 |
| INSPIRE MEDICAL SYSTEMS INC | EQUITY | 4,108.000 | 42.2500 | 81,614.85 | 173,563.00 |
| INSTALLED BUILDING PRODUCTS IN | EQUITY | 10,634.000 | 33.6900 | 657,913.18 | 358,259.46 |
| INSULET CORP | EQUITY | 11,028.000 | 79.3200 | 931,777.25 | 874,740.96 |
| INTEGRA LIFESCIENCES HOLDINGS | EQUITY | 10,868.000 | 45.1000 | 641,843.00 | 490,146.80 |
| INTERPUBLIC GROUP OF COS INC/T | EQUITY | 75,223.000 | 20.6300 | 1,767,694.08 | 1,551,850.49 |
| INTERSECT ENT INC | EQUITY | 9,383.000 | 28.1800 | 382,768.93 | 264,412.94 |
| IONIS PHARMACEUTICALS INC | EQUITY | 4,086.000 | 54.0600 | 188,907.50 | 220,889.16 |
| IROBOT CORP | EQUITY | 5,735.000 | 83.7400 | 401,562.06 | 480,248.90 |
| ISHARES RUSSELL 2000 ETF | EQUITY | 7,562.000 | 133.9000 | 1,044,663.28 | 1,012,551.80 |
| ITRON INC | EQUITY | 51,929.000 | 47.2900 | 2,962,722.56 | 2,455,722.41 |
| JACK IN THE BOX INC | EQUITY | 7,680.000 | 77.6300 | 660,321.92 | 596,198.40 |
| JAGGED PEAK ENERGY INC | EQUITY | 44,579.000 | 9.1200 | 640,480.07 | 406,560.48 |
| JAMES RIVER GROUP HOLDINGS LTD | EQUITY | 25,917.000 | 36.5400 | 945,970.50 | 947,007.18 |
| JELD-WEN HOLDING INC | EQUITY | 81,640.000 | 14.2100 | 2,528,159.95 | 1,160,104.40 |
| JETBLUE AIRWAYS CORP | EQUITY | 153,111.000 | 16.0600 | 2,951,834.84 | 2,458,962.66 |
| JOUNCE THERAPEUTICS INC | EQUITY | 1,039.000 | 3.3700 | 20,442.03 | 3,501.43 |
| JOUNCE THERAPEUTICS INC | EQUITY | 8,100.000 | 3.3700 | 129,600.00 | 27,297.00 |
| KALA PHARMACEUTICALS INC | EQUITY | 7,407.000 | 4.8900 | 139,643.79 | 36,220.23 |
| KARYOPHARM THERAPEUTICS INC | EQUITY | 34,781.000 | 9.3700 | 423,692.77 | 325,897.97 |
| KENNEDY-WILSON HOLDINGS INC | EQUITY | 99,733.000 | 18.1700 | 2,074,616.92 | 1,812,148.61 |
| KIRBY CORP | EQUITY | 30,309.000 | 67.3600 | 2,468,304.53 | 2,041,614.24 |
| LAKELAND BANCORP INC | EQUITY | 76,039.000 | 14.8100 | 1,194,319.02 | 1,126,137.59 |
| LAMB WESTON HOLDINGS INC | EQUITY | 38,433.000 | 73.5600 | 2,652,653.35 | 2,827,131.48 |
| LIBERTY EXPEDIA HOLDINGS INC | EQUITY | 25,378.000 | 39.1100 | 1,180,517.56 | 992,533.58 |
| LIBERTY MEDIA CORP-LIBERTY BRA | EQUITY | 32,539.000 | 24.8900 | 652,610.39 | 809,895.71 |
| LIBERTY MEDIA CORP-LIBERTY FOR | EQUITY | 50,833.000 | 30.7000 | 1,569,300.23 | 1,560,573.10 |
| LIFE STORAGE INC | EQUITY | 43,729.000 | 92.9900 | 3,600,241.04 | 4,066,359.71 |
| LINDBLAD EXPEDITIONS HOLDINGS | EQUITY | 43,658.000 | 13.4600 | 404,438.06 | 587,636.68 |
| LOXO ONCOLOGY INC | EQUITY | 3,784.000 | 140.0700 | 102,882.54 | 530,024.88 |
| MANPOWERGROUP INC | EQUITY | 7,322.000 | 64.8000 | 550,856.55 | 474,465.60 |
| MARVELL TECHNOLOGY GROUP LTD | EQUITY | 182,044.000 | 16.1900 | 3,354,354.52 | 2,947,292.36 |
| MASIMO CORP | EQUITY | 6,522.000 | 107.3700 | 659,766.72 | 700,267.14 |
| MERIT MEDICAL SYSTEMS INC | EQUITY | 9,228.000 | 55.8100 | 482,671.32 | 515,014.68 |
| MERSANA THERAPEUTICS INC | EQUITY | 19,470.000 | 4.0800 | 292,038.15 | 79,437.60 |
| MGIC INVESTMENT CORP | EQUITY | 146,454.000 | 10.4600 | 1,367,859.54 | 1,531,908.84 |
| MICHAEL KORS HOLDINGS LTD | EQUITY | 8,478.000 | 37.9200 | 319,668.08 | 321,485.76 |
| MIDDLEBY CORP/THE | EQUITY | 42,840.000 | 102.7300 | 5,078,623.89 | 4,400,953.20 |
| MILACRON HOLDINGS CORP | EQUITY | 135,446.000 | 11.8900 | 2,375,866.32 | 1,610,452.94 |
| MINDBODY INC | EQUITY | 10,628.000 | 36.4000 | 431,403.69 | 386,859.20 |
| MINERVA NEUROSCIENCES INC | EQUITY | 4,730.000 | 6.7400 | 50,164.63 | 31,880.20 |
| MOLINA HEALTHCARE INC | EQUITY | 28,030.000 | 116.2200 | 2,100,425.04 | 3,257,646.60 |
| MONARCH CASINO & RESORT INC | EQUITY | 9,832.000 | 38.1400 | 238,772.88 | 374,992.48 |
| MONGODB INC | EQUITY | 4,940.000 | 83.7400 | 221,309.86 | 413,675.60 |
| MONOLITHIC POWER SYSTEMS INC | EQUITY | 18,867.000 | 116.2500 | 2,383,637.08 | 2,193,288.75 |
| MOOG INC | EQUITY | 19,664.000 | 77.4800 | 1,577,726.23 | 1,523,566.72 |
| MYOKARDIA INC | EQUITY | 10,998.000 | 48.8600 | 207,240.70 | 537,362.28 |
| NAVIENT CORP | EQUITY | 95,001.000 | 8.8100 | 1,227,180.37 | 836,958.81 |
| NEON THERAPEUTICS INC | EQUITY | 12,057.000 | 5.0300 | 192,871.00 | 60,646.71 |
| NEUROCRINE BIOSCIENCES INC | EQUITY | 3,018.000 | 71.4100 | 262,771.88 | 215,515.38 |
| NEW JERSEY RESOURCES CORP | EQUITY | 29,478.000 | 45.6700 | 1,170,810.30 | 1,346,260.26 |
| NEW YORK TIMES CO/THE | EQUITY | 71,101.000 | 22.2900 | 1,269,035.83 | 1,584,841.29 |
| NMI HOLDINGS INC | EQUITY | 98,804.000 | 17.8500 | 1,284,974.87 | 1,763,651.40 |
| NRG ENERGY INC | EQUITY | 106,455.000 | 39.6000 | 2,576,044.66 | 4,215,618.00 |
| NUVASIVE INC | EQUITY | 10,332.000 | 49.5600 | 538,436.43 | 512,053.92 |
| OKTA INC | EQUITY | 10,886.000 | 63.8000 | 477,600.71 | 694,526.80 |
| OMNOVA SOLUTIONS INC | EQUITY | 92,321.000 | 7.3300 | 896,428.91 | 676,712.93 |
| ONEMAIN HOLDINGS INC | EQUITY | 50,029.000 | 24.2900 | 1,669,439.14 | 1,215,204.41 |
| ORASURE TECHNOLOGIES INC | EQUITY | 21,538.000 | 11.6800 | 354,719.54 | 251,563.84 |
| ORBCOMM INC | EQUITY | 45,170.000 | 8.2600 | 499,606.72 | 373,104.20 |
| ORIGIN BANCORP INC | EQUITY | 6,200.000 | 34.0800 | 210,800.00 | 211,296.00 |
| OTONOMY INC | EQUITY | 26,969.000 | 1.8500 | 408,884.63 | 49,892.65 |
| OUTFRONT MEDIA INC | EQUITY | 84,454.000 | 18.1200 | 1,906,715.86 | 1,530,306.48 |
| OWENS-ILLINOIS INC | EQUITY | 22,931.000 | 17.2400 | 434,702.97 | 395,330.44 |
| PACKAGING CORP OF AMERICA | EQUITY | 12,497.000 | 83.4600 | 942,616.64 | 1,042,999.62 |
| PACWEST BANCORP | EQUITY | 37,758.000 | 33.2800 | 1,241,815.67 | 1,256,586.24 |

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| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| PAPA JOHN'S INTERNATIONAL INC | EQUITY | 11,266.000 | 39.8100 | 665,661.79 | 448,499.46 |
| PARSLEY ENERGY INC | EQUITY | 8,323.000 | 15.9800 | 172,495.59 | 133,001.54 |
| PATTERN ENERGY GROUP INC | EQUITY | 26,370.000 | 18.6200 | 627,366.18 | 491,009.40 |
| PATTERSON-UTI ENERGY INC | EQUITY | 37,734.000 | 10.3500 | 637,609.59 | 390,546.90 |
| PAYLOCITY HOLDING CORP | EQUITY | 15,079.000 | 60.2100 | 707,614.99 | 907,906.59 |
| PDC ENERGY INC | EQUITY | 15,559.000 | 29.7600 | 614,319.26 | 463,035.84 |
| PEGASYSTEMS INC | EQUITY | 13,030.000 | 47.8300 | 627,941.43 | 623,224.90 |
| PERFORMANCE FOOD GROUP CO | EQUITY | 107,222.000 | 32.2700 | 3,282,634.00 | 3,460,053.94 |
| PHASEBIO PHARMACEUTICALS INC | EQUITY | 61,374.000 | 3.0900 | 306,870.00 | 189,645.66 |
| PINNACLE FINANCIAL PARTNERS IN | EQUITY | 29,900.000 | 46.1000 | 1,964,340.54 | 1,378,390.00 |
| PIVOTAL SOFTWARE INC | EQUITY | 28,663.000 | 16.3500 | 517,684.13 | 468,640.05 |
| PLANET FITNESS INC | EQUITY | 49,397.000 | 53.6200 | 2,446,717.35 | 2,648,667.14 |
| POLARIS INDUSTRIES INC | EQUITY | 18,998.000 | 76.6800 | 2,191,472.00 | 1,456,766.64 |
| POLYONE CORP | EQUITY | 20,857.000 | 28.6000 | 898,461.54 | 596,510.20 |
| PORTOLA PHARMACEUTICALS INC | EQUITY | 12,094.000 | 19.5200 | 323,087.34 | 236,074.88 |
| POST HOLDINGS INC | EQUITY | 22,484.000 | 89.1300 | 1,806,451.02 | 2,003,998.92 |
| PRA GROUP INC | EQUITY | 55,915.000 | 24.3700 | 1,618,714.17 | 1,362,648.55 |
| PRINCIPIA BIOPHARMA INC | EQUITY | 3,862.000 | 27.3900 | 65,654.00 | 105,780.18 |
| PROPETRO HOLDING CORP | EQUITY | 44,023.000 | 12.3200 | 709,352.61 | 542,363.36 |
| PROTEOSTASIS THERAPEUTICS INC | EQUITY | 28,701.000 | 3.2400 | 189,927.32 | 92,991.24 |
| PTC INC | EQUITY | 15,374.000 | 82.9000 | 1,233,467.00 | 1,274,504.60 |
| QIAGEN NV | EQUITY | 27,123.000 | 34.4500 | 991,552.51 | 934,387.35 |
| QUANTENNA COMMUNICATIONS INC | EQUITY | 25,678.000 | 14.3500 | 499,843.80 | 368,479.30 |
| RA PHARMACEUTICALS INC | EQUITY | 25,110.000 | 18.2000 | 317,131.44 | 457,002.00 |
| RADIUS HEALTH INC | EQUITY | 17,699.000 | 16.4900 | 615,928.03 | 291,856.51 |
| RAPID7 INC | EQUITY | 12,790.000 | 31.1600 | 421,412.97 | 398,536.40 |
| REALPAGE INC | EQUITY | 12,149.000 | 48.1900 | 622,698.72 | 585,460.31 |
| REDWOOD TRUST INC | EQUITY | 96,539.000 | 15.0700 | 1,598,766.98 | 1,454,842.73 |
| REGENXBIO INC | EQUITY | 3,232.000 | 41.9500 | 229,501.56 | 135,582.40 |
| RELIANCE STEEL & ALUMINUM CO | EQUITY | 17,665.000 | 71.1700 | 1,397,784.17 | 1,257,218.05 |
| REXFORD INDUSTRIAL REALTY INC | EQUITY | 125,688.000 | 29.4700 | 3,109,075.52 | 3,704,025.36 |
| REXNORD CORP | EQUITY | 9,910.000 | 22.9500 | 253,223.68 | 227,434.50 |
| RHYTHM PHARMACEUTICALS INC | EQUITY | 7,915.000 | 26.8800 | 203,134.40 | 212,755.20 |
| RIGEL PHARMACEUTICALS INC | EQUITY | 67,300.000 | 2.3000 | 235,477.88 | 154,790.00 |
| RINGCENTRAL INC | EQUITY | 18,011.000 | 82.4400 | 1,454,618.72 | 1,484,826.84 |
| ROGERS CORP | EQUITY | 17,944.000 | 99.0600 | 1,264,246.68 | 1,777,532.64 |
| ROKU INC | EQUITY | 13,586.000 | 30.6400 | 509,234.53 | 416,275.04 |
| SAGE THERAPEUTICS INC | EQUITY | 3,624.000 | 95.7900 | 538,657.79 | 347,142.96 |
| SAIA INC | EQUITY | 5,542.000 | 55.8200 | 417,825.36 | 309,354.44 |
| SANGAMO THERAPEUTICS INC | EQUITY | 12,895.000 | 11.4800 | 209,606.88 | 148,034.60 |
| SCHWEITZER-MAUDUIT INTERNATION | EQUITY | 44,362.000 | 25.0500 | 1,856,595.96 | 1,111,268.10 |
| SCIENCE APPLICATIONS INTERNATI | EQUITY | 19,137.000 | 63.7000 | 1,448,519.76 | 1,219,026.90 |
| SEATTLE GENETICS INC | EQUITY | 20,414.000 | 56.6600 | 1,097,824.28 | 1,156,657.24 |
| SEAWORLD ENTERTAINMENT INC | EQUITY | 30,841.000 | 22.0900 | 846,144.02 | 681,277.69 |
| SELECT BANCORP INC | EQUITY | 54,135.000 | 12.3800 | 652,256.75 | 670,191.30 |
| SKECHERS U.S.A. INC | EQUITY | 19,958.000 | 22.8900 | 633,869.13 | 456,838.62 |
| SKYLINE CHAMPION CORP | EQUITY | 118,828.000 | 14.6900 | 2,954,445.06 | 1,745,583.32 |
| SLM CORP | EQUITY | 202,982.000 | 8.3100 | 2,341,145.29 | 1,686,780.42 |
| SNAP INC | EQUITY | 71,063.000 | 5.5100 | 407,569.33 | 391,557.13 |
| SOLID BIOSCIENCES INC | EQUITY | 3,056.000 | 26.8000 | 116,671.89 | 81,900.80 |
| SPARK THERAPEUTICS INC | EQUITY | 7,940.000 | 39.1400 | 493,798.09 | 310,771.60 |
| SPIRIT AEROSYSTEMS HOLDINGS IN | EQUITY | 23,670.000 | 72.0900 | 1,557,662.61 | 1,706,370.30 |
| SRC ENERGY INC | EQUITY | 56,610.000 | 4.7000 | 534,033.62 | 266,067.00 |
| SS&C TECHNOLOGIES HOLDINGS INC | EQUITY | 51,930.000 | 45.1100 | 2,432,318.71 | 2,342,562.30 |
| STEEL DYNAMICS INC | EQUITY | 44,498.000 | 30.0400 | 1,207,905.72 | 1,336,719.92 |
| STERIS PLC | EQUITY | 11,369.000 | 106.8500 | 1,067,023.07 | 1,214,777.65 |
| STERLING BANCORP/DE | EQUITY | 137,779.000 | 16.5100 | 2,472,077.85 | 2,274,731.29 |
| STEVEN MADDEN LTD | EQUITY | 31,034.000 | 30.2600 | 827,838.41 | 939,088.84 |
| SVMK INC | EQUITY | 10,106.000 | 12.2700 | 128,621.10 | 124,000.62 |
| SYNDAX PHARMACEUTICALS INC | EQUITY | 18,382.000 | 4.4500 | 249,026.82 | 81,799.90 |
| SYNEOS HEALTH INC | EQUITY | 37,888.000 | 39.3500 | 1,625,840.40 | 1,490,892.80 |
| SYNLOGIC INC | EQUITY | 37,000.000 | 7.0100 | 338,550.00 | 259,370.00 |
| TARGA RESOURCES CORP | EQUITY | 58,144.000 | 36.0200 | 2,679,389.18 | 2,094,346.88 |
| TELADOC HEALTH INC | EQUITY | 37,439.000 | 49.5700 | 760,230.81 | 1,855,851.23 |
| TELEDYNE TECHNOLOGIES INC | EQUITY | 4,171.000 | 207.0700 | 458,589.65 | 863,688.97 |
| TERADYNE INC | EQUITY | 70,358.000 | 31.3800 | 2,548,491.90 | 2,207,834.04 |
| TESARO INC | EQUITY | 2,087.000 | 74.2500 | 198,075.63 | 154,959.75 |
| TOPBUILD CORP | EQUITY | 61,163.000 | 45.0000 | 2,413,586.54 | 2,752,335.00 |
| TREVENA INC | EQUITY | 61,880.000 | 0.4300 | 414,590.36 | 26,608.40 |
| TRI POINTE GROUP INC | EQUITY | 135,629.000 | 10.9300 | 2,170,172.76 | 1,482,424.97 |
| TRICIDA INC | EQUITY | 11,200.000 | 23.5800 | 230,293.00 | 264,096.00 |
| TRINET GROUP INC | EQUITY | 78,038.000 | 41.9500 | 2,011,716.69 | 3,273,694.10 |

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| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| TRIPADVISOR INC | EQUITY | 11,409.000 | 53.9400 | 519,968.89 | 615,401.46 |
| TRITON INTERNATIONAL LTD/BERMU | EQUITY | 79,855.000 | 31.0700 | 2,796,971.11 | 2,481,094.85 |
| TRIUMPH BANCORP INC | EQUITY | 66,184.000 | 29.7000 | 2,506,204.00 | 1,965,664.80 |
| TRIUMPH GROUP INC | EQUITY | 13,022.000 | 11.5000 | 258,345.85 | 149,753.00 |
| TRUECAR INC | EQUITY | 50,432.000 | 9.0600 | 472,781.54 | 456,913.92 |
| TRUPANION INC | EQUITY | 28,778.000 | 25.4600 | 758,721.93 | 732,687.88 |
| TWO HARBORS INVESTMENT CORP | EQUITY | 56,022.000 | 12.8400 | 804,717.69 | 719,322.48 |
| UNDER ARMOUR INC | EQUITY | 52,129.000 | 17.6700 | 962,873.24 | 921,119.43 |
| UNDER ARMOUR INC | EQUITY | 81,286.000 | 16.1700 | 1,440,952.07 | 1,314,394.62 |
| UNION BANKSHARES CORP | EQUITY | 51,544.000 | 28.2300 | 1,966,285.11 | 1,455,087.12 |
| US FOODS HOLDING CORP | EQUITY | 41,806.000 | 31.6400 | 1,423,188.48 | 1,322,741.84 |
| VAIL RESORTS INC | EQUITY | 11,775.000 | 210.8200 | 2,125,026.45 | 2,482,405.50 |
| VALMONT INDUSTRIES INC | EQUITY | 2,504.000 | 110.9500 | 387,800.13 | 277,818.80 |
| VICI PROPERTIES INC | EQUITY | 64,446.000 | 18.7700 | 1,374,824.43 | 1,209,651.42 |
| VIEWRAY INC | EQUITY | 36,219.000 | 6.0700 | 343,743.38 | 219,849.33 |
| VIRTUS INVESTMENT PARTNERS INC | EQUITY | 587.000 | 79.4300 | 73,695.82 | 46,625.41 |
| VOYA FINANCIAL INC | EQUITY | 48,647.000 | 40.1400 | 2,479,108.77 | 1,952,690.58 |
| WAGEWORKS INC | EQUITY | 15,749.000 | 27.1600 | 973,709.63 | 427,742.84 |
| WARRIOR MET COAL INC | EQUITY | 20,279.000 | 24.1100 | 477,266.56 | 488,926.69 |
| WAYFAIR INC | EQUITY | 49,660.000 | 90.0800 | 2,533,530.63 | 4,473,372.80 |
| WELLCARE HEALTH PLANS INC | EQUITY | 15,902.000 | 236.0900 | 2,654,842.15 | 3,754,303.18 |
| WENDY'S CO/THE | EQUITY | 40,775.000 | 15.6100 | 725,326.04 | 636,497.75 |
| WESTERN ALLIANCE BANCORP | EQUITY | 65,844.000 | 39.4900 | 2,644,173.61 | 2,600,179.56 |
| WEX INC | EQUITY | 17,684.000 | 140.0600 | 1,764,316.95 | 2,476,821.04 |
| WINGSTOP INC | EQUITY | 10,523.000 | 64.1900 | 415,979.08 | 675,471.37 |
| WIX.COM LTD | EQUITY | 4,017.000 | 90.3400 | 240,120.28 | 362,895.78 |
| WORTHINGTON INDUSTRIES INC | EQUITY | 16,479.000 | 34.8400 | 671,936.87 | 574,128.36 |
| WPX ENERGY INC | EQUITY | 163,779.000 | 11.3500 | 2,310,701.17 | 1,858,891.65 |
| WRIGHT MEDICAL GROUP NV | EQUITY | 14,962.000 | 27.2200 | 391,228.93 | 407,265.64 |
| ZEBRA TECHNOLOGIES CORP | EQUITY | 7,385.000 | 159.2300 | 892,088.32 | 1,175,913.55 |
| ZENDESK INC | EQUITY | 14,860.000 | 58.3700 | 539,592.65 | 867,378.20 |
| ZIONS BANCORP NA | EQUITY | 39,527.000 | 40.7400 | 2,044,964.86 | 1,610,329.98 |
| ZSCALER INC | EQUITY | 6,609.000 | 39.2100 | 222,632.62 | 259,138.89 |
| | | | Wellington Total | 368,314,908.45 | 347,714,138.56 |

# Appendix XVIII

UBS Holdings No. 260 LLC

| Identity of issue, borrower, lessor or similar party | | | | |
|---|---|---|---|---|
| Property ID | | Asset type | Cost | Current Value |
| (a) (b) | | (c) | (d) | (e) |
| A-12 | Ann Arbor, MI | Real Estate | | 32,000,000.00 |
| B-29 | Rochester, MI | Real Estate | | 69,000,000.00 |
| C-38 | Delray Beach, FL | Real Estate | | 53,000,000.00 |
| D-39 | Cincinnati, OH | Real Estate | | 35,600,000.00 |
| E-40 | New York, NY | Real Estate | | 124,000,000.00 |
| F-45 | Naperville, IL | Real Estate | | 60,700,000.00 |
| G-48 | Arlington, VA | Real Estate | | 71,757,621.00 |
| H-50 | N. Reading, MA | Real Estate | | 123,340,187.00 |
| I-54 | Orlando, FL | Real Estate | | 82,500,000.00 |
| J-56 | Houston, TX | Real Estate | | 72,012,045.00 |
| K-58 | Phoenix, AZ | Real Estate | | 51,700,000.00 |
| L-37 | Tampa, FL | Real Estate | | 34,310,000.00 |
| M-22 | Haslet, TX | Real Estate | | 14,300,000.00 |
| N-23 | Romeoville, IL | Real Estate | | 21,900,000.00 |
| O-46 | Lathrop, CA | Real Estate | | 49,418,054.00 |
| P-49 | Rogers, MN | Real Estate | | 31,474,211.00 |
| Q-51 | Woodridge, IL | Real Estate | | 37,200,000.00 |
| R-52 | McCook, IL | Real Estate | | 25,600,000.00 |
| S-55 | Gastonia, NC | Real Estate | | 26,600,000.00 |
| T-28 | Westmont, IL | Real Estate | | 24,437,594.00 |
| U-30 | Vienna, VA | Real Estate | | 43,300,000.00 |
| V-31 | Westmont, IL | Real Estate | | 9,545,274.00 |
| W-33 | Seattle, WA | Real Estate | | 47,600,000.00 |
| X-43 | Alpharetta, GA | Real Estate | | 120,652,636.00 |
| Y-53 | Santa Ana, CA | Real Estate | | 93,300,000.00 |
| Z-03 | Campbell, CA | Real Estate | | 100,099,560.00 |
| AA-34 | Walnut Creek, CA | Real Estate | | 108,000,000.00 |
| BB-41 | Los Angeles, CA | Real Estate | | 76,601,304.00 |
| CC-57 | Madison, WI | Real Estate | | 39,700,000.00 |
| DD-61 | Denver, CO | Real Estate | | 29,576,373.00 |
| EE-59 | Orlando, FL | Real Estate | | 37,390,575.00 |
| FF-60 | Hamden, CT | Real Estate | | 53,804,515.00 |
| GG-62 | Stockton, CA | Real Estate | | 13,809,826.00 |
| HH-25 | Mechanicsburg, PA | Real Estate | | 82,200,000.00 |
| **Total Real Estate** | | | Cost | 1,896,429,775.00 |
| | | | 1,413,559,087.00 | |
| Cash and Cash Equivalents | | | 19,738,390.00 | 19,738,390.00 |
| Other Net Assets | | | (403,346,179.00) | (426,942,509.00) |
| | | | 1,029,951,298.00 | 1,489,225,656.00 |

# Appendix XIX

**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) |
|---|---|---|---|---|
| | EB Daily Valued Stock Index Fund | Common/commingled fund | $ 2,569,299,037 | $ 4,358,972,820 |
| | EB Daily Valued Market Completion Fund | Common/commingled fund | 827,275,090 | 1,403,717,823 |
| | EB DV ACWI ex US Fund | Common/commingled fund | 3,936,309,041 | 4,137,694,901 |
| | Strategic Beta Fund | Common/commingled fund | 250,000,000 | 242,372,472 |
| | | Total Portfolio | $ 7,582,883,168 | $ 10,142,758,016 |

# Appendix XX

**Invesco Common Commingled Funds**

| (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) |
|---|---|---|---|---|
| | Invesco Balanced Risk Allocation | Common/Commingled Funds | $ 520,011,059 | $ 857,899,377 |
| | Invesco International Growth Equity Trust | Common/Commingled Funds | 350,000,000 | 344,359,707 |
| | | Total Portfolio | $ 870,011,059 | $ 1,202,259,084 |

# Appendix XXI

**Limited Partnerships and Other Private Equity**

| (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) |
|---|---|---|---|---|
| | Audax Senior Debt (WCTPT), LLC | Other private equity | 195,416,290 | 191,332,946 |
| | Home Partners of America | Other private equity | 152,075,000 | 209,398,502 |
| | MacKay Shields Defensive Bond Arbitrage Fund. Ltd. | Other private equity | 30,200,000 | 31,942,012 |
| | New Growth, LLC | Other private equity | 454,282,123 | 614,489,025 |
| | PEG U.S. Corporate Finance Institutional Investors IV, LLC | Other private equity | 42,500,289 | 59,837,338 |
| | PEG U.S. Corporate Finance Institutional Investors V, LLC | Other private equity | 48,404,390 | 58,235,247 |
| | PEG Venture Capital Institutional Investors IV, LLC | Other private equity | 11,359,175 | 17,539,918 |
| | PEG Venture Capital Institutional Investors V, LLC | Other private equity | 15,515,133 | 19,380,109 |
| | Perella Weinberg Partners ABV Opportunity Offshore Fund III A, L.P. | Other private equity | 132,624,742 | 98,973,749 |
| | TCP Direct Lending Fund VIII-T, LLC | Other private equity | 55,739,091 | 55,645,134 |
| | Waterfall Victoria ERISA Fund, Ltd. | Other private equity | 86,047,662 | 102,667,483 |
| | Western Farmland, LLC | Other private equity | 224,805,063 | 248,070,387 |
| | Sutherland REIT Holdings, L.P. | Equity | 81,208,724 | 65,519,819 |
| | Audax PE Fund V | Limited partnership | 58,390,536 | 75,562,249 |
| | Audax PE Fund VI | Limited partnership | (486,529) | (486,529) |
| | BlackRock Vesey Street Fund IV | Limited partnership | 39,274,951 | 39,203,428 |
| | Centerbridge Capital Partners II, L.P. | Limited partnership | 79,939,112 | 42,466,842 |
| | Centerbridge Capital Partners III, L.P. | Limited partnership | 46,199,896 | 63,401,106 |
| | Crescent Mezzanine Partners VIB, L.P. | Limited partnership | 33,610,522 | 31,982,255 |
| | EIG Energy Fund XV-A, L.P. | Limited partnership | 88,027,835 | 73,553,668 |
| | EIG Energy Fund XVI, L.P. | Limited partnership | 83,373,542 | 103,477,378 |
| | EIG Energy Fund XVII, LP | Limited partnership | 59,414,597 | 57,475,088 |
| | EIG Energy Global Private Debt Fund, L.P. | Limited partnership | 58,837,032 | 57,500,759 |
| | EnCap Energy Capital Fund IX, L.P. | Limited partnership | 105,966,355 | 103,884,891 |
| | EnCap Energy Capital Fund VIII, L.P. | Limited partnership | 83,480,746 | 57,093,804 |
| | EnCap Energy Capital Fund X, L.P. | Limited partnership | 102,381,147 | 125,721,975 |
| | EnCap Energy Capital Fund XI, L.P. | Limited partnership | 12,355,184 | 12,371,452 |
| | EnerVest Energy Institutional Fund XIV-A, L.P. | Limited partnership | 119,381,904 | 119,381,904 |
| | EnTrust Activist Managers, L.P. | Limited partnership | 72,722,529 | 112,772,772 |
| | G.I. Partners Fund IV, L.P. | Limited partnership | 72,227,444 | 127,613,346 |
| | G.I. Partners Fund V, L.P. | Limited partnership | 29,463,894 | 34,691,959 |
| | General Atlantic Investment Partners 2017, L.P. | Limited partnership | 38,765,953 | 39,369,083 |
| | Genstar Capital Partners VI, L.P. | Limited partnership | 36,329,247 | 60,097,193 |
| | Genstar Capital Partners VII, L.P. | Limited partnership | 51,523,283 | 111,082,427 |
| | Genstar Capital Partners VIII, L.P. | Limited partnership | 49,521,022 | 73,143,430 |
| | GoldPoint Partners Select Manager Fund III, L.P. | Limited partnership | 42,455,704 | 48,609,966 |
| | GoldPoint Partners Select Manager Fund IV, LP | Limited partnership | 16,912,308 | 15,722,087 |
| | Greenbriar Equity Fund III, L.P. | Limited partnership | 54,899,775 | 92,398,220 |
| | Greenbriar Equity Fund IV, L.P. | Limited partnership | 24,045,896 | 24,045,897 |
| | Grosvenor Opportunistic Multi Credit, LP | Limited partnership | 74,900,607 | 73,475,511 |
| | Hamilton Lane Capital Opportunities Fund LP | Limited partnership | 34,960,256 | 34,783,008 |
| | HarbourVest Dover Street VII LP | Limited partnership | 23,964,182 | 12,696,632 |
| | HarbourVest Dover Street VIII LP | Limited partnership | 33,373,491 | 41,182,747 |
| | HC Innovative Partners, L.P. | Limited partnership | 100,001,370 | 150,223,838 |
| | IFM Global Infrastructure Fund L.P. | Limited partnership | 403,179,835 | 669,462,510 |
| | Innovatus Flagship Fund I, L.P. | Limited partnership | 11,287,669 | 17,477,554 |
| | Innovatus LifeSciences Lending I, L.P. | Limited partnership | 43,234,125 | 43,578,101 |
| | Landmark Equity Partners XIII, L.P. | Limited partnership | 13,546,182 | 11,413,240 |
| | Landmark Equity Partners XIV, L.P. | Limited partnership | 30,633,577 | 20,435,589 |
| | Lone Star Fund IX (U.S.), L.P. | Limited partnership | 65,460,114 | 73,800,359 |
| | Lone Star Fund VII (U.S.), L.P. | Limited partnership | 4,545,122 | 1,499,177 |
| | Lone Star Fund VIII (U.S.), L.P. | Limited partnership | 87,225,260 | 46,309,543 |
| | Lone Star Fund X (U.S.), L.P. | Limited partnership | 69,843,645 | 75,054,460 |
| | Lone Star Fund XI (U.S.), L.P. | Limited partnership | (740,586) | (740,586) |
| | Lone Star Real Estate Fund III (U.S.), L.P. | Limited partnership | 14,269,145 | 13,192,243 |
| | Lone Star Real Estate Fund IV (U.S.), L.P. | Limited partnership | 40,344,471 | 55,301,495 |
| | Lone Star Residential Mortgage Fund I (U.S.), L.P. | Limited partnership | 8,856,775 | 10,248,105 |
| | MacKay Shields High Yield Active Core Fund, L.P. | Limited partnership | 16,493,996 | 18,869,807 |
| | MC Credit Fund I, L.P. | Limited partnership | 57,020,095 | 58,530,784 |
| | Monarch Capital Partners II Offshore, L.P. | Limited partnership | 1,489,843 | 943,131 |
| | Monarch Capital Partners III Offshore, L.P. | Limited partnership | 65,825,446 | 70,505,853 |
| | Monarch Capital Partners III, L.P. | Limited partnership | 41,397,956 | 46,591,961 |

**Limited Partnerships and Other Private Equity**

| (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) |
|---|---|---|---|---|
| | NYLCAP Mezzanine Partners III Parallel Fund, L.P. | Limited partnership | 39,658,670 | 35,195,499 |
| | NYLCAP Select Manager Fund II, L.P. | Limited partnership | 38,243,414 | 42,328,351 |
| | Oaktree Enhanced Income Fund (Parallel), L.P. | Limited partnership | 95,522,698 | 81,492,714 |
| | Oaktree Enhanced Income Fund II (Parallel), L.P. | Limited partnership | 96,294,112 | 79,907,492 |
| | Oaktree Enhanced Income Fund III (Parallel), L.P. | Limited partnership | 104,573,551 | 88,013,811 |
| | Oaktree Special Situations Fund, L.P. | Limited partnership | 58,687,021 | 59,823,165 |
| | Onex Partners V, L.P. | Limited partnership | (551,101) | (531,808) |
| | Pantheon Global Secondary Fund IV, L.P. | Limited partnership | 12,220,271 | 21,103,930 |
| | Pantheon USA Fund VIII, LP | Limited partnership | 58,045,287 | 71,086,519 |
| | Partners Group Secondary 2008, L.P. | Limited partnership | 23,149,088 | 12,531,615 |
| | Partners Group WCTPT Emerging Markets 2011, L.P. | Limited partnership | 67,604,956 | 99,437,240 |
| | Pomona Capital VIII, L.P. | Limited partnership | (4,692,544) | 11,695,571 |
| | Selene Residential Mortgage Opportunity Fund II, L.P. | Limited partnership | 23,049,681 | 34,109,299 |
| | Summit Partners IX | Limited partnership | 76,587,903 | 80,909,820 |
| | TA Subordinated Debt Fund IV, L.P. | Limited partnership | 38,511,072 | 40,155,277 |
| | Thoma Bravo Fund XII, L.P. | Limited partnership | 84,347,879 | 97,803,340 |
| | Thoma Bravo Fund XIII, L.P. | Limited partnership | (123,476) | (123,476) |
| | Trilantic Capital Partners V (North America) L.P. | Limited partnership | 54,091,291 | 67,700,610 |
| | Trilantic Capital Partners V (North America) L.P. | Limited partnership | 27,894,375 | 27,873,836 |
| | UBS International Infrastructure Fund | Limited partnership | 219,609,413 | 203,425,250 |
| | WCTPT Choice L.P. | Limited partnership | 136,627,575 | 205,521,683 |
| | White Oak WCTPT Evergreen Fund, L.P. | Limited partnership | 229,582,182 | 195,963,010 |
| | Windjammer Senior Equity Fund V, L.P. | Limited partnership | (137,654) | (137,654) |
| | WP Global COREalpha Private Equity Partners Co-Investment IV | Limited partnership | 7,665,721 | 12,996,205 |
| | WP Global COREalpha Private Equity Partners II, LP | Limited partnership | 13,324,280 | 22,712,171 |
| | WP Global COREalpha Private Equity Partners III, LP | Limited partnership | 17,253,212 | 47,788,250 |
| | WP Global COREalpha Private Equity Partners IV, LP | Limited partnership | 18,928,588 | 33,032,329 |
| | WP Global COREalpha Private Equity Partners V, LP | Limited partnership | 27,927,498 | 32,747,741 |
| | Yucaipa American Alliance Fund I, LP | Limited partnership | 32,106,865 | 18,946,641 |
| | Yucaipa American Alliance Fund II, LP | Limited partnership | 52,050,152 | 112,269,581 |
| | | Total Portfolio | $ 5,878,356,123 | $ 6,855,781,393 |

# Appendix XXII

**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 (e) |
|---|---|---|---|---|
| | PGIM Core Short-Term Bond Fund | Pooled account | $ 2,050,334,009 | $ 1,926,167,081 |
| | ASL ERISA Global Securities Lending Pool | Pooled account | 545,967,853 | 545,946,825 |
| | | Total Portfolio | $ 2,596,301,862 | $ 2,472,113,906 |

# WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

FINANCIAL STATEMENTS

DECEMBER 31, 2018

# WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

FINANCIAL STATEMENTS WITH ADDITIONAL INFORMATION
DECEMBER 31, 2018 AND 2017

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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, 2018 and 2017; 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

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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, 2018, and changes therein for the year then ended and its financial status as of December 31, 2017, and changes therein for the year then ended in accordance with accounting principles generally accepted in the United States of America.

Lindquist LLP

September 11, 2019

# WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

## STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
## DECEMBER 31, 2018 AND 2017

| | 2018 | 2017 |
|---|---|---|
| ASSETS | | |
| INVESTMENTS - at fair value | | |
| 103-12 investment entities | $ 2,133,969,912 | $ 1,418,892,971 |
| Cash and cash equivalents | 1,363,353,784 | 1,868,255,919 |
| Common/collective trusts | 11,650,223,360 | 12,766,289,545 |
| Corporate debt securities | 2,766,531,668 | 2,145,003,171 |
| Equity securities | 4,014,280,115 | 5,401,907,412 |
| Insurance company contracts | 7,311,597,035 | 7,870,737,610 |
| Limited partnerships | 5,082,749,724 | 4,900,210,931 |
| Mutual fund | 637,109,230 | 633,427,848 |
| Other private equity | 1,707,511,850 | 1,477,426,172 |
| Pooled separate account | 55,482,135 | 53,798,529 |
| Real estate | 1,489,225,656 | 1,385,239,056 |
| U.S. Government and Government Agency obligations | 588,261,107 | 503,281,150 |
| | 38,800,295,576 | 40,424,470,314 |
| Securities on loan | | |
| Corporate debt securities | 15,869,304 | 12,916,441 |
| Equity securities | 488,140,377 | 516,498,990 |
| Insurance company contracts | 2,027,695,010 | 2,059,172,420 |
| U.S. Government and Government Agency obligations | 30,011,044 | 38,705,107 |
| Total securities on loan | 2,561,715,735 | 2,627,292,958 |
| Fair value of collateral held for securities on loan | 2,472,113,906 | 2,573,885,359 |
| Total investments | 43,834,125,217 | 45,625,648,631 |
| RECEIVABLES | | |
| Due from broker for securities sold | 182,391,100 | 183,749,846 |
| Contributions due from employers - net | 153,300,000 | 157,600,000 |
| Withdrawal liability receivable - net | 10,000,000 | 6,000,000 |
| Accrued investment income | 95,770,841 | 56,528,840 |
| Swaps receivable from counterparties | 5,464,103 | 5,018,437 |
| Forward foreign currency contracts | 1,334,924 | 62,780,000 |
| Total receivables | 448,260,968 | 471,677,123 |
| OTHER ASSETS | 5,615,085 | 5,367,856 |
| CASH | 6,358,741 | 6,763,474 |
| Total assets | 44,294,360,011 | 46,109,457,084 |
| LIABILITIES AND NET ASSETS | | |
| LIABILITIES | | |
| Liability to return collateral held for securities on loan | 2,596,301,862 | 2,683,735,936 |
| Securities sold, not yet purchased | 1,276,447,806 | 1,096,152,275 |
| Due to broker for securities purchased | 161,878,769 | 290,366,215 |
| Accounts payable and accrued expenses | 22,009,594 | 23,361,357 |
| Swaps payable to counterparties | 1,299,734 | 1,062,057 |
| Forward foreign currency contracts | 1,330,526 | 63,164,954 |
| Total liabilities | 4,059,268,291 | 4,157,842,794 |
| NET ASSETS AVAILABLE FOR BENEFITS | $ 40,235,091,720 | $ 41,951,614,290 |

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, 2018 AND 2017

| | 2018 | 2017 |
|---|---|---|
| ADDITIONS | | |
| Investment income | | |
| Interest, dividends and other investment income | $ 861,605,465 | $ 880,215,996 |
| Net appreciation (depreciation) in fair value of investments | (1,331,417,665) | 4,288,184,570 |
| Net appreciation (depreciation) in fair value of collateral held for securities on loan | (14,337,379) | 1,688,081 |
| | (484,149,579) | 5,170,088,647 |
| Less investment expenses | (235,735,800) | (224,113,804) |
| Investment income (loss) - net | (719,885,379) | 4,945,974,843 |
| Employer contributions | 1,929,063,297 | 1,811,111,077 |
| Employer withdrawal liability income | 22,975,095 | 8,785,672 |
| Other income | 1,000,875 | 757,903 |
| Total additions | 1,233,153,888 | 6,766,629,495 |
| DEDUCTIONS | | |
| Pension benefits | 2,833,944,163 | 2,756,869,424 |
| Administrative expenses | 108,215,341 | 101,977,729 |
| Income tax expense | 7,516,954 | 3,236,257 |
| Total deductions | 2,949,676,458 | 2,862,083,410 |
| NET CHANGE | (1,716,522,570) | 3,904,546,085 |
| NET ASSETS AVAILABLE FOR BENEFITS | | |
| Beginning of year | 41,951,614,290 | 38,047,068,205 |
| End of year | $ 40,235,091,720 | $ 41,951,614,290 |

See accompanying notes to financial statements.

## 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

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 1). Temporary cash held in banks is valued at cost, which approximates fair value (Level 2).

*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).

*Equity securities:* The fair value of equity securities 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 represents the assets less liabilities divided by the total shares or units outstanding. The net asset value is being used as a practical expedient to estimate fair value. The Plan has an investment in Home Partners of America, Inc. The fair value of this investment is based on the estimated fair values of the residential real estate properties owned using market level data to estimate the increase or decrease in the value of the properties (Level 3).

*Mortgages (insurance company contracts):* The Plan's units in the Prudential Mortgage Investment Separate Account (MORISA) are valued based on the net asset value of the underlying assets and liabilities of MORISA. 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):* The investments in the Prudential Temporary Investment Account, Union Mortgage Account, PRISA, PRISA II, PRIVEST and PREDS are valued based on the net asset value of the underlying assets and liabilities of the accounts. Net asset value is being used as a practical expedient to estimate fair value.

*Pooled separate account (other):* The investment in pooled separate account (other) is valued based on the net asset value of the underlying assets and liabilities of the accounts. 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).

## NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

*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. Net appreciation (depreciation) includes the Plan's gains and losses on investments bought and sold as well as held during the year.

**Contributions Receivable** - Employer contributions due and not paid prior to 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.

## NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

**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 employers. The allowance for uncollectible accounts as of December 31, 2018 and 2017, totaled approximately $56.4 million and $57.9 million, respectively.

**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, 2018 and 2017, totaled $1,794,416 and $504,988, 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.

## NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

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, as follows:

- Interest rate risk arises when the changes in interest rates affect future cash flows or the fair value of financial instruments.
- 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 and industries served by the Plan.

## NOTE 2. DESCRIPTION OF THE PLAN (CONT'D)

**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.

**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.

## NOTE 2. DESCRIPTION OF THE PLAN (CONT'D)

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:

- is a vested participant,
- 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,

## NOTE 3. PRIORITIES UPON TERMINATION (CONT'D)

including the payment of reasonable operating expenses. 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 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, 2018, 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 2015.

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

## NOTE 4. TAX STATUS (CONT'D)

the years ended December 31, 2018 and 2017, the federal AMT and state UBTI taxes paid totaled $7,516,954 and $3,236,257, respectively.

As a result of the Tax Cuts and Jobs Act of 2017 (TCJA) signed into law in December 2017, certain provisions related to UBTI were amended and will impact how the Plan calculates its federal tax liability for tax years beginning on and after January 1, 2018.

For tax years prior to 2018, the Plan had the ability to aggregate all of its UBTI-generating income and deductions and report the net UBTI on its federal tax return. As part of the TCJA, the Plan must now make a good-faith effort to report its income based upon the separate trades or businesses generating the UBTI, if the Plan's investment in the limited partnership does not meet certain *de minimus* or control tests allowed under current IRS interim guidance issued in IRS Notice 2018-67. This change will impact the Plan by disallowing losses generated by certain of the Plan's limited partnerships from being used to reduce the Plan's taxable income generated by other limited partnerships.

The Plan has approximately $104.2 million in UBTI loss carryforwards for tax years prior to 2017. The TCJA amended the allowance of loss carryforwards related to UBTI. As discussed above, the Plan must calculate its UBTI based on the separate trades or businesses that generate the UBTI instead of aggregating all UBTI activities. Net Operating Losses (NOL) incurred in 2018 and future years must be utilized first to offset future UBTI before any of the $104.2 million in UBTI loss carryforwards incurred prior to 2018 can be used. UBTI loss carryforwards generally can be carried forward up to 20 years. A deferred tax asset relating to the accumulated loss carryforward of approximately $38.5 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 2018 is unknown because the investment entities that may generate UBTI/AMT have not yet reported their results for 2018.

## 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.

## NOTE 5. FUNDING POLICY (CONT'D)

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, 2018 and 2017.

## NOTE 6. MAJOR EMPLOYER

During each of the years ended December 31, 2018 and 2017, approximately 44% and 43%, 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, 2017, is as follows:

| Actuarial present value of accumulated Plan benefits | In Thousands |
|---|---|
| Vested benefits | |
| Participants currently receiving payments | $ 25,209,307 |
| Other participants | 16,629,989 |
| Total vested benefits | 41,839,296 |
| Non-vested benefits | 1,931,251 |
| Total actuarial present value of accumulated Plan benefits | $ 43,770,547 |

## 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, 2017, is as follows:

| | In Thousands |
|---|---|
| Actuarial present value of accumulated Plan benefits at beginning of year | $ 42,566,769 |
| Increase (decrease) during the year attributable to: | |
| Benefits accumulated | 862,380 |
| Actuarial (gain)/loss | 150,987 |
| Interest | 2,880,549 |
| Benefits paid | (2,756,869) |
| Change in actuarial assumptions | 66,731 |
| Net change | 1,203,778 |
| Actuarial present value of accumulated Plan benefits at end of year | $ 43,770,547 |

## 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. As of January 1, 2017, the Fixed Dollar Account and 82/84 Annuity Account are treated as nondedicated assets for purposes of the actuarial valuation.

| | |
|---|---|
| Strategic Bond Account: | 4.05% (2018); 4.34% (2017). |
| Assumed rates of return on remaining investments and the rates used to discount remaining liabilities: | 7.00%, net of investment expenses. |
| Expenses: | $105 million (2018); $101 million (2017). |
| 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-2014 mortality tables for men and 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, 2018, and the changes therein for the year then ended are not included above, these financial statements do not purport to present a complete

## NOTE 7. ACTUARIAL INFORMATION (CONT'D)

presentation of the financial status of the Plan as of December 31, 2018, and the changes in its financial status for the year then ended, but only present the net assets available for benefits and the changes therein as of and for the year ended December 31, 2018. The complete financial status is presented as of December 31, 2017.

## 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, 2018, are as follows:

| | | Fair Value Measurements at Reporting Date Using: | | |
|---|---|---|---|---|
| Description | December 31, 2018 | 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 | $ 1,363,353,784 | $ 1,164,152 | $ 1,362,189,632 | $ - |
| Collateral for securities on loan | 2,472,113,906 | - | 2,472,113,906 | - |
| Corporate debt securities | 2,782,400,972 | - | 2,782,400,972 | |
| Equity securities | 4,502,420,492 | 4,490,296,829 | 12,123,663 | - |
| Insurance company contracts | | | | |
| Cash and cash equivalents | 41,121,625 | - | 41,121,625 | - |
| Corporate debt securities | 2,931,776,008 | - | 2,931,776,008 | - |
| Equity securities | 917,214 | - | 917,214 | - |
| Real estate and mortgages | 595,497,407 | - | - | 595,497,407 |
| Unallocated insurance contracts | 89,772,610 | - | 89,772,610 | - |
| U.S. Government and Government Agency obligations | 2,691,995,607 | - | 2,691,995,607 | - |
| Total insurance company contracts | 6,351,080,471 | - | 5,755,583,064 | 595,497,407 |
| Mutual fund | 637,109,230 | 637,109,230 | - | - |
| Other private equity | 209,398,502 | - | - | 209,398,502 |
| Real estate | 1,489,225,656 | - | - | 1,489,225,656 |
| U.S. Government and Government Agency obligations | 618,272,151 | 289,093,807 | 329,178,344 | - |
| Total assets in the fair value hierarchy | 20,425,375,164 | $ 5,417,664,018 | $ 12,713,589,581 | $ 2,294,121,565 |
| Investments measured at net asset value | | | | |
| 103-12 investment entities | 2,133,969,912 | | | |
| Common/collective trusts | 11,650,223,360 | | | |
| Insurance company contracts | | | | |
| Pooled separate accounts | 2,964,225,580 | | | |
| Mortgages | 23,985,994 | | | |
| Limited partnerships | 5,082,749,724 | | | |
| Other private equity | 1,498,113,348 | | | |
| Pooled separate account | 55,482,135 | | | |
| Total investments measured at net asset value | 23,408,750,053 | | | |
| Total investments at fair value | $ 43,834,125,217 | | | |

## 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, 2017, are as follows:

| | | Fair Value Measurements at Reporting Date Using: | | |
|---|---|---|---|---|
| Description | December 31, 2017 | 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 | $ 1,868,255,919 | $ 66,539,279 | $ 1,801,716,640 | $ - |
| Collateral for securities on loan | 2,573,885,359 | - | 2,573,885,359 | - |
| Corporate debt securities | 2,157,919,612 | - | 2,157,919,612 | - |
| Equity securities | 5,918,406,402 | 5,908,576,068 | 9,830,334 | - |
| Insurance company contracts | | | | |
| Cash and cash equivalents | 157,434,082 | - | 157,434,082 | - |
| Corporate debt securities | 2,918,614,046 | - | 2,918,614,046 | - |
| Real estate and mortgages | 851,193,226 | - | - | 851,193,226 |
| Unallocated insurance contracts | 94,936,039 | - | 94,936,039 | - |
| U.S. Government and Government Agency obligations | 3,152,216,545 | - | 3,152,216,545 | - |
| Total insurance company contracts | 7,174,393,938 | - | 6,323,200,712 | 851,193,226 |
| Mutual fund | 633,427,848 | 633,427,848 | - | - |
| Real estate | 1,385,239,056 | - | - | 1,385,239,056 |
| U.S. Government and Government Agency obligations | 541,986,257 | 290,794,853 | 251,191,404 | - |
| Total assets in the fair value hierarchy | 22,253,514,391 | $ 6,899,338,048 | $ 13,117,744,061 | $ 2,236,432,282 |
| Investments measured at net asset value | | | | |
| 103-12 investment entities | 1,418,892,971 | | | |
| Common/collective trusts | 12,766,289,545 | | | |
| Insurance company contracts | | | | |
| Pooled separate accounts | 2,729,419,010 | | | |
| Mortgages | 26,097,082 | | | |
| Limited partnerships | 4,900,210,931 | | | |
| Other private equity | 1,477,426,172 | | | |
| Pooled separate account | 53,798,529 | | | |
| Total investments measured at net asset value | 23,372,134,240 | | | |
| Total investments at fair value | $ 45,625,648,631 | | | |

## 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, 2018 and 2017, 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, 2018 | Insurance Company Contracts Real Estate | Real Estate | Other Private Equity | Total |
| Beginning balance | $ 851,193,226 | $ 1,385,239,056 | $ - | $ 2,236,432,282 |
| Total realized/unrealized gains or losses included in changes in net assets | 32,556,457 | 48,367,445 | 23,471,650 | 104,395,552 |
| Purchases | - | 54,000,000 | 52,075,000 | 106,075,000 |
| Sales, withdrawals and distributions | (307,600,000) | (73,600,000) | - | (381,200,000) |
| Investment income (net of expenses) | 19,347,724 | 75,219,155 | - | 94,566,879 |
| Transfers in/out | - | - | 133,851,852 * | 133,851,852 |
| Ending balance | $ 595,497,407 | $ 1,489,225,656 | $ 209,398,502 | $ 2,294,121,565 |
| 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 | $ 32,318,300 | $ 48,367,445 | $ 23,471,650 | $ 104,157,395 |

* During 2018, the Plan transferred the Home Partners of America, Inc. investment to Level 3 based upon updated information that the investment was not reported at net asset value.

| December 31, 2017 | Insurance Company Contracts Real Estate | Real Estate | Corporate Debt Securities | Total |
|---|---|---|---|---|
| Beginning balance | $ 1,171,515,138 | $ 1,246,343,826 | $ 149,067,472 | $ 2,566,926,436 |
| Total realized/unrealized gains or losses included in changes in net assets | 54,098,815 | 26,990,231 | 2,652,063 | 83,741,109 |
| Purchases | - | 59,400,000 | 51,356,216 | 110,756,216 |
| Sales, withdrawals and distributions | (413,855,758) | (12,000,000) | (33,196,771) | (459,052,529) |
| Investment income (net of expenses) | 39,435,031 | 64,504,999 | - | 103,940,030 |
| Transfers in/out | - | - | (169,878,980) * | (169,878,980) |
| Ending balance | $ 851,193,226 | $ 1,385,239,056 | $ - | $ 2,236,432,282 |
| 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 | $ 49,621,353 | $ 26,990,231 | $ (577,599) | $ 76,033,985 |

* During 2017, the Plan transferred certain corporate debt securities to a limited partnership investment, which is valued using the net asset value.

## 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.

| Instrument | Fair Value at December 31, 2018 | Principal Valuation Technique | Unobservable Inputs | Range of Significant Input Values |
|---|---|---|---|---|
| Real estate | $ 2,294,121,565 | Appraisals and Discounted Cash Flows | Discount Rates<br>Capitalization Rates<br>Expense Growth Rates | 5.50%–9.25%<br>4.75%–8.25%<br>3.00% |
| Other private equity | $ 209,398,502 | Estimated Market | Home Value Index - State Level | 5.10%–11.86% |

| Instrument | Fair Value at December 31, 2017 | Principal Valuation Technique | Unobservable Inputs | Range of Significant Input Values |
|---|---|---|---|---|
| Real estate | $ 2,236,432,282 | Appraisals and Discounted Cash Flows | Discount Rates<br>Capitalization Rates<br>Expense Growth Rates | 5.50%–14.00%<br>4.75%–10.25%<br>3.00% |

## 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

## NOTE 9. FINANCIAL INSTRUMENTS (CONT'D)

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.

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.

Credit default swaps (CDS) entered into by the Plan typically represent the exchange by a counterparty with the Plan of a commitment to provide credit protection for a commitment to receive interest at a fixed rate based on the potential risk of default of the relevant underlying issuer. Receiving credit protection from a counterparty tends to decrease the Plan's exposure to the underlying instrument held by the Plan. Such contracts may have a term of one to seven years, but typically require periodic interim settlement in cash. Credit default swaps are marked to market daily based on prices obtained from independent broker/dealers, and changes in value, as well as the accrual of the periodic coupon income, are recorded as unrealized appreciation or depreciation. Gains and losses on CDS agreements are realized upon termination of the swap contract and the periodic payments.

## NOTE 9. FINANCIAL INSTRUMENTS (CONT'D)

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, 2018, consisted of the following:

| Type | Position | Notional/ Contractual Amount | Unrealized Gain (Loss) |
|---|---|---|---|
| Futures | | | |
| U.S. Treasury Bond Futures | Long | $ 2,915,430,142 | $ 49,078,334 |
| U.S. Treasury Bond Futures | Short | (420,956,288) | (8,175,415) |
| Euro Dollar Futures | Long | 18,613,768 | 69,007 |
| Euro Dollar Futures | Short | (18,306,840) | (153,821) |
| Total futures | | $ 2,494,780,782 | $ 40,818,105 |
| Swaps | | | |
| Credit Default Swaps | Long | $ 10,915,000 | $ 218,937 |
| Credit Default Swaps | Short | (10,915,000) | - |
| Interest Rate Swaps | Long | 837,643,000 | 3,945,432 |
| Interest Rate Swaps | Short | (837,643,000) | - |
| Total swaps | | $ - | $ 4,164,369 |
| Options | | | |
| Euro Future Call Options | Long | $ 4,044,675 | $ 24,196 |
| Euro Future Call Options | Short | (3,863,625) | (49,179) |
| U.S. Treasury Bond Future Call Options | Short | (122,000) | (2,202) |
| U.S. Treasury Bond Future Put Options | Short | (180,000) | 1,619 |
| Interest Rate Swap Call Options | Long | 267,956,000 | 2,467,658 |
| Interest Rate Swap Call Options | Short | (300,770,000) | (861,950) |
| Interest Rate Swap Put Options | Long | 117,096,000 | (585,518) |
| Interest Rate Swap Put Options | Short | (181,484,000) | 686,995 |
| Equity Call Options | Long | 16,567,500 | (154,873) |
| Equity Call Options | Short | (4,469,750) | 181,902 |
| Total options | | $ (85,225,200) | $ 1,708,648 |
| Warrants | | | |
| Equity Warrants | Long | $ 12,655,388 | $ (4,446,461) |
| Forward contracts foreign currency | | | |
| Pay GBP/Rec USD | | | $ 4,398 |
| Total forward contracts foreign currency | | | $ 4,398 |

## NOTE 9. FINANCIAL INSTRUMENTS (CONT'D)

Total open contracts and unrealized gain (loss) by category at December 31, 2017, consisted of the following:

| Type | Position | Notional/ Contractual Amount | Unrealized Gain (Loss) |
|---|---|---|---|
| Futures | | | |
| U.S. Treasury Bond Futures | Long | $ 3,164,177,968 | $ (2,859,704) |
| U.S. Treasury Bond Futures | Short | (282,828,383) | (253,372) |
| Euro Dollar Futures | Long | 56,787,721 | (31,821) |
| Euro Dollar Futures | Short | (629,986,115) | 376,390 |
| Total futures | | $ 2,308,151,191 | $ (2,768,507) |
| Swaps | | | |
| Credit Default Swaps | Long | $ 2,985,000 | $ (46,205) |
| Credit Default Swaps | Short | (2,985,000) | 56,832 |
| Interest Rate Swaps | Long | 615,879,000 | 3,964,104 |
| Interest Rate Swaps | Short | (615,879,000) | - |
| Total swaps | | $ - | $ 3,974,731 |
| Options | | | |
| Interest Rate Swap Call Options | Long | $ 1,700,000 | $ (7,186) |
| Interest Rate Swap Call Options | Short | (46,335,000) | 243,133 |
| Interest Rate Swap Put Options | Long | 24,110,000 | (284,777) |
| Interest Rate Swap Put Options | Short | (52,710,000) | 74,233 |
| Equity Put Options | Long | 8,085,000 | (416,108) |
| Equity Call Options | Long | 6,001,500 | (66,498) |
| Total options | | $ (59,148,500) | $ (457,203) |
| Forward contracts foreign currency | | | |
| Pay JPY/Rec USD | | | $ 34,921 |
| Pay EUR/Rec USD | | | (419,875) |
| Total forward contracts foreign currency | | | $ (384,954) |

The accompanying financial statements reflect these unrealized gains and losses, not the gross value or notional amount of the underlying securities. At December 31, 2018 and 2017, approximately $126,900,000 and $18,745,000, 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:

| | December 31, | |
|---|---|---|
| | 2018 | 2017 |
| Securities on loan, at fair value | | |
| Custodial bank | $ 534,020,725 | $ 568,120,538 |
| Prudential | 2,027,695,010 | 2,059,172,420 |
| Total securities on loan | $ 2,561,715,735 | $ 2,627,292,958 |

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:

| As of December 31, 2018 | Liability to Return Collateral | Unrealized Gains (Losses) | Fair Value of Collateral |
|---|---|---|---|
| Collateral for securities on loan | | | |
| Custodial bank | $ 545,967,853 | $ (21,028) | $ 545,946,825 |
| Prudential Bond Account | 2,050,334,009 | (124,166,928) | 1,926,167,081 |
| Total | $ 2,596,301,862 | $ (124,187,956) | $ 2,472,113,906 |

| As of December 31, 2017 | Liability to Return Collateral | Unrealized Gains (Losses) | Fair Value of Collateral |
|---|---|---|---|
| Collateral for securities on loan | | | |
| Custodial bank | $ 580,445,511 | $ 28,468 | $ 580,473,979 |
| Prudential Bond Account | 2,103,290,425 | (109,879,045) | 1,993,411,380 |
| Total | $ 2,683,735,936 | $ (109,850,577) | $ 2,573,885,359 |

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, 2018 and 2017, totaled ($14,337,379) and $1,688,081, 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 $15,829,000 and $20,862,000, respectively, for the years ended December 31, 2018 and 2017. 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, 2018 | Fair Value at December 31, 2017 | | Redemption Frequency (if currently eligible) | Redemption Notice Period | Remaining Commitment December 31, 2018 | Remaining Commitment December 31, 2017 |
|---|---|---|---|---|---|---|---|
| 103-12 investment entities | $ 489,989,307 | $ 424,534,702 | {a} | Semi-monthly | 10 days | $ - | $ - |
| 103-12 investment entities | 696,105,309 | - | {a} | Bi-monthly | 15 days | - | - |
| 103-12 investment entities | 947,875,296 | 994,358,269 | {a} | Monthly | 5 days | - | - |
| Total 103-12 investment entities | 2,133,969,912 | 1,418,892,971 | | | | | |
| Common/collective trusts | 7,512,528,459 | 7,960,395,742 | {b} | Daily | None–2 days | - | - |
| Common/collective trusts | 4,137,694,901 | 4,805,893,803 | {b} | Weekly | 1–2 days | - | - |
| Total common/collective trusts | 11,650,223,360 | 12,766,289,545 | | | | | |
| Limited partnerships | | | | | | | |
| Fixed income | 18,869,807 | 22,386,986 | {c} | Daily | None required | - | - |
| Fixed income | - | 1,377,568 | {c} | Bi-annually | 90 days | - | - |
| Fixed income | 1,277,222,506 | 1,236,512,424 | {c} | Not permitted | N/A | 834,300,000 | 667,400,000 |
| Infrastructure | 669,462,510 | 565,886,597 | {d} | Quarterly | 90 days | - | - |
| Infrastructure | - | 336,003,979 | {d} | Semi-annually | 90 days | - | - |
| Infrastructure | 203,425,250 | 239,375,436 | {d} | Not permitted | N/A | 334,600,000 | 14,600,000 |
| Private equity | 112,772,772 | 169,481,501 | {e} | Quarterly | 90 days | - | - |
| Private equity | 2,090,535,960 | 1,707,740,033 | {e} | Not permitted | N/A | 1,591,600,000 | 1,220,400,000 |
| Real assets | 710,460,919 | 621,446,407 | {f} | Not permitted | N/A | 472,500,000 | 476,000,000 |
| Total limited partnerships | 5,082,749,724 | 4,900,210,931 | | | | | |
| Other private equity | | | | | | | |
| Fixed income | 31,942,012 | 28,762,403 | {g} | Daily | None required | - | - |
| Fixed income | 191,332,946 | 152,464,941 | {g} | Daily | 90 days | 58,000,000 | 88,000,000 |
| Fixed income | 102,667,483 | 93,134,391 | {g} | Semi-annually | 180 days | - | - |
| Fixed income | 154,618,883 | 115,616,081 | {g} | Not permitted | N/A | 148,900,000 | 4,800,000 |
| Private equity | 154,992,612 | 293,784,498 | {h} | Not permitted | N/A | 28,800,000 | 44,200,000 |
| Real estate | 248,070,387 | 197,958,414 | {i} | Quarterly | N/A | 191,900,000 | 236,000,000 |
| Real estate | 614,489,024 | 595,705,444 | {i} | See {i} | See {i} | - | 14,800,000 |
| Total other private equity | 1,498,113,347 | 1,477,426,172 | | | | | |
| Pooled separate accounts | 454,684,896 | 380,360,861 | {j} | Daily | 15 days | - | - |
| Pooled separate accounts | 551,029,644 | 545,234,971 | {j} | Monthly | 30–90 days | - | - |
| Pooled separate accounts | 2,013,993,175 | 1,857,621,707 | {j} | Quarterly | 90 days | - | 50,800,000 |
| Total pooled separate accounts | 3,019,707,715 | 2,783,217,539 | | | | | |
| Mortgage fund | 23,985,994 | 26,097,082 | {k} | Quarterly | 15 days | - | - |
| | $ 23,408,750,053 | $ 23,372,134,240 | | | | | |

## NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

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 as of December 31, 2018 and 2017.

{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 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.

{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 United States. 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

## NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

estate accounts target returns similar to the NFI-ODCE Index. The pooled separate account maintained by Union Labor Life Insurance Company includes mortgage securities. The mortgage 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 includes securities that are SEC registered or unregistered while the portfolio holdings are not publicly traded, and the holdings, characteristics and volatility may differ.

{k} This represents the Prudential Mortgage Investment Separate Account. The fund's investments are composed primarily of commercial mortgage loans secured by income-producing properties.

## 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:

| | December 31, | |
|---|---|---|
| | 2018 | 2017 |
| Retired and Survivor Guaranteed Annuities | $ 1,266,981,129 | $ 1,487,687,238 |
| Non-Guaranteed Benefits for Retirees and Survivors and Future Retirees and Survivors | 38,968,110,591 | 40,463,927,052 |
| Net assets available for benefits | $ 40,235,091,720 | $ 41,951,614,290 |

## 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 completely 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, 2017, the Plan has an estimated unfunded vested liability of $1.627 billion for withdrawal liability purposes.

For the years ended December 31, 2018 and 2017, employers who have withdrawn from the Plan have been assessed a withdrawal liability of approximately $22,900,000 and $9,800,000, 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 $10,000,000 and $6,000,000, as of December 31, 2018 and 2017, respectively. During the years ended December 31, 2018 and 2017, the Plan recorded approximately $22,900,000 and $9,000,000 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.

| | December 31, | |
|---|---|---|
| | 2018 | 2017 |
| Net assets available for benefits per the financial statements | $ 40,235,091,720 | $ 41,951,614,290 |
| Benefit obligations currently payable | (9,813,334) | (8,577,947) |
| Net assets available for benefits per the Form 5500 | $ 40,225,278,386 | $ 41,943,036,343 |

## 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, 2018:

| | |
|---|---|
| Benefits paid to or for participants per the financial statements | $ 2,833,944,163 |
| Add - amounts currently payable at end of year | 9,813,334 |
| Less - amounts currently payable at beginning of year | (8,577,947) |
| Benefits paid to or for participants per the Form 5500 | $ 2,835,179,550 |

## NOTE 15. 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, 2018 and 2017, and have issued our report thereon dated September 11, 2019, 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 11, 2019

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SCHEDULES OF ADMINISTRATIVE EXPENSES
YEARS ENDED DECEMBER 31, 2018 AND 2017

| | 2018 | 2017 |
|---|---|---|
| Accounting and auditing | $ 355,106 | $ 349,976 |
| Actuarial fees | 1,140,660 | 1,328,484 |
| Administrative offices (see Note 2) | 61,940,958 | 59,557,683 |
| Banking | 54,884 | 67,206 |
| Chairman/Co-Chairman office expenses | 841,599 | 833,525 |
| Consultants' fees | 117,614 | 238,406 |
| Data-processing-related expenses | | |
| Communications | 342,500 | 393,967 |
| Depreciation and amortization | 1,794,416 | 504,988 |
| IT support and operations | 3,821,790 | 3,659,154 |
| Maintenance and supplies | 511,592 | 673,287 |
| TRACS operations (Prudential) | - | 3,101 |
| Delinquency collection fees | 748,247 | 482,454 |
| Insurance | 1,367,748 | 1,387,537 |
| Interest | 29,233 | 139,512 |
| Legal fees | 3,907,189 | 2,905,034 |
| Pension Benefit Guaranty Corporation premiums | 16,393,076 | 16,009,588 |
| Printing and postage | 2,023,325 | 656,512 |
| Prudential administrative fees | 11,826,016 | 11,791,181 |
| State premium taxes (Prudential) | 539,978 | 605,938 |
| Trustees' travel and meetings | 459,410 | 390,196 |
| Total | $ 108,215,341 | $ 101,977,729 |

**Western Conference of Teamsters Pension Plan**
**Financial Transaction Schedule**
**Form 5500 - Schedule G - Part I - Overdue Loan Explanation**
**Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**
**December 31, 2018**
**EIN: 91-6145047**
**Plan Number: 001**

| Identity and address of obligor | Detailed description of loan | Original amount of loan | Amount received during reporting year | | Unpaid balance at end of year | Amount overdue | |
|---|---|---|---|---|---|---|---|
| | | | Principal | Interest | | Principal | Interest |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) |
| Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/26/2014<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | $ 5,840,000 | $ 90,914 | $ - | $ 3,115,623 | $ 3,115,623 | $ - |
| Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 05/17/2013<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 3,955,000 | 60,956 | - | 2,128,372 | 2,128,372 | - |
| Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 11/10/2049<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 1,890,000 | 28,982 | - | 1,021,495 | 1,021,495 | - |
| Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/26/2014<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 1,155,000 | 17,980 | - | 644,479 | 644,479 | - |
| Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/27/2027<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 1,465,000 | 22,885 | - | 827,357 | 827,357 | - |
| Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/26/2014<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 370,000 | 5,760 | - | 206,458 | 206,458 | - |

**Western Conference of Teamsters Pension Plan**
**Financial Transaction Schedule**
**Form 5500 - Schedule G - Part I - Overdue Loan Explanation**
**Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**
**December 31, 2018**
**EIN: 91-6145047**
**Plan Number: 001**

| | Identity and address of obligor | Detailed description of loan | Original amount of loan | Amount received during reporting year | | Unpaid balance at end of year | Amount overdue | |
|---|---|---|---|---|---|---|---|---|
| | | | | Principal | Interest | | Principal | Interest |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 05/17/2013<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 245,000 | 3,776 | - | 131,846 | 131,846 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 11/10/2049<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 360,000 | 5,520 | - | 194,571 | 194,571 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 09/27/2027<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 1,050,000 | 16,402 | - | 592,987 | 592,987 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 04/04/2016<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | $ 3,165,000 | $ 49,055 | $ - | $ 1,694,986 | $ 1,694,986 | $ - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 0.00%; 05/17/2013<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 3,470,000 | 52,790 | - | 1,888,072 | 1,888,072 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 7.25% CV PFD P<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 9,117,879 | 178,713 | - | 8,883,761 | 8,883,761 | - |

**Western Conference of Teamsters Pension Plan**
**Financial Transaction Schedule**
**Form 5500 - Schedule G - Part I - Overdue Loan Explanation**
**Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**
**December 31, 2018**
**EIN: 91-6145047**
**Plan Number: 001**

| | Identity and address of obligor | Detailed description of loan | Original amount of loan | Amount received during reporting year | | Unpaid balance at end of year | Amount overdue | |
|---|---|---|---|---|---|---|---|---|
| | | | | Principal | Interest | | Principal | Interest |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms: 8.75% CV PFD Q<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 10,074,900 | 228,519 | - | 9,784,231 | 9,784,231 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms 0.000%; 12/28/2017<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court. | 2,475,000 | - | - | 2,461,151 | 2,461,151 | - |
| | Lehman Brothers<br>745 7th Ave.<br>New York, NY 10019 | Terms 5.857%; 11/30/2056<br>The Company filed Chapter 11 bankruptcy in September 2008.<br>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<br>435 North Michigan Avenue<br>Chicago, IL 60611 | Terms: CV Units 2.00%; 05/15/2029<br>The Company is in bankruptcy. The security in under litigation and is being marked by the brokers. | 20,789,264 | - | - | 20,789,264 | 20,789,264 | - |
| | | | $ 65,762,043 | $ 762,252 | $ - | 54,704,653 | $ 54,704,653 | $ - |

**Western Conference of Teamsters Pension Plan**
**Supplemental Schedule**
**Form 5500 - Schedule H - Line 4i**
**Schedule of Assets (Held at End of Year)**
**December 31, 2018**
**EIN: 91-6145047**
**Plan Number: 001**

| (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) |
|---|---|---|---|---|
| | Investments with Prudential | | | |
| | Insurance Company of America | | | |
| | Strategic Bond Account (GA - 8216) | See appendix I | $ 1,251,424,692 | $ 1,367,486,122 |
| | Strategic Bond Account (GA - 8217) | See appendix II | 1,436,219,774 | 1,723,337,208 |
| | Fixed Dollar Account | Unallocated insurance contract | 89,772,610 | 89,772,610 |
| | 82/84 Annuity Account | See appendix III | 211,735,355 | 211,567,270 |
| | Property Investment Separate Account (PRISA) | Pooled separate account | 877,509,661 | 1,002,384,032 |
| | Property Investment Separate Account II (PRISA II) | Pooled separate account | 575,770,596 | 794,241,270 |
| | Private Placement Bond Separate Account (PRIVEST) | Pooled separate account | 524,797,272 | 495,547,509 |
| | PGIM Real Estate U.S. Debt Fund, L.P. (PREDS) | Pooled separate account | 104,069,142 | 105,973,316 |
| | Enhanced Bond Index Account (GA - 8217) | See appendix IV | 2,422,236,282 | 2,363,419,854 |
| | Union Mortgage Account (UMA) | Pooled separate account | 112,801,771 | 111,394,557 |
| | Mortgage Investment Separate Account (MORISA) | See appendix V | 26,097,082 | 23,985,994 |
| | Western Conference of Teamsters (WCOT) | See appendix VI | 551,594,863 | 595,497,407 |
| | Temporary Investment Account (GA - 8216) | Pooled separate account | 18,413,220 | 18,413,220 |
| | Temporary Investment Account (GA - 8217) | Pooled separate account | 436,271,676 | 436,271,676 |
| | Analytic Investors | See appendix VII | 246,566 | 246,566 |
| | BlackRock Asset Management | See appendix VIII | 702,683,537 | 695,042,655 |
| | Camden Asset Management | See appendix IX | 3,754,520,649 | 3,595,535,319 |
| | Golden Capital | See appendix X | 545,640,228 | 591,619,788 |
| | Intech Investment Management | See appendix XI | 1,812,774,298 | 1,961,958,241 |
| | Mackay Shields | See appendix XII | 279,253,430 | 274,757,809 |
| | Martingale Asset Management Small Cap | See appendix XIII | 344,395,345 | 362,434,470 |
| | Martingale Asset Management Large Cap | See appendix XIV | 1,011,290,087 | 1,187,016,537 |
| | Mellon Transition Account | See appendix XV | 3,293,093 | 36,249 |
| | Oaktree Capital | See appendix XVI | 275,302,421 | 272,943,613 |
| | Wellington Management | See appendix XVII | 368,314,908 | 347,714,139 |
| | UBS Holdings No. 260 LLC | See appendix XVIII | 1,029,951,298 | 1,489,225,656 |
| | Mellon Capital Management | See appendix XIX | 7,582,883,168 | 10,142,758,016 |
| | Invesco Common Commingled Funds | See appendix XX | 870,011,059 | 1,202,259,084 |
| | Separate Account J of the Union Labor Life Insurance Co | Pooled separate account | 55,995,991 | 55,482,135 |
| | PanAgora Risk Parity Multi-Asset Fund | 103-12 Investment entity | 725,000,000 | 696,105,309 |
| | Blackrock U.S. Equity Styles Non-Lendable Fund | Common Collective Trust | 250,000,000 | 216,828,454 |
| | Arrowstreet Intl Equity ACWI ex US Fund | 103-12 Investment entity | 449,400,000 | 489,989,307 |
| | Bridgewater All Weather Portfolio | 103-12 Investment entity | 500,000,000 | 947,875,296 |
| | PIMCO Income Institutional Fund | Mutual Fund | 661,776,410 | 637,109,230 |
| | Limited Partnerships and Other Private Equity | See appendix XXI | 5,878,356,123 | 6,855,781,393 |
| | Collateral Held For Securities on Loan | See appendix XXII | 2,596,301,862 | 2,472,113,906 |
| | | | | $ 43,834,125,217 |

# Appendix I

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| 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 | 8,200,000.00 | 8,198,163.20 | 8,184,603.68 | 8,108,269.06 | 0.00 | (76,334.62) |
| | **Totals for Cusip** | | | | **8,200,000.00** | **8,198,163.20** | **8,184,603.68** | **8,108,269.06** | **0.00** | **(76,334.62)** |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/15/2024 | 01/17/2013 | 900,000.00 | 893,003.91 | 888,562.17 | 873,283.32 | 0.00 | (15,278.85) |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/15/2024 | 02/19/2013 | 16,250,000.00 | 15,919,921.88 | 16,043,483.63 | 15,767,615.50 | 0.00 | (275,868.13) |
| | **Totals for Cusip** | | | | **17,150,000.00** | **16,812,925.79** | **16,932,045.80** | **16,640,898.82** | **0.00** | **(291,146.98)** |
| 34530WAA5 | FORD CREDIT AUTO OWNER TRUST/F | 2.44% | 01/15/2027 | 07/21/2015 | 2,800,000.00 | 2,798,893.16 | 2,810,693.20 | 2,776,471.60 | 0.00 | (34,221.60) |
| | **Totals for Cusip** | | | | **2,800,000.00** | **2,798,893.16** | **2,810,693.20** | **2,776,471.60** | **0.00** | **(34,221.60)** |
| 42806DAA7 | HERTZ VEHICLE FINANCING LLC | 2.73% | 03/25/2021 | 04/07/2015 | 500,000.00 | 499,966.75 | 501,462.30 | 495,770.85 | 0.00 | (5,691.45) |
| | **Totals for Cusip** | | | | **500,000.00** | **499,966.75** | **501,462.30** | **495,770.85** | **0.00** | **(5,691.45)** |
| **Totals for Asset-Backed** | | | | | **28,650,000.00** | **28,309,948.90** | **28,428,804.98** | **28,021,410.33** | **0.00** | **(407,394.65)** |
| **Corporate** | | | | | | | | | | |
| 00115AAE9 | AEP TRANSMISSION CO LLC | 3.10% | 12/01/2026 | 05/07/2018 | 355,000.00 | 357,780.54 | 357,780.54 | 343,001.40 | 0.00 | (14,779.14) |
| | **Totals for Cusip** | | | | **355,000.00** | **357,780.54** | **357,780.54** | **343,001.40** | **0.00** | **(14,779.14)** |
| 001306AB5 | AHS HOSPITAL CORP | 5.02% | 07/01/2045 | 08/22/2017 | 220,000.00 | 262,264.20 | 266,249.06 | 244,361.63 | 0.00 | (21,887.43) |
| | **Totals for Cusip** | | | | **220,000.00** | **262,264.20** | **266,249.06** | **244,361.63** | **0.00** | **(21,887.43)** |
| 00138CAD0 | AIG GLOBAL FUNDING | 2.15% | 07/02/2020 | 06/27/2017 | 2,005,000.00 | 2,003,736.85 | 1,987,242.78 | 1,975,275.75 | 0.00 | (11,967.03) |
| | **Totals for Cusip** | | | | **2,005,000.00** | **2,003,736.85** | **1,987,242.78** | **1,975,275.75** | **0.00** | **(11,967.03)** |
| 00206RCL4 | AT&T INC | 2.45% | 06/30/2020 | 04/23/2015 | 1,985,000.00 | 1,983,987.65 | 1,982,828.29 | 1,959,168.70 | 0.00 | (23,659.59) |
| | **Totals for Cusip** | | | | **1,985,000.00** | **1,983,987.65** | **1,982,828.29** | **1,959,168.70** | **0.00** | **(23,659.59)** |
| 00206RCP5 | AT&T INC | 4.50% | 05/15/2035 | 02/15/2017 | 910,000.00 | 849,721.60 | 904,600.00 | 816,999.57 | 0.00 | (87,600.43) |
| | **Totals for Cusip** | | | | **910,000.00** | **849,721.60** | **904,600.00** | **816,999.57** | **0.00** | **(87,600.43)** |
| 002824AY6 | ABBOTT LABORATORIES | 5.30% | 05/27/2040 | 05/07/2018 | 1,475,000.00 | 1,629,240.75 | 1,629,240.75 | 1,626,450.54 | 0.00 | (2,790.21) |
| 002824AY6 | ABBOTT LABORATORIES | 5.30% | 05/27/2040 | 07/25/2018 | 425,000.00 | 479,064.25 | 479,064.25 | 468,638.29 | 0.00 | (10,425.96) |
| | **Totals for Cusip** | | | | **1,900,000.00** | **2,108,305.00** | **2,108,305.00** | **2,095,088.83** | **0.00** | **(13,216.17)** |
| 002824BF6 | ABBOTT LABORATORIES | 3.75% | 11/30/2026 | 04/18/2018 | 354,000.00 | 350,622.84 | 350,622.84 | 349,609.15 | 0.00 | (1,013.69) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **354,000.00** | **350,622.84** | **350,622.84** | **349,609.15** | **0.00** | **(1,013.69)** |
| 002824BK5 | ABBOTT LABORATORIES | 2.80% | 09/15/2020 | 03/06/2017 | 1,875,000.00 | 1,893,637.50 | 1,887,610.22 | 1,863,914.91 | 0.00 | (23,695.31) |
| | **Totals for Cusip** | | | | **1,875,000.00** | **1,893,637.50** | **1,887,610.22** | **1,863,914.91** | **0.00** | **(23,695.31)** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 1,195,000.00 | 1,192,908.75 | 1,228,550.49 | 1,146,225.82 | 0.00 | (82,324.67) |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/24/2018 | 4,125,000.00 | 4,004,591.25 | 4,004,591.25 | 3,956,637.26 | 0.00 | (47,953.99) |
| | **Totals for Cusip** | | | | **5,320,000.00** | **5,197,500.00** | **5,233,141.74** | **5,102,863.08** | **0.00** | **(130,278.66)** |
| 00287YAT6 | ABBVIE INC | 2.50% | 05/14/2020 | 05/05/2015 | 735,000.00 | 731,986.50 | 737,265.03 | 728,024.18 | 0.00 | (9,240.85) |
| | **Totals for Cusip** | | | | **735,000.00** | **731,986.50** | **737,265.03** | **728,024.18** | **0.00** | **(9,240.85)** |
| 00507UAP6 | ACTAVIS FUNDING SCS | 3.00% | 03/12/2020 | 03/03/2015 | 1,745,000.00 | 1,744,912.75 | 1,760,698.74 | 1,738,599.36 | 0.00 | (22,099.38) |
| | **Totals for Cusip** | | | | **1,745,000.00** | **1,744,912.75** | **1,760,698.74** | **1,738,599.36** | **0.00** | **(22,099.38)** |
| 00507UAR2 | ACTAVIS FUNDING SCS | 3.45% | 03/15/2022 | 03/03/2015 | 2,530,000.00 | 2,526,407.40 | 2,570,616.97 | 2,489,627.93 | 0.00 | (80,989.04) |
| | **Totals for Cusip** | | | | **2,530,000.00** | **2,526,407.40** | **2,570,616.97** | **2,489,627.93** | **0.00** | **(80,989.04)** |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 06/12/2014 | 835,000.00 | 873,025.90 | 932,201.91 | 796,685.99 | 0.00 | (135,515.92) |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 05/20/2016 | 845,000.00 | 912,684.50 | 943,366.00 | 806,227.14 | 0.00 | (137,138.86) |
| | **Totals for Cusip** | | | | **1,680,000.00** | **1,785,710.40** | **1,875,567.91** | **1,602,913.13** | **0.00** | **(272,654.78)** |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 02/19/2004 | 8,740,000.00 | 12,137,849.80 | 9,626,368.24 | 9,076,168.63 | 0.00 | (550,199.61) |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 12/18/2006 | 7,740,000.00 | 10,230,190.20 | 8,524,953.11 | 8,037,705.40 | 0.00 | (487,247.71) |
| | **Totals for Cusip** | | | | **16,480,000.00** | **22,368,040.00** | **18,151,321.35** | **17,113,874.03** | **0.00** | **(1,037,447.32)** |
| 010392FN3 | ALABAMA POWER CO | 2.80% | 04/01/2025 | 04/09/2015 | 340,000.00 | 339,619.20 | 335,048.62 | 324,118.21 | 0.00 | (10,930.41) |
| | **Totals for Cusip** | | | | **340,000.00** | **339,619.20** | **335,048.62** | **324,118.21** | **0.00** | **(10,930.41)** |
| 02377AAA6 | AMER AIRLN 14 1 A PTT | 3.70% | 04/01/2028 | 09/02/2014 | 489,980.04 | 489,980.04 | 501,004.58 | 474,398.67 | 0.00 | (26,605.91) |
| | **Totals for Cusip** | | | | **489,980.04** | **489,980.04** | **501,004.58** | **474,398.67** | **0.00** | **(26,605.91)** |
| 026874DL8 | AMERICAN INTERNATIONAL GROUP | 4.75% | 04/01/2048 | 03/19/2018 | 1,145,000.00 | 1,142,446.65 | 1,142,446.65 | 1,047,814.69 | 0.00 | (94,631.96) |
| 026874DL8 | AMERICAN INTERNATIONAL GROUP | 4.75% | 04/01/2048 | 03/19/2018 | 700,000.00 | 698,880.00 | 698,880.00 | 640,585.40 | 0.00 | (58,294.60) |
| | **Totals for Cusip** | | | | **1,845,000.00** | **1,841,326.65** | **1,841,326.65** | **1,688,400.09** | **0.00** | **(152,926.56)** |
| 03073EAP0 | AMERISOURCEBERGEN CORP | 3.45% | 12/15/2027 | 11/29/2017 | 800,000.00 | 798,040.00 | 793,342.91 | 745,201.07 | 0.00 | (48,141.84) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 03073EAP0 | AMERISOURCEBERGEN CORP | 3.45% | 12/15/2027 | 12/04/2017 | 800,000.00 | 794,824.00 | 793,342.91 | 745,201.07 | 0.00 | (48,141.84) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,592,864.00** | **1,586,685.82** | **1,490,402.14** | **0.00** | **(96,283.68)** |
| 031162CF5 | AMGEN INC | 4.66% | 06/15/2051 | 12/19/2018 | 1,025,000.00 | 1,001,507.00 | 1,001,507.00 | 965,742.60 | 0.00 | (35,764.40) |
| **Totals for Cusip** | | | | | **1,025,000.00** | **1,001,507.00** | **1,001,507.00** | **965,742.60** | **0.00** | **(35,764.40)** |
| 036752AC7 | ANTHEM INC | 3.35% | 12/01/2024 | 11/14/2017 | 2,000,000.00 | 1,999,360.00 | 2,029,045.22 | 1,948,390.66 | 0.00 | (80,654.56) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,999,360.00** | **2,029,045.22** | **1,948,390.66** | **0.00** | **(80,654.56)** |
| 037833CK4 | APPLE INC | 1.90% | 02/07/2020 | 02/02/2017 | 5,750,000.00 | 5,747,182.50 | 5,732,705.67 | 5,700,075.11 | 0.00 | (32,630.56) |
| **Totals for Cusip** | | | | | **5,750,000.00** | **5,747,182.50** | **5,732,705.67** | **5,700,075.11** | **0.00** | **(32,630.56)** |
| 03938JAA7 | ARCH CAPITAL GRP US INC | 5.14% | 11/01/2043 | 12/10/2013 | 690,000.00 | 690,000.00 | 804,828.28 | 722,716.16 | 0.00 | (82,112.12) |
| **Totals for Cusip** | | | | | **690,000.00** | **690,000.00** | **804,828.28** | **722,716.16** | **0.00** | **(82,112.12)** |
| 03939CAA1 | ARCH CAPITAL FINANCE LLC | 4.01% | 12/15/2026 | 11/29/2016 | 595,000.00 | 595,000.00 | 619,468.85 | 594,138.72 | 0.00 | (25,330.13) |
| **Totals for Cusip** | | | | | **595,000.00** | **595,000.00** | **619,468.85** | **594,138.72** | **0.00** | **(25,330.13)** |
| 03939CAB9 | ARCH CAPITAL FINANCE LLC | 5.03% | 12/15/2046 | 04/27/2017 | 1,000,000.00 | 1,094,960.00 | 1,162,284.69 | 1,044,239.65 | 0.00 | (118,045.04) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,094,960.00** | **1,162,284.69** | **1,044,239.65** | **0.00** | **(118,045.04)** |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 04/25/2016 | 975,000.00 | 975,000.00 | 1,030,945.98 | 939,799.68 | 0.00 | (91,146.30) |
| **Totals for Cusip** | | | | | **975,000.00** | **975,000.00** | **1,030,945.98** | **939,799.68** | **0.00** | **(91,146.30)** |
| 05351WAA1 | AVANGRID INC | 3.15% | 12/01/2024 | 11/16/2017 | 825,000.00 | 823,036.50 | 820,683.69 | 796,117.01 | 0.00 | (24,566.68) |
| **Totals for Cusip** | | | | | **825,000.00** | **823,036.50** | **820,683.69** | **796,117.01** | **0.00** | **(24,566.68)** |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 03/06/2014 | 795,000.00 | 790,818.30 | 853,019.47 | 762,465.76 | 0.00 | (90,553.71) |
| **Totals for Cusip** | | | | | **795,000.00** | **790,818.30** | **853,019.47** | **762,465.76** | **0.00** | **(90,553.71)** |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 06/01/2009 | 1,545,000.00 | 1,539,607.95 | 1,629,057.19 | 1,562,894.68 | 0.00 | (66,162.51) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 04/07/2010 | 2,350,000.00 | 2,572,216.00 | 2,477,853.98 | 2,377,218.45 | 0.00 | (100,635.53) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 10/26/2011 | 1,303,000.00 | 1,451,620.18 | 1,373,890.95 | 1,318,091.76 | 0.00 | (55,799.19) |
| **Totals for Cusip** | | | | | **5,198,000.00** | **5,563,444.13** | **5,480,802.12** | **5,258,204.89** | **0.00** | **(222,597.23)** |
| 05526DAV7 | BAT CAPITAL CORP | 2.76% | 08/15/2022 | 11/20/2018 | 1,550,000.00 | 1,491,159.43 | 1,491,159.43 | 1,464,005.50 | 0.00 | (27,153.93) |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,491,159.43** | **1,491,159.43** | **1,464,005.50** | **0.00** | **(27,153.93)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 05526DAZ8 | BAT CAPITAL CORP | 3.22% | 08/15/2024 | 11/20/2018 | 1,070,000.00 | 1,070,000.00 | 1,070,000.00 | 985,570.62 | 0.00 | (84,429.38) |
| **Totals for Cusip** | | | | | **1,070,000.00** | **1,070,000.00** | **1,070,000.00** | **985,570.62** | **0.00** | **(84,429.38)** |
| 05565EAK1 | BMW US CAPITAL LLC | 1.45% | 09/13/2019 | 09/08/2016 | 3,250,000.00 | 3,245,937.50 | 3,215,012.35 | 3,217,603.84 | 2,591.49 | 0.00 |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,245,937.50** | **3,215,012.35** | **3,217,603.84** | **2,591.49** | **0.00** |
| 05565EAL9 | BMW US CAPITAL LLC | 1.85% | 09/15/2021 | 09/08/2016 | 1,165,000.00 | 1,163,671.90 | 1,136,651.99 | 1,116,787.37 | 0.00 | (19,864.62) |
| **Totals for Cusip** | | | | | **1,165,000.00** | **1,163,671.90** | **1,136,651.99** | **1,116,787.37** | **0.00** | **(19,864.62)** |
| 05565EAM7 | BMW US CAPITAL LLC | 2.25% | 09/15/2023 | 09/08/2016 | 1,365,000.00 | 1,360,782.15 | 1,326,032.65 | 1,273,611.26 | 0.00 | (52,421.39) |
| **Totals for Cusip** | | | | | **1,365,000.00** | **1,360,782.15** | **1,326,032.65** | **1,273,611.26** | **0.00** | **(52,421.39)** |
| 05723KAE0 | BAKER HUGHES LLC CO OBL | 3.34% | 12/15/2027 | 01/31/2018 | 535,000.00 | 535,000.00 | 535,000.00 | 492,250.02 | 0.00 | (42,749.98) |
| **Totals for Cusip** | | | | | **535,000.00** | **535,000.00** | **535,000.00** | **492,250.02** | **0.00** | **(42,749.98)** |
| 05964HAG0 | BANCO SANTANDER SA | 3.85% | 04/12/2023 | 04/09/2018 | 400,000.00 | 400,000.00 | 400,000.00 | 388,665.48 | 0.00 | (11,334.52) |
| **Totals for Cusip** | | | | | **400,000.00** | **400,000.00** | **400,000.00** | **388,665.48** | **0.00** | **(11,334.52)** |
| 06051GFC8 | BANK OF AMERICA CORP | 5.00% | 01/21/2044 | 12/01/2015 | 1,320,000.00 | 1,433,757.60 | 1,594,533.73 | 1,366,029.02 | 0.00 | (228,504.71) |
| **Totals for Cusip** | | | | | **1,320,000.00** | **1,433,757.60** | **1,594,533.73** | **1,366,029.02** | **0.00** | **(228,504.71)** |
| 06051GGR4 | BANK OF AMERICA CORP | 3.59% | 07/21/2028 | 07/18/2017 | 1,500,000.00 | 1,500,000.00 | 1,524,680.58 | 1,422,478.77 | 0.00 | (102,201.81) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,500,000.00** | **1,524,680.58** | **1,422,478.77** | **0.00** | **(102,201.81)** |
| 06738EAV7 | BARCLAYS PLC | 4.95% | 01/10/2047 | 01/03/2017 | 1,925,000.00 | 1,923,209.75 | 2,136,105.57 | 1,701,116.49 | 0.00 | (434,989.08) |
| **Totals for Cusip** | | | | | **1,925,000.00** | **1,923,209.75** | **2,136,105.57** | **1,701,116.49** | **0.00** | **(434,989.08)** |
| 07274NAZ6 | MONSANTO COMPANY CO | 4.20% | 07/15/2034 | 06/25/2018 | 150,000.00 | 138,135.15 | 138,135.15 | 131,150.04 | 0.00 | (6,985.11) |
| **Totals for Cusip** | | | | | **150,000.00** | **138,135.15** | **138,135.15** | **131,150.04** | **0.00** | **(6,985.11)** |
| 075887BQ1 | BECTON DICKINSON & CO | 2.13% | 06/06/2019 | 05/22/2017 | 2,500,000.00 | 2,500,000.00 | 2,494,383.50 | 2,485,436.70 | 0.00 | (8,946.80) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,500,000.00** | **2,494,383.50** | **2,485,436.70** | **0.00** | **(8,946.80)** |
| 075887BV0 | BECTON DICKINSON & CO | 3.36% | 06/06/2024 | 05/22/2017 | 1,470,000.00 | 1,470,000.00 | 1,474,106.77 | 1,411,901.22 | 0.00 | (62,205.55) |
| **Totals for Cusip** | | | | | **1,470,000.00** | **1,470,000.00** | **1,474,106.77** | **1,411,901.22** | **0.00** | **(62,205.55)** |
| 075887BW8 | BECTON DICKINSON & CO | 3.70% | 06/06/2027 | 02/27/2018 | 2,000,000.00 | 1,914,320.00 | 1,914,320.00 | 1,891,675.86 | 0.00 | (22,644.14) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,914,320.00** | **1,914,320.00** | **1,891,675.86** | **0.00** | **(22,644.14)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 084423AT9 | BERKLEY WR CORP | 4.75% | 08/01/2044 | 07/30/2014 | 1,040,000.00 | 1,034,737.60 | 1,114,749.34 | 1,021,197.93 | 0.00 | (93,551.41) |
| | **Totals for Cusip** | | | | **1,040,000.00** | **1,034,737.60** | **1,114,749.34** | **1,021,197.93** | **0.00** | **(93,551.41)** |
| 111013AM0 | BRITISH SKY BROADCASTING | 2.62% | 09/16/2019 | 09/09/2014 | 670,000.00 | 669,001.70 | 671,304.30 | 664,942.04 | 0.00 | (6,362.26) |
| | **Totals for Cusip** | | | | **670,000.00** | **669,001.70** | **671,304.30** | **664,942.04** | **0.00** | **(6,362.26)** |
| 111021AE1 | BRITISH TELECOM PLC | 9.62% | 12/15/2030 | 12/05/2000 | 2,450,000.00 | 2,433,830.00 | 3,660,465.96 | 3,313,560.81 | 0.00 | (346,905.15) |
| | **Totals for Cusip** | | | | **2,450,000.00** | **2,433,830.00** | **3,660,465.96** | **3,313,560.81** | **0.00** | **(346,905.15)** |
| 12189QAB6 | BURLINGTON NORTH SANTA FE | 6.53% | 07/15/2037 | 06/01/2006 | 2,505,000.00 | 2,544,078.00 | 3,383,519.48 | 3,123,107.40 | 0.00 | (260,412.08) |
| | **Totals for Cusip** | | | | **2,505,000.00** | **2,544,078.00** | **3,383,519.48** | **3,123,107.40** | **0.00** | **(260,412.08)** |
| 125094AQ5 | CPD FINANCIAL | 3.15% | 07/24/2024 | 07/21/2014 | 565,000.00 | 562,886.90 | 577,992.09 | 569,270.87 | 0.00 | (8,721.22) |
| | **Totals for Cusip** | | | | **565,000.00** | **562,886.90** | **577,992.09** | **569,270.87** | **0.00** | **(8,721.22)** |
| 12527GAG8 | CF INDUSTRIES INC | 3.40% | 12/01/2021 | 11/10/2016 | 300,000.00 | 299,559.00 | 303,078.29 | 294,155.54 | 0.00 | (8,922.75) |
| | **Totals for Cusip** | | | | **300,000.00** | **299,559.00** | **303,078.29** | **294,155.54** | **0.00** | **(8,922.75)** |
| 125896BQ2 | CMS ENERGY CORP | 3.00% | 05/15/2026 | 05/02/2016 | 610,000.00 | 607,694.20 | 598,912.77 | 573,584.21 | 0.00 | (25,328.56) |
| | **Totals for Cusip** | | | | **610,000.00** | **607,694.20** | **598,912.77** | **573,584.21** | **0.00** | **(25,328.56)** |
| 126408HG1 | CSX CORP | 4.25% | 11/01/2066 | 10/13/2016 | 1,310,000.00 | 1,306,738.10 | 1,308,934.11 | 1,132,535.98 | 0.00 | (176,398.13) |
| | **Totals for Cusip** | | | | **1,310,000.00** | **1,306,738.10** | **1,308,934.11** | **1,132,535.98** | **0.00** | **(176,398.13)** |
| 126410LK3 | CSX TRANSPORTATION INC | 9.75% | 06/15/2020 | 10/06/2004 | 1,588,000.00 | 1,936,161.71 | 1,855,367.67 | 1,737,367.95 | 0.00 | (117,999.72) |
| | **Totals for Cusip** | | | | **1,588,000.00** | **1,936,161.71** | **1,855,367.67** | **1,737,367.95** | **0.00** | **(117,999.72)** |
| 126650CW8 | CVS CAREMARK CORP | 4.10% | 03/25/2025 | 03/06/2018 | 3,000,000.00 | 2,970,630.00 | 2,970,630.00 | 2,970,066.99 | 0.00 | (563.01) |
| | **Totals for Cusip** | | | | **3,000,000.00** | **2,970,630.00** | **2,970,630.00** | **2,970,066.99** | **0.00** | **(563.01)** |
| 126650CX6 | CVS HEALTH CORP | 4.30% | 03/25/2028 | 03/06/2018 | 1,305,000.00 | 1,286,651.70 | 1,286,651.70 | 1,275,779.82 | 0.00 | (10,871.88) |
| | **Totals for Cusip** | | | | **1,305,000.00** | **1,286,651.70** | **1,286,651.70** | **1,275,779.82** | **0.00** | **(10,871.88)** |
| 13034VAA2 | CALIFORNIA INSTITUTE OF TECH | 4.70% | 11/01/2111 | 06/07/2016 | 1,000,000.00 | 1,077,150.00 | 1,105,539.29 | 1,057,616.00 | 0.00 | (47,923.29) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **1,077,150.00** | **1,105,539.29** | **1,057,616.00** | **0.00** | **(47,923.29)** |
| 136375BQ4 | CANADIAN NATIONAL RAILWAY CO | 6.38% | 11/15/2037 | 01/14/2016 | 630,000.00 | 824,581.80 | 885,101.72 | 791,590.46 | 0.00 | (93,511.26) |
| | **Totals for Cusip** | | | | **630,000.00** | **824,581.80** | **885,101.72** | **791,590.46** | **0.00** | **(93,511.26)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 13645RAE4 | CANADIAN PACIFIC RR CO | 5.75% | 03/15/2033 | 11/06/2015 | 1,014,000.00 | 1,131,289.38 | 1,212,812.02 | 1,152,675.49 | 0.00 | (60,136.53) |
| **Totals for Cusip** | | | | | **1,014,000.00** | **1,131,289.38** | **1,212,812.02** | **1,152,675.49** | **0.00** | **(60,136.53)** |
| 14042RFH9 | CAPITAL ONE NA | 2.35% | 01/31/2020 | 01/16/2018 | 4,000,000.00 | 3,980,080.00 | 3,980,080.00 | 3,949,288.56 | 0.00 | (30,791.44) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,980,080.00** | **3,980,080.00** | **3,949,288.56** | **0.00** | **(30,791.44)** |
| 14149YAT5 | CARDINAL HEALTH INC | 4.62% | 12/15/2020 | 12/08/2010 | 1,040,000.00 | 1,034,810.40 | 1,096,509.67 | 1,063,652.12 | 0.00 | (32,857.55) |
| **Totals for Cusip** | | | | | **1,040,000.00** | **1,034,810.40** | **1,096,509.67** | **1,063,652.12** | **0.00** | **(32,857.55)** |
| 151020AY0 | CELGENE CORP | 3.45% | 11/15/2027 | 10/31/2017 | 735,000.00 | 733,882.80 | 734,452.23 | 668,845.81 | 0.00 | (65,606.42) |
| **Totals for Cusip** | | | | | **735,000.00** | **733,882.80** | **734,452.23** | **668,845.81** | **0.00** | **(65,606.42)** |
| 15135UAP4 | CENOVUS ENERGY INC | 5.25% | 06/15/2037 | 12/11/2017 | 405,000.00 | 407,614.69 | 417,108.18 | 356,800.78 | 0.00 | (60,307.40) |
| **Totals for Cusip** | | | | | **405,000.00** | **407,614.69** | **417,108.18** | **356,800.78** | **0.00** | **(60,307.40)** |
| 161175BL7 | CHARTER COMM OPT LLC CAP | 5.38% | 05/01/2047 | 11/27/2017 | 340,000.00 | 336,514.63 | 348,618.79 | 308,097.44 | 0.00 | (40,521.35) |
| 161175BL7 | CHARTER COMM OPT LLC CAP | 5.38% | 05/01/2047 | 11/27/2017 | 380,000.00 | 378,589.02 | 389,632.76 | 344,344.20 | 0.00 | (45,288.56) |
| **Totals for Cusip** | | | | | **720,000.00** | **715,103.65** | **738,251.55** | **652,441.64** | **0.00** | **(85,809.91)** |
| 166764BH2 | CHEVRON CORP | 1.56% | 05/16/2019 | 05/09/2016 | 2,300,000.00 | 2,300,000.00 | 2,286,857.52 | 2,287,581.01 | 723.49 | 0.00 |
| **Totals for Cusip** | | | | | **2,300,000.00** | **2,300,000.00** | **2,286,857.52** | **2,287,581.01** | **723.49** | **0.00** |
| 16876BAA0 | CHILDREN'S HOSPITAL CORP | 4.12% | 01/01/2047 | 01/24/2017 | 800,000.00 | 800,000.00 | 865,460.84 | 803,011.92 | 0.00 | (62,448.92) |
| **Totals for Cusip** | | | | | **800,000.00** | **800,000.00** | **865,460.84** | **803,011.92** | **0.00** | **(62,448.92)** |
| 171340AN2 | CHURCH & DWIGHT CO INC | 3.15% | 08/01/2027 | 07/20/2017 | 445,000.00 | 444,541.65 | 438,427.01 | 418,584.76 | 0.00 | (19,842.25) |
| **Totals for Cusip** | | | | | **445,000.00** | **444,541.65** | **438,427.01** | **418,584.76** | **0.00** | **(19,842.25)** |
| 17252MAN0 | CINTAS CORPORATION NO. 2 | 3.70% | 04/01/2027 | 03/09/2017 | 1,605,000.00 | 1,598,836.80 | 1,670,042.40 | 1,567,540.07 | 0.00 | (102,502.33) |
| **Totals for Cusip** | | | | | **1,605,000.00** | **1,598,836.80** | **1,670,042.40** | **1,567,540.07** | **0.00** | **(102,502.33)** |
| 172967AS0 | CITIGROUP INC | 6.88% | 02/15/2098 | 12/05/2013 | 2,000,000.00 | 2,290,940.00 | 2,733,509.42 | 2,504,496.12 | 0.00 | (229,013.30) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,290,940.00** | **2,733,509.42** | **2,504,496.12** | **0.00** | **(229,013.30)** |
| 172967LD1 | CITIGROUP INC | 3.89% | 01/10/2028 | 08/01/2018 | 5,600,000.00 | 5,428,024.00 | 5,428,024.00 | 5,403,489.28 | 0.00 | (24,534.72) |
| **Totals for Cusip** | | | | | **5,600,000.00** | **5,428,024.00** | **5,428,024.00** | **5,403,489.28** | **0.00** | **(24,534.72)** |
| 172967LS8 | CITIGROUP INC | 3.52% | 10/27/2028 | 10/23/2017 | 750,000.00 | 750,315.00 | 753,538.18 | 699,443.03 | 0.00 | (54,095.15) |



Prudential

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**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 172967LS8 | CITIGROUP INC | 3.52% | 10/27/2028 | 10/23/2017 | 750,000.00 | 750,315.00 | 753,538.18 | 699,443.03 | 0.00 | (54,095.15) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,500,630.00** | **1,507,076.36** | **1,398,886.06** | **0.00** | **(108,190.30)** |
| 18600TAA0 | CLEVELAND CLINIC FOUND | 4.86% | 01/01/2114 | 09/11/2014 | 1,140,000.00 | 1,140,000.00 | 1,281,953.66 | 1,169,169.83 | 0.00 | (112,783.83) |
| | **Totals for Cusip** | | | | **1,140,000.00** | **1,140,000.00** | **1,281,953.66** | **1,169,169.83** | **0.00** | **(112,783.83)** |
| 195869AQ5 | COLONIAL PIPELINE CO | 4.25% | 04/15/2048 | 03/27/2018 | 900,000.00 | 889,434.00 | 889,434.00 | 862,942.66 | 0.00 | (26,491.34) |
| | **Totals for Cusip** | | | | **900,000.00** | **889,434.00** | **889,434.00** | **862,942.66** | **0.00** | **(26,491.34)** |
| 19864HAR8 | COLUMBIA UNIVERSITY | 7.36% | 10/15/2021 | 10/09/1996 | 1,099,999.99 | 1,099,999.99 | 1,199,115.04 | 1,164,133.20 | 0.00 | (34,981.84) |
| 19864HAR8 | COLUMBIA UNIVERSITY | 7.36% | 10/15/2021 | 10/09/1996 | 500,000.00 | 500,000.00 | 545,052.29 | 529,151.46 | 0.00 | (15,900.83) |
| | **Totals for Cusip** | | | | **1,599,999.99** | **1,599,999.99** | **1,744,167.33** | **1,693,284.66** | **0.00** | **(50,882.67)** |
| 20030NCQ2 | COMCAST CORP | 3.45% | 10/01/2021 | 10/02/2018 | 1,300,000.00 | 1,298,687.00 | 1,298,687.00 | 1,313,180.71 | 14,493.71 | 0.00 |
| | **Totals for Cusip** | | | | **1,300,000.00** | **1,298,687.00** | **1,298,687.00** | **1,313,180.71** | **14,493.71** | **0.00** |
| 20030NCT6 | COMCAST CORP | 4.15% | 10/15/2028 | 10/02/2018 | 440,000.00 | 439,780.00 | 439,780.00 | 446,790.33 | 7,010.33 | 0.00 |
| | **Totals for Cusip** | | | | **440,000.00** | **439,780.00** | **439,780.00** | **446,790.33** | **7,010.33** | **0.00** |
| 205887BZ4 | CONAGRA BRANDS INC | 3.80% | 10/22/2021 | 10/15/2018 | 440,000.00 | 439,494.00 | 439,494.00 | 440,155.16 | 661.16 | 0.00 |
| | **Totals for Cusip** | | | | **440,000.00** | **439,494.00** | **439,494.00** | **440,155.16** | **661.16** | **0.00** |
| 20605PAJ0 | CONCHO RESOURCES INC | 4.88% | 10/01/2047 | 09/13/2017 | 190,000.00 | 189,523.10 | 206,611.39 | 180,277.70 | 0.00 | (26,333.69) |
| | **Totals for Cusip** | | | | **190,000.00** | **189,523.10** | **206,611.39** | **180,277.70** | **0.00** | **(26,333.69)** |
| 20605PAK7 | CONCHO RESOURCES INC | 4.30% | 08/15/2028 | 06/14/2018 | 615,000.00 | 612,909.00 | 612,909.00 | 601,593.72 | 0.00 | (11,315.28) |
| | **Totals for Cusip** | | | | **615,000.00** | **612,909.00** | **612,909.00** | **601,593.72** | **0.00** | **(11,315.28)** |
| 21036PBC1 | CONSTELLATION BRANDS INC | 4.65% | 11/15/2028 | 10/22/2018 | 250,000.00 | 249,300.00 | 249,300.00 | 248,971.26 | 0.00 | (328.74) |
| | **Totals for Cusip** | | | | **250,000.00** | **249,300.00** | **249,300.00** | **248,971.26** | **0.00** | **(328.74)** |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 03/27/2007 | 1,265,162.58 | 1,265,162.58 | 1,379,406.76 | 1,321,082.77 | 0.00 | (58,323.99) |
| | **Totals for Cusip** | | | | **1,265,162.58** | **1,265,162.58** | **1,379,406.76** | **1,321,082.77** | **0.00** | **(58,323.99)** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 07/12/2022 | 11/17/2010 | 388,246.73 | 388,246.73 | 406,564.21 | 393,501.03 | 0.00 | (13,063.18) |
| | **Totals for Cusip** | | | | **388,246.73** | **388,246.73** | **406,564.21** | **393,501.03** | **0.00** | **(13,063.18)** |
| 210805DH7 | CONTINENTAL AIRLINES | 6.70% | 06/15/2021 | 10/05/2005 | 260,219.01 | 248,509.16 | 282,337.63 | 275,832.15 | 0.00 | (6,505.48) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **260,219.01** | **248,509.16** | **282,337.63** | **275,832.15** | **0.00** | **(6,505.48)** |
| 224044CH8 | COX COMMUNICATIONS INC | 3.15% | 08/15/2024 | 07/24/2017 | 2,300,000.00 | 2,296,826.00 | 2,265,234.33 | 2,212,608.28 | 0.00 | (52,626.05) |
| | **Totals for Cusip** | | | | **2,300,000.00** | **2,296,826.00** | **2,265,234.33** | **2,212,608.28** | **0.00** | **(52,626.05)** |
| 224044CK1 | COX COMMUNICATIONS INC | 4.60% | 08/15/2047 | 07/24/2017 | 250,000.00 | 248,465.00 | 252,320.82 | 224,894.56 | 0.00 | (27,426.26) |
| | **Totals for Cusip** | | | | **250,000.00** | **248,465.00** | **252,320.82** | **224,894.56** | **0.00** | **(27,426.26)** |
| 22535WAE7 | CREDIT AGRICOLE LONDON | 3.75% | 04/24/2023 | 04/17/2018 | 500,000.00 | 498,240.00 | 498,240.00 | 489,270.07 | 0.00 | (8,969.93) |
| | **Totals for Cusip** | | | | **500,000.00** | **498,240.00** | **498,240.00** | **489,270.07** | **0.00** | **(8,969.93)** |
| 225433AR2 | CRED SUIS GP FUN LTD | 4.55% | 04/17/2026 | 11/16/2016 | 565,000.00 | 564,851.23 | 604,936.48 | 559,398.30 | 0.00 | (45,538.18) |
| | **Totals for Cusip** | | | | **565,000.00** | **564,851.23** | **604,936.48** | **559,398.30** | **0.00** | **(45,538.18)** |
| 225433AT8 | CRED SUIS GP FUN LTD | 3.80% | 06/09/2023 | 02/23/2017 | 2,900,000.00 | 2,912,760.00 | 2,990,753.56 | 2,845,732.13 | 0.00 | (145,021.43) |
| | **Totals for Cusip** | | | | **2,900,000.00** | **2,912,760.00** | **2,990,753.56** | **2,845,732.13** | **0.00** | **(145,021.43)** |
| 23355LAB2 | DXC TECHNOLOGY CO | 2.88% | 03/27/2020 | 08/07/2017 | 355,000.00 | 354,016.12 | 356,726.91 | 351,932.15 | 0.00 | (4,794.76) |
| | **Totals for Cusip** | | | | **355,000.00** | **354,016.12** | **356,726.91** | **351,932.15** | **0.00** | **(4,794.76)** |
| 23355LAC0 | DXC TECHNOLOGY CO | 4.25% | 04/15/2024 | 08/07/2017 | 1,450,000.00 | 1,443,307.06 | 1,510,380.01 | 1,426,765.50 | 0.00 | (83,614.51) |
| | **Totals for Cusip** | | | | **1,450,000.00** | **1,443,307.06** | **1,510,380.01** | **1,426,765.50** | **0.00** | **(83,614.51)** |
| 233851BW3 | DAIMLER FINANCE NA LLC | 3.30% | 05/19/2025 | 11/19/2015 | 3,255,000.00 | 3,185,831.25 | 3,301,692.65 | 3,062,170.35 | 0.00 | (239,522.30) |
| | **Totals for Cusip** | | | | **3,255,000.00** | **3,185,831.25** | **3,301,692.65** | **3,062,170.35** | **0.00** | **(239,522.30)** |
| 233851CK8 | DAIMLER FINANCE NA LLC | 2.20% | 10/30/2021 | 10/26/2016 | 2,500,000.00 | 2,499,300.00 | 2,455,141.18 | 2,411,018.15 | 0.00 | (44,123.03) |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,499,300.00** | **2,455,141.18** | **2,411,018.15** | **0.00** | **(44,123.03)** |
| 24422ETF6 | DEERE JOHN CAPITAL CORP | 2.55% | 01/08/2021 | 01/05/2016 | 1,300,000.00 | 1,298,661.00 | 1,305,016.28 | 1,288,253.34 | 0.00 | (16,762.94) |
| | **Totals for Cusip** | | | | **1,300,000.00** | **1,298,661.00** | **1,305,016.28** | **1,288,253.34** | **0.00** | **(16,762.94)** |
| 24422ETS8 | DEERE JOHN CAPITAL CORP | 1.95% | 06/22/2020 | 06/19/2017 | 2,500,000.00 | 2,498,475.00 | 2,482,268.88 | 2,461,001.45 | 0.00 | (21,267.43) |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,498,475.00** | **2,482,268.88** | **2,461,001.45** | **0.00** | **(21,267.43)** |
| 24422ETT6 | DEERE JOHN CAPITAL CORP | 2.65% | 06/24/2024 | 10/02/2017 | 920,000.00 | 913,477.20 | 911,249.11 | 882,334.34 | 0.00 | (28,914.77) |
| | **Totals for Cusip** | | | | **920,000.00** | **913,477.20** | **911,249.11** | **882,334.34** | **0.00** | **(28,914.77)** |
| 24422EUE7 | DEERE JOHN CAPITAL CORP | 3.45% | 03/13/2025 | 03/08/2018 | 550,000.00 | 549,829.50 | 549,829.50 | 548,116.60 | 0.00 | (1,712.90) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **550,000.00** | **549,829.50** | **549,829.50** | **548,116.60** | **0.00** | **(1,712.90)** |
| 24422EUH0 | JOHN DEERE CAPITAL CORP | 3.45% | 06/07/2023 | 06/04/2018 | 2,500,000.00 | 2,498,625.00 | 2,498,625.00 | 2,509,445.20 | 10,820.20 | 0.00 |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,498,625.00** | **2,498,625.00** | **2,509,445.20** | **10,820.20** | **0.00** |
| 24422EUM9 | DEERE JOHN CAPITAL CORP | 3.65% | 10/12/2023 | 10/09/2018 | 1,510,000.00 | 1,509,728.20 | 1,509,728.20 | 1,525,805.46 | 16,077.26 | 0.00 |
| | **Totals for Cusip** | | | | **1,510,000.00** | **1,509,728.20** | **1,509,728.20** | **1,525,805.46** | **16,077.26** | **0.00** |
| 247109BT7 | DELMARVA PWR & LT | 4.15% | 05/15/2045 | 12/05/2016 | 480,000.00 | 482,126.40 | 525,412.41 | 468,380.57 | 0.00 | (57,031.84) |
| | **Totals for Cusip** | | | | **480,000.00** | **482,126.40** | **525,412.41** | **468,380.57** | **0.00** | **(57,031.84)** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 11/23/2020 | 11/15/2010 | 179,257.67 | 179,257.67 | 183,954.22 | 180,243.59 | 0.00 | (3,710.63) |
| | **Totals for Cusip** | | | | **179,257.67** | **179,257.67** | **183,954.22** | **180,243.59** | **0.00** | **(3,710.63)** |
| 247361ZK7 | DELTA AIR LINES | 2.88% | 03/13/2020 | 03/09/2017 | 885,000.00 | 882,583.95 | 890,135.42 | 879,120.67 | 0.00 | (11,014.75) |
| | **Totals for Cusip** | | | | **885,000.00** | **882,583.95** | **890,135.42** | **879,120.67** | **0.00** | **(11,014.75)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 02/10/2024 | 04/17/2008 | 1,054,254.30 | 1,054,254.30 | 1,199,214.27 | 1,131,952.84 | 0.00 | (67,261.43) |
| | **Totals for Cusip** | | | | **1,054,254.30** | **1,054,254.30** | **1,199,214.27** | **1,131,952.84** | **0.00** | **(67,261.43)** |
| 24736TAA5 | DELTA AIR LINES | 7.75% | 06/17/2021 | 11/18/2009 | 271,359.76 | 271,359.76 | 293,394.17 | 280,245.38 | 0.00 | (13,148.79) |
| | **Totals for Cusip** | | | | **271,359.76** | **271,359.76** | **293,394.17** | **280,245.38** | **0.00** | **(13,148.79)** |
| 25156PAC7 | DEUTSCHE TELEKOM INT FIN | 8.75% | 06/15/2030 | 05/07/2014 | 540,000.00 | 792,158.40 | 798,979.09 | 704,309.91 | 0.00 | (94,669.18) |
| | **Totals for Cusip** | | | | **540,000.00** | **792,158.40** | **798,979.09** | **704,309.91** | **0.00** | **(94,669.18)** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 1,500,000.00 | 1,499,625.00 | 1,518,791.13 | 1,495,567.13 | 0.00 | (23,224.00) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,499,625.00** | **1,518,791.13** | **1,495,567.13** | **0.00** | **(23,224.00)** |
| 25389JAR7 | DIGITAL REALTY TRUST LP | 3.70% | 08/15/2027 | 08/02/2017 | 1,135,000.00 | 1,134,137.40 | 1,143,259.74 | 1,071,234.09 | 0.00 | (72,025.65) |
| | **Totals for Cusip** | | | | **1,135,000.00** | **1,134,137.40** | **1,143,259.74** | **1,071,234.09** | **0.00** | **(72,025.65)** |
| 25466AAD3 | DISCOVER BANK | 4.20% | 08/08/2023 | 08/05/2013 | 1,455,000.00 | 1,449,354.60 | 1,527,926.94 | 1,455,334.72 | 0.00 | (72,592.22) |
| | **Totals for Cusip** | | | | **1,455,000.00** | **1,449,354.60** | **1,527,926.94** | **1,455,334.72** | **0.00** | **(72,592.22)** |
| 256746AF5 | DOLLAR TREE INC | 3.70% | 05/15/2023 | 04/05/2018 | 1,295,000.00 | 1,292,591.30 | 1,292,591.30 | 1,273,418.22 | 0.00 | (19,173.08) |
| | **Totals for Cusip** | | | | **1,295,000.00** | **1,292,591.30** | **1,292,591.30** | **1,273,418.22** | **0.00** | **(19,173.08)** |
| 257375AF2 | DOMINION ENERGY GAS HOLDINGS | 4.80% | 11/01/2043 | 07/31/2014 | 355,000.00 | 354,144.92 | 397,744.65 | 357,061.37 | 0.00 | (40,683.28) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **355,000.00** | **354,144.92** | **397,744.65** | **357,061.37** | **0.00** | **(40,683.28)** |
| 25746UBU2 | DOMINION ENERGY INC | 2.96% | 07/01/2019 | 05/23/2016 | 605,000.00 | 605,598.95 | 609,683.62 | 602,848.47 | 0.00 | (6,835.15) |
| | **Totals for Cusip** | | | | **605,000.00** | **605,598.95** | **609,683.62** | **602,848.47** | **0.00** | **(6,835.15)** |
| 26442CAA2 | DUKE ENERGY CAROLINAS | 6.10% | 06/01/2037 | 05/31/2007 | 2,000,000.00 | 1,999,740.00 | 2,646,569.32 | 2,399,239.96 | 0.00 | (247,329.36) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **1,999,740.00** | **2,646,569.32** | **2,399,239.96** | **0.00** | **(247,329.36)** |
| 26443CAA1 | DUKE UNIVERSITY HEALTH | 3.92% | 06/01/2047 | 06/01/2017 | 220,000.00 | 220,000.00 | 230,156.96 | 214,742.75 | 0.00 | (15,414.21) |
| | **Totals for Cusip** | | | | **220,000.00** | **220,000.00** | **230,156.96** | **214,742.75** | **0.00** | **(15,414.21)** |
| 26875PAM3 | EOG RESOURCES INC | 3.15% | 04/01/2025 | 03/12/2015 | 705,000.00 | 704,992.95 | 702,379.81 | 681,848.15 | 0.00 | (20,531.66) |
| | **Totals for Cusip** | | | | **705,000.00** | **704,992.95** | **702,379.81** | **681,848.15** | **0.00** | **(20,531.66)** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 730,000.00 | 728,934.20 | 776,938.76 | 749,252.88 | 0.00 | (27,685.88) |
| | **Totals for Cusip** | | | | **730,000.00** | **728,934.20** | **776,938.76** | **749,252.88** | **0.00** | **(27,685.88)** |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/21/2014 | 1,265,000.00 | 1,587,018.40 | 1,596,695.38 | 1,502,561.94 | 0.00 | (94,133.44) |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 04/09/2018 | 485,000.00 | 601,487.30 | 601,487.30 | 576,081.06 | 0.00 | (25,406.24) |
| | **Totals for Cusip** | | | | **1,750,000.00** | **2,188,505.70** | **2,198,182.68** | **2,078,643.00** | **0.00** | **(119,539.68)** |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 10/02/2013 | 1,000,000.00 | 1,192,450.00 | 1,337,249.21 | 1,243,272.31 | 0.00 | (93,976.90) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **1,192,450.00** | **1,337,249.21** | **1,243,272.31** | **0.00** | **(93,976.90)** |
| 26884TAA0 | ERAC USA FINANCE LLC | 5.25% | 10/01/2020 | 06/24/2010 | 800,000.00 | 795,064.00 | 853,802.33 | 825,543.32 | 0.00 | (28,259.01) |
| | **Totals for Cusip** | | | | **800,000.00** | **795,064.00** | **853,802.33** | **825,543.32** | **0.00** | **(28,259.01)** |
| 26884TAS1 | ERAC USA FINANCE LLC | 4.20% | 11/01/2046 | 01/03/2018 | 475,000.00 | 463,946.75 | 463,946.75 | 423,542.01 | 0.00 | (40,404.74) |
| 26884TAS1 | ERAC USA FINANCE LLC | 4.20% | 11/01/2046 | 03/06/2018 | 700,000.00 | 656,698.00 | 656,698.00 | 624,167.17 | 0.00 | (32,530.83) |
| 26884TAS1 | ERAC USA FINANCE LLC | 4.20% | 11/01/2046 | 03/06/2018 | 325,000.00 | 304,993.00 | 304,993.00 | 289,791.90 | 0.00 | (15,201.10) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,425,637.75** | **1,425,637.75** | **1,337,501.08** | **0.00** | **(88,136.67)** |
| 29103DAC0 | EMERA US FINANCE LP | 2.15% | 06/15/2019 | 01/13/2017 | 3,250,000.00 | 3,248,996.73 | 3,237,356.62 | 3,223,428.42 | 0.00 | (13,928.20) |
| | **Totals for Cusip** | | | | **3,250,000.00** | **3,248,996.73** | **3,237,356.62** | **3,223,428.42** | **0.00** | **(13,928.20)** |
| 29267HAA7 | ENDURANCE SPECIALTY HOLDING | 7.00% | 07/15/2034 | 03/23/2010 | 1,575,000.00 | 1,495,872.00 | 2,019,403.04 | 1,851,528.83 | 0.00 | (167,874.21) |
| | **Totals for Cusip** | | | | **1,575,000.00** | **1,495,872.00** | **2,019,403.04** | **1,851,528.83** | **0.00** | **(167,874.21)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 29278GAJ7 | ENEL FINANCE INTL NV | 4.62% | 09/14/2025 | 09/11/2018 | 1,500,000.00 | 1,490,535.00 | 1,490,535.00 | 1,439,217.84 | 0.00 | (51,317.16) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,490,535.00** | **1,490,535.00** | **1,439,217.84** | **0.00** | **(51,317.16)** |
| 29364WAK4 | ENTERGY LOUISIANA LLC | 5.40% | 11/01/2024 | 11/10/2009 | 1,880,000.00 | 1,873,570.40 | 2,146,645.53 | 2,066,535.37 | 0.00 | (80,110.16) |
| | **Totals for Cusip** | | | | **1,880,000.00** | **1,873,570.40** | **2,146,645.53** | **2,066,535.37** | **0.00** | **(80,110.16)** |
| 29379VBD4 | ENTERPRISE PRODUCTS OPER | 2.55% | 10/15/2019 | 10/02/2014 | 1,240,000.00 | 1,239,764.40 | 1,243,904.54 | 1,233,427.26 | 0.00 | (10,477.28) |
| | **Totals for Cusip** | | | | **1,240,000.00** | **1,239,764.40** | **1,243,904.54** | **1,233,427.26** | **0.00** | **(10,477.28)** |
| 29379VBF9 | ENTERPRISE PRODUCTS OPER | 4.95% | 10/15/2054 | 10/22/2014 | 455,000.00 | 469,487.20 | 497,805.22 | 442,188.42 | 0.00 | (55,616.80) |
| | **Totals for Cusip** | | | | **455,000.00** | **469,487.20** | **497,805.22** | **442,188.42** | **0.00** | **(55,616.80)** |
| 294429AK1 | EQUIFAX INC | 2.30% | 06/01/2021 | 05/05/2016 | 125,000.00 | 124,940.00 | 122,012.97 | 121,232.44 | 0.00 | (780.53) |
| | **Totals for Cusip** | | | | **125,000.00** | **124,940.00** | **122,012.97** | **121,232.44** | **0.00** | **(780.53)** |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 09/16/2009 | 1,490,000.00 | 1,487,094.50 | 1,560,645.47 | 1,509,191.96 | 0.00 | (51,453.51) |
| | **Totals for Cusip** | | | | **1,490,000.00** | **1,487,094.50** | **1,560,645.47** | **1,509,191.96** | **0.00** | **(51,453.51)** |
| 30219GAQ1 | EXPRESS SCRIPTS HOLDING CO | 3.00% | 07/15/2023 | 06/29/2016 | 550,000.00 | 549,510.50 | 546,176.23 | 529,362.52 | 0.00 | (16,813.71) |
| | **Totals for Cusip** | | | | **550,000.00** | **549,510.50** | **546,176.23** | **529,362.52** | **0.00** | **(16,813.71)** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 06/01/2016 | 435,000.00 | 434,699.85 | 438,218.27 | 428,879.02 | 0.00 | (9,339.25) |
| | **Totals for Cusip** | | | | **435,000.00** | **434,699.85** | **438,218.27** | **428,879.02** | **0.00** | **(9,339.25)** |
| 302491AQ8 | FMC CORP | 5.20% | 12/15/2019 | 11/24/2009 | 1,835,000.00 | 1,828,852.75 | 1,913,610.54 | 1,855,517.89 | 0.00 | (58,092.65) |
| | **Totals for Cusip** | | | | **1,835,000.00** | **1,828,852.75** | **1,913,610.54** | **1,855,517.89** | **0.00** | **(58,092.65)** |
| 3134A2HG6 | FREDDIE MAC | 0.00% | 12/11/2025 | 02/08/2018 | 3,000,000.00 | 2,350,350.00 | 2,350,350.00 | 2,437,446.87 | 87,096.87 | 0.00 |
| 3134A2HG6 | FREDDIE MAC | 0.00% | 12/11/2025 | 02/21/2018 | 3,000,000.00 | 2,345,040.00 | 2,345,040.00 | 2,437,446.87 | 92,406.87 | 0.00 |
| | **Totals for Cusip** | | | | **6,000,000.00** | **4,695,390.00** | **4,695,390.00** | **4,874,893.74** | **179,503.74** | **0.00** |
| 3134A32L9 | FREDDIE MAC | 0.00% | 03/15/2027 | 03/03/2009 | 2,470,000.00 | 997,949.16 | 1,894,029.94 | 1,912,620.86 | 18,590.92 | 0.00 |
| | **Totals for Cusip** | | | | **2,470,000.00** | **997,949.16** | **1,894,029.94** | **1,912,620.86** | **18,590.92** | **0.00** |
| 3134A32M7 | FREDDIE MAC | 0.00% | 09/15/2027 | 03/03/2009 | 2,780,000.00 | 1,093,343.42 | 2,099,121.79 | 2,117,553.94 | 18,432.15 | 0.00 |
| | **Totals for Cusip** | | | | **2,780,000.00** | **1,093,343.42** | **2,099,121.79** | **2,117,553.94** | **18,432.15** | **0.00** |
| 3134A3D29 | FREDDIE MAC | 0.00% | 08/15/2027 | 05/19/2004 | 13,400,000.00 | 3,130,709.00 | 10,142,505.16 | 10,242,239.88 | 99,734.72 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **13,400,000.00** | **3,130,709.00** | **10,142,505.16** | **10,242,239.88** | **99,734.72** | **0.00** |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 09/06/2000 | 16,355,000.00 | 4,529,830.12 | 15,751,524.05 | 16,014,468.62 | 262,944.57 | 0.00 |
| | **Totals for Cusip** | | | | **16,355,000.00** | **4,529,830.12** | **15,751,524.05** | **16,014,468.62** | **262,944.57** | **0.00** |
| 31359YCW5 | FNMA STRIP | 0.00% | 07/15/2027 | 03/03/2009 | 3,992,000.00 | 1,583,243.17 | 3,032,083.80 | 3,051,505.56 | 19,421.76 | 0.00 |
| | **Totals for Cusip** | | | | **3,992,000.00** | **1,583,243.17** | **3,032,083.80** | **3,051,505.56** | **19,421.76** | **0.00** |
| 31359YCY1 | FNMA STRIP | 0.00% | 07/15/2028 | 12/28/2016 | 162,000.00 | 109,685.34 | 118,865.90 | 119,659.49 | 793.59 | 0.00 |
| | **Totals for Cusip** | | | | **162,000.00** | **109,685.34** | **118,865.90** | **119,659.49** | **793.59** | **0.00** |
| 31359YDA2 | FNMA STRIP | 0.00% | 07/15/2029 | 12/28/2016 | 281,000.00 | 181,908.16 | 199,418.60 | 200,442.88 | 1,024.28 | 0.00 |
| | **Totals for Cusip** | | | | **281,000.00** | **181,908.16** | **199,418.60** | **200,442.88** | **1,024.28** | **0.00** |
| 31428XBQ8 | FEDEX CORPORATION | 4.05% | 02/15/2048 | 02/12/2018 | 1,500,000.00 | 1,419,885.00 | 1,419,885.00 | 1,256,478.12 | 0.00 | (163,406.88) |
| 31428XBQ8 | FEDEX CORPORATION | 4.05% | 02/15/2048 | 10/01/2018 | 500,000.00 | 450,120.00 | 450,120.00 | 418,826.04 | 0.00 | (31,293.96) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **1,870,005.00** | **1,870,005.00** | **1,675,304.16** | **0.00** | **(194,700.84)** |
| 337738AM0 | FISERV INC | 3.50% | 10/01/2022 | 09/18/2012 | 1,200,000.00 | 1,194,468.00 | 1,235,109.37 | 1,191,728.82 | 0.00 | (43,380.55) |
| | **Totals for Cusip** | | | | **1,200,000.00** | **1,194,468.00** | **1,235,109.37** | **1,191,728.82** | **0.00** | **(43,380.55)** |
| 338915AM3 | FLEETBOSTON FINANCIAL GROUP | 6.70% | 07/15/2028 | 10/23/2013 | 1,500,000.00 | 1,683,375.00 | 1,841,460.06 | 1,710,749.07 | 0.00 | (130,710.99) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,683,375.00** | **1,841,460.06** | **1,710,749.07** | **0.00** | **(130,710.99)** |
| 341081EQ6 | FLORIDA POWER & LIGHT | 5.62% | 04/01/2034 | 09/13/2013 | 1,625,000.00 | 1,834,283.75 | 2,046,030.51 | 1,912,541.13 | 0.00 | (133,489.38) |
| | **Totals for Cusip** | | | | **1,625,000.00** | **1,834,283.75** | **2,046,030.51** | **1,912,541.13** | **0.00** | **(133,489.38)** |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/04/2013 | 1,160,000.00 | 1,280,605.20 | 1,416,681.53 | 1,171,498.70 | 0.00 | (245,182.83) |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/24/2013 | 1,840,000.00 | 2,088,363.20 | 2,247,150.01 | 1,858,239.31 | 0.00 | (388,910.70) |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/02/2015 | 1,571,000.00 | 1,830,482.07 | 1,918,626.45 | 1,586,572.80 | 0.00 | (332,053.65) |
| | **Totals for Cusip** | | | | **4,571,000.00** | **5,199,450.47** | **5,582,457.99** | **4,616,310.81** | **0.00** | **(966,147.18)** |
| 345370CA6 | FORD MOTOR COMPANY | 7.45% | 07/16/2031 | 08/28/2017 | 1,190,000.00 | 1,524,390.00 | 1,555,583.36 | 1,226,918.50 | 0.00 | (328,664.86) |
| | **Totals for Cusip** | | | | **1,190,000.00** | **1,524,390.00** | **1,555,583.36** | **1,226,918.50** | **0.00** | **(328,664.86)** |
| 345370CQ1 | FORD MOTOR COMPANY | 4.75% | 01/15/2043 | 03/01/2018 | 1,645,000.00 | 1,526,050.05 | 1,526,050.05 | 1,268,599.69 | 0.00 | (257,450.36) |
| | **Totals for Cusip** | | | | **1,645,000.00** | **1,526,050.05** | **1,526,050.05** | **1,268,599.69** | **0.00** | **(257,450.36)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 369550BE7 | GENERAL DYNAMICS CORP | 3.00% | 05/11/2021 | 05/08/2018 | 3,330,000.00 | 3,306,856.50 | 3,306,856.50 | 3,332,692.90 | 25,836.40 | 0.00 |
| **Totals for Cusip** | | | | | **3,330,000.00** | **3,306,856.50** | **3,306,856.50** | **3,332,692.90** | **25,836.40** | **0.00** |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 09/05/2018 | 500,000.00 | 514,100.00 | 514,100.00 | 468,671.45 | 0.00 | (45,428.55) |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 09/07/2018 | 500,000.00 | 515,350.00 | 515,350.00 | 468,671.45 | 0.00 | (46,678.55) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,029,450.00** | **1,029,450.00** | **937,342.90** | **0.00** | **(92,107.10)** |
| 37045VAH3 | GENERAL MOTORS CO | 5.00% | 04/01/2035 | 08/03/2017 | 1,365,000.00 | 1,364,112.75 | 1,446,536.06 | 1,160,620.53 | 0.00 | (285,915.53) |
| **Totals for Cusip** | | | | | **1,365,000.00** | **1,364,112.75** | **1,446,536.06** | **1,160,620.53** | **0.00** | **(285,915.53)** |
| 37045VAL4 | GENERAL MOTORS CO | 6.75% | 04/01/2046 | 03/14/2018 | 1,350,000.00 | 1,563,664.50 | 1,563,664.50 | 1,306,940.49 | 0.00 | (256,724.01) |
| **Totals for Cusip** | | | | | **1,350,000.00** | **1,563,664.50** | **1,563,664.50** | **1,306,940.49** | **0.00** | **(256,724.01)** |
| 37045XAL0 | GENERAL MOTORS FINL CO | 4.25% | 05/15/2023 | 06/25/2015 | 750,000.00 | 757,275.00 | 784,514.99 | 732,463.84 | 0.00 | (52,051.15) |
| **Totals for Cusip** | | | | | **750,000.00** | **757,275.00** | **784,514.99** | **732,463.84** | **0.00** | **(52,051.15)** |
| 37045XBB1 | GENERAL MOTORS FINL CO | 3.10% | 01/15/2019 | 10/07/2015 | 1,680,000.00 | 1,679,227.20 | 1,688,991.54 | 1,679,933.47 | 0.00 | (9,058.07) |
| **Totals for Cusip** | | | | | **1,680,000.00** | **1,679,227.20** | **1,688,991.54** | **1,679,933.47** | **0.00** | **(9,058.07)** |
| 37045XBJ4 | GENERAL MOTORS FINL CO | 2.40% | 05/09/2019 | 05/04/2016 | 2,500,000.00 | 2,497,400.00 | 2,500,606.43 | 2,490,604.25 | 0.00 | (10,002.18) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,497,400.00** | **2,500,606.43** | **2,490,604.25** | **0.00** | **(10,002.18)** |
| 37045XBS4 | GENERAL MOTORS FINL CO | 3.45% | 01/14/2022 | 06/20/2018 | 1,000,000.00 | 987,770.00 | 987,770.00 | 969,031.26 | 0.00 | (18,738.74) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **987,770.00** | **987,770.00** | **969,031.26** | **0.00** | **(18,738.74)** |
| 37045XCK0 | GENERAL MOTORS FINL CO | 4.35% | 04/09/2025 | 09/11/2018 | 1,050,000.00 | 1,030,785.00 | 1,030,785.00 | 994,828.19 | 0.00 | (35,956.81) |
| **Totals for Cusip** | | | | | **1,050,000.00** | **1,030,785.00** | **1,030,785.00** | **994,828.19** | **0.00** | **(35,956.81)** |
| 37331NAB7 | GEORGIA PACIFIC LLC | 5.40% | 11/01/2020 | 04/01/2013 | 1,170,000.00 | 1,382,004.00 | 1,261,865.48 | 1,212,323.88 | 0.00 | (49,541.60) |
| **Totals for Cusip** | | | | | **1,170,000.00** | **1,382,004.00** | **1,261,865.48** | **1,212,323.88** | **0.00** | **(49,541.60)** |
| 375558AY9 | GILEAD SCIENCES INC | 2.35% | 02/01/2020 | 11/12/2014 | 745,000.00 | 743,301.40 | 748,484.77 | 740,003.33 | 0.00 | (8,481.44) |
| **Totals for Cusip** | | | | | **745,000.00** | **743,301.40** | **748,484.77** | **740,003.33** | **0.00** | **(8,481.44)** |
| 38141EA25 | GOLDMAN SACHS | 7.50% | 02/15/2019 | 03/23/2017 | 930,000.00 | 1,022,637.30 | 982,856.92 | 934,479.19 | 0.00 | (48,377.73) |
| **Totals for Cusip** | | | | | **930,000.00** | **1,022,637.30** | **982,856.92** | **934,479.19** | **0.00** | **(48,377.73)** |
| 38141GFD1 | GOLDMAN SACHS GROUP INC | 6.75% | 10/01/2037 | 02/13/2008 | 1,000,000.00 | 957,440.00 | 1,338,643.33 | 1,129,283.82 | 0.00 | (209,359.51) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| 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** | **957,440.00** | **1,338,643.33** | **1,129,283.82** | **0.00** | **(209,359.51)** |
| 38141GWZ3 | GOLDMAN SACHS GROUP INC | 4.22% | 05/01/2029 | 09/07/2018 | 1,700,000.00 | 1,680,161.00 | 1,680,161.00 | 1,636,060.16 | 0.00 | (44,100.84) |
| | **Totals for Cusip** | | | | **1,700,000.00** | **1,680,161.00** | **1,680,161.00** | **1,636,060.16** | **0.00** | **(44,100.84)** |
| 38148LAF3 | GOLDMAN SACHS GROUP INC | 5.15% | 05/22/2045 | 05/19/2015 | 1,000,000.00 | 993,500.00 | 1,159,644.57 | 935,139.63 | 0.00 | (224,504.94) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **993,500.00** | **1,159,644.57** | **935,139.63** | **0.00** | **(224,504.94)** |
| 40573LAS5 | HALFMOON PARENT INC | 4.38% | 10/15/2028 | 09/06/2018 | 1,155,000.00 | 1,153,463.85 | 1,153,463.85 | 1,161,445.94 | 7,982.09 | 0.00 |
| | **Totals for Cusip** | | | | **1,155,000.00** | **1,153,463.85** | **1,153,463.85** | **1,161,445.94** | **7,982.09** | **0.00** |
| 41283LAD7 | HARLEY-DAVIDSON FINL SER | 2.40% | 09/15/2019 | 09/11/2014 | 2,515,000.00 | 2,505,367.55 | 2,512,237.22 | 2,494,105.68 | 0.00 | (18,131.54) |
| | **Totals for Cusip** | | | | **2,515,000.00** | **2,505,367.55** | **2,512,237.22** | **2,494,105.68** | **0.00** | **(18,131.54)** |
| 41283LAG0 | HARLEY-DAVIDSON FINL SER | 2.25% | 01/15/2019 | 01/05/2016 | 1,090,000.00 | 1,089,869.20 | 1,090,174.18 | 1,089,567.17 | 0.00 | (607.01) |
| | **Totals for Cusip** | | | | **1,090,000.00** | **1,089,869.20** | **1,090,174.18** | **1,089,567.17** | **0.00** | **(607.01)** |
| 413875AQ8 | HARRIS CORP | 2.70% | 04/27/2020 | 04/22/2015 | 585,000.00 | 585,000.00 | 587,351.54 | 580,017.97 | 0.00 | (7,333.57) |
| | **Totals for Cusip** | | | | **585,000.00** | **585,000.00** | **587,351.54** | **580,017.97** | **0.00** | **(7,333.57)** |
| 42217KBF2 | WELLTOWER INC | 4.00% | 06/01/2025 | 05/20/2015 | 1,185,000.00 | 1,184,123.10 | 1,225,343.64 | 1,169,503.21 | 0.00 | (55,840.43) |
| | **Totals for Cusip** | | | | **1,185,000.00** | **1,184,123.10** | **1,225,343.64** | **1,169,503.21** | **0.00** | **(55,840.43)** |
| 423452AB7 | HELMERICH & PAYNE INC | 4.65% | 03/15/2025 | 12/18/2018 | 600,000.00 | 608,559.60 | 608,559.60 | 611,792.75 | 3,233.15 | 0.00 |
| | **Totals for Cusip** | | | | **600,000.00** | **608,559.60** | **608,559.60** | **611,792.75** | **3,233.15** | **0.00** |
| 438516BJ4 | HONEYWELL INTERNATIONAL INC | 1.40% | 10/30/2019 | 10/24/2016 | 6,500,000.00 | 6,494,865.00 | 6,429,590.90 | 6,417,991.19 | 0.00 | (11,599.71) |
| | **Totals for Cusip** | | | | **6,500,000.00** | **6,494,865.00** | **6,429,590.90** | **6,417,991.19** | **0.00** | **(11,599.71)** |
| 44107TAX4 | HOST HOTELS & RESORTS LP | 3.88% | 04/01/2024 | 03/09/2017 | 895,000.00 | 891,196.25 | 910,580.76 | 882,929.01 | 0.00 | (27,651.75) |
| | **Totals for Cusip** | | | | **895,000.00** | **891,196.25** | **910,580.76** | **882,929.01** | **0.00** | **(27,651.75)** |
| 44644AAB3 | HUNTINGTON NATIONAL BANK | 2.50% | 08/07/2022 | 08/02/2017 | 4,000,000.00 | 3,990,480.00 | 3,945,337.44 | 3,864,398.56 | 0.00 | (80,938.88) |
| | **Totals for Cusip** | | | | **4,000,000.00** | **3,990,480.00** | **3,945,337.44** | **3,864,398.56** | **0.00** | **(80,938.88)** |
| 448814DX8 | HYDRO QUEBEC | 8.40% | 01/15/2022 | 04/27/2010 | 2,355,000.00 | 3,139,591.80 | 2,818,579.89 | 2,711,558.92 | 0.00 | (107,020.97) |
| | **Totals for Cusip** | | | | **2,355,000.00** | **3,139,591.80** | **2,818,579.89** | **2,711,558.92** | **0.00** | **(107,020.97)** |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 08/22/2013 | 7,250,000.00 | 9,673,530.00 | 9,368,348.72 | 9,005,460.41 | 0.00 | (362,888.31) |



Prudential

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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **7,250,000.00** | **9,673,530.00** | **9,368,348.72** | **9,005,460.41** | **0.00** | **(362,888.31)** |
| 45818QAD1 | INTERAMER DEV BK | 6.75% | 07/15/2027 | 01/04/2007 | 819,000.00 | 975,871.26 | 1,066,817.93 | 1,026,082.51 | 0.00 | (40,735.42) |
| | **Totals for Cusip** | | | | **819,000.00** | **975,871.26** | **1,066,817.93** | **1,026,082.51** | **0.00** | **(40,735.42)** |
| 460146CH4 | INTERNATIONAL PAPER COMPANY | 6.00% | 11/15/2041 | 11/08/2011 | 400,000.00 | 399,944.00 | 500,669.70 | 421,368.53 | 0.00 | (79,301.17) |
| | **Totals for Cusip** | | | | **400,000.00** | **399,944.00** | **500,669.70** | **421,368.53** | **0.00** | **(79,301.17)** |
| 460690BM1 | INTERPUBLIC GROUP COS | 3.50% | 10/01/2020 | 09/18/2018 | 465,000.00 | 464,102.55 | 464,102.55 | 465,575.82 | 1,473.27 | 0.00 |
| | **Totals for Cusip** | | | | **465,000.00** | **464,102.55** | **464,102.55** | **465,575.82** | **1,473.27** | **0.00** |
| 465139VE0 | AID ISRAEL | 0.00% | 11/01/2024 | 11/18/2004 | 19,743,000.00 | 6,847,662.12 | 16,565,862.66 | 16,735,684.05 | 169,821.39 | 0.00 |
| | **Totals for Cusip** | | | | **19,743,000.00** | **6,847,662.12** | **16,565,862.66** | **16,735,684.05** | **169,821.39** | **0.00** |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 01/08/2010 | 4,820,000.00 | 5,228,880.60 | 5,608,940.83 | 5,419,056.25 | 0.00 | (189,884.58) |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 04/20/2015 | 15,000.00 | 18,855.24 | 17,455.21 | 16,864.28 | 0.00 | (590.93) |
| | **Totals for Cusip** | | | | **4,835,000.00** | **5,247,735.84** | **5,626,396.04** | **5,435,920.53** | **0.00** | **(190,475.51)** |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 07/20/2016 | 9,000,000.00 | 11,356,845.84 | 10,524,006.99 | 10,124,985.87 | 0.00 | (399,021.12) |
| | **Totals for Cusip** | | | | **9,000,000.00** | **11,356,845.84** | **10,524,006.99** | **10,124,985.87** | **0.00** | **(399,021.12)** |
| 46625HKC3 | JP MORGAN CHASE & CO | 3.12% | 01/23/2025 | 02/20/2018 | 1,020,000.00 | 989,991.60 | 989,991.60 | 971,760.17 | 0.00 | (18,231.43) |
| | **Totals for Cusip** | | | | **1,020,000.00** | **989,991.60** | **989,991.60** | **971,760.17** | **0.00** | **(18,231.43)** |
| 46647PAL0 | JPMORGAN CHASE & CO | 3.96% | 11/15/2048 | 08/13/2018 | 1,020,000.00 | 932,280.00 | 932,280.00 | 902,865.21 | 0.00 | (29,414.79) |
| | **Totals for Cusip** | | | | **1,020,000.00** | **932,280.00** | **932,280.00** | **902,865.21** | **0.00** | **(29,414.79)** |
| 476556DA0 | JERSEY CENTRAL POWER AND LIGHT | 7.35% | 02/01/2019 | 01/22/2009 | 1,005,000.00 | 1,003,723.65 | 1,055,314.53 | 1,008,066.84 | 0.00 | (47,247.69) |
| | **Totals for Cusip** | | | | **1,005,000.00** | **1,003,723.65** | **1,055,314.53** | **1,008,066.84** | **0.00** | **(47,247.69)** |
| 478160CF9 | JOHNSON & JOHNSON | 3.62% | 03/03/2037 | 11/06/2018 | 1,800,000.00 | 1,673,154.00 | 1,673,154.00 | 1,731,423.17 | 58,269.17 | 0.00 |
| | **Totals for Cusip** | | | | **1,800,000.00** | **1,673,154.00** | **1,673,154.00** | **1,731,423.17** | **58,269.17** | **0.00** |
| 478160CJ1 | JOHNSON & JOHNSON | 2.62% | 01/15/2025 | 11/08/2017 | 1,250,000.00 | 1,249,787.50 | 1,243,652.68 | 1,203,924.92 | 0.00 | (39,727.76) |
| | **Totals for Cusip** | | | | **1,250,000.00** | **1,249,787.50** | **1,243,652.68** | **1,203,924.92** | **0.00** | **(39,727.76)** |
| 478160CK8 | JOHNSON & JOHNSON | 2.90% | 01/15/2028 | 11/08/2017 | 2,725,000.00 | 2,721,757.25 | 2,729,046.46 | 2,611,761.64 | 0.00 | (117,284.82) |
| | **Totals for Cusip** | | | | **2,725,000.00** | **2,721,757.25** | **2,729,046.46** | **2,611,761.64** | **0.00** | **(117,284.82)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 478375AK4 | JOHNSON CONTROLS INTL PL | 5.25% | 12/01/2041 | 01/27/2017 | 840,000.00 | 892,609.20 | 964,624.95 | 811,226.22 | 0.00 | (153,398.73) |
| 478375AK4 | JOHNSON CONTROLS INTL PL | 5.25% | 12/01/2041 | 05/08/2017 | 160,000.00 | 172,256.00 | 183,738.09 | 154,519.28 | 0.00 | (29,218.81) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,064,865.20** | **1,148,363.04** | **965,745.50** | **0.00** | **(182,617.54)** |
| 478375AN8 | JOHNSON CONTROLS INTL PL | 4.95% | 07/02/2064 | 12/09/2016 | 1,050,000.00 | 988,726.20 | 1,156,632.75 | 975,901.68 | 0.00 | (180,731.07) |
| 478375AN8 | JOHNSON CONTROLS INTL PL | 4.95% | 07/02/2064 | 03/12/2018 | 450,000.00 | 446,485.50 | 446,485.50 | 418,243.58 | 0.00 | (28,241.92) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,435,211.70** | **1,603,118.25** | **1,394,145.26** | **0.00** | **(208,972.99)** |
| 478375AR9 | JOHNSON CONTROLS INTL PL | 3.90% | 02/14/2026 | 12/09/2016 | 1,325,000.00 | 1,347,876.13 | 1,386,321.16 | 1,299,438.82 | 0.00 | (86,882.34) |
| **Totals for Cusip** | | | | | **1,325,000.00** | **1,347,876.13** | **1,386,321.16** | **1,299,438.82** | **0.00** | **(86,882.34)** |
| 48305QAD5 | KAISER FOUNDATION HOSPITAL | 4.15% | 05/01/2047 | 04/25/2017 | 530,000.00 | 524,970.30 | 572,686.97 | 523,465.12 | 0.00 | (49,221.85) |
| **Totals for Cusip** | | | | | **530,000.00** | **524,970.30** | **572,686.97** | **523,465.12** | **0.00** | **(49,221.85)** |
| 485260BM4 | KANSAS GAS AND ELECTRIC CO | 4.30% | 07/15/2044 | 06/25/2014 | 500,000.00 | 498,735.00 | 537,482.47 | 496,683.33 | 0.00 | (40,799.14) |
| **Totals for Cusip** | | | | | **500,000.00** | **498,735.00** | **537,482.47** | **496,683.33** | **0.00** | **(40,799.14)** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/17/2010 | 1,775,000.00 | 2,012,690.25 | 2,092,329.85 | 1,978,877.76 | 0.00 | (113,452.09) |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/30/2010 | 622,000.00 | 690,712.34 | 733,199.53 | 693,443.36 | 0.00 | (39,756.17) |
| **Totals for Cusip** | | | | | **2,397,000.00** | **2,703,402.59** | **2,825,529.38** | **2,672,321.12** | **0.00** | **(153,208.26)** |
| 494386AC9 | KIMBERLY CLARK DE MEXICO SAB D | 3.25% | 03/12/2025 | 03/05/2015 | 1,335,000.00 | 1,327,777.65 | 1,312,465.83 | 1,250,298.55 | 0.00 | (62,167.28) |
| **Totals for Cusip** | | | | | **1,335,000.00** | **1,327,777.65** | **1,312,465.83** | **1,250,298.55** | **0.00** | **(62,167.28)** |
| 50077LAJ5 | KRAFT HEINZ FOODS CO | 3.50% | 07/15/2022 | 08/16/2016 | 5,000,000.00 | 4,989,833.40 | 5,113,759.10 | 4,927,462.70 | 0.00 | (186,296.40) |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,989,833.40** | **5,113,759.10** | **4,927,462.70** | **0.00** | **(186,296.40)** |
| 501044DK4 | KROGER CO | 4.65% | 01/15/2048 | 07/17/2017 | 650,000.00 | 645,294.00 | 665,360.30 | 596,358.23 | 0.00 | (69,002.07) |
| **Totals for Cusip** | | | | | **650,000.00** | **645,294.00** | **665,360.30** | **596,358.23** | **0.00** | **(69,002.07)** |
| 502413BF3 | L3 TECHNOLOGIES INC | 3.85% | 06/15/2023 | 05/30/2018 | 1,655,000.00 | 1,651,756.20 | 1,651,756.20 | 1,657,572.22 | 5,816.02 | 0.00 |
| **Totals for Cusip** | | | | | **1,655,000.00** | **1,651,756.20** | **1,651,756.20** | **1,657,572.22** | **5,816.02** | **0.00** |
| 50247VAC3 | LYB INTL FINANCE BV | 4.88% | 03/15/2044 | 06/19/2018 | 750,000.00 | 749,835.00 | 749,835.00 | 681,075.59 | 0.00 | (68,759.41) |
| **Totals for Cusip** | | | | | **750,000.00** | **749,835.00** | **749,835.00** | **681,075.59** | **0.00** | **(68,759.41)** |
| 50540RAP7 | LABORATORY CORP OF AMER | 3.20% | 02/01/2022 | 01/21/2015 | 225,000.00 | 226,053.00 | 229,397.24 | 223,297.01 | 0.00 | (6,100.23) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **225,000.00** | **226,053.00** | **229,397.24** | **223,297.01** | **0.00** | **(6,100.23)** |
| 50540RAS1 | LABORATORY CORP OF AMER | 4.70% | 02/01/2045 | 01/22/2018 | 2,000,000.00 | 2,115,360.00 | 2,115,360.00 | 1,861,889.54 | 0.00 | (253,470.46) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **2,115,360.00** | **2,115,360.00** | **1,861,889.54** | **0.00** | **(253,470.46)** |
| 50540RAU6 | LABORATORY CORP OF AMER | 3.60% | 09/01/2027 | 08/15/2017 | 1,080,000.00 | 1,078,369.20 | 1,082,643.82 | 1,028,611.05 | 0.00 | (54,032.77) |
| | **Totals for Cusip** | | | | **1,080,000.00** | **1,078,369.20** | **1,082,643.82** | **1,028,611.05** | **0.00** | **(54,032.77)** |
| 525ESC1O7 | LEHMAN BROTHERS HOLDINGS | 0.00% | 05/17/2013 | 08/22/2007 | 3,955,000.00 | 2,014,270.52 | 120,974.50 | 75,145.00 | 0.00 | (45,829.50) |
| | **Totals for Cusip** | | | | **3,955,000.00** | **2,014,270.52** | **120,974.50** | **75,145.00** | **0.00** | **(45,829.50)** |
| 525ESC6J3 | LEHMAN BROTHERS HOLDINGS | 0.00% | 11/10/2049 | 11/08/2005 | 1,890,000.00 | 946,027.36 | 57,957.55 | 35,910.00 | 0.00 | (22,047.55) |
| | **Totals for Cusip** | | | | **1,890,000.00** | **946,027.36** | **57,957.55** | **35,910.00** | **0.00** | **(22,047.55)** |
| 525ESC6X2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/26/2014 | 09/19/2007 | 5,840,000.00 | 3,110,717.01 | 183,566.13 | 113,880.00 | 0.00 | (69,686.13) |
| | **Totals for Cusip** | | | | **5,840,000.00** | **3,110,717.01** | **183,566.13** | **113,880.00** | **0.00** | **(69,686.13)** |
| 526107AD9 | LENNOX INTERNATIONAL INC | 3.00% | 11/15/2023 | 05/31/2018 | 1,500,000.00 | 1,435,290.00 | 1,435,290.00 | 1,411,515.32 | 0.00 | (23,774.68) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,435,290.00** | **1,435,290.00** | **1,411,515.32** | **0.00** | **(23,774.68)** |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 1,000,000.00 | 997,650.00 | 1,334,388.72 | 1,185,914.48 | 0.00 | (148,474.24) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **997,650.00** | **1,334,388.72** | **1,185,914.48** | **0.00** | **(148,474.24)** |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 10/03/2007 | 2,000,000.00 | 1,989,580.00 | 2,577,926.54 | 2,361,554.40 | 0.00 | (216,372.14) |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 01/08/2014 | 300,000.00 | 348,516.00 | 386,688.98 | 354,233.16 | 0.00 | (32,455.82) |
| | **Totals for Cusip** | | | | **2,300,000.00** | **2,338,096.00** | **2,964,615.52** | **2,715,787.56** | **0.00** | **(248,827.96)** |
| 534187BH1 | LINCOLN NATIONAL CORP | 3.80% | 03/01/2028 | 02/07/2018 | 785,000.00 | 783,170.95 | 783,170.95 | 761,347.01 | 0.00 | (21,823.94) |
| | **Totals for Cusip** | | | | **785,000.00** | **783,170.95** | **783,170.95** | **761,347.01** | **0.00** | **(21,823.94)** |
| 539439AR0 | LLOYDS TSB GROUP PLC | 4.38% | 03/22/2028 | 03/15/2018 | 600,000.00 | 597,882.00 | 597,882.00 | 569,212.78 | 0.00 | (28,669.22) |
| | **Totals for Cusip** | | | | **600,000.00** | **597,882.00** | **597,882.00** | **569,212.78** | **0.00** | **(28,669.22)** |
| 552081AG6 | LYONDELLBASELL IND NV | 5.00% | 04/15/2019 | 09/21/2016 | 582,000.00 | 625,230.96 | 597,555.12 | 582,633.24 | 0.00 | (14,921.88) |
| | **Totals for Cusip** | | | | **582,000.00** | **625,230.96** | **597,555.12** | **582,633.24** | **0.00** | **(14,921.88)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 05/03/2016 | 500,000.00 | 466,690.00 | 529,125.30 | 421,108.58 | 0.00 | (108,016.72) |
| | **Totals for Cusip** | | | | **500,000.00** | **466,690.00** | **529,125.30** | **421,108.58** | **0.00** | **(108,016.72)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 55336VAK6 | MPLX LP | 4.12% | 03/01/2027 | 02/07/2017 | 1,250,000.00 | 1,247,925.00 | 1,280,298.05 | 1,190,142.19 | 0.00 | (90,155.86) |
| | **Totals for Cusip** | | | | **1,250,000.00** | **1,247,925.00** | **1,280,298.05** | **1,190,142.19** | **0.00** | **(90,155.86)** |
| 55336VAR1 | MPLX LP | 4.00% | 03/15/2028 | 02/05/2018 | 515,000.00 | 512,687.65 | 512,687.65 | 482,684.10 | 0.00 | (30,003.55) |
| | **Totals for Cusip** | | | | **515,000.00** | **512,687.65** | **512,687.65** | **482,684.10** | **0.00** | **(30,003.55)** |
| 55616XAH0 | MACYS RETAIL HLDGS INC | 2.88% | 02/15/2023 | 11/13/2014 | 270,000.00 | 259,575.30 | 253,463.83 | 249,997.59 | 0.00 | (3,466.24) |
| | **Totals for Cusip** | | | | **270,000.00** | **259,575.30** | **253,463.83** | **249,997.59** | **0.00** | **(3,466.24)** |
| 559080AE6 | MAGELLAN MIDSTREAM PARTN | 6.55% | 07/15/2019 | 06/19/2009 | 705,000.00 | 702,553.65 | 746,765.49 | 715,408.92 | 0.00 | (31,356.57) |
| | **Totals for Cusip** | | | | **705,000.00** | **702,553.65** | **746,765.49** | **715,408.92** | **0.00** | **(31,356.57)** |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 01/19/2017 | 900,000.00 | 913,437.00 | 930,593.68 | 903,901.65 | 0.00 | (26,692.03) |
| | **Totals for Cusip** | | | | **900,000.00** | **913,437.00** | **930,593.68** | **903,901.65** | **0.00** | **(26,692.03)** |
| 565122AC2 | MAPLE ESCROW SUB | 4.06% | 05/25/2023 | 05/14/2018 | 2,305,000.00 | 2,305,000.00 | 2,305,000.00 | 2,297,021.31 | 0.00 | (7,978.69) |
| | **Totals for Cusip** | | | | **2,305,000.00** | **2,305,000.00** | **2,305,000.00** | **2,297,021.31** | **0.00** | **(7,978.69)** |
| 570535AR5 | MARKEL CORP | 3.50% | 11/01/2027 | 10/30/2017 | 1,070,000.00 | 1,067,678.10 | 1,064,565.80 | 1,009,714.58 | 0.00 | (54,851.22) |
| | **Totals for Cusip** | | | | **1,070,000.00** | **1,067,678.10** | **1,064,565.80** | **1,009,714.58** | **0.00** | **(54,851.22)** |
| 585055BG0 | MEDTRONIC INC | 2.50% | 03/15/2020 | 08/31/2015 | 345,000.00 | 353,973.60 | 347,041.91 | 343,233.64 | 0.00 | (3,808.27) |
| 585055BG0 | MEDTRONIC INC | 2.50% | 03/15/2020 | 08/31/2015 | 1,725,000.00 | 1,753,737.45 | 1,735,209.57 | 1,716,168.21 | 0.00 | (19,041.36) |
| | **Totals for Cusip** | | | | **2,070,000.00** | **2,107,711.05** | **2,082,251.48** | **2,059,401.85** | **0.00** | **(22,849.63)** |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 3,370,000.00 | 3,363,464.95 | 3,451,706.36 | 3,360,696.98 | 0.00 | (91,009.38) |
| | **Totals for Cusip** | | | | **3,370,000.00** | **3,363,464.95** | **3,451,706.36** | **3,360,696.98** | **0.00** | **(91,009.38)** |
| 586054AB4 | MEMORIAL SLOAN-KETTERING | 4.12% | 07/01/2052 | 11/28/2012 | 1,310,000.00 | 1,301,851.80 | 1,380,079.71 | 1,307,612.28 | 0.00 | (72,467.43) |
| | **Totals for Cusip** | | | | **1,310,000.00** | **1,301,851.80** | **1,380,079.71** | **1,307,612.28** | **0.00** | **(72,467.43)** |
| 59022CAJ2 | MERRILL LYNCH | 6.11% | 01/29/2037 | 06/18/2012 | 1,260,000.00 | 1,195,525.80 | 1,610,853.41 | 1,384,786.33 | 0.00 | (226,067.08) |
| | **Totals for Cusip** | | | | **1,260,000.00** | **1,195,525.80** | **1,610,853.41** | **1,384,786.33** | **0.00** | **(226,067.08)** |
| 594918AU8 | MICROSOFT CORP | 3.75% | 05/01/2043 | 07/28/2014 | 180,000.00 | 167,112.00 | 188,760.58 | 173,737.36 | 0.00 | (15,023.22) |
| | **Totals for Cusip** | | | | **180,000.00** | **167,112.00** | **188,760.58** | **173,737.36** | **0.00** | **(15,023.22)** |
| 594918BX1 | MICROSOFT CORP | 2.88% | 02/06/2024 | 01/30/2017 | 2,580,000.00 | 2,561,217.60 | 2,617,349.58 | 2,555,678.37 | 0.00 | (61,671.21) |



Prudential

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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,580,000.00** | **2,561,217.60** | **2,617,349.58** | **2,555,678.37** | **0.00** | **(61,671.21)** |
| 595017AJ3 | MICROCHIP TECHNOLOGY | 3.92% | 06/01/2021 | 05/23/2018 | 995,000.00 | 995,000.00 | 995,000.00 | 987,027.72 | 0.00 | (7,972.28) |
| **Totals for Cusip** | | | | | **995,000.00** | **995,000.00** | **995,000.00** | **987,027.72** | **0.00** | **(7,972.28)** |
| 610202BR3 | MONONGAHELA POWER CO | 3.55% | 05/15/2027 | 05/09/2017 | 2,135,000.00 | 2,134,103.30 | 2,176,623.36 | 2,091,828.46 | 0.00 | (84,794.90) |
| **Totals for Cusip** | | | | | **2,135,000.00** | **2,134,103.30** | **2,176,623.36** | **2,091,828.46** | **0.00** | **(84,794.90)** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 09/03/2014 | 1,825,000.00 | 1,821,788.00 | 1,912,341.98 | 1,773,542.87 | 0.00 | (138,799.11) |
| **Totals for Cusip** | | | | | **1,825,000.00** | **1,821,788.00** | **1,912,341.98** | **1,773,542.87** | **0.00** | **(138,799.11)** |
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 02/20/2013 | 2,065,000.00 | 2,057,504.05 | 2,140,086.06 | 2,061,359.98 | 0.00 | (78,726.08) |
| **Totals for Cusip** | | | | | **2,065,000.00** | **2,057,504.05** | **2,140,086.06** | **2,061,359.98** | **0.00** | **(78,726.08)** |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 05/26/2017 | 2,020,000.00 | 2,079,125.40 | 2,105,580.25 | 1,970,249.64 | 0.00 | (135,330.61) |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 06/13/2018 | 1,535,000.00 | 1,513,341.15 | 1,513,341.15 | 1,497,194.65 | 0.00 | (16,146.50) |
| **Totals for Cusip** | | | | | **3,555,000.00** | **3,592,466.55** | **3,618,921.40** | **3,467,444.29** | **0.00** | **(151,477.11)** |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 05/22/2013 | 355,000.00 | 353,012.00 | 369,853.60 | 355,512.74 | 0.00 | (14,340.86) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 07/22/2016 | 155,000.00 | 161,961.05 | 161,485.38 | 155,223.87 | 0.00 | (6,261.51) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 11/16/2016 | 115,000.00 | 118,846.75 | 119,811.73 | 115,166.10 | 0.00 | (4,645.63) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 06/28/2017 | 115,000.00 | 120,301.50 | 119,811.73 | 115,166.10 | 0.00 | (4,645.63) |
| **Totals for Cusip** | | | | | **740,000.00** | **754,121.30** | **770,962.44** | **741,068.81** | **0.00** | **(29,893.63)** |
| 628530BH9 | MYLAN INC | 5.20% | 04/15/2048 | 03/28/2018 | 600,000.00 | 598,092.00 | 598,092.00 | 494,727.47 | 0.00 | (103,364.53) |
| 628530BH9 | MYLAN INC | 5.20% | 04/15/2048 | 04/12/2018 | 1,325,000.00 | 1,340,807.25 | 1,340,807.25 | 1,092,523.16 | 0.00 | (248,284.09) |
| **Totals for Cusip** | | | | | **1,925,000.00** | **1,938,899.25** | **1,938,899.25** | **1,587,250.63** | **0.00** | **(351,648.62)** |
| 62854AAK0 | MYLAN NV | 2.50% | 06/07/2019 | 01/31/2017 | 639,000.00 | 638,422.81 | 638,339.51 | 635,994.74 | 0.00 | (2,344.77) |
| **Totals for Cusip** | | | | | **639,000.00** | **638,422.81** | **638,339.51** | **635,994.74** | **0.00** | **(2,344.77)** |
| 62952EAE7 | NYU HOSPITAL CENTER | 4.37% | 07/01/2047 | 05/23/2017 | 905,000.00 | 905,000.00 | 975,166.51 | 900,838.47 | 0.00 | (74,328.04) |
| **Totals for Cusip** | | | | | **905,000.00** | **905,000.00** | **975,166.51** | **900,838.47** | **0.00** | **(74,328.04)** |
| 631005BC8 | NARRAGANSETT ELECTRIC | 5.64% | 03/15/2040 | 10/10/2013 | 3,000,000.00 | 3,298,470.00 | 3,828,561.57 | 3,474,722.04 | 0.00 | (353,839.53) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,298,470.00** | **3,828,561.57** | **3,474,722.04** | **0.00** | **(353,839.53)** |



Prudential

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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 638585BF5 | NATIONSBANK CORP | 6.80% | 03/15/2028 | 07/21/2011 | 3,000,000.00 | 3,029,190.00 | 3,698,621.25 | 3,431,614.41 | 0.00 | (267,006.84) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,029,190.00** | **3,698,621.25** | **3,431,614.41** | **0.00** | **(267,006.84)** |
| 641062AF1 | NESTLE HOLDINGS INC | 3.62% | 09/24/2028 | 09/17/2018 | 2,100,000.00 | 2,089,878.00 | 2,089,878.00 | 2,113,837.11 | 23,959.11 | 0.00 |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,089,878.00** | **2,089,878.00** | **2,113,837.11** | **23,959.11** | **0.00** |
| 651229AX4 | NEWELL BRANDS INC | 5.38% | 04/01/2036 | 05/09/2017 | 1,155,000.00 | 1,303,255.80 | 1,351,796.33 | 1,098,912.11 | 0.00 | (252,884.22) |
| **Totals for Cusip** | | | | | **1,155,000.00** | **1,303,255.80** | **1,351,796.33** | **1,098,912.11** | **0.00** | **(252,884.22)** |
| 65339KAT7 | NEXTERA ENERGY CAPITAL | 3.55% | 05/01/2027 | 04/25/2017 | 2,250,000.00 | 2,243,610.00 | 2,291,948.75 | 2,147,052.26 | 0.00 | (144,896.49) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,243,610.00** | **2,291,948.75** | **2,147,052.26** | **0.00** | **(144,896.49)** |
| 65473QBC6 | NISOURCE FINANCE CORP | 4.80% | 02/15/2044 | 04/09/2013 | 1,315,000.00 | 1,309,411.25 | 1,488,585.08 | 1,273,129.85 | 0.00 | (215,455.23) |
| **Totals for Cusip** | | | | | **1,315,000.00** | **1,309,411.25** | **1,488,585.08** | **1,273,129.85** | **0.00** | **(215,455.23)** |
| 655844CB2 | NORFOLK SOUTHERN CORP | 5.10% | 08/01/2118 | 07/30/2018 | 1,500,000.00 | 1,497,090.00 | 1,497,090.00 | 1,471,837.40 | 0.00 | (25,252.60) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,497,090.00** | **1,497,090.00** | **1,471,837.40** | **0.00** | **(25,252.60)** |
| 655855FA7 | NORFOLK SOUTHERN RAILWAY | 9.75% | 06/15/2020 | 10/06/2004 | 3,492,000.00 | 4,257,604.96 | 4,073,009.96 | 3,817,537.02 | 0.00 | (255,472.94) |
| **Totals for Cusip** | | | | | **3,492,000.00** | **4,257,604.96** | **4,073,009.96** | **3,817,537.02** | **0.00** | **(255,472.94)** |
| 656531AC4 | NORSK HYDRO A/S | 7.75% | 06/15/2023 | 07/18/2013 | 1,250,000.00 | 1,673,712.50 | 1,552,731.85 | 1,478,203.65 | 0.00 | (74,528.20) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,673,712.50** | **1,552,731.85** | **1,478,203.65** | **0.00** | **(74,528.20)** |
| 656531AM2 | NORSK HYDRO A/S | 7.25% | 09/23/2027 | 02/14/2007 | 2,150,000.00 | 2,507,695.50 | 2,838,352.02 | 2,661,288.77 | 0.00 | (177,063.25) |
| **Totals for Cusip** | | | | | **2,150,000.00** | **2,507,695.50** | **2,838,352.02** | **2,661,288.77** | **0.00** | **(177,063.25)** |
| 666807AQ5 | NORTHROP GRUMMAN CORP | 7.88% | 03/01/2026 | 04/29/2011 | 1,250,000.00 | 1,619,587.50 | 1,633,022.53 | 1,534,276.40 | 0.00 | (98,746.13) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,619,587.50** | **1,633,022.53** | **1,534,276.40** | **0.00** | **(98,746.13)** |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 07/25/2000 | 3,550,000.00 | 4,114,237.00 | 4,218,282.28 | 4,032,385.86 | 0.00 | (185,896.42) |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 08/31/2000 | 3,000,000.00 | 3,522,930.00 | 3,564,745.59 | 3,407,650.02 | 0.00 | (157,095.57) |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 01/29/2004 | 3,500,000.00 | 4,011,296.16 | 4,158,869.86 | 3,975,591.69 | 0.00 | (183,278.17) |
| **Totals for Cusip** | | | | | **10,050,000.00** | **11,648,463.16** | **11,941,897.73** | **11,415,627.57** | **0.00** | **(526,270.16)** |
| 669827DM6 | PROVINCE OF NOVA SCOTIA | 8.75% | 04/01/2022 | 07/20/2000 | 1,700,000.00 | 1,911,565.00 | 2,079,890.08 | 1,993,981.00 | 0.00 | (85,909.08) |
| 669827DM6 | PROVINCE OF NOVA SCOTIA | 8.75% | 04/01/2022 | 01/29/2004 | 4,445,000.00 | 4,956,978.99 | 5,438,300.81 | 5,213,673.85 | 0.00 | (224,626.96) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **6,145,000.00** | **6,868,543.99** | **7,518,190.89** | **7,207,654.85** | **0.00** | **(310,536.04)** |
| 67021CAL1 | NSTAR ELECTRIC COMPANY | 2.70% | 06/01/2026 | 05/23/2016 | 825,000.00 | 822,129.00 | 796,636.65 | 772,317.26 | 0.00 | (24,319.39) |
| | **Totals for Cusip** | | | | **825,000.00** | **822,129.00** | **796,636.65** | **772,317.26** | **0.00** | **(24,319.39)** |
| 67077MAJ7 | AGRIUM INC | 3.15% | 10/01/2022 | 03/23/2018 | 1,055,000.00 | 1,045,241.25 | 1,045,241.25 | 1,018,381.28 | 0.00 | (26,859.97) |
| | **Totals for Cusip** | | | | **1,055,000.00** | **1,045,241.25** | **1,045,241.25** | **1,018,381.28** | **0.00** | **(26,859.97)** |
| 68235PAG3 | ONE GAS INC | 4.50% | 11/01/2048 | 11/01/2018 | 415,000.00 | 410,484.80 | 410,484.80 | 427,179.39 | 16,694.59 | 0.00 |
| | **Totals for Cusip** | | | | **415,000.00** | **410,484.80** | **410,484.80** | **427,179.39** | **16,694.59** | **0.00** |
| 682680AN3 | ONEOK INC | 6.00% | 06/15/2035 | 07/25/2017 | 1,100,000.00 | 1,228,260.00 | 1,257,679.18 | 1,096,878.81 | 0.00 | (160,800.37) |
| | **Totals for Cusip** | | | | **1,100,000.00** | **1,228,260.00** | **1,257,679.18** | **1,096,878.81** | **0.00** | **(160,800.37)** |
| 682680AS2 | ONEOK INC | 4.00% | 07/13/2027 | 07/10/2017 | 410,000.00 | 409,364.50 | 415,546.68 | 391,070.01 | 0.00 | (24,476.67) |
| | **Totals for Cusip** | | | | **410,000.00** | **409,364.50** | **415,546.68** | **391,070.01** | **0.00** | **(24,476.67)** |
| 68327LAB2 | CADILLAC FAIRVIEW PRP TR | 3.88% | 03/20/2027 | 03/13/2017 | 1,200,000.00 | 1,196,448.00 | 1,226,807.88 | 1,194,333.13 | 0.00 | (32,474.75) |
| | **Totals for Cusip** | | | | **1,200,000.00** | **1,196,448.00** | **1,226,807.88** | **1,194,333.13** | **0.00** | **(32,474.75)** |
| 69352PAE3 | PPL CAPITAL FUNDING INC | 3.50% | 12/01/2022 | 10/10/2012 | 1,190,000.00 | 1,188,131.70 | 1,223,494.42 | 1,170,702.29 | 0.00 | (52,792.13) |
| | **Totals for Cusip** | | | | **1,190,000.00** | **1,188,131.70** | **1,223,494.42** | **1,170,702.29** | **0.00** | **(52,792.13)** |
| 69352PAJ2 | PPL CAPITAL FUNDING INC | 5.00% | 03/15/2044 | 06/21/2017 | 1,300,000.00 | 1,492,543.00 | 1,506,303.49 | 1,325,132.94 | 0.00 | (181,170.55) |
| | **Totals for Cusip** | | | | **1,300,000.00** | **1,492,543.00** | **1,506,303.49** | **1,325,132.94** | **0.00** | **(181,170.55)** |
| 693627AY7 | PSI ENERGY | 6.12% | 10/15/2035 | 10/18/2005 | 3,310,000.00 | 3,308,245.70 | 4,344,824.40 | 4,078,217.93 | 0.00 | (266,606.47) |
| | **Totals for Cusip** | | | | **3,310,000.00** | **3,308,245.70** | **4,344,824.40** | **4,078,217.93** | **0.00** | **(266,606.47)** |
| 694308HS9 | PACIFIC GAS & ELECTRIC | 3.30% | 03/15/2027 | 05/30/2018 | 800,000.00 | 747,840.00 | 747,840.00 | 658,567.02 | 0.00 | (89,272.98) |
| | **Totals for Cusip** | | | | **800,000.00** | **747,840.00** | **747,840.00** | **658,567.02** | **0.00** | **(89,272.98)** |
| 694308HW0 | PACIFIC GAS & ELECTRIC | 3.30% | 12/01/2027 | 05/14/2018 | 765,000.00 | 762,815.72 | 762,815.72 | 624,277.30 | 0.00 | (138,538.42) |
| | **Totals for Cusip** | | | | **765,000.00** | **762,815.72** | **762,815.72** | **624,277.30** | **0.00** | **(138,538.42)** |
| 698900AG2 | ENCANA CORP | 7.20% | 11/01/2031 | 07/18/2017 | 1,700,000.00 | 2,057,017.00 | 2,182,611.23 | 1,922,619.10 | 0.00 | (259,992.13) |
| | **Totals for Cusip** | | | | **1,700,000.00** | **2,057,017.00** | **2,182,611.23** | **1,922,619.10** | **0.00** | **(259,992.13)** |
| 709599AU8 | PENSKE TRUCK LEASING/PTL | 3.20% | 07/15/2020 | 07/16/2015 | 1,500,000.00 | 1,493,985.00 | 1,522,374.06 | 1,492,519.70 | 0.00 | (29,854.36) |



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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** | **1,493,985.00** | **1,522,374.06** | **1,492,519.70** | **0.00** | **(29,854.36)** |
| 709599BC7 | PENSKE TRUCK LEASING/PTL | 4.12% | 08/01/2023 | 06/26/2018 | 2,500,000.00 | 2,499,775.00 | 2,499,775.00 | 2,495,583.88 | 0.00 | (4,191.12) |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,499,775.00** | **2,499,775.00** | **2,495,583.88** | **0.00** | **(4,191.12)** |
| 718549AF5 | PHILLIPS 66 PARTNERS LP | 3.75% | 03/01/2028 | 10/10/2017 | 450,000.00 | 448,290.00 | 450,205.55 | 415,599.89 | 0.00 | (34,605.66) |
| | **Totals for Cusip** | | | | **450,000.00** | **448,290.00** | **450,205.55** | **415,599.89** | **0.00** | **(34,605.66)** |
| 723787AB3 | PIONEER NATURAL RESOURCES CO | 7.20% | 01/15/2028 | 03/05/2013 | 2,350,000.00 | 3,056,950.50 | 2,928,621.25 | 2,850,426.16 | 0.00 | (78,195.09) |
| | **Totals for Cusip** | | | | **2,350,000.00** | **3,056,950.50** | **2,928,621.25** | **2,850,426.16** | **0.00** | **(78,195.09)** |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 10/06/2016 | 270,000.00 | 269,541.00 | 263,468.42 | 240,856.17 | 0.00 | (22,612.25) |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 11/29/2016 | 1,000,000.00 | 911,640.00 | 975,808.98 | 892,059.89 | 0.00 | (83,749.09) |
| | **Totals for Cusip** | | | | **1,270,000.00** | **1,181,181.00** | **1,239,277.40** | **1,132,916.06** | **0.00** | **(106,361.34)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 545,000.00 | 584,414.40 | 572,231.47 | 555,882.02 | 0.00 | (16,349.45) |
| | **Totals for Cusip** | | | | **545,000.00** | **584,414.40** | **572,231.47** | **555,882.02** | **0.00** | **(16,349.45)** |
| 74274TAB6 | PRIVATE EXPORT FUNDING | 2.65% | 02/16/2021 | 02/13/2018 | 8,635,000.00 | 8,626,624.05 | 8,626,624.05 | 8,641,890.73 | 15,266.68 | 0.00 |
| | **Totals for Cusip** | | | | **8,635,000.00** | **8,626,624.05** | **8,626,624.05** | **8,641,890.73** | **15,266.68** | **0.00** |
| 743315AT0 | PROGRESSIVE CORP | 4.20% | 03/15/2048 | 03/09/2018 | 1,000,000.00 | 991,730.00 | 991,730.00 | 989,309.74 | 0.00 | (2,420.26) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **991,730.00** | **991,730.00** | **989,309.74** | **0.00** | **(2,420.26)** |
| 743756AB4 | PROV ST JOSEPH HLTH OBL | 2.75% | 10/01/2026 | 09/20/2016 | 750,000.00 | 750,000.00 | 726,538.19 | 697,981.32 | 0.00 | (28,556.87) |
| | **Totals for Cusip** | | | | **750,000.00** | **750,000.00** | **726,538.19** | **697,981.32** | **0.00** | **(28,556.87)** |
| 743756AC2 | PROV ST JOSEPH HLTH OBL | 3.74% | 10/01/2047 | 09/20/2016 | 145,000.00 | 145,000.00 | 143,686.97 | 135,012.82 | 0.00 | (8,674.15) |
| | **Totals for Cusip** | | | | **145,000.00** | **145,000.00** | **143,686.97** | **135,012.82** | **0.00** | **(8,674.15)** |
| 74456QAR7 | PUBLIC SERVICE ELECTRIC | 5.80% | 05/01/2037 | 05/07/2007 | 2,060,000.00 | 2,055,983.00 | 2,685,831.65 | 2,462,340.85 | 0.00 | (223,490.80) |
| | **Totals for Cusip** | | | | **2,060,000.00** | **2,055,983.00** | **2,685,831.65** | **2,462,340.85** | **0.00** | **(223,490.80)** |
| 74456QBS4 | PUBLIC SERVICE ELECTRIC | 3.00% | 05/15/2027 | 05/02/2017 | 1,290,000.00 | 1,286,220.30 | 1,282,534.55 | 1,241,615.48 | 0.00 | (40,919.07) |
| | **Totals for Cusip** | | | | **1,290,000.00** | **1,286,220.30** | **1,282,534.55** | **1,241,615.48** | **0.00** | **(40,919.07)** |
| 748148KA0 | PROVINCE OF QUEBEC | 8.62% | 12/01/2026 | 07/16/2013 | 1,750,000.00 | 2,552,130.00 | 2,417,984.03 | 2,372,811.14 | 0.00 | (45,172.89) |
| | **Totals for Cusip** | | | | **1,750,000.00** | **2,552,130.00** | **2,417,984.03** | **2,372,811.14** | **0.00** | **(45,172.89)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 74834LAS9 | QUEST DIAGNOSTIC INC | 4.70% | 04/01/2021 | 03/21/2011 | 2,490,000.00 | 2,485,841.70 | 2,632,686.51 | 2,559,377.10 | 0.00 | (73,309.41) |
| **Totals for Cusip** | | | | | **2,490,000.00** | **2,485,841.70** | **2,632,686.51** | **2,559,377.10** | **0.00** | **(73,309.41)** |
| 74834LAX8 | QUEST DIAGNOSTIC INC | 3.50% | 03/30/2025 | 03/11/2015 | 1,000,000.00 | 985,890.00 | 1,011,520.34 | 975,159.77 | 0.00 | (36,360.57) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **985,890.00** | **1,011,520.34** | **975,159.77** | **0.00** | **(36,360.57)** |
| 74834LAZ3 | QUEST DIAGNOSTIC INC | 3.45% | 06/01/2026 | 05/23/2016 | 345,000.00 | 344,044.35 | 346,142.92 | 331,134.46 | 0.00 | (15,008.46) |
| **Totals for Cusip** | | | | | **345,000.00** | **344,044.35** | **346,142.92** | **331,134.46** | **0.00** | **(15,008.46)** |
| 756109AV6 | REALTY INCOME CORP | 3.88% | 04/15/2025 | 04/16/2018 | 805,000.00 | 798,213.85 | 798,213.85 | 803,489.47 | 5,275.62 | 0.00 |
| **Totals for Cusip** | | | | | **805,000.00** | **798,213.85** | **798,213.85** | **803,489.47** | **5,275.62** | **0.00** |
| 75625QAC3 | RECKITT BENCKISER TSY | 2.38% | 06/24/2022 | 06/21/2017 | 2,715,000.00 | 2,712,447.90 | 2,661,751.22 | 2,607,664.40 | 0.00 | (54,086.82) |
| **Totals for Cusip** | | | | | **2,715,000.00** | **2,712,447.90** | **2,661,751.22** | **2,607,664.40** | **0.00** | **(54,086.82)** |
| 75625QAD1 | RECKITT BENCKISER TSY | 2.75% | 06/26/2024 | 06/21/2017 | 1,555,000.00 | 1,553,320.60 | 1,521,301.42 | 1,469,656.97 | 0.00 | (51,644.45) |
| **Totals for Cusip** | | | | | **1,555,000.00** | **1,553,320.60** | **1,521,301.42** | **1,469,656.97** | **0.00** | **(51,644.45)** |
| 771196BA9 | ROCHE HOLDINGS INC | 2.25% | 09/30/2019 | 09/22/2014 | 6,000,000.00 | 5,991,240.00 | 6,010,916.94 | 5,960,495.10 | 0.00 | (50,421.84) |
| **Totals for Cusip** | | | | | **6,000,000.00** | **5,991,240.00** | **6,010,916.94** | **5,960,495.10** | **0.00** | **(50,421.84)** |
| 774341AG6 | ROCKWELL COLLINS | 1.95% | 07/15/2019 | 03/28/2017 | 1,725,000.00 | 1,723,344.00 | 1,716,160.39 | 1,712,299.76 | 0.00 | (3,860.63) |
| **Totals for Cusip** | | | | | **1,725,000.00** | **1,723,344.00** | **1,716,160.39** | **1,712,299.76** | **0.00** | **(3,860.63)** |
| 774341AJ0 | ROCKWELL COLLINS | 3.20% | 03/15/2024 | 03/28/2017 | 1,250,000.00 | 1,246,400.00 | 1,259,584.00 | 1,203,763.14 | 0.00 | (55,820.86) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,246,400.00** | **1,259,584.00** | **1,203,763.14** | **0.00** | **(55,820.86)** |
| 776743AA4 | ROPER TECHNOLOGIES INC | 3.00% | 12/15/2020 | 11/30/2015 | 2,475,000.00 | 2,474,059.50 | 2,504,454.26 | 2,458,923.54 | 0.00 | (45,530.72) |
| **Totals for Cusip** | | | | | **2,475,000.00** | **2,474,059.50** | **2,504,454.26** | **2,458,923.54** | **0.00** | **(45,530.72)** |
| 776743AD8 | ROPER TECHNOLOGIES INC | 3.80% | 12/15/2026 | 11/06/2018 | 1,185,000.00 | 1,136,474.25 | 1,136,474.25 | 1,155,448.46 | 18,974.21 | 0.00 |
| **Totals for Cusip** | | | | | **1,185,000.00** | **1,136,474.25** | **1,136,474.25** | **1,155,448.46** | **18,974.21** | **0.00** |
| 78349AAB9 | RWJ BARNABAS HEALTH | 3.95% | 07/01/2046 | 10/19/2016 | 575,000.00 | 575,000.00 | 586,176.98 | 540,330.60 | 0.00 | (45,846.38) |
| **Totals for Cusip** | | | | | **575,000.00** | **575,000.00** | **586,176.98** | **540,330.60** | **0.00** | **(45,846.38)** |
| 78355HKF5 | RYDER SYSTEM INC | 2.50% | 09/01/2022 | 08/01/2017 | 2,520,000.00 | 2,513,901.60 | 2,474,738.03 | 2,421,159.98 | 0.00 | (53,578.05) |
| **Totals for Cusip** | | | | | **2,520,000.00** | **2,513,901.60** | **2,474,738.03** | **2,421,159.98** | **0.00** | **(53,578.05)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 78355HKH1 | RYDER SYSTEM INC | 3.75% | 06/09/2023 | 06/14/2018 | 1,600,000.00 | 1,596,704.00 | 1,596,704.00 | 1,590,167.17 | 0.00 | (6,536.83) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,596,704.00** | **1,596,704.00** | **1,590,167.17** | **0.00** | **(6,536.83)** |
| 78355HKK4 | RYDER SYSTEM INC | 3.88% | 12/01/2023 | 10/30/2018 | 2,000,000.00 | 1,998,760.00 | 1,998,760.00 | 2,002,650.40 | 3,890.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,998,760.00** | **1,998,760.00** | **2,002,650.40** | **3,890.40** | **0.00** |
| 797440BR4 | SAN DIEGO GAS & ELECTRIC | 3.60% | 09/01/2023 | 09/04/2013 | 2,400,000.00 | 2,399,616.00 | 2,491,330.99 | 2,419,118.57 | 0.00 | (72,212.42) |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,399,616.00** | **2,491,330.99** | **2,419,118.57** | **0.00** | **(72,212.42)** |
| 80281LAH8 | SANTANDER UK GROUP HLDGS | 3.37% | 01/05/2024 | 01/02/2018 | 2,145,000.00 | 2,145,000.00 | 2,145,000.00 | 2,035,234.26 | 0.00 | (109,765.74) |
| **Totals for Cusip** | | | | | **2,145,000.00** | **2,145,000.00** | **2,145,000.00** | **2,035,234.26** | **0.00** | **(109,765.74)** |
| 80283LAH6 | SANTANDER UK | 2.35% | 09/10/2019 | 09/03/2014 | 1,000,000.00 | 995,970.00 | 1,000,396.03 | 992,424.14 | 0.00 | (7,971.89) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **995,970.00** | **1,000,396.03** | **992,424.14** | **0.00** | **(7,971.89)** |
| 803854FA1 | SASKATCHEWAN CDA | 8.50% | 07/15/2022 | 07/19/2000 | 5,450,000.00 | 6,030,479.50 | 6,746,998.19 | 6,419,064.50 | 0.00 | (327,933.69) |
| **Totals for Cusip** | | | | | **5,450,000.00** | **6,030,479.50** | **6,746,998.19** | **6,419,064.50** | **0.00** | **(327,933.69)** |
| 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.90% | 09/23/2019 | 09/19/2016 | 2,100,000.00 | 2,098,299.00 | 2,080,987.67 | 2,070,570.20 | 0.00 | (10,417.47) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,098,299.00** | **2,080,987.67** | **2,070,570.20** | **0.00** | **(10,417.47)** |
| 82481LAC3 | SHIRE ACQ INV IRELAND DA | 2.88% | 09/23/2023 | 09/19/2016 | 1,730,000.00 | 1,729,775.10 | 1,700,718.66 | 1,635,398.48 | 0.00 | (65,320.18) |
| 82481LAC3 | SHIRE ACQ INV IRELAND DA | 2.88% | 09/23/2023 | 11/30/2017 | 1,640,000.00 | 1,609,627.20 | 1,612,241.97 | 1,550,319.95 | 0.00 | (61,922.02) |
| **Totals for Cusip** | | | | | **3,370,000.00** | **3,339,402.30** | **3,312,960.63** | **3,185,718.43** | **0.00** | **(127,242.20)** |
| 82620KAC7 | SIEMENS FINANCIERINGSMAT | 2.15% | 05/27/2020 | 05/18/2015 | 900,000.00 | 898,812.00 | 894,464.38 | 887,504.56 | 0.00 | (6,959.82) |
| **Totals for Cusip** | | | | | **900,000.00** | **898,812.00** | **894,464.38** | **887,504.56** | **0.00** | **(6,959.82)** |
| 82620KAJ2 | SIEMENS FINANCIERINGSMAT | 1.70% | 09/15/2021 | 09/23/2016 | 7,030,000.00 | 6,978,891.90 | 6,838,675.18 | 6,741,156.91 | 0.00 | (97,518.27) |
| **Totals for Cusip** | | | | | **7,030,000.00** | **6,978,891.90** | **6,838,675.18** | **6,741,156.91** | **0.00** | **(97,518.27)** |
| 82620KAM5 | SIEMENS FINANCIERINGSMAT | 3.30% | 09/15/2046 | 12/20/2018 | 750,000.00 | 642,000.00 | 642,000.00 | 634,167.44 | 0.00 | (7,832.56) |
| **Totals for Cusip** | | | | | **750,000.00** | **642,000.00** | **642,000.00** | **634,167.44** | **0.00** | **(7,832.56)** |
| 837004CJ7 | SOUTH CAROLINA ELEC&GAS | 5.10% | 06/01/2065 | 05/19/2015 | 1,450,000.00 | 1,438,298.50 | 1,659,086.82 | 1,490,782.57 | 0.00 | (168,304.25) |
| **Totals for Cusip** | | | | | **1,450,000.00** | **1,438,298.50** | **1,659,086.82** | **1,490,782.57** | **0.00** | **(168,304.25)** |
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/10/2018 | 720,000.00 | 727,156.80 | 727,156.80 | 691,203.04 | 0.00 | (35,953.76) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/10/2018 | 780,000.00 | 788,977.80 | 788,977.80 | 748,803.29 | 0.00 | (40,174.51) |
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/17/2018 | 500,000.00 | 505,860.00 | 505,860.00 | 480,002.11 | 0.00 | (25,857.89) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,021,994.60** | **2,021,994.60** | **1,920,008.44** | **0.00** | **(101,986.16)** |
| 85434VAA6 | STANFORD HEALTH CARE | 3.80% | 11/15/2048 | 01/09/2018 | 245,000.00 | 245,000.00 | 245,000.00 | 234,455.04 | 0.00 | (10,544.96) |
| **Totals for Cusip** | | | | | **245,000.00** | **245,000.00** | **245,000.00** | **234,455.04** | **0.00** | **(10,544.96)** |
| 863667AH4 | STRYKER CORPORATION | 3.38% | 11/01/2025 | 06/29/2018 | 1,175,000.00 | 1,133,710.50 | 1,133,710.50 | 1,135,961.71 | 2,251.21 | 0.00 |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,133,710.50** | **1,133,710.50** | **1,135,961.71** | **2,251.21** | **0.00** |
| 86787EAV9 | SUNTRUST BANK | 3.00% | 02/02/2023 | 01/26/2018 | 1,565,000.00 | 1,559,741.60 | 1,559,741.60 | 1,534,058.84 | 0.00 | (25,682.76) |
| **Totals for Cusip** | | | | | **1,565,000.00** | **1,559,741.60** | **1,559,741.60** | **1,534,058.84** | **0.00** | **(25,682.76)** |
| 86944BAE3 | SUTTER HEALTH | 4.09% | 08/15/2048 | 03/27/2018 | 1,235,000.00 | 1,224,428.40 | 1,224,428.40 | 1,179,331.20 | 0.00 | (45,097.20) |
| **Totals for Cusip** | | | | | **1,235,000.00** | **1,224,428.40** | **1,224,428.40** | **1,179,331.20** | **0.00** | **(45,097.20)** |
| 871829BG1 | SYSCO CORP | 3.55% | 03/15/2025 | 03/08/2018 | 2,000,000.00 | 1,989,600.00 | 1,989,600.00 | 1,969,498.64 | 0.00 | (20,101.36) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,989,600.00** | **1,989,600.00** | **1,969,498.64** | **0.00** | **(20,101.36)** |
| 875127BD3 | TAMPA ELECTRIC | 4.20% | 05/15/2045 | 05/15/2015 | 600,000.00 | 598,884.00 | 618,059.17 | 563,033.86 | 0.00 | (55,025.31) |
| **Totals for Cusip** | | | | | **600,000.00** | **598,884.00** | **618,059.17** | **563,033.86** | **0.00** | **(55,025.31)** |
| 880591DZ2 | TENNESSEE VALLEY AUTHORITY | 5.38% | 04/01/2056 | 03/29/2006 | 1,690,000.00 | 1,680,400.80 | 2,399,335.25 | 2,305,753.19 | 0.00 | (93,582.06) |
| **Totals for Cusip** | | | | | **1,690,000.00** | **1,680,400.80** | **2,399,335.25** | **2,305,753.19** | **0.00** | **(93,582.06)** |
| 882384AD2 | TEXAS EASTERN TRANSMISSION LP | 3.50% | 01/15/2028 | 01/04/2018 | 1,315,000.00 | 1,308,175.15 | 1,308,175.15 | 1,241,525.70 | 0.00 | (66,649.45) |
| **Totals for Cusip** | | | | | **1,315,000.00** | **1,308,175.15** | **1,308,175.15** | **1,241,525.70** | **0.00** | **(66,649.45)** |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/23/2014 | 285,000.00 | 284,532.60 | 293,250.35 | 286,486.88 | 0.00 | (6,763.47) |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/29/2015 | 1,000,000.00 | 1,041,780.00 | 1,028,948.59 | 1,005,217.13 | 0.00 | (23,731.46) |
| **Totals for Cusip** | | | | | **1,285,000.00** | **1,326,312.60** | **1,322,198.94** | **1,291,704.01** | **0.00** | **(30,494.93)** |
| 883203BU4 | TEXTRON INC | 4.30% | 03/01/2024 | 05/22/2014 | 1,775,000.00 | 1,839,858.50 | 1,877,072.17 | 1,814,148.81 | 0.00 | (62,923.36) |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,839,858.50** | **1,877,072.17** | **1,814,148.81** | **0.00** | **(62,923.36)** |
| 89233P5F9 | TOYOTA MOTOR CREDIT | 3.40% | 09/15/2021 | 04/24/2018 | 3,200,000.00 | 3,220,416.00 | 3,220,416.00 | 3,225,085.31 | 4,669.31 | 0.00 |
| **Totals for Cusip** | | | | | **3,200,000.00** | **3,220,416.00** | **3,220,416.00** | **3,225,085.31** | **4,669.31** | **0.00** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 893574AK9 | TRANSCONT GAS PIPE CORP | 4.00% | 03/15/2028 | 09/20/2018 | 1,275,000.00 | 1,268,227.45 | 1,268,227.45 | 1,246,745.20 | 0.00 | (21,482.25) |
| **Totals for Cusip** | | | | | **1,275,000.00** | **1,268,227.45** | **1,268,227.45** | **1,246,745.20** | **0.00** | **(21,482.25)** |
| 89838QAA1 | BOSTON UNIVERSITY | 4.06% | 10/01/2048 | 08/15/2018 | 475,000.00 | 475,000.00 | 475,000.00 | 476,456.08 | 1,456.08 | 0.00 |
| **Totals for Cusip** | | | | | **475,000.00** | **475,000.00** | **475,000.00** | **476,456.08** | **1,456.08** | **0.00** |
| 899043AA1 | TUFTS UNIVERSITY | 5.02% | 04/15/2112 | 03/22/2012 | 2,000,000.00 | 2,000,000.00 | 2,285,748.76 | 2,131,123.04 | 0.00 | (154,625.72) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,000,000.00** | **2,285,748.76** | **2,131,123.04** | **0.00** | **(154,625.72)** |
| 90131HAZ8 | 21ST CENTURY FOX AMERICA | 7.12% | 04/08/2028 | 04/06/2015 | 1,560,000.00 | 1,311,309.08 | 2,011,447.39 | 1,943,914.88 | 0.00 | (67,532.51) |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,311,309.08** | **2,011,447.39** | **1,943,914.88** | **0.00** | **(67,532.51)** |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 885,000.00 | 937,437.77 | 1,146,915.40 | 1,115,671.92 | 0.00 | (31,243.48) |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 2,095,000.00 | 2,283,290.88 | 2,715,014.43 | 2,641,053.87 | 0.00 | (73,960.56) |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 20,000.00 | 21,892.05 | 25,918.99 | 25,212.92 | 0.00 | (706.07) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,242,620.70** | **3,887,848.82** | **3,781,938.71** | **0.00** | **(105,910.11)** |
| 902494AW3 | TYSON FOODS INC | 2.65% | 08/15/2019 | 08/05/2014 | 1,165,000.00 | 1,164,231.10 | 1,170,612.36 | 1,158,969.25 | 0.00 | (11,643.11) |
| **Totals for Cusip** | | | | | **1,165,000.00** | **1,164,231.10** | **1,170,612.36** | **1,158,969.25** | **0.00** | **(11,643.11)** |
| 902494BC6 | TYSON FOODS INC | 3.55% | 06/02/2027 | 05/23/2017 | 1,695,000.00 | 1,692,169.35 | 1,735,611.98 | 1,579,643.98 | 0.00 | (155,968.00) |
| **Totals for Cusip** | | | | | **1,695,000.00** | **1,692,169.35** | **1,735,611.98** | **1,579,643.98** | **0.00** | **(155,968.00)** |
| 902494BD4 | TYSON FOODS INC | 4.55% | 06/02/2047 | 05/23/2017 | 245,000.00 | 243,569.20 | 266,832.95 | 214,676.26 | 0.00 | (52,156.69) |
| **Totals for Cusip** | | | | | **245,000.00** | **243,569.20** | **266,832.95** | **214,676.26** | **0.00** | **(52,156.69)** |
| 903280AD7 | USAA CAPITAL CORP | 2.12% | 06/03/2019 | 05/05/2014 | 3,000,000.00 | 2,999,850.00 | 2,995,873.05 | 2,989,607.10 | 0.00 | (6,265.95) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,999,850.00** | **2,995,873.05** | **2,989,607.10** | **0.00** | **(6,265.95)** |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 04/10/2018 | 630,000.00 | 630,352.80 | 630,352.80 | 573,413.21 | 0.00 | (56,939.59) |
| **Totals for Cusip** | | | | | **630,000.00** | **630,352.80** | **630,352.80** | **573,413.21** | **0.00** | **(56,939.59)** |
| 907818EX2 | UNION PACIFIC CORP | 4.80% | 09/10/2058 | 06/05/2018 | 350,000.00 | 349,615.00 | 349,615.00 | 348,284.51 | 0.00 | (1,330.49) |
| **Totals for Cusip** | | | | | **350,000.00** | **349,615.00** | **349,615.00** | **348,284.51** | **0.00** | **(1,330.49)** |
| 909319AA3 | UNITED AIR 2013-1 A | 4.30% | 02/15/2027 | 08/01/2013 | 349,081.87 | 349,081.87 | 368,368.65 | 356,409.87 | 0.00 | (11,958.78) |
| **Totals for Cusip** | | | | | **349,081.87** | **349,081.87** | **368,368.65** | **356,409.87** | **0.00** | **(11,958.78)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 911312BC9 | UNITED PARCEL SERVICE | 2.35% | 05/16/2022 | 05/11/2017 | 2,500,000.00 | 2,496,475.00 | 2,488,762.98 | 2,439,143.38 | 0.00 | (49,619.60) |
| 911312BC9 | UNITED PARCEL SERVICE | 2.35% | 05/16/2022 | 06/06/2017 | 2,060,000.00 | 2,081,836.00 | 2,050,740.69 | 2,009,854.14 | 0.00 | (40,886.55) |
| **Totals for Cusip** | | | | | **4,560,000.00** | **4,578,311.00** | **4,539,503.67** | **4,448,997.52** | **0.00** | **(90,506.15)** |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 10/01/2009 | 1,500,000.00 | 2,031,105.00 | 1,676,083.95 | 1,570,731.98 | 0.00 | (105,351.97) |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 01/06/2010 | 565,000.00 | 745,568.35 | 631,324.95 | 591,642.38 | 0.00 | (39,682.57) |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 06/23/2010 | 1,500,000.00 | 2,062,620.00 | 1,676,083.95 | 1,570,731.98 | 0.00 | (105,351.97) |
| **Totals for Cusip** | | | | | **3,565,000.00** | **4,839,293.35** | **3,983,492.85** | **3,733,106.34** | **0.00** | **(250,386.51)** |
| 913017AS8 | UNITED TECHNOLOGIES | 8.75% | 03/01/2021 | 04/01/2011 | 425,000.00 | 571,841.75 | 501,539.65 | 471,620.35 | 0.00 | (29,919.30) |
| **Totals for Cusip** | | | | | **425,000.00** | **571,841.75** | **501,539.65** | **471,620.35** | **0.00** | **(29,919.30)** |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 10/20/2010 | 205,000.00 | 238,935.70 | 267,450.70 | 233,364.94 | 0.00 | (34,085.76) |
| **Totals for Cusip** | | | | | **205,000.00** | **238,935.70** | **267,450.70** | **233,364.94** | **0.00** | **(34,085.76)** |
| 913017CA5 | UNITED TECHNOLOGIES | 4.15% | 05/15/2045 | 08/28/2018 | 225,000.00 | 213,961.50 | 213,961.50 | 201,223.41 | 0.00 | (12,738.09) |
| 913017CA5 | UNITED TECHNOLOGIES | 4.15% | 05/15/2045 | 08/28/2018 | 1,000,000.00 | 951,990.00 | 951,990.00 | 894,326.26 | 0.00 | (57,663.74) |
| **Totals for Cusip** | | | | | **1,225,000.00** | **1,165,951.50** | **1,165,951.50** | **1,095,549.67** | **0.00** | **(70,401.83)** |
| 913017CY3 | UNITED TECHNOLOGIES | 4.12% | 11/16/2028 | 08/13/2018 | 515,000.00 | 514,814.60 | 514,814.60 | 510,211.12 | 0.00 | (4,603.48) |
| **Totals for Cusip** | | | | | **515,000.00** | **514,814.60** | **514,814.60** | **510,211.12** | **0.00** | **(4,603.48)** |
| 913017DA4 | UNITED TECHNOLOGIES | 3.35% | 08/16/2021 | 08/13/2018 | 510,000.00 | 509,377.80 | 509,377.80 | 508,620.04 | 0.00 | (757.76) |
| **Totals for Cusip** | | | | | **510,000.00** | **509,377.80** | **509,377.80** | **508,620.04** | **0.00** | **(757.76)** |
| 913017DB2 | UNITED TECHNOLOGIES | 3.65% | 08/16/2023 | 08/13/2018 | 500,000.00 | 499,955.00 | 499,955.00 | 498,040.86 | 0.00 | (1,914.14) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,955.00** | **499,955.00** | **498,040.86** | **0.00** | **(1,914.14)** |
| 913017DD8 | UNITED TECHNOLOGIES | 3.95% | 08/16/2025 | 08/13/2018 | 300,000.00 | 299,490.00 | 299,490.00 | 297,676.64 | 0.00 | (1,813.36) |
| **Totals for Cusip** | | | | | **300,000.00** | **299,490.00** | **299,490.00** | **297,676.64** | **0.00** | **(1,813.36)** |
| 91324PCV2 | UNITEDHEALTH GROUP INC | 3.10% | 03/15/2026 | 10/29/2018 | 2,754,000.00 | 2,622,110.94 | 2,622,110.94 | 2,657,842.44 | 35,731.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,754,000.00** | **2,622,110.94** | **2,622,110.94** | **2,657,842.44** | **35,731.50** | **0.00** |
| 91324PDQ2 | UNITEDHEALTH GROUP INC | 4.45% | 12/15/2048 | 12/13/2018 | 235,000.00 | 234,036.50 | 234,036.50 | 241,893.60 | 7,857.10 | 0.00 |
| **Totals for Cusip** | | | | | **235,000.00** | **234,036.50** | **234,036.50** | **241,893.60** | **7,857.10** | **0.00** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 914748AA6 | UNIV OF NOTRE DAME | 3.39% | 02/15/2048 | 12/07/2017 | 1,555,000.00 | 1,555,000.00 | 1,550,862.53 | 1,469,518.80 | 0.00 | (81,343.73) |
| **Totals for Cusip** | | | | | **1,555,000.00** | **1,555,000.00** | **1,550,862.53** | **1,469,518.80** | **0.00** | **(81,343.73)** |
| 91481CAA8 | UNIVERSITY OF PENNSYLVANIA | 4.67% | 09/01/2112 | 03/29/2012 | 1,775,000.00 | 1,775,000.00 | 2,004,659.81 | 1,900,675.72 | 0.00 | (103,984.09) |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,775,000.00** | **2,004,659.81** | **1,900,675.72** | **0.00** | **(103,984.09)** |
| 91529YAH9 | UNUMPROVIDENT CORP | 5.62% | 09/15/2020 | 09/08/2010 | 725,000.00 | 724,122.75 | 780,494.52 | 750,156.17 | 0.00 | (30,338.35) |
| **Totals for Cusip** | | | | | **725,000.00** | **724,122.75** | **780,494.52** | **750,156.17** | **0.00** | **(30,338.35)** |
| 92277GAN7 | VENTAS REALTY LP | 4.40% | 01/15/2029 | 08/06/2018 | 1,200,000.00 | 1,199,448.00 | 1,199,448.00 | 1,194,004.33 | 0.00 | (5,443.67) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,199,448.00** | **1,199,448.00** | **1,194,004.33** | **0.00** | **(5,443.67)** |
| 92343VEA8 | VERIZON COMMUNICATIONS | 4.50% | 08/10/2033 | 08/01/2017 | 1,310,000.00 | 1,306,305.80 | 1,373,966.84 | 1,293,082.28 | 0.00 | (80,884.56) |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,306,305.80** | **1,373,966.84** | **1,293,082.28** | **0.00** | **(80,884.56)** |
| 927804FR0 | VIRGINIA ELECTRIC & POWER | 4.45% | 02/15/2044 | 02/04/2014 | 855,000.00 | 848,262.60 | 964,629.15 | 859,763.82 | 0.00 | (104,865.33) |
| **Totals for Cusip** | | | | | **855,000.00** | **848,262.60** | **964,629.15** | **859,763.82** | **0.00** | **(104,865.33)** |
| 92890HAB8 | WEA FINANCE LLC / WESTFIEL | 2.70% | 09/17/2019 | 09/10/2014 | 2,265,000.00 | 2,260,470.00 | 2,277,228.74 | 2,254,970.92 | 0.00 | (22,257.82) |
| **Totals for Cusip** | | | | | **2,265,000.00** | **2,260,470.00** | **2,277,228.74** | **2,254,970.92** | **0.00** | **(22,257.82)** |
| 931142EJ8 | WALMART INC | 3.12% | 06/23/2021 | 06/20/2018 | 4,500,000.00 | 4,499,775.00 | 4,499,775.00 | 4,531,974.35 | 32,199.35 | 0.00 |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,499,775.00** | **4,499,775.00** | **4,531,974.35** | **32,199.35** | **0.00** |
| 95040QAD6 | WELLTOWER INC | 4.25% | 04/15/2028 | 08/14/2018 | 1,000,000.00 | 992,980.00 | 992,980.00 | 989,913.89 | 0.00 | (3,066.11) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **992,980.00** | **992,980.00** | **989,913.89** | **0.00** | **(3,066.11)** |
| 960386AN0 | WABTEC | 4.15% | 03/15/2024 | 09/12/2018 | 2,250,000.00 | 2,245,612.50 | 2,245,612.50 | 2,174,279.58 | 0.00 | (71,332.92) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,245,612.50** | **2,245,612.50** | **2,174,279.58** | **0.00** | **(71,332.92)** |
| 96145DAE5 | WESTROCK CO | 3.75% | 03/15/2025 | 03/01/2018 | 2,840,000.00 | 2,832,161.60 | 2,832,161.60 | 2,786,735.23 | 0.00 | (45,426.37) |
| **Totals for Cusip** | | | | | **2,840,000.00** | **2,832,161.60** | **2,832,161.60** | **2,786,735.23** | **0.00** | **(45,426.37)** |
| 962166AT1 | WEYERHAEUSER CO | 8.50% | 01/15/2025 | 09/09/2013 | 1,500,000.00 | 1,843,575.00 | 1,971,512.91 | 1,825,983.47 | 0.00 | (145,529.44) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,843,575.00** | **1,971,512.91** | **1,825,983.47** | **0.00** | **(145,529.44)** |
| 963320AQ9 | WHIRLPOOL CORP | 2.40% | 03/01/2019 | 02/20/2014 | 610,000.00 | 608,621.40 | 611,883.00 | 609,161.25 | 0.00 | (2,721.75) |
| **Totals for Cusip** | | | | | **610,000.00** | **608,621.40** | **611,883.00** | **609,161.25** | **0.00** | **(2,721.75)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 96949LAD7 | WILLIAMS PARTNERS LP | 3.75% | 06/15/2027 | 05/31/2017 | 3,100,000.00 | 3,098,419.00 | 3,106,443.26 | 2,937,491.03 | 0.00 | (168,952.23) |
| **Totals for Cusip** | | | | | **3,100,000.00** | **3,098,419.00** | **3,106,443.26** | **2,937,491.03** | **0.00** | **(168,952.23)** |
| 96950FAF1 | WILLIAMS PARTNERS LP | 6.30% | 04/15/2040 | 06/22/2017 | 825,000.00 | 963,756.75 | 1,014,700.24 | 877,621.17 | 0.00 | (137,079.07) |
| **Totals for Cusip** | | | | | **825,000.00** | **963,756.75** | **1,014,700.24** | **877,621.17** | **0.00** | **(137,079.07)** |
| 976656CC0 | WISCONSIN ELECTRIC POWER | 4.25% | 12/15/2019 | 12/08/2009 | 1,585,000.00 | 1,579,896.30 | 1,642,589.42 | 1,603,591.54 | 0.00 | (38,997.88) |
| **Totals for Cusip** | | | | | **1,585,000.00** | **1,579,896.30** | **1,642,589.42** | **1,603,591.54** | **0.00** | **(38,997.88)** |
| 98389BAS9 | XCEL ENERGY INC | 2.40% | 03/15/2021 | 01/02/2018 | 3,320,000.00 | 3,306,554.00 | 3,306,554.00 | 3,269,237.63 | 0.00 | (37,316.37) |
| **Totals for Cusip** | | | | | **3,320,000.00** | **3,306,554.00** | **3,306,554.00** | **3,269,237.63** | **0.00** | **(37,316.37)** |
| 98462YAD2 | YAMANA GOLD INC | 4.62% | 12/15/2027 | 06/04/2018 | 740,000.00 | 739,928.16 | 739,928.16 | 687,172.46 | 0.00 | (52,755.70) |
| **Totals for Cusip** | | | | | **740,000.00** | **739,928.16** | **739,928.16** | **687,172.46** | **0.00** | **(52,755.70)** |
| 98956PAQ5 | ZIMMER BIOMET HOLDINGS INC | 3.70% | 03/19/2023 | 03/08/2018 | 1,500,000.00 | 1,497,630.00 | 1,497,630.00 | 1,483,990.17 | 0.00 | (13,639.83) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,497,630.00** | **1,497,630.00** | **1,483,990.17** | **0.00** | **(13,639.83)** |
| **Totals for Corporate** | | | | | **622,803,561.95** | **599,465,307.62** | **638,050,866.79** | **612,820,829.36** | **1,093,480.02** | **(26,323,517.45)** |
| **Fed Agency** | | | | | | | | | | |
| 3130AEWA4 | FEDERAL HOME LOAN BANK | 2.62% | 10/01/2020 | 09/06/2018 | 4,650,000.00 | 4,640,002.50 | 4,640,002.50 | 4,656,049.65 | 16,047.15 | 0.00 |
| **Totals for Cusip** | | | | | **4,650,000.00** | **4,640,002.50** | **4,640,002.50** | **4,656,049.65** | **16,047.15** | **0.00** |
| 3134A1H60 | FREDDIE MAC | 0.00% | 06/03/2024 | 10/15/2018 | 4,545,000.00 | 3,774,758.85 | 3,774,758.85 | 3,884,750.67 | 109,991.82 | 0.00 |
| **Totals for Cusip** | | | | | **4,545,000.00** | **3,774,758.85** | **3,774,758.85** | **3,884,750.67** | **109,991.82** | **0.00** |
| 3134A4BP8 | FREDDIE MAC | 0.00% | 03/15/2019 | 06/13/2018 | 2,480,000.00 | 2,435,955.20 | 2,435,955.20 | 2,467,815.70 | 31,860.50 | 0.00 |
| **Totals for Cusip** | | | | | **2,480,000.00** | **2,435,955.20** | **2,435,955.20** | **2,467,815.70** | **31,860.50** | **0.00** |
| 3134A4BQ6 | FREDDIE MAC | 0.00% | 09/15/2019 | 06/13/2018 | 1,165,000.00 | 1,127,661.75 | 1,127,661.75 | 1,142,216.32 | 14,554.57 | 0.00 |
| **Totals for Cusip** | | | | | **1,165,000.00** | **1,127,661.75** | **1,127,661.75** | **1,142,216.32** | **14,554.57** | **0.00** |
| 3134A4CK8 | FREDDIE MAC | 0.00% | 03/15/2029 | 01/19/2018 | 4,795,000.00 | 3,355,780.75 | 3,355,780.75 | 3,453,755.40 | 97,974.65 | 0.00 |
| **Totals for Cusip** | | | | | **4,795,000.00** | **3,355,780.75** | **3,355,780.75** | **3,453,755.40** | **97,974.65** | **0.00** |
| 3134A4CL6 | FREDDIE MAC | 0.00% | 09/15/2029 | 01/19/2018 | 4,795,000.00 | 3,298,720.25 | 3,298,720.25 | 3,387,834.17 | 89,113.92 | 0.00 |
| **Totals for Cusip** | | | | | **4,795,000.00** | **3,298,720.25** | **3,298,720.25** | **3,387,834.17** | **89,113.92** | **0.00** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3134A4MS0 | FREDDIE MAC | 0.00% | 01/15/2019 | 06/13/2018 | 1,660,000.00 | 1,637,258.00 | 1,637,258.00 | 1,658,471.50 | 21,213.50 | 0.00 |
| **Totals for Cusip** | | | | | **1,660,000.00** | **1,637,258.00** | **1,637,258.00** | **1,658,471.50** | **21,213.50** | **0.00** |
| 3134A4MT8 | FREDDIE MAC | 0.00% | 07/15/2019 | 06/13/2018 | 1,945,000.00 | 1,892,446.10 | 1,892,446.10 | 1,915,855.93 | 23,409.83 | 0.00 |
| **Totals for Cusip** | | | | | **1,945,000.00** | **1,892,446.10** | **1,892,446.10** | **1,915,855.93** | **23,409.83** | **0.00** |
| 3134A4MU5 | FREDDIE MAC | 0.00% | 01/15/2020 | 03/27/2018 | 2,368,000.00 | 2,265,607.68 | 2,265,607.68 | 2,302,096.86 | 36,489.18 | 0.00 |
| **Totals for Cusip** | | | | | **2,368,000.00** | **2,265,607.68** | **2,265,607.68** | **2,302,096.86** | **36,489.18** | **0.00** |
| 31358DCS1 | FNMA | 0.00% | 08/07/2028 | 12/28/2016 | 628,000.00 | 424,320.76 | 460,131.13 | 462,965.49 | 2,834.36 | 0.00 |
| **Totals for Cusip** | | | | | **628,000.00** | **424,320.76** | **460,131.13** | **462,965.49** | **2,834.36** | **0.00** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 07/07/2016 | 380,000.00 | 559,879.08 | 508,024.66 | 487,301.36 | 0.00 | (20,723.30) |
| **Totals for Cusip** | | | | | **380,000.00** | **559,879.08** | **508,024.66** | **487,301.36** | **0.00** | **(20,723.30)** |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 10/02/2017 | 4,475,000.00 | 6,337,606.88 | 6,293,219.35 | 5,998,410.83 | 0.00 | (294,808.52) |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 12/05/2017 | 1,565,000.00 | 2,219,440.75 | 2,200,868.89 | 2,097,768.26 | 0.00 | (103,100.63) |
| **Totals for Cusip** | | | | | **6,040,000.00** | **8,557,047.63** | **8,494,088.24** | **8,096,179.09** | **0.00** | **(397,909.15)** |
| 31359YBD8 | FNMA STRIP | 0.00% | 05/15/2027 | 09/12/2016 | 3,000,000.00 | 2,316,990.00 | 2,289,316.95 | 2,305,276.29 | 15,959.34 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,316,990.00** | **2,289,316.95** | **2,305,276.29** | **15,959.34** | **0.00** |
| 31359YBG1 | FNMA STRIP | 0.00% | 11/15/2028 | 12/28/2016 | 211,000.00 | 140,933.23 | 153,202.93 | 154,061.38 | 858.45 | 0.00 |
| **Totals for Cusip** | | | | | **211,000.00** | **140,933.23** | **153,202.93** | **154,061.38** | **858.45** | **0.00** |
| 3135G0U35 | FANNIE MAE | 2.75% | 06/22/2021 | 06/22/2018 | 1,735,000.00 | 1,734,600.95 | 1,734,600.95 | 1,744,735.09 | 10,134.14 | 0.00 |
| **Totals for Cusip** | | | | | **1,735,000.00** | **1,734,600.95** | **1,734,600.95** | **1,744,735.09** | **10,134.14** | **0.00** |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 11/12/1997 | 14,540,000.00 | 2,122,840.00 | 10,948,034.33 | 11,024,576.09 | 76,541.76 | 0.00 |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 11/12/1997 | 21,225,000.00 | 3,098,850.00 | 15,981,570.06 | 16,093,303.13 | 111,733.07 | 0.00 |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 11/12/1997 | 33,700,000.00 | 4,920,200.00 | 25,374,742.56 | 25,552,146.78 | 177,404.22 | 0.00 |
| 31364EAV6 | FNMA | 0.00% | 10/08/2027 | 06/21/2016 | 1,305,000.00 | 980,133.30 | 982,612.43 | 989,482.24 | 6,869.81 | 0.00 |
| **Totals for Cusip** | | | | | **70,770,000.00** | **11,122,023.30** | **53,286,959.38** | **53,659,508.24** | **372,548.86** | **0.00** |
| 31364EBA1 | FNMA | 0.00% | 03/23/2028 | 12/28/2016 | 173,000.00 | 118,894.25 | 128,346.62 | 129,053.73 | 707.11 | 0.00 |
| 31364EBA1 | FNMA | 0.00% | 03/23/2028 | 01/03/2017 | 4,000.00 | 2,772.16 | 2,967.55 | 2,983.90 | 16.35 | 0.00 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **177,000.00** | **121,666.41** | **131,314.17** | **132,037.63** | **723.46** | **0.00** |
| 76116EGH7 | RFCO STRIP | 0.00% | 01/15/2026 | 05/27/2009 | 995,000.00 | 421,800.40 | 807,751.61 | 808,646.64 | 895.03 | 0.00 |
| **Totals for Cusip** | | | | | **995,000.00** | **421,800.40** | **807,751.61** | **808,646.64** | **895.03** | **0.00** |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 04/04/1990 | 7,075,000.00 | 350,495.50 | 5,522,114.62 | 5,567,782.82 | 45,668.20 | 0.00 |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 04/06/1990 | 5,037,000.00 | 250,137.42 | 3,931,433.40 | 3,963,946.58 | 32,513.18 | 0.00 |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 04/09/1990 | 6,380,000.00 | 313,130.40 | 4,979,659.54 | 5,020,841.61 | 41,182.07 | 0.00 |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 07/11/1990 | 6,945,000.00 | 348,083.40 | 5,420,648.20 | 5,465,477.27 | 44,829.07 | 0.00 |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 08/28/2017 | 1,000,000.00 | 785,950.00 | 780,510.90 | 786,965.77 | 6,454.87 | 0.00 |
| **Totals for Cusip** | | | | | **26,437,000.00** | **2,047,796.72** | **20,634,366.66** | **20,805,014.05** | **170,647.39** | **0.00** |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 04/06/1990 | 5,037,000.00 | 241,826.37 | 3,854,286.36 | 3,890,822.99 | 36,536.63 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 04/04/1990 | 6,900,000.00 | 329,337.00 | 5,279,844.33 | 5,329,894.51 | 50,050.18 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 04/09/1990 | 7,380,000.00 | 351,361.80 | 5,647,137.85 | 5,700,669.78 | 53,531.93 | 0.00 |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 06/28/1990 | 4,178,000.00 | 200,711.12 | 3,196,984.00 | 3,227,289.75 | 30,305.75 | 0.00 |
| **Totals for Cusip** | | | | | **23,495,000.00** | **1,123,236.29** | **17,978,252.54** | **18,148,677.03** | **170,424.49** | **0.00** |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 07/02/2018 | 2,749,000.00 | 2,010,316.21 | 2,010,316.21 | 2,082,252.37 | 71,936.16 | 0.00 |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/19/2018 | 31,000.00 | 23,149.25 | 23,149.25 | 23,481.20 | 331.95 | 0.00 |
| **Totals for Cusip** | | | | | **2,780,000.00** | **2,033,465.46** | **2,033,465.46** | **2,105,733.57** | **72,268.11** | **0.00** |
| 76116EGN4 | RFCO STRIP | 0.00% | 07/15/2028 | 07/02/2018 | 1,290,000.00 | 927,097.20 | 927,097.20 | 961,709.87 | 34,612.67 | 0.00 |
| **Totals for Cusip** | | | | | **1,290,000.00** | **927,097.20** | **927,097.20** | **961,709.87** | **34,612.67** | **0.00** |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 05/31/2018 | 1,495,000.00 | 1,054,543.10 | 1,054,543.10 | 1,093,338.25 | 38,795.15 | 0.00 |
| **Totals for Cusip** | | | | | **1,495,000.00** | **1,054,543.10** | **1,054,543.10** | **1,093,338.25** | **38,795.15** | **0.00** |
| 76116EHM5 | RFCO STRIP | 0.00% | 04/15/2029 | 05/31/2018 | 940,000.00 | 657,276.20 | 657,276.20 | 684,020.66 | 26,744.46 | 0.00 |
| **Totals for Cusip** | | | | | **940,000.00** | **657,276.20** | **657,276.20** | **684,020.66** | **26,744.46** | **0.00** |
| 76116EHP8 | RFCO STRIP | 0.00% | 04/15/2030 | 10/31/2018 | 6,000,000.00 | 3,976,742.58 | 3,976,742.58 | 4,201,495.02 | 224,752.44 | 0.00 |
| **Totals for Cusip** | | | | | **6,000,000.00** | **3,976,742.58** | **3,976,742.58** | **4,201,495.02** | **224,752.44** | **0.00** |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 10/07/2015 | 2,660,000.00 | 2,432,410.40 | 2,506,610.17 | 2,538,450.08 | 31,839.91 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 12/01/2015 | 2,895,000.00 | 2,641,108.50 | 2,728,058.81 | 2,762,711.64 | 34,652.83 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/11/2016 | 1,376,000.00 | 1,269,318.72 | 1,296,652.48 | 1,313,123.05 | 16,470.57 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/22/2016 | 6,484,000.00 | 6,011,510.92 | 6,110,097.88 | 6,187,710.64 | 77,612.76 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/21/2016 | 500,000.00 | 463,506.00 | 471,167.33 | 477,152.27 | 5,984.94 | 0.00 |
| **Totals for Cusip** | | | | | **13,915,000.00** | **12,817,854.54** | **13,112,586.67** | **13,279,147.68** | **166,561.01** | **0.00** |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 09/26/2001 | 1,200,000.00 | 364,188.00 | 1,124,014.86 | 1,137,377.48 | 13,362.62 | 0.00 |
| **Totals for Cusip** | | | | | **1,200,000.00** | **364,188.00** | **1,124,014.86** | **1,137,377.48** | **13,362.62** | **0.00** |
| 880591EU2 | TENNESSEE VALLEY AUTHORITY | 2.88% | 02/01/2027 | 02/07/2017 | 645,000.00 | 644,503.35 | 657,278.87 | 638,304.26 | 0.00 | (18,974.61) |
| **Totals for Cusip** | | | | | **645,000.00** | **644,503.35** | **657,278.87** | **638,304.26** | **0.00** | **(18,974.61)** |
| 880591EV0 | TENNESSEE VALLEY AUTHORITY | 2.25% | 03/15/2020 | 03/05/2018 | 3,005,000.00 | 2,998,509.20 | 2,998,509.20 | 2,994,792.02 | 0.00 | (3,717.18) |
| **Totals for Cusip** | | | | | **3,005,000.00** | **2,998,509.20** | **2,998,509.20** | **2,994,792.02** | **0.00** | **(3,717.18)** |
| 88059EA95 | TENN VAL AUTH CPN STRIP | 0.00% | 04/01/2030 | 12/10/2018 | 1,000,000.00 | 666,640.00 | 666,640.00 | 678,402.03 | 11,762.03 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **666,640.00** | **666,640.00** | **678,402.03** | **11,762.03** | **0.00** |
| 88059FBA8 | TENNESSEE VALLEY AUTHORITY | 0.00% | 01/15/2038 | 08/23/2017 | 120,000.00 | 59,756.40 | 62,138.40 | 60,110.69 | 0.00 | (2,027.71) |
| 88059FBA8 | TENNESSEE VALLEY AUTHORITY | 0.00% | 01/15/2038 | 09/25/2018 | 180,000.00 | 84,475.80 | 84,475.80 | 90,166.04 | 5,690.24 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **144,232.20** | **146,614.20** | **150,276.73** | **5,690.24** | **(2,027.71)** |
| **Totals for Fed Agency** | | | | | **194,841,000.00** | **79,283,537.68** | **158,260,968.64** | **159,597,846.06** | **1,780,229.37** | **(443,351.95)** |
| **Federal Agency** | | | | | | | | | | |
| 3134A4BY9 | FREDDIE MAC | 0.00% | 09/15/2023 | 10/17/2018 | 1,833,000.00 | 1,561,551.03 | 1,561,551.03 | 1,602,367.78 | 40,816.75 | 0.00 |
| 3134A4BY9 | FREDDIE MAC | 0.00% | 09/15/2023 | 10/29/2018 | 26,000.00 | 22,298.12 | 22,298.12 | 22,728.62 | 430.50 | 0.00 |
| 3134A4BY9 | FREDDIE MAC | 0.00% | 09/15/2023 | 12/18/2018 | 70,000.00 | 60,887.40 | 60,887.40 | 61,192.44 | 305.04 | 0.00 |
| **Totals for Cusip** | | | | | **1,929,000.00** | **1,644,736.55** | **1,644,736.55** | **1,686,288.84** | **41,552.29** | **0.00** |
| 3134A4CA0 | FREDDIE MAC | 0.00% | 09/15/2024 | 10/17/2018 | 1,755,000.00 | 1,442,452.05 | 1,442,452.05 | 1,485,689.41 | 43,237.36 | 0.00 |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,442,452.05** | **1,442,452.05** | **1,485,689.41** | **43,237.36** | **0.00** |
| 3135G0U43 | FANNIE MAE | 2.88% | 09/12/2023 | 09/12/2018 | 4,875,000.00 | 4,855,012.50 | 4,855,012.50 | 4,932,398.25 | 77,385.75 | 0.00 |
| 3135G0U43 | FANNIE MAE | 2.88% | 09/12/2023 | 11/28/2018 | 1,120,000.00 | 1,114,568.00 | 1,114,568.00 | 1,133,186.88 | 18,618.88 | 0.00 |
| **Totals for Cusip** | | | | | **5,995,000.00** | **5,969,580.50** | **5,969,580.50** | **6,065,585.13** | **96,004.63** | **0.00** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Federal Agency** | | | | | **9,679,000.00** | **9,056,769.10** | **9,056,769.10** | **9,237,563.38** | **180,794.28** | **0.00** |
| **Foreign** | | | | | | | | | | |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 105,000.00 | 106,860.60 | 140,192.00 | 122,118.95 | 0.00 | (18,073.05) |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 1,545,000.00 | 1,545,000.00 | 2,062,825.15 | 1,796,893.18 | 0.00 | (265,931.97) |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 10/05/2015 | 350,000.00 | 370,797.00 | 467,306.67 | 407,063.18 | 0.00 | (60,243.49) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,022,657.60** | **2,670,323.82** | **2,326,075.31** | **0.00** | **(344,248.51)** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 885,000.00 | 884,920.35 | 881,893.48 | 881,800.09 | 0.00 | (93.39) |
| **Totals for Cusip** | | | | | **885,000.00** | **884,920.35** | **881,893.48** | **881,800.09** | **0.00** | **(93.39)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 1,940,000.00 | 1,936,333.40 | 1,897,087.20 | 1,883,099.80 | 0.00 | (13,987.40) |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 06/29/2017 | 3,585,000.00 | 3,558,650.25 | 3,505,699.80 | 3,479,851.95 | 0.00 | (25,847.85) |
| **Totals for Cusip** | | | | | **5,525,000.00** | **5,494,983.65** | **5,402,787.00** | **5,362,951.75** | **0.00** | **(39,835.25)** |
| 418097AF8 | HASHEMITE KINGDOM OF JOR | 3.00% | 06/30/2025 | 09/14/2018 | 2,000,000.00 | 1,974,160.00 | 1,974,160.00 | 1,989,461.26 | 15,301.26 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,974,160.00** | **1,974,160.00** | **1,989,461.26** | **15,301.26** | **0.00** |
| 465139BT9 | AID ISRAEL | 0.00% | 03/15/2022 | 03/27/2018 | 2,902,000.00 | 2,600,308.08 | 2,600,308.08 | 2,662,939.16 | 62,631.08 | 0.00 |
| **Totals for Cusip** | | | | | **2,902,000.00** | **2,600,308.08** | **2,600,308.08** | **2,662,939.16** | **62,631.08** | **0.00** |
| 465139RH8 | AID ISRAEL | 0.00% | 08/15/2024 | 07/02/2018 | 1,642,000.00 | 1,362,449.50 | 1,362,449.50 | 1,398,032.92 | 35,583.42 | 0.00 |
| **Totals for Cusip** | | | | | **1,642,000.00** | **1,362,449.50** | **1,362,449.50** | **1,398,032.92** | **35,583.42** | **0.00** |
| 465139RM7 | AID ISRAEL | 0.00% | 08/15/2026 | 09/07/2017 | 4,330,000.00 | 3,479,891.10 | 3,400,774.55 | 3,447,902.40 | 47,127.85 | 0.00 |
| **Totals for Cusip** | | | | | **4,330,000.00** | **3,479,891.10** | **3,400,774.55** | **3,447,902.40** | **47,127.85** | **0.00** |
| 465139TC7 | AID ISRAEL | 0.00% | 05/15/2023 | 11/30/2018 | 2,000,000.00 | 1,743,000.00 | 1,743,000.00 | 1,773,506.26 | 30,506.26 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,743,000.00** | **1,743,000.00** | **1,773,506.26** | **30,506.26** | **0.00** |
| 465139TD5 | AID ISRAEL | 0.00% | 11/15/2023 | 11/30/2018 | 2,000,000.00 | 1,715,220.00 | 1,715,220.00 | 1,746,807.40 | 31,587.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,715,220.00** | **1,715,220.00** | **1,746,807.40** | **31,587.40** | **0.00** |
| 465139TG8 | AID ISRAEL | 0.00% | 05/15/2025 | 11/28/2018 | 3,000,000.00 | 2,428,170.00 | 2,428,170.00 | 2,488,872.15 | 60,702.15 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,428,170.00** | **2,428,170.00** | **2,488,872.15** | **60,702.15** | **0.00** |
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 07/13/2016 | 1,000,000.00 | 995,260.00 | 964,416.09 | 967,965.04 | 3,548.95 | 0.00 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 11/28/2017 | 4,000,000.00 | 3,873,508.00 | 3,857,664.36 | 3,871,860.16 | 14,195.80 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,868,768.00** | **4,822,080.45** | **4,839,825.20** | **17,744.75** | **0.00** |
| 471048BA5 | JPN BANK FOR INTL COOP | 2.25% | 02/24/2020 | 02/14/2017 | 1,400,000.00 | 1,396,164.00 | 1,393,924.38 | 1,392,484.18 | 0.00 | (1,440.20) |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,396,164.00** | **1,393,924.38** | **1,392,484.18** | **0.00** | **(1,440.20)** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 1,200,000.00 | 1,197,360.00 | 1,179,208.51 | 1,177,178.77 | 0.00 | (2,029.74) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,197,360.00** | **1,179,208.51** | **1,177,178.77** | **0.00** | **(2,029.74)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 300,000.00 | 281,520.00 | 282,206.26 | 280,522.79 | 0.00 | (1,683.47) |
| **Totals for Cusip** | | | | | **300,000.00** | **281,520.00** | **282,206.26** | **280,522.79** | **0.00** | **(1,683.47)** |
| 656836AB9 | NA DEVELOPMENT BANK | 2.40% | 10/26/2022 | 11/17/2016 | 4,000,000.00 | 3,996,440.00 | 3,941,340.00 | 3,910,752.00 | 0.00 | (30,588.00) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,996,440.00** | **3,941,340.00** | **3,910,752.00** | **0.00** | **(30,588.00)** |
| **Totals for Foreign** | | | | | **38,184,000.00** | **35,446,012.28** | **35,797,846.03** | **35,679,111.64** | **301,184.17** | **(419,918.56)** |
| **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 | | | 09/04/2018 | 85.93 | 85.93 | 85.93 | 85.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2018 | 344.27 | 344.27 | 344.27 | 344.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2018 | 381.08 | 381.08 | 381.08 | 381.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2018 | 553.33 | 553.33 | 553.33 | 553.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2018 | 502.61 | 502.61 | 502.61 | 502.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2018 | 481.55 | 481.55 | 481.55 | 481.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2018 | 871.14 | 871.14 | 871.14 | 871.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2018 | 1,343.60 | 1,343.60 | 1,343.60 | 1,343.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2018 | 423.36 | 423.36 | 423.36 | 423.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2018 | 296.30 | 296.30 | 296.30 | 296.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2018 | 1,609.90 | 1,609.90 | 1,609.90 | 1,609.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2018 | 987.75 | 987.75 | 987.75 | 987.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2018 | 850.92 | 850.92 | 850.92 | 850.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2018 | 875.86 | 875.86 | 875.86 | 875.86 | 0.00 | 0.00 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2018 | 875.91 | 875.91 | 875.91 | 875.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2018 | 2,833.69 | 2,833.69 | 2,833.69 | 2,833.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2018 | 972.91 | 972.91 | 972.91 | 972.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2018 | 960.61 | 960.61 | 960.61 | 960.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2018 | 878.88 | 878.88 | 878.88 | 878.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2018 | 1,312.50 | 1,312.50 | 1,312.50 | 1,312.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2018 | 886.82 | 886.82 | 886.82 | 886.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2018 | 1,879.00 | 1,879.00 | 1,879.00 | 1,879.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2018 | 46.77 | 46.77 | 46.77 | 46.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2018 | 679.21 | 679.21 | 679.21 | 679.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2018 | 780.48 | 780.48 | 780.48 | 780.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2018 | 56,689.46 | 56,689.46 | 56,689.46 | 56,689.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2018 | 690.61 | 690.61 | 690.61 | 690.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2018 | 2,068.43 | 2,068.43 | 2,068.43 | 2,068.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2018 | 791.08 | 791.08 | 791.08 | 791.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2018 | 876.62 | 876.62 | 876.62 | 876.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2018 | 766.35 | 766.35 | 766.35 | 766.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2018 | 757.90 | 757.90 | 757.90 | 757.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2018 | 2,388.90 | 2,388.90 | 2,388.90 | 2,388.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2018 | 922.64 | 922.64 | 922.64 | 922.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2018 | 1,073.02 | 1,073.02 | 1,073.02 | 1,073.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2018 | 1,017.84 | 1,017.84 | 1,017.84 | 1,017.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2018 | 1,062.59 | 1,062.59 | 1,062.59 | 1,062.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2018 | 1,063.39 | 1,063.39 | 1,063.39 | 1,063.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2018 | 3,198.67 | 3,198.67 | 3,198.67 | 3,198.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2018 | 1,084.68 | 1,084.68 | 1,084.68 | 1,084.68 | 0.00 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2018 | 1,047.32 | 1,047.32 | 1,047.32 | 1,047.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2018 | 1,113.29 | 1,113.29 | 1,113.29 | 1,113.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2018 | 3,301.76 | 3,301.76 | 3,301.76 | 3,301.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2018 | 2,124.71 | 2,124.71 | 2,124.71 | 2,124.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2018 | 1,061.14 | 1,061.14 | 1,061.14 | 1,061.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2018 | 377.91 | 377.91 | 377.91 | 377.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2018 | 252.34 | 252.34 | 252.34 | 252.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2018 | 1,140.26 | 1,140.26 | 1,140.26 | 1,140.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2018 | 250.94 | 250.94 | 250.94 | 250.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2018 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2018 | 64.62 | 64.62 | 64.62 | 64.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2018 | 380.69 | 380.69 | 380.69 | 380.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2018 | 593.11 | 593.11 | 593.11 | 593.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2018 | 66.44 | 66.44 | 66.44 | 66.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2018 | 30,000.00 | 30,000.00 | 30,000.00 | 30,000.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2018 | 199.08 | 199.08 | 199.08 | 199.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2018 | 762.17 | 762.17 | 762.17 | 762.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2018 | 231.91 | 231.91 | 231.91 | 231.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2018 | 53,707.50 | 53,707.50 | 53,707.50 | 53,707.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2018 | 35.04 | 35.04 | 35.04 | 35.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2018 | 363.53 | 363.53 | 363.53 | 363.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2018 | 713.61 | 713.61 | 713.61 | 713.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2018 | 238.06 | 238.06 | 238.06 | 238.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2018 | 1,266.62 | 1,266.62 | 1,266.62 | 1,266.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2018 | 1,225.90 | 1,225.90 | 1,225.90 | 1,225.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2018 | 60,024.95 | 60,024.95 | 60,024.95 | 60,024.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2018 | 1,217.67 | 1,217.67 | 1,217.67 | 1,217.67 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2018 | 3,429.01 | 3,429.01 | 3,429.01 | 3,429.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2018 | 1,472.77 | 1,472.77 | 1,472.77 | 1,472.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2018 | 1,438.70 | 1,438.70 | 1,438.70 | 1,438.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2018 | 396.40 | 396.40 | 396.40 | 396.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2018 | 3,575.17 | 3,575.17 | 3,575.17 | 3,575.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2018 | 1,080.40 | 1,080.40 | 1,080.40 | 1,080.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2018 | 449.06 | 449.06 | 449.06 | 449.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2018 | 403.48 | 403.48 | 403.48 | 403.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2018 | 1,391.55 | 1,391.55 | 1,391.55 | 1,391.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2018 | 686.79 | 686.79 | 686.79 | 686.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2018 | 489.13 | 489.13 | 489.13 | 489.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2018 | 5,449.95 | 5,449.95 | 5,449.95 | 5,449.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2018 | 1,346,740.03 | 1,346,740.03 | 1,346,740.03 | 1,346,740.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2018 | 515.27 | 515.27 | 515.27 | 515.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2018 | 962,570.49 | 962,570.49 | 962,570.49 | 962,570.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2018 | 1,622.65 | 1,622.65 | 1,622.65 | 1,622.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2018 | 1,086,334.34 | 1,086,334.34 | 1,086,334.34 | 1,086,334.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2018 | 679.87 | 679.87 | 679.87 | 679.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2018 | 1,284,472.16 | 1,284,472.16 | 1,284,472.16 | 1,284,472.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2018 | 602.52 | 602.52 | 602.52 | 602.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2018 | 676,271.15 | 676,271.15 | 676,271.15 | 676,271.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2018 | 659.24 | 659.24 | 659.24 | 659.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2018 | 665.93 | 665.93 | 665.93 | 665.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2018 | 62,828.83 | 62,828.83 | 62,828.83 | 62,828.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2018 | 2,153.43 | 2,153.43 | 2,153.43 | 2,153.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2018 | 2,205,946.66 | 2,205,946.66 | 2,205,946.66 | 2,205,946.66 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT Strategic Bond Account**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2018 | 1,649.74 | 1,649.74 | 1,649.74 | 1,649.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2018 | 42,762.50 | 42,762.50 | 42,762.50 | 42,762.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2018 | 860.55 | 860.55 | 860.55 | 860.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2018 | 347,500.58 | 347,500.58 | 347,500.58 | 347,500.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2018 | 2,588,589.90 | 2,588,589.90 | 2,588,589.90 | 2,588,589.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2018 | 1,035.86 | 1,035.86 | 1,035.86 | 1,035.86 | 0.00 | 0.00 |
| | **Totals for Cusip** | | | | **10,892,651.25** | **10,892,651.25** | **10,892,651.25** | **10,892,651.25** | **0.00** | **0.00** |
| | **Totals for MMIP Investment** | | | | **10,892,651.25** | **10,892,651.25** | **10,892,651.25** | **10,892,651.25** | **0.00** | **0.00** |
| **Municipals** | | | | | | | | | | |
| 01026CAC5 | ALABAMA ECON SETTLEMENT AUTH B | 3.16% | 09/15/2025 | 12/02/2016 | 885,000.00 | 885,000.00 | 894,858.90 | 877,928.85 | 0.00 | (16,930.05) |
| | **Totals for Cusip** | | | | **885,000.00** | **885,000.00** | **894,858.90** | **877,928.85** | **0.00** | **(16,930.05)** |
| 072024NU2 | BAY AREA TOLL AUTH CALIF TOLL | 6.92% | 04/01/2040 | 06/24/2010 | 2,785,000.00 | 2,785,000.00 | 4,018,253.70 | 3,718,114.25 | 0.00 | (300,139.45) |
| | **Totals for Cusip** | | | | **2,785,000.00** | **2,785,000.00** | **4,018,253.70** | **3,718,114.25** | **0.00** | **(300,139.45)** |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/25/2010 | 1,375,000.00 | 1,399,241.25 | 1,560,845.00 | 1,505,336.25 | 0.00 | (55,508.75) |
| | **Totals for Cusip** | | | | **1,375,000.00** | **1,399,241.25** | **1,560,845.00** | **1,505,336.25** | **0.00** | **(55,508.75)** |
| 15504RET2 | CENTRAL PUGET SOUND WASH REGL | 5.49% | 11/01/2039 | 09/16/2009 | 1,340,000.00 | 1,340,000.00 | 1,714,181.60 | 1,664,172.80 | 0.00 | (50,008.80) |
| | **Totals for Cusip** | | | | **1,340,000.00** | **1,340,000.00** | **1,714,181.60** | **1,664,172.80** | **0.00** | **(50,008.80)** |
| 167725AC4 | CHICAGO ILL TRANSIT AUTH | 6.90% | 12/01/2040 | 07/30/2008 | 265,000.00 | 265,000.00 | 359,310.85 | 338,534.85 | 0.00 | (20,776.00) |
| | **Totals for Cusip** | | | | **265,000.00** | **265,000.00** | **359,310.85** | **338,534.85** | **0.00** | **(20,776.00)** |
| 207758KM4 | CONNECTICUT ST SPL TAX | 5.46% | 11/01/2030 | 10/28/2010 | 2,335,000.00 | 2,335,000.00 | 2,665,752.75 | 2,615,970.55 | 0.00 | (49,782.20) |
| | **Totals for Cusip** | | | | **2,335,000.00** | **2,335,000.00** | **2,665,752.75** | **2,615,970.55** | **0.00** | **(49,782.20)** |
| 254845JZ4 | DISTRICT COLUMBIA WTR & SWR | 4.81% | 10/01/2114 | 07/11/2014 | 300,000.00 | 300,000.00 | 350,688.00 | 331,770.00 | 0.00 | (18,918.00) |
| | **Totals for Cusip** | | | | **300,000.00** | **300,000.00** | **350,688.00** | **331,770.00** | **0.00** | **(18,918.00)** |
| 544646XY3 | LOS ANGELES CALIF UNI SCH DIST | 5.76% | 07/01/2029 | 10/02/2009 | 2,300,000.00 | 2,320,976.00 | 2,814,855.00 | 2,661,675.00 | 0.00 | (153,180.00) |
| | **Totals for Cusip** | | | | **2,300,000.00** | **2,320,976.00** | **2,814,855.00** | **2,661,675.00** | **0.00** | **(153,180.00)** |
| 574300HZ5 | MARYLAND ST TRANSN AUTH TRANSN | 5.89% | 07/01/2043 | 12/15/2010 | 3,100,000.00 | 3,138,936.00 | 4,135,369.00 | 3,879,743.00 | 0.00 | (255,626.00) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **3,100,000.00** | **3,138,936.00** | **4,135,369.00** | **3,879,743.00** | **0.00** | **(255,626.00)** |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/01/2014 | 410,000.00 | 410,000.00 | 478,781.16 | 449,954.08 | 0.00 | (28,827.08) |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/02/2014 | 590,000.00 | 591,168.20 | 688,977.77 | 647,494.90 | 0.00 | (41,482.87) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **1,001,168.20** | **1,167,758.93** | **1,097,448.98** | **0.00** | **(70,309.95)** |
| 57604P5P5 | MASSACHUSETTS ST WTR POLLUTN A | 5.19% | 08/01/2040 | 06/30/2010 | 2,940,000.00 | 2,940,000.00 | 3,431,215.20 | 3,259,725.00 | 0.00 | (171,490.20) |
| | **Totals for Cusip** | | | | **2,940,000.00** | **2,940,000.00** | **3,431,215.20** | **3,259,725.00** | **0.00** | **(171,490.20)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 1,340,000.00 | 1,340,000.00 | 2,001,866.20 | 1,830,533.80 | 0.00 | (171,332.40) |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/16/2010 | 1,565,000.00 | 1,591,354.60 | 2,338,000.45 | 2,137,899.55 | 0.00 | (200,100.90) |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 04/03/2014 | 95,000.00 | 127,779.75 | 141,923.35 | 129,776.65 | 0.00 | (12,146.70) |
| | **Totals for Cusip** | | | | **3,000,000.00** | **3,059,134.35** | **4,481,790.00** | **4,098,210.00** | **0.00** | **(383,580.00)** |
| 64966JAR7 | NEW YORK NY | 6.27% | 12/01/2037 | 12/15/2010 | 1,900,000.00 | 1,900,000.00 | 2,565,608.00 | 2,391,549.00 | 0.00 | (174,059.00) |
| | **Totals for Cusip** | | | | **1,900,000.00** | **1,900,000.00** | **2,565,608.00** | **2,391,549.00** | **0.00** | **(174,059.00)** |
| 64971MT44 | NEW YORK N Y CITY TRANSITIONAL | 5.27% | 05/01/2027 | 05/19/2010 | 2,680,000.00 | 2,680,000.00 | 3,113,972.40 | 3,003,315.20 | 0.00 | (110,657.20) |
| | **Totals for Cusip** | | | | **2,680,000.00** | **2,680,000.00** | **3,113,972.40** | **3,003,315.20** | **0.00** | **(110,657.20)** |
| 64971MZG0 | NEW YORK N Y CITY TRANSITIONAL | 5.77% | 08/01/2036 | 10/16/2009 | 2,270,000.00 | 2,270,000.00 | 2,849,894.20 | 2,710,970.20 | 0.00 | (138,924.00) |
| | **Totals for Cusip** | | | | **2,270,000.00** | **2,270,000.00** | **2,849,894.20** | **2,710,970.20** | **0.00** | **(138,924.00)** |
| 677632MV0 | OHIO ST UNIV GEN RCPTS | 4.91% | 06/01/2040 | 09/15/2010 | 1,000,000.00 | 1,000,000.00 | 1,211,430.00 | 1,157,140.00 | 0.00 | (54,290.00) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **1,000,000.00** | **1,211,430.00** | **1,157,140.00** | **0.00** | **(54,290.00)** |
| 677632PA3 | OHIO ST UNIV GEN RCPTS | 4.80% | 06/01/2111 | 10/20/2011 | 1,840,000.00 | 1,821,471.20 | 2,066,780.00 | 2,015,591.20 | 0.00 | (51,188.80) |
| | **Totals for Cusip** | | | | **1,840,000.00** | **1,821,471.20** | **2,066,780.00** | **2,015,591.20** | **0.00** | **(51,188.80)** |
| 73358WAJ3 | PORT AUTH NY AND NJ | 6.04% | 12/01/2029 | 06/17/2009 | 1,075,000.00 | 1,075,000.00 | 1,369,560.75 | 1,305,232.75 | 0.00 | (64,328.00) |
| | **Totals for Cusip** | | | | **1,075,000.00** | **1,075,000.00** | **1,369,560.75** | **1,305,232.75** | **0.00** | **(64,328.00)** |
| 759136QP2 | REGIONAL TRANSN DIST COLO SALE | 5.84% | 11/01/2050 | 11/10/2010 | 1,725,000.00 | 1,725,000.00 | 2,350,105.50 | 2,279,259.75 | 0.00 | (70,845.75) |
| | **Totals for Cusip** | | | | **1,725,000.00** | **1,725,000.00** | **2,350,105.50** | **2,279,259.75** | **0.00** | **(70,845.75)** |
| 796253Y30 | SAN ANTONIO TX ELEC &GAS | 5.81% | 02/01/2041 | 10/29/2010 | 1,550,000.00 | 1,550,000.00 | 2,060,275.50 | 1,965,415.50 | 0.00 | (94,860.00) |
| | **Totals for Cusip** | | | | **1,550,000.00** | **1,550,000.00** | **2,060,275.50** | **1,965,415.50** | **0.00** | **(94,860.00)** |



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For the Period 12/31/2017 Through 12/31/2018

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|---|---|---|---|---|---|---|---|---|---|---|
| 796253Z21 | SAN ANTONIO TX ELEC &GAS | 4.43% | 02/01/2042 | 03/20/2012 | 1,405,000.00 | 1,405,000.00 | 1,622,873.35 | 1,502,563.20 | 0.00 | (120,310.15) |
| **Totals for Cusip** | | | | | **1,405,000.00** | **1,405,000.00** | **1,622,873.35** | **1,502,563.20** | **0.00** | **(120,310.15)** |
| 91412GHA6 | UNIVERSITY CALIFORNIA REVS | 4.86% | 05/15/2112 | 02/22/2012 | 2,045,000.00 | 2,045,000.00 | 2,282,710.80 | 2,146,677.40 | 0.00 | (136,033.40) |
| **Totals for Cusip** | | | | | **2,045,000.00** | **2,045,000.00** | **2,282,710.80** | **2,146,677.40** | **0.00** | **(136,033.40)** |
| 91412GU94 | UNIVERSITY CALIFORNIA REVS | 3.06% | 07/01/2025 | 05/05/2017 | 1,720,000.00 | 1,720,000.00 | 1,738,730.80 | 1,697,519.60 | 0.00 | (41,211.20) |
| **Totals for Cusip** | | | | | **1,720,000.00** | **1,720,000.00** | **1,738,730.80** | **1,697,519.60** | **0.00** | **(41,211.20)** |
| 9151158F9 | UNIVERSITY TEX PERM UNIV FD | 3.38% | 07/01/2047 | 11/07/2017 | 1,530,000.00 | 1,530,000.00 | 1,536,793.20 | 1,385,843.40 | 0.00 | (150,949.80) |
| **Totals for Cusip** | | | | | **1,530,000.00** | **1,530,000.00** | **1,536,793.20** | **1,385,843.40** | **0.00** | **(150,949.80)** |
| 915217WX7 | UNIVERCITY OF VIRGINIA | 4.18% | 09/01/2117 | 09/21/2017 | 585,000.00 | 585,000.00 | 610,049.70 | 569,468.25 | 0.00 | (40,581.45) |
| 915217WX7 | UNIVERCITY OF VIRGINIA | 4.18% | 09/01/2117 | 09/27/2017 | 415,000.00 | 414,597.45 | 432,770.30 | 403,981.75 | 0.00 | (28,788.55) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,597.45** | **1,042,820.00** | **973,450.00** | **0.00** | **(69,370.00)** |
| **Totals for Municipals** | | | | | **43,365,000.00** | **43,490,524.45** | **53,406,433.43** | **50,583,156.73** | **0.00** | **(2,823,276.70)** |
| **Other Bonds** | | | | | | | | | | |
| 313490CL6 | FEDERAL JUDICIARY | 0.00% | 08/15/2023 | 11/09/1989 | 8,615,000.00 | 614,335.65 | 7,363,483.27 | 7,532,603.73 | 169,120.46 | 0.00 |
| **Totals for Cusip** | | | | | **8,615,000.00** | **614,335.65** | **7,363,483.27** | **7,532,603.73** | **169,120.46** | **0.00** |
| 313490CN2 | FEDERAL JUDICIARY | 0.00% | 08/15/2024 | 11/09/1989 | 8,615,000.00 | 568,073.10 | 7,164,540.18 | 7,335,871.51 | 171,331.33 | 0.00 |
| **Totals for Cusip** | | | | | **8,615,000.00** | **568,073.10** | **7,164,540.18** | **7,335,871.51** | **171,331.33** | **0.00** |
| **Totals for Other Bonds** | | | | | **17,230,000.00** | **1,182,408.75** | **14,528,023.45** | **14,868,475.24** | **340,451.79** | **0.00** |
| **US Govt Bonds** | | | | | | | | | | |
| 912810FF0 | US TREASURY BOND | 5.25% | 11/15/2028 | 12/13/2018 | 5,475,000.00 | 6,564,225.59 | 6,564,225.59 | 6,668,378.91 | 104,153.32 | 0.00 |
| **Totals for Cusip** | | | | | **5,475,000.00** | **6,564,225.59** | **6,564,225.59** | **6,668,378.91** | **104,153.32** | **0.00** |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 11/27/2018 | 580,000.00 | 622,707.03 | 622,707.03 | 655,060.15 | 32,353.12 | 0.00 |
| **Totals for Cusip** | | | | | **580,000.00** | **622,707.03** | **622,707.03** | **655,060.15** | **32,353.12** | **0.00** |
| 912810SD1 | US TREASURY | 3.00% | 08/15/2048 | 11/13/2018 | 2,110,000.00 | 1,959,956.85 | 1,959,956.85 | 2,100,026.96 | 140,070.11 | 0.00 |
| 912810SD1 | US TREASURY | 3.00% | 08/15/2048 | 12/18/2018 | 1,345,000.00 | 1,316,839.04 | 1,316,839.04 | 1,338,642.78 | 21,803.74 | 0.00 |
| **Totals for Cusip** | | | | | **3,455,000.00** | **3,276,795.89** | **3,276,795.89** | **3,438,669.74** | **161,873.85** | **0.00** |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 11/19/2018 | 20,000.00 | 18,695.31 | 18,695.31 | 19,319.53 | 624.22 | 0.00 |



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**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 |
|---|---|---|---|---|---|---|---|---|---|---|
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 12/31/2018 | 11,000,000.00 | 10,631,328.13 | 10,631,328.13 | 10,625,742.16 | 0.00 | (5,585.97) |
| **Totals for Cusip** | | | | | **11,020,000.00** | **10,650,023.44** | **10,650,023.44** | **10,645,061.69** | **624.22** | **(5,585.97)** |
| 9128284T4 | US TREASURY N B | 2.62% | 06/15/2021 | 06/13/2018 | 1,470,000.00 | 1,467,703.13 | 1,467,703.13 | 1,474,880.86 | 7,177.73 | 0.00 |
| 9128284T4 | US TREASURY N B | 2.62% | 06/15/2021 | 06/14/2018 | 260,000.00 | 259,512.50 | 259,512.50 | 260,863.28 | 1,350.78 | 0.00 |
| 9128284T4 | US TREASURY N B | 2.62% | 06/15/2021 | 06/15/2018 | 2,065,000.00 | 2,062,418.75 | 2,062,418.75 | 2,071,856.44 | 9,437.69 | 0.00 |
| 9128284T4 | US TREASURY N B | 2.62% | 06/15/2021 | 06/18/2018 | 2,165,000.00 | 2,160,940.63 | 2,160,940.63 | 2,172,188.47 | 11,247.84 | 0.00 |
| **Totals for Cusip** | | | | | **5,960,000.00** | **5,950,575.01** | **5,950,575.01** | **5,979,789.05** | **29,214.04** | **0.00** |
| 9128285B2 | US TREASURY N B | 2.75% | 09/30/2020 | 10/11/2018 | 3,270,000.00 | 3,262,846.88 | 3,262,846.88 | 3,282,262.50 | 19,415.62 | 0.00 |
| **Totals for Cusip** | | | | | **3,270,000.00** | **3,262,846.88** | **3,262,846.88** | **3,282,262.50** | **19,415.62** | **0.00** |
| 9128285G1 | WI TREASURY SEC | 2.88% | 10/31/2020 | 10/25/2018 | 660,000.00 | 660,000.00 | 660,000.00 | 664,125.00 | 4,125.00 | 0.00 |
| 9128285G1 | WI TREASURY SEC | 2.88% | 10/31/2020 | 10/29/2018 | 13,620,000.00 | 13,632,571.94 | 13,632,571.94 | 13,705,125.00 | 72,553.06 | 0.00 |
| 9128285G1 | WI TREASURY SEC | 2.88% | 10/31/2020 | 11/14/2018 | 285,000.00 | 284,643.75 | 284,643.75 | 286,781.25 | 2,137.50 | 0.00 |
| **Totals for Cusip** | | | | | **14,565,000.00** | **14,577,215.69** | **14,577,215.69** | **14,656,031.25** | **78,815.56** | **0.00** |
| 9128285K2 | WI TREASURY SEC | 2.88% | 10/31/2023 | 11/15/2018 | 1,080,000.00 | 1,078,312.50 | 1,078,312.50 | 1,097,971.87 | 19,659.37 | 0.00 |
| 9128285K2 | WI TREASURY SEC | 2.88% | 10/31/2023 | 11/28/2018 | (1,085,000.00) | (1,085,254.30) | (1,085,254.30) | (1,103,055.07) | 0.00 | (17,800.77) |
| 9128285K2 | WI TREASURY SEC | 2.88% | 10/31/2023 | 11/28/2018 | 5,000.00 | 4,995.31 | 4,995.31 | 5,083.20 | 87.89 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **(1,946.49)** | **(1,946.49)** | **0.00** | **19,747.26** | **(17,800.77)** |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/09/2018 | 1,525,000.00 | 1,516,779.30 | 1,516,779.30 | 1,581,830.07 | 65,050.77 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/16/2018 | 270,000.00 | 271,139.06 | 271,139.06 | 280,061.72 | 8,922.66 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/13/2018 | 470,000.00 | 469,339.06 | 469,339.06 | 487,514.84 | 18,175.78 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/13/2018 | 2,375,000.00 | 2,366,985.71 | 2,366,985.71 | 2,463,505.85 | 96,520.14 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/26/2018 | 405,000.00 | 406,961.72 | 406,961.72 | 420,092.58 | 13,130.86 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 12/10/2018 | 915,000.00 | 937,303.12 | 937,303.12 | 949,098.04 | 11,794.92 | 0.00 |
| **Totals for Cusip** | | | | | **5,960,000.00** | **5,968,507.97** | **5,968,507.97** | **6,182,103.10** | **213,595.13** | **0.00** |
| 9128285P1 | US TREASURY N B | 2.88% | 11/30/2023 | 12/03/2018 | 2,255,000.00 | 2,257,058.61 | 2,257,058.61 | 2,294,286.34 | 37,227.73 | 0.00 |
| **Totals for Cusip** | | | | | **2,255,000.00** | **2,257,058.61** | **2,257,058.61** | **2,294,286.34** | **37,227.73** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9128285R7 | US TREASURY N B | 2.62% | 12/15/2021 | 12/14/2018 | 7,940,000.00 | 7,917,636.75 | 7,917,636.75 | 7,975,667.99 | 58,031.24 | 0.00 |
| **Totals for Cusip** | | | | | **7,940,000.00** | **7,917,636.75** | **7,917,636.75** | **7,975,667.99** | **58,031.24** | **0.00** |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/27/2018 | 715,000.00 | 713,659.38 | 713,659.38 | 714,972.07 | 1,312.69 | 0.00 |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/27/2018 | 1,890,000.00 | 1,886,456.25 | 1,886,456.25 | 1,889,926.18 | 3,469.93 | 0.00 |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/28/2018 | 5,510,000.00 | 5,503,758.20 | 5,503,758.20 | 5,509,784.78 | 6,026.58 | 0.00 |
| **Totals for Cusip** | | | | | **8,115,000.00** | **8,103,873.83** | **8,103,873.83** | **8,114,683.03** | **10,809.20** | **0.00** |
| 9128285U0 | WI TREASURY SEC | 2.62% | 12/31/2023 | 12/28/2018 | 3,235,000.00 | 3,238,032.81 | 3,238,032.81 | 3,251,933.22 | 13,900.41 | 0.00 |
| **Totals for Cusip** | | | | | **3,235,000.00** | **3,238,032.81** | **3,238,032.81** | **3,251,933.22** | **13,900.41** | **0.00** |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/18/2018 | 6,055,000.00 | 5,965,121.09 | 5,965,121.09 | 5,998,943.96 | 33,822.87 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/17/2018 | 6,030,000.00 | 5,940,021.09 | 5,940,021.09 | 5,974,175.41 | 34,154.32 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/23/2018 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/23/2018 | 21,400,000.00 | 21,079,000.00 | 21,079,000.00 | 21,201,882.87 | 122,882.87 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/08/2018 | 7,100,000.00 | 6,987,675.78 | 6,987,675.78 | 7,034,269.55 | 46,593.77 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/10/2018 | 7,145,000.00 | 7,040,336.91 | 7,040,336.91 | 7,078,852.95 | 38,516.04 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/10/2018 | 7,140,000.00 | 7,035,131.25 | 7,035,131.25 | 7,073,899.24 | 38,767.99 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/15/2018 | 520,000.00 | 512,443.75 | 512,443.75 | 515,185.94 | 2,742.19 | 0.00 |
| **Totals for Cusip** | | | | | **55,390,000.00** | **54,559,729.87** | **54,559,729.87** | **54,877,209.92** | **317,480.05** | **0.00** |
| 912828D56 | US TREASURY N B | 2.38% | 08/15/2024 | 10/18/2018 | 1,225,000.00 | 1,177,626.95 | 1,177,626.95 | 1,213,754.88 | 36,127.93 | 0.00 |
| **Totals for Cusip** | | | | | **1,225,000.00** | **1,177,626.95** | **1,177,626.95** | **1,213,754.88** | **36,127.93** | **0.00** |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 09/22/2016 | 1,850,000.00 | 1,929,955.41 | 1,851,156.25 | 1,832,439.45 | 0.00 | (18,716.80) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/27/2016 | 11,715,000.00 | 12,137,380.66 | 11,722,321.88 | 11,603,798.99 | 0.00 | (118,522.89) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 11/23/2016 | 20,975,000.00 | 21,247,838.87 | 20,988,109.38 | 20,775,901.31 | 0.00 | (212,208.07) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 02/08/2017 | 13,000,000.00 | 13,186,367.19 | 13,008,125.00 | 12,876,601.53 | 0.00 | (131,523.47) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 09/07/2017 | 1,365,000.00 | 1,396,565.63 | 1,365,853.13 | 1,352,043.16 | 0.00 | (13,809.97) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 09/22/2017 | 12,000,000.00 | 12,168,281.25 | 12,007,500.00 | 11,886,093.72 | 0.00 | (121,406.28) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 02/16/2018 | 4,600,000.00 | 4,540,164.06 | 4,540,164.06 | 4,556,335.93 | 16,171.87 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 02/14/2018 | 3,035,000.00 | 2,994,217.19 | 2,994,217.19 | 3,006,191.20 | 11,974.01 | 0.00 |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 02/14/2018 | 33,750,000.00 | 33,296,484.38 | 33,296,484.38 | 33,429,638.59 | 133,154.21 | 0.00 |
| **Totals for Cusip** | | | | | **102,290,000.00** | **102,897,254.64** | **101,773,931.27** | **101,319,043.88** | **161,300.09** | **(616,187.48)** |
| 912828R28 | US TREASURY N B | 1.62% | 04/30/2023 | 08/30/2016 | 100,000.00 | 101,316.41 | 96,949.22 | 96,425.78 | 0.00 | (523.44) |
| 912828R28 | US TREASURY N B | 1.62% | 04/30/2023 | 10/31/2016 | 9,900,000.00 | 9,930,550.78 | 9,597,972.68 | 9,546,152.32 | 0.00 | (51,820.36) |
| **Totals for Cusip** | | | | | **10,000,000.00** | **10,031,867.19** | **9,694,921.90** | **9,642,578.10** | **0.00** | **(52,343.80)** |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/07/2018 | 37,985,000.00 | 37,290,586.72 | 37,290,586.72 | 37,639,277.24 | 348,690.52 | 0.00 |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/09/2018 | 14,000,000.00 | 13,745,156.25 | 13,745,156.25 | 13,872,578.16 | 127,421.91 | 0.00 |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/06/2018 | 37,325,000.00 | 36,665,980.47 | 36,665,980.47 | 36,985,284.27 | 319,303.80 | 0.00 |
| **Totals for Cusip** | | | | | **89,310,000.00** | **87,701,723.44** | **87,701,723.44** | **88,497,139.67** | **795,416.23** | **0.00** |
| 912828VB3 | US TREASURY N B | 1.75% | 05/15/2023 | 09/30/2016 | 6,090,000.00 | 6,228,214.45 | 5,939,891.00 | 5,901,114.87 | 0.00 | (38,776.13) |
| 912828VB3 | US TREASURY N B | 1.75% | 05/15/2023 | 12/26/2017 | 1,500,000.00 | 1,458,808.59 | 1,463,027.34 | 1,453,476.57 | 0.00 | (9,550.77) |
| 912828VB3 | US TREASURY N B | 1.75% | 05/15/2023 | 07/12/2018 | 2,725,000.00 | 2,600,778.32 | 2,600,778.32 | 2,640,482.44 | 39,704.12 | 0.00 |
| **Totals for Cusip** | | | | | **10,315,000.00** | **10,287,801.36** | **10,003,696.66** | **9,995,073.88** | **39,704.12** | **(48,326.90)** |
| 912828X47 | US TREASURY N B | 1.88% | 04/30/2022 | 05/07/2018 | 37,065,000.00 | 35,873,418.17 | 35,873,418.17 | 36,355,552.92 | 482,134.75 | 0.00 |
| 912828X47 | US TREASURY N B | 1.88% | 04/30/2022 | 06/21/2018 | 8,000,000.00 | 7,741,250.00 | 7,741,250.00 | 7,846,875.04 | 105,625.04 | 0.00 |
| 912828X47 | US TREASURY N B | 1.88% | 04/30/2022 | 10/01/2018 | 8,000,000.00 | 7,716,875.00 | 7,716,875.00 | 7,846,875.04 | 130,000.04 | 0.00 |
| **Totals for Cusip** | | | | | **53,065,000.00** | **51,331,543.17** | **51,331,543.17** | **52,049,303.00** | **717,759.83** | **0.00** |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/17/2018 | 1,910,000.00 | 1,826,735.94 | 1,826,735.94 | 1,858,668.75 | 31,932.81 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/23/2018 | 2,405,000.00 | 2,298,090.23 | 2,298,090.23 | 2,340,365.63 | 42,275.40 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/31/2018 | 6,800,000.00 | 6,465,843.75 | 6,465,843.75 | 6,617,250.00 | 151,406.25 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/08/2018 | 2,635,000.00 | 2,506,955.47 | 2,506,955.47 | 2,564,184.38 | 57,228.91 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 5/15/2025 | 08/10/2018 | 2,630,000.00 | 2,514,581.08 | 2,514,581.08 | 2,559,318.75 | 44,737.67 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/29/2018 | 4,580,000.00 | 4,377,478.13 | 4,377,478.13 | 4,456,912.50 | 79,434.37 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 12/07/2018 | 6,825,000.00 | 6,548,000.98 | 6,548,000.98 | 6,641,578.13 | 93,577.15 | 0.00 |
| **Totals for Cusip** | | | | | **27,785,000.00** | **26,537,685.58** | **26,537,685.58** | **27,038,278.14** | **500,592.56** | **0.00** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828XM7 | US TREASURY NOTES | 1.62% | 07/31/2020 | 04/16/2018 | 2,305,000.00 | 2,262,501.56 | 2,262,501.56 | 2,272,315.81 | 9,814.25 | 0.00 |
| 912828XM7 | US TREASURY NOTES | 1.62% | 07/31/2020 | 09/24/2018 | 10,810,000.00 | 10,582,821.09 | 10,582,821.09 | 10,656,717.55 | 73,896.46 | 0.00 |
| **Totals for Cusip** | | | | | **13,115,000.00** | **12,845,322.65** | **12,845,322.65** | **12,929,033.36** | **83,710.71** | **0.00** |
| 912833PC8 | US TREASURY STRIP | 0.00% | 02/15/2027 | 06/20/2017 | 25,000,000.00 | 20,065,500.00 | 19,933,131.25 | 20,069,403.75 | 136,272.50 | 0.00 |
| **Totals for Cusip** | | | | | **25,000,000.00** | **20,065,500.00** | **19,933,131.25** | **20,069,403.75** | **136,272.50** | **0.00** |
| 912833QB9 | US TREASURY STRIP | 0.00% | 11/15/2027 | 11/21/2018 | 11,850,000.00 | 8,952,201.00 | 8,952,201.00 | 9,287,030.69 | 334,829.69 | 0.00 |
| 912833QB9 | US TREASURY STRIP | 0.00% | 11/15/2027 | 11/20/2018 | 7,310,000.00 | 5,527,383.40 | 5,527,383.40 | 5,728,961.55 | 201,578.15 | 0.00 |
| **Totals for Cusip** | | | | | **19,160,000.00** | **14,479,584.40** | **14,479,584.40** | **15,015,992.24** | **536,407.84** | **0.00** |
| **Totals for US Govt Bonds** | | | | | **478,485,000.00** | **464,303,192.26** | **462,426,450.15** | **465,790,737.79** | **4,104,532.56** | **(740,244.92)** |
| **Totals for WCT Strategic Bond Account** | | | | | **1,444,130,213.20** | **1,271,430,352.29** | **1,410,848,813.82** | **1,387,491,781.78** | **7,800,672.19** | **(31,157,704.23)** |
| | | | | Less cash due to broker | | (20,005,660) | | (20,005,660) | | |
| | | | | Total | | 1,251,424,692 | | 1,367,486,122 | | |



Prudential

# Appendix II

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| 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 | 2.63% | 12/20/2021 | 05/20/2015 | 6,400,000.00 | 6,398,566.40 | 6,387,983.36 | 6,328,405.12 | 0.00 | (59,578.24) |
| **Totals for Cusip** | | | | | **6,400,000.00** | **6,398,566.40** | **6,387,983.36** | **6,328,405.12** | **0.00** | **(59,578.24)** |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/15/2024 | 01/17/2013 | 1,400,000.00 | 1,389,117.19 | 1,382,207.82 | 1,358,440.72 | 0.00 | (23,767.10) |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/15/2024 | 02/19/2013 | 8,600,000.00 | 8,425,312.50 | 8,490,705.18 | 8,344,707.28 | 0.00 | (145,997.90) |
| **Totals for Cusip** | | | | | **10,000,000.00** | **9,814,429.69** | **9,872,913.00** | **9,703,148.00** | **0.00** | **(169,765.00)** |
| 34530WAA5 | FORD CREDIT AUTO OWNER | 2.44% | 01/15/2027 | 07/21/2015 | 3,900,000.00 | 3,898,458.33 | 3,914,894.10 | 3,867,228.30 | 0.00 | (47,665.80) |
| **Totals for Cusip** | | | | | **3,900,000.00** | **3,898,458.33** | **3,914,894.10** | **3,867,228.30** | **0.00** | **(47,665.80)** |
| 42806DAA7 | HERTZ VEHICLE FINANCING | 2.73% | 03/25/2021 | 04/07/2015 | 500,000.00 | 499,966.75 | 501,462.30 | 495,770.85 | 0.00 | (5,691.45) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,966.75** | **501,462.30** | **495,770.85** | **0.00** | **(5,691.45)** |
| **Totals for Asset-Backed** | | | | | **20,800,000.00** | **20,611,421.17** | **20,677,252.76** | **20,394,552.27** | **0.00** | **(282,700.49)** |
| **Corporate** | | | | | | | | | | |
| 00115AAE9 | AEP TRANSMISSION CO LLC | 3.10% | 12/01/2026 | 05/07/2018 | 355,000.00 | 357,780.54 | 357,780.54 | 343,001.40 | 0.00 | (14,779.14) |
| **Totals for Cusip** | | | | | **355,000.00** | **357,780.54** | **357,780.54** | **343,001.40** | **0.00** | **(14,779.14)** |
| 00115AAH2 | AEP TRANSMISSION CO LLC | 3.75% | 12/01/2047 | 05/07/2018 | 365,000.00 | 364,145.94 | 364,145.94 | 334,729.90 | 0.00 | (29,416.04) |
| **Totals for Cusip** | | | | | **365,000.00** | **364,145.94** | **364,145.94** | **334,729.90** | **0.00** | **(29,416.04)** |
| 001306AB5 | AHS HOSPITAL CORP | 5.02% | 07/01/2045 | 08/22/2017 | 415,000.00 | 494,725.65 | 502,242.55 | 460,954.88 | 0.00 | (41,287.67) |
| **Totals for Cusip** | | | | | **415,000.00** | **494,725.65** | **502,242.55** | **460,954.88** | **0.00** | **(41,287.67)** |
| 00138CAD0 | AIG GLOBAL FUNDING | 2.15% | 07/02/2020 | 06/27/2017 | 2,070,000.00 | 2,068,695.90 | 2,051,667.11 | 2,039,312.13 | 0.00 | (12,354.98) |
| **Totals for Cusip** | | | | | **2,070,000.00** | **2,068,695.90** | **2,051,667.11** | **2,039,312.13** | **0.00** | **(12,354.98)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00206RCL4 | AT&T INC | 2.45% | 06/30/2020 | 04/23/2015 | 965,000.00 | 964,507.85 | 963,944.23 | 952,442.21 | 0.00 | (11,502.02) |
| **Totals for Cusip** | | | | | **965,000.00** | **964,507.85** | **963,944.23** | **952,442.21** | **0.00** | **(11,502.02)** |
| 00206RCN0 | AT&T INC | 3.40% | 05/15/2025 | 04/23/2015 | 3,735,000.00 | 3,723,944.40 | 3,672,066.74 | 3,517,073.39 | 0.00 | (154,993.35) |
| **Totals for Cusip** | | | | | **3,735,000.00** | **3,723,944.40** | **3,672,066.74** | **3,517,073.39** | **0.00** | **(154,993.35)** |
| 00206RDF6 | AT&T INC | 6.00% | 08/15/2040 | 03/03/2016 | 545,000.00 | 558,540.53 | 616,772.64 | 550,606.80 | 0.00 | (66,165.84) |
| **Totals for Cusip** | | | | | **545,000.00** | **558,540.53** | **616,772.64** | **550,606.80** | **0.00** | **(66,165.84)** |
| 00206RDH2 | AT&T INC | 5.15% | 03/15/2042 | 03/03/2016 | 1,025,000.00 | 959,400.00 | 1,063,507.77 | 957,466.26 | 0.00 | (106,041.51) |
| **Totals for Cusip** | | | | | **1,025,000.00** | **959,400.00** | **1,063,507.77** | **957,466.26** | **0.00** | **(106,041.51)** |
| 002824BF6 | ABBOTT LABORATORIES | 3.75% | 11/30/2026 | 04/18/2018 | 283,000.00 | 280,300.18 | 280,300.18 | 279,489.80 | 0.00 | (810.38) |
| **Totals for Cusip** | | | | | **283,000.00** | **280,300.18** | **280,300.18** | **279,489.80** | **0.00** | **(810.38)** |
| 002824BH2 | ABBOTT LABORATORIES | 4.90% | 11/30/2046 | 04/19/2018 | 100,000.00 | 109,055.00 | 109,055.00 | 104,972.42 | 0.00 | (4,082.58) |
| 002824BH2 | ABBOTT LABORATORIES | 4.90% | 11/30/2046 | 04/25/2018 | 400,000.00 | 427,948.00 | 427,948.00 | 419,889.69 | 0.00 | (8,058.31) |
| 002824BH2 | ABBOTT LABORATORIES | 4.90% | 11/30/2046 | 05/02/2018 | 750,000.00 | 797,527.50 | 797,527.50 | 787,293.17 | 0.00 | (10,234.33) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,334,530.50** | **1,334,530.50** | **1,312,155.28** | **0.00** | **(22,375.22)** |
| 002824BK5 | ABBOTT LABORATORIES | 2.80% | 09/15/2020 | 03/06/2017 | 1,805,000.00 | 1,822,941.70 | 1,817,139.44 | 1,794,328.75 | 0.00 | (22,810.69) |
| **Totals for Cusip** | | | | | **1,805,000.00** | **1,822,941.70** | **1,817,139.44** | **1,794,328.75** | **0.00** | **(22,810.69)** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 1,115,000.00 | 1,113,048.75 | 1,146,304.43 | 1,069,491.04 | 0.00 | (76,813.39) |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/24/2018 | 3,010,000.00 | 2,922,138.10 | 2,922,138.10 | 2,887,146.22 | 0.00 | (34,991.88) |
| **Totals for Cusip** | | | | | **4,125,000.00** | **4,035,186.85** | **4,068,442.53** | **3,956,637.26** | **0.00** | **(111,805.27)** |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/10/2016 | 875,000.00 | 897,513.75 | 961,048.99 | 809,468.54 | 0.00 | (151,580.45) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **875,000.00** | **897,513.75** | **961,048.99** | **809,468.54** | **0.00** | **(151,580.45)** |
| 00287YAU3 | ABBVIE INC | 2.30% | 05/14/2021 | 05/09/2016 | 1,000,000.00 | 998,260.00 | 992,693.16 | 976,571.74 | 0.00 | (16,121.42) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **998,260.00** | **992,693.16** | **976,571.74** | **0.00** | **(16,121.42)** |
| 00507UAR2 | ACTAVIS FUNDING SCS | 3.45% | 03/15/2022 | 03/03/2015 | 2,955,000.00 | 2,950,803.90 | 3,002,439.98 | 2,907,846.06 | 0.00 | (94,593.92) |
| **Totals for Cusip** | | | | | **2,955,000.00** | **2,950,803.90** | **3,002,439.98** | **2,907,846.06** | **0.00** | **(94,593.92)** |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 06/12/2014 | 300,000.00 | 313,662.00 | 334,922.84 | 286,234.49 | 0.00 | (48,688.35) |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 10/30/2015 | 355,000.00 | 369,168.05 | 396,325.36 | 338,710.81 | 0.00 | (57,614.55) |
| 00817YAP3 | AETNA INC | 4.75% | 03/15/2044 | 06/27/2018 | 680,000.00 | 683,944.00 | 683,944.00 | 648,798.17 | 0.00 | (35,145.83) |
| **Totals for Cusip** | | | | | **1,335,000.00** | **1,366,774.05** | **1,415,192.20** | **1,273,743.47** | **0.00** | **(141,448.73)** |
| 008281AG2 | AFRICAN DEVELOPMENT | 8.80% | 09/01/2019 | 06/08/2006 | 1,000,000.00 | 1,277,050.00 | 1,101,415.13 | 1,038,463.23 | 0.00 | (62,951.90) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,277,050.00** | **1,101,415.13** | **1,038,463.23** | **0.00** | **(62,951.90)** |
| 010392FN3 | ALABAMA POWER CO | 2.80% | 04/01/2025 | 04/09/2015 | 115,000.00 | 114,871.20 | 113,325.27 | 109,628.22 | 0.00 | (3,697.05) |
| **Totals for Cusip** | | | | | **115,000.00** | **114,871.20** | **113,325.27** | **109,628.22** | **0.00** | **(3,697.05)** |
| 01959LAB8 | ALLINA HEALTH SYSTEM | 4.43% | 04/15/2047 | 03/30/2017 | 820,000.00 | 820,000.00 | 878,629.33 | 826,232.72 | 0.00 | (52,396.61) |
| **Totals for Cusip** | | | | | **820,000.00** | **820,000.00** | **878,629.33** | **826,232.72** | **0.00** | **(52,396.61)** |
| 023765AA8 | AMER AIRLINE 16-2 AA PTT | 3.20% | 06/15/2028 | 05/02/2016 | 1,560,632.50 | 1,560,632.50 | 1,556,059.84 | 1,467,275.46 | 0.00 | (88,784.38) |
| **Totals for Cusip** | | | | | **1,560,632.50** | **1,560,632.50** | **1,556,059.84** | **1,467,275.46** | **0.00** | **(88,784.38)** |
| 02377AAA6 | AMER AIRLN 14 1 A PTT | 3.70% | 04/01/2028 | 09/02/2014 | 346,097.01 | 346,097.01 | 353,884.19 | 335,091.13 | 0.00 | (18,793.06) |
| **Totals for Cusip** | | | | | **346,097.01** | **346,097.01** | **353,884.19** | **335,091.13** | **0.00** | **(18,793.06)** |
| 02665WBH3 | AMERICAN HONDA FINANCE | 2.30% | 09/09/2026 | 09/06/2016 | 720,000.00 | 717,825.60 | 681,498.60 | 656,073.09 | 0.00 | (25,425.51) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **720,000.00** | **717,825.60** | **681,498.60** | **656,073.09** | **0.00** | **(25,425.51)** |
| 02665WBT7 | AMERICAN HONDA FINANCE | 1.95% | 07/20/2020 | 07/17/2017 | 4,425,000.00 | 4,420,530.75 | 4,390,171.89 | 4,355,052.79 | 0.00 | (35,119.10) |
| **Totals for Cusip** | | | | | **4,425,000.00** | **4,420,530.75** | **4,390,171.89** | **4,355,052.79** | **0.00** | **(35,119.10)** |
| 026874DL8 | AMERICAN INTERNATIONAL | 4.75% | 04/01/2048 | 03/19/2018 | 1,990,000.00 | 1,986,816.00 | 1,986,816.00 | 1,821,092.78 | 0.00 | (165,723.22) |
| 026874DL8 | AMERICAN INTERNATIONAL | 4.75% | 04/01/2048 | 03/19/2018 | 1,150,000.00 | 1,147,435.50 | 1,147,435.50 | 1,052,390.30 | 0.00 | (95,045.20) |
| **Totals for Cusip** | | | | | **3,140,000.00** | **3,134,251.50** | **3,134,251.50** | **2,873,483.08** | **0.00** | **(260,768.42)** |
| 03073EAP0 | AMERISOURCEBERGEN | 3.45% | 12/15/2027 | 11/29/2017 | 465,000.00 | 463,860.75 | 461,130.57 | 433,148.12 | 0.00 | (27,982.45) |
| 03073EAP0 | AMERISOURCEBERGEN | 3.45% | 12/15/2027 | 12/04/2017 | 535,000.00 | 531,538.55 | 530,548.07 | 498,353.22 | 0.00 | (32,194.85) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **995,399.30** | **991,678.64** | **931,501.34** | **0.00** | **(60,177.30)** |
| 031162BY5 | AMGEN INC | 3.12% | 05/01/2025 | 04/28/2015 | 4,500,000.00 | 4,475,520.00 | 4,518,424.04 | 4,305,590.64 | 0.00 | (212,833.40) |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,475,520.00** | **4,518,424.04** | **4,305,590.64** | **0.00** | **(212,833.40)** |
| 031162CJ7 | AMGEN INC | 2.60% | 08/19/2026 | 08/10/2016 | 2,000,000.00 | 1,998,780.00 | 1,915,059.34 | 1,817,399.24 | 0.00 | (97,660.10) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,998,780.00** | **1,915,059.34** | **1,817,399.24** | **0.00** | **(97,660.10)** |
| 03523TBT4 | ANHEUSER-BUSCH INBEV | 4.44% | 10/06/2048 | 08/17/2017 | 580,000.00 | 563,697.44 | 631,843.70 | 500,865.64 | 0.00 | (130,978.06) |
| **Totals for Cusip** | | | | | **580,000.00** | **563,697.44** | **631,843.70** | **500,865.64** | **0.00** | **(130,978.06)** |
| 036752AC7 | ANTHEM INC | 3.35% | 12/01/2024 | 11/14/2017 | 2,000,000.00 | 1,999,360.00 | 2,029,045.22 | 1,948,390.66 | 0.00 | (80,654.56) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,999,360.00** | **2,029,045.22** | **1,948,390.66** | **0.00** | **(80,654.56)** |
| 037833BX7 | APPLE INC | 4.65% | 02/23/2046 | 02/16/2016 | 805,000.00 | 800,355.15 | 942,682.89 | 852,123.36 | 0.00 | (90,559.53) |
| **Totals for Cusip** | | | | | **805,000.00** | **800,355.15** | **942,682.89** | **852,123.36** | **0.00** | **(90,559.53)** |
| 037833CG3 | APPLE INC | 3.00% | 02/09/2024 | 02/02/2017 | 1,655,000.00 | 1,654,271.80 | 1,676,007.08 | 1,634,423.77 | 0.00 | (41,583.31) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,655,000.00** | **1,654,271.80** | **1,676,007.08** | **1,634,423.77** | **0.00** | **(41,583.31)** |
| 037833CK4 | APPLE INC | 1.90% | 02/07/2020 | 02/02/2017 | 2,500,000.00 | 2,498,775.00 | 2,492,480.73 | 2,478,293.53 | 0.00 | (14,187.20) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,498,775.00** | **2,492,480.73** | **2,478,293.53** | **0.00** | **(14,187.20)** |
| 03939CAA1 | ARCH CAPITAL FINANCE LLC | 4.01% | 12/15/2026 | 11/29/2016 | 165,000.00 | 165,000.00 | 171,785.48 | 164,761.16 | 0.00 | (7,024.32) |
| **Totals for Cusip** | | | | | **165,000.00** | **165,000.00** | **171,785.48** | **164,761.16** | **0.00** | **(7,024.32)** |
| 03939CAB9 | ARCH CAPITAL FINANCE LLC | 5.03% | 12/15/2046 | 11/29/2016 | 445,000.00 | 445,000.00 | 517,216.69 | 464,686.64 | 0.00 | (52,530.05) |
| 03939CAB9 | ARCH CAPITAL FINANCE LLC | 5.03% | 12/15/2046 | 04/26/2017 | 405,000.00 | 441,567.45 | 470,725.30 | 422,917.06 | 0.00 | (47,808.24) |
| 03939CAB9 | ARCH CAPITAL FINANCE LLC | 5.03% | 12/15/2046 | 04/27/2017 | 650,000.00 | 711,724.00 | 755,485.05 | 678,755.77 | 0.00 | (76,729.28) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,598,291.45** | **1,743,427.04** | **1,566,359.47** | **0.00** | **(177,067.57)** |
| 040555CU6 | ARIZONA PUBLIC SERVICE | 3.75% | 05/15/2046 | 05/03/2016 | 1,265,000.00 | 1,261,369.45 | 1,302,653.37 | 1,152,728.52 | 0.00 | (149,924.85) |
| **Totals for Cusip** | | | | | **1,265,000.00** | **1,261,369.45** | **1,302,653.37** | **1,152,728.52** | **0.00** | **(149,924.85)** |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 04/25/2016 | 975,000.00 | 975,000.00 | 1,030,945.98 | 939,799.68 | 0.00 | (91,146.30) |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 05/10/2016 | 1,025,000.00 | 1,068,952.00 | 1,083,815.00 | 987,994.54 | 0.00 | (95,820.46) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,043,952.00** | **2,114,760.98** | **1,927,794.22** | **0.00** | **(186,966.76)** |
| 04650NAB0 | AT&T INC | 5.35% | 09/01/2040 | 05/12/2011 | 92,000.00 | 91,789.41 | 97,087.02 | 89,375.28 | 0.00 | (7,711.74) |
| **Totals for Cusip** | | | | | **92,000.00** | **91,789.41** | **97,087.02** | **89,375.28** | **0.00** | **(7,711.74)** |
| 05351WAA1 | AVANGRID INC | 3.15% | 12/01/2024 | 11/16/2017 | 1,030,000.00 | 1,027,548.60 | 1,024,611.15 | 993,940.02 | 0.00 | (30,671.13) |
| **Totals for Cusip** | | | | | **1,030,000.00** | **1,027,548.60** | **1,024,611.15** | **993,940.02** | **0.00** | **(30,671.13)** |
| 05463HAA9 | AXIS SPECIALTY FINANCE | 5.88% | 06/01/2020 | 03/18/2010 | 2,650,000.00 | 2,640,036.00 | 2,836,229.02 | 2,726,353.58 | 0.00 | (109,875.44) |
| **Totals for Cusip** | | | | | **2,650,000.00** | **2,640,036.00** | **2,836,229.02** | **2,726,353.58** | **0.00** | **(109,875.44)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 03/06/2014 | 490,000.00 | 487,422.60 | 525,760.43 | 469,947.45 | 0.00 | (55,812.98) |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 08/21/2014 | 260,000.00 | 273,210.60 | 278,974.92 | 249,359.87 | 0.00 | (29,615.05) |
| 05464HAB6 | AXIS SPECIALTY FINAN PLC | 5.15% | 04/01/2045 | 04/05/2016 | 250,000.00 | 261,245.00 | 268,245.12 | 239,769.11 | 0.00 | (28,476.01) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,021,878.20** | **1,072,980.47** | **959,076.43** | **0.00** | **(113,904.04)** |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 06/01/2009 | 870,000.00 | 866,963.70 | 917,333.18 | 880,076.62 | 0.00 | (37,256.56) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 04/07/2010 | 980,000.00 | 1,072,668.80 | 1,033,317.83 | 991,350.67 | 0.00 | (41,967.16) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,939,632.50** | **1,950,651.01** | **1,871,427.29** | **0.00** | **(79,223.72)** |
| 05526DAZ8 | BAT CAPITAL CORP | 3.22% | 08/15/2024 | 11/20/2018 | 1,600,000.00 | 1,600,000.00 | 1,600,000.00 | 1,473,750.46 | 0.00 | (126,249.54) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,600,000.00** | **1,600,000.00** | **1,473,750.46** | **0.00** | **(126,249.54)** |
| 05526DBD6 | BAT CAPITAL CORP | 4.39% | 08/15/2037 | 11/20/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 818,468.27 | 0.00 | (181,531.73) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,000,000.00** | **1,000,000.00** | **818,468.27** | **0.00** | **(181,531.73)** |
| 05565EAK1 | BMW US CAPITAL LLC | 1.45% | 09/13/2019 | 09/08/2016 | 3,250,000.00 | 3,245,937.50 | 3,215,012.35 | 3,217,603.84 | 2,591.49 | 0.00 |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,245,937.50** | **3,215,012.35** | **3,217,603.84** | **2,591.49** | **0.00** |
| 05565EAL9 | BMW US CAPITAL LLC | 1.85% | 09/15/2021 | 09/08/2016 | 1,550,000.00 | 1,548,233.00 | 1,512,283.76 | 1,485,854.44 | 0.00 | (26,429.32) |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,548,233.00** | **1,512,283.76** | **1,485,854.44** | **0.00** | **(26,429.32)** |
| 05565EAM7 | BMW US CAPITAL LLC | 2.25% | 09/15/2023 | 09/08/2016 | 1,560,000.00 | 1,555,179.60 | 1,515,465.88 | 1,455,555.72 | 0.00 | (59,910.16) |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,555,179.60** | **1,515,465.88** | **1,455,555.72** | **0.00** | **(59,910.16)** |
| 05723KAE0 | BAKER HUGHES LLC CO OBL | 3.34% | 12/15/2027 | 01/31/2018 | 1,070,000.00 | 1,070,000.00 | 1,070,000.00 | 984,500.03 | 0.00 | (85,499.97) |
| **Totals for Cusip** | | | | | **1,070,000.00** | **1,070,000.00** | **1,070,000.00** | **984,500.03** | **0.00** | **(85,499.97)** |
| 05723KAF7 | BAKER HUGHES LLC CO OBL | 4.08% | 12/15/2047 | 01/31/2018 | 310,000.00 | 310,000.00 | 310,000.00 | 255,456.02 | 0.00 | (54,543.98) |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **310,000.00** | **310,000.00** | **310,000.00** | **255,456.02** | **0.00** | **(54,543.98)** |
| 06051GEX3 | BANK OF AMERICA CORP | 2.60% | 01/15/2019 | 10/17/2013 | 303,000.00 | 302,948.49 | 304,037.07 | 302,940.99 | 0.00 | (1,096.08) |
| **Totals for Cusip** | | | | | **303,000.00** | **302,948.49** | **304,037.07** | **302,940.99** | **0.00** | **(1,096.08)** |
| 06051GFC8 | BANK OF AMERICA CORP | 5.00% | 01/21/2044 | 12/01/2015 | 1,320,000.00 | 1,433,757.60 | 1,594,533.73 | 1,366,029.02 | 0.00 | (228,504.71) |
| **Totals for Cusip** | | | | | **1,320,000.00** | **1,433,757.60** | **1,594,533.73** | **1,366,029.02** | **0.00** | **(228,504.71)** |
| 06051GGR4 | BANK OF AMERICA CORP | 3.59% | 07/21/2028 | 07/18/2017 | 3,000,000.00 | 3,000,000.00 | 3,049,361.16 | 2,844,957.54 | 0.00 | (204,403.62) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,000,000.00** | **3,049,361.16** | **2,844,957.54** | **0.00** | **(204,403.62)** |
| 06051GHF9 | BANK OF AMERICA CORP | 3.55% | 03/05/2024 | 07/02/2018 | 1,725,000.00 | 1,704,990.00 | 1,704,990.00 | 1,704,138.16 | 0.00 | (851.84) |
| **Totals for Cusip** | | | | | **1,725,000.00** | **1,704,990.00** | **1,704,990.00** | **1,704,138.16** | **0.00** | **(851.84)** |
| 06738EAE5 | BARCLAYS PLC | 3.65% | 03/16/2025 | 07/31/2017 | 1,615,000.00 | 1,622,106.00 | 1,612,120.46 | 1,488,608.49 | 0.00 | (123,511.97) |
| **Totals for Cusip** | | | | | **1,615,000.00** | **1,622,106.00** | **1,612,120.46** | **1,488,608.49** | **0.00** | **(123,511.97)** |
| 06738EAV7 | BARCLAYS PLC | 4.95% | 01/10/2047 | 01/03/2017 | 2,040,000.00 | 2,038,102.80 | 2,263,717.07 | 1,802,741.64 | 0.00 | (460,975.43) |
| **Totals for Cusip** | | | | | **2,040,000.00** | **2,038,102.80** | **2,263,717.07** | **1,802,741.64** | **0.00** | **(460,975.43)** |
| 06738EBD6 | BARCLAYS PLC | 4.97% | 05/16/2029 | 05/09/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 964,177.58 | 0.00 | (35,822.42) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,000,000.00** | **1,000,000.00** | **964,177.58** | **0.00** | **(35,822.42)** |
| 067901AH1 | BARRICK GOLD CORP | 5.25% | 04/01/2042 | 05/04/2016 | 90,000.00 | 86,523.30 | 103,761.00 | 89,996.34 | 0.00 | (13,764.66) |
| **Totals for Cusip** | | | | | **90,000.00** | **86,523.30** | **103,761.00** | **89,996.34** | **0.00** | **(13,764.66)** |
| 06849RAK8 | BARRICK NA FINANCE LLC | 5.75% | 05/01/2043 | 02/16/2017 | 1,000,000.00 | 1,164,510.00 | 1,255,770.99 | 1,050,343.59 | 0.00 | (205,427.40) |
| 06849RAK8 | BARRICK NA FINANCE LLC | 5.75% | 05/01/2043 | 02/16/2017 | 325,000.00 | 379,775.50 | 408,125.57 | 341,361.67 | 0.00 | (66,763.90) |
| 06849RAK8 | BARRICK NA FINANCE LLC | 5.75% | 05/01/2043 | 08/13/2018 | 50,000.00 | 54,950.50 | 54,950.50 | 52,517.18 | 0.00 | (2,433.32) |



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**8217 SBA (PRU WCT)**
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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** | | | | | **1,375,000.00** | **1,599,236.00** | **1,718,847.06** | **1,444,222.44** | **0.00** | **(274,624.62)** |
| 07274NBH5 | MONSANTO COMPANY CO | 4.70% | 07/15/2064 | 06/25/2018 | 1,900,000.00 | 1,623,654.50 | 1,623,654.50 | 1,564,856.87 | 0.00 | (58,797.63) |
| **Totals for Cusip** | | | | | **1,900,000.00** | **1,623,654.50** | **1,623,654.50** | **1,564,856.87** | **0.00** | **(58,797.63)** |
| 072863AF0 | BAYLOR SCOTT & WHITE | 3.97% | 11/15/2046 | 04/06/2016 | 1,030,000.00 | 1,030,000.00 | 1,071,177.95 | 999,112.03 | 0.00 | (72,065.92) |
| **Totals for Cusip** | | | | | **1,030,000.00** | **1,030,000.00** | **1,071,177.95** | **999,112.03** | **0.00** | **(72,065.92)** |
| 075887BQ1 | BECTON DICKINSON & CO | 2.13% | 06/06/2019 | 05/22/2017 | 2,500,000.00 | 2,500,000.00 | 2,494,383.50 | 2,485,436.70 | 0.00 | (8,946.80) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,500,000.00** | **2,494,383.50** | **2,485,436.70** | **0.00** | **(8,946.80)** |
| 075887BV0 | BECTON DICKINSON & CO | 3.36% | 06/06/2024 | 05/22/2017 | 1,515,000.00 | 1,515,000.00 | 1,519,232.49 | 1,455,122.69 | 0.00 | (64,109.80) |
| **Totals for Cusip** | | | | | **1,515,000.00** | **1,515,000.00** | **1,519,232.49** | **1,455,122.69** | **0.00** | **(64,109.80)** |
| 075887BW8 | BECTON DICKINSON & CO | 3.70% | 06/06/2027 | 02/27/2018 | 2,250,000.00 | 2,153,610.00 | 2,153,610.00 | 2,128,135.34 | 0.00 | (25,474.66) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,153,610.00** | **2,153,610.00** | **2,128,135.34** | **0.00** | **(25,474.66)** |
| 084423AT9 | BERKLEY WR CORP | 4.75% | 08/01/2044 | 07/30/2014 | 725,000.00 | 721,331.50 | 777,108.92 | 711,892.79 | 0.00 | (65,216.13) |
| **Totals for Cusip** | | | | | **725,000.00** | **721,331.50** | **777,108.92** | **711,892.79** | **0.00** | **(65,216.13)** |
| 09062XAD5 | BIOGEN IDEC INC | 5.20% | 09/15/2045 | 09/10/2015 | 700,000.00 | 695,058.00 | 830,952.95 | 722,764.41 | 0.00 | (108,188.54) |
| **Totals for Cusip** | | | | | **700,000.00** | **695,058.00** | **830,952.95** | **722,764.41** | **0.00** | **(108,188.54)** |
| 09062XAE3 | BIOGEN IDEC INC | 3.62% | 09/15/2022 | 09/10/2015 | 750,000.00 | 749,400.00 | 777,262.87 | 751,964.97 | 0.00 | (25,297.90) |
| **Totals for Cusip** | | | | | **750,000.00** | **749,400.00** | **777,262.87** | **751,964.97** | **0.00** | **(25,297.90)** |
| 09659DAB2 | STANFORD UNIVERSITY | 3.46% | 05/01/2047 | 10/27/2016 | 2,000,000.00 | 2,055,760.00 | 2,033,463.12 | 1,897,676.52 | 0.00 | (135,786.60) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,055,760.00** | **2,033,463.12** | **1,897,676.52** | **0.00** | **(135,786.60)** |
| 097023AK1 | BOEING CO | 7.88% | 04/15/2043 | 01/20/2006 | 1,630,000.00 | 2,180,402.10 | 2,588,145.82 | 2,411,308.63 | 0.00 | (176,837.19) |



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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** | | | | | **1,630,000.00** | **2,180,402.10** | **2,588,145.82** | **2,411,308.63** | **0.00** | **(176,837.19)** |
| 097023BR5 | BOEING CO | 2.25% | 06/15/2026 | 08/20/2018 | 1,620,000.00 | 1,486,657.80 | 1,486,657.80 | 1,494,017.02 | 7,359.22 | 0.00 |
| **Totals for Cusip** | | | | | **1,620,000.00** | **1,486,657.80** | **1,486,657.80** | **1,494,017.02** | **7,359.22** | **0.00** |
| 111013AM0 | BRITISH SKY | 2.62% | 09/16/2019 | 09/09/2014 | 470,000.00 | 469,299.70 | 470,914.95 | 466,451.88 | 0.00 | (4,463.07) |
| **Totals for Cusip** | | | | | **470,000.00** | **469,299.70** | **470,914.95** | **466,451.88** | **0.00** | **(4,463.07)** |
| 111021AE1 | BRITISH TELECOM PLC | 9.62% | 12/15/2030 | 12/04/2003 | 1,175,000.00 | 1,517,301.00 | 1,755,529.59 | 1,589,156.72 | 0.00 | (166,372.87) |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,517,301.00** | **1,755,529.59** | **1,589,156.72** | **0.00** | **(166,372.87)** |
| 12189QAB6 | BURLINGTON NORTH SANTA | 6.53% | 07/15/2037 | 11/23/2005 | 75,000.00 | 82,640.25 | 101,302.98 | 93,506.21 | 0.00 | (7,796.77) |
| 12189QAB6 | BURLINGTON NORTH SANTA | 6.53% | 07/15/2037 | 04/03/2006 | 605,000.00 | 630,894.00 | 817,177.36 | 754,283.42 | 0.00 | (62,893.94) |
| 12189QAB6 | BURLINGTON NORTH SANTA | 6.53% | 07/15/2037 | 06/01/2006 | 1,200,000.00 | 1,218,720.00 | 1,620,847.66 | 1,496,099.35 | 0.00 | (124,748.31) |
| **Totals for Cusip** | | | | | **1,880,000.00** | **1,932,254.25** | **2,539,328.00** | **2,343,888.98** | **0.00** | **(195,439.02)** |
| 12189TAX2 | BURLINGTON NORTH SANTA | 6.20% | 08/15/2036 | 08/14/2006 | 850,000.00 | 845,078.50 | 1,127,886.96 | 1,035,764.64 | 0.00 | (92,122.32) |
| **Totals for Cusip** | | | | | **850,000.00** | **845,078.50** | **1,127,886.96** | **1,035,764.64** | **0.00** | **(92,122.32)** |
| 12527GAG8 | CF INDUSTRIES INC | 3.40% | 12/01/2021 | 11/10/2016 | 195,000.00 | 194,713.35 | 197,000.89 | 191,201.10 | 0.00 | (5,799.79) |
| **Totals for Cusip** | | | | | **195,000.00** | **194,713.35** | **197,000.89** | **191,201.10** | **0.00** | **(5,799.79)** |
| 125509BU2 | CIGNA CORP | 3.25% | 04/15/2025 | 04/27/2017 | 1,460,000.00 | 1,455,313.40 | 1,467,118.96 | 1,387,515.88 | 0.00 | (79,603.08) |
| **Totals for Cusip** | | | | | **1,460,000.00** | **1,455,313.40** | **1,467,118.96** | **1,387,515.88** | **0.00** | **(79,603.08)** |
| 125896BQ2 | CMS ENERGY CORP | 3.00% | 05/15/2026 | 05/02/2016 | 1,070,000.00 | 1,065,955.40 | 1,050,551.90 | 1,006,123.12 | 0.00 | (44,428.78) |
| **Totals for Cusip** | | | | | **1,070,000.00** | **1,065,955.40** | **1,050,551.90** | **1,006,123.12** | **0.00** | **(44,428.78)** |
| 126408GH0 | CSX CORP | 6.00% | 10/01/2036 | 06/30/2010 | 480,000.00 | 514,334.40 | 615,449.72 | 557,778.97 | 0.00 | (57,670.75) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 126408GH0 | CSX CORP | 6.00% | 10/01/2036 | 05/23/2016 | 1,802,000.00 | 2,264,086.86 | 2,310,500.81 | 2,093,995.23 | 0.00 | (216,505.58) |
| **Totals for Cusip** | | | | | **2,282,000.00** | **2,778,421.26** | **2,925,950.53** | **2,651,774.20** | **0.00** | **(274,176.33)** |
| 126408HG1 | CSX CORP | 4.25% | 11/01/2066 | 10/13/2016 | 1,280,000.00 | 1,276,812.80 | 1,278,958.52 | 1,106,600.04 | 0.00 | (172,358.48) |
| **Totals for Cusip** | | | | | **1,280,000.00** | **1,276,812.80** | **1,278,958.52** | **1,106,600.04** | **0.00** | **(172,358.48)** |
| 126650CM0 | CVS CAREMARK CORP | 4.88% | 07/20/2035 | 10/16/2018 | 325,000.00 | 323,063.00 | 323,063.00 | 314,097.14 | 0.00 | (8,965.86) |
| **Totals for Cusip** | | | | | **325,000.00** | **323,063.00** | **323,063.00** | **314,097.14** | **0.00** | **(8,965.86)** |
| 126650CX6 | CVS HEALTH CORP | 4.30% | 03/25/2028 | 03/06/2018 | 2,725,000.00 | 2,686,686.50 | 2,686,686.50 | 2,663,984.69 | 0.00 | (22,701.81) |
| **Totals for Cusip** | | | | | **2,725,000.00** | **2,686,686.50** | **2,686,686.50** | **2,663,984.69** | **0.00** | **(22,701.81)** |
| 126650CZ1 | CVS HEALTH CORP | 5.05% | 03/25/2048 | 03/06/2018 | 505,000.00 | 502,121.50 | 502,121.50 | 491,167.97 | 0.00 | (10,953.53) |
| **Totals for Cusip** | | | | | **505,000.00** | **502,121.50** | **502,121.50** | **491,167.97** | **0.00** | **(10,953.53)** |
| 13034VAA2 | CALIFORNIA INSTITUTE OF | 4.70% | 11/01/2111 | 11/29/2011 | 1,500,000.00 | 1,486,275.00 | 1,658,308.94 | 1,586,424.00 | 0.00 | (71,884.94) |
| 13034VAA2 | CALIFORNIA INSTITUTE OF | 4.70% | 11/01/2111 | 06/07/2016 | 1,808,000.00 | 1,947,487.20 | 1,998,815.04 | 1,912,169.73 | 0.00 | (86,645.31) |
| **Totals for Cusip** | | | | | **3,308,000.00** | **3,433,762.20** | **3,657,123.98** | **3,498,593.73** | **0.00** | **(158,530.25)** |
| 136375BN1 | CANADIAN NATIONAL | 6.20% | 06/01/2036 | 03/08/2018 | 150,000.00 | 192,349.50 | 192,349.50 | 185,004.59 | 0.00 | (7,344.91) |
| **Totals for Cusip** | | | | | **150,000.00** | **192,349.50** | **192,349.50** | **185,004.59** | **0.00** | **(7,344.91)** |
| 136375BQ4 | CANADIAN NATIONAL | 6.38% | 11/15/2037 | 09/16/2013 | 1,000,000.00 | 1,211,320.00 | 1,404,923.36 | 1,256,492.79 | 0.00 | (148,430.57) |
| 136375BQ4 | CANADIAN NATIONAL | 6.38% | 11/15/2037 | 01/14/2016 | 435,000.00 | 569,354.10 | 611,141.66 | 546,574.36 | 0.00 | (64,567.30) |
| 136375BQ4 | CANADIAN NATIONAL | 6.38% | 11/15/2037 | 06/03/2016 | 665,000.00 | 915,485.55 | 934,274.03 | 835,567.71 | 0.00 | (98,706.32) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,696,159.65** | **2,950,339.05** | **2,638,634.86** | **0.00** | **(311,704.19)** |
| 13645RAJ3 | CANADIAN PACIFIC RR CO | 7.25% | 05/15/2019 | 03/03/2011 | 725,000.00 | 856,007.50 | 771,425.47 | 735,251.87 | 0.00 | (36,173.60) |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **725,000.00** | **856,007.50** | **771,425.47** | **735,251.87** | **0.00** | **(36,173.60)** |
| 14042RFH9 | CAPITAL ONE NA | 2.35% | 01/31/2020 | 01/16/2018 | 4,450,000.00 | 4,427,839.00 | 4,427,839.00 | 4,393,583.52 | 0.00 | (34,255.48) |
| | **Totals for Cusip** | | | | **4,450,000.00** | **4,427,839.00** | **4,427,839.00** | **4,393,583.52** | **0.00** | **(34,255.48)** |
| 14149YAT5 | CARDINAL HEALTH INC | 4.62% | 12/15/2020 | 12/08/2010 | 1,575,000.00 | 1,567,140.75 | 1,660,579.55 | 1,610,819.31 | 0.00 | (49,760.24) |
| | **Totals for Cusip** | | | | **1,575,000.00** | **1,567,140.75** | **1,660,579.55** | **1,610,819.31** | **0.00** | **(49,760.24)** |
| 14149YAW8 | CARDINAL HEALTH INC | 4.60% | 03/15/2043 | 03/19/2014 | 1,250,000.00 | 1,222,375.00 | 1,287,049.99 | 1,083,199.80 | 0.00 | (203,850.19) |
| 14149YAW8 | CARDINAL HEALTH INC | 4.60% | 03/15/2043 | 01/24/2018 | 750,000.00 | 762,547.50 | 762,547.50 | 649,919.88 | 0.00 | (112,627.62) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **1,984,922.50** | **2,049,597.49** | **1,733,119.68** | **0.00** | **(316,477.81)** |
| 14149YBJ6 | CARDINAL HEALTH INC | 3.41% | 06/15/2027 | 06/06/2017 | 465,000.00 | 467,315.70 | 455,163.04 | 421,259.68 | 0.00 | (33,903.36) |
| | **Totals for Cusip** | | | | **465,000.00** | **467,315.70** | **455,163.04** | **421,259.68** | **0.00** | **(33,903.36)** |
| 149123BL4 | CATERPILLAR INC | 5.30% | 09/15/2035 | 04/27/2016 | 1,060,000.00 | 1,235,684.40 | 1,303,167.87 | 1,174,683.90 | 0.00 | (128,483.97) |
| | **Totals for Cusip** | | | | **1,060,000.00** | **1,235,684.40** | **1,303,167.87** | **1,174,683.90** | **0.00** | **(128,483.97)** |
| 14912L7D7 | CATERPILLAR FINANCIAL | 1.93% | 10/01/2021 | 03/02/2017 | 636,000.00 | 636,449.84 | 622,516.18 | 615,844.41 | 0.00 | (6,671.77) |
| | **Totals for Cusip** | | | | **636,000.00** | **636,449.84** | **622,516.18** | **615,844.41** | **0.00** | **(6,671.77)** |
| 14913QAA7 | CATERPILLAR FINL SERVICE | 2.40% | 06/06/2022 | 06/01/2017 | 1,125,000.00 | 1,123,267.50 | 1,118,137.50 | 1,098,134.97 | 0.00 | (20,002.53) |
| | **Totals for Cusip** | | | | **1,125,000.00** | **1,123,267.50** | **1,118,137.50** | **1,098,134.97** | **0.00** | **(20,002.53)** |
| 151020AY0 | CELGENE CORP | 3.45% | 11/15/2027 | 10/31/2017 | 1,845,000.00 | 1,842,195.60 | 1,843,625.00 | 1,678,939.48 | 0.00 | (164,685.52) |
| | **Totals for Cusip** | | | | **1,845,000.00** | **1,842,195.60** | **1,843,625.00** | **1,678,939.48** | **0.00** | **(164,685.52)** |
| 15135UAP4 | CENOVUS ENERGY INC | 5.25% | 06/15/2037 | 12/11/2017 | 275,000.00 | 274,797.44 | 283,221.60 | 242,272.13 | 0.00 | (40,949.47) |
| | **Totals for Cusip** | | | | **275,000.00** | **274,797.44** | **283,221.60** | **242,272.13** | **0.00** | **(40,949.47)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 15135UAR0 | CENOVUS ENERGY INC | 5.40% | 06/15/2047 | 12/11/2017 | 250,000.00 | 231,897.15 | 263,083.44 | 215,264.22 | 0.00 | (47,819.22) |
| **Totals for Cusip** | | | | | **250,000.00** | **231,897.15** | **263,083.44** | **215,264.22** | **0.00** | **(47,819.22)** |
| 15189TAV9 | CENTERPOINT ENERGY INC | 4.25% | 11/01/2028 | 10/03/2018 | 585,000.00 | 582,654.15 | 582,654.15 | 592,809.12 | 10,154.97 | 0.00 |
| **Totals for Cusip** | | | | | **585,000.00** | **582,654.15** | **582,654.15** | **592,809.12** | **10,154.97** | **0.00** |
| 15189WAJ9 | CENTERPOINT ENERGY | 4.10% | 09/01/2047 | 08/21/2017 | 265,000.00 | 263,455.05 | 278,443.77 | 245,290.79 | 0.00 | (33,152.98) |
| **Totals for Cusip** | | | | | **265,000.00** | **263,455.05** | **278,443.77** | **245,290.79** | **0.00** | **(33,152.98)** |
| 161175AX2 | CHARTER COMM OPT LLC | 3.58% | 07/23/2020 | 12/01/2016 | 1,175,000.00 | 1,175,000.00 | 1,196,903.26 | 1,173,733.21 | 0.00 | (23,170.05) |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,175,000.00** | **1,196,903.26** | **1,173,733.21** | **0.00** | **(23,170.05)** |
| 161175BB9 | CHARTER COMM OPT LLC | 4.46% | 07/23/2022 | 12/01/2016 | 490,000.00 | 490,000.00 | 511,241.07 | 494,706.74 | 0.00 | (16,534.33) |
| **Totals for Cusip** | | | | | **490,000.00** | **490,000.00** | **511,241.07** | **494,706.74** | **0.00** | **(16,534.33)** |
| 161175BL7 | CHARTER COMM OPT LLC | 5.38% | 05/01/2047 | 11/27/2017 | 155,000.00 | 153,411.08 | 158,929.15 | 140,456.19 | 0.00 | (18,472.96) |
| 161175BL7 | CHARTER COMM OPT LLC | 5.38% | 05/01/2047 | 11/27/2017 | 850,000.00 | 849,711.97 | 871,546.97 | 770,243.60 | 0.00 | (101,303.37) |
| 161175BL7 | CHARTER COMM OPT LLC | 5.38% | 05/01/2047 | 11/27/2017 | 170,000.00 | 169,368.77 | 174,309.39 | 154,048.72 | 0.00 | (20,260.67) |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,172,491.82** | **1,204,785.51** | **1,064,748.51** | **0.00** | **(140,037.00)** |
| 16876BAA0 | CHILDREN'S HOSPITAL CORP | 4.12% | 01/01/2047 | 01/24/2017 | 800,000.00 | 800,000.00 | 865,460.84 | 803,011.92 | 0.00 | (62,448.92) |
| **Totals for Cusip** | | | | | **800,000.00** | **800,000.00** | **865,460.84** | **803,011.92** | **0.00** | **(62,448.92)** |
| 171340AN2 | CHURCH & DWIGHT CO INC | 3.15% | 08/01/2027 | 07/20/2017 | 485,000.00 | 484,500.45 | 477,836.18 | 456,210.35 | 0.00 | (21,625.83) |
| **Totals for Cusip** | | | | | **485,000.00** | **484,500.45** | **477,836.18** | **456,210.35** | **0.00** | **(21,625.83)** |
| 17252MAN0 | CINTAS CORPORATION NO. 2 | 3.70% | 04/01/2027 | 03/09/2017 | 2,500,000.00 | 2,490,400.00 | 2,601,312.15 | 2,441,651.20 | 0.00 | (159,660.95) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,490,400.00** | **2,601,312.15** | **2,441,651.20** | **0.00** | **(159,660.95)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 172967AS0 | CITIGROUP INC | 6.88% | 02/15/2098 | 12/05/2013 | 1,750,000.00 | 2,004,572.50 | 2,391,820.74 | 2,191,434.11 | 0.00 | (200,386.63) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **2,004,572.50** | **2,391,820.74** | **2,191,434.11** | **0.00** | **(200,386.63)** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 10/23/2015 | 1,875,000.00 | 1,880,606.25 | 1,985,067.26 | 1,807,156.56 | 0.00 | (177,910.70) |
| **Totals for Cusip** | | | | | **1,875,000.00** | **1,880,606.25** | **1,985,067.26** | **1,807,156.56** | **0.00** | **(177,910.70)** |
| 172967KY6 | CITIGROUP INC | 3.20% | 10/21/2026 | 10/17/2016 | 3,000,000.00 | 2,998,230.00 | 2,976,560.79 | 2,769,565.20 | 0.00 | (206,995.59) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,998,230.00** | **2,976,560.79** | **2,769,565.20** | **0.00** | **(206,995.59)** |
| 172967LS8 | CITIGROUP INC | 3.52% | 10/27/2028 | 10/23/2017 | 835,000.00 | 835,350.70 | 838,939.17 | 778,713.23 | 0.00 | (60,225.94) |
| 172967LS8 | CITIGROUP INC | 3.52% | 10/27/2028 | 10/23/2017 | 855,000.00 | 855,359.10 | 859,033.52 | 797,365.05 | 0.00 | (61,668.47) |
| **Totals for Cusip** | | | | | **1,690,000.00** | **1,690,709.80** | **1,697,972.69** | **1,576,078.28** | **0.00** | **(121,894.41)** |
| 18600TAA0 | CLEVELAND CLINIC FOUND | 4.86% | 01/01/2114 | 09/11/2014 | 970,000.00 | 970,000.00 | 1,090,785.13 | 994,819.94 | 0.00 | (95,965.19) |
| **Totals for Cusip** | | | | | **970,000.00** | **970,000.00** | **1,090,785.13** | **994,819.94** | **0.00** | **(95,965.19)** |
| 195869AL6 | COLONIAL PIPELINE | 6.38% | 08/01/2037 | 06/18/2015 | 1,000,000.00 | 1,171,340.00 | 1,303,560.79 | 1,251,617.00 | 0.00 | (51,943.79) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,171,340.00** | **1,303,560.79** | **1,251,617.00** | **0.00** | **(51,943.79)** |
| 20030NCM1 | COMCAST CORP | 4.70% | 10/15/2048 | 12/20/2018 | 750,000.00 | 765,847.50 | 765,847.50 | 758,160.41 | 0.00 | (7,687.09) |
| **Totals for Cusip** | | | | | **750,000.00** | **765,847.50** | **765,847.50** | **758,160.41** | **0.00** | **(7,687.09)** |
| 20030NCN9 | COMCAST CORP | 4.95% | 10/15/2058 | 10/02/2018 | 750,000.00 | 749,340.00 | 749,340.00 | 762,488.44 | 13,148.44 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **749,340.00** | **749,340.00** | **762,488.44** | **13,148.44** | **0.00** |
| 20030NCT6 | COMCAST CORP | 4.15% | 10/15/2028 | 10/02/2018 | 295,000.00 | 294,852.50 | 294,852.50 | 299,552.61 | 4,700.11 | 0.00 |
| **Totals for Cusip** | | | | | **295,000.00** | **294,852.50** | **294,852.50** | **299,552.61** | **4,700.11** | **0.00** |
| 205887BZ4 | CONAGRA BRANDS INC | 3.80% | 10/22/2021 | 10/15/2018 | 780,000.00 | 779,103.00 | 779,103.00 | 780,275.05 | 1,172.05 | 0.00 |



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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** | | | | | **780,000.00** | **779,103.00** | **779,103.00** | **780,275.05** | **1,172.05** | **0.00** |
| 20605PAJ0 | CONCHO RESOURCES INC | 4.88% | 10/01/2047 | 09/13/2017 | 215,000.00 | 214,460.35 | 233,797.10 | 203,998.45 | 0.00 | (29,798.65) |
| **Totals for Cusip** | | | | | **215,000.00** | **214,460.35** | **233,797.10** | **203,998.45** | **0.00** | **(29,798.65)** |
| 20605PAK7 | CONCHO RESOURCES INC | 4.30% | 08/15/2028 | 06/14/2018 | 495,000.00 | 493,317.00 | 493,317.00 | 484,209.58 | 0.00 | (9,107.42) |
| **Totals for Cusip** | | | | | **495,000.00** | **493,317.00** | **493,317.00** | **484,209.58** | **0.00** | **(9,107.42)** |
| 20605PAL5 | CONCHO RESOURCES INC | 4.85% | 08/15/2048 | 06/14/2018 | 370,000.00 | 369,038.00 | 369,038.00 | 354,026.55 | 0.00 | (15,011.45) |
| 20605PAL5 | CONCHO RESOURCES INC | 4.85% | 08/15/2048 | 06/18/2018 | 275,000.00 | 272,525.00 | 272,525.00 | 263,127.84 | 0.00 | (9,397.16) |
| 20605PAL5 | CONCHO RESOURCES INC | 4.85% | 08/15/2048 | 06/19/2018 | 450,000.00 | 447,210.00 | 447,210.00 | 430,572.83 | 0.00 | (16,637.17) |
| **Totals for Cusip** | | | | | **1,095,000.00** | **1,088,773.00** | **1,088,773.00** | **1,047,727.22** | **0.00** | **(41,045.78)** |
| 209111FA6 | CONSOLIDATED EDISON CO | 5.70% | 06/15/2040 | 06/02/2010 | 2,330,000.00 | 2,318,676.20 | 3,032,405.48 | 2,721,208.79 | 0.00 | (311,196.69) |
| **Totals for Cusip** | | | | | **2,330,000.00** | **2,318,676.20** | **3,032,405.48** | **2,721,208.79** | **0.00** | **(311,196.69)** |
| 21036PBC1 | CONSTELLATION BRANDS | 4.65% | 11/15/2028 | 10/22/2018 | 175,000.00 | 174,510.00 | 174,510.00 | 174,279.88 | 0.00 | (230.12) |
| **Totals for Cusip** | | | | | **175,000.00** | **174,510.00** | **174,510.00** | **174,279.88** | **0.00** | **(230.12)** |
| 21036PBD9 | CONSTELLATION BRANDS | 5.25% | 11/15/2048 | 10/22/2018 | 170,000.00 | 169,306.40 | 169,306.40 | 170,590.33 | 1,283.93 | 0.00 |
| **Totals for Cusip** | | | | | **170,000.00** | **169,306.40** | **169,306.40** | **170,590.33** | **1,283.93** | **0.00** |
| 210518CZ7 | CONSUMERS ENERGY CO | 3.25% | 08/15/2046 | 03/24/2017 | 140,000.00 | 125,567.40 | 134,435.95 | 118,495.81 | 0.00 | (15,940.14) |
| **Totals for Cusip** | | | | | **140,000.00** | **125,567.40** | **134,435.95** | **118,495.81** | **0.00** | **(15,940.14)** |
| 210518DA1 | CONSUMERS ENERGY CO | 3.95% | 07/15/2047 | 02/15/2017 | 270,000.00 | 268,871.40 | 292,736.02 | 263,193.74 | 0.00 | (29,542.28) |
| **Totals for Cusip** | | | | | **270,000.00** | **268,871.40** | **292,736.02** | **263,193.74** | **0.00** | **(29,542.28)** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 07/12/2022 | 11/17/2010 | 412,512.14 | 412,512.14 | 431,974.46 | 418,094.83 | 0.00 | (13,879.63) |



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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** | | | | | **412,512.14** | **412,512.14** | **431,974.46** | **418,094.83** | **0.00** | **(13,879.63)** |
| 224044CH8 | COX COMMUNICATIONS INC | 3.15% | 08/15/2024 | 07/24/2017 | 2,000,000.00 | 1,997,240.00 | 1,969,768.98 | 1,924,007.20 | 0.00 | (45,761.78) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,997,240.00** | **1,969,768.98** | **1,924,007.20** | **0.00** | **(45,761.78)** |
| 224044CK1 | COX COMMUNICATIONS INC | 4.60% | 08/15/2047 | 07/24/2017 | 365,000.00 | 362,758.90 | 368,388.39 | 328,346.06 | 0.00 | (40,042.33) |
| **Totals for Cusip** | | | | | **365,000.00** | **362,758.90** | **368,388.39** | **328,346.06** | **0.00** | **(40,042.33)** |
| 225433AR2 | CRED SUIS GP FUN LTD | 4.55% | 04/17/2026 | 11/16/2016 | 2,050,000.00 | 2,049,460.23 | 2,194,902.28 | 2,029,675.25 | 0.00 | (165,227.03) |
| **Totals for Cusip** | | | | | **2,050,000.00** | **2,049,460.23** | **2,194,902.28** | **2,029,675.25** | **0.00** | **(165,227.03)** |
| 23355LAB2 | DXC TECHNOLOGY CO | 2.88% | 03/27/2020 | 08/07/2017 | 405,000.00 | 403,877.55 | 406,970.13 | 401,500.06 | 0.00 | (5,470.07) |
| **Totals for Cusip** | | | | | **405,000.00** | **403,877.55** | **406,970.13** | **401,500.06** | **0.00** | **(5,470.07)** |
| 23355LAC0 | DXC TECHNOLOGY CO | 4.25% | 04/15/2024 | 08/07/2017 | 1,675,000.00 | 1,667,268.49 | 1,744,749.33 | 1,648,160.15 | 0.00 | (96,589.18) |
| **Totals for Cusip** | | | | | **1,675,000.00** | **1,667,268.49** | **1,744,749.33** | **1,648,160.15** | **0.00** | **(96,589.18)** |
| 233851BW3 | DAIMLER FINANCE NA LLC | 3.30% | 05/19/2025 | 11/19/2015 | 2,335,000.00 | 2,285,381.25 | 2,368,495.34 | 2,196,672.12 | 0.00 | (171,823.22) |
| **Totals for Cusip** | | | | | **2,335,000.00** | **2,285,381.25** | **2,368,495.34** | **2,196,672.12** | **0.00** | **(171,823.22)** |
| 233851CK8 | DAIMLER FINANCE NA LLC | 2.20% | 10/30/2021 | 10/26/2016 | 3,250,000.00 | 3,249,090.00 | 3,191,683.53 | 3,134,323.60 | 0.00 | (57,359.93) |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,249,090.00** | **3,191,683.53** | **3,134,323.60** | **0.00** | **(57,359.93)** |
| 24422ERM3 | DEERE JOHN CAPITAL CORP | 2.75% | 03/15/2022 | 02/22/2012 | 420,000.00 | 419,265.00 | 423,231.99 | 413,586.69 | 0.00 | (9,645.30) |
| **Totals for Cusip** | | | | | **420,000.00** | **419,265.00** | **423,231.99** | **413,586.69** | **0.00** | **(9,645.30)** |
| 24422ETF6 | DEERE JOHN CAPITAL CORP | 2.55% | 01/08/2021 | 01/05/2016 | 2,000,000.00 | 1,997,940.00 | 2,007,717.36 | 1,981,928.22 | 0.00 | (25,789.14) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,997,940.00** | **2,007,717.36** | **1,981,928.22** | **0.00** | **(25,789.14)** |
| 24422ETS8 | DEERE JOHN CAPITAL CORP | 1.95% | 06/22/2020 | 06/19/2017 | 2,000,000.00 | 1,998,780.00 | 1,985,815.10 | 1,968,801.16 | 0.00 | (17,013.94) |



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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** | **1,998,780.00** | **1,985,815.10** | **1,968,801.16** | **0.00** | **(17,013.94)** |
| 24422ETT6 | DEERE JOHN CAPITAL CORP | 2.65% | 06/24/2024 | 10/02/2017 | 920,000.00 | 913,477.20 | 911,249.11 | 882,334.34 | 0.00 | (28,914.77) |
| **Totals for Cusip** | | | | | **920,000.00** | **913,477.20** | **911,249.11** | **882,334.34** | **0.00** | **(28,914.77)** |
| 24422EUE7 | DEERE JOHN CAPITAL CORP | 3.45% | 03/13/2025 | 03/08/2018 | 1,500,000.00 | 1,499,535.00 | 1,499,535.00 | 1,494,863.45 | 0.00 | (4,671.55) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,499,535.00** | **1,499,535.00** | **1,494,863.45** | **0.00** | **(4,671.55)** |
| 24422EUH0 | JOHN DEERE CAPITAL CORP | 3.45% | 06/07/2023 | 06/04/2018 | 3,500,000.00 | 3,498,075.00 | 3,498,075.00 | 3,513,223.28 | 15,148.28 | 0.00 |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,498,075.00** | **3,498,075.00** | **3,513,223.28** | **15,148.28** | **0.00** |
| 24422EUM9 | DEERE JOHN CAPITAL CORP | 3.65% | 10/12/2023 | 10/09/2018 | 1,875,000.00 | 1,874,662.50 | 1,874,662.50 | 1,894,625.98 | 19,963.48 | 0.00 |
| **Totals for Cusip** | | | | | **1,875,000.00** | **1,874,662.50** | **1,874,662.50** | **1,894,625.98** | **19,963.48** | **0.00** |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 435,000.00 | 384,063.73 | 510,906.12 | 470,662.92 | 0.00 | (40,243.20) |
| **Totals for Cusip** | | | | | **435,000.00** | **384,063.73** | **510,906.12** | **470,662.92** | **0.00** | **(40,243.20)** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 11/23/2020 | 11/15/2010 | 76,340.02 | 76,340.02 | 78,340.13 | 76,759.89 | 0.00 | (1,580.24) |
| **Totals for Cusip** | | | | | **76,340.02** | **76,340.02** | **78,340.13** | **76,759.89** | **0.00** | **(1,580.24)** |
| 247361ZK7 | DELTA AIR LINES | 2.88% | 03/13/2020 | 03/09/2017 | 1,390,000.00 | 1,386,205.30 | 1,398,065.81 | 1,380,765.80 | 0.00 | (17,300.01) |
| **Totals for Cusip** | | | | | **1,390,000.00** | **1,386,205.30** | **1,398,065.81** | **1,380,765.80** | **0.00** | **(17,300.01)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 02/10/2024 | 04/17/2008 | 949,938.64 | 949,938.64 | 1,080,555.21 | 1,019,949.12 | 0.00 | (60,606.09) |
| **Totals for Cusip** | | | | | **949,938.64** | **949,938.64** | **1,080,555.21** | **1,019,949.12** | **0.00** | **(60,606.09)** |
| 250847EA4 | DETROIT EDISON COMPANY | 5.70% | 10/01/2037 | 04/01/2014 | 3,110,000.00 | 3,685,598.80 | 3,948,542.24 | 3,624,774.88 | 0.00 | (323,767.36) |
| **Totals for Cusip** | | | | | **3,110,000.00** | **3,685,598.80** | **3,948,542.24** | **3,624,774.88** | **0.00** | **(323,767.36)** |
| 25156PAC7 | DEUTSCHE TELEKOM INT FIN | 8.75% | 06/15/2030 | 05/07/2014 | 360,000.00 | 528,105.60 | 532,652.73 | 469,539.94 | 0.00 | (63,112.79) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 25156PAC7 | DEUTSCHE TELEKOM INT FIN | 8.75% | 06/15/2030 | 06/23/2014 | 773,000.00 | 1,128,100.74 | 1,143,723.77 | 1,008,206.60 | 0.00 | (135,517.17) |
| **Totals for Cusip** | | | | | **1,133,000.00** | **1,656,206.34** | **1,676,376.50** | **1,477,746.54** | **0.00** | **(198,629.96)** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 2,200,000.00 | 2,199,450.00 | 2,227,560.32 | 2,193,498.45 | 0.00 | (34,061.87) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,199,450.00** | **2,227,560.32** | **2,193,498.45** | **0.00** | **(34,061.87)** |
| 25389JAR7 | DIGITAL REALTY TRUST LP | 3.70% | 08/15/2027 | 08/02/2017 | 1,235,000.00 | 1,234,061.40 | 1,243,987.47 | 1,165,615.95 | 0.00 | (78,371.52) |
| **Totals for Cusip** | | | | | **1,235,000.00** | **1,234,061.40** | **1,243,987.47** | **1,165,615.95** | **0.00** | **(78,371.52)** |
| 25466AAD3 | DISCOVER BANK | 4.20% | 08/08/2023 | 08/05/2013 | 725,000.00 | 722,187.00 | 761,338.17 | 725,166.79 | 0.00 | (36,171.38) |
| **Totals for Cusip** | | | | | **725,000.00** | **722,187.00** | **761,338.17** | **725,166.79** | **0.00** | **(36,171.38)** |
| 25470DAQ2 | DISCOVERY | 2.95% | 03/20/2023 | 09/07/2017 | 1,250,000.00 | 1,248,425.00 | 1,237,095.70 | 1,195,927.40 | 0.00 | (41,168.30) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,248,425.00** | **1,237,095.70** | **1,195,927.40** | **0.00** | **(41,168.30)** |
| 25470DAR0 | DISCOVERY | 3.95% | 03/20/2028 | 09/07/2017 | 565,000.00 | 562,982.95 | 561,980.42 | 523,889.89 | 0.00 | (38,090.53) |
| **Totals for Cusip** | | | | | **565,000.00** | **562,982.95** | **561,980.42** | **523,889.89** | **0.00** | **(38,090.53)** |
| 257375AF2 | DOMINION ENERGY GAS | 4.80% | 11/01/2043 | 07/31/2014 | 185,000.00 | 184,554.39 | 207,275.38 | 186,074.24 | 0.00 | (21,201.14) |
| **Totals for Cusip** | | | | | **185,000.00** | **184,554.39** | **207,275.38** | **186,074.24** | **0.00** | **(21,201.14)** |
| 25746UBU2 | DOMINION ENERGY INC | 2.96% | 07/01/2019 | 05/23/2016 | 800,000.00 | 800,792.00 | 806,193.22 | 797,155.00 | 0.00 | (9,038.22) |
| **Totals for Cusip** | | | | | **800,000.00** | **800,792.00** | **806,193.22** | **797,155.00** | **0.00** | **(9,038.22)** |
| 260543BY8 | DOW CHEMICAL CO THE | 9.40% | 05/15/2039 | 05/07/2009 | 1,783,000.00 | 1,775,190.46 | 3,047,773.67 | 2,578,940.36 | 0.00 | (468,833.31) |
| **Totals for Cusip** | | | | | **1,783,000.00** | **1,775,190.46** | **3,047,773.67** | **2,578,940.36** | **0.00** | **(468,833.31)** |
| 260543CE1 | DOW CHEMICAL CO THE | 5.25% | 11/15/2041 | 11/04/2011 | 450,000.00 | 449,392.50 | 524,039.55 | 449,024.35 | 0.00 | (75,015.20) |
| **Totals for Cusip** | | | | | **450,000.00** | **449,392.50** | **524,039.55** | **449,024.35** | **0.00** | **(75,015.20)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 260543CG6 | DOW CHEMICAL CO THE | 4.38% | 11/15/2042 | 09/20/2017 | 1,000,000.00 | 1,024,800.00 | 1,052,162.13 | 877,546.43 | 0.00 | (174,615.70) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,024,800.00** | **1,052,162.13** | **877,546.43** | **0.00** | **(174,615.70)** |
| 26078JAB6 | DOWDUPONT INC | 4.20% | 11/15/2023 | 11/14/2018 | 500,000.00 | 500,000.00 | 500,000.00 | 511,074.87 | 11,074.87 | 0.00 |
| **Totals for Cusip** | | | | | **500,000.00** | **500,000.00** | **500,000.00** | **511,074.87** | **11,074.87** | **0.00** |
| 26078JAE0 | DOWDUPONT INC | 5.32% | 11/15/2038 | 11/14/2018 | 800,000.00 | 800,000.00 | 800,000.00 | 823,746.86 | 23,746.86 | 0.00 |
| **Totals for Cusip** | | | | | **800,000.00** | **800,000.00** | **800,000.00** | **823,746.86** | **23,746.86** | **0.00** |
| 26442CAA2 | DUKE ENERGY CAROLINAS | 6.10% | 06/01/2037 | 05/31/2007 | 1,571,000.00 | 1,570,795.77 | 2,078,880.20 | 1,884,602.99 | 0.00 | (194,277.21) |
| **Totals for Cusip** | | | | | **1,571,000.00** | **1,570,795.77** | **2,078,880.20** | **1,884,602.99** | **0.00** | **(194,277.21)** |
| 26443CAA1 | DUKE UNIVERSITY HEALTH | 3.92% | 06/01/2047 | 06/01/2017 | 1,610,000.00 | 1,610,000.00 | 1,684,330.45 | 1,571,526.52 | 0.00 | (112,803.93) |
| **Totals for Cusip** | | | | | **1,610,000.00** | **1,610,000.00** | **1,684,330.45** | **1,571,526.52** | **0.00** | **(112,803.93)** |
| 26875PAM3 | EOG RESOURCES INC | 3.15% | 04/01/2025 | 03/12/2015 | 530,000.00 | 529,994.70 | 528,030.21 | 512,595.06 | 0.00 | (15,435.15) |
| **Totals for Cusip** | | | | | **530,000.00** | **529,994.70** | **528,030.21** | **512,595.06** | **0.00** | **(15,435.15)** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 1,120,000.00 | 1,118,364.80 | 1,192,015.63 | 1,149,538.67 | 0.00 | (42,476.96) |
| **Totals for Cusip** | | | | | **1,120,000.00** | **1,118,364.80** | **1,192,015.63** | **1,149,538.67** | **0.00** | **(42,476.96)** |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/21/2014 | 560,000.00 | 702,553.60 | 706,837.48 | 665,165.76 | 0.00 | (41,671.72) |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 04/06/2017 | 940,000.00 | 1,135,106.40 | 1,186,477.20 | 1,116,528.24 | 0.00 | (69,948.96) |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 04/09/2018 | 500,000.00 | 620,090.00 | 620,090.00 | 593,898.00 | 0.00 | (26,192.00) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,457,750.00** | **2,513,404.68** | **2,375,592.00** | **0.00** | **(137,812.68)** |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 10/10/2007 | 665,000.00 | 659,241.10 | 889,270.72 | 826,776.09 | 0.00 | (62,494.63) |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/14/2007 | 135,000.00 | 119,086.20 | 180,528.64 | 167,841.76 | 0.00 | (12,686.88) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/02/2014 | 700,000.00 | 918,036.00 | 936,074.45 | 870,290.62 | 0.00 | (65,783.83) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,696,363.30** | **2,005,873.81** | **1,864,908.47** | **0.00** | **(140,965.34)** |
| 26884TAA0 | ERAC USA FINANCE LLC | 5.25% | 10/01/2020 | 06/24/2010 | 2,880,000.00 | 2,862,230.40 | 3,073,688.38 | 2,971,955.95 | 0.00 | (101,732.43) |
| **Totals for Cusip** | | | | | **2,880,000.00** | **2,862,230.40** | **3,073,688.38** | **2,971,955.95** | **0.00** | **(101,732.43)** |
| 26884TAS1 | ERAC USA FINANCE LLC | 4.20% | 11/01/2046 | 09/19/2017 | 700,000.00 | 670,796.00 | 685,578.49 | 624,167.17 | 0.00 | (61,411.32) |
| 26884TAS1 | ERAC USA FINANCE LLC | 4.20% | 11/01/2046 | 03/06/2018 | 740,000.00 | 694,223.60 | 694,223.60 | 659,833.87 | 0.00 | (34,389.73) |
| 26884TAS1 | ERAC USA FINANCE LLC | 4.20% | 11/01/2046 | 03/06/2018 | 325,000.00 | 304,993.00 | 304,993.00 | 289,791.90 | 0.00 | (15,201.10) |
| **Totals for Cusip** | | | | | **1,765,000.00** | **1,670,012.60** | **1,684,795.09** | **1,573,792.94** | **0.00** | **(111,002.15)** |
| 29103DAC0 | EMERA US FINANCE LP | 2.15% | 06/15/2019 | 01/13/2017 | 1,250,000.00 | 1,249,614.13 | 1,245,137.16 | 1,239,780.16 | 0.00 | (5,357.00) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,249,614.13** | **1,245,137.16** | **1,239,780.16** | **0.00** | **(5,357.00)** |
| 29103DAM8 | EMERA US FINANCE LP | 4.75% | 06/15/2046 | 01/13/2017 | 1,625,000.00 | 1,613,469.33 | 1,779,088.85 | 1,562,429.47 | 0.00 | (216,659.38) |
| **Totals for Cusip** | | | | | **1,625,000.00** | **1,613,469.33** | **1,779,088.85** | **1,562,429.47** | **0.00** | **(216,659.38)** |
| 292480AG5 | ENABLE MIDSTREAM | 2.40% | 05/15/2019 | 12/22/2015 | 460,000.00 | 459,755.98 | 457,360.71 | 457,392.80 | 32.09 | 0.00 |
| **Totals for Cusip** | | | | | **460,000.00** | **459,755.98** | **457,360.71** | **457,392.80** | **32.09** | **0.00** |
| 29278GAJ7 | ENEL FINANCE INTL NV | 4.62% | 09/14/2025 | 09/11/2018 | 2,000,000.00 | 1,987,380.00 | 1,987,380.00 | 1,918,957.12 | 0.00 | (68,422.88) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,987,380.00** | **1,987,380.00** | **1,918,957.12** | **0.00** | **(68,422.88)** |
| 29364NAT5 | ENTERGY MISSISSIPPI | 2.85% | 06/01/2028 | 05/10/2016 | 800,000.00 | 799,744.00 | 774,580.10 | 747,886.65 | 0.00 | (26,693.45) |
| **Totals for Cusip** | | | | | **800,000.00** | **799,744.00** | **774,580.10** | **747,886.65** | **0.00** | **(26,693.45)** |
| 29364WAK4 | ENTERGY LOUISIANA LLC | 5.40% | 11/01/2024 | 11/10/2009 | 1,560,000.00 | 1,554,664.80 | 1,781,259.06 | 1,714,784.67 | 0.00 | (66,474.39) |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,554,664.80** | **1,781,259.06** | **1,714,784.67** | **0.00** | **(66,474.39)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 29364WBB3 | ENTERGY LOUISIANA LLC | 4.20% | 09/01/2048 | 08/08/2018 | 1,315,000.00 | 1,312,514.65 | 1,312,514.65 | 1,297,865.23 | 0.00 | (14,649.42) |
| **Totals for Cusip** | | | | | **1,315,000.00** | **1,312,514.65** | **1,312,514.65** | **1,297,865.23** | **0.00** | **(14,649.42)** |
| 29379VAT0 | ENTERPRISE PRODUCTS | 5.95% | 02/01/2041 | 01/04/2011 | 400,000.00 | 397,268.00 | 493,701.48 | 437,201.05 | 0.00 | (56,500.43) |
| 29379VAT0 | ENTERPRISE PRODUCTS | 5.95% | 02/01/2041 | 01/05/2011 | 950,000.00 | 947,710.50 | 1,172,541.02 | 1,038,352.49 | 0.00 | (134,188.53) |
| **Totals for Cusip** | | | | | **1,350,000.00** | **1,344,978.50** | **1,666,242.50** | **1,475,553.54** | **0.00** | **(190,688.96)** |
| 29379VBD4 | ENTERPRISE PRODUCTS | 2.55% | 10/15/2019 | 10/02/2014 | 1,295,000.00 | 1,294,753.95 | 1,299,077.72 | 1,288,135.72 | 0.00 | (10,942.00) |
| **Totals for Cusip** | | | | | **1,295,000.00** | **1,294,753.95** | **1,299,077.72** | **1,288,135.72** | **0.00** | **(10,942.00)** |
| 29379VBF9 | ENTERPRISE PRODUCTS | 4.95% | 10/15/2054 | 10/02/2014 | 250,000.00 | 245,890.00 | 273,519.35 | 242,960.67 | 0.00 | (30,558.68) |
| 29379VBF9 | ENTERPRISE PRODUCTS | 4.95% | 10/15/2054 | 10/22/2014 | 545,000.00 | 562,352.80 | 596,272.19 | 529,654.26 | 0.00 | (66,617.93) |
| **Totals for Cusip** | | | | | **795,000.00** | **808,242.80** | **869,791.54** | **772,614.93** | **0.00** | **(97,176.61)** |
| 29379VBJ1 | ENTERPRISE PRODUCTS | 4.90% | 05/15/2046 | 04/04/2016 | 1,000,000.00 | 955,160.00 | 1,101,794.95 | 968,577.28 | 0.00 | (133,217.67) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **955,160.00** | **1,101,794.95** | **968,577.28** | **0.00** | **(133,217.67)** |
| 294429AK1 | EQUIFAX INC | 2.30% | 06/01/2021 | 05/05/2016 | 235,000.00 | 234,887.20 | 229,384.38 | 227,916.98 | 0.00 | (1,467.40) |
| **Totals for Cusip** | | | | | **235,000.00** | **234,887.20** | **229,384.38** | **227,916.98** | **0.00** | **(1,467.40)** |
| 30161MAG8 | EXELON GENERATION CO | 6.25% | 10/01/2039 | 09/16/2009 | 1,285,000.00 | 1,283,239.55 | 1,503,208.27 | 1,340,059.27 | 0.00 | (163,149.00) |
| 30161MAG8 | EXELON GENERATION CO | 6.25% | 10/01/2039 | 04/07/2010 | 595,000.00 | 598,825.85 | 696,038.07 | 620,494.37 | 0.00 | (75,543.70) |
| **Totals for Cusip** | | | | | **1,880,000.00** | **1,882,065.40** | **2,199,246.34** | **1,960,553.64** | **0.00** | **(238,692.70)** |
| 30219GAG3 | EXPRESS SCRIPTS HOLDING | 6.12% | 11/15/2041 | 10/30/2018 | 791,000.00 | 873,730.69 | 873,730.69 | 883,125.21 | 9,394.52 | 0.00 |
| **Totals for Cusip** | | | | | **791,000.00** | **873,730.69** | **873,730.69** | **883,125.21** | **9,394.52** | **0.00** |
| 30219GAP3 | EXPRESS SCRIPTS HOLDING | 4.80% | 07/15/2046 | 08/08/2018 | 500,000.00 | 477,060.00 | 477,060.00 | 479,335.35 | 2,275.35 | 0.00 |



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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** | | | | | **500,000.00** | **477,060.00** | **477,060.00** | **479,335.35** | **2,275.35** | **0.00** |
| 30219GAQ1 | EXPRESS SCRIPTS HOLDING | 3.00% | 07/15/2023 | 06/29/2016 | 230,000.00 | 229,795.30 | 228,400.97 | 221,369.78 | 0.00 | (7,031.19) |
| **Totals for Cusip** | | | | | **230,000.00** | **229,795.30** | **228,400.97** | **221,369.78** | **0.00** | **(7,031.19)** |
| 30231GAF9 | EXXON MOBIL | 2.71% | 03/06/2025 | 03/18/2015 | 750,000.00 | 757,110.00 | 747,453.63 | 726,265.85 | 0.00 | (21,187.78) |
| **Totals for Cusip** | | | | | **750,000.00** | **757,110.00** | **747,453.63** | **726,265.85** | **0.00** | **(21,187.78)** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 06/01/2016 | 650,000.00 | 649,551.50 | 654,808.91 | 640,853.71 | 0.00 | (13,955.20) |
| **Totals for Cusip** | | | | | **650,000.00** | **649,551.50** | **654,808.91** | **640,853.71** | **0.00** | **(13,955.20)** |
| 302491AQ8 | FMC CORP | 5.20% | 12/15/2019 | 11/24/2009 | 765,000.00 | 762,437.25 | 797,772.24 | 773,553.78 | 0.00 | (24,218.46) |
| **Totals for Cusip** | | | | | **765,000.00** | **762,437.25** | **797,772.24** | **773,553.78** | **0.00** | **(24,218.46)** |
| 3134A2HG6 | FREDDIE MAC | 0.00% | 12/11/2025 | 02/08/2018 | 3,000,000.00 | 2,350,350.00 | 2,350,350.00 | 2,437,446.87 | 87,096.87 | 0.00 |
| 3134A2HG6 | FREDDIE MAC | 0.00% | 12/11/2025 | 02/21/2018 | 3,000,000.00 | 2,345,040.00 | 2,345,040.00 | 2,437,446.87 | 92,406.87 | 0.00 |
| **Totals for Cusip** | | | | | **6,000,000.00** | **4,695,390.00** | **4,695,390.00** | **4,874,893.74** | **179,503.74** | **0.00** |
| 3134A32M7 | FREDDIE MAC | 0.00% | 09/15/2027 | 10/20/2011 | 3,594,000.00 | 1,969,188.54 | 2,713,756.73 | 2,737,585.92 | 23,829.19 | 0.00 |
| **Totals for Cusip** | | | | | **3,594,000.00** | **1,969,188.54** | **2,713,756.73** | **2,737,585.92** | **23,829.19** | **0.00** |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 6,515,000.00 | 1,932,023.25 | 6,274,605.88 | 6,379,349.62 | 104,743.74 | 0.00 |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 250,000.00 | 74,137.50 | 240,775.36 | 244,794.69 | 4,019.33 | 0.00 |
| 313586RC5 | FANNIE MAE | 0.00% | 10/09/2019 | 01/29/2001 | 4,305,000.00 | 1,276,647.75 | 4,146,151.70 | 4,215,364.56 | 69,212.86 | 0.00 |
| **Totals for Cusip** | | | | | **11,070,000.00** | **3,282,808.50** | **10,661,532.94** | **10,839,508.87** | **177,975.93** | **0.00** |
| 31358DDG6 | FNMA | 0.00% | 01/15/2030 | 02/22/2000 | 21,839,000.00 | 2,867,897.48 | 15,255,840.48 | 15,295,657.79 | 39,817.31 | 0.00 |
| 31358DDG6 | FNMA | 0.00% | 01/15/2030 | 05/24/2000 | 14,022,000.00 | 1,757,657.70 | 9,795,201.03 | 9,820,766.22 | 25,565.19 | 0.00 |



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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** | | | | | **35,861,000.00** | **4,625,555.18** | **25,051,041.51** | **25,116,424.01** | **65,382.50** | **0.00** |
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 05/01/2012 | 8,565,000.00 | 4,399,875.62 | 5,905,145.76 | 5,928,568.46 | 23,422.70 | 0.00 |
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 03/07/2016 | 795,000.00 | 513,212.25 | 548,113.35 | 550,287.44 | 2,174.09 | 0.00 |
| 31358DDR2 | FNMA | 0.00% | 05/15/2030 | 04/19/2016 | 1,870,000.00 | 1,240,240.10 | 1,289,272.92 | 1,294,386.81 | 5,113.89 | 0.00 |
| **Totals for Cusip** | | | | | **11,230,000.00** | **6,153,327.97** | **7,742,532.03** | **7,773,242.71** | **30,710.68** | **0.00** |
| 31359YCW5 | FNMA STRIP | 0.00% | 07/15/2027 | 05/02/2000 | 13,918,000.00 | 2,108,437.82 | 10,571,278.14 | 10,638,991.57 | 67,713.43 | 0.00 |
| **Totals for Cusip** | | | | | **13,918,000.00** | **2,108,437.82** | **10,571,278.14** | **10,638,991.57** | **67,713.43** | **0.00** |
| 31359YCZ8 | FNMA STRIP | 0.00% | 01/15/2029 | 05/02/2000 | 10,522,000.00 | 1,436,463.44 | 7,595,496.99 | 7,626,848.55 | 31,351.56 | 0.00 |
| **Totals for Cusip** | | | | | **10,522,000.00** | **1,436,463.44** | **7,595,496.99** | **7,626,848.55** | **31,351.56** | **0.00** |
| 31359YDA2 | FNMA STRIP | 0.00% | 07/15/2029 | 05/02/2000 | 14,022,000.00 | 1,849,081.14 | 9,951,059.06 | 10,002,170.94 | 51,111.88 | 0.00 |
| **Totals for Cusip** | | | | | **14,022,000.00** | **1,849,081.14** | **9,951,059.06** | **10,002,170.94** | **51,111.88** | **0.00** |
| 31428XBQ8 | FEDEX CORPORATION | 4.05% | 02/15/2048 | 02/12/2018 | 1,750,000.00 | 1,656,532.50 | 1,656,532.50 | 1,465,891.14 | 0.00 | (190,641.36) |
| 31428XBQ8 | FEDEX CORPORATION | 4.05% | 02/15/2048 | 10/01/2018 | 1,250,000.00 | 1,125,300.00 | 1,125,300.00 | 1,047,065.10 | 0.00 | (78,234.90) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,781,832.50** | **2,781,832.50** | **2,512,956.24** | **0.00** | **(268,876.26)** |
| 337738AM0 | FISERV INC | 3.50% | 10/01/2022 | 09/18/2012 | 1,230,000.00 | 1,224,329.70 | 1,265,987.11 | 1,221,522.04 | 0.00 | (44,465.07) |
| **Totals for Cusip** | | | | | **1,230,000.00** | **1,224,329.70** | **1,265,987.11** | **1,221,522.04** | **0.00** | **(44,465.07)** |
| 337738AN8 | FISERV INC | 2.70% | 06/01/2020 | 05/19/2015 | 1,810,000.00 | 1,806,959.20 | 1,821,307.88 | 1,796,546.58 | 0.00 | (24,761.30) |
| **Totals for Cusip** | | | | | **1,810,000.00** | **1,806,959.20** | **1,821,307.88** | **1,796,546.58** | **0.00** | **(24,761.30)** |
| 338915AM3 | FLEETBOSTON FINANCIAL | 6.70% | 07/15/2028 | 10/23/2013 | 1,000,000.00 | 1,122,250.00 | 1,227,640.04 | 1,140,499.38 | 0.00 | (87,140.66) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,122,250.00** | **1,227,640.04** | **1,140,499.38** | **0.00** | **(87,140.66)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 341081EV5 | FLORIDA POWER & LIGHT | 5.65% | 02/01/2037 | 12/02/2013 | 1,040,000.00 | 1,185,631.20 | 1,328,656.17 | 1,229,860.37 | 0.00 | (98,795.80) |
| **Totals for Cusip** | | | | | **1,040,000.00** | **1,185,631.20** | **1,328,656.17** | **1,229,860.37** | **0.00** | **(98,795.80)** |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/02/2015 | 1,750,000.00 | 2,039,047.50 | 2,137,235.07 | 1,767,347.17 | 0.00 | (369,887.90) |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 09/03/2015 | 1,265,000.00 | 1,475,369.50 | 1,544,915.63 | 1,277,539.53 | 0.00 | (267,376.10) |
| 345370BY5 | FORD MOTOR COMPANY | 6.62% | 10/01/2028 | 04/20/2016 | 140,000.00 | 171,287.20 | 170,978.81 | 141,387.77 | 0.00 | (29,591.04) |
| **Totals for Cusip** | | | | | **3,155,000.00** | **3,685,704.20** | **3,853,129.51** | **3,186,274.47** | **0.00** | **(666,855.04)** |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 01/23/2013 | 948,000.00 | 1,098,096.84 | 1,109,709.09 | 947,318.07 | 0.00 | (162,391.02) |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 01/06/2016 | 52,000.00 | 58,404.84 | 60,870.12 | 51,962.59 | 0.00 | (8,907.53) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,156,501.68** | **1,170,579.21** | **999,280.66** | **0.00** | **(171,298.55)** |
| 345370CQ1 | FORD MOTOR COMPANY | 4.75% | 01/15/2043 | 03/01/2018 | 2,335,000.00 | 2,166,156.15 | 2,166,156.15 | 1,800,717.49 | 0.00 | (365,438.66) |
| 345370CQ1 | FORD MOTOR COMPANY | 4.75% | 01/15/2043 | 05/14/2018 | 1,490,000.00 | 1,326,576.80 | 1,326,576.80 | 1,149,065.98 | 0.00 | (177,510.82) |
| **Totals for Cusip** | | | | | **3,825,000.00** | **3,492,732.95** | **3,492,732.95** | **2,949,783.47** | **0.00** | **(542,949.48)** |
| 345370CS7 | FORD MOTOR COMPANY | 5.29% | 12/08/2046 | 10/04/2018 | 400,000.00 | 344,820.00 | 344,820.00 | 328,392.35 | 0.00 | (16,427.65) |
| **Totals for Cusip** | | | | | **400,000.00** | **344,820.00** | **344,820.00** | **328,392.35** | **0.00** | **(16,427.65)** |
| 369550BE7 | GENERAL DYNAMICS CORP | 3.00% | 05/11/2021 | 05/08/2018 | 2,680,000.00 | 2,661,374.00 | 2,661,374.00 | 2,682,167.26 | 20,793.26 | 0.00 |
| **Totals for Cusip** | | | | | **2,680,000.00** | **2,661,374.00** | **2,661,374.00** | **2,682,167.26** | **20,793.26** | **0.00** |
| 36962G2T0 | GENERAL ELECTRIC | 5.55% | 05/04/2020 | 10/16/2014 | 290,000.00 | 338,891.10 | 310,379.16 | 294,970.19 | 0.00 | (15,408.97) |
| **Totals for Cusip** | | | | | **290,000.00** | **338,891.10** | **310,379.16** | **294,970.19** | **0.00** | **(15,408.97)** |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 09/05/2018 | 800,000.00 | 822,560.00 | 822,560.00 | 749,874.32 | 0.00 | (72,685.68) |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 09/07/2018 | 800,000.00 | 824,560.00 | 824,560.00 | 749,874.32 | 0.00 | (74,685.68) |



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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** | | | | **1,600,000.00** | **1,647,120.00** | **1,647,120.00** | **1,499,748.64** | **0.00** | **(147,371.36)** |
| 37045VAH3 | GENERAL MOTORS CO | 5.00% | 04/01/2035 | 08/03/2017 | 1,445,000.00 | 1,444,060.75 | 1,531,314.73 | 1,228,642.25 | 0.00 | (302,672.48) |
| | **Totals for Cusip** | | | | **1,445,000.00** | **1,444,060.75** | **1,531,314.73** | **1,228,642.25** | **0.00** | **(302,672.48)** |
| 37045VAL4 | GENERAL MOTORS CO | 6.75% | 04/01/2046 | 03/14/2018 | 1,475,000.00 | 1,708,448.25 | 1,708,448.25 | 1,427,953.50 | 0.00 | (280,494.75) |
| | **Totals for Cusip** | | | | **1,475,000.00** | **1,708,448.25** | **1,708,448.25** | **1,427,953.50** | **0.00** | **(280,494.75)** |
| 37045VAP5 | GENERAL MOTORS CO | 5.15% | 04/01/2038 | 10/18/2017 | 805,000.00 | 837,908.40 | 858,253.66 | 687,762.16 | 0.00 | (170,491.50) |
| | **Totals for Cusip** | | | | **805,000.00** | **837,908.40** | **858,253.66** | **687,762.16** | **0.00** | **(170,491.50)** |
| 37045XAL0 | GENERAL MOTORS FINL CO | 4.25% | 05/15/2023 | 06/25/2015 | 1,000,000.00 | 1,009,970.00 | 1,046,019.98 | 976,618.45 | 0.00 | (69,401.53) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **1,009,970.00** | **1,046,019.98** | **976,618.45** | **0.00** | **(69,401.53)** |
| 37045XBB1 | GENERAL MOTORS FINL CO | 3.10% | 01/15/2019 | 10/07/2015 | 2,520,000.00 | 2,518,840.80 | 2,533,487.32 | 2,519,900.21 | 0.00 | (13,587.11) |
| | **Totals for Cusip** | | | | **2,520,000.00** | **2,518,840.80** | **2,533,487.32** | **2,519,900.21** | **0.00** | **(13,587.11)** |
| 37045XBS4 | GENERAL MOTORS FINL CO | 3.45% | 01/14/2022 | 06/20/2018 | 375,000.00 | 370,413.75 | 370,413.75 | 363,386.72 | 0.00 | (7,027.03) |
| | **Totals for Cusip** | | | | **375,000.00** | **370,413.75** | **370,413.75** | **363,386.72** | **0.00** | **(7,027.03)** |
| 37045XCK0 | GENERAL MOTORS FINL CO | 4.35% | 04/09/2025 | 09/11/2018 | 950,000.00 | 932,615.00 | 932,615.00 | 900,082.65 | 0.00 | (32,532.35) |
| | **Totals for Cusip** | | | | **950,000.00** | **932,615.00** | **932,615.00** | **900,082.65** | **0.00** | **(32,532.35)** |
| 373298BN7 | GEORGIA PACIFIC CORP | 7.38% | 12/01/2025 | 12/20/2011 | 1,000,000.00 | 1,238,950.00 | 1,272,757.37 | 1,205,859.46 | 0.00 | (66,897.91) |
| 373298BN7 | GEORGIA PACIFIC CORP | 7.38% | 12/01/2025 | 12/20/2012 | 1,000,000.00 | 1,362,270.00 | 1,272,757.37 | 1,205,859.46 | 0.00 | (66,897.91) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **2,601,220.00** | **2,545,514.74** | **2,411,718.92** | **0.00** | **(133,795.82)** |
| 375558AY9 | GILEAD SCIENCES INC | 2.35% | 02/01/2020 | 11/12/2014 | 315,000.00 | 314,281.80 | 316,473.43 | 312,887.31 | 0.00 | (3,586.12) |
| | **Totals for Cusip** | | | | **315,000.00** | **314,281.80** | **316,473.43** | **312,887.31** | **0.00** | **(3,586.12)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 375558BA0 | GILEAD SCIENCES INC | 4.50% | 02/01/2045 | 10/14/2016 | 725,000.00 | 771,914.75 | 805,783.16 | 697,236.28 | 0.00 | (108,546.88) |
| **Totals for Cusip** | | | | | **725,000.00** | **771,914.75** | **805,783.16** | **697,236.28** | **0.00** | **(108,546.88)** |
| 38141EA25 | GOLDMAN SACHS | 7.50% | 02/15/2019 | 03/23/2017 | 675,000.00 | 742,236.75 | 713,363.90 | 678,251.02 | 0.00 | (35,112.88) |
| **Totals for Cusip** | | | | | **675,000.00** | **742,236.75** | **713,363.90** | **678,251.02** | **0.00** | **(35,112.88)** |
| 38141GFD1 | GOLDMAN SACHS GROUP | 6.75% | 10/01/2037 | 08/06/2009 | 1,005,000.00 | 999,120.75 | 1,345,336.55 | 1,134,930.24 | 0.00 | (210,406.31) |
| 38141GFD1 | GOLDMAN SACHS GROUP | 6.75% | 10/01/2037 | 09/24/2009 | 895,000.00 | 933,162.80 | 1,198,085.78 | 1,010,709.02 | 0.00 | (187,376.76) |
| 38141GFD1 | GOLDMAN SACHS GROUP | 6.75% | 10/01/2037 | 03/14/2012 | 495,000.00 | 478,699.65 | 662,628.45 | 558,995.49 | 0.00 | (103,632.96) |
| 38141GFD1 | GOLDMAN SACHS GROUP | 6.75% | 10/01/2037 | 12/09/2013 | 105,000.00 | 115,594.50 | 140,557.55 | 118,574.80 | 0.00 | (21,982.75) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,526,577.70** | **3,346,608.33** | **2,823,209.55** | **0.00** | **(523,398.78)** |
| 38143U8H7 | GOLDMAN SACHS GROUP | 3.75% | 02/25/2026 | 12/01/2017 | 760,000.00 | 779,448.40 | 779,828.73 | 718,691.04 | 0.00 | (61,137.69) |
| **Totals for Cusip** | | | | | **760,000.00** | **779,448.40** | **779,828.73** | **718,691.04** | **0.00** | **(61,137.69)** |
| 38148LAC0 | GOLDMAN SACHS GROUP | 3.50% | 01/23/2025 | 06/23/2016 | 1,060,000.00 | 1,080,436.80 | 1,076,781.90 | 1,004,785.84 | 0.00 | (71,996.06) |
| **Totals for Cusip** | | | | | **1,060,000.00** | **1,080,436.80** | **1,076,781.90** | **1,004,785.84** | **0.00** | **(71,996.06)** |
| 38148LAF3 | GOLDMAN SACHS GROUP | 5.15% | 05/22/2045 | 05/19/2015 | 880,000.00 | 874,280.00 | 1,020,487.22 | 822,922.87 | 0.00 | (197,564.35) |
| 38148LAF3 | GOLDMAN SACHS GROUP | 5.15% | 05/22/2045 | 08/24/2016 | 120,000.00 | 133,266.00 | 139,157.35 | 112,216.76 | 0.00 | (26,940.59) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,007,546.00** | **1,159,644.57** | **935,139.63** | **0.00** | **(224,504.94)** |
| 384802AD6 | GRAINGER W W INC | 4.20% | 05/15/2047 | 04/25/2018 | 792,000.00 | 760,874.40 | 760,874.40 | 748,565.06 | 0.00 | (12,309.34) |
| 384802AD6 | GRAINGER W W INC | 4.20% | 05/15/2047 | 07/18/2018 | 455,000.00 | 446,318.60 | 446,318.60 | 430,046.84 | 0.00 | (16,271.76) |
| **Totals for Cusip** | | | | | **1,247,000.00** | **1,207,193.00** | **1,207,193.00** | **1,178,611.90** | **0.00** | **(28,581.10)** |
| 404530AA5 | HACKENSACK MERIDIAN | 4.50% | 07/01/2057 | 04/06/2017 | 520,000.00 | 515,340.80 | 580,507.01 | 542,366.28 | 0.00 | (38,140.73) |



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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** | | | | | **520,000.00** | **515,340.80** | **580,507.01** | **542,366.28** | **0.00** | **(38,140.73)** |
| 40573LAS5 | HALFMOON PARENT INC | 4.38% | 10/15/2028 | 09/06/2018 | 1,340,000.00 | 1,338,217.80 | 1,338,217.80 | 1,347,478.41 | 9,260.61 | 0.00 |
| **Totals for Cusip** | | | | | **1,340,000.00** | **1,338,217.80** | **1,338,217.80** | **1,347,478.41** | **9,260.61** | **0.00** |
| 41283LAD7 | HARLEY-DAVIDSON FINL SER | 2.40% | 09/15/2019 | 09/11/2014 | 1,850,000.00 | 1,842,914.50 | 1,847,967.74 | 1,834,630.42 | 0.00 | (13,337.32) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,842,914.50** | **1,847,967.74** | **1,834,630.42** | **0.00** | **(13,337.32)** |
| 41283LAG0 | HARLEY-DAVIDSON FINL SER | 2.25% | 01/15/2019 | 01/05/2016 | 1,085,000.00 | 1,084,869.80 | 1,085,173.38 | 1,084,569.16 | 0.00 | (604.22) |
| **Totals for Cusip** | | | | | **1,085,000.00** | **1,084,869.80** | **1,085,173.38** | **1,084,569.16** | **0.00** | **(604.22)** |
| 413875AQ8 | HARRIS CORP | 2.70% | 04/27/2020 | 04/22/2015 | 685,000.00 | 685,000.00 | 687,753.51 | 679,166.34 | 0.00 | (8,587.17) |
| **Totals for Cusip** | | | | | **685,000.00** | **685,000.00** | **687,753.51** | **679,166.34** | **0.00** | **(8,587.17)** |
| 413875AW5 | HARRIS CORP | 4.40% | 06/15/2028 | 05/23/2018 | 1,000,000.00 | 999,900.00 | 999,900.00 | 995,469.74 | 0.00 | (4,430.26) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,900.00** | **999,900.00** | **995,469.74** | **0.00** | **(4,430.26)** |
| 42217KBF2 | WELLTOWER INC | 4.00% | 06/01/2025 | 05/20/2015 | 355,000.00 | 354,737.30 | 367,086.07 | 350,357.50 | 0.00 | (16,728.57) |
| **Totals for Cusip** | | | | | **355,000.00** | **354,737.30** | **367,086.07** | **350,357.50** | **0.00** | **(16,728.57)** |
| 423452AB7 | HELMERICH & PAYNE INC | 4.65% | 03/15/2025 | 12/18/2018 | 660,000.00 | 669,415.56 | 669,415.56 | 672,972.02 | 3,556.46 | 0.00 |
| **Totals for Cusip** | | | | | **660,000.00** | **669,415.56** | **669,415.56** | **672,972.02** | **3,556.46** | **0.00** |
| 437076BP6 | HOME DEPOT INC | 3.50% | 09/15/2056 | 09/06/2016 | 450,000.00 | 441,436.50 | 432,893.13 | 378,373.94 | 0.00 | (54,519.19) |
| **Totals for Cusip** | | | | | **450,000.00** | **441,436.50** | **432,893.13** | **378,373.94** | **0.00** | **(54,519.19)** |
| 438516BJ4 | HONEYWELL | 1.40% | 10/30/2019 | 10/24/2016 | 6,375,000.00 | 6,369,963.75 | 6,305,944.92 | 6,294,568.28 | 0.00 | (11,376.64) |
| **Totals for Cusip** | | | | | **6,375,000.00** | **6,369,963.75** | **6,305,944.92** | **6,294,568.28** | **0.00** | **(11,376.64)** |
| 44107TAX4 | HOST HOTELS & RESORTS | 3.88% | 04/01/2024 | 03/09/2017 | 1,005,000.00 | 1,000,728.75 | 1,022,495.71 | 991,445.42 | 0.00 | (31,050.29) |



Prudential

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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,005,000.00** | **1,000,728.75** | **1,022,495.71** | **991,445.42** | **0.00** | **(31,050.29)** |
| 446413AL0 | HUNTINGTON INGALLS | 3.48% | 12/01/2027 | 06/14/2018 | 800,000.00 | 800,000.00 | 800,000.00 | 745,144.00 | 0.00 | (54,856.00) |
| 446413AL0 | HUNTINGTON INGALLS | 3.48% | 12/01/2027 | 06/14/2018 | 700,000.00 | 676,699.12 | 676,699.12 | 652,001.00 | 0.00 | (24,698.12) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,476,699.12** | **1,476,699.12** | **1,397,145.00** | **0.00** | **(79,554.12)** |
| 44644AAB3 | HUNTINGTON NATIONAL | 2.50% | 08/07/2022 | 08/02/2017 | 4,250,000.00 | 4,239,885.00 | 4,191,921.03 | 4,105,923.47 | 0.00 | (85,997.56) |
| **Totals for Cusip** | | | | | **4,250,000.00** | **4,239,885.00** | **4,191,921.03** | **4,105,923.47** | **0.00** | **(85,997.56)** |
| 448814DB6 | HYDRO QUEBEC | 8.62% | 06/15/2029 | 11/26/2014 | 620,000.00 | 953,206.60 | 898,754.81 | 891,300.54 | 0.00 | (7,454.27) |
| 448814DB6 | HYDRO QUEBEC | 8.62% | 06/15/2029 | 01/28/2015 | 110,000.00 | 176,335.50 | 159,456.50 | 158,133.97 | 0.00 | (1,322.53) |
| **Totals for Cusip** | | | | | **730,000.00** | **1,129,542.10** | **1,058,211.31** | **1,049,434.51** | **0.00** | **(8,776.80)** |
| 448814DF7 | HYDRO QUEBEC | 9.38% | 04/15/2030 | 12/10/2014 | 495,000.00 | 816,453.00 | 771,138.64 | 761,096.98 | 0.00 | (10,041.66) |
| 448814DF7 | HYDRO QUEBEC | 9.38% | 04/15/2030 | 12/19/2014 | 190,000.00 | 312,806.50 | 295,992.61 | 292,138.23 | 0.00 | (3,854.38) |
| **Totals for Cusip** | | | | | **685,000.00** | **1,129,259.50** | **1,067,131.25** | **1,053,235.21** | **0.00** | **(13,896.04)** |
| 448814DX8 | HYDRO QUEBEC | 8.40% | 01/15/2022 | 04/27/2010 | 3,050,000.00 | 4,066,138.00 | 3,650,390.09 | 3,511,785.43 | 0.00 | (138,604.66) |
| **Totals for Cusip** | | | | | **3,050,000.00** | **4,066,138.00** | **3,650,390.09** | **3,511,785.43** | **0.00** | **(138,604.66)** |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 08/22/2013 | 2,075,000.00 | 2,768,631.00 | 2,681,286.01 | 2,577,424.88 | 0.00 | (103,861.13) |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 07/11/2014 | 255,000.00 | 353,677.35 | 329,507.44 | 316,743.78 | 0.00 | (12,763.66) |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 12/19/2014 | 268,000.00 | 378,887.68 | 346,305.86 | 332,891.50 | 0.00 | (13,414.36) |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 07/01/2016 | 1,011,000.00 | 1,429,402.35 | 1,306,400.08 | 1,255,795.93 | 0.00 | (50,604.15) |
| **Totals for Cusip** | | | | | **3,609,000.00** | **4,930,598.38** | **4,663,499.39** | **4,482,856.09** | **0.00** | **(180,643.30)** |
| 45138LBF9 | IDAHO POWER CORP | 4.20% | 03/01/2048 | 03/13/2018 | 1,000,000.00 | 996,300.00 | 996,300.00 | 987,055.10 | 0.00 | (9,244.90) |



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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** | **996,300.00** | **996,300.00** | **987,055.10** | **0.00** | **(9,244.90)** |
| 455170AA8 | INDIANA UNIV HEALTH INC | 3.97% | 11/01/2048 | 04/09/2018 | 800,000.00 | 800,000.00 | 800,000.00 | 795,230.72 | 0.00 | (4,769.28) |
| | **Totals for Cusip** | | | | **800,000.00** | **800,000.00** | **800,000.00** | **795,230.72** | **0.00** | **(4,769.28)** |
| 456873AC2 | INGERSOLL RAND LUX FINAN | 4.65% | 11/01/2044 | 04/26/2018 | 650,000.00 | 659,951.50 | 659,951.50 | 634,281.62 | 0.00 | (25,669.88) |
| | **Totals for Cusip** | | | | **650,000.00** | **659,951.50** | **659,951.50** | **634,281.62** | **0.00** | **(25,669.88)** |
| 45687AAN2 | INGERSOLL RAND GL HLD | 4.30% | 02/21/2048 | 11/20/2018 | 550,000.00 | 501,990.50 | 501,990.50 | 513,261.23 | 11,270.73 | 0.00 |
| | **Totals for Cusip** | | | | **550,000.00** | **501,990.50** | **501,990.50** | **513,261.23** | **11,270.73** | **0.00** |
| 45818QAD1 | INTERAMER DEV BK | 6.75% | 07/15/2027 | 01/04/2007 | 2,000,000.00 | 2,383,080.00 | 2,605,172.00 | 2,505,696.00 | 0.00 | (99,476.00) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **2,383,080.00** | **2,605,172.00** | **2,505,696.00** | **0.00** | **(99,476.00)** |
| 460146CH4 | INTERNATIONAL PAPER | 6.00% | 11/15/2041 | 11/08/2011 | 760,000.00 | 759,893.60 | 951,272.43 | 800,600.20 | 0.00 | (150,672.23) |
| | **Totals for Cusip** | | | | **760,000.00** | **759,893.60** | **951,272.43** | **800,600.20** | **0.00** | **(150,672.23)** |
| 460690BM1 | INTERPUBLIC GROUP COS | 3.50% | 10/01/2020 | 09/18/2018 | 590,000.00 | 588,861.30 | 588,861.30 | 590,730.61 | 1,869.31 | 0.00 |
| | **Totals for Cusip** | | | | **590,000.00** | **588,861.30** | **588,861.30** | **590,730.61** | **1,869.31** | **0.00** |
| 465139JH7 | AID ISRAEL | 0.00% | 11/01/2024 | 05/22/2009 | 4,000,000.00 | 1,774,960.00 | 3,352,378.76 | 3,385,718.32 | 33,339.56 | 0.00 |
| | **Totals for Cusip** | | | | **4,000,000.00** | **1,774,960.00** | **3,352,378.76** | **3,385,718.32** | **33,339.56** | **0.00** |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 01/08/2010 | 1,040,000.00 | 1,128,223.20 | 1,210,227.90 | 1,169,256.95 | 0.00 | (40,970.95) |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 04/20/2015 | 845,000.00 | 1,062,178.52 | 983,310.17 | 950,021.27 | 0.00 | (33,288.90) |
| | **Totals for Cusip** | | | | **1,885,000.00** | **2,190,401.72** | **2,193,538.07** | **2,119,278.22** | **0.00** | **(74,259.85)** |
| 46513EFG2 | AID ISRAEL | 5.50% | 09/18/2033 | 06/14/2012 | 9,560,000.00 | 12,940,416.00 | 12,846,556.49 | 12,135,061.24 | 0.00 | (711,495.25) |
| | **Totals for Cusip** | | | | **9,560,000.00** | **12,940,416.00** | **12,846,556.49** | **12,135,061.24** | **0.00** | **(711,495.25)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 07/20/2016 | 7,773,000.00 | 9,808,529.19 | 9,089,234.04 | 8,744,612.80 | 0.00 | (344,621.24) |
| **Totals for Cusip** | | | | | **7,773,000.00** | **9,808,529.19** | **9,089,234.04** | **8,744,612.80** | **0.00** | **(344,621.24)** |
| 46625HJB7 | JP MORGAN CHASE & CO | 5.60% | 07/15/2041 | 07/14/2011 | 1,545,000.00 | 1,538,341.05 | 1,987,329.92 | 1,740,628.10 | 0.00 | (246,701.82) |
| 46625HJB7 | JP MORGAN CHASE & CO | 5.60% | 07/15/2041 | 07/20/2011 | 1,000,000.00 | 995,830.00 | 1,286,297.68 | 1,126,620.13 | 0.00 | (159,677.55) |
| **Totals for Cusip** | | | | | **2,545,000.00** | **2,534,171.05** | **3,273,627.60** | **2,867,248.23** | **0.00** | **(406,379.37)** |
| 46625HKC3 | JP MORGAN CHASE & CO | 3.12% | 01/23/2025 | 02/20/2018 | 1,215,000.00 | 1,179,254.70 | 1,179,254.70 | 1,157,537.85 | 0.00 | (21,716.85) |
| **Totals for Cusip** | | | | | **1,215,000.00** | **1,179,254.70** | **1,179,254.70** | **1,157,537.85** | **0.00** | **(21,716.85)** |
| 478160BU7 | JOHNSON & JOHNSON | 3.55% | 03/01/2036 | 07/12/2017 | 640,000.00 | 658,233.60 | 663,515.11 | 606,785.57 | 0.00 | (56,729.54) |
| **Totals for Cusip** | | | | | **640,000.00** | **658,233.60** | **663,515.11** | **606,785.57** | **0.00** | **(56,729.54)** |
| 478160CF9 | JOHNSON & JOHNSON | 3.62% | 03/03/2037 | 02/28/2017 | 812,000.00 | 809,937.52 | 857,862.29 | 781,064.23 | 0.00 | (76,798.06) |
| 478160CF9 | JOHNSON & JOHNSON | 3.62% | 03/03/2037 | 11/06/2018 | 1,420,000.00 | 1,319,932.60 | 1,319,932.60 | 1,365,900.50 | 45,967.90 | 0.00 |
| **Totals for Cusip** | | | | | **2,232,000.00** | **2,129,870.12** | **2,177,794.89** | **2,146,964.73** | **45,967.90** | **(76,798.06)** |
| 478160CJ1 | JOHNSON & JOHNSON | 2.62% | 01/15/2025 | 11/08/2017 | 1,000,000.00 | 999,830.00 | 994,922.14 | 963,139.94 | 0.00 | (31,782.20) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,830.00** | **994,922.14** | **963,139.94** | **0.00** | **(31,782.20)** |
| 478160CK8 | JOHNSON & JOHNSON | 2.90% | 01/15/2028 | 11/08/2017 | 1,000,000.00 | 998,810.00 | 1,001,484.94 | 958,444.64 | 0.00 | (43,040.30) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **998,810.00** | **1,001,484.94** | **958,444.64** | **0.00** | **(43,040.30)** |
| 478160CL6 | JOHNSON & JOHNSON | 3.40% | 01/15/2038 | 11/08/2017 | 425,000.00 | 423,737.75 | 435,311.71 | 395,605.03 | 0.00 | (39,706.68) |
| **Totals for Cusip** | | | | | **425,000.00** | **423,737.75** | **435,311.71** | **395,605.03** | **0.00** | **(39,706.68)** |
| 478375AJ7 | JOHNSON CONTROLS INTL | 5.70% | 03/01/2041 | 12/23/2016 | 250,000.00 | 279,062.50 | 294,840.24 | 255,861.65 | 0.00 | (38,978.59) |
| 478375AJ7 | JOHNSON CONTROLS INTL | 5.70% | 03/01/2041 | 08/11/2017 | 765,000.00 | 904,864.95 | 902,211.12 | 782,936.64 | 0.00 | (119,274.48) |



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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** | | | | | **1,015,000.00** | **1,183,927.45** | **1,197,051.36** | **1,038,798.29** | **0.00** | **(158,253.07)** |
| 478375AL2 | JOHNSON CONTROLS INTL | 4.62% | 07/02/2044 | 12/09/2016 | 1,750,000.00 | 1,714,833.75 | 1,927,598.51 | 1,655,003.39 | 0.00 | (272,595.12) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,714,833.75** | **1,927,598.51** | **1,655,003.39** | **0.00** | **(272,595.12)** |
| 478375AN8 | JOHNSON CONTROLS INTL | 4.95% | 07/02/2064 | 12/09/2016 | 1,150,000.00 | 1,082,890.60 | 1,266,788.25 | 1,068,844.70 | 0.00 | (197,943.55) |
| 478375AN8 | JOHNSON CONTROLS INTL | 4.95% | 07/02/2064 | 03/12/2018 | 350,000.00 | 347,266.50 | 347,266.50 | 325,300.56 | 0.00 | (21,965.94) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,430,157.10** | **1,614,054.75** | **1,394,145.26** | **0.00** | **(219,909.49)** |
| 48305QAD5 | KAISER FOUNDATION | 4.15% | 05/01/2047 | 04/25/2017 | 995,000.00 | 985,557.45 | 1,075,138.74 | 982,731.69 | 0.00 | (92,407.05) |
| **Totals for Cusip** | | | | | **995,000.00** | **985,557.45** | **1,075,138.74** | **982,731.69** | **0.00** | **(92,407.05)** |
| 485134BM1 | GREAT PLAINS ENERGY INC | 5.30% | 10/01/2041 | 12/20/2011 | 310,000.00 | 337,872.10 | 366,965.75 | 350,987.51 | 0.00 | (15,978.24) |
| 485134BM1 | GREAT PLAINS ENERGY INC | 5.30% | 10/01/2041 | 12/20/2011 | 250,000.00 | 272,772.50 | 295,940.12 | 283,054.44 | 0.00 | (12,885.68) |
| **Totals for Cusip** | | | | | **560,000.00** | **610,644.60** | **662,905.87** | **634,041.95** | **0.00** | **(28,863.92)** |
| 485134BQ2 | KANSAS CITY POWER & LT | 4.20% | 06/15/2047 | 06/13/2017 | 865,000.00 | 862,655.85 | 915,830.95 | 833,464.84 | 0.00 | (82,366.11) |
| **Totals for Cusip** | | | | | **865,000.00** | **862,655.85** | **915,830.95** | **833,464.84** | **0.00** | **(82,366.11)** |
| 485170AQ7 | KANSAS CITY SOUTHERN | 4.30% | 05/15/2043 | 07/25/2016 | 825,000.00 | 761,824.23 | 867,242.49 | 767,437.71 | 0.00 | (99,804.78) |
| **Totals for Cusip** | | | | | **825,000.00** | **761,824.23** | **867,242.49** | **767,437.71** | **0.00** | **(99,804.78)** |
| 485170AS3 | KANSAS CITY SOUTHERN | 4.95% | 08/15/2045 | 07/25/2016 | 1,250,000.00 | 1,237,579.32 | 1,424,965.13 | 1,273,379.16 | 0.00 | (151,585.97) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,237,579.32** | **1,424,965.13** | **1,273,379.16** | **0.00** | **(151,585.97)** |
| 491674BG1 | KENTUCKY UTILITIES | 5.12% | 11/01/2040 | 03/16/2017 | 1,000,000.00 | 1,143,810.00 | 1,233,875.06 | 1,122,450.60 | 0.00 | (111,424.46) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,143,810.00** | **1,233,875.06** | **1,122,450.60** | **0.00** | **(111,424.46)** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/17/2010 | 1,500,000.00 | 1,700,865.00 | 1,768,166.07 | 1,672,291.07 | 0.00 | (95,875.00) |



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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** | **1,700,865.00** | **1,768,166.07** | **1,672,291.07** | **0.00** | **(95,875.00)** |
| 494386AC9 | KIMBERLY CLARK DE | 3.25% | 03/12/2025 | 03/05/2015 | 1,000,000.00 | 994,590.00 | 983,120.47 | 936,553.22 | 0.00 | (46,567.25) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **994,590.00** | **983,120.47** | **936,553.22** | **0.00** | **(46,567.25)** |
| 494550AQ9 | KINDER MORGAN ENERGY | 7.30% | 08/15/2033 | 10/01/2009 | 1,775,000.00 | 1,907,841.00 | 2,217,375.05 | 2,051,645.02 | 0.00 | (165,730.03) |
| **Totals for Cusip** | | | | | **1,775,000.00** | **1,907,841.00** | **2,217,375.05** | **2,051,645.02** | **0.00** | **(165,730.03)** |
| 50076QAR7 | KRAFT FOODS INC | 6.88% | 01/26/2039 | 09/02/2015 | 450,000.00 | 548,554.50 | 592,377.04 | 502,080.26 | 0.00 | (90,296.78) |
| 50076QAR7 | KRAFT FOODS INC | 6.88% | 01/26/2039 | 09/25/2015 | 550,000.00 | 677,462.50 | 724,016.39 | 613,653.65 | 0.00 | (110,362.74) |
| 50076QAR7 | KRAFT FOODS INC | 6.88% | 01/26/2039 | 07/23/2018 | 600,000.00 | 700,932.00 | 700,932.00 | 669,440.35 | 0.00 | (31,491.65) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,926,949.00** | **2,017,325.43** | **1,785,174.26** | **0.00** | **(232,151.17)** |
| 50077LAH9 | KRAFT HEINZ FOODS CO | 2.80% | 07/02/2020 | 08/16/2016 | 1,265,000.00 | 1,262,714.97 | 1,272,293.12 | 1,255,805.04 | 0.00 | (16,488.08) |
| **Totals for Cusip** | | | | | **1,265,000.00** | **1,262,714.97** | **1,272,293.12** | **1,255,805.04** | **0.00** | **(16,488.08)** |
| 501044BT7 | KROGER CO | 7.70% | 06/01/2029 | 05/31/2016 | 1,087,000.00 | 1,495,646.78 | 1,424,707.00 | 1,308,911.52 | 0.00 | (115,795.48) |
| 501044BT7 | KROGER CO | 7.70% | 06/01/2029 | 12/02/2016 | 108,000.00 | 142,160.40 | 141,553.23 | 130,048.25 | 0.00 | (11,504.98) |
| **Totals for Cusip** | | | | | **1,195,000.00** | **1,637,807.18** | **1,566,260.23** | **1,438,959.77** | **0.00** | **(127,300.46)** |
| 501044DG3 | KROGER CO | 4.45% | 02/01/2047 | 01/17/2017 | 900,000.00 | 898,803.00 | 898,637.96 | 788,528.89 | 0.00 | (110,109.07) |
| **Totals for Cusip** | | | | | **900,000.00** | **898,803.00** | **898,637.96** | **788,528.89** | **0.00** | **(110,109.07)** |
| 501044DK4 | KROGER CO | 4.65% | 01/15/2048 | 07/17/2017 | 325,000.00 | 322,647.00 | 332,680.15 | 298,179.12 | 0.00 | (34,501.03) |
| 501044DK4 | KROGER CO | 4.65% | 01/15/2048 | 06/21/2018 | 600,000.00 | 556,320.00 | 556,320.00 | 550,484.52 | 0.00 | (5,835.48) |
| **Totals for Cusip** | | | | | **925,000.00** | **878,967.00** | **889,000.15** | **848,663.64** | **0.00** | **(40,336.51)** |
| 502413BF3 | L3 TECHNOLOGIES INC | 3.85% | 06/15/2023 | 05/30/2018 | 2,055,000.00 | 2,050,972.20 | 2,050,972.20 | 2,058,193.90 | 7,221.70 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,055,000.00** | **2,050,972.20** | **2,050,972.20** | **2,058,193.90** | **7,221.70** | **0.00** |
| 50540RAP7 | LABORATORY CORP OF | 3.20% | 02/01/2022 | 01/21/2015 | 115,000.00 | 115,538.20 | 117,247.48 | 114,129.58 | 0.00 | (3,117.90) |
| **Totals for Cusip** | | | | | **115,000.00** | **115,538.20** | **117,247.48** | **114,129.58** | **0.00** | **(3,117.90)** |
| 50540RAQ5 | LABORATORY CORP OF | 3.60% | 02/01/2025 | 01/21/2015 | 2,500,000.00 | 2,496,250.00 | 2,539,337.55 | 2,407,417.73 | 0.00 | (131,919.82) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,496,250.00** | **2,539,337.55** | **2,407,417.73** | **0.00** | **(131,919.82)** |
| 50540RAS1 | LABORATORY CORP OF | 4.70% | 02/01/2045 | 01/22/2018 | 2,000,000.00 | 2,115,360.00 | 2,115,360.00 | 1,861,889.54 | 0.00 | (253,470.46) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,115,360.00** | **2,115,360.00** | **1,861,889.54** | **0.00** | **(253,470.46)** |
| 50540RAU6 | LABORATORY CORP OF | 3.60% | 09/01/2027 | 08/15/2017 | 505,000.00 | 504,237.45 | 506,236.23 | 480,970.91 | 0.00 | (25,265.32) |
| **Totals for Cusip** | | | | | **505,000.00** | **504,237.45** | **506,236.23** | **480,970.91** | **0.00** | **(25,265.32)** |
| 525ESC6X2 | LEHMAN BROTHERS | 0.00% | 09/26/2014 | 09/19/2007 | 1,155,000.00 | 615,218.85 | 36,304.60 | 22,522.50 | 0.00 | (13,782.10) |
| **Totals for Cusip** | | | | | **1,155,000.00** | **615,218.85** | **36,304.60** | **22,522.50** | **0.00** | **(13,782.10)** |
| 525ESC6Y0 | LEHMAN BROTHERS | 0.00% | 09/27/2027 | 09/19/2007 | 1,465,000.00 | 776,395.41 | 46,116.28 | 27,835.00 | 0.00 | (18,281.28) |
| **Totals for Cusip** | | | | | **1,465,000.00** | **776,395.41** | **46,116.28** | **27,835.00** | **0.00** | **(18,281.28)** |
| 526107AD9 | LENNOX INTERNATIONAL INC | 3.00% | 11/15/2023 | 10/25/2016 | 1,610,000.00 | 1,609,082.30 | 1,589,772.19 | 1,515,026.44 | 0.00 | (74,745.75) |
| 526107AD9 | LENNOX INTERNATIONAL INC | 3.00% | 11/15/2023 | 05/31/2018 | 890,000.00 | 851,605.40 | 851,605.40 | 837,499.09 | 0.00 | (14,106.31) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,460,687.70** | **2,441,377.59** | **2,352,525.53** | **0.00** | **(88,852.06)** |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 1,270,000.00 | 1,267,015.50 | 1,694,673.67 | 1,506,111.39 | 0.00 | (188,562.28) |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 08/14/2012 | 1,095,000.00 | 1,161,039.45 | 1,461,155.65 | 1,298,576.36 | 0.00 | (162,579.29) |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 04/29/2015 | 635,000.00 | 785,101.30 | 847,336.84 | 753,055.69 | 0.00 | (94,281.15) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,213,156.25** | **4,003,166.16** | **3,557,743.44** | **0.00** | **(445,422.72)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 53079EBE3 | LIBERTY MUTUAL GROUP | 4.25% | 06/15/2023 | 06/13/2013 | 200,000.00 | 198,730.00 | 210,746.41 | 201,643.26 | 0.00 | (9,103.15) |
| **Totals for Cusip** | | | | | **200,000.00** | **198,730.00** | **210,746.41** | **201,643.26** | **0.00** | **(9,103.15)** |
| 53079EBF0 | LIBERTY MUTUAL GROUP | 4.85% | 08/01/2044 | 10/28/2014 | 525,000.00 | 524,627.25 | 583,477.12 | 509,798.04 | 0.00 | (73,679.08) |
| **Totals for Cusip** | | | | | **525,000.00** | **524,627.25** | **583,477.12** | **509,798.04** | **0.00** | **(73,679.08)** |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 10/03/2007 | 1,925,000.00 | 1,914,970.75 | 2,481,254.29 | 2,272,996.11 | 0.00 | (208,258.18) |
| **Totals for Cusip** | | | | | **1,925,000.00** | **1,914,970.75** | **2,481,254.29** | **2,272,996.11** | **0.00** | **(208,258.18)** |
| 534187BH1 | LINCOLN NATIONAL CORP | 3.80% | 03/01/2028 | 02/07/2018 | 785,000.00 | 783,170.95 | 783,170.95 | 761,347.01 | 0.00 | (21,823.94) |
| **Totals for Cusip** | | | | | **785,000.00** | **783,170.95** | **783,170.95** | **761,347.01** | **0.00** | **(21,823.94)** |
| 539439AR0 | LLOYDS TSB GROUP PLC | 4.38% | 03/22/2028 | 03/15/2018 | 700,000.00 | 697,529.00 | 697,529.00 | 664,081.58 | 0.00 | (33,447.42) |
| **Totals for Cusip** | | | | | **700,000.00** | **697,529.00** | **697,529.00** | **664,081.58** | **0.00** | **(33,447.42)** |
| 53944YAF0 | LLOYDS BANKING GROUP | 4.45% | 05/08/2025 | 05/01/2018 | 1,000,000.00 | 999,400.00 | 999,400.00 | 992,964.45 | 0.00 | (6,435.55) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **999,400.00** | **999,400.00** | **992,964.45** | **0.00** | **(6,435.55)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 05/03/2016 | 1,500,000.00 | 1,400,070.00 | 1,587,375.92 | 1,263,325.73 | 0.00 | (324,050.19) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,400,070.00** | **1,587,375.92** | **1,263,325.73** | **0.00** | **(324,050.19)** |
| 55336VAJ9 | MPLX LP | 4.88% | 06/01/2025 | 02/14/2018 | 1,500,000.00 | 1,567,845.00 | 1,567,845.00 | 1,513,743.92 | 0.00 | (54,101.08) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,567,845.00** | **1,567,845.00** | **1,513,743.92** | **0.00** | **(54,101.08)** |
| 55336VAK6 | MPLX LP | 4.12% | 03/01/2027 | 02/07/2017 | 620,000.00 | 618,970.80 | 635,027.83 | 590,310.53 | 0.00 | (44,717.30) |
| **Totals for Cusip** | | | | | **620,000.00** | **618,970.80** | **635,027.83** | **590,310.53** | **0.00** | **(44,717.30)** |
| 55336VAL4 | MPLX LP | 5.20% | 03/01/2047 | 02/07/2017 | 300,000.00 | 297,912.00 | 329,227.93 | 276,149.17 | 0.00 | (53,078.76) |
| **Totals for Cusip** | | | | | **300,000.00** | **297,912.00** | **329,227.93** | **276,149.17** | **0.00** | **(53,078.76)** |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 55336VAR1 | MPLX LP | 4.00% | 03/15/2028 | 02/05/2018 | 515,000.00 | 512,687.65 | 512,687.65 | 482,684.10 | 0.00 | (30,003.55) |
| **Totals for Cusip** | | | | | **515,000.00** | **512,687.65** | **512,687.65** | **482,684.10** | **0.00** | **(30,003.55)** |
| 55616XAG2 | MACYS RETAIL HLDGS INC | 5.12% | 01/15/2042 | 01/10/2012 | 450,000.00 | 449,311.50 | 403,294.37 | 365,124.05 | 0.00 | (38,170.32) |
| **Totals for Cusip** | | | | | **450,000.00** | **449,311.50** | **403,294.37** | **365,124.05** | **0.00** | **(38,170.32)** |
| 559080AE6 | MAGELLAN MIDSTREAM | 6.55% | 07/15/2019 | 06/19/2009 | 1,090,000.00 | 1,086,217.70 | 1,154,573.59 | 1,106,093.22 | 0.00 | (48,480.37) |
| **Totals for Cusip** | | | | | **1,090,000.00** | **1,086,217.70** | **1,154,573.59** | **1,106,093.22** | **0.00** | **(48,480.37)** |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 05/25/2016 | 2,500,000.00 | 2,578,875.00 | 2,584,982.45 | 2,510,837.93 | 0.00 | (74,144.52) |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 12/15/2016 | 500,000.00 | 497,985.00 | 516,996.49 | 502,167.59 | 0.00 | (14,828.90) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **3,076,860.00** | **3,101,978.94** | **3,013,005.52** | **0.00** | **(88,973.42)** |
| 565122AC2 | MAPLE ESCROW SUB | 4.06% | 05/25/2023 | 05/14/2018 | 3,065,000.00 | 3,065,000.00 | 3,065,000.00 | 3,054,390.59 | 0.00 | (10,609.41) |
| **Totals for Cusip** | | | | | **3,065,000.00** | **3,065,000.00** | **3,065,000.00** | **3,054,390.59** | **0.00** | **(10,609.41)** |
| 570535AK0 | MARKEL CORP | 4.90% | 07/01/2022 | 06/27/2012 | 2,400,000.00 | 2,396,448.00 | 2,590,881.00 | 2,477,688.38 | 0.00 | (113,192.62) |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,396,448.00** | **2,590,881.00** | **2,477,688.38** | **0.00** | **(113,192.62)** |
| 570535AP9 | MARKEL CORP | 5.00% | 03/30/2043 | 03/05/2013 | 80,000.00 | 78,544.00 | 89,793.53 | 79,792.30 | 0.00 | (10,001.23) |
| **Totals for Cusip** | | | | | **80,000.00** | **78,544.00** | **89,793.53** | **79,792.30** | **0.00** | **(10,001.23)** |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 03/29/2016 | 460,000.00 | 455,202.20 | 520,208.26 | 456,346.09 | 0.00 | (63,862.17) |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 05/05/2016 | 215,000.00 | 217,601.50 | 243,140.82 | 213,292.19 | 0.00 | (29,848.63) |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 10/11/2018 | 500,000.00 | 497,770.00 | 497,770.00 | 496,028.36 | 0.00 | (1,741.64) |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,170,573.70** | **1,261,119.08** | **1,165,666.64** | **0.00** | **(95,452.44)** |
| 571903AR4 | MARRIOTT INTERNATIONAL | 2.30% | 01/15/2022 | 06/07/2016 | 1,155,000.00 | 1,150,229.85 | 1,133,954.69 | 1,110,409.98 | 0.00 | (23,544.71) |



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**8217 SBA (PRU WCT)**
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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** | | | | | **1,155,000.00** | **1,150,229.85** | **1,133,954.69** | **1,110,409.98** | **0.00** | **(23,544.71)** |
| 571903AS2 | MARRIOTT INTERNATIONAL | 3.12% | 06/15/2026 | 06/07/2016 | 1,990,000.00 | 1,983,373.30 | 1,957,464.61 | 1,807,027.42 | 0.00 | (150,437.19) |
| **Totals for Cusip** | | | | | **1,990,000.00** | **1,983,373.30** | **1,957,464.61** | **1,807,027.42** | **0.00** | **(150,437.19)** |
| 578454AD2 | MAYO CLINIC | 4.13% | 11/15/2052 | 03/17/2017 | 1,750,000.00 | 1,707,755.00 | 1,863,666.21 | 1,760,880.35 | 0.00 | (102,785.86) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,707,755.00** | **1,863,666.21** | **1,760,880.35** | **0.00** | **(102,785.86)** |
| 58013MEH3 | MCDONALDS CORP | 5.70% | 02/01/2039 | 04/08/2014 | 1,290,000.00 | 1,533,693.90 | 1,627,130.61 | 1,444,881.90 | 0.00 | (182,248.71) |
| **Totals for Cusip** | | | | | **1,290,000.00** | **1,533,693.90** | **1,627,130.61** | **1,444,881.90** | **0.00** | **(182,248.71)** |
| 585055BD7 | MEDTRONIC INC | 4.62% | 03/15/2044 | 02/20/2014 | 500,000.00 | 496,690.00 | 572,686.03 | 518,795.38 | 0.00 | (53,890.65) |
| **Totals for Cusip** | | | | | **500,000.00** | **496,690.00** | **572,686.03** | **518,795.38** | **0.00** | **(53,890.65)** |
| 585055BG0 | MEDTRONIC INC | 2.50% | 03/15/2020 | 08/31/2015 | 1,375,000.00 | 1,410,764.34 | 1,383,138.06 | 1,367,960.17 | 0.00 | (15,177.89) |
| **Totals for Cusip** | | | | | **1,375,000.00** | **1,410,764.34** | **1,383,138.06** | **1,367,960.17** | **0.00** | **(15,177.89)** |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 900,000.00 | 920,101.31 | 921,820.69 | 897,515.51 | 0.00 | (24,305.18) |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 6,745,000.00 | 6,731,920.20 | 6,908,533.94 | 6,726,380.16 | 0.00 | (182,153.78) |
| **Totals for Cusip** | | | | | **7,645,000.00** | **7,652,021.51** | **7,830,354.63** | **7,623,895.67** | **0.00** | **(206,458.96)** |
| 586054AB4 | MEMORIAL SLOAN- | 4.12% | 07/01/2052 | 11/28/2012 | 540,000.00 | 536,641.20 | 568,887.82 | 539,015.75 | 0.00 | (29,872.07) |
| **Totals for Cusip** | | | | | **540,000.00** | **536,641.20** | **568,887.82** | **539,015.75** | **0.00** | **(29,872.07)** |
| 59022CAJ2 | MERRILL LYNCH | 6.11% | 01/29/2037 | 06/18/2012 | 740,000.00 | 702,134.20 | 946,056.77 | 813,287.21 | 0.00 | (132,769.56) |
| **Totals for Cusip** | | | | | **740,000.00** | **702,134.20** | **946,056.77** | **813,287.21** | **0.00** | **(132,769.56)** |
| 594918AU8 | MICROSOFT CORP | 3.75% | 05/01/2043 | 07/28/2014 | 215,000.00 | 199,606.00 | 225,464.02 | 207,519.62 | 0.00 | (17,944.40) |
| **Totals for Cusip** | | | | | **215,000.00** | **199,606.00** | **225,464.02** | **207,519.62** | **0.00** | **(17,944.40)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 594918BR4 | MICROSOFT CORP | 2.40% | 08/08/2026 | 08/01/2016 | 4,000,000.00 | 3,992,560.00 | 3,857,461.24 | 3,729,389.20 | 0.00 | (128,072.04) |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,992,560.00** | **3,857,461.24** | **3,729,389.20** | **0.00** | **(128,072.04)** |
| 594918BX1 | MICROSOFT CORP | 2.88% | 02/06/2024 | 01/30/2017 | 540,000.00 | 536,068.80 | 547,817.35 | 534,909.43 | 0.00 | (12,907.92) |
| **Totals for Cusip** | | | | | **540,000.00** | **536,068.80** | **547,817.35** | **534,909.43** | **0.00** | **(12,907.92)** |
| 594918CB8 | MICROSOFT CORP | 4.50% | 02/06/2057 | 03/20/2017 | 1,500,000.00 | 1,513,245.00 | 1,776,186.00 | 1,598,195.30 | 0.00 | (177,990.70) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,513,245.00** | **1,776,186.00** | **1,598,195.30** | **0.00** | **(177,990.70)** |
| 595017AJ3 | MICROCHIP TECHNOLOGY | 3.92% | 06/01/2021 | 05/23/2018 | 1,285,000.00 | 1,285,000.00 | 1,285,000.00 | 1,274,704.14 | 0.00 | (10,295.86) |
| **Totals for Cusip** | | | | | **1,285,000.00** | **1,285,000.00** | **1,285,000.00** | **1,274,704.14** | **0.00** | **(10,295.86)** |
| 595620AR6 | MIDAMERICAN ENERGY CO | 3.95% | 08/01/2047 | 01/23/2017 | 380,000.00 | 379,464.20 | 406,076.28 | 367,866.81 | 0.00 | (38,209.47) |
| **Totals for Cusip** | | | | | **380,000.00** | **379,464.20** | **406,076.28** | **367,866.81** | **0.00** | **(38,209.47)** |
| 610202BR3 | MONONGAHELA POWER CO | 3.55% | 05/15/2027 | 05/09/2017 | 2,665,000.00 | 2,663,880.70 | 2,716,956.09 | 2,611,111.41 | 0.00 | (105,844.68) |
| **Totals for Cusip** | | | | | **2,665,000.00** | **2,663,880.70** | **2,716,956.09** | **2,611,111.41** | **0.00** | **(105,844.68)** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 07/12/2018 | 905,000.00 | 896,330.10 | 896,330.10 | 879,482.90 | 0.00 | (16,847.20) |
| **Totals for Cusip** | | | | | **905,000.00** | **896,330.10** | **896,330.10** | **879,482.90** | **0.00** | **(16,847.20)** |
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 04/22/2015 | 520,000.00 | 543,389.60 | 538,907.87 | 519,083.39 | 0.00 | (19,824.48) |
| **Totals for Cusip** | | | | | **520,000.00** | **543,389.60** | **538,907.87** | **519,083.39** | **0.00** | **(19,824.48)** |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 05/26/2017 | 2,020,000.00 | 2,079,125.40 | 2,105,580.25 | 1,970,249.64 | 0.00 | (135,330.61) |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 06/13/2018 | 1,390,000.00 | 1,370,387.10 | 1,370,387.10 | 1,355,765.84 | 0.00 | (14,621.26) |
| **Totals for Cusip** | | | | | **3,410,000.00** | **3,449,512.50** | **3,475,967.35** | **3,326,015.48** | **0.00** | **(149,951.87)** |
| 61746BED4 | MORGAN STANLEY | 2.62% | 11/17/2021 | 07/25/2018 | 705,000.00 | 686,416.20 | 686,416.20 | 688,099.04 | 1,682.84 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **705,000.00** | **686,416.20** | **686,416.20** | **688,099.04** | **1,682.84** | **0.00** |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 05/22/2013 | 365,000.00 | 362,956.00 | 380,272.02 | 365,527.18 | 0.00 | (14,744.84) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 07/22/2016 | 155,000.00 | 161,961.05 | 161,485.38 | 155,223.87 | 0.00 | (6,261.51) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 11/16/2016 | 125,000.00 | 129,181.25 | 130,230.14 | 125,180.54 | 0.00 | (5,049.60) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 06/28/2017 | 120,000.00 | 125,532.00 | 125,020.94 | 120,173.32 | 0.00 | (4,847.62) |
| **Totals for Cusip** | | | | | **765,000.00** | **779,630.30** | **797,008.48** | **766,104.91** | **0.00** | **(30,903.57)** |
| 617482V92 | MORGAN STANLEY | 6.38% | 07/24/2042 | 07/19/2012 | 1,175,000.00 | 1,161,687.25 | 1,633,658.03 | 1,437,961.13 | 0.00 | (195,696.90) |
| **Totals for Cusip** | | | | | **1,175,000.00** | **1,161,687.25** | **1,633,658.03** | **1,437,961.13** | **0.00** | **(195,696.90)** |
| 61761JVL0 | MORGAN STANLEY | 3.70% | 10/23/2024 | 03/20/2018 | 1,000,000.00 | 989,490.00 | 989,490.00 | 983,390.47 | 0.00 | (6,099.53) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **989,490.00** | **989,490.00** | **983,390.47** | **0.00** | **(6,099.53)** |
| 61945CAD5 | MOSAIC COMPANY | 5.45% | 11/15/2033 | 11/07/2013 | 235,000.00 | 234,121.10 | 255,927.78 | 241,545.43 | 0.00 | (14,382.35) |
| **Totals for Cusip** | | | | | **235,000.00** | **234,121.10** | **255,927.78** | **241,545.43** | **0.00** | **(14,382.35)** |
| 628530BH9 | MYLAN INC | 5.20% | 04/15/2048 | 03/28/2018 | 700,000.00 | 697,774.00 | 697,774.00 | 577,182.05 | 0.00 | (120,591.95) |
| 628530BH9 | MYLAN INC | 5.20% | 04/15/2048 | 04/12/2018 | 1,700,000.00 | 1,720,281.00 | 1,720,281.00 | 1,401,727.83 | 0.00 | (318,553.17) |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,418,055.00** | **2,418,055.00** | **1,978,909.88** | **0.00** | **(439,145.12)** |
| 62854AAK0 | MYLAN NV | 2.50% | 06/07/2019 | 01/31/2017 | 699,000.00 | 698,368.61 | 698,277.49 | 695,712.55 | 0.00 | (2,564.94) |
| **Totals for Cusip** | | | | | **699,000.00** | **698,368.61** | **698,277.49** | **695,712.55** | **0.00** | **(2,564.94)** |
| 62952EAC1 | NYU HOSPITAL CENTER | 4.78% | 07/01/2044 | 11/21/2014 | 300,000.00 | 304,176.00 | 342,808.97 | 316,719.30 | 0.00 | (26,089.67) |
| 62952EAC1 | NYU HOSPITAL CENTER | 4.78% | 07/01/2044 | 11/21/2014 | 500,000.00 | 508,010.00 | 571,348.28 | 527,865.50 | 0.00 | (43,482.78) |
| **Totals for Cusip** | | | | | **800,000.00** | **812,186.00** | **914,157.25** | **844,584.80** | **0.00** | **(69,572.45)** |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 62952EAE7 | NYU HOSPITAL CENTER | 4.37% | 07/01/2047 | 05/23/2017 | 995,000.00 | 995,000.00 | 1,072,144.40 | 990,424.61 | 0.00 | (81,719.79) |
| **Totals for Cusip** | | | | | **995,000.00** | **995,000.00** | **1,072,144.40** | **990,424.61** | **0.00** | **(81,719.79)** |
| 631005BC8 | NARRAGANSETT ELECTRIC | 5.64% | 03/15/2040 | 10/10/2013 | 2,000,000.00 | 2,198,980.00 | 2,552,374.38 | 2,316,481.36 | 0.00 | (235,893.02) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,198,980.00** | **2,552,374.38** | **2,316,481.36** | **0.00** | **(235,893.02)** |
| 638585BF5 | NATIONSBANK CORP | 6.80% | 03/15/2028 | 07/21/2011 | 1,000,000.00 | 1,009,730.00 | 1,232,873.75 | 1,143,871.47 | 0.00 | (89,002.28) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,009,730.00** | **1,232,873.75** | **1,143,871.47** | **0.00** | **(89,002.28)** |
| 63946BAH3 | NBC UNIVERSAL MEDIA LLC | 2.88% | 01/15/2023 | 01/24/2018 | 2,540,000.00 | 2,545,715.00 | 2,545,715.00 | 2,493,574.82 | 0.00 | (52,140.18) |
| **Totals for Cusip** | | | | | **2,540,000.00** | **2,545,715.00** | **2,545,715.00** | **2,493,574.82** | **0.00** | **(52,140.18)** |
| 641062AF1 | NESTLE HOLDINGS INC | 3.62% | 09/24/2028 | 09/17/2018 | 2,400,000.00 | 2,388,432.00 | 2,388,432.00 | 2,415,813.84 | 27,381.84 | 0.00 |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,388,432.00** | **2,388,432.00** | **2,415,813.84** | **27,381.84** | **0.00** |
| 649322AA2 | NY & PRESBYTERIAN HOSPIT | 4.02% | 08/01/2045 | 01/29/2015 | 850,000.00 | 850,000.00 | 899,322.30 | 826,472.76 | 0.00 | (72,849.54) |
| 649322AA2 | NY & PRESBYTERIAN HOSPIT | 4.02% | 08/01/2045 | 05/05/2016 | 1,075,000.00 | 1,133,673.50 | 1,137,378.20 | 1,045,244.96 | 0.00 | (92,133.24) |
| **Totals for Cusip** | | | | | **1,925,000.00** | **1,983,673.50** | **2,036,700.50** | **1,871,717.72** | **0.00** | **(164,982.78)** |
| 649322AE4 | NY & PRESBYTERIAN HOSPIT | 4.76% | 08/01/2116 | 06/21/2016 | 1,200,000.00 | 1,199,928.00 | 1,277,590.98 | 1,184,885.11 | 0.00 | (92,705.87) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,199,928.00** | **1,277,590.98** | **1,184,885.11** | **0.00** | **(92,705.87)** |
| 651229AX4 | NEWELL BRANDS INC | 5.38% | 04/01/2036 | 05/09/2017 | 1,155,000.00 | 1,303,255.80 | 1,351,796.33 | 1,098,912.11 | 0.00 | (252,884.22) |
| **Totals for Cusip** | | | | | **1,155,000.00** | **1,303,255.80** | **1,351,796.33** | **1,098,912.11** | **0.00** | **(252,884.22)** |
| 65339KAT7 | NEXTERA ENERGY CAPITAL | 3.55% | 05/01/2027 | 04/25/2017 | 2,495,000.00 | 2,487,914.20 | 2,541,516.51 | 2,380,842.40 | 0.00 | (160,674.11) |
| **Totals for Cusip** | | | | | **2,495,000.00** | **2,487,914.20** | **2,541,516.51** | **2,380,842.40** | **0.00** | **(160,674.11)** |
| 65473QBC6 | NISOURCE FINANCE CORP | 4.80% | 02/15/2044 | 04/09/2013 | 985,000.00 | 980,813.75 | 1,115,023.80 | 953,637.19 | 0.00 | (161,386.61) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **985,000.00** | **980,813.75** | **1,115,023.80** | **953,637.19** | **0.00** | **(161,386.61)** |
| 65473QBD4 | NISOURCE FINANCE CORP | 5.65% | 02/01/2045 | 10/03/2013 | 535,000.00 | 531,474.35 | 669,935.54 | 582,457.32 | 0.00 | (87,478.22) |
| **Totals for Cusip** | | | | | **535,000.00** | **531,474.35** | **669,935.54** | **582,457.32** | **0.00** | **(87,478.22)** |
| 655044AF2 | NOBLE ENERGY INC | 4.15% | 12/15/2021 | 12/05/2011 | 495,000.00 | 494,673.30 | 515,799.80 | 497,324.62 | 0.00 | (18,475.18) |
| **Totals for Cusip** | | | | | **495,000.00** | **494,673.30** | **515,799.80** | **497,324.62** | **0.00** | **(18,475.18)** |
| 655044AG0 | NOBLE ENERGY INC | 5.25% | 11/15/2043 | 02/17/2015 | 110,000.00 | 113,047.00 | 121,744.09 | 97,639.43 | 0.00 | (24,104.66) |
| 655044AG0 | NOBLE ENERGY INC | 5.25% | 11/15/2043 | 04/13/2015 | 40,000.00 | 43,793.20 | 44,270.58 | 35,505.25 | 0.00 | (8,765.33) |
| 655044AG0 | NOBLE ENERGY INC | 5.25% | 11/15/2043 | 07/27/2017 | 472,000.00 | 496,784.72 | 522,392.83 | 418,961.92 | 0.00 | (103,430.91) |
| **Totals for Cusip** | | | | | **622,000.00** | **653,624.92** | **688,407.50** | **552,106.60** | **0.00** | **(136,300.90)** |
| 655844AW8 | NORFOLK SOUTHERN CORP | 5.59% | 05/17/2025 | 08/23/2006 | 389,000.00 | 372,980.98 | 446,141.17 | 430,849.23 | 0.00 | (15,291.94) |
| **Totals for Cusip** | | | | | **389,000.00** | **372,980.98** | **446,141.17** | **430,849.23** | **0.00** | **(15,291.94)** |
| 655844BV9 | NORFOLK SOUTHERN CORP | 4.05% | 08/15/2052 | 05/23/2018 | 1,000,000.00 | 1,019,409.47 | 1,019,409.47 | 893,086.34 | 0.00 | (126,323.13) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,019,409.47** | **1,019,409.47** | **893,086.34** | **0.00** | **(126,323.13)** |
| 655844CB2 | NORFOLK SOUTHERN CORP | 5.10% | 08/01/2118 | 07/30/2018 | 1,900,000.00 | 1,896,314.00 | 1,896,314.00 | 1,864,327.37 | 0.00 | (31,986.63) |
| **Totals for Cusip** | | | | | **1,900,000.00** | **1,896,314.00** | **1,896,314.00** | **1,864,327.37** | **0.00** | **(31,986.63)** |
| 656531AC4 | NORSK HYDRO A/S | 7.75% | 06/15/2023 | 07/18/2013 | 500,000.00 | 669,485.00 | 621,092.74 | 591,281.46 | 0.00 | (29,811.28) |
| **Totals for Cusip** | | | | | **500,000.00** | **669,485.00** | **621,092.74** | **591,281.46** | **0.00** | **(29,811.28)** |
| 656531AM2 | NORSK HYDRO A/S | 7.25% | 09/23/2027 | 02/14/2007 | 850,000.00 | 991,414.50 | 1,122,139.17 | 1,052,137.42 | 0.00 | (70,001.75) |
| **Totals for Cusip** | | | | | **850,000.00** | **991,414.50** | **1,122,139.17** | **1,052,137.42** | **0.00** | **(70,001.75)** |
| 665772CL1 | NORTHERN STATES POWER | 4.12% | 05/15/2044 | 05/06/2014 | 970,000.00 | 967,177.30 | 1,058,014.98 | 979,141.47 | 0.00 | (78,873.51) |



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|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **970,000.00** | **967,177.30** | **1,058,014.98** | **979,141.47** | **0.00** | **(78,873.51)** |
| 666807AQ5 | NORTHROP GRUMMAN | 7.88% | 03/01/2026 | 08/19/2010 | 400,000.00 | 551,536.00 | 522,567.21 | 490,968.45 | 0.00 | (31,598.76) |
| 666807AQ5 | NORTHROP GRUMMAN | 7.88% | 03/01/2026 | 01/10/2011 | 250,000.00 | 325,927.50 | 326,604.51 | 306,855.28 | 0.00 | (19,749.23) |
| 666807AQ5 | NORTHROP GRUMMAN | 7.88% | 03/01/2026 | 04/29/2011 | 750,000.00 | 971,752.50 | 979,813.52 | 920,565.84 | 0.00 | (59,247.68) |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,849,216.00** | **1,828,985.24** | **1,718,389.57** | **0.00** | **(110,595.67)** |
| 666807BP6 | NORTHROP GRUMMAN | 4.03% | 10/15/2047 | 06/06/2018 | 1,000,000.00 | 922,270.00 | 922,270.00 | 909,510.37 | 0.00 | (12,759.63) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **922,270.00** | **922,270.00** | **909,510.37** | **0.00** | **(12,759.63)** |
| 668074AU1 | NORTHWESTERN CORP | 4.18% | 11/15/2044 | 11/05/2014 | 450,000.00 | 450,000.00 | 485,827.02 | 449,952.83 | 0.00 | (35,874.19) |
| **Totals for Cusip** | | | | | **450,000.00** | **450,000.00** | **485,827.02** | **449,952.83** | **0.00** | **(35,874.19)** |
| 668444AM4 | NORTHWESTERN | 3.69% | 12/01/2038 | 09/10/2018 | 1,000,000.00 | 978,720.00 | 978,720.00 | 962,300.56 | 0.00 | (16,419.44) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **978,720.00** | **978,720.00** | **962,300.56** | **0.00** | **(16,419.44)** |
| 67021CAL1 | NSTAR ELECTRIC COMPANY | 2.70% | 06/01/2026 | 05/23/2016 | 920,000.00 | 916,798.40 | 888,370.57 | 861,250.76 | 0.00 | (27,119.81) |
| **Totals for Cusip** | | | | | **920,000.00** | **916,798.40** | **888,370.57** | **861,250.76** | **0.00** | **(27,119.81)** |
| 67077MAJ7 | AGRIUM INC | 3.15% | 10/01/2022 | 03/23/2018 | 615,000.00 | 609,311.25 | 609,311.25 | 593,653.54 | 0.00 | (15,657.71) |
| **Totals for Cusip** | | | | | **615,000.00** | **609,311.25** | **609,311.25** | **593,653.54** | **0.00** | **(15,657.71)** |
| 678858BL4 | OKLAHOMA GAS AND | 5.85% | 06/01/2040 | 06/03/2010 | 670,000.00 | 665,698.60 | 857,683.72 | 806,246.76 | 0.00 | (51,436.96) |
| 678858BL4 | OKLAHOMA GAS AND | 5.85% | 06/01/2040 | 06/03/2010 | 215,000.00 | 215,427.85 | 275,226.86 | 258,720.97 | 0.00 | (16,505.89) |
| 678858BL4 | OKLAHOMA GAS AND | 5.85% | 06/01/2040 | 06/04/2010 | 590,000.00 | 601,198.20 | 755,273.72 | 709,978.49 | 0.00 | (45,295.23) |
| **Totals for Cusip** | | | | | **1,475,000.00** | **1,482,324.65** | **1,888,184.30** | **1,774,946.22** | **0.00** | **(113,238.08)** |
| 68235PAG3 | ONE GAS INC | 4.50% | 11/01/2048 | 11/01/2018 | 835,000.00 | 825,915.20 | 825,915.20 | 859,505.51 | 33,590.31 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **835,000.00** | **825,915.20** | **825,915.20** | **859,505.51** | **33,590.31** | **0.00** |
| 682680AN3 | ONEOK INC | 6.00% | 06/15/2035 | 07/20/2017 | 1,250,000.00 | 1,408,012.50 | 1,429,180.89 | 1,246,453.19 | 0.00 | (182,727.70) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,408,012.50** | **1,429,180.89** | **1,246,453.19** | **0.00** | **(182,727.70)** |
| 682680AS2 | ONEOK INC | 4.00% | 07/13/2027 | 07/10/2017 | 655,000.00 | 653,984.75 | 663,861.15 | 624,758.19 | 0.00 | (39,102.96) |
| **Totals for Cusip** | | | | | **655,000.00** | **653,984.75** | **663,861.15** | **624,758.19** | **0.00** | **(39,102.96)** |
| 682680AV5 | ONEOK INC | 5.20% | 07/15/2048 | 08/15/2018 | 475,000.00 | 491,154.75 | 491,154.75 | 454,433.51 | 0.00 | (36,721.24) |
| **Totals for Cusip** | | | | | **475,000.00** | **491,154.75** | **491,154.75** | **454,433.51** | **0.00** | **(36,721.24)** |
| 68327LAB2 | CADILLAC FAIRVIEW PRP TR | 3.88% | 03/20/2027 | 03/13/2017 | 1,350,000.00 | 1,346,004.00 | 1,380,158.87 | 1,343,624.77 | 0.00 | (36,534.10) |
| **Totals for Cusip** | | | | | **1,350,000.00** | **1,346,004.00** | **1,380,158.87** | **1,343,624.77** | **0.00** | **(36,534.10)** |
| 68389XBL8 | ORACLE CORP | 2.40% | 09/15/2023 | 06/29/2016 | 2,775,000.00 | 2,774,528.25 | 2,740,296.13 | 2,662,980.10 | 0.00 | (77,316.03) |
| **Totals for Cusip** | | | | | **2,775,000.00** | **2,774,528.25** | **2,740,296.13** | **2,662,980.10** | **0.00** | **(77,316.03)** |
| 690742AH4 | OWENS CORNING INC | 4.40% | 01/30/2048 | 10/09/2018 | 500,000.00 | 404,205.00 | 404,205.00 | 377,947.32 | 0.00 | (26,257.68) |
| **Totals for Cusip** | | | | | **500,000.00** | **404,205.00** | **404,205.00** | **377,947.32** | **0.00** | **(26,257.68)** |
| 69352PAE3 | PPL CAPITAL FUNDING INC | 3.50% | 12/01/2022 | 10/10/2012 | 850,000.00 | 848,665.50 | 873,924.58 | 836,215.92 | 0.00 | (37,708.66) |
| **Totals for Cusip** | | | | | **850,000.00** | **848,665.50** | **873,924.58** | **836,215.92** | **0.00** | **(37,708.66)** |
| 693627AY7 | PSI ENERGY | 6.12% | 10/15/2035 | 10/18/2005 | 790,000.00 | 789,581.30 | 1,036,982.26 | 973,351.11 | 0.00 | (63,631.15) |
| **Totals for Cusip** | | | | | **790,000.00** | **789,581.30** | **1,036,982.26** | **973,351.11** | **0.00** | **(63,631.15)** |
| 694308GE1 | PACIFIC GAS & ELECTRIC | 6.05% | 03/01/2034 | 11/15/2017 | 850,000.00 | 1,065,687.50 | 1,071,374.80 | 787,573.48 | 0.00 | (283,801.32) |
| **Totals for Cusip** | | | | | **850,000.00** | **1,065,687.50** | **1,071,374.80** | **787,573.48** | **0.00** | **(283,801.32)** |
| 694308HS9 | PACIFIC GAS & ELECTRIC | 3.30% | 03/15/2027 | 05/30/2018 | 755,000.00 | 705,774.00 | 705,774.00 | 621,522.63 | 0.00 | (84,251.37) |



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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** | | | | | **755,000.00** | **705,774.00** | **705,774.00** | **621,522.63** | **0.00** | **(84,251.37)** |
| 694308HY6 | PACIFIC GAS & ELECTRIC | 3.95% | 12/01/2047 | 05/14/2018 | 655,000.00 | 652,157.44 | 652,157.44 | 491,971.97 | 0.00 | (160,185.47) |
| **Totals for Cusip** | | | | | **655,000.00** | **652,157.44** | **652,157.44** | **491,971.97** | **0.00** | **(160,185.47)** |
| 698900AG2 | ENCANA CORP | 7.20% | 11/01/2031 | 07/18/2017 | 1,211,000.00 | 1,465,322.11 | 1,554,789.53 | 1,369,583.37 | 0.00 | (185,206.16) |
| 698900AG2 | ENCANA CORP | 7.20% | 11/01/2031 | 07/18/2017 | 285,000.00 | 344,852.85 | 365,908.35 | 322,321.44 | 0.00 | (43,586.91) |
| **Totals for Cusip** | | | | | **1,496,000.00** | **1,810,174.96** | **1,920,697.88** | **1,691,904.81** | **0.00** | **(228,793.07)** |
| 70462GAA6 | PEACEHEALTH OBLIGATED | 4.79% | 11/15/2048 | 10/25/2018 | 600,000.00 | 600,000.00 | 600,000.00 | 634,294.73 | 34,294.73 | 0.00 |
| **Totals for Cusip** | | | | | **600,000.00** | **600,000.00** | **600,000.00** | **634,294.73** | **34,294.73** | **0.00** |
| 709599AU8 | PENSKE TRUCK | 3.20% | 07/15/2020 | 07/16/2015 | 2,255,000.00 | 2,245,957.45 | 2,288,635.67 | 2,243,754.61 | 0.00 | (44,881.06) |
| **Totals for Cusip** | | | | | **2,255,000.00** | **2,245,957.45** | **2,288,635.67** | **2,243,754.61** | **0.00** | **(44,881.06)** |
| 709599BC7 | PENSKE TRUCK | 4.12% | 08/01/2023 | 06/26/2018 | 3,250,000.00 | 3,249,707.50 | 3,249,707.50 | 3,244,259.04 | 0.00 | (5,448.46) |
| **Totals for Cusip** | | | | | **3,250,000.00** | **3,249,707.50** | **3,249,707.50** | **3,244,259.04** | **0.00** | **(5,448.46)** |
| 718549AC2 | PHILLIPS 66 PARTNERS LP | 4.68% | 02/15/2045 | 10/16/2017 | 750,000.00 | 760,072.50 | 770,348.88 | 675,390.86 | 0.00 | (94,958.02) |
| 718549AC2 | PHILLIPS 66 PARTNERS LP | 4.68% | 02/15/2045 | 10/17/2017 | 330,000.00 | 335,458.20 | 338,953.51 | 297,171.98 | 0.00 | (41,781.53) |
| **Totals for Cusip** | | | | | **1,080,000.00** | **1,095,530.70** | **1,109,302.39** | **972,562.84** | **0.00** | **(136,739.55)** |
| 718549AF5 | PHILLIPS 66 PARTNERS LP | 3.75% | 03/01/2028 | 10/10/2017 | 500,000.00 | 498,100.00 | 500,228.39 | 461,777.66 | 0.00 | (38,450.73) |
| **Totals for Cusip** | | | | | **500,000.00** | **498,100.00** | **500,228.39** | **461,777.66** | **0.00** | **(38,450.73)** |
| 723787AB3 | PIONEER NATURAL | 7.20% | 01/15/2028 | 03/05/2013 | 1,525,000.00 | 1,983,765.75 | 1,900,488.26 | 1,849,744.63 | 0.00 | (50,743.63) |
| **Totals for Cusip** | | | | | **1,525,000.00** | **1,983,765.75** | **1,900,488.26** | **1,849,744.63** | **0.00** | **(50,743.63)** |
| 737679DB3 | POTOMAC ELECTRIC POWER | 6.50% | 11/15/2037 | 03/24/2008 | 2,285,000.00 | 2,214,553.45 | 3,165,276.39 | 2,880,620.12 | 0.00 | (284,656.27) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,285,000.00** | **2,214,553.45** | **3,165,276.39** | **2,880,620.12** | **0.00** | **(284,656.27)** |
| 737679DC1 | POTOMAC ELECTRIC POWER | 7.90% | 12/15/2038 | 12/03/2008 | 810,000.00 | 810,000.00 | 1,264,799.01 | 1,101,062.70 | 0.00 | (163,736.31) |
| **Totals for Cusip** | | | | | **810,000.00** | **810,000.00** | **1,264,799.01** | **1,101,062.70** | **0.00** | **(163,736.31)** |
| 740816AM5 | PRES & FELLOWS OF | 3.15% | 07/15/2046 | 10/06/2016 | 650,000.00 | 648,895.00 | 634,275.84 | 579,838.93 | 0.00 | (54,436.91) |
| 740816AM5 | PRES & FELLOWS OF | 3.15% | 07/15/2046 | 11/22/2016 | 2,350,000.00 | 2,157,112.00 | 2,293,151.10 | 2,096,340.74 | 0.00 | (196,810.36) |
| 740816AM5 | PRES & FELLOWS OF | 3.15% | 07/15/2046 | 11/29/2016 | 500,000.00 | 455,820.00 | 487,904.49 | 446,029.95 | 0.00 | (41,874.54) |
| **Totals for Cusip** | | | | | **3,500,000.00** | **3,261,827.00** | **3,415,331.43** | **3,122,209.62** | **0.00** | **(293,121.81)** |
| 740816AN3 | PRES & FELLOWS OF | 3.30% | 07/15/2056 | 10/06/2016 | 335,000.00 | 332,514.30 | 327,933.82 | 296,346.54 | 0.00 | (31,587.28) |
| **Totals for Cusip** | | | | | **335,000.00** | **332,514.30** | **327,933.82** | **296,346.54** | **0.00** | **(31,587.28)** |
| 74251VAN2 | PRINCIPAL FINANCIAL | 4.30% | 11/15/2046 | 11/03/2016 | 575,000.00 | 574,321.50 | 615,019.57 | 529,045.52 | 0.00 | (85,974.05) |
| **Totals for Cusip** | | | | | **575,000.00** | **574,321.50** | **615,019.57** | **529,045.52** | **0.00** | **(85,974.05)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 490,000.00 | 525,436.80 | 514,483.34 | 499,783.83 | 0.00 | (14,699.51) |
| **Totals for Cusip** | | | | | **490,000.00** | **525,436.80** | **514,483.34** | **499,783.83** | **0.00** | **(14,699.51)** |
| 74274TAB6 | PRIVATE EXPORT FUNDING | 2.65% | 02/16/2021 | 02/13/2018 | 9,310,000.00 | 9,300,969.30 | 9,300,969.30 | 9,317,429.38 | 16,460.08 | 0.00 |
| **Totals for Cusip** | | | | | **9,310,000.00** | **9,300,969.30** | **9,300,969.30** | **9,317,429.38** | **16,460.08** | **0.00** |
| 743315AT0 | PROGRESSIVE CORP | 4.20% | 03/15/2048 | 03/09/2018 | 1,000,000.00 | 991,730.00 | 991,730.00 | 989,309.74 | 0.00 | (2,420.26) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **991,730.00** | **991,730.00** | **989,309.74** | **0.00** | **(2,420.26)** |
| 743756AB4 | PROV ST JOSEPH HLTH OBL | 2.75% | 10/01/2026 | 09/20/2016 | 335,000.00 | 335,000.00 | 324,520.39 | 311,764.99 | 0.00 | (12,755.40) |
| **Totals for Cusip** | | | | | **335,000.00** | **335,000.00** | **324,520.39** | **311,764.99** | **0.00** | **(12,755.40)** |
| 743756AC2 | PROV ST JOSEPH HLTH OBL | 3.74% | 10/01/2047 | 09/20/2016 | 710,000.00 | 710,000.00 | 703,570.67 | 661,097.28 | 0.00 | (42,473.39) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **710,000.00** | **710,000.00** | **703,570.67** | **661,097.28** | **0.00** | **(42,473.39)** |
| 74456QAR7 | PUBLIC SERVICE ELECTRIC | 5.80% | 05/01/2037 | 05/07/2007 | 1,990,000.00 | 1,986,119.50 | 2,594,565.52 | 2,378,669.07 | 0.00 | (215,896.45) |
| **Totals for Cusip** | | | | | **1,990,000.00** | **1,986,119.50** | **2,594,565.52** | **2,378,669.07** | **0.00** | **(215,896.45)** |
| 74456QBS4 | PUBLIC SERVICE ELECTRIC | 3.00% | 05/15/2027 | 05/02/2017 | 1,310,000.00 | 1,306,161.70 | 1,302,418.81 | 1,260,865.33 | 0.00 | (41,553.48) |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,306,161.70** | **1,302,418.81** | **1,260,865.33** | **0.00** | **(41,553.48)** |
| 74834LAS9 | QUEST DIAGNOSTIC INC | 4.70% | 04/01/2021 | 03/21/2011 | 1,100,000.00 | 1,098,163.00 | 1,163,034.20 | 1,130,648.52 | 0.00 | (32,385.68) |
| **Totals for Cusip** | | | | | **1,100,000.00** | **1,098,163.00** | **1,163,034.20** | **1,130,648.52** | **0.00** | **(32,385.68)** |
| 74834LAW0 | QUEST DIAGNOSTIC INC | 2.50% | 03/30/2020 | 03/05/2015 | 1,480,000.00 | 1,475,382.40 | 1,479,931.36 | 1,466,492.08 | 0.00 | (13,439.28) |
| **Totals for Cusip** | | | | | **1,480,000.00** | **1,475,382.40** | **1,479,931.36** | **1,466,492.08** | **0.00** | **(13,439.28)** |
| 74834LAX8 | QUEST DIAGNOSTIC INC | 3.50% | 03/30/2025 | 03/11/2015 | 1,000,000.00 | 985,390.00 | 1,011,520.34 | 975,159.77 | 0.00 | (36,360.57) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **985,390.00** | **1,011,520.34** | **975,159.77** | **0.00** | **(36,360.57)** |
| 74834LAY6 | QUEST DIAGNOSTIC INC | 4.70% | 03/30/2045 | 03/06/2015 | 725,000.00 | 710,898.75 | 771,528.83 | 692,674.13 | 0.00 | (78,854.70) |
| **Totals for Cusip** | | | | | **725,000.00** | **710,898.75** | **771,528.83** | **692,674.13** | **0.00** | **(78,854.70)** |
| 74834LAZ3 | QUEST DIAGNOSTIC INC | 3.45% | 06/01/2026 | 05/23/2016 | 470,000.00 | 468,698.10 | 471,557.02 | 451,110.72 | 0.00 | (20,446.30) |
| **Totals for Cusip** | | | | | **470,000.00** | **468,698.10** | **471,557.02** | **451,110.72** | **0.00** | **(20,446.30)** |
| 756109AV6 | REALTY INCOME CORP | 3.88% | 04/15/2025 | 04/16/2018 | 965,000.00 | 956,865.05 | 956,865.05 | 963,189.24 | 6,324.19 | 0.00 |
| **Totals for Cusip** | | | | | **965,000.00** | **956,865.05** | **956,865.05** | **963,189.24** | **6,324.19** | **0.00** |
| 75625QAC3 | RECKITT BENCKISER TSY | 2.38% | 06/24/2022 | 06/21/2017 | 2,715,000.00 | 2,712,447.90 | 2,661,751.22 | 2,607,664.40 | 0.00 | (54,086.82) |
| **Totals for Cusip** | | | | | **2,715,000.00** | **2,712,447.90** | **2,661,751.22** | **2,607,664.40** | **0.00** | **(54,086.82)** |
| 75625QAD1 | RECKITT BENCKISER TSY | 2.75% | 06/26/2024 | 06/21/2017 | 2,665,000.00 | 2,662,121.80 | 2,607,246.49 | 2,518,736.86 | 0.00 | (88,509.63) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,665,000.00** | **2,662,121.80** | **2,607,246.49** | **2,518,736.86** | **0.00** | **(88,509.63)** |
| 771196BA9 | ROCHE HOLDINGS INC | 2.25% | 09/30/2019 | 09/22/2014 | 3,000,000.00 | 2,995,620.00 | 3,005,458.47 | 2,980,247.55 | 0.00 | (25,210.92) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,995,620.00** | **3,005,458.47** | **2,980,247.55** | **0.00** | **(25,210.92)** |
| 773903AC3 | ROCKWELL AUTOMATION | 5.20% | 01/15/2098 | 02/24/2012 | 625,000.00 | 620,131.25 | 674,864.47 | 617,048.79 | 0.00 | (57,815.68) |
| 773903AC3 | ROCKWELL AUTOMATION | 5.20% | 01/15/2098 | 02/24/2012 | 575,000.00 | 574,637.75 | 620,875.31 | 567,684.88 | 0.00 | (53,190.43) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,194,769.00** | **1,295,739.78** | **1,184,733.67** | **0.00** | **(111,006.11)** |
| 773903AG4 | ROCKWELL AUTOMATION | 2.88% | 03/01/2025 | 10/25/2017 | 1,130,000.00 | 1,119,841.30 | 1,114,316.80 | 1,083,716.47 | 0.00 | (30,600.33) |
| **Totals for Cusip** | | | | | **1,130,000.00** | **1,119,841.30** | **1,114,316.80** | **1,083,716.47** | **0.00** | **(30,600.33)** |
| 774341AG6 | ROCKWELL COLLINS | 1.95% | 07/15/2019 | 03/28/2017 | 550,000.00 | 549,472.00 | 547,181.57 | 545,950.65 | 0.00 | (1,230.92) |
| **Totals for Cusip** | | | | | **550,000.00** | **549,472.00** | **547,181.57** | **545,950.65** | **0.00** | **(1,230.92)** |
| 774341AJ0 | ROCKWELL COLLINS | 3.20% | 03/15/2024 | 03/28/2017 | 2,495,000.00 | 2,487,814.40 | 2,514,129.66 | 2,402,711.22 | 0.00 | (111,418.44) |
| **Totals for Cusip** | | | | | **2,495,000.00** | **2,487,814.40** | **2,514,129.66** | **2,402,711.22** | **0.00** | **(111,418.44)** |
| 776696AE6 | ROPER TECHNOLOGIES INC | 3.12% | 11/15/2022 | 06/03/2016 | 1,000,000.00 | 1,016,130.00 | 1,012,299.63 | 979,823.24 | 0.00 | (32,476.39) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,016,130.00** | **1,012,299.63** | **979,823.24** | **0.00** | **(32,476.39)** |
| 776743AD8 | ROPER TECHNOLOGIES INC | 3.80% | 12/15/2026 | 11/06/2018 | 2,375,000.00 | 2,277,743.75 | 2,277,743.75 | 2,315,772.23 | 38,028.48 | 0.00 |
| **Totals for Cusip** | | | | | **2,375,000.00** | **2,277,743.75** | **2,277,743.75** | **2,315,772.23** | **38,028.48** | **0.00** |
| 776743AF3 | ROPER TECHNOLOGIES INC | 4.20% | 09/15/2028 | 08/16/2018 | 500,000.00 | 499,420.00 | 499,420.00 | 495,018.67 | 0.00 | (4,401.33) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,420.00** | **499,420.00** | **495,018.67** | **0.00** | **(4,401.33)** |
| 78009PEH0 | ROYAL BK SCOTLND GRP | 5.08% | 01/27/2030 | 09/24/2018 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 964,265.74 | 0.00 | (35,734.26) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,000,000.00** | **1,000,000.00** | **964,265.74** | **0.00** | **(35,734.26)** |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 78349AAB9 | RWJ BARNABAS HEALTH | 3.95% | 07/01/2046 | 10/19/2016 | 1,095,000.00 | 1,095,000.00 | 1,116,284.85 | 1,028,977.40 | 0.00 | (87,307.45) |
| **Totals for Cusip** | | | | | **1,095,000.00** | **1,095,000.00** | **1,116,284.85** | **1,028,977.40** | **0.00** | **(87,307.45)** |
| 78355HKF5 | RYDER SYSTEM INC | 2.50% | 09/01/2022 | 08/01/2017 | 2,660,000.00 | 2,653,562.80 | 2,612,223.47 | 2,555,668.87 | 0.00 | (56,554.60) |
| **Totals for Cusip** | | | | | **2,660,000.00** | **2,653,562.80** | **2,612,223.47** | **2,555,668.87** | **0.00** | **(56,554.60)** |
| 78355HKH1 | RYDER SYSTEM INC | 3.75% | 06/09/2023 | 06/14/2018 | 2,250,000.00 | 2,245,365.00 | 2,245,365.00 | 2,236,172.58 | 0.00 | (9,192.42) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,245,365.00** | **2,245,365.00** | **2,236,172.58** | **0.00** | **(9,192.42)** |
| 78355HKK4 | RYDER SYSTEM INC | 3.88% | 12/01/2023 | 10/30/2018 | 2,000,000.00 | 1,998,760.00 | 1,998,760.00 | 2,002,650.40 | 3,890.40 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,998,760.00** | **1,998,760.00** | **2,002,650.40** | **3,890.40** | **0.00** |
| 797440BL7 | SAN DIEGO GAS & ELECTRIC | 5.35% | 05/15/2040 | 05/10/2010 | 1,605,000.00 | 1,602,849.30 | 1,995,959.61 | 1,787,590.42 | 0.00 | (208,369.19) |
| **Totals for Cusip** | | | | | **1,605,000.00** | **1,602,849.30** | **1,995,959.61** | **1,787,590.42** | **0.00** | **(208,369.19)** |
| 797440BR4 | SAN DIEGO GAS & ELECTRIC | 3.60% | 09/01/2023 | 09/04/2013 | 625,000.00 | 624,900.00 | 648,784.11 | 629,978.79 | 0.00 | (18,805.32) |
| **Totals for Cusip** | | | | | **625,000.00** | **624,900.00** | **648,784.11** | **629,978.79** | **0.00** | **(18,805.32)** |
| 80281LAH8 | SANTANDER UK GROUP | 3.37% | 01/05/2024 | 01/02/2018 | 1,905,000.00 | 1,905,000.00 | 1,905,000.00 | 1,807,515.74 | 0.00 | (97,484.26) |
| **Totals for Cusip** | | | | | **1,905,000.00** | **1,905,000.00** | **1,905,000.00** | **1,807,515.74** | **0.00** | **(97,484.26)** |
| 80283LAH6 | SANTANDER UK | 2.35% | 09/10/2019 | 09/03/2014 | 685,000.00 | 682,239.45 | 685,271.28 | 679,810.54 | 0.00 | (5,460.74) |
| **Totals for Cusip** | | | | | **685,000.00** | **682,239.45** | **685,271.28** | **679,810.54** | **0.00** | **(5,460.74)** |
| 806851AE1 | SCHLUMBERGER HLDGS | 3.62% | 12/21/2022 | 12/10/2015 | 1,300,000.00 | 1,298,245.00 | 1,338,271.35 | 1,294,436.78 | 0.00 | (43,834.57) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,298,245.00** | **1,338,271.35** | **1,294,436.78** | **0.00** | **(43,834.57)** |
| 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.90% | 09/23/2019 | 09/19/2016 | 2,000,000.00 | 1,998,380.00 | 1,981,893.02 | 1,971,971.62 | 0.00 | (9,921.40) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,998,380.00** | **1,981,893.02** | **1,971,971.62** | **0.00** | **(9,921.40)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 82481LAC3 | SHIRE ACQ INV IRELAND DA | 2.88% | 09/23/2023 | 09/19/2016 | 1,255,000.00 | 1,254,836.85 | 1,233,758.33 | 1,186,372.89 | 0.00 | (47,385.44) |
| **Totals for Cusip** | | | | | **1,255,000.00** | **1,254,836.85** | **1,233,758.33** | **1,186,372.89** | **0.00** | **(47,385.44)** |
| 82620KAJ2 | SIEMENS | 1.70% | 09/15/2021 | 09/23/2016 | 4,500,000.00 | 4,467,285.00 | 4,377,530.34 | 4,315,107.56 | 0.00 | (62,422.78) |
| **Totals for Cusip** | | | | | **4,500,000.00** | **4,467,285.00** | **4,377,530.34** | **4,315,107.56** | **0.00** | **(62,422.78)** |
| 82620KAL7 | SIEMENS | 2.35% | 10/15/2026 | 09/06/2016 | 2,500,000.00 | 2,492,825.00 | 2,361,395.95 | 2,277,666.95 | 0.00 | (83,729.00) |
| 82620KAL7 | SIEMENS | 2.35% | 10/15/2026 | 01/19/2018 | 1,150,000.00 | 1,067,959.00 | 1,067,959.00 | 1,047,726.80 | 0.00 | (20,232.20) |
| **Totals for Cusip** | | | | | **3,650,000.00** | **3,560,784.00** | **3,429,354.95** | **3,325,393.75** | **0.00** | **(103,961.20)** |
| 82620KAM5 | SIEMENS | 3.30% | 09/15/2046 | 12/20/2018 | 1,000,000.00 | 856,000.00 | 856,000.00 | 845,556.59 | 0.00 | (10,443.41) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **856,000.00** | **856,000.00** | **845,556.59** | **0.00** | **(10,443.41)** |
| 837004CJ7 | SOUTH CAROLINA | 5.10% | 06/01/2065 | 05/19/2015 | 1,535,000.00 | 1,522,612.55 | 1,756,343.64 | 1,578,173.27 | 0.00 | (178,170.37) |
| **Totals for Cusip** | | | | | **1,535,000.00** | **1,522,612.55** | **1,756,343.64** | **1,578,173.27** | **0.00** | **(178,170.37)** |
| 842400GG2 | SOUTHERN CAL EDISON | 4.00% | 04/01/2047 | 03/21/2017 | 1,950,000.00 | 1,948,635.00 | 2,094,433.46 | 1,787,653.59 | 0.00 | (306,779.87) |
| **Totals for Cusip** | | | | | **1,950,000.00** | **1,948,635.00** | **2,094,433.46** | **1,787,653.59** | **0.00** | **(306,779.87)** |
| 844741BE7 | SOUTHWEST AIRLINES | 3.45% | 11/16/2027 | 11/14/2017 | 2,000,000.00 | 1,994,640.00 | 1,989,765.24 | 1,903,769.96 | 0.00 | (85,995.28) |
| 844741BE7 | SOUTHWEST AIRLINES | 3.45% | 11/16/2027 | 01/23/2018 | 1,000,000.00 | 983,350.00 | 983,350.00 | 951,884.98 | 0.00 | (31,465.02) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,977,990.00** | **2,973,115.24** | **2,855,654.94** | **0.00** | **(117,460.30)** |
| 844895AX0 | SOUTHWEST GAS HOLDINGS | 3.80% | 09/29/2046 | 09/26/2016 | 340,000.00 | 338,973.20 | 341,580.40 | 309,021.02 | 0.00 | (32,559.38) |
| **Totals for Cusip** | | | | | **340,000.00** | **338,973.20** | **341,580.40** | **309,021.02** | **0.00** | **(32,559.38)** |
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/10/2018 | 685,000.00 | 691,808.90 | 691,808.90 | 657,602.89 | 0.00 | (34,206.01) |
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/10/2018 | 1,015,000.00 | 1,026,682.65 | 1,026,682.65 | 974,404.28 | 0.00 | (52,278.37) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/17/2018 | 750,000.00 | 758,790.00 | 758,790.00 | 720,003.17 | 0.00 | (38,786.83) |
| **Totals for Cusip** | | | | | **2,450,000.00** | **2,477,281.55** | **2,477,281.55** | **2,352,010.34** | **0.00** | **(125,271.21)** |
| 85434VAA6 | STANFORD HEALTH CARE | 3.80% | 11/15/2048 | 01/09/2018 | 345,000.00 | 345,000.00 | 345,000.00 | 330,150.97 | 0.00 | (14,849.03) |
| **Totals for Cusip** | | | | | **345,000.00** | **345,000.00** | **345,000.00** | **330,150.97** | **0.00** | **(14,849.03)** |
| 854502AJ0 | STANLEY BLACK & DECKER I | 4.85% | 11/15/2048 | 10/30/2018 | 250,000.00 | 249,720.00 | 249,720.00 | 257,701.57 | 7,981.57 | 0.00 |
| **Totals for Cusip** | | | | | **250,000.00** | **249,720.00** | **249,720.00** | **257,701.57** | **7,981.57** | **0.00** |
| 863667AH4 | STRYKER CORPORATION | 3.38% | 11/01/2025 | 06/29/2018 | 1,310,000.00 | 1,263,966.60 | 1,263,966.60 | 1,266,476.46 | 2,509.86 | 0.00 |
| **Totals for Cusip** | | | | | **1,310,000.00** | **1,263,966.60** | **1,263,966.60** | **1,266,476.46** | **2,509.86** | **0.00** |
| 86765BAQ2 | SUNOCO LOGISTICS | 5.35% | 05/15/2045 | 11/12/2014 | 865,000.00 | 859,213.15 | 859,562.03 | 765,641.82 | 0.00 | (93,920.21) |
| **Totals for Cusip** | | | | | **865,000.00** | **859,213.15** | **859,562.03** | **765,641.82** | **0.00** | **(93,920.21)** |
| 86944BAE3 | SUTTER HEALTH | 4.09% | 08/15/2048 | 03/27/2018 | 1,370,000.00 | 1,358,272.80 | 1,358,272.80 | 1,308,245.95 | 0.00 | (50,026.85) |
| **Totals for Cusip** | | | | | **1,370,000.00** | **1,358,272.80** | **1,358,272.80** | **1,308,245.95** | **0.00** | **(50,026.85)** |
| 871829AY3 | SYSCO CORP | 4.85% | 10/01/2045 | 09/23/2015 | 265,000.00 | 264,790.65 | 302,879.45 | 270,387.64 | 0.00 | (32,491.81) |
| **Totals for Cusip** | | | | | **265,000.00** | **264,790.65** | **302,879.45** | **270,387.64** | **0.00** | **(32,491.81)** |
| 871829BG1 | SYSCO CORP | 3.55% | 03/15/2025 | 03/08/2018 | 1,350,000.00 | 1,342,980.00 | 1,342,980.00 | 1,329,411.58 | 0.00 | (13,568.42) |
| **Totals for Cusip** | | | | | **1,350,000.00** | **1,342,980.00** | **1,342,980.00** | **1,329,411.58** | **0.00** | **(13,568.42)** |
| 874060AK2 | TAKEDA PHARMACEUTICAL | 3.80% | 11/26/2020 | 11/19/2018 | 1,580,000.00 | 1,579,004.60 | 1,579,004.60 | 1,589,531.48 | 10,526.88 | 0.00 |
| **Totals for Cusip** | | | | | **1,580,000.00** | **1,579,004.60** | **1,579,004.60** | **1,589,531.48** | **10,526.88** | **0.00** |
| 875127AW2 | TAMPA ELECTRIC | 6.15% | 05/15/2037 | 05/22/2007 | 1,755,000.00 | 1,745,049.15 | 2,277,006.71 | 2,023,939.46 | 0.00 | (253,067.25) |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,745,049.15** | **2,277,006.71** | **2,023,939.46** | **0.00** | **(253,067.25)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 875127BC5 | TAMPA ELECTRIC | 4.35% | 05/15/2044 | 05/12/2014 | 1,830,000.00 | 1,828,773.90 | 1,990,802.54 | 1,760,760.45 | 0.00 | (230,042.09) |
| **Totals for Cusip** | | | | | **1,830,000.00** | **1,828,773.90** | **1,990,802.54** | **1,760,760.45** | **0.00** | **(230,042.09)** |
| 875127BD3 | TAMPA ELECTRIC | 4.20% | 05/15/2045 | 05/15/2015 | 200,000.00 | 199,628.00 | 206,019.72 | 187,677.95 | 0.00 | (18,341.77) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,628.00** | **206,019.72** | **187,677.95** | **0.00** | **(18,341.77)** |
| 880591DZ2 | TENNESSEE VALLEY | 5.38% | 04/01/2056 | 03/29/2006 | 1,565,000.00 | 1,556,110.80 | 2,221,869.63 | 2,135,209.32 | 0.00 | (86,660.31) |
| **Totals for Cusip** | | | | | **1,565,000.00** | **1,556,110.80** | **2,221,869.63** | **2,135,209.32** | **0.00** | **(86,660.31)** |
| 88059FBG5 | TENNESSEE VALLEY | 0.00% | 05/01/2030 | 07/19/2005 | 3,444,000.00 | 1,035,960.68 | 2,353,603.49 | 2,324,413.36 | 0.00 | (29,190.13) |
| 88059FBG5 | TENNESSEE VALLEY | 0.00% | 05/01/2030 | 03/08/2016 | 1,380,000.00 | 876,493.20 | 943,081.54 | 931,385.14 | 0.00 | (11,696.40) |
| **Totals for Cusip** | | | | | **4,824,000.00** | **1,912,453.88** | **3,296,685.03** | **3,255,798.50** | **0.00** | **(40,886.53)** |
| 882384AD2 | TEXAS EASTERN | 3.50% | 01/15/2028 | 01/04/2018 | 1,560,000.00 | 1,551,903.60 | 1,551,903.60 | 1,472,836.58 | 0.00 | (79,067.02) |
| **Totals for Cusip** | | | | | **1,560,000.00** | **1,551,903.60** | **1,551,903.60** | **1,472,836.58** | **0.00** | **(79,067.02)** |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/23/2014 | 340,000.00 | 339,442.40 | 349,842.52 | 341,773.82 | 0.00 | (8,068.70) |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/29/2015 | 1,238,000.00 | 1,289,723.64 | 1,273,838.35 | 1,244,458.81 | 0.00 | (29,379.54) |
| **Totals for Cusip** | | | | | **1,578,000.00** | **1,629,166.04** | **1,623,680.87** | **1,586,232.63** | **0.00** | **(37,448.24)** |
| 883203BU4 | TEXTRON INC | 4.30% | 03/01/2024 | 05/22/2014 | 750,000.00 | 777,405.00 | 793,129.09 | 766,541.75 | 0.00 | (26,587.34) |
| **Totals for Cusip** | | | | | **750,000.00** | **777,405.00** | **793,129.09** | **766,541.75** | **0.00** | **(26,587.34)** |
| 883203BW0 | TEXTRON INC | 4.00% | 03/15/2026 | 03/04/2016 | 440,000.00 | 436,664.80 | 458,953.31 | 429,950.18 | 0.00 | (29,003.13) |
| **Totals for Cusip** | | | | | **440,000.00** | **436,664.80** | **458,953.31** | **429,950.18** | **0.00** | **(29,003.13)** |
| 883203BX8 | TEXTRON INC | 3.65% | 03/15/2027 | 11/02/2018 | 750,000.00 | 704,122.50 | 704,122.50 | 713,969.81 | 9,847.31 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **704,122.50** | **704,122.50** | **713,969.81** | **9,847.31** | **0.00** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 883556BF8 | THERMO FISHER SCIENTIFIC | 4.15% | 02/01/2024 | 05/30/2018 | 850,000.00 | 869,329.00 | 869,329.00 | 861,029.89 | 0.00 | (8,299.11) |
| **Totals for Cusip** | | | | | **850,000.00** | **869,329.00** | **869,329.00** | **861,029.89** | **0.00** | **(8,299.11)** |
| 887317BA2 | TIME WARNER INC | 2.95% | 07/15/2026 | 05/05/2016 | 1,335,000.00 | 1,317,671.70 | 1,262,660.53 | 1,193,535.58 | 0.00 | (69,124.95) |
| **Totals for Cusip** | | | | | **1,335,000.00** | **1,317,671.70** | **1,262,660.53** | **1,193,535.58** | **0.00** | **(69,124.95)** |
| 89233P5F9 | TOYOTA MOTOR CREDIT | 3.40% | 09/15/2021 | 04/24/2018 | 3,400,000.00 | 3,421,692.00 | 3,421,692.00 | 3,426,653.14 | 4,961.14 | 0.00 |
| **Totals for Cusip** | | | | | **3,400,000.00** | **3,421,692.00** | **3,421,692.00** | **3,426,653.14** | **4,961.14** | **0.00** |
| 893574AK9 | TRANSCONT GAS PIPE CORP | 4.00% | 03/15/2028 | 09/20/2018 | 790,000.00 | 785,803.67 | 785,803.67 | 772,493.10 | 0.00 | (13,310.57) |
| **Totals for Cusip** | | | | | **790,000.00** | **785,803.67** | **785,803.67** | **772,493.10** | **0.00** | **(13,310.57)** |
| 893574AM5 | TRANSCONT GAS PIPE CORP | 4.60% | 03/15/2048 | 09/20/2018 | 190,000.00 | 188,634.13 | 188,634.13 | 177,653.33 | 0.00 | (10,980.80) |
| **Totals for Cusip** | | | | | **190,000.00** | **188,634.13** | **188,634.13** | **177,653.33** | **0.00** | **(10,980.80)** |
| 89837LAF2 | TRUSTEES OF PRINCETON | 3.84% | 07/01/2048 | 03/08/2017 | 1,250,000.00 | 1,250,000.00 | 1,355,783.85 | 1,297,755.95 | 0.00 | (58,027.90) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,250,000.00** | **1,355,783.85** | **1,297,755.95** | **0.00** | **(58,027.90)** |
| 89838QAA1 | BOSTON UNIVERSITY | 4.06% | 10/01/2048 | 08/15/2018 | 650,000.00 | 650,000.00 | 650,000.00 | 651,992.53 | 1,992.53 | 0.00 |
| **Totals for Cusip** | | | | | **650,000.00** | **650,000.00** | **650,000.00** | **651,992.53** | **1,992.53** | **0.00** |
| 899043AA1 | TUFTS UNIVERSITY | 5.02% | 04/15/2112 | 03/22/2012 | 1,940,000.00 | 1,940,000.00 | 2,217,176.30 | 2,067,189.35 | 0.00 | (149,986.95) |
| **Totals for Cusip** | | | | | **1,940,000.00** | **1,940,000.00** | **2,217,176.30** | **2,067,189.35** | **0.00** | **(149,986.95)** |
| 90131HBB0 | 21ST CENTURY FOX | 7.28% | 06/30/2028 | 04/06/2015 | 500,000.00 | 532,495.31 | 647,974.81 | 630,323.12 | 0.00 | (17,651.69) |
| 90131HBB0 | 21ST CENTURY FOX | 7.28% | 06/30/2028 | 08/21/2018 | 790,000.00 | 977,332.70 | 977,332.70 | 995,910.53 | 18,577.83 | 0.00 |
| **Totals for Cusip** | | | | | **1,290,000.00** | **1,509,828.01** | **1,625,307.51** | **1,626,233.65** | **18,577.83** | **(17,651.69)** |
| 90131HBD6 | 21ST CENTURY FOX | 6.55% | 03/15/2033 | 04/06/2015 | 520,000.00 | 529,336.12 | 683,474.72 | 657,525.68 | 0.00 | (25,949.04) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **520,000.00** | **529,336.12** | **683,474.72** | **657,525.68** | **0.00** | **(25,949.04)** |
| 902133AK3 | TYCO ELECTRONICS GROUP | 4.88% | 01/15/2021 | 12/15/2010 | 740,000.00 | 735,722.80 | 787,759.05 | 761,867.81 | 0.00 | (25,891.24) |
| **Totals for Cusip** | | | | | **740,000.00** | **735,722.80** | **787,759.05** | **761,867.81** | **0.00** | **(25,891.24)** |
| 902133AM9 | TYCO ELECTRONICS GROUP | 3.50% | 02/03/2022 | 12/16/2013 | 1,025,000.00 | 982,913.50 | 1,053,069.92 | 1,025,931.23 | 0.00 | (27,138.69) |
| **Totals for Cusip** | | | | | **1,025,000.00** | **982,913.50** | **1,053,069.92** | **1,025,931.23** | **0.00** | **(27,138.69)** |
| 902494AW3 | TYSON FOODS INC | 2.65% | 08/15/2019 | 08/05/2014 | 395,000.00 | 394,739.30 | 396,902.90 | 392,955.24 | 0.00 | (3,947.66) |
| **Totals for Cusip** | | | | | **395,000.00** | **394,739.30** | **396,902.90** | **392,955.24** | **0.00** | **(3,947.66)** |
| 902494BC6 | TYSON FOODS INC | 3.55% | 06/02/2027 | 05/23/2017 | 1,020,000.00 | 1,018,296.60 | 1,044,439.07 | 950,582.22 | 0.00 | (93,856.85) |
| **Totals for Cusip** | | | | | **1,020,000.00** | **1,018,296.60** | **1,044,439.07** | **950,582.22** | **0.00** | **(93,856.85)** |
| 902494BD4 | TYSON FOODS INC | 4.55% | 06/02/2047 | 05/23/2017 | 490,000.00 | 487,138.40 | 533,665.90 | 429,352.51 | 0.00 | (104,313.39) |
| **Totals for Cusip** | | | | | **490,000.00** | **487,138.40** | **533,665.90** | **429,352.51** | **0.00** | **(104,313.39)** |
| 903280AD7 | USAA CAPITAL CORP | 2.12% | 06/03/2019 | 05/05/2014 | 2,800,000.00 | 2,799,860.00 | 2,796,148.18 | 2,790,299.96 | 0.00 | (5,848.22) |
| **Totals for Cusip** | | | | | **2,800,000.00** | **2,799,860.00** | **2,796,148.18** | **2,790,299.96** | **0.00** | **(5,848.22)** |
| 906548CK6 | UNION ELECTRIC CO | 3.50% | 04/15/2024 | 02/11/2016 | 1,066,000.00 | 1,131,612.30 | 1,105,276.50 | 1,073,662.97 | 0.00 | (31,613.53) |
| **Totals for Cusip** | | | | | **1,066,000.00** | **1,131,612.30** | **1,105,276.50** | **1,073,662.97** | **0.00** | **(31,613.53)** |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 04/10/2018 | 690,000.00 | 690,386.40 | 690,386.40 | 628,023.99 | 0.00 | (62,362.41) |
| **Totals for Cusip** | | | | | **690,000.00** | **690,386.40** | **690,386.40** | **628,023.99** | **0.00** | **(62,362.41)** |
| 907818EX2 | UNION PACIFIC CORP | 4.80% | 09/10/2058 | 06/05/2018 | 715,000.00 | 714,213.50 | 714,213.50 | 711,495.50 | 0.00 | (2,718.00) |
| **Totals for Cusip** | | | | | **715,000.00** | **714,213.50** | **714,213.50** | **711,495.50** | **0.00** | **(2,718.00)** |
| 909319AA3 | UNITED AIR 2013-1 A | 4.30% | 02/15/2027 | 08/01/2013 | 533,653.88 | 533,653.88 | 563,138.26 | 544,856.45 | 0.00 | (18,281.81) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **533,653.88** | **533,653.88** | **563,138.26** | **544,856.45** | **0.00** | **(18,281.81)** |
| 911312AY2 | UNITED PARCEL SERVICE | 2.40% | 11/15/2026 | 06/14/2018 | 1,700,000.00 | 1,547,986.00 | 1,547,986.00 | 1,566,889.41 | 18,903.41 | 0.00 |
| **Totals for Cusip** | | | | | **1,700,000.00** | **1,547,986.00** | **1,547,986.00** | **1,566,889.41** | **18,903.41** | **0.00** |
| 911312BC9 | UNITED PARCEL SERVICE | 2.35% | 05/16/2022 | 05/11/2017 | 3,000,000.00 | 2,995,770.00 | 2,986,515.57 | 2,926,972.05 | 0.00 | (59,543.52) |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,995,770.00** | **2,986,515.57** | **2,926,972.05** | **0.00** | **(59,543.52)** |
| 9128334S6 | US TREASURY STRIP | 0.00% | 08/15/2031 | 02/27/2012 | 25,000,000.00 | 13,856,250.00 | 17,532,871.50 | 17,400,124.50 | 0.00 | (132,747.00) |
| 9128334S6 | US TREASURY STRIP | 0.00% | 08/15/2031 | 12/24/2013 | 5,000,000.00 | 2,518,500.00 | 3,506,574.30 | 3,480,024.90 | 0.00 | (26,549.40) |
| 9128334S6 | US TREASURY STRIP | 0.00% | 08/15/2031 | 06/09/2014 | 8,280,000.00 | 4,623,634.80 | 5,806,887.04 | 5,762,921.23 | 0.00 | (43,965.81) |
| **Totals for Cusip** | | | | | **38,280,000.00** | **20,998,384.80** | **26,846,332.84** | **26,643,070.63** | **0.00** | **(203,262.21)** |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 10/01/2009 | 1,000,000.00 | 1,354,070.00 | 1,117,389.30 | 1,047,154.65 | 0.00 | (70,234.65) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,354,070.00** | **1,117,389.30** | **1,047,154.65** | **0.00** | **(70,234.65)** |
| 913017AS8 | UNITED TECHNOLOGIES | 8.75% | 03/01/2021 | 12/02/2009 | 325,000.00 | 437,290.75 | 383,530.32 | 360,650.85 | 0.00 | (22,879.47) |
| **Totals for Cusip** | | | | | **325,000.00** | **437,290.75** | **383,530.32** | **360,650.85** | **0.00** | **(22,879.47)** |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 05/23/2006 | 495,000.00 | 491,401.35 | 645,795.59 | 563,490.96 | 0.00 | (82,304.63) |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 01/07/2010 | 180,000.00 | 193,057.20 | 234,834.76 | 204,905.80 | 0.00 | (29,928.96) |
| 913017BK4 | UNITED TECHNOLOGIES | 6.05% | 06/01/2036 | 10/20/2010 | 225,000.00 | 262,246.50 | 293,543.45 | 256,132.26 | 0.00 | (37,411.19) |
| **Totals for Cusip** | | | | | **900,000.00** | **946,705.05** | **1,174,173.80** | **1,024,529.02** | **0.00** | **(149,644.78)** |
| 913017CA5 | UNITED TECHNOLOGIES | 4.15% | 05/15/2045 | 08/29/2018 | 800,000.00 | 760,272.00 | 760,272.00 | 715,461.01 | 0.00 | (44,810.99) |
| 913017CA5 | UNITED TECHNOLOGIES | 4.15% | 05/15/2045 | 08/28/2018 | 900,000.00 | 855,846.00 | 855,846.00 | 804,893.63 | 0.00 | (50,952.37) |
| **Totals for Cusip** | | | | | **1,700,000.00** | **1,616,118.00** | **1,616,118.00** | **1,520,354.64** | **0.00** | **(95,763.36)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 913017CY3 | UNITED TECHNOLOGIES | 4.12% | 11/16/2028 | 08/13/2018 | 645,000.00 | 644,767.80 | 644,767.80 | 639,002.28 | 0.00 | (5,765.52) |
| **Totals for Cusip** | | | | | **645,000.00** | **644,767.80** | **644,767.80** | **639,002.28** | **0.00** | **(5,765.52)** |
| 913017DA4 | UNITED TECHNOLOGIES | 3.35% | 08/16/2021 | 08/13/2018 | 790,000.00 | 789,036.20 | 789,036.20 | 787,862.41 | 0.00 | (1,173.79) |
| **Totals for Cusip** | | | | | **790,000.00** | **789,036.20** | **789,036.20** | **787,862.41** | **0.00** | **(1,173.79)** |
| 91324PAX0 | UNITEDHEALTH GROUP INC | 6.50% | 06/15/2037 | 02/27/2008 | 1,430,000.00 | 1,414,128.46 | 1,996,054.72 | 1,825,930.91 | 0.00 | (170,123.81) |
| **Totals for Cusip** | | | | | **1,430,000.00** | **1,414,128.46** | **1,996,054.72** | **1,825,930.91** | **0.00** | **(170,123.81)** |
| 91324PBP6 | UNITEDHEALTH GROUP INC | 4.70% | 02/15/2021 | 07/12/2017 | 920,000.00 | 994,934.00 | 978,281.70 | 946,926.26 | 0.00 | (31,355.44) |
| **Totals for Cusip** | | | | | **920,000.00** | **994,934.00** | **978,281.70** | **946,926.26** | **0.00** | **(31,355.44)** |
| 91324PCP5 | UNITEDHEALTH GROUP INC | 3.75% | 07/15/2025 | 07/20/2015 | 725,000.00 | 723,035.25 | 764,167.96 | 733,893.20 | 0.00 | (30,274.76) |
| 91324PCP5 | UNITEDHEALTH GROUP INC | 3.75% | 07/15/2025 | 11/08/2018 | 390,000.00 | 387,324.60 | 387,324.60 | 394,783.93 | 7,459.33 | 0.00 |
| **Totals for Cusip** | | | | | **1,115,000.00** | **1,110,359.85** | **1,151,492.56** | **1,128,677.13** | **7,459.33** | **(30,274.76)** |
| 91324PCY6 | UNITEDHEALTH GROUP INC | 3.38% | 04/15/2027 | 03/08/2017 | 2,020,000.00 | 2,009,677.80 | 2,075,750.44 | 1,975,755.11 | 0.00 | (99,995.33) |
| **Totals for Cusip** | | | | | **2,020,000.00** | **2,009,677.80** | **2,075,750.44** | **1,975,755.11** | **0.00** | **(99,995.33)** |
| 91324PDK5 | UNITEDHEALTH GROUP INC | 3.85% | 06/15/2028 | 06/14/2018 | 1,610,000.00 | 1,607,230.80 | 1,607,230.80 | 1,627,546.20 | 20,315.40 | 0.00 |
| **Totals for Cusip** | | | | | **1,610,000.00** | **1,607,230.80** | **1,607,230.80** | **1,627,546.20** | **20,315.40** | **0.00** |
| 914748AA6 | UNIV OF NOTRE DAME | 3.39% | 02/15/2048 | 12/07/2017 | 3,495,000.00 | 3,495,000.00 | 3,485,700.68 | 3,302,873.45 | 0.00 | (182,827.23) |
| **Totals for Cusip** | | | | | **3,495,000.00** | **3,495,000.00** | **3,485,700.68** | **3,302,873.45** | **0.00** | **(182,827.23)** |
| 91481CAA8 | UNIVERSITY OF | 4.67% | 09/01/2112 | 03/29/2012 | 900,000.00 | 900,000.00 | 1,016,447.23 | 963,722.90 | 0.00 | (52,724.33) |
| 91481CAA8 | UNIVERSITY OF | 4.67% | 09/01/2112 | 03/15/2017 | 500,000.00 | 494,965.00 | 564,692.91 | 535,401.61 | 0.00 | (29,291.30) |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,394,965.00** | **1,581,140.14** | **1,499,124.51** | **0.00** | **(82,015.63)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 914886AB2 | UNIV OF SOUTHERN | 3.03% | 10/01/2039 | 08/15/2016 | 3,605,000.00 | 3,605,000.00 | 3,441,155.71 | 3,269,037.00 | 0.00 | (172,118.71) |
| **Totals for Cusip** | | | | | **3,605,000.00** | **3,605,000.00** | **3,441,155.71** | **3,269,037.00** | **0.00** | **(172,118.71)** |
| 914886AC0 | UNIV OF SOUTHERN | 3.84% | 10/01/2047 | 04/10/2017 | 1,220,000.00 | 1,220,000.00 | 1,301,574.98 | 1,241,451.75 | 0.00 | (60,123.23) |
| **Totals for Cusip** | | | | | **1,220,000.00** | **1,220,000.00** | **1,301,574.98** | **1,241,451.75** | **0.00** | **(60,123.23)** |
| 91913YAT7 | VALERO ENERGY CORP | 4.90% | 03/15/2045 | 10/22/2018 | 300,000.00 | 291,081.00 | 291,081.00 | 281,976.11 | 0.00 | (9,104.89) |
| **Totals for Cusip** | | | | | **300,000.00** | **291,081.00** | **291,081.00** | **281,976.11** | **0.00** | **(9,104.89)** |
| 92277GAN7 | VENTAS REALTY LP | 4.40% | 01/15/2029 | 08/06/2018 | 1,500,000.00 | 1,499,310.00 | 1,499,310.00 | 1,492,505.42 | 0.00 | (6,804.58) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,499,310.00** | **1,499,310.00** | **1,492,505.42** | **0.00** | **(6,804.58)** |
| 92343VBC7 | VERIZON COMMUNICATIONS | 3.50% | 11/01/2021 | 03/25/2014 | 800,000.00 | 806,096.00 | 823,795.94 | 808,569.58 | 0.00 | (15,226.36) |
| **Totals for Cusip** | | | | | **800,000.00** | **806,096.00** | **823,795.94** | **808,569.58** | **0.00** | **(15,226.36)** |
| 92343VEA8 | VERIZON COMMUNICATIONS | 4.50% | 08/10/2033 | 08/01/2017 | 1,505,000.00 | 1,500,755.90 | 1,578,488.62 | 1,485,563.99 | 0.00 | (92,924.63) |
| **Totals for Cusip** | | | | | **1,505,000.00** | **1,500,755.90** | **1,578,488.62** | **1,485,563.99** | **0.00** | **(92,924.63)** |
| 927804FR0 | VIRGINIA ELECTRIC & | 4.45% | 02/15/2044 | 02/04/2014 | 540,000.00 | 535,744.80 | 609,239.46 | 543,008.73 | 0.00 | (66,230.73) |
| **Totals for Cusip** | | | | | **540,000.00** | **535,744.80** | **609,239.46** | **543,008.73** | **0.00** | **(66,230.73)** |
| 92890HAB8 | WEA FINANCE LLC / | 2.70% | 09/17/2019 | 09/10/2014 | 1,600,000.00 | 1,596,800.00 | 1,608,638.40 | 1,592,915.44 | 0.00 | (15,722.96) |
| **Totals for Cusip** | | | | | **1,600,000.00** | **1,596,800.00** | **1,608,638.40** | **1,592,915.44** | **0.00** | **(15,722.96)** |
| 931142EJ8 | WALMART INC | 3.12% | 06/23/2021 | 06/20/2018 | 5,275,000.00 | 5,274,736.25 | 5,274,736.25 | 5,312,481.04 | 37,744.79 | 0.00 |
| **Totals for Cusip** | | | | | **5,275,000.00** | **5,274,736.25** | **5,274,736.25** | **5,312,481.04** | **37,744.79** | **0.00** |
| 94974BGU8 | WELLS FARGO AND CO | 4.75% | 12/07/2046 | 12/01/2016 | 940,000.00 | 938,214.00 | 1,050,580.56 | 905,078.71 | 0.00 | (145,501.85) |
| **Totals for Cusip** | | | | | **940,000.00** | **938,214.00** | **1,050,580.56** | **905,078.71** | **0.00** | **(145,501.85)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 94988J5L7 | WELLS FARGO BANK NA | 2.40% | 01/15/2020 | 01/16/2018 | 2,850,000.00 | 2,847,606.00 | 2,847,606.00 | 2,825,756.90 | 0.00 | (21,849.10) |
| **Totals for Cusip** | | | | | **2,850,000.00** | **2,847,606.00** | **2,847,606.00** | **2,825,756.90** | **0.00** | **(21,849.10)** |
| 95040QAD6 | WELLTOWER INC | 4.25% | 04/15/2028 | 08/14/2018 | 1,500,000.00 | 1,489,470.00 | 1,489,470.00 | 1,484,870.84 | 0.00 | (4,599.16) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,489,470.00** | **1,489,470.00** | **1,484,870.84** | **0.00** | **(4,599.16)** |
| 95709TAJ9 | WESTAR ENERGY | 4.10% | 04/01/2043 | 05/12/2014 | 1,690,000.00 | 1,633,807.50 | 1,826,614.88 | 1,621,080.09 | 0.00 | (205,534.79) |
| **Totals for Cusip** | | | | | **1,690,000.00** | **1,633,807.50** | **1,826,614.88** | **1,621,080.09** | **0.00** | **(205,534.79)** |
| 960386AM2 | WABTEC | 4.70% | 09/15/2028 | 09/12/2018 | 530,000.00 | 529,411.70 | 529,411.70 | 497,064.86 | 0.00 | (32,346.84) |
| 960386AM2 | WABTEC | 4.70% | 09/15/2028 | 10/01/2018 | 195,000.00 | 192,073.05 | 192,073.05 | 182,882.35 | 0.00 | (9,190.70) |
| 960386AM2 | WABTEC | 4.70% | 09/15/2028 | 10/16/2018 | 250,000.00 | 244,490.00 | 244,490.00 | 234,464.56 | 0.00 | (10,025.44) |
| 960386AM2 | WABTEC | 4.70% | 09/15/2028 | 10/18/2018 | 300,000.00 | 292,431.00 | 292,431.00 | 281,357.47 | 0.00 | (11,073.53) |
| **Totals for Cusip** | | | | | **1,275,000.00** | **1,258,405.75** | **1,258,405.75** | **1,195,769.24** | **0.00** | **(62,636.51)** |
| 960386AN0 | WABTEC | 4.15% | 03/15/2024 | 09/12/2018 | 1,425,000.00 | 1,422,221.25 | 1,422,221.25 | 1,377,043.73 | 0.00 | (45,177.52) |
| **Totals for Cusip** | | | | | **1,425,000.00** | **1,422,221.25** | **1,422,221.25** | **1,377,043.73** | **0.00** | **(45,177.52)** |
| 96145DAG0 | WESTROCK CO | 4.00% | 03/15/2028 | 03/01/2018 | 3,750,000.00 | 3,743,512.50 | 3,743,512.50 | 3,561,073.13 | 0.00 | (182,439.37) |
| **Totals for Cusip** | | | | | **3,750,000.00** | **3,743,512.50** | **3,743,512.50** | **3,561,073.13** | **0.00** | **(182,439.37)** |
| 962166AT1 | WEYERHAEUSER CO | 8.50% | 01/15/2025 | 09/09/2013 | 650,000.00 | 798,882.50 | 854,322.26 | 791,259.50 | 0.00 | (63,062.76) |
| **Totals for Cusip** | | | | | **650,000.00** | **798,882.50** | **854,322.26** | **791,259.50** | **0.00** | **(63,062.76)** |
| 963320AQ9 | WHIRLPOOL CORP | 2.40% | 03/01/2019 | 02/20/2014 | 540,000.00 | 538,779.60 | 541,666.92 | 539,257.50 | 0.00 | (2,409.42) |
| **Totals for Cusip** | | | | | **540,000.00** | **538,779.60** | **541,666.92** | **539,257.50** | **0.00** | **(2,409.42)** |
| 96949LAD7 | WILLIAMS PARTNERS LP | 3.75% | 06/15/2027 | 05/31/2017 | 3,485,000.00 | 3,483,222.65 | 3,492,243.47 | 3,302,308.46 | 0.00 | (189,935.01) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,485,000.00** | **3,483,222.65** | **3,492,243.47** | **3,302,308.46** | **0.00** | **(189,935.01)** |
| 96950FAF1 | WILLIAMS PARTNERS LP | 6.30% | 04/15/2040 | 06/22/2017 | 750,000.00 | 876,142.50 | 922,454.77 | 797,837.43 | 0.00 | (124,617.34) |
| **Totals for Cusip** | | | | | **750,000.00** | **876,142.50** | **922,454.77** | **797,837.43** | **0.00** | **(124,617.34)** |
| 976656CC0 | WISCONSIN ELECTRIC | 4.25% | 12/15/2019 | 12/08/2009 | 2,805,000.00 | 2,795,967.90 | 2,906,916.93 | 2,837,901.75 | 0.00 | (69,015.18) |
| **Totals for Cusip** | | | | | **2,805,000.00** | **2,795,967.90** | **2,906,916.93** | **2,837,901.75** | **0.00** | **(69,015.18)** |
| 976826BF3 | WISCONSIN POWER & LIGHT | 7.60% | 10/01/2038 | 10/01/2008 | 1,870,000.00 | 1,837,536.80 | 2,873,757.30 | 2,620,807.60 | 0.00 | (252,949.70) |
| **Totals for Cusip** | | | | | **1,870,000.00** | **1,837,536.80** | **2,873,757.30** | **2,620,807.60** | **0.00** | **(252,949.70)** |
| 983024AF7 | WYETH | 6.45% | 02/01/2024 | 07/11/2016 | 1,000,000.00 | 1,291,070.00 | 1,205,826.61 | 1,145,053.96 | 0.00 | (60,772.65) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,291,070.00** | **1,205,826.61** | **1,145,053.96** | **0.00** | **(60,772.65)** |
| 983024AL4 | WYETH | 6.00% | 02/15/2036 | 01/18/2017 | 1,467,000.00 | 1,844,811.18 | 1,950,628.71 | 1,813,952.79 | 0.00 | (136,675.92) |
| **Totals for Cusip** | | | | | **1,467,000.00** | **1,844,811.18** | **1,950,628.71** | **1,813,952.79** | **0.00** | **(136,675.92)** |
| 98419MAB6 | XYLEM INC | 4.88% | 10/01/2021 | 07/16/2012 | 4,525,000.00 | 4,522,005.39 | 4,880,360.74 | 4,672,335.81 | 0.00 | (208,024.93) |
| **Totals for Cusip** | | | | | **4,525,000.00** | **4,522,005.39** | **4,880,360.74** | **4,672,335.81** | **0.00** | **(208,024.93)** |
| 98462YAD2 | YAMANA GOLD INC | 4.62% | 12/15/2027 | 06/04/2018 | 415,000.00 | 409,084.41 | 409,084.41 | 385,373.74 | 0.00 | (23,710.67) |
| 98462YAD2 | YAMANA GOLD INC | 4.62% | 12/15/2027 | 06/04/2018 | 835,000.00 | 834,918.94 | 834,918.94 | 775,390.54 | 0.00 | (59,528.40) |
| 98462YAD2 | YAMANA GOLD INC | 4.62% | 12/15/2027 | 06/04/2018 | 500,000.00 | 490,142.58 | 490,142.58 | 464,305.72 | 0.00 | (25,836.86) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,734,145.93** | **1,734,145.93** | **1,625,070.00** | **0.00** | **(109,075.93)** |
| 98956PAQ5 | ZIMMER BIOMET HOLDINGS | 3.70% | 03/19/2023 | 03/08/2018 | 2,000,000.00 | 1,996,840.00 | 1,996,840.00 | 1,978,653.56 | 0.00 | (18,186.44) |
| **Totals for Cusip** | | | | | **2,000,000.00** | **1,996,840.00** | **1,996,840.00** | **1,978,653.56** | **0.00** | **(18,186.44)** |
| **Totals for Corporate** | | | | | **837,590,174.19** | **753,310,463.18** | **840,364,764.37** | **801,329,156.60** | **1,185,377.02** | **(40,220,984.79)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Fed Agency** | | | | | | | | | | |
| 3130AEWA4 | FEDERAL HOME LOAN BANK | 2.62% | 10/01/2020 | 09/06/2018 | 5,460,000.00 | 5,448,261.00 | 5,448,261.00 | 5,467,103.46 | 18,842.46 | 0.00 |
| **Totals for Cusip** | | | | | **5,460,000.00** | **5,448,261.00** | **5,448,261.00** | **5,467,103.46** | **18,842.46** | **0.00** |
| 3134A1H60 | FREDDIE MAC | 0.00% | 06/03/2024 | 10/15/2018 | 4,720,000.00 | 3,920,101.60 | 3,920,101.60 | 4,034,328.53 | 114,226.93 | 0.00 |
| **Totals for Cusip** | | | | | **4,720,000.00** | **3,920,101.60** | **3,920,101.60** | **4,034,328.53** | **114,226.93** | **0.00** |
| 3134A3ZU3 | FREDDIE MAC | 0.00% | 12/14/2029 | 06/09/2016 | 7,000,000.00 | 4,856,040.00 | 4,907,859.81 | 4,893,520.45 | 0.00 | (14,339.36) |
| **Totals for Cusip** | | | | | **7,000,000.00** | **4,856,040.00** | **4,907,859.81** | **4,893,520.45** | **0.00** | **(14,339.36)** |
| 3134A4BP8 | FREDDIE MAC | 0.00% | 03/15/2019 | 06/13/2018 | 3,100,000.00 | 3,044,944.00 | 3,044,944.00 | 3,084,769.63 | 39,825.63 | 0.00 |
| **Totals for Cusip** | | | | | **3,100,000.00** | **3,044,944.00** | **3,044,944.00** | **3,084,769.63** | **39,825.63** | **0.00** |
| 3134A4BQ6 | FREDDIE MAC | 0.00% | 09/15/2019 | 06/13/2018 | 1,456,000.00 | 1,409,335.20 | 1,409,335.20 | 1,427,525.28 | 18,190.08 | 0.00 |
| **Totals for Cusip** | | | | | **1,456,000.00** | **1,409,335.20** | **1,409,335.20** | **1,427,525.28** | **18,190.08** | **0.00** |
| 3134A4CK8 | FREDDIE MAC | 0.00% | 03/15/2029 | 01/19/2018 | 5,330,000.00 | 3,730,200.50 | 3,730,200.50 | 3,839,106.63 | 108,906.13 | 0.00 |
| **Totals for Cusip** | | | | | **5,330,000.00** | **3,730,200.50** | **3,730,200.50** | **3,839,106.63** | **108,906.13** | **0.00** |
| 3134A4CL6 | FREDDIE MAC | 0.00% | 09/15/2029 | 01/19/2018 | 5,330,000.00 | 3,666,773.50 | 3,666,773.50 | 3,765,830.27 | 99,056.77 | 0.00 |
| **Totals for Cusip** | | | | | **5,330,000.00** | **3,666,773.50** | **3,666,773.50** | **3,765,830.27** | **99,056.77** | **0.00** |
| 3134A4MS0 | FREDDIE MAC | 0.00% | 01/15/2019 | 06/13/2018 | 2,085,000.00 | 2,056,435.50 | 2,056,435.50 | 2,083,080.17 | 26,644.67 | 0.00 |
| **Totals for Cusip** | | | | | **2,085,000.00** | **2,056,435.50** | **2,056,435.50** | **2,083,080.17** | **26,644.67** | **0.00** |
| 3134A4MT8 | FREDDIE MAC | 0.00% | 07/15/2019 | 06/13/2018 | 2,438,000.00 | 2,372,125.24 | 2,372,125.24 | 2,401,468.76 | 29,343.52 | 0.00 |
| **Totals for Cusip** | | | | | **2,438,000.00** | **2,372,125.24** | **2,372,125.24** | **2,401,468.76** | **29,343.52** | **0.00** |
| 3134A4MU5 | FREDDIE MAC | 0.00% | 01/15/2020 | 03/27/2018 | 2,640,000.00 | 2,525,846.40 | 2,525,846.40 | 2,566,526.90 | 40,680.50 | 0.00 |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **2,640,000.00** | **2,525,846.40** | **2,525,846.40** | **2,566,526.90** | **40,680.50** | **0.00** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 07/07/2016 | 755,000.00 | 1,112,391.33 | 1,009,364.79 | 968,190.86 | 0.00 | (41,173.93) |
| **Totals for Cusip** | | | | | **755,000.00** | **1,112,391.33** | **1,009,364.79** | **968,190.86** | **0.00** | **(41,173.93)** |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 10/02/2017 | 3,260,000.00 | 4,616,893.50 | 4,584,557.56 | 4,369,792.02 | 0.00 | (214,765.54) |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 12/05/2017 | 1,505,000.00 | 2,134,350.37 | 2,116,490.53 | 2,017,342.64 | 0.00 | (99,147.89) |
| **Totals for Cusip** | | | | | **4,765,000.00** | **6,751,243.87** | **6,701,048.09** | **6,387,134.66** | **0.00** | **(313,913.43)** |
| 31359YBD8 | FNMA STRIP | 0.00% | 05/15/2027 | 09/12/2016 | 2,015,000.00 | 1,556,244.95 | 1,537,657.88 | 1,548,377.24 | 10,719.36 | 0.00 |
| **Totals for Cusip** | | | | | **2,015,000.00** | **1,556,244.95** | **1,537,657.88** | **1,548,377.24** | **10,719.36** | **0.00** |
| 31359YEA1 | FNMA STRIP | 0.00% | 05/15/2030 | 11/09/2012 | 4,275,000.00 | 2,444,487.75 | 2,944,085.63 | 2,959,092.84 | 15,007.21 | 0.00 |
| **Totals for Cusip** | | | | | **4,275,000.00** | **2,444,487.75** | **2,944,085.63** | **2,959,092.84** | **15,007.21** | **0.00** |
| 3135G0T94 | FANNIE MAE | 2.38% | 01/19/2023 | 01/19/2018 | 9,010,000.00 | 8,959,634.10 | 8,959,634.10 | 8,942,569.16 | 0.00 | (17,064.94) |
| **Totals for Cusip** | | | | | **9,010,000.00** | **8,959,634.10** | **8,959,634.10** | **8,942,569.16** | **0.00** | **(17,064.94)** |
| 3135G0U35 | FANNIE MAE | 2.75% | 06/22/2021 | 06/22/2018 | 2,775,000.00 | 2,774,361.75 | 2,774,361.75 | 2,790,570.53 | 16,208.78 | 0.00 |
| **Totals for Cusip** | | | | | **2,775,000.00** | **2,774,361.75** | **2,774,361.75** | **2,790,570.53** | **16,208.78** | **0.00** |
| 31364DPJ9 | FANNIE MAE | 0.00% | 03/23/2027 | 11/09/2012 | 3,474,000.00 | 2,265,669.85 | 2,667,267.13 | 2,681,673.43 | 14,406.30 | 0.00 |
| **Totals for Cusip** | | | | | **3,474,000.00** | **2,265,669.85** | **2,667,267.13** | **2,681,673.43** | **14,406.30** | **0.00** |
| 76116EGH7 | RFCO STRIP | 0.00% | 01/15/2026 | 12/31/1997 | 15,000,000.00 | 1,476,802.37 | 12,177,159.90 | 12,190,652.85 | 13,492.95 | 0.00 |
| 76116EGH7 | RFCO STRIP | 0.00% | 01/15/2026 | 12/31/1997 | 16,007,000.00 | 1,641,110.75 | 12,994,653.23 | 13,009,052.01 | 14,398.78 | 0.00 |
| **Totals for Cusip** | | | | | **31,007,000.00** | **3,117,913.12** | **25,171,813.13** | **25,199,704.86** | **27,891.73** | **0.00** |
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 12/31/1997 | 28,835,000.00 | 2,763,822.60 | 22,506,031.80 | 22,692,157.98 | 186,126.18 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 76116EGK0 | RFCO STRIP | 0.00% | 01/15/2027 | 08/28/2017 | 500,000.00 | 392,975.00 | 390,255.45 | 393,482.89 | 3,227.44 | 0.00 |
| **Totals for Cusip** | | | | | **29,335,000.00** | **3,156,797.60** | **22,896,287.25** | **23,085,640.87** | **189,353.62** | **0.00** |
| 76116EGL8 | RFCO STRIP | 0.00% | 07/15/2027 | 08/28/2018 | 1,790,000.00 | 1,338,418.80 | 1,338,418.80 | 1,382,682.78 | 44,263.98 | 0.00 |
| **Totals for Cusip** | | | | | **1,790,000.00** | **1,338,418.80** | **1,338,418.80** | **1,382,682.78** | **44,263.98** | **0.00** |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/31/1997 | 27,702,000.00 | 2,485,116.58 | 20,788,463.66 | 20,983,104.84 | 194,641.18 | 0.00 |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/31/1997 | 4,209,000.00 | 362,030.76 | 3,158,567.74 | 3,188,141.23 | 29,573.49 | 0.00 |
| 76116EGM6 | RFCO STRIP | 0.00% | 01/15/2028 | 12/31/1997 | 21,000,000.00 | 1,579,995.53 | 15,759,069.27 | 15,906,620.52 | 147,551.25 | 0.00 |
| **Totals for Cusip** | | | | | **52,911,000.00** | **4,427,142.87** | **39,706,100.67** | **40,077,866.59** | **371,765.92** | **0.00** |
| 76116EGN4 | RFCO STRIP | 0.00% | 07/15/2028 | 12/31/1997 | 21,579,000.00 | 1,873,403.51 | 15,947,018.89 | 16,087,393.31 | 140,374.42 | 0.00 |
| **Totals for Cusip** | | | | | **21,579,000.00** | **1,873,403.51** | **15,947,018.89** | **16,087,393.31** | **140,374.42** | **0.00** |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 12/31/1997 | 3,163,000.00 | 251,126.08 | 2,301,661.90 | 2,313,196.57 | 11,534.67 | 0.00 |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 12/31/1997 | 4,330,000.00 | 342,745.10 | 3,150,868.17 | 3,166,658.60 | 15,790.43 | 0.00 |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 05/31/2018 | 1,625,000.00 | 1,146,242.50 | 1,146,242.50 | 1,188,411.14 | 42,168.64 | 0.00 |
| **Totals for Cusip** | | | | | **9,118,000.00** | **1,740,113.68** | **6,598,772.57** | **6,668,266.31** | **69,493.74** | **0.00** |
| 76116EHH6 | RFCO STRIP | 0.00% | 04/15/2027 | 12/31/1997 | 8,875,000.00 | 805,875.00 | 6,854,547.14 | 6,919,882.32 | 65,335.18 | 0.00 |
| **Totals for Cusip** | | | | | **8,875,000.00** | **805,875.00** | **6,854,547.14** | **6,919,882.32** | **65,335.18** | **0.00** |
| 76116EHK9 | RFCO STRIP | 0.00% | 04/15/2028 | 12/31/1997 | 10,572,000.00 | 893,489.24 | 7,869,045.44 | 7,927,038.26 | 57,992.82 | 0.00 |
| **Totals for Cusip** | | | | | **10,572,000.00** | **893,489.24** | **7,869,045.44** | **7,927,038.26** | **57,992.82** | **0.00** |
| 76116EHM5 | RFCO STRIP | 0.00% | 04/15/2029 | 05/31/2018 | 1,022,000.00 | 714,613.06 | 714,613.06 | 743,690.54 | 29,077.48 | 0.00 |
| 76116EHM5 | RFCO STRIP | 0.00% | 04/15/2029 | 07/02/2018 | 123,000.00 | 85,828.17 | 85,828.17 | 89,504.83 | 3,676.66 | 0.00 |



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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** | | | | | **1,145,000.00** | **800,441.23** | **800,441.23** | **833,195.37** | **32,754.14** | **0.00** |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 10,000,000.00 | 719,875.49 | 7,096,757.90 | 7,143,656.90 | 46,899.00 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 15,478,000.00 | 1,134,912.30 | 10,984,361.88 | 11,056,952.15 | 72,590.27 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 20,000,000.00 | 1,535,082.56 | 14,193,515.80 | 14,287,313.80 | 93,798.00 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/31/1997 | 1,041,000.00 | 78,449.72 | 738,772.50 | 743,654.68 | 4,882.18 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 05/19/2009 | 2,305,000.00 | 843,383.27 | 1,635,802.70 | 1,646,612.92 | 10,810.22 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 08/23/2017 | 1,400,000.00 | 991,368.00 | 993,546.11 | 1,000,111.97 | 6,565.86 | 0.00 |
| 76116EHN3 | RFCO STRIP | 0.00% | 10/15/2029 | 12/19/2018 | 119,000.00 | 83,465.41 | 83,465.41 | 85,009.52 | 1,544.11 | 0.00 |
| **Totals for Cusip** | | | | | **50,343,000.00** | **5,386,536.75** | **35,726,222.30** | **35,963,311.94** | **237,089.64** | **0.00** |
| 76116EHP8 | RFCO STRIP | 0.00% | 04/15/2030 | 10/31/2018 | 7,000,000.00 | 4,639,533.01 | 4,639,533.01 | 4,901,744.19 | 262,211.18 | 0.00 |
| **Totals for Cusip** | | | | | **7,000,000.00** | **4,639,533.01** | **4,639,533.01** | **4,901,744.19** | **262,211.18** | **0.00** |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 10/07/2015 | 1,550,000.00 | 1,417,382.00 | 1,460,618.71 | 1,479,172.04 | 18,553.33 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 11/17/2015 | 630,000.00 | 570,691.80 | 593,670.83 | 601,211.86 | 7,541.03 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 12/01/2015 | 1,755,000.00 | 1,601,086.50 | 1,653,797.31 | 1,674,804.47 | 21,007.16 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 03/22/2016 | 1,240,000.00 | 1,149,641.20 | 1,168,494.97 | 1,183,337.63 | 14,842.66 | 0.00 |
| 76116FAE7 | RFCSP STRIP | 0.00% | 10/15/2020 | 04/27/2016 | 1,740,000.00 | 1,622,480.40 | 1,639,662.29 | 1,660,489.90 | 20,827.61 | 0.00 |
| **Totals for Cusip** | | | | | **6,915,000.00** | **6,361,281.90** | **6,516,244.11** | **6,599,015.90** | **82,771.79** | **0.00** |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 08/28/2001 | 80,000.00 | 24,876.00 | 74,934.32 | 75,825.17 | 890.85 | 0.00 |
| 76116FAG2 | RFCSP STRIP | 0.00% | 01/15/2021 | 08/28/2001 | 675,000.00 | 209,891.25 | 632,258.36 | 639,774.83 | 7,516.47 | 0.00 |
| **Totals for Cusip** | | | | | **755,000.00** | **234,767.25** | **707,192.68** | **715,600.00** | **8,407.32** | **0.00** |



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**8217 SBA (PRU WCT)**
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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 880591EU2 | TENNESSEE VALLEY | 2.88% | 02/01/2027 | 02/07/2017 | 595,000.00 | 594,541.85 | 606,327.02 | 588,823.31 | 0.00 | (17,503.71) |
| **Totals for Cusip** | | | | | **595,000.00** | **594,541.85** | **606,327.02** | **588,823.31** | **0.00** | **(17,503.71)** |
| 880591EV0 | TENNESSEE VALLEY | 2.25% | 03/15/2020 | 03/05/2018 | 3,345,000.00 | 3,337,774.80 | 3,337,774.80 | 3,333,637.04 | 0.00 | (4,137.76) |
| **Totals for Cusip** | | | | | **3,345,000.00** | **3,337,774.80** | **3,337,774.80** | **3,333,637.04** | **0.00** | **(4,137.76)** |
| 88059EA95 | TENN VAL AUTH CPN STRIP | 0.00% | 04/01/2030 | 12/10/2018 | 1,068,000.00 | 711,971.52 | 711,971.52 | 724,533.37 | 12,561.85 | 0.00 |
| **Totals for Cusip** | | | | | **1,068,000.00** | **711,971.52** | **711,971.52** | **724,533.37** | **12,561.85** | **0.00** |
| 88059FBA8 | TENNESSEE VALLEY | 0.00% | 01/15/2038 | 08/23/2017 | 130,000.00 | 64,736.10 | 67,316.60 | 65,119.91 | 0.00 | (2,196.69) |
| 88059FBA8 | TENNESSEE VALLEY | 0.00% | 01/15/2038 | 09/25/2018 | 220,000.00 | 103,248.20 | 103,248.20 | 110,202.93 | 6,954.73 | 0.00 |
| **Totals for Cusip** | | | | | **350,000.00** | **167,984.30** | **170,564.80** | **175,322.84** | **6,954.73** | **(2,196.69)** |
| 912833LU2 | US TREASURY STRIP | 0.00% | 02/15/2025 | 10/01/2013 | 30,900,000.00 | 21,743,712.00 | 25,982,722.94 | 26,348,635.79 | 365,912.85 | 0.00 |
| **Totals for Cusip** | | | | | **30,900,000.00** | **21,743,712.00** | **25,982,722.94** | **26,348,635.79** | **365,912.85** | **0.00** |
| 912833PD6 | US TREASURY STRIP | 0.00% | 05/15/2027 | 09/13/2017 | 910,000.00 | 730,184.00 | 720,867.12 | 723,957.73 | 3,090.61 | 0.00 |
| **Totals for Cusip** | | | | | **910,000.00** | **730,184.00** | **720,867.12** | **723,957.73** | **3,090.61** | **0.00** |
| 912833RZ5 | US TREASURY STRIP | 0.00% | 08/15/2028 | 03/15/2013 | 6,700,000.00 | 4,253,160.00 | 5,112,055.24 | 5,120,870.90 | 8,815.66 | 0.00 |
| **Totals for Cusip** | | | | | **6,700,000.00** | **4,253,160.00** | **5,112,055.24** | **5,120,870.90** | **8,815.66** | **0.00** |
| **Totals for Fed Agency** | | | | | **341,841,000.00** | **125,209,138.97** | **271,089,222.78** | **273,217,992.48** | **2,539,099.52** | **(410,329.82)** |
| **Federal Agency** | | | | | | | | | | |
| 3134A4BY9 | FREDDIE MAC | 0.00% | 09/15/2023 | 10/17/2018 | 1,990,000.00 | 1,695,300.90 | 1,695,300.90 | 1,739,613.68 | 44,312.78 | 0.00 |
| **Totals for Cusip** | | | | | **1,990,000.00** | **1,695,300.90** | **1,695,300.90** | **1,739,613.68** | **44,312.78** | **0.00** |
| 3134A4CA0 | FREDDIE MAC | 0.00% | 09/15/2024 | 10/17/2018 | 1,910,000.00 | 1,569,848.10 | 1,569,848.10 | 1,616,904.14 | 47,056.04 | 0.00 |



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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** | | | | | **1,910,000.00** | **1,569,848.10** | **1,569,848.10** | **1,616,904.14** | **47,056.04** | **0.00** |
| 3135G0U43 | FANNIE MAE | 2.88% | 09/12/2023 | 09/12/2018 | 6,200,000.00 | 6,174,580.00 | 6,174,580.00 | 6,272,998.80 | 98,418.80 | 0.00 |
| 3135G0U43 | FANNIE MAE | 2.88% | 09/12/2023 | 11/28/2018 | 1,795,000.00 | 1,786,294.25 | 1,786,294.25 | 1,816,134.33 | 29,840.08 | 0.00 |
| **Totals for Cusip** | | | | | **7,995,000.00** | **7,960,874.25** | **7,960,874.25** | **8,089,133.13** | **128,258.88** | **0.00** |
| **Totals for Federal Agency** | | | | | **11,895,000.00** | **11,226,023.25** | **11,226,023.25** | **11,445,650.95** | **219,627.70** | **0.00** |
| **Foreign** | | | | | | | | | | |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 40,000.00 | 40,708.80 | 53,406.48 | 46,521.51 | 0.00 | (6,884.97) |
| 13645RAX2 | CANADIAN PACIFIC RR CO | 6.12% | 09/15/2115 | 09/08/2015 | 1,860,000.00 | 1,860,000.00 | 2,483,401.15 | 2,163,250.05 | 0.00 | (320,151.10) |
| **Totals for Cusip** | | | | | **1,900,000.00** | **1,900,708.80** | **2,536,807.63** | **2,209,771.56** | **0.00** | **(327,036.07)** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 800,000.00 | 799,928.00 | 797,191.85 | 797,107.42 | 0.00 | (84.43) |
| **Totals for Cusip** | | | | | **800,000.00** | **799,928.00** | **797,191.85** | **797,107.42** | **0.00** | **(84.43)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 1,800,000.00 | 1,796,598.00 | 1,760,184.00 | 1,747,206.00 | 0.00 | (12,978.00) |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 06/29/2017 | 4,190,000.00 | 4,159,203.50 | 4,097,317.20 | 4,067,107.30 | 0.00 | (30,209.90) |
| **Totals for Cusip** | | | | | **5,990,000.00** | **5,955,801.50** | **5,857,501.20** | **5,814,313.30** | **0.00** | **(43,187.90)** |
| 418097AF8 | HASHEMITE KINGDOM OF | 3.00% | 06/30/2025 | 09/14/2018 | 2,400,000.00 | 2,368,992.00 | 2,368,992.00 | 2,387,353.51 | 18,361.51 | 0.00 |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,368,992.00** | **2,368,992.00** | **2,387,353.51** | **18,361.51** | **0.00** |
| 465139BT9 | AID ISRAEL | 0.00% | 03/15/2022 | 03/27/2018 | 3,295,000.00 | 2,952,451.80 | 2,952,451.80 | 3,023,564.62 | 71,112.82 | 0.00 |
| **Totals for Cusip** | | | | | **3,295,000.00** | **2,952,451.80** | **2,952,451.80** | **3,023,564.62** | **71,112.82** | **0.00** |
| 465139RH8 | AID ISRAEL | 0.00% | 08/15/2024 | 07/02/2018 | 1,425,000.00 | 1,182,393.75 | 1,182,393.75 | 1,213,274.61 | 30,880.86 | 0.00 |
| **Totals for Cusip** | | | | | **1,425,000.00** | **1,182,393.75** | **1,182,393.75** | **1,213,274.61** | **30,880.86** | **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 |
|---|---|---|---|---|---|---|---|---|---|---|
| 465139RM7 | AID ISRAEL | 0.00% | 08/15/2026 | 09/07/2017 | 2,970,000.00 | 2,386,899.90 | 2,332,632.89 | 2,364,958.46 | 32,325.57 | 0.00 |
| **Totals for Cusip** | | | | | **2,970,000.00** | **2,386,899.90** | **2,332,632.89** | **2,364,958.46** | **32,325.57** | **0.00** |
| 465139TC7 | AID ISRAEL | 0.00% | 05/15/2023 | 11/30/2018 | 3,000,000.00 | 2,614,500.00 | 2,614,500.00 | 2,660,259.39 | 45,759.39 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,614,500.00** | **2,614,500.00** | **2,660,259.39** | **45,759.39** | **0.00** |
| 465139TD5 | AID ISRAEL | 0.00% | 11/15/2023 | 11/30/2018 | 3,000,000.00 | 2,572,830.00 | 2,572,830.00 | 2,620,211.10 | 47,381.10 | 0.00 |
| **Totals for Cusip** | | | | | **3,000,000.00** | **2,572,830.00** | **2,572,830.00** | **2,620,211.10** | **47,381.10** | **0.00** |
| 465139TG8 | AID ISRAEL | 0.00% | 05/15/2025 | 11/28/2018 | 4,000,000.00 | 3,237,560.00 | 3,237,560.00 | 3,318,496.20 | 80,936.20 | 0.00 |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,237,560.00** | **3,237,560.00** | **3,318,496.20** | **80,936.20** | **0.00** |
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 07/13/2016 | 1,000,000.00 | 995,260.00 | 964,416.09 | 967,965.04 | 3,548.95 | 0.00 |
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 11/28/2017 | 3,000,000.00 | 2,905,131.00 | 2,893,248.27 | 2,903,895.12 | 10,646.85 | 0.00 |
| **Totals for Cusip** | | | | | **4,000,000.00** | **3,900,391.00** | **3,857,664.36** | **3,871,860.16** | **14,195.80** | **0.00** |
| 471048BA5 | JPN BANK FOR INTL COOP | 2.25% | 02/24/2020 | 02/14/2017 | 1,400,000.00 | 1,396,164.00 | 1,393,924.38 | 1,392,484.18 | 0.00 | (1,440.20) |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,396,164.00** | **1,393,924.38** | **1,392,484.18** | **0.00** | **(1,440.20)** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 1,000,000.00 | 997,800.00 | 982,673.76 | 980,982.31 | 0.00 | (1,691.45) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **997,800.00** | **982,673.76** | **980,982.31** | **0.00** | **(1,691.45)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 300,000.00 | 281,520.00 | 282,206.26 | 280,522.79 | 0.00 | (1,683.47) |
| **Totals for Cusip** | | | | | **300,000.00** | **281,520.00** | **282,206.26** | **280,522.79** | **0.00** | **(1,683.47)** |
| 651333DR4 | NEWFOUNDLAND | 8.65% | 10/22/2022 | 04/13/2016 | 2,200,000.00 | 2,926,242.00 | 2,660,011.97 | 2,629,264.00 | 0.00 | (30,747.97) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,926,242.00** | **2,660,011.97** | **2,629,264.00** | **0.00** | **(30,747.97)** |
| 656836AB9 | NA DEVELOPMENT BANK | 2.40% | 10/26/2022 | 11/17/2016 | 16,000,000.00 | 15,985,760.00 | 15,765,360.00 | 15,643,008.00 | 0.00 | (122,352.00) |



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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** | | | | | **16,000,000.00** | **15,985,760.00** | **15,765,360.00** | **15,643,008.00** | **0.00** | **(122,352.00)** |
| **Totals for Foreign** | | | | | **53,680,000.00** | **51,459,942.75** | **51,394,701.85** | **51,207,431.61** | **340,953.25** | **(528,223.49)** |
| **MMIP Investment** | | | | | | | | | | |
| 818999963 | MONEY MARKET | | | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/15/2016 | 426.45 | 426.45 | 426.45 | 426.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2016 | 153.93 | 153.93 | 153.93 | 153.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2016 | 275.68 | 275.68 | 275.68 | 275.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2016 | 8.83 | 8.83 | 8.83 | 8.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2016 | 166,416.87 | 166,416.87 | 166,416.87 | 166,416.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2016 | 374.33 | 374.33 | 374.33 | 374.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2016 | 104,901.50 | 104,901.50 | 104,901.50 | 104,901.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2016 | 217.13 | 217.13 | 217.13 | 217.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2016 | 673.55 | 673.55 | 673.55 | 673.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2016 | 235.33 | 235.33 | 235.33 | 235.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2016 | 243.26 | 243.26 | 243.26 | 243.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/22/2016 | 156.40 | 156.40 | 156.40 | 156.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2016 | 88,739.83 | 88,739.83 | 88,739.83 | 88,739.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2016 | 347.00 | 347.00 | 347.00 | 347.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2016 | 943.82 | 943.82 | 943.82 | 943.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2016 | 297.13 | 297.13 | 297.13 | 297.13 | 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 | | | 07/28/2016 | 327.72 | 327.72 | 327.72 | 327.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/29/2016 | 563.70 | 563.70 | 563.70 | 563.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2016 | 1,416.64 | 1,416.64 | 1,416.64 | 1,416.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2016 | 576.33 | 576.33 | 576.33 | 576.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2016 | 301.20 | 301.20 | 301.20 | 301.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2016 | 267.13 | 267.13 | 267.13 | 267.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/05/2016 | 326.86 | 326.86 | 326.86 | 326.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2016 | 328.00 | 328.00 | 328.00 | 328.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2016 | 920.09 | 920.09 | 920.09 | 920.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2016 | 261.51 | 261.51 | 261.51 | 261.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2016 | 272.04 | 272.04 | 272.04 | 272.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/12/2016 | 462.59 | 462.59 | 462.59 | 462.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2016 | 1,304.82 | 1,304.82 | 1,304.82 | 1,304.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2016 | 398.54 | 398.54 | 398.54 | 398.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2016 | 404.74 | 404.74 | 404.74 | 404.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2016 | 473.64 | 473.64 | 473.64 | 473.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/19/2016 | 414.88 | 414.88 | 414.88 | 414.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/26/2016 | 371.64 | 371.64 | 371.64 | 371.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2016 | 390.55 | 390.55 | 390.55 | 390.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 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 | | | 08/22/2016 | 416.29 | 416.29 | 416.29 | 416.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2016 | 1,209.49 | 1,209.49 | 1,209.49 | 1,209.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/02/2016 | 307.29 | 307.29 | 307.29 | 307.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2016 | 415.16 | 415.16 | 415.16 | 415.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2016 | 604.09 | 604.09 | 604.09 | 604.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2016 | 1,195.54 | 1,195.54 | 1,195.54 | 1,195.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2016 | 115,343.75 | 115,343.75 | 115,343.75 | 115,343.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2016 | 374.50 | 374.50 | 374.50 | 374.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2016 | 1,449.46 | 1,449.46 | 1,449.46 | 1,449.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/09/2016 | 542.54 | 542.54 | 542.54 | 542.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2016 | 316.84 | 316.84 | 316.84 | 316.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2016 | 515.71 | 515.71 | 515.71 | 515.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/16/2016 | 653.72 | 653.72 | 653.72 | 653.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/15/2016 | 828.58 | 828.58 | 828.58 | 828.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2016 | 603.96 | 603.96 | 603.96 | 603.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2016 | 1,600.22 | 1,600.22 | 1,600.22 | 1,600.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2016 | 513.12 | 513.12 | 513.12 | 513.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2016 | 641.92 | 641.92 | 641.92 | 641.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/23/2016 | 702.59 | 702.59 | 702.59 | 702.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2016 | 602.83 | 602.83 | 602.83 | 602.83 | 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 | | | 09/20/2016 | 1,828.55 | 1,828.55 | 1,828.55 | 1,828.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2016 | 609.53 | 609.53 | 609.53 | 609.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/30/2016 | 609.39 | 609.39 | 609.39 | 609.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2016 | 647.62 | 647.62 | 647.62 | 647.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2016 | 663.41 | 663.41 | 663.41 | 663.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2016 | 2,050.59 | 2,050.59 | 2,050.59 | 2,050.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2016 | 697.10 | 697.10 | 697.10 | 697.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2016 | 224.24 | 224.24 | 224.24 | 224.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2016 | 396.10 | 396.10 | 396.10 | 396.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2016 | 1,648.97 | 1,648.97 | 1,648.97 | 1,648.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2016 | 715.10 | 715.10 | 715.10 | 715.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2016 | 166,846.67 | 166,846.67 | 166,846.67 | 166,846.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/07/2016 | 228.91 | 228.91 | 228.91 | 228.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2016 | 226.12 | 226.12 | 226.12 | 226.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/14/2016 | 305.94 | 305.94 | 305.94 | 305.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2016 | 17,871.00 | 17,871.00 | 17,871.00 | 17,871.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2016 | 306.60 | 306.60 | 306.60 | 306.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2016 | 129,340.70 | 129,340.70 | 129,340.70 | 129,340.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2016 | 228.20 | 228.20 | 228.20 | 228.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 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 | | | 10/20/2016 | 322.46 | 322.46 | 322.46 | 322.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/21/2016 | 364.62 | 364.62 | 364.62 | 364.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2016 | 378.96 | 378.96 | 378.96 | 378.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2016 | 1,387.71 | 1,387.71 | 1,387.71 | 1,387.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2016 | 68,742.21 | 68,742.21 | 68,742.21 | 68,742.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2016 | 522.31 | 522.31 | 522.31 | 522.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/28/2016 | 389.16 | 389.16 | 389.16 | 389.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2016 | 352.59 | 352.59 | 352.59 | 352.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2016 | 349.89 | 349.89 | 349.89 | 349.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2016 | 967.72 | 967.72 | 967.72 | 967.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2016 | 314.62 | 314.62 | 314.62 | 314.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2016 | 333.92 | 333.92 | 333.92 | 333.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2016 | 294.13 | 294.13 | 294.13 | 294.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/01/2016 | 1,262.83 | 1,262.83 | 1,262.83 | 1,262.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2016 | 19,415.18 | 19,415.18 | 19,415.18 | 19,415.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2016 | 420.01 | 420.01 | 420.01 | 420.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/04/2016 | 342.72 | 342.72 | 342.72 | 342.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2016 | 874.41 | 874.41 | 874.41 | 874.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/11/2016 | 516.45 | 516.45 | 516.45 | 516.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2016 | 107,829.28 | 107,829.28 | 107,829.28 | 107,829.28 | 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 | | | 11/10/2016 | 295.28 | 295.28 | 295.28 | 295.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2016 | 297.70 | 297.70 | 297.70 | 297.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2016 | 294.77 | 294.77 | 294.77 | 294.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/18/2016 | 349.64 | 349.64 | 349.64 | 349.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2016 | 327.21 | 327.21 | 327.21 | 327.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2016 | 329.71 | 329.71 | 329.71 | 329.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2016 | 155,695.07 | 155,695.07 | 155,695.07 | 155,695.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2016 | 1,550.06 | 1,550.06 | 1,550.06 | 1,550.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2016 | 516.43 | 516.43 | 516.43 | 516.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/25/2016 | 488.88 | 488.88 | 488.88 | 488.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2016 | 408.96 | 408.96 | 408.96 | 408.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2016 | 905.26 | 905.26 | 905.26 | 905.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/22/2016 | 2,167.89 | 2,167.89 | 2,167.89 | 2,167.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/02/2016 | 378.47 | 378.47 | 378.47 | 378.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2016 | 407.77 | 407.77 | 407.77 | 407.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2016 | 623.36 | 623.36 | 623.36 | 623.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2016 | 1,467.02 | 1,467.02 | 1,467.02 | 1,467.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2016 | 978.15 | 978.15 | 978.15 | 978.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2016 | 1,276.93 | 1,276.93 | 1,276.93 | 1,276.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2016 | 386.69 | 386.69 | 386.69 | 386.69 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| 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 | 415.95 | 415.95 | 415.95 | 415.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2016 | 547.20 | 547.20 | 547.20 | 547.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2016 | 498.38 | 498.38 | 498.38 | 498.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/16/2016 | 668.62 | 668.62 | 668.62 | 668.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2016 | 630.56 | 630.56 | 630.56 | 630.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2016 | 653.34 | 653.34 | 653.34 | 653.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2016 | 1,564.61 | 1,564.61 | 1,564.61 | 1,564.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2016 | 504.90 | 504.90 | 504.90 | 504.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2016 | 765.90 | 765.90 | 765.90 | 765.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/23/2016 | 168,104.83 | 168,104.83 | 168,104.83 | 168,104.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2016 | 757.20 | 757.20 | 757.20 | 757.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2016 | 723.01 | 723.01 | 723.01 | 723.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2016 | 2,126.13 | 2,126.13 | 2,126.13 | 2,126.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2016 | 724.34 | 724.34 | 724.34 | 724.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2016 | 30,021.25 | 30,021.25 | 30,021.25 | 30,021.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2016 | 5,380.00 | 5,380.00 | 5,380.00 | 5,380.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/30/2016 | 774.08 | 774.08 | 774.08 | 774.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2016 | 126,151.41 | 126,151.41 | 126,151.41 | 126,151.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2016 | 797.10 | 797.10 | 797.10 | 797.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2016 | 3,082.67 | 3,082.67 | 3,082.67 | 3,082.67 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/27/2016 | 22,343.52 | 22,343.52 | 22,343.52 | 22,343.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2016 | 762.91 | 762.91 | 762.91 | 762.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2017 | 697.04 | 697.04 | 697.04 | 697.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2017 | 18,550.00 | 18,550.00 | 18,550.00 | 18,550.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2017 | 2,842.91 | 2,842.91 | 2,842.91 | 2,842.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/03/2017 | 731.76 | 731.76 | 731.76 | 731.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/06/2017 | 737.04 | 737.04 | 737.04 | 737.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2017 | 186,380.54 | 186,380.54 | 186,380.54 | 186,380.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2017 | 741.07 | 741.07 | 741.07 | 741.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/13/2017 | 735.66 | 735.66 | 735.66 | 735.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2017 | 768.50 | 768.50 | 768.50 | 768.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2017 | 2,325.05 | 2,325.05 | 2,325.05 | 2,325.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2017 | 773.85 | 773.85 | 773.85 | 773.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/20/2017 | 884.47 | 884.47 | 884.47 | 884.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2017 | 890.96 | 890.96 | 890.96 | 890.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2017 | 3,303.72 | 3,303.72 | 3,303.72 | 3,303.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2017 | 848.16 | 848.16 | 848.16 | 848.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2017 | 2,782.24 | 2,782.24 | 2,782.24 | 2,782.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/27/2017 | 973.32 | 973.32 | 973.32 | 973.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2017 | 14,332.54 | 14,332.54 | 14,332.54 | 14,332.54 | 0.00 | 0.00 |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/25/2017 | 907.98 | 907.98 | 907.98 | 907.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2017 | 918.43 | 918.43 | 918.43 | 918.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2017 | 913.15 | 913.15 | 913.15 | 913.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/03/2017 | 899.45 | 899.45 | 899.45 | 899.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2017 | 805.53 | 805.53 | 805.53 | 805.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2017 | 977.25 | 977.25 | 977.25 | 977.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/31/2017 | 2,936.77 | 2,936.77 | 2,936.77 | 2,936.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2017 | 978.27 | 978.27 | 978.27 | 978.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2017 | 866.61 | 866.61 | 866.61 | 866.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2017 | 972.56 | 972.56 | 972.56 | 972.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2017 | 1,073.08 | 1,073.08 | 1,073.08 | 1,073.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2017 | 2,620.85 | 2,620.85 | 2,620.85 | 2,620.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/10/2017 | 695.36 | 695.36 | 695.36 | 695.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/17/2017 | 798.58 | 798.58 | 798.58 | 798.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2017 | 798.65 | 798.65 | 798.65 | 798.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/15/2017 | 876.97 | 876.97 | 876.97 | 876.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2017 | 2,233.89 | 2,233.89 | 2,233.89 | 2,233.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2017 | 695.28 | 695.28 | 695.28 | 695.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/24/2017 | 803.43 | 803.43 | 803.43 | 803.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2017 | 895.25 | 895.25 | 895.25 | 895.25 | 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 | | | 02/22/2017 | 3,157.16 | 3,157.16 | 3,157.16 | 3,157.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2017 | 30,625.00 | 30,625.00 | 30,625.00 | 30,625.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2017 | 786.76 | 786.76 | 786.76 | 786.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/03/2017 | 668.32 | 668.32 | 668.32 | 668.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2017 | 666.80 | 666.80 | 666.80 | 666.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/01/2017 | 812.67 | 812.67 | 812.67 | 812.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2017 | 13,984.06 | 13,984.06 | 13,984.06 | 13,984.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2017 | 81,895.00 | 81,895.00 | 81,895.00 | 81,895.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2017 | 804.64 | 804.64 | 804.64 | 804.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2017 | 2,356.96 | 2,356.96 | 2,356.96 | 2,356.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/10/2017 | 671.24 | 671.24 | 671.24 | 671.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2017 | 665.63 | 665.63 | 665.63 | 665.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2017 | 671.69 | 671.69 | 671.69 | 671.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2017 | 2,001.72 | 2,001.72 | 2,001.72 | 2,001.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2017 | 662.73 | 662.73 | 662.73 | 662.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2017 | 97,979.74 | 97,979.74 | 97,979.74 | 97,979.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/17/2017 | 898.18 | 898.18 | 898.18 | 898.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2017 | 658.40 | 658.40 | 658.40 | 658.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2017 | 777.83 | 777.83 | 777.83 | 777.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2017 | 835.18 | 835.18 | 835.18 | 835.18 | 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 | | | 03/14/2017 | 2,004.68 | 2,004.68 | 2,004.68 | 2,004.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2017 | 926.17 | 926.17 | 926.17 | 926.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2017 | 2,718.46 | 2,718.46 | 2,718.46 | 2,718.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2017 | 947.58 | 947.58 | 947.58 | 947.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2017 | 893.15 | 893.15 | 893.15 | 893.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/24/2017 | 899.27 | 899.27 | 899.27 | 899.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2017 | 900.97 | 900.97 | 900.97 | 900.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/31/2017 | 913.67 | 913.67 | 913.67 | 913.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2017 | 110,069.30 | 110,069.30 | 110,069.30 | 110,069.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/30/2017 | 832.33 | 832.33 | 832.33 | 832.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2017 | 38,619.52 | 38,619.52 | 38,619.52 | 38,619.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2017 | 2,675.15 | 2,675.15 | 2,675.15 | 2,675.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2017 | 869.67 | 869.67 | 869.67 | 869.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/07/2017 | 727.01 | 727.01 | 727.01 | 727.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2017 | 37,027.90 | 37,027.90 | 37,027.90 | 37,027.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2017 | 723.75 | 723.75 | 723.75 | 723.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2017 | 720.54 | 720.54 | 720.54 | 720.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2017 | 2,639.71 | 2,639.71 | 2,639.71 | 2,639.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2017 | 983.76 | 983.76 | 983.76 | 983.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2017 | 477.37 | 477.37 | 477.37 | 477.37 | 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 | | | 04/12/2017 | 650.74 | 650.74 | 650.74 | 650.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2017 | 2,185.99 | 2,185.99 | 2,185.99 | 2,185.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2017 | 733.24 | 733.24 | 733.24 | 733.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2017 | 2,861.85 | 2,861.85 | 2,861.85 | 2,861.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/21/2017 | 675.25 | 675.25 | 675.25 | 675.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2017 | 22,587.50 | 22,587.50 | 22,587.50 | 22,587.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2017 | 492.03 | 492.03 | 492.03 | 492.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2017 | 716.25 | 716.25 | 716.25 | 716.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2017 | 713.42 | 713.42 | 713.42 | 713.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/28/2017 | 709.34 | 709.34 | 709.34 | 709.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2017 | 692.50 | 692.50 | 692.50 | 692.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2017 | 65,965.32 | 65,965.32 | 65,965.32 | 65,965.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2017 | 713.66 | 713.66 | 713.66 | 713.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2017 | 111,962.06 | 111,962.06 | 111,962.06 | 111,962.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2017 | 2,117.81 | 2,117.81 | 2,117.81 | 2,117.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2017 | 736.67 | 736.67 | 736.67 | 736.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2017 | 8,047.50 | 8,047.50 | 8,047.50 | 8,047.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/05/2017 | 373.02 | 373.02 | 373.02 | 373.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/04/2017 | 364.53 | 364.53 | 364.53 | 364.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2017 | 357.95 | 357.95 | 357.95 | 357.95 | 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 | | | 05/02/2017 | 1,791.56 | 1,791.56 | 1,791.56 | 1,791.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2017 | 744.20 | 744.20 | 744.20 | 744.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2017 | 482.80 | 482.80 | 482.80 | 482.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2017 | 476.49 | 476.49 | 476.49 | 476.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/12/2017 | 561.06 | 561.06 | 561.06 | 561.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2017 | 1,342.00 | 1,342.00 | 1,342.00 | 1,342.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2017 | 428.11 | 428.11 | 428.11 | 428.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/19/2017 | 713.87 | 713.87 | 713.87 | 713.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2017 | 796.18 | 796.18 | 796.18 | 796.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2017 | 958.37 | 958.37 | 958.37 | 958.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2017 | 2,291.22 | 2,291.22 | 2,291.22 | 2,291.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2017 | 716.99 | 716.99 | 716.99 | 716.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/26/2017 | 994.50 | 994.50 | 994.50 | 994.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2017 | 799.92 | 799.92 | 799.92 | 799.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2017 | 85,780.41 | 85,780.41 | 85,780.41 | 85,780.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2017 | 2,342.56 | 2,342.56 | 2,342.56 | 2,342.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2017 | 779.75 | 779.75 | 779.75 | 779.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2017 | 972.70 | 972.70 | 972.70 | 972.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2017 | 1,145.41 | 1,145.41 | 1,145.41 | 1,145.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2017 | 4,466.85 | 4,466.85 | 4,466.85 | 4,466.85 | 0.00 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/30/2017 | 1,030.59 | 1,030.59 | 1,030.59 | 1,030.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/02/2017 | 886.80 | 886.80 | 886.80 | 886.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2017 | 78,875.96 | 78,875.96 | 78,875.96 | 78,875.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2017 | 760.48 | 760.48 | 760.48 | 760.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2017 | 756.83 | 756.83 | 756.83 | 756.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2017 | 2,481.47 | 2,481.47 | 2,481.47 | 2,481.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2017 | 822.59 | 822.59 | 822.59 | 822.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/09/2017 | 722.84 | 722.84 | 722.84 | 722.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2017 | 726.42 | 726.42 | 726.42 | 726.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2017 | 736.37 | 736.37 | 736.37 | 736.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2017 | 2,201.84 | 2,201.84 | 2,201.84 | 2,201.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/16/2017 | 887.10 | 887.10 | 887.10 | 887.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2017 | 741.59 | 741.59 | 741.59 | 741.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2017 | 6,115.63 | 6,115.63 | 6,115.63 | 6,115.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2017 | 2,766.31 | 2,766.31 | 2,766.31 | 2,766.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/19/2017 | 910.52 | 910.52 | 910.52 | 910.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2017 | 967.24 | 967.24 | 967.24 | 967.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2017 | 974.84 | 974.84 | 974.84 | 974.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/23/2017 | 1,000.13 | 1,000.13 | 1,000.13 | 1,000.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2017 | 1,119.52 | 1,119.52 | 1,119.52 | 1,119.52 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/26/2017 | 1,058.11 | 1,058.11 | 1,058.11 | 1,058.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2017 | 3,213.79 | 3,213.79 | 3,213.79 | 3,213.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2017 | 1,086.75 | 1,086.75 | 1,086.75 | 1,086.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2017 | 1,143.30 | 1,143.30 | 1,143.30 | 1,143.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/30/2017 | 155,303.81 | 155,303.81 | 155,303.81 | 155,303.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2017 | 1,340.79 | 1,340.79 | 1,340.79 | 1,340.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2017 | 3,694.41 | 3,694.41 | 3,694.41 | 3,694.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2017 | 2,016.21 | 2,016.21 | 2,016.21 | 2,016.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/07/2017 | 983.11 | 983.11 | 983.11 | 983.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2017 | 1,003.03 | 1,003.03 | 1,003.03 | 1,003.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/14/2017 | 1,039.51 | 1,039.51 | 1,039.51 | 1,039.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2017 | 1,137.74 | 1,137.74 | 1,137.74 | 1,137.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2017 | 1,008.37 | 1,008.37 | 1,008.37 | 1,008.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2017 | 17,324.41 | 17,324.41 | 17,324.41 | 17,324.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2017 | 2,976.58 | 2,976.58 | 2,976.58 | 2,976.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2017 | 145,262.24 | 145,262.24 | 145,262.24 | 145,262.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/21/2017 | 1,150.83 | 1,150.83 | 1,150.83 | 1,150.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2017 | 1,142.78 | 1,142.78 | 1,142.78 | 1,142.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2017 | 1,090.71 | 1,090.71 | 1,090.71 | 1,090.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2017 | 3,179.73 | 3,179.73 | 3,179.73 | 3,179.73 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/17/2017 | 159,151.22 | 159,151.22 | 159,151.22 | 159,151.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2017 | 1,055.01 | 1,055.01 | 1,055.01 | 1,055.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/28/2017 | 1,128.03 | 1,128.03 | 1,128.03 | 1,128.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2017 | 1,045.30 | 1,045.30 | 1,045.30 | 1,045.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2017 | 1,011.99 | 1,011.99 | 1,011.99 | 1,011.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2017 | 3,332.70 | 3,332.70 | 3,332.70 | 3,332.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2017 | 1,184.28 | 1,184.28 | 1,184.28 | 1,184.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2017 | 19,816.30 | 19,816.30 | 19,816.30 | 19,816.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2017 | 762.58 | 762.58 | 762.58 | 762.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2017 | 1,044.98 | 1,044.98 | 1,044.98 | 1,044.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2017 | 3,417.59 | 3,417.59 | 3,417.59 | 3,417.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2017 | 33,512.50 | 33,512.50 | 33,512.50 | 33,512.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2017 | 1,129.20 | 1,129.20 | 1,129.20 | 1,129.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/04/2017 | 1,024.29 | 1,024.29 | 1,024.29 | 1,024.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2017 | 3,370.11 | 3,370.11 | 3,370.11 | 3,370.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2017 | 1,149.24 | 1,149.24 | 1,149.24 | 1,149.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/11/2017 | 950.88 | 950.88 | 950.88 | 950.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2017 | 1,002.76 | 1,002.76 | 1,002.76 | 1,002.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2017 | 980.33 | 980.33 | 980.33 | 980.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/18/2017 | 1,015.65 | 1,015.65 | 1,015.65 | 1,015.65 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/17/2017 | 1,011.45 | 1,011.45 | 1,011.45 | 1,011.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2017 | 995.71 | 995.71 | 995.71 | 995.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2017 | 5,068.34 | 5,068.34 | 5,068.34 | 5,068.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2017 | 1,489.91 | 1,489.91 | 1,489.91 | 1,489.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2017 | 3,242.53 | 3,242.53 | 3,242.53 | 3,242.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/25/2017 | 1,081.69 | 1,081.69 | 1,081.69 | 1,081.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2017 | 1,016.25 | 1,016.25 | 1,016.25 | 1,016.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2017 | 1,075.73 | 1,075.73 | 1,075.73 | 1,075.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2017 | 1,007.66 | 1,007.66 | 1,007.66 | 1,007.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/01/2017 | 1,183.14 | 1,183.14 | 1,183.14 | 1,183.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2017 | 1,178.10 | 1,178.10 | 1,178.10 | 1,178.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2017 | 117,231.59 | 117,231.59 | 117,231.59 | 117,231.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2017 | 1,192.29 | 1,192.29 | 1,192.29 | 1,192.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2017 | 3,307.60 | 3,307.60 | 3,307.60 | 3,307.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2017 | 1,101.58 | 1,101.58 | 1,101.58 | 1,101.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/08/2017 | 786.39 | 786.39 | 786.39 | 786.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2017 | 767.61 | 767.61 | 767.61 | 767.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2017 | 2,989.07 | 2,989.07 | 2,989.07 | 2,989.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/05/2017 | 762.46 | 762.46 | 762.46 | 762.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2017 | 770.58 | 770.58 | 770.58 | 770.58 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/15/2017 | 1,207.94 | 1,207.94 | 1,207.94 | 1,207.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2017 | 1,173.84 | 1,173.84 | 1,173.84 | 1,173.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2017 | 776.20 | 776.20 | 776.20 | 776.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2017 | 37,891.51 | 37,891.51 | 37,891.51 | 37,891.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2017 | 2,394.05 | 2,394.05 | 2,394.05 | 2,394.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/22/2017 | 1,081.94 | 1,081.94 | 1,081.94 | 1,081.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2017 | 1,138.18 | 1,138.18 | 1,138.18 | 1,138.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2017 | 1,048.89 | 1,048.89 | 1,048.89 | 1,048.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2017 | 2,820.72 | 2,820.72 | 2,820.72 | 2,820.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/18/2017 | 904.90 | 904.90 | 904.90 | 904.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2017 | 1,093.68 | 1,093.68 | 1,093.68 | 1,093.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/29/2017 | 1,108.51 | 1,108.51 | 1,108.51 | 1,108.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2017 | 1,165.55 | 1,165.55 | 1,165.55 | 1,165.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2017 | 1,142.20 | 1,142.20 | 1,142.20 | 1,142.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2017 | 199,422.00 | 199,422.00 | 199,422.00 | 199,422.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2017 | 3,340.91 | 3,340.91 | 3,340.91 | 3,340.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/06/2017 | 1,147.27 | 1,147.27 | 1,147.27 | 1,147.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2017 | 1,174.64 | 1,174.64 | 1,174.64 | 1,174.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2017 | 1,141.17 | 1,141.17 | 1,141.17 | 1,141.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2017 | 3,716.67 | 3,716.67 | 3,716.67 | 3,716.67 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 10/02/2017 | 1,444.95 | 1,444.95 | 1,444.95 | 1,444.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2017 | 1,134.91 | 1,134.91 | 1,134.91 | 1,134.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2017 | 1,270.58 | 1,270.58 | 1,270.58 | 1,270.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2017 | 3,405.10 | 3,405.10 | 3,405.10 | 3,405.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2017 | 1,241.96 | 1,241.96 | 1,241.96 | 1,241.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/13/2017 | 1,311.01 | 1,311.01 | 1,311.01 | 1,311.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/20/2017 | 1,364.85 | 1,364.85 | 1,364.85 | 1,364.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2017 | 1,361.57 | 1,361.57 | 1,361.57 | 1,361.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2017 | 1,302.42 | 1,302.42 | 1,302.42 | 1,302.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2017 | 4,364.87 | 4,364.87 | 4,364.87 | 4,364.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2017 | 1,682.33 | 1,682.33 | 1,682.33 | 1,682.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2017 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/27/2017 | 1,281.43 | 1,281.43 | 1,281.43 | 1,281.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2017 | 1,279.03 | 1,279.03 | 1,279.03 | 1,279.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2017 | 1,267.65 | 1,267.65 | 1,267.65 | 1,267.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2017 | 3,976.27 | 3,976.27 | 3,976.27 | 3,976.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2017 | 1,355.00 | 1,355.00 | 1,355.00 | 1,355.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2017 | 2,502.50 | 2,502.50 | 2,502.50 | 2,502.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/03/2017 | 1,150.71 | 1,150.71 | 1,150.71 | 1,150.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2017 | 1,094.48 | 1,094.48 | 1,094.48 | 1,094.48 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/01/2017 | 1,336.92 | 1,336.92 | 1,336.92 | 1,336.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2017 | 3,914.34 | 3,914.34 | 3,914.34 | 3,914.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2017 | 1,302.55 | 1,302.55 | 1,302.55 | 1,302.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2017 | 1,143.83 | 1,143.83 | 1,143.83 | 1,143.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2017 | 8,047.50 | 8,047.50 | 8,047.50 | 8,047.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2017 | 3,421.66 | 3,421.66 | 3,421.66 | 3,421.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2017 | 1,145.94 | 1,145.94 | 1,145.94 | 1,145.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2017 | 174,345.61 | 174,345.61 | 174,345.61 | 174,345.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2017 | 1,169.94 | 1,169.94 | 1,169.94 | 1,169.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/10/2017 | 1,153.70 | 1,153.70 | 1,153.70 | 1,153.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/17/2017 | 1,309.58 | 1,309.58 | 1,309.58 | 1,309.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2017 | 1,342.79 | 1,342.79 | 1,342.79 | 1,342.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2017 | 1,486.45 | 1,486.45 | 1,486.45 | 1,486.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2017 | 3,687.48 | 3,687.48 | 3,687.48 | 3,687.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2017 | 1,165.51 | 1,165.51 | 1,165.51 | 1,165.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/24/2017 | 1,266.06 | 1,266.06 | 1,266.06 | 1,266.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/22/2017 | 1,264.49 | 1,264.49 | 1,264.49 | 1,264.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/21/2017 | 4,017.49 | 4,017.49 | 4,017.49 | 4,017.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2017 | 1,319.31 | 1,319.31 | 1,319.31 | 1,319.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/01/2017 | 1,400.81 | 1,400.81 | 1,400.81 | 1,400.81 | 0.00 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/30/2017 | 1,364.42 | 1,364.42 | 1,364.42 | 1,364.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2017 | 1,186.78 | 1,186.78 | 1,186.78 | 1,186.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/27/2017 | 2,584.65 | 2,584.65 | 2,584.65 | 2,584.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2017 | 3,925.98 | 3,925.98 | 3,925.98 | 3,925.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2017 | 1,324.32 | 1,324.32 | 1,324.32 | 1,324.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2017 | 1,287.36 | 1,287.36 | 1,287.36 | 1,287.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2017 | 3,261.85 | 3,261.85 | 3,261.85 | 3,261.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2017 | 1,024.34 | 1,024.34 | 1,024.34 | 1,024.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/08/2017 | 1,293.98 | 1,293.98 | 1,293.98 | 1,293.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2017 | 46,403.43 | 46,403.43 | 46,403.43 | 46,403.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/11/2017 | 1,326.69 | 1,326.69 | 1,326.69 | 1,326.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/15/2017 | 1,387.81 | 1,387.81 | 1,387.81 | 1,387.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2017 | 1,497.60 | 1,497.60 | 1,497.60 | 1,497.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2017 | 1,479.89 | 1,479.89 | 1,479.89 | 1,479.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2017 | 4,006.17 | 4,006.17 | 4,006.17 | 4,006.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2017 | 122,663.52 | 122,663.52 | 122,663.52 | 122,663.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/22/2017 | 1,610.84 | 1,610.84 | 1,610.84 | 1,610.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2017 | 1,579.03 | 1,579.03 | 1,579.03 | 1,579.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2017 | 1,568.62 | 1,568.62 | 1,568.62 | 1,568.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2017 | 4,501.38 | 4,501.38 | 4,501.38 | 4,501.38 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/18/2017 | 33,466.05 | 33,466.05 | 33,466.05 | 33,466.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2017 | 1,472.52 | 1,472.52 | 1,472.52 | 1,472.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2017 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/29/2017 | 1,675.72 | 1,675.72 | 1,675.72 | 1,675.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2017 | 1,700.12 | 1,700.12 | 1,700.12 | 1,700.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2017 | 6,588.99 | 6,588.99 | 6,588.99 | 6,588.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2017 | 31,210.35 | 31,210.35 | 31,210.35 | 31,210.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2017 | 1,615.63 | 1,615.63 | 1,615.63 | 1,615.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/05/2018 | 1,323.98 | 1,323.98 | 1,323.98 | 1,323.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/04/2018 | 1,307.50 | 1,307.50 | 1,307.50 | 1,307.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/03/2018 | 8,313.28 | 8,313.28 | 8,313.28 | 8,313.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/02/2018 | 2,356.51 | 2,356.51 | 2,356.51 | 2,356.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/08/2018 | 1,347.69 | 1,347.69 | 1,347.69 | 1,347.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/12/2018 | 1,369.56 | 1,369.56 | 1,369.56 | 1,369.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/11/2018 | 1,302.28 | 1,302.28 | 1,302.28 | 1,302.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/10/2018 | 1,339.02 | 1,339.02 | 1,339.02 | 1,339.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/09/2018 | 4,135.68 | 4,135.68 | 4,135.68 | 4,135.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/19/2018 | 1,643.71 | 1,643.71 | 1,643.71 | 1,643.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/18/2018 | 1,509.64 | 1,509.64 | 1,509.64 | 1,509.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/17/2018 | 169,730.75 | 169,730.75 | 169,730.75 | 169,730.75 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 01/17/2018 | 5,594.14 | 5,594.14 | 5,594.14 | 5,594.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2018 | 36,947.05 | 36,947.05 | 36,947.05 | 36,947.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/16/2018 | 1,370.29 | 1,370.29 | 1,370.29 | 1,370.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/26/2018 | 1,665.62 | 1,665.62 | 1,665.62 | 1,665.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/25/2018 | 1,659.79 | 1,659.79 | 1,659.79 | 1,659.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/24/2018 | 1,670.29 | 1,670.29 | 1,670.29 | 1,670.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/22/2018 | 1,655.68 | 1,655.68 | 1,655.68 | 1,655.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/23/2018 | 5,504.13 | 5,504.13 | 5,504.13 | 5,504.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/01/2018 | 1,721.45 | 1,721.45 | 1,721.45 | 1,721.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/31/2018 | 2,059.72 | 2,059.72 | 2,059.72 | 2,059.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/30/2018 | 4,973.03 | 4,973.03 | 4,973.03 | 4,973.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 01/29/2018 | 1,673.97 | 1,673.97 | 1,673.97 | 1,673.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/02/2018 | 1,659.01 | 1,659.01 | 1,659.01 | 1,659.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/05/2018 | 1,801.05 | 1,801.05 | 1,801.05 | 1,801.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2018 | 5,402.63 | 5,402.63 | 5,402.63 | 5,402.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/08/2018 | 1,808.58 | 1,808.58 | 1,808.58 | 1,808.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/06/2018 | 93,516.90 | 93,516.90 | 93,516.90 | 93,516.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/09/2018 | 2,035.80 | 2,035.80 | 2,035.80 | 2,035.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/07/2018 | 1,825.01 | 1,825.01 | 1,825.01 | 1,825.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/16/2018 | 2,153.09 | 2,153.09 | 2,153.09 | 2,153.09 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 02/15/2018 | 2,902.73 | 2,902.73 | 2,902.73 | 2,902.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/14/2018 | 3,029.59 | 3,029.59 | 3,029.59 | 3,029.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/13/2018 | 6,267.30 | 6,267.30 | 6,267.30 | 6,267.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/12/2018 | 2,093.23 | 2,093.23 | 2,093.23 | 2,093.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/20/2018 | 1,675.76 | 1,675.76 | 1,675.76 | 1,675.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/23/2018 | 1,746.80 | 1,746.80 | 1,746.80 | 1,746.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/21/2018 | 6,757.11 | 6,757.11 | 6,757.11 | 6,757.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/22/2018 | 1,738.61 | 1,738.61 | 1,738.61 | 1,738.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/02/2018 | 1,330.87 | 1,330.87 | 1,330.87 | 1,330.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/01/2018 | 1,786.19 | 1,786.19 | 1,786.19 | 1,786.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2018 | 107,591.63 | 107,591.63 | 107,591.63 | 107,591.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/28/2018 | 2,140.49 | 2,140.49 | 2,140.49 | 2,140.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/27/2018 | 5,141.40 | 5,141.40 | 5,141.40 | 5,141.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 02/26/2018 | 1,703.46 | 1,703.46 | 1,703.46 | 1,703.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2018 | 1,593.02 | 1,593.02 | 1,593.02 | 1,593.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/05/2018 | 1,399.47 | 1,399.47 | 1,399.47 | 1,399.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/06/2018 | 4,282.93 | 4,282.93 | 4,282.93 | 4,282.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/09/2018 | 1,438.66 | 1,438.66 | 1,438.66 | 1,438.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/07/2018 | 1,632.18 | 1,632.18 | 1,632.18 | 1,632.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/08/2018 | 1,541.32 | 1,541.32 | 1,541.32 | 1,541.32 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 03/12/2018 | 1,271.65 | 1,271.65 | 1,271.65 | 1,271.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/16/2018 | 1,595.31 | 1,595.31 | 1,595.31 | 1,595.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/15/2018 | 1,530.80 | 1,530.80 | 1,530.80 | 1,530.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/14/2018 | 1,571.38 | 1,571.38 | 1,571.38 | 1,571.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/13/2018 | 4,111.81 | 4,111.81 | 4,111.81 | 4,111.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/20/2018 | 5,386.01 | 5,386.01 | 5,386.01 | 5,386.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/23/2018 | 1,859.40 | 1,859.40 | 1,859.40 | 1,859.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/21/2018 | 1,874.25 | 1,874.25 | 1,874.25 | 1,874.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/19/2018 | 1,804.48 | 1,804.48 | 1,804.48 | 1,804.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/22/2018 | 1,847.54 | 1,847.54 | 1,847.54 | 1,847.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/29/2018 | 2,031.48 | 2,031.48 | 2,031.48 | 2,031.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2018 | 111,533.08 | 111,533.08 | 111,533.08 | 111,533.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/28/2018 | 2,065.37 | 2,065.37 | 2,065.37 | 2,065.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/27/2018 | 5,854.56 | 5,854.56 | 5,854.56 | 5,854.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 03/26/2018 | 1,906.15 | 1,906.15 | 1,906.15 | 1,906.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/03/2018 | 6,244.79 | 6,244.79 | 6,244.79 | 6,244.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/02/2018 | 1,623.92 | 1,623.92 | 1,623.92 | 1,623.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/04/2018 | 1,103.01 | 1,103.01 | 1,103.01 | 1,103.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/05/2018 | 1,036.28 | 1,036.28 | 1,036.28 | 1,036.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/06/2018 | 1,057.50 | 1,057.50 | 1,057.50 | 1,057.50 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 04/06/2018 | 38,175.50 | 38,175.50 | 38,175.50 | 38,175.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2018 | 1,061.35 | 1,061.35 | 1,061.35 | 1,061.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/09/2018 | 32,730.60 | 32,730.60 | 32,730.60 | 32,730.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/10/2018 | 3,161.82 | 3,161.82 | 3,161.82 | 3,161.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/11/2018 | 1,040.72 | 1,040.72 | 1,040.72 | 1,040.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/12/2018 | 1,086.66 | 1,086.66 | 1,086.66 | 1,086.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2018 | 1,279.52 | 1,279.52 | 1,279.52 | 1,279.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/13/2018 | 66,042.00 | 66,042.00 | 66,042.00 | 66,042.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/20/2018 | 1,075.05 | 1,075.05 | 1,075.05 | 1,075.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/19/2018 | 1,092.20 | 1,092.20 | 1,092.20 | 1,092.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/18/2018 | 1,092.49 | 1,092.49 | 1,092.49 | 1,092.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/17/2018 | 3,310.17 | 3,310.17 | 3,310.17 | 3,310.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/16/2018 | 1,097.39 | 1,097.39 | 1,097.39 | 1,097.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/27/2018 | 1,080.61 | 1,080.61 | 1,080.61 | 1,080.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/26/2018 | 1,074.53 | 1,074.53 | 1,074.53 | 1,074.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/25/2018 | 1,064.12 | 1,064.12 | 1,064.12 | 1,064.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2018 | 70,196.62 | 70,196.62 | 70,196.62 | 70,196.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/23/2018 | 1,060.72 | 1,060.72 | 1,060.72 | 1,060.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/24/2018 | 3,183.96 | 3,183.96 | 3,183.96 | 3,183.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2018 | 24,903.44 | 24,903.44 | 24,903.44 | 24,903.44 | 0.00 | 0.00 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/04/2018 | 861.39 | 861.39 | 861.39 | 861.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/03/2018 | 817.08 | 817.08 | 817.08 | 817.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/02/2018 | 840.39 | 840.39 | 840.39 | 840.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/01/2018 | 4,117.13 | 4,117.13 | 4,117.13 | 4,117.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 04/30/2018 | 1,364.17 | 1,364.17 | 1,364.17 | 1,364.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/11/2018 | 1,178.38 | 1,178.38 | 1,178.38 | 1,178.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/10/2018 | 1,018.57 | 1,018.57 | 1,018.57 | 1,018.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/09/2018 | 1,011.04 | 1,011.04 | 1,011.04 | 1,011.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/08/2018 | 2,713.98 | 2,713.98 | 2,713.98 | 2,713.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/07/2018 | 820.25 | 820.25 | 820.25 | 820.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/14/2018 | 931.28 | 931.28 | 931.28 | 931.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/18/2018 | 1,595.96 | 1,595.96 | 1,595.96 | 1,595.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/17/2018 | 1,658.63 | 1,658.63 | 1,658.63 | 1,658.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/15/2018 | 3,617.45 | 3,617.45 | 3,617.45 | 3,617.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/16/2018 | 1,469.14 | 1,469.14 | 1,469.14 | 1,469.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/24/2018 | 1,940.99 | 1,940.99 | 1,940.99 | 1,940.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/22/2018 | 4,909.68 | 4,909.68 | 4,909.68 | 4,909.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/21/2018 | 1,597.60 | 1,597.60 | 1,597.60 | 1,597.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/25/2018 | 2,002.07 | 2,002.07 | 2,002.07 | 2,002.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/23/2018 | 1,933.51 | 1,933.51 | 1,933.51 | 1,933.51 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 05/24/2018 | 56,928.08 | 56,928.08 | 56,928.08 | 56,928.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/29/2018 | 2,003.24 | 2,003.24 | 2,003.24 | 2,003.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/29/2018 | 85,550.52 | 85,550.52 | 85,550.52 | 85,550.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/01/2018 | 2,241.55 | 2,241.55 | 2,241.55 | 2,241.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/31/2018 | 2,619.76 | 2,619.76 | 2,619.76 | 2,619.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 05/30/2018 | 8,146.32 | 8,146.32 | 8,146.32 | 8,146.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/08/2018 | 1,556.44 | 1,556.44 | 1,556.44 | 1,556.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/07/2018 | 1,714.78 | 1,714.78 | 1,714.78 | 1,714.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2018 | 33,249.99 | 33,249.99 | 33,249.99 | 33,249.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/06/2018 | 1,623.98 | 1,623.98 | 1,623.98 | 1,623.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/05/2018 | 5,074.03 | 5,074.03 | 5,074.03 | 5,074.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/04/2018 | 1,720.74 | 1,720.74 | 1,720.74 | 1,720.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/11/2018 | 1,509.43 | 1,509.43 | 1,509.43 | 1,509.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/15/2018 | 1,154.67 | 1,154.67 | 1,154.67 | 1,154.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/14/2018 | 1,608.01 | 1,608.01 | 1,608.01 | 1,608.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/12/2018 | 4,517.73 | 4,517.73 | 4,517.73 | 4,517.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/13/2018 | 1,534.07 | 1,534.07 | 1,534.07 | 1,534.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/22/2018 | 1,776.64 | 1,776.64 | 1,776.64 | 1,776.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/21/2018 | 1,735.32 | 1,735.32 | 1,735.32 | 1,735.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/20/2018 | 1,735.58 | 1,735.58 | 1,735.58 | 1,735.58 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 06/19/2018 | 4,414.51 | 4,414.51 | 4,414.51 | 4,414.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/18/2018 | 1,228.02 | 1,228.02 | 1,228.02 | 1,228.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2018 | 44,966.75 | 44,966.75 | 44,966.75 | 44,966.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/29/2018 | 1,838.82 | 1,838.82 | 1,838.82 | 1,838.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/28/2018 | 1,721.11 | 1,721.11 | 1,721.11 | 1,721.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/27/2018 | 2,016.43 | 2,016.43 | 2,016.43 | 2,016.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/26/2018 | 6,163.45 | 6,163.45 | 6,163.45 | 6,163.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 06/25/2018 | 2,020.53 | 2,020.53 | 2,020.53 | 2,020.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2018 | 63,061.87 | 63,061.87 | 63,061.87 | 63,061.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/06/2018 | 2,346.31 | 2,346.31 | 2,346.31 | 2,346.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/05/2018 | 1,167.58 | 1,167.58 | 1,167.58 | 1,167.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/03/2018 | 4,407.65 | 4,407.65 | 4,407.65 | 4,407.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/02/2018 | 1,697.27 | 1,697.27 | 1,697.27 | 1,697.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2018 | 3,564.13 | 3,564.13 | 3,564.13 | 3,564.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/13/2018 | 1,212.62 | 1,212.62 | 1,212.62 | 1,212.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2018 | 63,672.18 | 63,672.18 | 63,672.18 | 63,672.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/12/2018 | 1,180.36 | 1,180.36 | 1,180.36 | 1,180.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/11/2018 | 50,490.00 | 50,490.00 | 50,490.00 | 50,490.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/10/2018 | 189,602.25 | 189,602.25 | 189,602.25 | 189,602.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/09/2018 | 1,169.17 | 1,169.17 | 1,169.17 | 1,169.17 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 07/11/2018 | 1,140.17 | 1,140.17 | 1,140.17 | 1,140.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/17/2018 | 3,598.70 | 3,598.70 | 3,598.70 | 3,598.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2018 | 1,471.64 | 1,471.64 | 1,471.64 | 1,471.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/20/2018 | 105,050.67 | 105,050.67 | 105,050.67 | 105,050.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/19/2018 | 1,466.98 | 1,466.98 | 1,466.98 | 1,466.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/16/2018 | 1,181.60 | 1,181.60 | 1,181.60 | 1,181.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/18/2018 | 1,346.50 | 1,346.50 | 1,346.50 | 1,346.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2018 | 135,380.49 | 135,380.49 | 135,380.49 | 135,380.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/27/2018 | 1,619.95 | 1,619.95 | 1,619.95 | 1,619.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/26/2018 | 1,614.03 | 1,614.03 | 1,614.03 | 1,614.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/25/2018 | 1,662.92 | 1,662.92 | 1,662.92 | 1,662.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/24/2018 | 4,395.01 | 4,395.01 | 4,395.01 | 4,395.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/23/2018 | 1,457.71 | 1,457.71 | 1,457.71 | 1,457.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/01/2018 | 2,023.64 | 2,023.64 | 2,023.64 | 2,023.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/02/2018 | 1,388.36 | 1,388.36 | 1,388.36 | 1,388.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2018 | 22,607.00 | 22,607.00 | 22,607.00 | 22,607.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/31/2018 | 5,235.57 | 5,235.57 | 5,235.57 | 5,235.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 07/30/2018 | 1,754.83 | 1,754.83 | 1,754.83 | 1,754.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/03/2018 | 1,430.07 | 1,430.07 | 1,430.07 | 1,430.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/10/2018 | 24,825.00 | 24,825.00 | 24,825.00 | 24,825.00 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/10/2018 | 1,540.63 | 1,540.63 | 1,540.63 | 1,540.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/09/2018 | 1,540.00 | 1,540.00 | 1,540.00 | 1,540.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2018 | 76,874.99 | 76,874.99 | 76,874.99 | 76,874.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/08/2018 | 1,423.39 | 1,423.39 | 1,423.39 | 1,423.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/07/2018 | 4,295.11 | 4,295.11 | 4,295.11 | 4,295.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2018 | 38,873.39 | 38,873.39 | 38,873.39 | 38,873.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/06/2018 | 1,431.94 | 1,431.94 | 1,431.94 | 1,431.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/14/2018 | 5,182.91 | 5,182.91 | 5,182.91 | 5,182.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2018 | 69,320.38 | 69,320.38 | 69,320.38 | 69,320.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/17/2018 | 1,729.41 | 1,729.41 | 1,729.41 | 1,729.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/16/2018 | 1,725.06 | 1,725.06 | 1,725.06 | 1,725.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/13/2018 | 1,632.45 | 1,632.45 | 1,632.45 | 1,632.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/15/2018 | 1,971.75 | 1,971.75 | 1,971.75 | 1,971.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/24/2018 | 1,792.39 | 1,792.39 | 1,792.39 | 1,792.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/23/2018 | 1,792.71 | 1,792.71 | 1,792.71 | 1,792.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2018 | 84,463.92 | 84,463.92 | 84,463.92 | 84,463.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/22/2018 | 1,796.66 | 1,796.66 | 1,796.66 | 1,796.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/21/2018 | 5,353.12 | 5,353.12 | 5,353.12 | 5,353.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/20/2018 | 1,780.76 | 1,780.76 | 1,780.76 | 1,780.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2018 | 151,113.03 | 151,113.03 | 151,113.03 | 151,113.03 | 0.00 | 0.00 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 08/31/2018 | 114,702.79 | 114,702.79 | 114,702.79 | 114,702.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/31/2018 | 1,706.18 | 1,706.18 | 1,706.18 | 1,706.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/30/2018 | 1,700.21 | 1,700.21 | 1,700.21 | 1,700.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/29/2018 | 1,703.30 | 1,703.30 | 1,703.30 | 1,703.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2018 | 31,562.51 | 31,562.51 | 31,562.51 | 31,562.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/27/2018 | 1,843.07 | 1,843.07 | 1,843.07 | 1,843.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 08/28/2018 | 5,532.85 | 5,532.85 | 5,532.85 | 5,532.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/04/2018 | 1,717.86 | 1,717.86 | 1,717.86 | 1,717.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/06/2018 | 853.88 | 853.88 | 853.88 | 853.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/07/2018 | 875.87 | 875.87 | 875.87 | 875.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/05/2018 | 5,938.86 | 5,938.86 | 5,938.86 | 5,938.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/14/2018 | 1,456.32 | 1,456.32 | 1,456.32 | 1,456.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2018 | 188,225.19 | 188,225.19 | 188,225.19 | 188,225.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/13/2018 | 932.90 | 932.90 | 932.90 | 932.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/12/2018 | 932.04 | 932.04 | 932.04 | 932.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/11/2018 | 2,728.81 | 2,728.81 | 2,728.81 | 2,728.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2018 | 170,458.71 | 170,458.71 | 170,458.71 | 170,458.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/10/2018 | 883.04 | 883.04 | 883.04 | 883.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/19/2018 | 1,243.17 | 1,243.17 | 1,243.17 | 1,243.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/20/2018 | 1,401.13 | 1,401.13 | 1,401.13 | 1,401.13 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 09/18/2018 | 3,382.94 | 3,382.94 | 3,382.94 | 3,382.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/17/2018 | 880.36 | 880.36 | 880.36 | 880.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/21/2018 | 1,310.89 | 1,310.89 | 1,310.89 | 1,310.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2018 | 874.99 | 874.99 | 874.99 | 874.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/28/2018 | 1,330.96 | 1,330.96 | 1,330.96 | 1,330.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/27/2018 | 1,390.30 | 1,390.30 | 1,390.30 | 1,390.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/26/2018 | 1,279.78 | 1,279.78 | 1,279.78 | 1,279.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/25/2018 | 4,104.07 | 4,104.07 | 4,104.07 | 4,104.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 09/24/2018 | 1,391.99 | 1,391.99 | 1,391.99 | 1,391.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/03/2018 | 448.06 | 448.06 | 448.06 | 448.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/01/2018 | 1,347.46 | 1,347.46 | 1,347.46 | 1,347.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2018 | 1,038.48 | 1,038.48 | 1,038.48 | 1,038.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2018 | 985.51 | 985.51 | 985.51 | 985.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/02/2018 | 3,530.78 | 3,530.78 | 3,530.78 | 3,530.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/05/2018 | 969,465.81 | 969,465.81 | 969,465.81 | 969,465.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/04/2018 | 1,794,877.53 | 1,794,877.53 | 1,794,877.53 | 1,794,877.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/08/2018 | 1,001.15 | 1,001.15 | 1,001.15 | 1,001.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2018 | 1,379,851.15 | 1,379,851.15 | 1,379,851.15 | 1,379,851.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/12/2018 | 1,240.17 | 1,240.17 | 1,240.17 | 1,240.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/11/2018 | 103,198.43 | 103,198.43 | 103,198.43 | 103,198.43 | 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 | | | 10/11/2018 | 1,131.17 | 1,131.17 | 1,131.17 | 1,131.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2018 | 1,661,185.20 | 1,661,185.20 | 1,661,185.20 | 1,661,185.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/10/2018 | 1,106.91 | 1,106.91 | 1,106.91 | 1,106.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/09/2018 | 2,998.52 | 2,998.52 | 2,998.52 | 2,998.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/15/2018 | 1,102.40 | 1,102.40 | 1,102.40 | 1,102.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/19/2018 | 1,338.79 | 1,338.79 | 1,338.79 | 1,338.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2018 | 1,704,283.65 | 1,704,283.65 | 1,704,283.65 | 1,704,283.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/18/2018 | 1,374.14 | 1,374.14 | 1,374.14 | 1,374.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/17/2018 | 1,201.01 | 1,201.01 | 1,201.01 | 1,201.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2018 | 3,709.35 | 3,709.35 | 3,709.35 | 3,709.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/16/2018 | 1,392,820.23 | 1,392,820.23 | 1,392,820.23 | 1,392,820.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2018 | 4,149.40 | 4,149.40 | 4,149.40 | 4,149.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2018 | 312,208.80 | 312,208.80 | 312,208.80 | 312,208.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/22/2018 | 1,357.71 | 1,357.71 | 1,357.71 | 1,357.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/24/2018 | 1,346.05 | 1,346.05 | 1,346.05 | 1,346.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2018 | 1,372.94 | 1,372.94 | 1,372.94 | 1,372.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/23/2018 | 1,270,413.59 | 1,270,413.59 | 1,270,413.59 | 1,270,413.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/26/2018 | 1,342.43 | 1,342.43 | 1,342.43 | 1,342.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/25/2018 | 308,587.99 | 308,587.99 | 308,587.99 | 308,587.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/02/2018 | 1,589.44 | 1,589.44 | 1,589.44 | 1,589.44 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/01/2018 | 1,396.53 | 1,396.53 | 1,396.53 | 1,396.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2018 | 22,602.73 | 22,602.73 | 22,602.73 | 22,602.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/31/2018 | 2,733.82 | 2,733.82 | 2,733.82 | 2,733.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/30/2018 | 4,221.31 | 4,221.31 | 4,221.31 | 4,221.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2018 | 1,068,565.23 | 1,068,565.23 | 1,068,565.23 | 1,068,565.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 10/29/2018 | 1,424.02 | 1,424.02 | 1,424.02 | 1,424.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2018 | 1,627.86 | 1,627.86 | 1,627.86 | 1,627.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/09/2018 | 1,334.67 | 1,334.67 | 1,334.67 | 1,334.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/08/2018 | 1,386.78 | 1,386.78 | 1,386.78 | 1,386.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/07/2018 | 1,454.69 | 1,454.69 | 1,454.69 | 1,454.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2018 | 417,965.70 | 417,965.70 | 417,965.70 | 417,965.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/05/2018 | 413,827.36 | 413,827.36 | 413,827.36 | 413,827.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/06/2018 | 4,916.34 | 4,916.34 | 4,916.34 | 4,916.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/16/2018 | 1,606.98 | 1,606.98 | 1,606.98 | 1,606.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/15/2018 | 1,714.70 | 1,714.70 | 1,714.70 | 1,714.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/14/2018 | 1,718.42 | 1,718.42 | 1,718.42 | 1,718.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/13/2018 | 3,991.89 | 3,991.89 | 3,991.89 | 3,991.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/12/2018 | 1,332.18 | 1,332.18 | 1,332.18 | 1,332.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/19/2018 | 1,933.05 | 1,933.05 | 1,933.05 | 1,933.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/23/2018 | 1,941.13 | 1,941.13 | 1,941.13 | 1,941.13 | 0.00 | 0.00 |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 11/21/2018 | 1,692.15 | 1,692.15 | 1,692.15 | 1,692.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/20/2018 | 5,766.04 | 5,766.04 | 5,766.04 | 5,766.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2018 | 287,579.73 | 287,579.73 | 287,579.73 | 287,579.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2018 | 936,709.49 | 936,709.49 | 936,709.49 | 936,709.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/30/2018 | 2,556.99 | 2,556.99 | 2,556.99 | 2,556.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/29/2018 | 2,510.66 | 2,510.66 | 2,510.66 | 2,510.66 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2018 | 604.12 | 604.12 | 604.12 | 604.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/28/2018 | 2,372.16 | 2,372.16 | 2,372.16 | 2,372.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/27/2018 | 7,273.19 | 7,273.19 | 7,273.19 | 7,273.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 11/26/2018 | 4,394.19 | 4,394.19 | 4,394.19 | 4,394.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2018 | 107,262.23 | 107,262.23 | 107,262.23 | 107,262.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/07/2018 | 4,233.20 | 4,233.20 | 4,233.20 | 4,233.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/06/2018 | 2,126.73 | 2,126.73 | 2,126.73 | 2,126.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/05/2018 | 238,608.61 | 238,608.61 | 238,608.61 | 238,608.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/04/2018 | 7,335.59 | 7,335.59 | 7,335.59 | 7,335.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/03/2018 | 2,623.49 | 2,623.49 | 2,623.49 | 2,623.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2018 | 640,816.15 | 640,816.15 | 640,816.15 | 640,816.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/10/2018 | 2,189.80 | 2,189.80 | 2,189.80 | 2,189.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2018 | 1,752.27 | 1,752.27 | 1,752.27 | 1,752.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/12/2018 | 2,383,123.22 | 2,383,123.22 | 2,383,123.22 | 2,383,123.22 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/11/2018 | 5,859.99 | 5,859.99 | 5,859.99 | 5,859.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/14/2018 | 1,801.41 | 1,801.41 | 1,801.41 | 1,801.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2018 | 1,768,030.07 | 1,768,030.07 | 1,768,030.07 | 1,768,030.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/13/2018 | 1,853.14 | 1,853.14 | 1,853.14 | 1,853.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/21/2018 | 2,008.90 | 2,008.90 | 2,008.90 | 2,008.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/20/2018 | 1,977.00 | 1,977.00 | 1,977.00 | 1,977.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2018 | 1,274,225.01 | 1,274,225.01 | 1,274,225.01 | 1,274,225.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/19/2018 | 2,008.05 | 2,008.05 | 2,008.05 | 2,008.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2018 | 1,376,194.72 | 1,376,194.72 | 1,376,194.72 | 1,376,194.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/18/2018 | 5,538.82 | 5,538.82 | 5,538.82 | 5,538.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/17/2018 | 1,810.70 | 1,810.70 | 1,810.70 | 1,810.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2018 | 2,869,858.04 | 2,869,858.04 | 2,869,858.04 | 2,869,858.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/28/2018 | 2,472.78 | 2,472.78 | 2,472.78 | 2,472.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2018 | 72,600.00 | 72,600.00 | 72,600.00 | 72,600.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/27/2018 | 4,484.02 | 4,484.02 | 4,484.02 | 4,484.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2018 | 561,643.38 | 561,643.38 | 561,643.38 | 561,643.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/26/2018 | 6,276.30 | 6,276.30 | 6,276.30 | 6,276.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2018 | 2,020.88 | 2,020.88 | 2,020.88 | 2,020.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/24/2018 | 69,566.78 | 69,566.78 | 69,566.78 | 69,566.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET | | | 12/31/2018 | 1,921,225.83 | 1,921,225.83 | 1,921,225.83 | 1,921,225.83 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET | | | 12/31/2018 | 2,591.25 | 2,591.25 | 2,591.25 | 2,591.25 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **34,705,458.36** | **34,705,458.36** | **34,705,458.36** | **34,705,458.36** | **0.00** | **0.00** |
| **Totals for MMIP Investment** | | | | | **34,705,458.36** | **34,705,458.36** | **34,705,458.36** | **34,705,458.36** | **0.00** | **0.00** |
| **Municipals** | | | | | | | | | | |
| 01026CAC5 | ALABAMA ECON | 3.16% | 09/15/2025 | 12/02/2016 | 575,000.00 | 575,000.00 | 581,405.50 | 570,405.75 | 0.00 | (10,999.75) |
| **Totals for Cusip** | | | | | **575,000.00** | **575,000.00** | **581,405.50** | **570,405.75** | **0.00** | **(10,999.75)** |
| 01026CAD3 | ALABAMA ECON | 4.26% | 09/15/2032 | 12/02/2016 | 120,000.00 | 120,000.00 | 129,177.60 | 122,611.20 | 0.00 | (6,566.40) |
| **Totals for Cusip** | | | | | **120,000.00** | **120,000.00** | **129,177.60** | **122,611.20** | **0.00** | **(6,566.40)** |
| 072024ND0 | BAY AREA TOLL AUTH CALIF | 6.26% | 04/01/2049 | 10/28/2009 | 1,525,000.00 | 1,525,000.00 | 2,252,913.00 | 2,075,494.50 | 0.00 | (177,418.50) |
| **Totals for Cusip** | | | | | **1,525,000.00** | **1,525,000.00** | **2,252,913.00** | **2,075,494.50** | **0.00** | **(177,418.50)** |
| 072024NU2 | BAY AREA TOLL AUTH CALIF | 6.92% | 04/01/2040 | 06/24/2010 | 1,245,000.00 | 1,245,000.00 | 1,796,310.90 | 1,662,137.25 | 0.00 | (134,173.65) |
| **Totals for Cusip** | | | | | **1,245,000.00** | **1,245,000.00** | **1,796,310.90** | **1,662,137.25** | **0.00** | **(134,173.65)** |
| 13063A5E0 | CALIFORNIA STATE | 7.50% | 04/01/2034 | 04/22/2009 | 1,180,000.00 | 1,188,673.00 | 1,747,367.60 | 1,608,021.40 | 0.00 | (139,346.20) |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,188,673.00** | **1,747,367.60** | **1,608,021.40** | **0.00** | **(139,346.20)** |
| 13063BFS6 | CALIFORNIA ST BUILD | 6.65% | 03/01/2022 | 03/26/2010 | 825,000.00 | 847,077.00 | 936,507.00 | 903,201.75 | 0.00 | (33,305.25) |
| **Totals for Cusip** | | | | | **825,000.00** | **847,077.00** | **936,507.00** | **903,201.75** | **0.00** | **(33,305.25)** |
| 15504RET2 | CENTRAL PUGET SOUND | 5.49% | 11/01/2039 | 09/16/2009 | 1,230,000.00 | 1,230,000.00 | 1,573,465.20 | 1,527,561.60 | 0.00 | (45,903.60) |
| 15504RET2 | CENTRAL PUGET SOUND | 5.49% | 11/01/2039 | 10/08/2009 | 980,000.00 | 1,029,137.20 | 1,253,655.20 | 1,217,081.60 | 0.00 | (36,573.60) |
| **Totals for Cusip** | | | | | **2,210,000.00** | **2,259,137.20** | **2,827,120.40** | **2,744,643.20** | **0.00** | **(82,477.20)** |
| 167725AC4 | CHICAGO ILL TRANSIT AUTH | 6.90% | 12/01/2040 | 07/30/2008 | 1,235,000.00 | 1,235,000.00 | 1,674,524.15 | 1,577,700.15 | 0.00 | (96,824.00) |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 167725AC4 | CHICAGO ILL TRANSIT AUTH | 6.90% | 12/01/2040 | 10/30/2008 | 1,050,000.00 | 948,675.00 | 1,423,684.50 | 1,341,364.50 | 0.00 | (82,320.00) |
| **Totals for Cusip** | | | | | **2,285,000.00** | **2,183,675.00** | **3,098,208.65** | **2,919,064.65** | **0.00** | **(179,144.00)** |
| 207758KM4 | CONNECTICUT ST SPL TAX | 5.46% | 11/01/2030 | 10/28/2010 | 2,160,000.00 | 2,160,000.00 | 2,465,964.00 | 2,419,912.80 | 0.00 | (46,051.20) |
| **Totals for Cusip** | | | | | **2,160,000.00** | **2,160,000.00** | **2,465,964.00** | **2,419,912.80** | **0.00** | **(46,051.20)** |
| 231266GC5 | CURATORS UNIV MO SYS | 5.79% | 11/01/2041 | 03/29/2017 | 750,000.00 | 961,252.50 | 1,013,025.00 | 933,622.50 | 0.00 | (79,402.50) |
| **Totals for Cusip** | | | | | **750,000.00** | **961,252.50** | **1,013,025.00** | **933,622.50** | **0.00** | **(79,402.50)** |
| 254845JZ4 | DISTRICT COLUMBIA WTR & | 4.81% | 10/01/2114 | 07/11/2014 | 600,000.00 | 600,000.00 | 701,376.00 | 663,540.00 | 0.00 | (37,836.00) |
| 254845JZ4 | DISTRICT COLUMBIA WTR & | 4.81% | 10/01/2114 | 10/31/2016 | 400,000.00 | 443,684.00 | 467,584.00 | 442,360.00 | 0.00 | (25,224.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,043,684.00** | **1,168,960.00** | **1,105,900.00** | **0.00** | **(63,060.00)** |
| 452252FK0 | ILLINOIS ST TOLL HWY AUTH | 5.85% | 12/01/2034 | 05/10/2010 | 1,825,000.00 | 1,833,924.25 | 2,332,842.75 | 2,237,395.25 | 0.00 | (95,447.50) |
| **Totals for Cusip** | | | | | **1,825,000.00** | **1,833,924.25** | **2,332,842.75** | **2,237,395.25** | **0.00** | **(95,447.50)** |
| 544646XY3 | LOS ANGELES CALIF UNI | 5.76% | 07/01/2029 | 10/02/2009 | 3,360,000.00 | 3,390,643.20 | 4,112,136.00 | 3,888,360.00 | 0.00 | (223,776.00) |
| **Totals for Cusip** | | | | | **3,360,000.00** | **3,390,643.20** | **4,112,136.00** | **3,888,360.00** | **0.00** | **(223,776.00)** |
| 574300HZ5 | MARYLAND ST TRANSN | 5.89% | 07/01/2043 | 12/15/2010 | 1,400,000.00 | 1,417,584.00 | 1,867,586.00 | 1,752,142.00 | 0.00 | (115,444.00) |
| **Totals for Cusip** | | | | | **1,400,000.00** | **1,417,584.00** | **1,867,586.00** | **1,752,142.00** | **0.00** | **(115,444.00)** |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/02/2014 | 420,000.00 | 420,831.60 | 490,458.75 | 460,928.57 | 0.00 | (29,530.18) |
| 575718AB7 | MASS INSTITUTE OF TECH | 4.68% | 07/01/2114 | 04/01/2014 | 1,080,000.00 | 1,080,000.00 | 1,261,179.64 | 1,185,244.90 | 0.00 | (75,934.74) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,500,831.60** | **1,751,638.39** | **1,646,173.47** | **0.00** | **(105,464.92)** |
| 57604P5P5 | MASSACHUSETTS ST WTR | 5.19% | 08/01/2040 | 06/30/2010 | 2,635,000.00 | 2,635,000.00 | 3,075,255.80 | 2,921,556.25 | 0.00 | (153,699.55) |
| **Totals for Cusip** | | | | | **2,635,000.00** | **2,635,000.00** | **3,075,255.80** | **2,921,556.25** | **0.00** | **(153,699.55)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 60636APP2 | MISSOURI ST HLTH & | 3.65% | 08/15/2057 | 06/27/2017 | 1,080,000.00 | 1,080,000.00 | 1,097,658.00 | 1,019,628.00 | 0.00 | (78,030.00) |
| **Totals for Cusip** | | | | | **1,080,000.00** | **1,080,000.00** | **1,097,658.00** | **1,019,628.00** | **0.00** | **(78,030.00)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 1,295,000.00 | 1,295,000.00 | 1,934,639.35 | 1,769,060.65 | 0.00 | (165,578.70) |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/16/2010 | 1,955,000.00 | 1,987,922.20 | 2,920,633.15 | 2,670,666.85 | 0.00 | (249,966.30) |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 04/03/2014 | 925,000.00 | 1,244,171.25 | 1,381,885.25 | 1,263,614.75 | 0.00 | (118,270.50) |
| **Totals for Cusip** | | | | | **4,175,000.00** | **4,527,093.45** | **6,237,157.75** | **5,703,342.25** | **0.00** | **(533,815.50)** |
| 64966JAR7 | NEW YORK NY | 6.27% | 12/01/2037 | 12/15/2010 | 800,000.00 | 800,000.00 | 1,080,256.00 | 1,006,968.00 | 0.00 | (73,288.00) |
| **Totals for Cusip** | | | | | **800,000.00** | **800,000.00** | **1,080,256.00** | **1,006,968.00** | **0.00** | **(73,288.00)** |
| 64971MT44 | NEW YORK N Y CITY | 5.27% | 05/01/2027 | 05/19/2010 | 1,370,000.00 | 1,370,000.00 | 1,591,844.10 | 1,535,276.80 | 0.00 | (56,567.30) |
| **Totals for Cusip** | | | | | **1,370,000.00** | **1,370,000.00** | **1,591,844.10** | **1,535,276.80** | **0.00** | **(56,567.30)** |
| 64971MZG0 | NEW YORK N Y CITY | 5.77% | 08/01/2036 | 10/16/2009 | 2,960,000.00 | 2,960,000.00 | 3,716,161.60 | 3,535,009.60 | 0.00 | (181,152.00) |
| **Totals for Cusip** | | | | | **2,960,000.00** | **2,960,000.00** | **3,716,161.60** | **3,535,009.60** | **0.00** | **(181,152.00)** |
| 649902H48 | NEW YORK ST DORM AUTH | 5.43% | 03/15/2039 | 10/08/2009 | 4,595,000.00 | 4,595,000.00 | 5,651,804.05 | 5,355,518.45 | 0.00 | (296,285.60) |
| **Totals for Cusip** | | | | | **4,595,000.00** | **4,595,000.00** | **5,651,804.05** | **5,355,518.45** | **0.00** | **(296,285.60)** |
| 66285WFB7 | NORTH TEX TWY AUTH | 6.72% | 01/01/2049 | 08/03/2009 | 1,000,000.00 | 1,000,000.00 | 1,521,290.00 | 1,376,060.00 | 0.00 | (145,230.00) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **1,000,000.00** | **1,521,290.00** | **1,376,060.00** | **0.00** | **(145,230.00)** |
| 677632MV0 | OHIO ST UNIV GEN RCPTS | 4.91% | 06/01/2040 | 09/15/2010 | 2,810,000.00 | 2,810,000.00 | 3,404,118.30 | 3,251,563.40 | 0.00 | (152,554.90) |
| **Totals for Cusip** | | | | | **2,810,000.00** | **2,810,000.00** | **3,404,118.30** | **3,251,563.40** | **0.00** | **(152,554.90)** |
| 677632PA3 | OHIO ST UNIV GEN RCPTS | 4.80% | 06/01/2111 | 10/20/2011 | 875,000.00 | 866,188.75 | 982,843.75 | 958,501.25 | 0.00 | (24,342.50) |
| **Totals for Cusip** | | | | | **875,000.00** | **866,188.75** | **982,843.75** | **958,501.25** | **0.00** | **(24,342.50)** |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 67766WQG0 | OHIO ST WTR DEV AUTH | 4.88% | 12/01/2034 | 08/12/2010 | 1,530,000.00 | 1,530,000.00 | 1,763,110.80 | 1,680,796.80 | 0.00 | (82,314.00) |
| **Totals for Cusip** | | | | | **1,530,000.00** | **1,530,000.00** | **1,763,110.80** | **1,680,796.80** | **0.00** | **(82,314.00)** |
| 68607DNL5 | OREGON ST DEPT TRANSN | 5.83% | 11/15/2034 | 01/21/2011 | 1,215,000.00 | 1,221,135.75 | 1,564,798.50 | 1,510,366.50 | 0.00 | (54,432.00) |
| **Totals for Cusip** | | | | | **1,215,000.00** | **1,221,135.75** | **1,564,798.50** | **1,510,366.50** | **0.00** | **(54,432.00)** |
| 709223VZ1 | PENNSYLVANIA ST TPK | 6.10% | 12/01/2039 | 06/22/2009 | 1,835,000.00 | 1,835,000.00 | 2,498,444.25 | 2,353,295.75 | 0.00 | (145,148.50) |
| **Totals for Cusip** | | | | | **1,835,000.00** | **1,835,000.00** | **2,498,444.25** | **2,353,295.75** | **0.00** | **(145,148.50)** |
| 73358WAJ3 | PORT AUTH NY AND NJ | 6.04% | 12/01/2029 | 06/17/2009 | 1,270,000.00 | 1,270,000.00 | 1,617,992.70 | 1,541,995.90 | 0.00 | (75,996.80) |
| **Totals for Cusip** | | | | | **1,270,000.00** | **1,270,000.00** | **1,617,992.70** | **1,541,995.90** | **0.00** | **(75,996.80)** |
| 759136QP2 | REGIONAL TRANSN DIST | 5.84% | 11/01/2050 | 11/10/2010 | 1,750,000.00 | 1,750,000.00 | 2,384,165.00 | 2,312,292.50 | 0.00 | (71,872.50) |
| **Totals for Cusip** | | | | | **1,750,000.00** | **1,750,000.00** | **2,384,165.00** | **2,312,292.50** | **0.00** | **(71,872.50)** |
| 79575DE63 | SALT RIVER PROJECT ARIZ | 4.84% | 01/01/2041 | 09/30/2010 | 2,090,000.00 | 2,090,000.00 | 2,515,335.90 | 2,412,988.60 | 0.00 | (102,347.30) |
| **Totals for Cusip** | | | | | **2,090,000.00** | **2,090,000.00** | **2,515,335.90** | **2,412,988.60** | **0.00** | **(102,347.30)** |
| 796253Y30 | SAN ANTONIO TX ELEC &GAS | 5.81% | 02/01/2041 | 10/29/2010 | 1,500,000.00 | 1,500,000.00 | 1,993,815.00 | 1,902,015.00 | 0.00 | (91,800.00) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,500,000.00** | **1,993,815.00** | **1,902,015.00** | **0.00** | **(91,800.00)** |
| 796253Z21 | SAN ANTONIO TX ELEC &GAS | 4.43% | 02/01/2042 | 03/20/2012 | 1,090,000.00 | 1,090,000.00 | 1,259,026.30 | 1,165,689.60 | 0.00 | (93,336.70) |
| **Totals for Cusip** | | | | | **1,090,000.00** | **1,090,000.00** | **1,259,026.30** | **1,165,689.60** | **0.00** | **(93,336.70)** |
| 91412GHA6 | UNIVERSITY CALIFORNIA | 4.86% | 05/15/2112 | 02/22/2012 | 390,000.00 | 390,000.00 | 435,333.60 | 409,390.80 | 0.00 | (25,942.80) |
| **Totals for Cusip** | | | | | **390,000.00** | **390,000.00** | **435,333.60** | **409,390.80** | **0.00** | **(25,942.80)** |
| 91412GU94 | UNIVERSITY CALIFORNIA | 3.06% | 07/01/2025 | 05/05/2017 | 1,255,000.00 | 1,255,000.00 | 1,268,666.95 | 1,238,597.15 | 0.00 | (30,069.80) |
| **Totals for Cusip** | | | | | **1,255,000.00** | **1,255,000.00** | **1,268,666.95** | **1,238,597.15** | **0.00** | **(30,069.80)** |



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**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9151158F9 | UNIVERSITY TEX PERM UNIV | 3.38% | 07/01/2047 | 11/07/2017 | 1,915,000.00 | 1,915,000.00 | 1,923,502.60 | 1,734,568.70 | 0.00 | (188,933.90) |
| **Totals for Cusip** | | | | | **1,915,000.00** | **1,915,000.00** | **1,923,502.60** | **1,734,568.70** | **0.00** | **(188,933.90)** |
| 91514ADE2 | UNIV OF TEXAS TX UNIV | 3.85% | 08/15/2046 | 01/07/2016 | 1,180,000.00 | 1,180,000.00 | 1,295,899.60 | 1,171,244.40 | 0.00 | (124,655.20) |
| **Totals for Cusip** | | | | | **1,180,000.00** | **1,180,000.00** | **1,295,899.60** | **1,171,244.40** | **0.00** | **(124,655.20)** |
| 915217WX7 | UNIVERCITY OF VIRGINIA | 4.18% | 09/01/2117 | 09/21/2017 | 1,465,000.00 | 1,465,000.00 | 1,527,731.30 | 1,426,104.25 | 0.00 | (101,627.05) |
| 915217WX7 | UNIVERCITY OF VIRGINIA | 4.18% | 09/01/2117 | 09/27/2017 | 335,000.00 | 334,675.05 | 349,344.70 | 326,105.75 | 0.00 | (23,238.95) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,799,675.05** | **1,877,076.00** | **1,752,210.00** | **0.00** | **(124,866.00)** |
| **Totals for Municipals** | | | | | **63,080,000.00** | **63,720,574.75** | **78,836,719.34** | **74,437,961.42** | **0.00** | **(4,398,757.92)** |
| **US Govt Bonds** | | | | | | | | | | |
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 09/10/2015 | 2,390,000.00 | 1,010,970.00 | 1,186,719.30 | 1,136,839.83 | 0.00 | (49,879.47) |
| **Totals for Cusip** | | | | | **2,390,000.00** | **1,010,970.00** | **1,186,719.30** | **1,136,839.83** | **0.00** | **(49,879.47)** |
| 912803EE9 | US TREASURY STRIP | 0.00% | 11/15/2043 | 01/29/2018 | 925,000.00 | 432,280.25 | 432,280.25 | 432,861.70 | 581.45 | 0.00 |
| **Totals for Cusip** | | | | | **925,000.00** | **432,280.25** | **432,280.25** | **432,861.70** | **581.45** | **0.00** |
| 912803EL3 | US TREASURY STRIP | 0.00% | 02/15/2045 | 06/16/2016 | 2,865,000.00 | 1,394,682.00 | 1,346,859.82 | 1,291,713.76 | 0.00 | (55,146.06) |
| **Totals for Cusip** | | | | | **2,865,000.00** | **1,394,682.00** | **1,346,859.82** | **1,291,713.76** | **0.00** | **(55,146.06)** |
| 912810RC4 | US TREASURY BOND | 3.62% | 08/15/2043 | 12/06/2018 | 5,360,000.00 | 5,807,135.33 | 5,807,135.33 | 5,933,059.36 | 125,924.03 | 0.00 |
| **Totals for Cusip** | | | | | **5,360,000.00** | **5,807,135.33** | **5,807,135.33** | **5,933,059.36** | **125,924.03** | **0.00** |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 01/26/2018 | 70,000.00 | 81,004.00 | 81,004.00 | 79,058.98 | 0.00 | (1,945.02) |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 01/26/2018 | 360,000.00 | 416,592.00 | 416,592.00 | 406,589.06 | 0.00 | (10,002.94) |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 11/07/2018 | 950,000.00 | 1,004,958.98 | 1,004,958.98 | 1,072,943.36 | 67,984.38 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 11/19/2018 | 2,800,000.00 | 2,993,046.88 | 2,993,046.88 | 3,162,359.37 | 169,312.49 | 0.00 |
| **Totals for Cusip** | | | | | **4,180,000.00** | **4,495,601.86** | **4,495,601.86** | **4,720,950.77** | **237,296.87** | **(11,947.96)** |
| 912810SD1 | US TREASURY | 3.00% | 08/15/2048 | 11/13/2018 | 2,375,000.00 | 2,206,112.56 | 2,206,112.56 | 2,363,774.42 | 157,661.86 | 0.00 |
| **Totals for Cusip** | | | | | **2,375,000.00** | **2,206,112.56** | **2,206,112.56** | **2,363,774.42** | **157,661.86** | **0.00** |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 11/15/2018 | 3,085,000.00 | 2,884,127.91 | 2,884,127.91 | 2,980,037.69 | 95,909.78 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 11/27/2018 | 6,810,000.00 | 6,383,842.97 | 6,383,842.97 | 6,578,300.37 | 194,457.40 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 12/07/2018 | 11,000,000.00 | 10,453,437.50 | 10,453,437.50 | 10,625,742.16 | 172,304.66 | 0.00 |
| **Totals for Cusip** | | | | | **20,895,000.00** | **19,721,408.38** | **19,721,408.38** | **20,184,080.22** | **462,671.84** | **0.00** |
| 9128284N7 | US TREASURY N B | 2.88% | 05/15/2028 | 07/12/2018 | (715,000.00) | (716,452.34) | (716,452.34) | (725,976.37) | 0.00 | (9,524.03) |
| 9128284N7 | US TREASURY N B | 2.88% | 05/15/2028 | 07/30/2018 | 480,000.00 | 475,800.00 | 475,800.00 | 487,368.75 | 11,568.75 | 0.00 |
| 9128284N7 | US TREASURY N B | 2.88% | 05/15/2028 | 08/01/2018 | 235,000.00 | 232,503.13 | 232,503.13 | 238,607.62 | 6,104.49 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **(8,149.21)** | **(8,149.21)** | **0.00** | **17,673.24** | **(9,524.03)** |
| 9128285B2 | US TREASURY N B | 2.75% | 09/30/2020 | 10/11/2018 | 3,615,000.00 | 3,607,092.19 | 3,607,092.19 | 3,628,556.25 | 21,464.06 | 0.00 |
| **Totals for Cusip** | | | | | **3,615,000.00** | **3,607,092.19** | **3,607,092.19** | **3,628,556.25** | **21,464.06** | **0.00** |
| 9128285G1 | WI TREASURY SEC | 2.88% | 10/31/2020 | 10/25/2018 | 410,000.00 | 410,000.00 | 410,000.00 | 412,562.50 | 2,562.50 | 0.00 |
| 9128285G1 | WI TREASURY SEC | 2.88% | 10/31/2020 | 10/29/2018 | 17,340,000.00 | 17,356,005.69 | 17,356,005.69 | 17,448,375.00 | 92,369.31 | 0.00 |
| 9128285G1 | WI TREASURY SEC | 2.88% | 10/31/2020 | 11/14/2018 | 275,000.00 | 274,656.25 | 274,656.25 | 276,718.75 | 2,062.50 | 0.00 |
| **Totals for Cusip** | | | | | **18,025,000.00** | **18,040,661.94** | **18,040,661.94** | **18,137,656.25** | **96,994.31** | **0.00** |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/13/2018 | 870,000.00 | 868,776.56 | 868,776.56 | 902,421.09 | 33,644.53 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/16/2018 | 375,000.00 | 376,582.03 | 376,582.03 | 388,974.61 | 12,392.58 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 12/10/2018 | 270,000.00 | 276,581.25 | 276,581.25 | 280,061.72 | 3,480.47 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 12/17/2018 | 445,000.00 | 455,290.63 | 455,290.63 | 461,583.20 | 6,292.57 | 0.00 |
| **Totals for Cusip** | | | | | **1,960,000.00** | **1,977,230.47** | **1,977,230.47** | **2,033,040.62** | **55,810.15** | **0.00** |
| 9128285P1 | US TREASURY N B | 2.88% | 11/30/2023 | 12/12/2018 | 1,335,000.00 | 1,342,509.37 | 1,342,509.37 | 1,358,258.21 | 15,748.84 | 0.00 |
| **Totals for Cusip** | | | | | **1,335,000.00** | **1,342,509.37** | **1,342,509.37** | **1,358,258.21** | **15,748.84** | **0.00** |
| 9128285R7 | US TREASURY N B | 2.62% | 12/15/2021 | 12/14/2018 | 7,220,000.00 | 7,199,664.65 | 7,199,664.65 | 7,252,433.61 | 52,768.96 | 0.00 |
| **Totals for Cusip** | | | | | **7,220,000.00** | **7,199,664.65** | **7,199,664.65** | **7,252,433.61** | **52,768.96** | **0.00** |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/27/2018 | 1,200,000.00 | 1,197,750.00 | 1,197,750.00 | 1,199,953.13 | 2,203.13 | 0.00 |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/27/2018 | 360,000.00 | 359,325.00 | 359,325.00 | 359,985.94 | 660.94 | 0.00 |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/28/2018 | 3,920,000.00 | 3,915,559.38 | 3,915,559.38 | 3,919,846.88 | 4,287.50 | 0.00 |
| **Totals for Cusip** | | | | | **5,480,000.00** | **5,472,634.38** | **5,472,634.38** | **5,479,785.95** | **7,151.57** | **0.00** |
| 9128285U0 | WI TREASURY SEC | 2.62% | 12/31/2023 | 12/28/2018 | 1,910,000.00 | 1,911,790.63 | 1,911,790.63 | 1,919,997.67 | 8,207.04 | 0.00 |
| **Totals for Cusip** | | | | | **1,910,000.00** | **1,911,790.63** | **1,911,790.63** | **1,919,997.67** | **8,207.04** | **0.00** |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/24/2018 | 1,710,000.00 | 1,682,960.64 | 1,682,960.64 | 1,694,169.14 | 11,208.50 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/23/2018 | 5,845,000.00 | 5,757,325.00 | 5,757,325.00 | 5,790,888.10 | 33,563.10 | 0.00 |
| **Totals for Cusip** | | | | | **7,555,000.00** | **7,440,285.64** | **7,440,285.64** | **7,485,057.24** | **44,771.60** | **0.00** |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 02/02/2017 | 1,795,000.00 | 1,805,379.48 | 1,788,408.98 | 1,793,807.29 | 5,398.31 | 0.00 |
| **Totals for Cusip** | | | | | **1,795,000.00** | **1,805,379.48** | **1,788,408.98** | **1,793,807.29** | **5,398.31** | **0.00** |
| 912828D23 | US TREASURY N B | 1.62% | 04/30/2019 | 04/01/2016 | 95,000.00 | 97,016.50 | 94,706.84 | 94,732.81 | 25.97 | 0.00 |
| 912828D23 | US TREASURY N B | 1.62% | 04/30/2019 | 06/17/2016 | 5,760,000.00 | 5,893,599.46 | 5,742,225.04 | 5,743,800.00 | 1,574.96 | 0.00 |



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|---|---|---|---|---|---|---|---|---|---|---|
| 912828D23 | US TREASURY N B | 1.62% | 04/30/2019 | 06/20/2016 | 3,480,000.00 | 3,555,724.80 | 3,469,260.96 | 3,470,212.50 | 951.54 | 0.00 |
| 912828D23 | US TREASURY N B | 1.62% | 04/30/2019 | 06/24/2016 | 250,000.00 | 256,582.03 | 249,228.52 | 249,296.88 | 68.36 | 0.00 |
| **Totals for Cusip** | | | | | **9,585,000.00** | **9,802,922.79** | **9,555,421.36** | **9,558,042.19** | **2,620.83** | **0.00** |
| 912828D56 | US TREASURY N B | 2.38% | 08/15/2024 | 03/29/2018 | 2,200,000.00 | 2,163,218.75 | 2,163,218.75 | 2,179,804.68 | 16,585.93 | 0.00 |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,163,218.75** | **2,163,218.75** | **2,179,804.68** | **16,585.93** | **0.00** |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 07/17/2015 | 105,000.00 | 105,958.65 | 105,065.63 | 104,003.32 | 0.00 | (1,062.31) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 08/31/2015 | 2,985,000.00 | 3,037,587.31 | 2,986,865.63 | 2,956,665.81 | 0.00 | (30,199.82) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 09/22/2016 | 2,365,000.00 | 2,467,213.27 | 2,366,478.13 | 2,342,550.97 | 0.00 | (23,927.16) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/27/2016 | 7,290,000.00 | 7,552,838.67 | 7,294,556.25 | 7,220,801.93 | 0.00 | (73,754.32) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 02/08/2017 | 12,000,000.00 | 12,172,031.25 | 12,007,500.00 | 11,886,093.72 | 0.00 | (121,406.28) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 09/07/2017 | 120,000.00 | 122,775.00 | 120,075.00 | 118,860.94 | 0.00 | (1,214.06) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/20/2017 | 30,000.00 | 30,262.26 | 30,018.75 | 29,715.23 | 0.00 | (303.52) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/26/2017 | 35,000.00 | 35,276.17 | 35,021.88 | 34,667.77 | 0.00 | (354.11) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 05/01/2018 | 2,935,000.00 | 2,878,450.42 | 2,878,450.42 | 2,907,140.42 | 28,690.00 | 0.00 |
| **Totals for Cusip** | | | | | **27,865,000.00** | **28,402,393.00** | **27,824,031.69** | **27,600,500.11** | **28,690.00** | **(252,221.58)** |
| 912828L32 | US TREASURY N B | 1.38% | 08/31/2020 | 07/13/2018 | 415,000.00 | 404,446.68 | 404,446.68 | 407,170.12 | 2,723.44 | 0.00 |
| **Totals for Cusip** | | | | | **415,000.00** | **404,446.68** | **404,446.68** | **407,170.12** | **2,723.44** | **0.00** |
| 912828Q78 | US TREASURY N B | 1.38% | 04/30/2021 | 09/01/2016 | 853,000.00 | 860,836.85 | 834,540.55 | 831,941.56 | 0.00 | (2,598.99) |
| 912828Q78 | US TREASURY N B | 1.38% | 04/30/2021 | 12/08/2017 | 1,790,000.00 | 1,754,479.69 | 1,751,263.29 | 1,745,809.38 | 0.00 | (5,453.91) |
| **Totals for Cusip** | | | | | **2,643,000.00** | **2,615,316.54** | **2,585,803.84** | **2,577,750.94** | **0.00** | **(8,052.90)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 10/20/2017 | 11,920,000.00 | 11,792,742.56 | 11,737,940.59 | 11,599,650.00 | 0.00 | (138,290.59) |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 01/08/2018 | 1,675,000.00 | 1,642,808.59 | 1,642,808.59 | 1,629,984.38 | 0.00 | (12,824.21) |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 01/19/2018 | 1,665,000.00 | 1,615,310.16 | 1,615,310.16 | 1,620,253.13 | 4,942.97 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 01/22/2018 | 715,000.00 | 693,103.13 | 693,103.13 | 695,784.38 | 2,681.25 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 02/20/2018 | 855,000.00 | 814,587.89 | 814,587.89 | 832,021.88 | 17,433.99 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 03/27/2018 | 2,800,000.00 | 2,681,546.88 | 2,681,546.88 | 2,724,750.00 | 43,203.12 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 04/30/2018 | 5,500,000.00 | 5,228,007.81 | 5,228,007.81 | 5,352,187.50 | 124,179.69 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 05/31/2018 | 5,600,000.00 | 5,369,218.75 | 5,369,218.75 | 5,449,500.00 | 80,281.25 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/31/2018 | 5,800,000.00 | 5,562,562.50 | 5,562,562.50 | 5,644,125.00 | 81,562.50 | 0.00 |
| **Totals for Cusip** | | | | | **36,530,000.00** | **35,399,888.27** | **35,345,086.30** | **35,548,256.27** | **354,284.77** | **(151,114.80)** |
| 912828XM7 | US TREASURY NOTES | 1.62% | 07/31/2020 | 09/24/2018 | 1,625,000.00 | 1,590,849.61 | 1,590,849.61 | 1,601,958.00 | 11,108.39 | 0.00 |
| **Totals for Cusip** | | | | | **1,625,000.00** | **1,590,849.61** | **1,590,849.61** | **1,601,958.00** | **11,108.39** | **0.00** |
| 9128334U1 | US TREASURY STRIP | 0.00% | 08/15/2032 | 05/28/2013 | 24,800,000.00 | 13,510,544.00 | 16,872,622.71 | 16,749,572.55 | 0.00 | (123,050.16) |
| **Totals for Cusip** | | | | | **24,800,000.00** | **13,510,544.00** | **16,872,622.71** | **16,749,572.55** | **0.00** | **(123,050.16)** |
| 9128334V9 | US TREASURY STRIP | 0.00% | 02/15/2033 | 10/21/2010 | 14,400,000.00 | 5,714,352.00 | 9,673,270.99 | 9,570,373.92 | 0.00 | (102,897.07) |
| **Totals for Cusip** | | | | | **14,400,000.00** | **5,714,352.00** | **9,673,270.99** | **9,570,373.92** | **0.00** | **(102,897.07)** |
| 9128337S3 | US TREASURY STRIP | 0.00% | 11/15/2032 | 12/29/2011 | 23,400,000.00 | 12,585,690.00 | 15,805,894.57 | 15,674,226.98 | 0.00 | (131,667.59) |
| 9128337S3 | US TREASURY STRIP | 0.00% | 11/15/2032 | 01/13/2012 | 13,438,000.00 | 7,302,209.20 | 9,076,906.46 | 9,001,293.26 | 0.00 | (75,613.20) |
| **Totals for Cusip** | | | | | **36,838,000.00** | **19,887,899.20** | **24,882,801.03** | **24,675,520.24** | **0.00** | **(207,280.79)** |
| 9128337U8 | US TREASURY STRIP | 0.00% | 11/15/2033 | 04/27/2012 | 16,620,000.00 | 8,381,133.60 | 10,920,954.63 | 10,793,308.21 | 0.00 | (127,646.42) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **16,620,000.00** | **8,381,133.60** | **10,920,954.63** | **10,793,308.21** | **0.00** | **(127,646.42)** |
| 9128337W4 | US TREASURY STRIP | 0.00% | 11/15/2034 | 10/21/2010 | 4,960,000.00 | 1,801,769.60 | 3,157,953.09 | 3,122,707.28 | 0.00 | (35,245.81) |
| 9128337W4 | US TREASURY STRIP | 0.00% | 11/15/2034 | 09/27/2011 | 21,500,000.00 | 10,124,565.00 | 13,688,707.94 | 13,535,928.72 | 0.00 | (152,779.22) |
| 9128337W4 | US TREASURY STRIP | 0.00% | 11/15/2034 | 05/10/2012 | 6,300,000.00 | 3,091,536.00 | 4,011,109.77 | 3,966,341.90 | 0.00 | (44,767.87) |
| **Totals for Cusip** | | | | | **32,760,000.00** | **15,017,870.60** | **20,857,770.80** | **20,624,977.90** | **0.00** | **(232,792.90)** |
| 912833LQ1 | US TREASURY STRIP | 0.00% | 02/15/2024 | 11/20/2013 | 14,496,000.00 | 10,734,722.88 | 12,556,559.87 | 12,711,104.33 | 154,544.46 | 0.00 |
| 912833LQ1 | US TREASURY STRIP | 0.00% | 02/15/2024 | 06/26/2014 | 2,985,000.00 | 2,309,643.75 | 2,585,632.67 | 2,617,456.29 | 31,823.62 | 0.00 |
| **Totals for Cusip** | | | | | **17,481,000.00** | **13,044,366.63** | **15,142,192.54** | **15,328,560.62** | **186,368.08** | **0.00** |
| 912833LX6 | US TREASURY STRIP | 0.00% | 11/15/2025 | 05/21/2004 | 15,230,000.00 | 4,353,038.60 | 12,551,384.00 | 12,698,588.35 | 147,204.35 | 0.00 |
| 912833LX6 | US TREASURY STRIP | 0.00% | 11/15/2025 | 09/10/2009 | 14,000,000.00 | 6,698,440.00 | 11,537,713.46 | 11,673,029.34 | 135,315.88 | 0.00 |
| 912833LX6 | US TREASURY STRIP | 0.00% | 11/15/2025 | 11/04/2009 | 7,875,000.00 | 3,772,518.75 | 6,489,963.82 | 6,566,079.00 | 76,115.18 | 0.00 |
| **Totals for Cusip** | | | | | **37,105,000.00** | **14,823,997.35** | **30,579,061.28** | **30,937,696.69** | **358,635.41** | **0.00** |
| 912833PA2 | US TREASURY STRIP | 0.00% | 08/15/2026 | 07/14/2014 | 34,090,000.00 | 23,829,250.90 | 27,531,236.38 | 27,803,673.44 | 272,437.06 | 0.00 |
| **Totals for Cusip** | | | | | **34,090,000.00** | **23,829,250.90** | **27,531,236.38** | **27,803,673.44** | **272,437.06** | **0.00** |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 09/26/2008 | 550,000.00 | 229,240.00 | 431,859.25 | 434,228.89 | 2,369.64 | 0.00 |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 03/14/2013 | 2,295,000.00 | 1,512,405.00 | 1,802,030.86 | 1,811,918.75 | 9,887.89 | 0.00 |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 11/21/2018 | 12,695,000.00 | 9,690,601.30 | 9,690,601.30 | 10,022,792.38 | 332,191.08 | 0.00 |
| **Totals for Cusip** | | | | | **15,540,000.00** | **11,432,246.30** | **11,924,491.41** | **12,268,940.02** | **344,448.61** | **0.00** |
| 912833QB9 | US TREASURY STRIP | 0.00% | 11/15/2027 | 11/20/2018 | 4,760,000.00 | 3,599,226.40 | 3,599,226.40 | 3,730,486.59 | 131,260.19 | 0.00 |
| 912833QB9 | US TREASURY STRIP | 0.00% | 11/15/2027 | 11/21/2018 | 1,290,000.00 | 974,543.40 | 974,543.40 | 1,010,993.21 | 36,449.81 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**
**8217 SBA (PRU WCT)**
For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **6,050,000.00** | **4,573,769.80** | **4,573,769.80** | **4,741,479.80** | **167,710.00** | **0.00** |
| 912833RY8 | US TREASURY STRIP | 0.00% | 02/15/2028 | 05/28/2014 | 14,300,000.00 | 9,502,064.00 | 11,077,784.15 | 11,106,697.46 | 28,913.31 | 0.00 |
| **Totals for Cusip** | | | | | **14,300,000.00** | **9,502,064.00** | **11,077,784.15** | **11,106,697.46** | **28,913.31** | **0.00** |
| 912833WQ9 | US TREASURY STRIP | 0.00% | 05/15/2028 | 05/25/2012 | 24,926,000.00 | 16,509,985.36 | 19,198,103.66 | 19,201,057.64 | 2,953.98 | 0.00 |
| **Totals for Cusip** | | | | | **24,926,000.00** | **16,509,985.36** | **19,198,103.66** | **19,201,057.64** | **2,953.98** | **0.00** |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 04/29/2010 | 11,000,000.00 | 4,445,540.00 | 8,225,922.87 | 8,200,257.12 | 0.00 | (25,665.75) |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 04/29/2010 | 9,985,000.00 | 3,986,913.65 | 7,466,894.53 | 7,443,597.03 | 0.00 | (23,297.50) |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 07/15/2011 | 30,955,000.00 | 14,323,807.15 | 23,148,494.77 | 23,076,269.01 | 0.00 | (72,225.76) |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 09/20/2012 | 2,000,000.00 | 1,265,060.00 | 1,495,622.34 | 1,490,955.84 | 0.00 | (4,666.50) |
| **Totals for Cusip** | | | | | **53,940,000.00** | **24,021,320.80** | **40,336,934.51** | **40,211,079.00** | **0.00** | **(125,855.51)** |
| 912834LB2 | US TREASURY STRIP | 0.00% | 02/15/2042 | 07/09/2013 | 20,000,000.00 | 6,693,800.00 | 10,189,722.40 | 9,823,059.80 | 0.00 | (366,662.60) |
| 912834LB2 | US TREASURY STRIP | 0.00% | 02/15/2042 | 11/05/2013 | 17,140,000.00 | 5,531,763.60 | 8,732,592.10 | 8,418,362.25 | 0.00 | (314,229.85) |
| **Totals for Cusip** | | | | | **37,140,000.00** | **12,225,563.60** | **18,922,314.50** | **18,241,422.05** | **0.00** | **(680,892.45)** |
| 912834LK2 | US TREASURY STRIP | 0.00% | 05/15/2042 | 06/26/2014 | 32,400,000.00 | 12,186,612.00 | 16,412,162.33 | 15,760,914.23 | 0.00 | (651,248.10) |
| 912834LK2 | US TREASURY STRIP | 0.00% | 05/15/2042 | 06/26/2014 | 50,000,000.00 | 18,806,500.00 | 25,327,411.00 | 24,322,398.50 | 0.00 | (1,005,012.50) |
| **Totals for Cusip** | | | | | **82,400,000.00** | **30,993,112.00** | **41,739,573.33** | **40,083,312.73** | **0.00** | **(1,656,260.60)** |
| 912834MT2 | US TREASURY STRIP | 0.00% | 08/15/2043 | 05/07/2014 | 11,730,000.00 | 4,121,570.10 | 5,709,356.62 | 5,484,596.69 | 0.00 | (224,759.93) |
| **Totals for Cusip** | | | | | **11,730,000.00** | **4,121,570.10** | **5,709,356.62** | **5,484,596.69** | **0.00** | **(224,759.93)** |
| **Totals for US Govt Bonds** | | | | | **628,868,000.00** | **391,825,371.80** | **473,379,343.11** | **472,447,624.42** | **3,087,603.94** | **(4,019,322.63)** |
| **Totals for 2560 8217 SBA 9FN** | | | | | **1,992,459,632.55** | **1,452,068,394.23** | **1,781,673,485.82** | **1,739,185,828.11** | **7,372,661.43** | **(49,860,319.14)** |
| | | | | Less cash due to broker | | (15,848,620) | | (15,848,620) | | |
| | | | | Total | | 1,436,219,774 | | 1,723,337,208 | | |



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# Appendix III

## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| 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 | 700,000.00 | 699,843.20 | 698,685.68 | 692,169.31 | 0.00 | (6,516.37) |
| | **Totals for Cusip** | | | | **700,000.00** | **699,843.20** | **698,685.68** | **692,169.31** | **0.00** | **(6,516.37)** |
| 161571FQ2 | CHASE ISSUANCE TRUST | 2.16% | 09/15/2024 | 01/17/2013 | 1,200,000.00 | 1,190,671.88 | 1,184,749.56 | 1,164,377.76 | 0.00 | (20,371.80) |
| | **Totals for Cusip** | | | | **1,200,000.00** | **1,190,671.88** | **1,184,749.56** | **1,164,377.76** | **0.00** | **(20,371.80)** |
| 34530WAA5 | FORD CREDIT AUTO OWNER TRUST/F | 2.44% | 01/15/2027 | 07/21/2015 | 500,000.00 | 499,802.35 | 501,909.50 | 495,798.50 | 0.00 | (6,111.00) |
| | **Totals for Cusip** | | | | **500,000.00** | **499,802.35** | **501,909.50** | **495,798.50** | **0.00** | **(6,111.00)** |
| 34531FAA1 | FORD CREDIT AUTO OWNER TRUST F | 2.62% | 08/15/2028 | 02/22/2017 | 1,300,000.00 | 1,299,722.58 | 1,300,777.01 | 1,281,298.07 | 0.00 | (19,478.94) |
| | **Totals for Cusip** | | | | **1,300,000.00** | **1,299,722.58** | **1,300,777.01** | **1,281,298.07** | **0.00** | **(19,478.94)** |
| **Totals for Asset-Backed** | | | | | **3,700,000.00** | **3,690,040.01** | **3,686,121.75** | **3,633,643.64** | **0.00** | **(52,478.11)** |
| **CMO** | | | | | | | | | | |
| 361924AJ2 | GNMA | 6.50% | 06/17/2020 | 10/25/1991 | 3,316.74 | 2,683.47 | 3,397.24 | 3,348.03 | 0.00 | (49.21) |
| | **Totals for Cusip** | | | | **3,316.74** | **2,683.47** | **3,397.24** | **3,348.03** | **0.00** | **(49.21)** |
| **Totals for CMO** | | | | | **3,316.74** | **2,683.47** | **3,397.24** | **3,348.03** | **0.00** | **(49.21)** |
| **Corporate** | | | | | | | | | | |
| 00115AAE9 | AEP TRANSMISSION CO LLC | 3.10% | 12/01/2026 | 05/07/2018 | 90,000.00 | 90,704.92 | 90,704.92 | 86,958.10 | 0.00 | (3,746.82) |
| | **Totals for Cusip** | | | | **90,000.00** | **90,704.92** | **90,704.92** | **86,958.10** | **0.00** | **(3,746.82)** |
| 00138CAD0 | AIG GLOBAL FUNDING | 2.15% | 07/02/2020 | 06/27/2017 | 260,000.00 | 259,836.20 | 257,697.32 | 256,145.48 | 0.00 | (1,551.84) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **260,000.00** | **259,836.20** | **257,697.32** | **256,145.48** | **0.00** | **(1,551.84)** |
| 00206RCN0 | AT&T INC | 3.40% | 05/15/2025 | 04/23/2015 | 500,000.00 | 498,520.00 | 491,575.20 | 470,826.43 | 0.00 | (20,748.77) |
| | **Totals for Cusip** | | | | **500,000.00** | **498,520.00** | **491,575.20** | **470,826.43** | **0.00** | **(20,748.77)** |
| 002824AY6 | ABBOTT LABORATORIES | 5.30% | 05/27/2040 | 05/07/2018 | 200,000.00 | 220,914.00 | 220,914.00 | 220,535.67 | 0.00 | (378.33) |
| | **Totals for Cusip** | | | | **200,000.00** | **220,914.00** | **220,914.00** | **220,535.67** | **0.00** | **(378.33)** |
| 002824BF6 | ABBOTT LABORATORIES | 3.75% | 11/30/2026 | 04/18/2018 | 113,000.00 | 111,889.21 | 111,889.21 | 111,598.40 | 0.00 | (290.81) |
| | **Totals for Cusip** | | | | **113,000.00** | **111,889.21** | **111,889.21** | **111,598.40** | **0.00** | **(290.81)** |
| 002824BK5 | ABBOTT LABORATORIES | 2.80% | 09/15/2020 | 03/06/2017 | 290,000.00 | 292,882.60 | 291,950.38 | 288,285.51 | 0.00 | (3,664.87) |
| | **Totals for Cusip** | | | | **290,000.00** | **292,882.60** | **291,950.38** | **288,285.51** | **0.00** | **(3,664.87)** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 240,000.00 | 239,580.00 | 246,738.17 | 230,204.35 | 0.00 | (16,533.82) |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/24/2018 | 560,000.00 | 543,653.60 | 543,653.60 | 537,143.48 | 0.00 | (6,510.12) |
| | **Totals for Cusip** | | | | **800,000.00** | **783,233.60** | **790,391.77** | **767,347.83** | **0.00** | **(23,043.94)** |
| 00507UAR2 | ACTAVIS FUNDING SCS | 3.45% | 03/15/2022 | 03/03/2015 | 420,000.00 | 419,403.60 | 426,742.74 | 413,297.92 | 0.00 | (13,444.82) |
| | **Totals for Cusip** | | | | **420,000.00** | **419,403.60** | **426,742.74** | **413,297.92** | **0.00** | **(13,444.82)** |
| 008281AG2 | AFRICAN DEVELOPMENT BANK | 8.80% | 09/01/2019 | 02/19/2004 | 525,000.00 | 729,104.25 | 578,242.94 | 545,193.20 | 0.00 | (33,049.74) |
| | **Totals for Cusip** | | | | **525,000.00** | **729,104.25** | **578,242.94** | **545,193.20** | **0.00** | **(33,049.74)** |
| 010392FN3 | ALABAMA POWER CO | 2.80% | 04/01/2025 | 04/09/2015 | 60,000.00 | 59,932.80 | 59,126.23 | 57,197.33 | 0.00 | (1,928.90) |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **60,000.00** | **59,932.80** | **59,126.23** | **57,197.33** | **0.00** | **(1,928.90)** |
| 023765AA8 | AMER AIRLINE 16-2 AA PTT | 3.20% | 06/15/2028 | 05/02/2016 | 197,890.00 | 197,890.00 | 197,310.18 | 186,052.22 | 0.00 | (11,257.96) |
| **Totals for Cusip** | | | | | **197,890.00** | **197,890.00** | **197,310.18** | **186,052.22** | **0.00** | **(11,257.96)** |
| 026874DL8 | AMERICAN INTERNATIONAL GROUP | 4.75% | 04/01/2048 | 03/19/2018 | 230,000.00 | 229,487.10 | 229,487.10 | 210,478.06 | 0.00 | (19,009.04) |
| **Totals for Cusip** | | | | | **230,000.00** | **229,487.10** | **229,487.10** | **210,478.06** | **0.00** | **(19,009.04)** |
| 03073EAP0 | AMERISOURCEBERGEN CORP | 3.45% | 12/15/2027 | 11/29/2017 | 125,000.00 | 124,693.75 | 123,959.83 | 116,437.67 | 0.00 | (7,522.16) |
| 03073EAP0 | AMERISOURCEBERGEN CORP | 3.45% | 12/15/2027 | 12/04/2017 | 125,000.00 | 124,191.25 | 123,959.83 | 116,437.67 | 0.00 | (7,522.16) |
| **Totals for Cusip** | | | | | **250,000.00** | **248,885.00** | **247,919.66** | **232,875.34** | **0.00** | **(15,044.32)** |
| 036752AC7 | ANTHEM INC | 3.35% | 12/01/2024 | 11/14/2017 | 250,000.00 | 249,920.00 | 253,630.65 | 243,548.83 | 0.00 | (10,081.82) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,920.00** | **253,630.65** | **243,548.83** | **0.00** | **(10,081.82)** |
| 037833CG3 | APPLE INC | 3.00% | 02/09/2024 | 02/02/2017 | 165,000.00 | 164,927.40 | 167,094.36 | 162,948.59 | 0.00 | (4,145.77) |
| **Totals for Cusip** | | | | | **165,000.00** | **164,927.40** | **167,094.36** | **162,948.59** | **0.00** | **(4,145.77)** |
| 037833CK4 | APPLE INC | 1.90% | 02/07/2020 | 02/02/2017 | 750,000.00 | 749,632.50 | 747,744.22 | 743,488.06 | 0.00 | (4,256.16) |
| **Totals for Cusip** | | | | | **750,000.00** | **749,632.50** | **747,744.22** | **743,488.06** | **0.00** | **(4,256.16)** |
| 03835VAA4 | APTIV PLC | 3.15% | 11/19/2020 | 12/05/2017 | 105,000.00 | 104,860.62 | 106,621.73 | 103,950.25 | 0.00 | (2,671.48) |
| **Totals for Cusip** | | | | | **105,000.00** | **104,860.62** | **106,621.73** | **103,950.25** | **0.00** | **(2,671.48)** |
| 03939CAA1 | ARCH CAPITAL FINANCE LLC | 4.01% | 12/15/2026 | 11/29/2016 | 85,000.00 | 85,000.00 | 88,495.55 | 84,876.96 | 0.00 | (3,618.59) |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **85,000.00** | **85,000.00** | **88,495.55** | **84,876.96** | **0.00** | **(3,618.59)** |
| 03939CAB9 | ARCH CAPITAL FINANCE LLC | 5.03% | 12/15/2046 | 04/27/2017 | 250,000.00 | 273,740.00 | 290,571.17 | 261,059.91 | 0.00 | (29,511.26) |
| | **Totals for Cusip** | | | | **250,000.00** | **273,740.00** | **290,571.17** | **261,059.91** | **0.00** | **(29,511.26)** |
| 04351LAB6 | ASCENSION HEALTH | 3.94% | 11/15/2046 | 04/25/2016 | 70,000.00 | 70,000.00 | 74,016.63 | 67,472.80 | 0.00 | (6,543.83) |
| | **Totals for Cusip** | | | | **70,000.00** | **70,000.00** | **74,016.63** | **67,472.80** | **0.00** | **(6,543.83)** |
| 05351WAA1 | AVANGRID INC | 3.15% | 12/01/2024 | 11/16/2017 | 100,000.00 | 99,762.00 | 99,476.81 | 96,499.03 | 0.00 | (2,977.78) |
| | **Totals for Cusip** | | | | **100,000.00** | **99,762.00** | **99,476.81** | **96,499.03** | **0.00** | **(2,977.78)** |
| 05464HAA8 | AXIS SPECIALTY FINAN PLC | 2.65% | 04/01/2019 | 03/06/2014 | 65,000.00 | 64,932.40 | 64,782.86 | 64,867.51 | 84.65 | 0.00 |
| | **Totals for Cusip** | | | | **65,000.00** | **64,932.40** | **64,782.86** | **64,867.51** | **84.65** | **0.00** |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 06/01/2009 | 130,000.00 | 129,546.30 | 137,072.77 | 131,505.70 | 0.00 | (5,567.07) |
| 05523UAJ9 | BAE SYSTEMS HLDG | 6.38% | 06/01/2019 | 04/07/2010 | 170,000.00 | 186,075.20 | 179,249.01 | 171,968.99 | 0.00 | (7,280.02) |
| | **Totals for Cusip** | | | | **300,000.00** | **315,621.50** | **316,321.78** | **303,474.69** | **0.00** | **(12,847.09)** |
| 05526DAV7 | BAT CAPITAL CORP | 2.76% | 08/15/2022 | 11/20/2018 | 285,000.00 | 274,180.93 | 274,180.93 | 269,188.11 | 0.00 | (4,992.82) |
| | **Totals for Cusip** | | | | **285,000.00** | **274,180.93** | **274,180.93** | **269,188.11** | **0.00** | **(4,992.82)** |
| 05723KAD2 | BAKER HUGHES LLC CO OBL | 2.77% | 12/15/2022 | 01/31/2018 | 460,000.00 | 460,000.00 | 460,000.00 | 441,322.76 | 0.00 | (18,677.24) |
| | **Totals for Cusip** | | | | **460,000.00** | **460,000.00** | **460,000.00** | **441,322.76** | **0.00** | **(18,677.24)** |
| 06051GGR4 | BANK OF AMERICA CORP | 3.59% | 07/21/2028 | 07/18/2017 | 500,000.00 | 500,000.00 | 508,226.86 | 474,159.59 | 0.00 | (34,067.27) |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| 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** | **500,000.00** | **508,226.86** | **474,159.59** | **0.00** | **(34,067.27)** |
| 06738EAV7 | BARCLAYS PLC | 4.95% | 01/10/2047 | 01/03/2017 | 225,000.00 | 224,790.75 | 249,674.68 | 198,831.80 | 0.00 | (50,842.88) |
| | **Totals for Cusip** | | | | **225,000.00** | **224,790.75** | **249,674.68** | **198,831.80** | **0.00** | **(50,842.88)** |
| 06738EBD6 | BARCLAYS PLC | 4.97% | 05/16/2029 | 05/09/2018 | 200,000.00 | 200,000.00 | 200,000.00 | 192,835.52 | 0.00 | (7,164.48) |
| | **Totals for Cusip** | | | | **200,000.00** | **200,000.00** | **200,000.00** | **192,835.52** | **0.00** | **(7,164.48)** |
| 075887BR9 | BECTON DICKINSON & CO | 2.40% | 06/05/2020 | 05/22/2017 | 205,000.00 | 205,000.00 | 203,888.17 | 201,800.71 | 0.00 | (2,087.46) |
| | **Totals for Cusip** | | | | **205,000.00** | **205,000.00** | **203,888.17** | **201,800.71** | **0.00** | **(2,087.46)** |
| 09062XAC7 | BIOGEN IDEC INC | 2.90% | 09/15/2020 | 09/10/2015 | 275,000.00 | 274,428.00 | 278,745.92 | 272,952.11 | 0.00 | (5,793.81) |
| | **Totals for Cusip** | | | | **275,000.00** | **274,428.00** | **278,745.92** | **272,952.11** | **0.00** | **(5,793.81)** |
| 097023BR5 | BOEING CO | 2.25% | 06/15/2026 | 08/20/2018 | 345,000.00 | 316,603.05 | 316,603.05 | 318,170.29 | 1,567.24 | 0.00 |
| | **Totals for Cusip** | | | | **345,000.00** | **316,603.05** | **316,603.05** | **318,170.29** | **1,567.24** | **0.00** |
| 111021AE1 | BRITISH TELECOM PLC | 9.62% | 12/15/2030 | 12/04/2003 | 285,000.00 | 368,026.20 | 425,809.31 | 385,455.03 | 0.00 | (40,354.28) |
| | **Totals for Cusip** | | | | **285,000.00** | **368,026.20** | **425,809.31** | **385,455.03** | **0.00** | **(40,354.28)** |
| 12527GAG8 | CF INDUSTRIES INC | 3.40% | 12/01/2021 | 11/10/2016 | 55,000.00 | 54,919.15 | 55,564.35 | 53,928.52 | 0.00 | (1,635.83) |
| | **Totals for Cusip** | | | | **55,000.00** | **54,919.15** | **55,564.35** | **53,928.52** | **0.00** | **(1,635.83)** |
| 125896BQ2 | CMS ENERGY CORP | 3.00% | 05/15/2026 | 05/02/2016 | 75,000.00 | 74,716.50 | 73,636.82 | 70,522.65 | 0.00 | (3,114.17) |
| | **Totals for Cusip** | | | | **75,000.00** | **74,716.50** | **73,636.82** | **70,522.65** | **0.00** | **(3,114.17)** |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 126408GH0 | CSX CORP | 6.00% | 10/01/2036 | 06/30/2010 | 135,000.00 | 144,656.55 | 173,095.23 | 156,875.34 | 0.00 | (16,219.89) |
| **Totals for Cusip** | | | | | **135,000.00** | **144,656.55** | **173,095.23** | **156,875.34** | **0.00** | **(16,219.89)** |
| 126408HG1 | CSX CORP | 4.25% | 11/01/2066 | 10/13/2016 | 80,000.00 | 79,800.80 | 79,934.91 | 69,162.50 | 0.00 | (10,772.41) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,800.80** | **79,934.91** | **69,162.50** | **0.00** | **(10,772.41)** |
| 126650CW8 | CVS CAREMARK CORP | 4.10% | 03/25/2025 | 03/06/2018 | 500,000.00 | 495,105.00 | 495,105.00 | 495,011.17 | 0.00 | (93.83) |
| **Totals for Cusip** | | | | | **500,000.00** | **495,105.00** | **495,105.00** | **495,011.17** | **0.00** | **(93.83)** |
| 126650CX6 | CVS HEALTH CORP | 4.30% | 03/25/2028 | 03/06/2018 | 165,000.00 | 162,680.10 | 162,680.10 | 161,305.49 | 0.00 | (1,374.61) |
| **Totals for Cusip** | | | | | **165,000.00** | **162,680.10** | **162,680.10** | **161,305.49** | **0.00** | **(1,374.61)** |
| 13645RAE4 | CANADIAN PACIFIC RR CO | 5.75% | 03/15/2033 | 11/06/2015 | 215,000.00 | 239,869.05 | 257,154.42 | 244,403.58 | 0.00 | (12,750.84) |
| **Totals for Cusip** | | | | | **215,000.00** | **239,869.05** | **257,154.42** | **244,403.58** | **0.00** | **(12,750.84)** |
| 14042RFH9 | CAPITAL ONE NA | 2.35% | 01/31/2020 | 01/16/2018 | 500,000.00 | 497,510.00 | 497,510.00 | 493,661.07 | 0.00 | (3,848.93) |
| **Totals for Cusip** | | | | | **500,000.00** | **497,510.00** | **497,510.00** | **493,661.07** | **0.00** | **(3,848.93)** |
| 14149YAW8 | CARDINAL HEALTH INC | 4.60% | 03/15/2043 | 01/24/2018 | 350,000.00 | 355,855.50 | 355,855.50 | 303,295.94 | 0.00 | (52,559.56) |
| **Totals for Cusip** | | | | | **350,000.00** | **355,855.50** | **355,855.50** | **303,295.94** | **0.00** | **(52,559.56)** |
| 14913QAA7 | CATERPILLAR FINL SERVICE | 2.40% | 06/06/2022 | 06/01/2017 | 500,000.00 | 499,230.00 | 496,950.00 | 488,059.99 | 0.00 | (8,890.01) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,230.00** | **496,950.00** | **488,059.99** | **0.00** | **(8,890.01)** |
| 15135UAP4 | CENOVUS ENERGY INC | 5.25% | 06/15/2037 | 12/11/2017 | 125,000.00 | 125,807.00 | 128,737.09 | 110,123.70 | 0.00 | (18,613.39) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **125,000.00** | **125,807.00** | **128,737.09** | **110,123.70** | **0.00** | **(18,613.39)** |
| 161175BB9 | CHARTER COMM OPT LLC CAP | 4.46% | 07/23/2022 | 12/01/2016 | 250,000.00 | 250,000.00 | 260,837.28 | 252,401.40 | 0.00 | (8,435.88) |
| | **Totals for Cusip** | | | | **250,000.00** | **250,000.00** | **260,837.28** | **252,401.40** | **0.00** | **(8,435.88)** |
| 161175BL7 | CHARTER COMM OPT LLC CAP | 5.38% | 05/01/2047 | 11/27/2017 | 90,000.00 | 89,969.50 | 92,281.44 | 81,555.20 | 0.00 | (10,726.24) |
| | **Totals for Cusip** | | | | **90,000.00** | **89,969.50** | **92,281.44** | **81,555.20** | **0.00** | **(10,726.24)** |
| 166764BH2 | CHEVRON CORP | 1.56% | 05/16/2019 | 05/09/2016 | 500,000.00 | 500,000.00 | 497,142.94 | 497,300.22 | 157.28 | 0.00 |
| | **Totals for Cusip** | | | | **500,000.00** | **500,000.00** | **497,142.94** | **497,300.22** | **157.28** | **0.00** |
| 17252MAN0 | CINTAS CORPORATION NO. 2 | 3.70% | 04/01/2027 | 03/09/2017 | 250,000.00 | 249,040.00 | 260,131.22 | 244,165.12 | 0.00 | (15,966.10) |
| | **Totals for Cusip** | | | | **250,000.00** | **249,040.00** | **260,131.22** | **244,165.12** | **0.00** | **(15,966.10)** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 10/23/2015 | 125,000.00 | 125,373.75 | 132,337.82 | 120,477.10 | 0.00 | (11,860.72) |
| | **Totals for Cusip** | | | | **125,000.00** | **125,373.75** | **132,337.82** | **120,477.10** | **0.00** | **(11,860.72)** |
| 172967KK6 | CITIGROUP INC | 2.70% | 03/30/2021 | 06/02/2016 | 550,000.00 | 552,436.50 | 551,670.64 | 541,832.42 | 0.00 | (9,838.22) |
| | **Totals for Cusip** | | | | **550,000.00** | **552,436.50** | **551,670.64** | **541,832.42** | **0.00** | **(9,838.22)** |
| 172967KY6 | CITIGROUP INC | 3.20% | 10/21/2026 | 10/17/2016 | 525,000.00 | 524,690.25 | 520,898.14 | 484,673.91 | 0.00 | (36,224.23) |
| | **Totals for Cusip** | | | | **525,000.00** | **524,690.25** | **520,898.14** | **484,673.91** | **0.00** | **(36,224.23)** |
| 195869AQ5 | COLONIAL PIPELINE CO | 4.25% | 04/15/2048 | 03/27/2018 | 240,000.00 | 237,182.40 | 237,182.40 | 230,118.04 | 0.00 | (7,064.36) |
| | **Totals for Cusip** | | | | **240,000.00** | **237,182.40** | **237,182.40** | **230,118.04** | **0.00** | **(7,064.36)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 20030NCQ2 | COMCAST CORP | 3.45% | 10/01/2021 | 10/02/2018 | 470,000.00 | 469,525.30 | 469,525.30 | 474,765.33 | 5,240.03 | 0.00 |
| **Totals for Cusip** | | | | | **470,000.00** | **469,525.30** | **469,525.30** | **474,765.33** | **5,240.03** | **0.00** |
| 205887BZ4 | CONAGRA BRANDS INC | 3.80% | 10/22/2021 | 10/15/2018 | 125,000.00 | 124,856.25 | 124,856.25 | 125,044.08 | 187.83 | 0.00 |
| **Totals for Cusip** | | | | | **125,000.00** | **124,856.25** | **124,856.25** | **125,044.08** | **187.83** | **0.00** |
| 20605PAK7 | CONCHO RESOURCES INC | 4.30% | 08/15/2028 | 06/14/2018 | 100,000.00 | 99,660.00 | 99,660.00 | 97,820.12 | 0.00 | (1,839.88) |
| **Totals for Cusip** | | | | | **100,000.00** | **99,660.00** | **99,660.00** | **97,820.12** | **0.00** | **(1,839.88)** |
| 21036PBC1 | CONSTELLATION BRANDS INC | 4.65% | 11/15/2028 | 10/22/2018 | 40,000.00 | 39,888.00 | 39,888.00 | 39,835.40 | 0.00 | (52.60) |
| **Totals for Cusip** | | | | | **40,000.00** | **39,888.00** | **39,888.00** | **39,835.40** | **0.00** | **(52.60)** |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 03/27/2007 | 362,451.98 | 362,451.98 | 395,181.39 | 378,472.36 | 0.00 | (16,709.03) |
| **Totals for Cusip** | | | | | **362,451.98** | **362,451.98** | **395,181.39** | **378,472.36** | **0.00** | **(16,709.03)** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 07/12/2022 | 11/17/2010 | 10,784.68 | 10,784.68 | 11,293.50 | 10,930.63 | 0.00 | (362.87) |
| **Totals for Cusip** | | | | | **10,784.68** | **10,784.68** | **11,293.50** | **10,930.63** | **0.00** | **(362.87)** |
| 210805DH7 | CONTINENTAL AIRLINES | 6.70% | 06/15/2021 | 10/05/2005 | 13,261.16 | 12,664.41 | 14,388.36 | 14,056.83 | 0.00 | (331.53) |
| **Totals for Cusip** | | | | | **13,261.16** | **12,664.41** | **14,388.36** | **14,056.83** | **0.00** | **(331.53)** |
| 224044CH8 | COX COMMUNICATIONS INC | 3.15% | 08/15/2024 | 07/24/2017 | 570,000.00 | 569,213.40 | 561,384.16 | 548,342.05 | 0.00 | (13,042.11) |
| **Totals for Cusip** | | | | | **570,000.00** | **569,213.40** | **561,384.16** | **548,342.05** | **0.00** | **(13,042.11)** |
| 22535WAE7 | CREDIT AGRICOLE LONDON | 3.75% | 04/24/2023 | 04/17/2018 | 250,000.00 | 249,120.00 | 249,120.00 | 244,635.03 | 0.00 | (4,484.97) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **250,000.00** | **249,120.00** | **249,120.00** | **244,635.03** | **0.00** | **(4,484.97)** |
| 225433AT8 | CRED SUIS GP FUN LTD | 3.80% | 06/09/2023 | 02/23/2017 | 500,000.00 | 502,200.00 | 515,647.17 | 490,643.47 | 0.00 | (25,003.70) |
| | **Totals for Cusip** | | | | **500,000.00** | **502,200.00** | **515,647.17** | **490,643.47** | **0.00** | **(25,003.70)** |
| 23355LAB2 | DXC TECHNOLOGY CO | 2.88% | 03/27/2020 | 08/07/2017 | 80,000.00 | 79,778.28 | 80,389.16 | 79,308.65 | 0.00 | (1,080.51) |
| | **Totals for Cusip** | | | | **80,000.00** | **79,778.28** | **80,389.16** | **79,308.65** | **0.00** | **(1,080.51)** |
| 233851CK8 | DAIMLER FINANCE NA LLC | 2.20% | 10/30/2021 | 10/26/2016 | 250,000.00 | 249,930.00 | 245,514.12 | 241,101.82 | 0.00 | (4,412.30) |
| | **Totals for Cusip** | | | | **250,000.00** | **249,930.00** | **245,514.12** | **241,101.82** | **0.00** | **(4,412.30)** |
| 235851AP7 | DANAHER CORP | 2.40% | 09/15/2020 | 09/10/2015 | 470,000.00 | 468,857.90 | 471,771.87 | 465,693.23 | 0.00 | (6,078.64) |
| | **Totals for Cusip** | | | | **470,000.00** | **468,857.90** | **471,771.87** | **465,693.23** | **0.00** | **(6,078.64)** |
| 24422ETF6 | DEERE JOHN CAPITAL CORP | 2.55% | 01/08/2021 | 01/05/2016 | 250,000.00 | 249,742.50 | 250,964.67 | 247,741.03 | 0.00 | (3,223.64) |
| | **Totals for Cusip** | | | | **250,000.00** | **249,742.50** | **250,964.67** | **247,741.03** | **0.00** | **(3,223.64)** |
| 24422ETS8 | DEERE JOHN CAPITAL CORP | 1.95% | 06/22/2020 | 06/19/2017 | 225,000.00 | 224,862.75 | 223,404.20 | 221,490.13 | 0.00 | (1,914.07) |
| | **Totals for Cusip** | | | | **225,000.00** | **224,862.75** | **223,404.20** | **221,490.13** | **0.00** | **(1,914.07)** |
| 24422EUH0 | JOHN DEERE CAPITAL CORP | 3.45% | 06/07/2023 | 06/04/2018 | 350,000.00 | 349,807.50 | 349,807.50 | 351,322.33 | 1,514.83 | 0.00 |
| | **Totals for Cusip** | | | | **350,000.00** | **349,807.50** | **349,807.50** | **351,322.33** | **1,514.83** | **0.00** |
| 24422EUM9 | DEERE JOHN CAPITAL CORP | 3.65% | 10/12/2023 | 10/09/2018 | 95,000.00 | 94,982.90 | 94,982.90 | 95,994.38 | 1,011.48 | 0.00 |
| | **Totals for Cusip** | | | | **95,000.00** | **94,982.90** | **94,982.90** | **95,994.38** | **1,011.48** | **0.00** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 247361ZH4 | DELTA AIR LINES | 4.95% | 11/23/2020 | 11/15/2010 | 10,744.15 | 10,744.15 | 11,025.65 | 10,803.24 | 0.00 | (222.41) |
| **Totals for Cusip** | | | | | **10,744.15** | **10,744.15** | **11,025.65** | **10,803.24** | **0.00** | **(222.41)** |
| 247361ZK7 | DELTA AIR LINES | 2.88% | 03/13/2020 | 03/09/2017 | 220,000.00 | 219,399.40 | 221,276.60 | 218,538.47 | 0.00 | (2,738.13) |
| **Totals for Cusip** | | | | | **220,000.00** | **219,399.40** | **221,276.60** | **218,538.47** | **0.00** | **(2,738.13)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 02/10/2024 | 04/17/2008 | 199,753.44 | 199,753.44 | 227,219.55 | 214,475.27 | 0.00 | (12,744.28) |
| **Totals for Cusip** | | | | | **199,753.44** | **199,753.44** | **227,219.55** | **214,475.27** | **0.00** | **(12,744.28)** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 200,000.00 | 199,950.00 | 202,505.48 | 199,408.95 | 0.00 | (3,096.53) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,950.00** | **202,505.48** | **199,408.95** | **0.00** | **(3,096.53)** |
| 25466AAD3 | DISCOVER BANK | 4.20% | 08/08/2023 | 08/05/2013 | 275,000.00 | 273,933.00 | 288,783.44 | 275,063.26 | 0.00 | (13,720.18) |
| **Totals for Cusip** | | | | | **275,000.00** | **273,933.00** | **288,783.44** | **275,063.26** | **0.00** | **(13,720.18)** |
| 25468PDH6 | DISNEY WALT COMPANY | 1.65% | 01/08/2019 | 01/05/2016 | 1,000,000.00 | 998,660.00 | 997,028.56 | 999,776.25 | 2,747.69 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,000.00** | **998,660.00** | **997,028.56** | **999,776.25** | **2,747.69** | **0.00** |
| 256746AF5 | DOLLAR TREE INC | 3.70% | 05/15/2023 | 04/05/2018 | 165,000.00 | 164,693.10 | 164,693.10 | 162,250.20 | 0.00 | (2,442.90) |
| **Totals for Cusip** | | | | | **165,000.00** | **164,693.10** | **164,693.10** | **162,250.20** | **0.00** | **(2,442.90)** |
| 25746UBU2 | DOMINION ENERGY INC | 2.96% | 07/01/2019 | 05/23/2016 | 100,000.00 | 100,099.00 | 100,774.15 | 99,644.38 | 0.00 | (1,129.77) |
| **Totals for Cusip** | | | | | **100,000.00** | **100,099.00** | **100,774.15** | **99,644.38** | **0.00** | **(1,129.77)** |
| 26078JAB6 | DOWDUPONT INC | 4.20% | 11/15/2023 | 11/14/2018 | 250,000.00 | 250,000.00 | 250,000.00 | 255,537.44 | 5,537.44 | 0.00 |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **250,000.00** | **250,000.00** | **250,000.00** | **255,537.44** | **5,537.44** | **0.00** |
| 26875PAM3 | EOG RESOURCES INC | 3.15% | 04/01/2025 | 03/12/2015 | 120,000.00 | 119,998.80 | 119,554.01 | 116,059.26 | 0.00 | (3,494.75) |
| **Totals for Cusip** | | | | | **120,000.00** | **119,998.80** | **119,554.01** | **116,059.26** | **0.00** | **(3,494.75)** |
| 26875PAP6 | EOG RESOURCES INC | 4.15% | 01/15/2026 | 01/11/2016 | 170,000.00 | 169,751.80 | 180,930.94 | 174,483.55 | 0.00 | (6,447.39) |
| **Totals for Cusip** | | | | | **170,000.00** | **169,751.80** | **180,930.94** | **174,483.55** | **0.00** | **(6,447.39)** |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/21/2014 | 165,000.00 | 207,002.40 | 208,264.62 | 195,986.34 | 0.00 | (12,278.28) |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 05/02/2017 | 35,000.00 | 42,302.05 | 44,177.34 | 41,572.86 | 0.00 | (2,604.48) |
| 26882PAR3 | ERAC USA FINANCE CO | 6.70% | 06/01/2034 | 04/09/2018 | 100,000.00 | 124,018.00 | 124,018.00 | 118,779.60 | 0.00 | (5,238.40) |
| **Totals for Cusip** | | | | | **300,000.00** | **373,322.45** | **376,459.96** | **356,338.80** | **0.00** | **(20,121.16)** |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 12/02/2014 | 200,000.00 | 262,296.00 | 267,449.84 | 248,654.46 | 0.00 | (18,795.38) |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 03/05/2018 | 50,000.00 | 64,426.50 | 64,426.50 | 62,163.62 | 0.00 | (2,262.88) |
| **Totals for Cusip** | | | | | **250,000.00** | **326,722.50** | **331,876.34** | **310,818.08** | **0.00** | **(21,058.26)** |
| 26884TAL6 | ERAC USA FINANCE LLC | 3.85% | 11/15/2024 | 02/24/2015 | 142,000.00 | 147,718.34 | 147,099.97 | 141,295.44 | 0.00 | (5,804.53) |
| **Totals for Cusip** | | | | | **142,000.00** | **147,718.34** | **147,099.97** | **141,295.44** | **0.00** | **(5,804.53)** |
| 29103DAC0 | EMERA US FINANCE LP | 2.15% | 06/15/2019 | 01/13/2017 | 400,000.00 | 399,876.52 | 398,443.89 | 396,729.65 | 0.00 | (1,714.24) |
| **Totals for Cusip** | | | | | **400,000.00** | **399,876.52** | **398,443.89** | **396,729.65** | **0.00** | **(1,714.24)** |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 292480AG5 | ENABLE MIDSTREAM PARTNERS LP | 2.40% | 05/15/2019 | 12/22/2015 | 110,000.00 | 109,941.65 | 109,368.87 | 109,376.54 | 7.67 | 0.00 |
| **Totals for Cusip** | | | | | **110,000.00** | **109,941.65** | **109,368.87** | **109,376.54** | **7.67** | **0.00** |
| 292505AJ3 | ENCANA CORP | 3.90% | 11/15/2021 | 09/13/2018 | 500,000.00 | 503,105.00 | 503,105.00 | 500,422.67 | 0.00 | (2,682.33) |
| **Totals for Cusip** | | | | | **500,000.00** | **503,105.00** | **503,105.00** | **500,422.67** | **0.00** | **(2,682.33)** |
| 29278GAJ7 | ENEL FINANCE INTL NV | 4.62% | 09/14/2025 | 09/11/2018 | 250,000.00 | 248,422.50 | 248,422.50 | 239,869.64 | 0.00 | (8,552.86) |
| **Totals for Cusip** | | | | | **250,000.00** | **248,422.50** | **248,422.50** | **239,869.64** | **0.00** | **(8,552.86)** |
| 29364NAT5 | ENTERGY MISSISSIPPI | 2.85% | 06/01/2028 | 05/10/2016 | 80,000.00 | 79,974.40 | 77,458.01 | 74,788.66 | 0.00 | (2,669.35) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,974.40** | **77,458.01** | **74,788.66** | **0.00** | **(2,669.35)** |
| 29364WAK4 | ENTERGY LOUISIANA LLC | 5.40% | 11/01/2024 | 11/10/2009 | 140,000.00 | 139,521.20 | 159,856.58 | 153,890.93 | 0.00 | (5,965.65) |
| **Totals for Cusip** | | | | | **140,000.00** | **139,521.20** | **159,856.58** | **153,890.93** | **0.00** | **(5,965.65)** |
| 29379VBD4 | ENTERPRISE PRODUCTS OPER | 2.55% | 10/15/2019 | 10/02/2014 | 175,000.00 | 174,966.75 | 175,551.04 | 174,072.40 | 0.00 | (1,478.64) |
| **Totals for Cusip** | | | | | **175,000.00** | **174,966.75** | **175,551.04** | **174,072.40** | **0.00** | **(1,478.64)** |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 09/16/2009 | 375,000.00 | 374,268.75 | 392,779.90 | 379,830.19 | 0.00 | (12,949.71) |
| **Totals for Cusip** | | | | | **375,000.00** | **374,268.75** | **392,779.90** | **379,830.19** | **0.00** | **(12,949.71)** |
| 30219GAQ1 | EXPRESS SCRIPTS HOLDING CO | 3.00% | 07/15/2023 | 06/29/2016 | 110,000.00 | 109,902.10 | 109,235.25 | 105,872.50 | 0.00 | (3,362.75) |
| **Totals for Cusip** | | | | | **110,000.00** | **109,902.10** | **109,235.25** | **105,872.50** | **0.00** | **(3,362.75)** |
| 30231GAF9 | EXXON MOBIL CORPORATION | 2.71% | 03/06/2025 | 03/18/2015 | 250,000.00 | 252,370.00 | 249,151.21 | 242,088.62 | 0.00 | (7,062.59) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **250,000.00** | **252,370.00** | **249,151.21** | **242,088.62** | **0.00** | **(7,062.59)** |
| 30231GAG7 | EXXON MOBIL CORPORATION | 1.91% | 03/06/2020 | 03/03/2015 | 825,000.00 | 825,000.00 | 820,732.18 | 817,583.00 | 0.00 | (3,149.18) |
| | **Totals for Cusip** | | | | **825,000.00** | **825,000.00** | **820,732.18** | **817,583.00** | **0.00** | **(3,149.18)** |
| 30231GAV4 | EXXON MOBIL CORPORATION | 2.22% | 03/01/2021 | 02/29/2016 | 565,000.00 | 565,000.00 | 563,735.56 | 556,865.02 | 0.00 | (6,870.54) |
| | **Totals for Cusip** | | | | **565,000.00** | **565,000.00** | **563,735.56** | **556,865.02** | **0.00** | **(6,870.54)** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 06/01/2016 | 110,000.00 | 109,924.10 | 110,813.82 | 108,452.17 | 0.00 | (2,361.65) |
| | **Totals for Cusip** | | | | **110,000.00** | **109,924.10** | **110,813.82** | **108,452.17** | **0.00** | **(2,361.65)** |
| 302491AQ8 | FMC CORP | 5.20% | 12/15/2019 | 11/24/2009 | 135,000.00 | 134,547.75 | 140,783.34 | 136,509.49 | 0.00 | (4,273.85) |
| | **Totals for Cusip** | | | | **135,000.00** | **134,547.75** | **140,783.34** | **136,509.49** | **0.00** | **(4,273.85)** |
| 3134A2HG6 | FREDDIE MAC | 0.00% | 12/11/2025 | 02/21/2018 | 600,000.00 | 469,008.00 | 469,008.00 | 487,489.37 | 18,481.37 | 0.00 |
| | **Totals for Cusip** | | | | **600,000.00** | **469,008.00** | **469,008.00** | **487,489.37** | **18,481.37** | **0.00** |
| 337738AM0 | FISERV INC | 3.50% | 10/01/2022 | 09/18/2012 | 120,000.00 | 119,446.80 | 123,510.94 | 119,172.88 | 0.00 | (4,338.06) |
| | **Totals for Cusip** | | | | **120,000.00** | **119,446.80** | **123,510.94** | **119,172.88** | **0.00** | **(4,338.06)** |
| 338915AM3 | FLEETBOSTON FINANCIAL GROUP | 6.70% | 07/15/2028 | 10/23/2013 | 100,000.00 | 112,225.00 | 122,764.00 | 114,049.94 | 0.00 | (8,714.06) |
| | **Totals for Cusip** | | | | **100,000.00** | **112,225.00** | **122,764.00** | **114,049.94** | **0.00** | **(8,714.06)** |
| 345370BM1 | FORD MOTOR COMPANY | 7.75% | 06/15/2043 | 03/25/2015 | 161,000.00 | 215,834.99 | 211,474.78 | 166,408.10 | 0.00 | (45,066.68) |
| 345370BM1 | FORD MOTOR COMPANY | 7.75% | 06/15/2043 | 10/14/2015 | 100,000.00 | 124,134.00 | 131,350.80 | 103,359.07 | 0.00 | (27,991.73) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **261,000.00** | **339,968.99** | **342,825.58** | **269,767.17** | **0.00** | **(73,058.41)** |
| 345370BZ2 | FORD MOTOR COMPANY | 6.38% | 02/01/2029 | 10/03/2017 | 250,000.00 | 291,862.50 | 292,644.80 | 249,820.17 | 0.00 | (42,824.63) |
| | **Totals for Cusip** | | | | **250,000.00** | **291,862.50** | **292,644.80** | **249,820.17** | **0.00** | **(42,824.63)** |
| 345370CA6 | FORD MOTOR COMPANY | 7.45% | 07/16/2031 | 08/28/2017 | 175,000.00 | 224,280.00 | 228,762.26 | 180,429.19 | 0.00 | (48,333.07) |
| | **Totals for Cusip** | | | | **175,000.00** | **224,280.00** | **228,762.26** | **180,429.19** | **0.00** | **(48,333.07)** |
| 369550BE7 | GENERAL DYNAMICS CORP | 3.00% | 05/11/2021 | 05/08/2018 | 320,000.00 | 317,776.00 | 317,776.00 | 320,258.78 | 2,482.78 | 0.00 |
| | **Totals for Cusip** | | | | **320,000.00** | **317,776.00** | **317,776.00** | **320,258.78** | **2,482.78** | **0.00** |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 09/07/2018 | 250,000.00 | 257,675.00 | 257,675.00 | 234,335.73 | 0.00 | (23,339.27) |
| | **Totals for Cusip** | | | | **250,000.00** | **257,675.00** | **257,675.00** | **234,335.73** | **0.00** | **(23,339.27)** |
| 37045VAH3 | GENERAL MOTORS CO | 5.00% | 04/01/2035 | 08/03/2017 | 195,000.00 | 194,873.25 | 206,648.01 | 165,802.93 | 0.00 | (40,845.08) |
| | **Totals for Cusip** | | | | **195,000.00** | **194,873.25** | **206,648.01** | **165,802.93** | **0.00** | **(40,845.08)** |
| 37045VAL4 | GENERAL MOTORS CO | 6.75% | 04/01/2046 | 03/14/2018 | 150,000.00 | 173,740.50 | 173,740.50 | 145,215.61 | 0.00 | (28,524.89) |
| | **Totals for Cusip** | | | | **150,000.00** | **173,740.50** | **173,740.50** | **145,215.61** | **0.00** | **(28,524.89)** |
| 37045VAP5 | GENERAL MOTORS CO | 5.15% | 04/01/2038 | 10/18/2017 | 130,000.00 | 135,314.40 | 138,599.97 | 111,067.18 | 0.00 | (27,532.79) |
| | **Totals for Cusip** | | | | **130,000.00** | **135,314.40** | **138,599.97** | **111,067.18** | **0.00** | **(27,532.79)** |
| 37045XAL0 | GENERAL MOTORS FINL CO | 4.25% | 05/15/2023 | 06/25/2015 | 250,000.00 | 252,492.50 | 261,505.00 | 244,154.61 | 0.00 | (17,350.39) |
| | **Totals for Cusip** | | | | **250,000.00** | **252,492.50** | **261,505.00** | **244,154.61** | **0.00** | **(17,350.39)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 37045XBB1 | GENERAL MOTORS FINL CO | 3.10% | 01/15/2019 | 10/07/2015 | 180,000.00 | 179,917.20 | 180,963.38 | 179,992.87 | 0.00 | (970.51) |
| **Totals for Cusip** | | | | | **180,000.00** | **179,917.20** | **180,963.38** | **179,992.87** | **0.00** | **(970.51)** |
| 37045XBJ4 | GENERAL MOTORS FINL CO | 2.40% | 05/09/2019 | 05/04/2016 | 500,000.00 | 499,480.00 | 500,121.29 | 498,120.85 | 0.00 | (2,000.44) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,480.00** | **500,121.29** | **498,120.85** | **0.00** | **(2,000.44)** |
| 37045XBS4 | GENERAL MOTORS FINL CO | 3.45% | 01/14/2022 | 06/20/2018 | 100,000.00 | 98,777.00 | 98,777.00 | 96,903.13 | 0.00 | (1,873.87) |
| **Totals for Cusip** | | | | | **100,000.00** | **98,777.00** | **98,777.00** | **96,903.13** | **0.00** | **(1,873.87)** |
| 375558AY9 | GILEAD SCIENCES INC | 2.35% | 02/01/2020 | 11/12/2014 | 70,000.00 | 69,840.40 | 70,327.43 | 69,530.51 | 0.00 | (796.92) |
| **Totals for Cusip** | | | | | **70,000.00** | **69,840.40** | **70,327.43** | **69,530.51** | **0.00** | **(796.92)** |
| 375558BB8 | GILEAD SCIENCES INC | 2.55% | 09/01/2020 | 09/09/2015 | 250,000.00 | 249,550.00 | 252,221.53 | 247,978.12 | 0.00 | (4,243.41) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,550.00** | **252,221.53** | **247,978.12** | **0.00** | **(4,243.41)** |
| 38141EA25 | GOLDMAN SACHS | 7.50% | 02/15/2019 | 03/23/2017 | 230,000.00 | 252,910.30 | 243,072.14 | 231,107.76 | 0.00 | (11,964.38) |
| **Totals for Cusip** | | | | | **230,000.00** | **252,910.30** | **243,072.14** | **231,107.76** | **0.00** | **(11,964.38)** |
| 38141GWZ3 | GOLDMAN SACHS GROUP INC | 4.22% | 05/01/2029 | 09/07/2018 | 400,000.00 | 395,332.00 | 395,332.00 | 384,955.33 | 0.00 | (10,376.67) |
| **Totals for Cusip** | | | | | **400,000.00** | **395,332.00** | **395,332.00** | **384,955.33** | **0.00** | **(10,376.67)** |
| 38143U8H7 | GOLDMAN SACHS GROUP INC | 3.75% | 02/25/2026 | 12/01/2017 | 70,000.00 | 71,791.30 | 71,826.33 | 66,195.23 | 0.00 | (5,631.10) |
| **Totals for Cusip** | | | | | **70,000.00** | **71,791.30** | **71,826.33** | **66,195.23** | **0.00** | **(5,631.10)** |
| 38148LAF3 | GOLDMAN SACHS GROUP INC | 5.15% | 05/22/2045 | 08/24/2016 | 60,000.00 | 66,633.00 | 69,578.67 | 56,108.38 | 0.00 | (13,470.29) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **60,000.00** | **66,633.00** | **69,578.67** | **56,108.38** | **0.00** | **(13,470.29)** |
| 40573LAG1 | HALFMOON PARENT INC | 3.40% | 09/17/2021 | 09/06/2018 | 450,000.00 | 450,000.00 | 450,000.00 | 448,976.44 | 0.00 | (1,023.56) |
| | **Totals for Cusip** | | | | **450,000.00** | **450,000.00** | **450,000.00** | **448,976.44** | **0.00** | **(1,023.56)** |
| 41283LAD7 | HARLEY-DAVIDSON FINL SER | 2.40% | 09/15/2019 | 09/11/2014 | 310,000.00 | 308,812.70 | 309,659.46 | 307,424.56 | 0.00 | (2,234.90) |
| | **Totals for Cusip** | | | | **310,000.00** | **308,812.70** | **309,659.46** | **307,424.56** | **0.00** | **(2,234.90)** |
| 41283LAG0 | HARLEY-DAVIDSON FINL SER | 2.25% | 01/15/2019 | 01/05/2016 | 195,000.00 | 194,976.60 | 195,031.16 | 194,922.57 | 0.00 | (108.59) |
| | **Totals for Cusip** | | | | **195,000.00** | **194,976.60** | **195,031.16** | **194,922.57** | **0.00** | **(108.59)** |
| 42217KBF2 | WELLTOWER INC | 4.00% | 06/01/2025 | 05/20/2015 | 110,000.00 | 109,918.60 | 113,744.98 | 108,561.48 | 0.00 | (5,183.50) |
| | **Totals for Cusip** | | | | **110,000.00** | **109,918.60** | **113,744.98** | **108,561.48** | **0.00** | **(5,183.50)** |
| 423452AB7 | HELMERICH & PAYNE INC | 4.65% | 03/15/2025 | 12/18/2018 | 150,000.00 | 152,139.90 | 152,139.90 | 152,948.19 | 808.29 | 0.00 |
| | **Totals for Cusip** | | | | **150,000.00** | **152,139.90** | **152,139.90** | **152,948.19** | **808.29** | **0.00** |
| 438516BJ4 | HONEYWELL INTERNATIONAL INC | 1.40% | 10/30/2019 | 10/24/2016 | 750,000.00 | 749,407.50 | 741,875.87 | 740,537.45 | 0.00 | (1,338.42) |
| | **Totals for Cusip** | | | | **750,000.00** | **749,407.50** | **741,875.87** | **740,537.45** | **0.00** | **(1,338.42)** |
| 44107TAX4 | HOST HOTELS & RESORTS LP | 3.88% | 04/01/2024 | 03/09/2017 | 130,000.00 | 129,447.50 | 132,263.13 | 128,246.67 | 0.00 | (4,016.46) |
| | **Totals for Cusip** | | | | **130,000.00** | **129,447.50** | **132,263.13** | **128,246.67** | **0.00** | **(4,016.46)** |
| 44644AAB3 | HUNTINGTON NATIONAL BANK | 2.50% | 08/07/2022 | 08/02/2017 | 500,000.00 | 498,810.00 | 493,167.18 | 483,049.82 | 0.00 | (10,117.36) |
| | **Totals for Cusip** | | | | **500,000.00** | **498,810.00** | **493,167.18** | **483,049.82** | **0.00** | **(10,117.36)** |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 448814DX8 | HYDRO QUEBEC | 8.40% | 01/15/2022 | 04/27/2010 | 275,000.00 | 366,619.00 | 329,133.53 | 316,636.39 | 0.00 | (12,497.14) |
| **Totals for Cusip** | | | | | **275,000.00** | **366,619.00** | **329,133.53** | **316,636.39** | **0.00** | **(12,497.14)** |
| 448814EJ8 | HYDRO QUEBEC | 8.05% | 07/07/2024 | 12/19/2014 | 500,000.00 | 706,880.00 | 646,093.02 | 621,066.24 | 0.00 | (25,026.78) |
| **Totals for Cusip** | | | | | **500,000.00** | **706,880.00** | **646,093.02** | **621,066.24** | **0.00** | **(25,026.78)** |
| 460690BM1 | INTERPUBLIC GROUP COS | 3.50% | 10/01/2020 | 09/18/2018 | 75,000.00 | 74,855.25 | 74,855.25 | 75,092.87 | 237.62 | 0.00 |
| **Totals for Cusip** | | | | | **75,000.00** | **74,855.25** | **74,855.25** | **75,092.87** | **237.62** | **0.00** |
| 46513EGV8 | AID ISRAEL | 5.50% | 12/04/2023 | 07/20/2016 | 875,000.00 | 1,104,137.79 | 1,023,167.34 | 984,373.63 | 0.00 | (38,793.71) |
| **Totals for Cusip** | | | | | **875,000.00** | **1,104,137.79** | **1,023,167.34** | **984,373.63** | **0.00** | **(38,793.71)** |
| 46625HKC3 | JP MORGAN CHASE & CO | 3.12% | 01/23/2025 | 02/20/2018 | 420,000.00 | 407,643.60 | 407,643.60 | 400,136.54 | 0.00 | (7,507.06) |
| **Totals for Cusip** | | | | | **420,000.00** | **407,643.60** | **407,643.60** | **400,136.54** | **0.00** | **(7,507.06)** |
| 476556DA0 | JERSEY CENTRAL POWER AND LIGHT | 7.35% | 02/01/2019 | 01/22/2009 | 70,000.00 | 69,911.10 | 73,504.49 | 70,213.61 | 0.00 | (3,290.88) |
| **Totals for Cusip** | | | | | **70,000.00** | **69,911.10** | **73,504.49** | **70,213.61** | **0.00** | **(3,290.88)** |
| 476556DB8 | JERSEY CENTRAL POWER AND LIGHT | 4.70% | 04/01/2024 | 08/14/2013 | 400,000.00 | 397,924.00 | 433,119.37 | 416,452.25 | 0.00 | (16,667.12) |
| **Totals for Cusip** | | | | | **400,000.00** | **397,924.00** | **433,119.37** | **416,452.25** | **0.00** | **(16,667.12)** |
| 478160CK8 | JOHNSON & JOHNSON | 2.90% | 01/15/2028 | 11/08/2017 | 500,000.00 | 499,405.00 | 500,742.47 | 479,222.32 | 0.00 | (21,520.15) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,405.00** | **500,742.47** | **479,222.32** | **0.00** | **(21,520.15)** |
| 478375AR9 | JOHNSON CONTROLS INTL PL | 3.90% | 02/14/2026 | 12/09/2016 | 205,000.00 | 208,539.33 | 214,487.42 | 201,045.25 | 0.00 | (13,442.17) |



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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** | | | | **205,000.00** | **208,539.33** | **214,487.42** | **201,045.25** | **0.00** | **(13,442.17)** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 03/17/2010 | 125,000.00 | 141,738.75 | 147,347.17 | 139,357.59 | 0.00 | (7,989.58) |
| | **Totals for Cusip** | | | | **125,000.00** | **141,738.75** | **147,347.17** | **139,357.59** | **0.00** | **(7,989.58)** |
| 494386AC9 | KIMBERLY CLARK DE MEXICO SAB D | 3.25% | 03/12/2025 | 03/05/2015 | 165,000.00 | 164,107.35 | 162,214.88 | 154,531.28 | 0.00 | (7,683.60) |
| | **Totals for Cusip** | | | | **165,000.00** | **164,107.35** | **162,214.88** | **154,531.28** | **0.00** | **(7,683.60)** |
| 494550AQ9 | KINDER MORGAN ENERGY PARTNERS | 7.30% | 08/15/2033 | 10/01/2009 | 150,000.00 | 161,226.00 | 187,383.81 | 173,378.45 | 0.00 | (14,005.36) |
| | **Totals for Cusip** | | | | **150,000.00** | **161,226.00** | **187,383.81** | **173,378.45** | **0.00** | **(14,005.36)** |
| 50076QAZ9 | KRAFT FOODS INC | 3.50% | 06/06/2022 | 01/08/2013 | 140,000.00 | 138,799.97 | 143,256.24 | 138,588.02 | 0.00 | (4,668.22) |
| | **Totals for Cusip** | | | | **140,000.00** | **138,799.97** | **143,256.24** | **138,588.02** | **0.00** | **(4,668.22)** |
| 50077LAJ5 | KRAFT HEINZ FOODS CO | 3.50% | 07/15/2022 | 08/16/2016 | 500,000.00 | 498,983.34 | 511,375.91 | 492,746.27 | 0.00 | (18,629.64) |
| | **Totals for Cusip** | | | | **500,000.00** | **498,983.34** | **511,375.91** | **492,746.27** | **0.00** | **(18,629.64)** |
| 502413BF3 | L3 TECHNOLOGIES INC | 3.85% | 06/15/2023 | 05/30/2018 | 235,000.00 | 234,539.40 | 234,539.40 | 235,365.24 | 825.84 | 0.00 |
| | **Totals for Cusip** | | | | **235,000.00** | **234,539.40** | **234,539.40** | **235,365.24** | **825.84** | **0.00** |
| 50247VAC3 | LYB INTL FINANCE BV | 4.88% | 03/15/2044 | 06/19/2018 | 250,000.00 | 249,945.00 | 249,945.00 | 227,025.20 | 0.00 | (22,919.80) |
| | **Totals for Cusip** | | | | **250,000.00** | **249,945.00** | **249,945.00** | **227,025.20** | **0.00** | **(22,919.80)** |
| 50540RAU6 | LABORATORY CORP OF AMER | 3.60% | 09/01/2027 | 08/15/2017 | 150,000.00 | 149,773.50 | 150,367.20 | 142,862.65 | 0.00 | (7,504.55) |
| | **Totals for Cusip** | | | | **150,000.00** | **149,773.50** | **150,367.20** | **142,862.65** | **0.00** | **(7,504.55)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 525ESC1O7 | LEHMAN BROTHERS HOLDINGS | 0.00% | 05/17/2013 | 08/22/2007 | 245,000.00 | 124,777.85 | 7,494.00 | 4,655.00 | 0.00 | (2,839.00) |
| **Totals for Cusip** | | | | | **245,000.00** | **124,777.85** | **7,494.00** | **4,655.00** | **0.00** | **(2,839.00)** |
| 525ESC6J3 | LEHMAN BROTHERS HOLDINGS | 0.00% | 11/10/2049 | 11/08/2005 | 360,000.00 | 180,195.70 | 11,039.54 | 6,840.00 | 0.00 | (4,199.54) |
| **Totals for Cusip** | | | | | **360,000.00** | **180,195.70** | **11,039.54** | **6,840.00** | **0.00** | **(4,199.54)** |
| 525ESC6X2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/26/2014 | 09/19/2007 | 370,000.00 | 197,083.08 | 11,630.05 | 7,215.00 | 0.00 | (4,415.05) |
| **Totals for Cusip** | | | | | **370,000.00** | **197,083.08** | **11,630.05** | **7,215.00** | **0.00** | **(4,415.05)** |
| 526107AD9 | LENNOX INTERNATIONAL INC | 3.00% | 11/15/2023 | 10/25/2016 | 255,000.00 | 254,854.65 | 251,796.22 | 239,957.60 | 0.00 | (11,838.62) |
| **Totals for Cusip** | | | | | **255,000.00** | **254,854.65** | **251,796.22** | **239,957.60** | **0.00** | **(11,838.62)** |
| 53079EBE3 | LIBERTY MUTUAL GROUP | 4.25% | 06/15/2023 | 06/13/2013 | 125,000.00 | 125,242.50 | 131,716.50 | 126,027.04 | 0.00 | (5,689.46) |
| 53079EBE3 | LIBERTY MUTUAL GROUP | 4.25% | 06/15/2023 | 06/13/2013 | 125,000.00 | 124,206.25 | 131,716.50 | 126,027.04 | 0.00 | (5,689.46) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,448.75** | **263,433.00** | **252,054.08** | **0.00** | **(11,378.92)** |
| 532457BQ0 | LILLY ELI & CO | 2.35% | 05/15/2022 | 05/04/2017 | 225,000.00 | 224,660.25 | 224,374.83 | 220,969.81 | 0.00 | (3,405.02) |
| **Totals for Cusip** | | | | | **225,000.00** | **224,660.25** | **224,374.83** | **220,969.81** | **0.00** | **(3,405.02)** |
| 534187BH1 | LINCOLN NATIONAL CORP | 3.80% | 03/01/2028 | 02/07/2018 | 100,000.00 | 99,767.00 | 99,767.00 | 96,986.88 | 0.00 | (2,780.12) |
| **Totals for Cusip** | | | | | **100,000.00** | **99,767.00** | **99,767.00** | **96,986.88** | **0.00** | **(2,780.12)** |
| 539439AR0 | LLOYDS TSB GROUP PLC | 4.38% | 03/22/2028 | 03/15/2018 | 200,000.00 | 199,294.00 | 199,294.00 | 189,737.59 | 0.00 | (9,556.41) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,294.00** | **199,294.00** | **189,737.59** | **0.00** | **(9,556.41)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 53944YAF0 | LLOYDS BANKING GROUP PLC | 4.45% | 05/08/2025 | 05/01/2018 | 200,000.00 | 199,880.00 | 199,880.00 | 198,592.89 | 0.00 | (1,287.11) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,880.00** | **199,880.00** | **198,592.89** | **0.00** | **(1,287.11)** |
| 55336VAE0 | MPLX LP | 4.50% | 07/15/2023 | 04/17/2018 | 50,000.00 | 51,811.00 | 51,811.00 | 50,500.57 | 0.00 | (1,310.43) |
| 55336VAE0 | MPLX LP | 4.50% | 07/15/2023 | 05/30/2018 | 20,000.00 | 20,641.80 | 20,641.80 | 20,200.23 | 0.00 | (441.57) |
| **Totals for Cusip** | | | | | **70,000.00** | **72,452.80** | **72,452.80** | **70,700.80** | **0.00** | **(1,752.00)** |
| 55336VAK6 | MPLX LP | 4.12% | 03/01/2027 | 02/07/2017 | 125,000.00 | 124,792.50 | 128,029.81 | 119,014.22 | 0.00 | (9,015.59) |
| **Totals for Cusip** | | | | | **125,000.00** | **124,792.50** | **128,029.81** | **119,014.22** | **0.00** | **(9,015.59)** |
| 55336VAQ3 | MPLX LP | 3.38% | 03/15/2023 | 02/05/2018 | 25,000.00 | 24,982.75 | 24,982.75 | 24,265.93 | 0.00 | (716.82) |
| **Totals for Cusip** | | | | | **25,000.00** | **24,982.75** | **24,982.75** | **24,265.93** | **0.00** | **(716.82)** |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 05/25/2016 | 400,000.00 | 412,620.00 | 413,597.19 | 401,734.07 | 0.00 | (11,863.12) |
| 559222AQ7 | MAGNA INTERNATIONAL INC | 3.62% | 06/15/2024 | 01/19/2017 | 250,000.00 | 253,732.50 | 258,498.25 | 251,083.79 | 0.00 | (7,414.46) |
| **Totals for Cusip** | | | | | **650,000.00** | **666,352.50** | **672,095.44** | **652,817.86** | **0.00** | **(19,277.58)** |
| 565122AC2 | MAPLE ESCROW SUB | 4.06% | 05/25/2023 | 05/14/2018 | 305,000.00 | 305,000.00 | 305,000.00 | 303,944.25 | 0.00 | (1,055.75) |
| **Totals for Cusip** | | | | | **305,000.00** | **305,000.00** | **305,000.00** | **303,944.25** | **0.00** | **(1,055.75)** |
| 570535AK0 | MARKEL CORP | 4.90% | 07/01/2022 | 06/27/2012 | 350,000.00 | 349,482.00 | 377,836.81 | 361,329.56 | 0.00 | (16,507.25) |
| **Totals for Cusip** | | | | | **350,000.00** | **349,482.00** | **377,836.81** | **361,329.56** | **0.00** | **(16,507.25)** |
| 570535AQ7 | MARKEL CORP | 5.00% | 04/05/2046 | 03/29/2016 | 75,000.00 | 74,217.75 | 84,816.56 | 74,404.25 | 0.00 | (10,412.31) |



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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** | | | | **75,000.00** | **74,217.75** | **84,816.56** | **74,404.25** | **0.00** | **(10,412.31)** |
| 571748AY8 | MARSH & MCLENNAN COS INC | 2.35% | 03/06/2020 | 03/03/2015 | 300,000.00 | 299,760.00 | 299,829.65 | 297,340.26 | 0.00 | (2,489.39) |
| | **Totals for Cusip** | | | | **300,000.00** | **299,760.00** | **299,829.65** | **297,340.26** | **0.00** | **(2,489.39)** |
| 571903AR4 | MARRIOTT INTERNATIONAL INC | 2.30% | 01/15/2022 | 06/07/2016 | 555,000.00 | 552,707.85 | 544,887.32 | 533,573.63 | 0.00 | (11,313.69) |
| | **Totals for Cusip** | | | | **555,000.00** | **552,707.85** | **544,887.32** | **533,573.63** | **0.00** | **(11,313.69)** |
| 585055BR6 | MEDTRONIC INC | 3.15% | 03/15/2022 | 08/31/2015 | 335,000.00 | 334,350.37 | 343,122.15 | 334,075.22 | 0.00 | (9,046.93) |
| | **Totals for Cusip** | | | | **335,000.00** | **334,350.37** | **343,122.15** | **334,075.22** | **0.00** | **(9,046.93)** |
| 586054AB4 | MEMORIAL SLOAN-KETTERING | 4.12% | 07/01/2052 | 11/28/2012 | 65,000.00 | 64,595.70 | 68,477.24 | 64,881.53 | 0.00 | (3,595.71) |
| | **Totals for Cusip** | | | | **65,000.00** | **64,595.70** | **68,477.24** | **64,881.53** | **0.00** | **(3,595.71)** |
| 594918AU8 | MICROSOFT CORP | 3.75% | 05/01/2043 | 07/28/2014 | 35,000.00 | 32,494.00 | 36,703.45 | 33,782.26 | 0.00 | (2,921.19) |
| | **Totals for Cusip** | | | | **35,000.00** | **32,494.00** | **36,703.45** | **33,782.26** | **0.00** | **(2,921.19)** |
| 595017AJ3 | MICROCHIP TECHNOLOGY | 3.92% | 06/01/2021 | 05/23/2018 | 160,000.00 | 160,000.00 | 160,000.00 | 158,718.03 | 0.00 | (1,281.97) |
| | **Totals for Cusip** | | | | **160,000.00** | **160,000.00** | **160,000.00** | **158,718.03** | **0.00** | **(1,281.97)** |
| 610202BR3 | MONONGAHELA POWER CO | 3.55% | 05/15/2027 | 05/09/2017 | 135,000.00 | 134,943.30 | 137,631.92 | 132,270.18 | 0.00 | (5,361.74) |
| | **Totals for Cusip** | | | | **135,000.00** | **134,943.30** | **137,631.92** | **132,270.18** | **0.00** | **(5,361.74)** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 07/12/2018 | 140,000.00 | 138,658.80 | 138,658.80 | 136,052.60 | 0.00 | (2,606.20) |
| | **Totals for Cusip** | | | | **140,000.00** | **138,658.80** | **138,658.80** | **136,052.60** | **0.00** | **(2,606.20)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 02/20/2013 | 215,000.00 | 214,219.55 | 222,817.68 | 214,621.02 | 0.00 | (8,196.66) |
| **Totals for Cusip** | | | | | **215,000.00** | **214,219.55** | **222,817.68** | **214,621.02** | **0.00** | **(8,196.66)** |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 06/13/2018 | 185,000.00 | 182,389.65 | 182,389.65 | 180,443.66 | 0.00 | (1,945.99) |
| **Totals for Cusip** | | | | | **185,000.00** | **182,389.65** | **182,389.65** | **180,443.66** | **0.00** | **(1,945.99)** |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 05/22/2013 | 95,000.00 | 94,468.00 | 98,974.91 | 95,137.21 | 0.00 | (3,837.70) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 07/22/2016 | 45,000.00 | 47,020.95 | 46,882.85 | 45,065.00 | 0.00 | (1,817.85) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 11/16/2016 | 30,000.00 | 31,003.50 | 31,255.23 | 30,043.33 | 0.00 | (1,211.90) |
| 61747YDU6 | MORGAN STANLEY | 4.10% | 05/22/2023 | 06/28/2017 | 30,000.00 | 31,383.00 | 31,255.23 | 30,043.33 | 0.00 | (1,211.90) |
| **Totals for Cusip** | | | | | **200,000.00** | **203,875.45** | **208,368.22** | **200,288.87** | **0.00** | **(8,079.35)** |
| 617482V92 | MORGAN STANLEY | 6.38% | 07/24/2042 | 07/19/2012 | 100,000.00 | 98,867.00 | 139,034.73 | 122,379.67 | 0.00 | (16,655.06) |
| **Totals for Cusip** | | | | | **100,000.00** | **98,867.00** | **139,034.73** | **122,379.67** | **0.00** | **(16,655.06)** |
| 628530BH9 | MYLAN INC | 5.20% | 04/15/2048 | 03/28/2018 | 100,000.00 | 99,682.00 | 99,682.00 | 82,454.58 | 0.00 | (17,227.42) |
| **Totals for Cusip** | | | | | **100,000.00** | **99,682.00** | **99,682.00** | **82,454.58** | **0.00** | **(17,227.42)** |
| 62854AAK0 | MYLAN NV | 2.50% | 06/07/2019 | 01/31/2017 | 74,000.00 | 73,933.16 | 73,923.51 | 73,651.97 | 0.00 | (271.54) |
| **Totals for Cusip** | | | | | **74,000.00** | **73,933.16** | **73,923.51** | **73,651.97** | **0.00** | **(271.54)** |
| 638585BF5 | NATIONSBANK CORP | 6.80% | 03/15/2028 | 07/21/2011 | 225,000.00 | 227,189.25 | 277,396.59 | 257,371.08 | 0.00 | (20,025.51) |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **225,000.00** | **227,189.25** | **277,396.59** | **257,371.08** | **0.00** | **(20,025.51)** |
| 63946BAE0 | NBC UNIVERSAL MEDIA LLC | 4.38% | 04/01/2021 | 08/18/2011 | 265,000.00 | 264,925.81 | 280,868.17 | 271,619.28 | 0.00 | (9,248.89) |
| | **Totals for Cusip** | | | | **265,000.00** | **264,925.81** | **280,868.17** | **271,619.28** | **0.00** | **(9,248.89)** |
| 641062AD6 | NESTLE HOLDINGS INC | 3.35% | 09/24/2023 | 09/17/2018 | 500,000.00 | 499,910.00 | 499,910.00 | 504,950.05 | 5,040.05 | 0.00 |
| | **Totals for Cusip** | | | | **500,000.00** | **499,910.00** | **499,910.00** | **504,950.05** | **5,040.05** | **0.00** |
| 649322AA2 | NY & PRESBYTERIAN HOSPIT | 4.02% | 08/01/2045 | 01/29/2015 | 45,000.00 | 45,000.00 | 47,611.18 | 43,754.44 | 0.00 | (3,856.74) |
| | **Totals for Cusip** | | | | **45,000.00** | **45,000.00** | **47,611.18** | **43,754.44** | **0.00** | **(3,856.74)** |
| 649322AE4 | NY & PRESBYTERIAN HOSPIT | 4.76% | 08/01/2116 | 06/21/2016 | 120,000.00 | 119,992.80 | 127,759.10 | 118,488.51 | 0.00 | (9,270.59) |
| | **Totals for Cusip** | | | | **120,000.00** | **119,992.80** | **127,759.10** | **118,488.51** | **0.00** | **(9,270.59)** |
| 651229AX4 | NEWELL BRANDS INC | 5.38% | 04/01/2036 | 05/09/2017 | 193,000.00 | 217,773.48 | 225,884.58 | 183,627.74 | 0.00 | (42,256.84) |
| | **Totals for Cusip** | | | | **193,000.00** | **217,773.48** | **225,884.58** | **183,627.74** | **0.00** | **(42,256.84)** |
| 65339KAT7 | NEXTERA ENERGY CAPITAL | 3.55% | 05/01/2027 | 04/25/2017 | 375,000.00 | 373,935.00 | 381,991.46 | 357,842.04 | 0.00 | (24,149.42) |
| | **Totals for Cusip** | | | | **375,000.00** | **373,935.00** | **381,991.46** | **357,842.04** | **0.00** | **(24,149.42)** |
| 65473QBC6 | NISOURCE FINANCE CORP | 4.80% | 02/15/2044 | 04/09/2013 | 130,000.00 | 129,447.50 | 147,160.50 | 125,860.75 | 0.00 | (21,299.75) |
| | **Totals for Cusip** | | | | **130,000.00** | **129,447.50** | **147,160.50** | **125,860.75** | **0.00** | **(21,299.75)** |
| 655844AW8 | NORFOLK SOUTHERN CORP | 5.59% | 05/17/2025 | 05/17/2005 | 48,000.00 | 47,908.80 | 55,050.84 | 53,163.91 | 0.00 | (1,886.93) |
| | **Totals for Cusip** | | | | **48,000.00** | **47,908.80** | **55,050.84** | **53,163.91** | **0.00** | **(1,886.93)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 655844CB2 | NORFOLK SOUTHERN CORP | 5.10% | 08/01/2118 | 07/30/2018 | 200,000.00 | 199,612.00 | 199,612.00 | 196,244.99 | 0.00 | (3,367.01) |
| **Totals for Cusip** | | | | | **200,000.00** | **199,612.00** | **199,612.00** | **196,244.99** | **0.00** | **(3,367.01)** |
| 669827DL8 | PROVINCE OF NOVA SCOTIA | 9.12% | 05/01/2021 | 07/25/2000 | 450,000.00 | 521,523.00 | 534,711.84 | 511,147.50 | 0.00 | (23,564.34) |
| **Totals for Cusip** | | | | | **450,000.00** | **521,523.00** | **534,711.84** | **511,147.50** | **0.00** | **(23,564.34)** |
| 67021CAL1 | NSTAR ELECTRIC COMPANY | 2.70% | 06/01/2026 | 05/23/2016 | 155,000.00 | 154,460.60 | 149,671.13 | 145,102.03 | 0.00 | (4,569.10) |
| **Totals for Cusip** | | | | | **155,000.00** | **154,460.60** | **149,671.13** | **145,102.03** | **0.00** | **(4,569.10)** |
| 682680AN3 | ONEOK INC | 6.00% | 06/15/2035 | 07/20/2017 | 425,000.00 | 478,724.25 | 485,921.50 | 423,794.08 | 0.00 | (62,127.42) |
| **Totals for Cusip** | | | | | **425,000.00** | **478,724.25** | **485,921.50** | **423,794.08** | **0.00** | **(62,127.42)** |
| 68327LAB2 | CADILLAC FAIRVIEW PRP TR | 3.88% | 03/20/2027 | 03/13/2017 | 300,000.00 | 299,112.00 | 306,701.97 | 298,583.28 | 0.00 | (8,118.69) |
| **Totals for Cusip** | | | | | **300,000.00** | **299,112.00** | **306,701.97** | **298,583.28** | **0.00** | **(8,118.69)** |
| 68389XBK0 | ORACLE CORP | 1.90% | 09/15/2021 | 06/29/2016 | 400,000.00 | 399,304.00 | 393,687.36 | 388,082.99 | 0.00 | (5,604.37) |
| **Totals for Cusip** | | | | | **400,000.00** | **399,304.00** | **393,687.36** | **388,082.99** | **0.00** | **(5,604.37)** |
| 68389XBL8 | ORACLE CORP | 2.40% | 09/15/2023 | 06/29/2016 | 255,000.00 | 254,956.65 | 251,811.00 | 244,706.28 | 0.00 | (7,104.72) |
| **Totals for Cusip** | | | | | **255,000.00** | **254,956.65** | **251,811.00** | **244,706.28** | **0.00** | **(7,104.72)** |
| 69352PAE3 | PPL CAPITAL FUNDING INC | 3.50% | 12/01/2022 | 10/10/2012 | 100,000.00 | 99,843.00 | 102,814.66 | 98,378.34 | 0.00 | (4,436.32) |
| **Totals for Cusip** | | | | | **100,000.00** | **99,843.00** | **102,814.66** | **98,378.34** | **0.00** | **(4,436.32)** |
| 694308HS9 | PACIFIC GAS & ELECTRIC | 3.30% | 03/15/2027 | 05/30/2018 | 270,000.00 | 252,396.00 | 252,396.00 | 222,266.37 | 0.00 | (30,129.63) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **270,000.00** | **252,396.00** | **252,396.00** | **222,266.37** | **0.00** | **(30,129.63)** |
| 698900AG2 | ENCANA CORP | 7.20% | 11/01/2031 | 07/18/2017 | 250,000.00 | 302,502.50 | 320,972.24 | 282,738.10 | 0.00 | (38,234.14) |
| | **Totals for Cusip** | | | | **250,000.00** | **302,502.50** | **320,972.24** | **282,738.10** | **0.00** | **(38,234.14)** |
| 709599AU8 | PENSKE TRUCK LEASING/PTL | 3.20% | 07/15/2020 | 07/16/2015 | 250,000.00 | 248,997.50 | 253,729.01 | 248,753.28 | 0.00 | (4,975.73) |
| | **Totals for Cusip** | | | | **250,000.00** | **248,997.50** | **253,729.01** | **248,753.28** | **0.00** | **(4,975.73)** |
| 709599BC7 | PENSKE TRUCK LEASING/PTL | 4.12% | 08/01/2023 | 06/26/2018 | 400,000.00 | 399,964.00 | 399,964.00 | 399,293.42 | 0.00 | (670.58) |
| | **Totals for Cusip** | | | | **400,000.00** | **399,964.00** | **399,964.00** | **399,293.42** | **0.00** | **(670.58)** |
| 723787AB3 | PIONEER NATURAL RESOURCES CO | 7.20% | 01/15/2028 | 03/05/2013 | 200,000.00 | 260,166.00 | 249,244.36 | 242,589.46 | 0.00 | (6,654.90) |
| | **Totals for Cusip** | | | | **200,000.00** | **260,166.00** | **249,244.36** | **242,589.46** | **0.00** | **(6,654.90)** |
| 740189AL9 | PRECISION CASTPARTS CORP | 2.25% | 06/15/2020 | 06/01/2015 | 150,000.00 | 149,985.00 | 150,522.53 | 148,310.43 | 0.00 | (2,212.10) |
| | **Totals for Cusip** | | | | **150,000.00** | **149,985.00** | **150,522.53** | **148,310.43** | **0.00** | **(2,212.10)** |
| 740816AM5 | PRES & FELLOWS OF HARVARD | 3.15% | 07/15/2046 | 10/06/2016 | 20,000.00 | 19,966.00 | 19,516.18 | 17,841.20 | 0.00 | (1,674.98) |
| | **Totals for Cusip** | | | | **20,000.00** | **19,966.00** | **19,516.18** | **17,841.20** | **0.00** | **(1,674.98)** |
| 74251VAN2 | PRINCIPAL FINANCIAL GROUP INC | 4.30% | 11/15/2046 | 11/03/2016 | 85,000.00 | 84,899.70 | 90,915.94 | 78,206.73 | 0.00 | (12,709.21) |
| | **Totals for Cusip** | | | | **85,000.00** | **84,899.70** | **90,915.94** | **78,206.73** | **0.00** | **(12,709.21)** |
| 74274TAB6 | PRIVATE EXPORT FUNDING | 2.65% | 02/16/2021 | 02/13/2018 | 1,515,000.00 | 1,513,530.45 | 1,513,530.45 | 1,516,208.97 | 2,678.52 | 0.00 |
| | **Totals for Cusip** | | | | **1,515,000.00** | **1,513,530.45** | **1,513,530.45** | **1,516,208.97** | **2,678.52** | **0.00** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 743756AB4 | PROV ST JOSEPH HLTH OBL | 2.75% | 10/01/2026 | 09/20/2016 | 85,000.00 | 85,000.00 | 82,341.00 | 79,104.55 | 0.00 | (3,236.45) |
| **Totals for Cusip** | | | | | **85,000.00** | **85,000.00** | **82,341.00** | **79,104.55** | **0.00** | **(3,236.45)** |
| 744448CL3 | PUBLIC SERVICE COLORADO | 2.90% | 05/15/2025 | 05/05/2015 | 500,000.00 | 498,405.00 | 497,046.10 | 481,815.51 | 0.00 | (15,230.59) |
| **Totals for Cusip** | | | | | **500,000.00** | **498,405.00** | **497,046.10** | **481,815.51** | **0.00** | **(15,230.59)** |
| 74456QBS4 | PUBLIC SERVICE ELECTRIC | 3.00% | 05/15/2027 | 05/02/2017 | 260,000.00 | 259,238.20 | 258,495.34 | 250,248.08 | 0.00 | (8,247.26) |
| **Totals for Cusip** | | | | | **260,000.00** | **259,238.20** | **258,495.34** | **250,248.08** | **0.00** | **(8,247.26)** |
| 748148PR8 | PROVINCE OF QUEBEC | 7.50% | 07/15/2023 | 05/30/2014 | 90,000.00 | 119,556.00 | 110,569.10 | 106,226.55 | 0.00 | (4,342.55) |
| **Totals for Cusip** | | | | | **90,000.00** | **119,556.00** | **110,569.10** | **106,226.55** | **0.00** | **(4,342.55)** |
| 74834LAW0 | QUEST DIAGNOSTIC INC | 2.50% | 03/30/2020 | 03/05/2015 | 180,000.00 | 179,438.40 | 179,991.65 | 178,357.15 | 0.00 | (1,634.50) |
| **Totals for Cusip** | | | | | **180,000.00** | **179,438.40** | **179,991.65** | **178,357.15** | **0.00** | **(1,634.50)** |
| 74834LAX8 | QUEST DIAGNOSTIC INC | 3.50% | 03/30/2025 | 03/11/2015 | 200,000.00 | 197,078.00 | 202,304.07 | 195,031.95 | 0.00 | (7,272.12) |
| **Totals for Cusip** | | | | | **200,000.00** | **197,078.00** | **202,304.07** | **195,031.95** | **0.00** | **(7,272.12)** |
| 74834LAY6 | QUEST DIAGNOSTIC INC | 4.70% | 03/30/2045 | 03/06/2015 | 50,000.00 | 49,027.50 | 53,208.88 | 47,770.63 | 0.00 | (5,438.25) |
| **Totals for Cusip** | | | | | **50,000.00** | **49,027.50** | **53,208.88** | **47,770.63** | **0.00** | **(5,438.25)** |
| 74834LAZ3 | QUEST DIAGNOSTIC INC | 3.45% | 06/01/2026 | 05/23/2016 | 80,000.00 | 79,778.40 | 80,265.02 | 76,784.80 | 0.00 | (3,480.22) |
| **Totals for Cusip** | | | | | **80,000.00** | **79,778.40** | **80,265.02** | **76,784.80** | **0.00** | **(3,480.22)** |
| 756109AN4 | REALTY INCOME CORP | 3.25% | 10/15/2022 | 11/29/2017 | 400,000.00 | 407,092.00 | 406,446.12 | 396,102.53 | 0.00 | (10,343.59) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **400,000.00** | **407,092.00** | **406,446.12** | **396,102.53** | **0.00** | **(10,343.59)** |
| 75625QAD1 | RECKITT BENCKISER TSY | 2.75% | 06/26/2024 | 06/21/2017 | 345,000.00 | 344,627.40 | 337,523.47 | 326,065.37 | 0.00 | (11,458.10) |
| | **Totals for Cusip** | | | | **345,000.00** | **344,627.40** | **337,523.47** | **326,065.37** | **0.00** | **(11,458.10)** |
| 771196BA9 | ROCHE HOLDINGS INC | 2.25% | 09/30/2019 | 09/22/2014 | 500,000.00 | 499,270.00 | 500,909.75 | 496,707.93 | 0.00 | (4,201.82) |
| | **Totals for Cusip** | | | | **500,000.00** | **499,270.00** | **500,909.75** | **496,707.93** | **0.00** | **(4,201.82)** |
| 774341AG6 | ROCKWELL COLLINS | 1.95% | 07/15/2019 | 03/28/2017 | 195,000.00 | 194,812.80 | 194,000.74 | 193,564.32 | 0.00 | (436.42) |
| | **Totals for Cusip** | | | | **195,000.00** | **194,812.80** | **194,000.74** | **193,564.32** | **0.00** | **(436.42)** |
| 774341AJ0 | ROCKWELL COLLINS | 3.20% | 03/15/2024 | 03/28/2017 | 165,000.00 | 164,524.80 | 166,265.09 | 158,896.73 | 0.00 | (7,368.36) |
| | **Totals for Cusip** | | | | **165,000.00** | **164,524.80** | **166,265.09** | **158,896.73** | **0.00** | **(7,368.36)** |
| 776743AA4 | ROPER TECHNOLOGIES INC | 3.00% | 12/15/2020 | 11/30/2015 | 200,000.00 | 199,924.00 | 202,380.14 | 198,700.89 | 0.00 | (3,679.25) |
| | **Totals for Cusip** | | | | **200,000.00** | **199,924.00** | **202,380.14** | **198,700.89** | **0.00** | **(3,679.25)** |
| 776743AD8 | ROPER TECHNOLOGIES INC | 3.80% | 12/15/2026 | 11/06/2018 | 295,000.00 | 282,919.75 | 282,919.75 | 287,643.29 | 4,723.54 | 0.00 |
| | **Totals for Cusip** | | | | **295,000.00** | **282,919.75** | **282,919.75** | **287,643.29** | **4,723.54** | **0.00** |
| 78355HKF5 | RYDER SYSTEM INC | 2.50% | 09/01/2022 | 08/01/2017 | 355,000.00 | 354,140.90 | 348,623.81 | 341,076.11 | 0.00 | (7,547.70) |
| | **Totals for Cusip** | | | | **355,000.00** | **354,140.90** | **348,623.81** | **341,076.11** | **0.00** | **(7,547.70)** |
| 78355HKH1 | RYDER SYSTEM INC | 3.75% | 06/09/2023 | 06/14/2018 | 400,000.00 | 399,176.00 | 399,176.00 | 397,541.79 | 0.00 | (1,634.21) |
| | **Totals for Cusip** | | | | **400,000.00** | **399,176.00** | **399,176.00** | **397,541.79** | **0.00** | **(1,634.21)** |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 78355HKK4 | RYDER SYSTEM INC | 3.88% | 12/01/2023 | 10/30/2018 | 275,000.00 | 274,829.50 | 274,829.50 | 275,364.43 | 534.93 | 0.00 |
| **Totals for Cusip** | | | | | **275,000.00** | **274,829.50** | **274,829.50** | **275,364.43** | **534.93** | **0.00** |
| 797440BR4 | SAN DIEGO GAS & ELECTRIC | 3.60% | 09/01/2023 | 09/04/2013 | 300,000.00 | 299,952.00 | 311,416.37 | 302,389.82 | 0.00 | (9,026.55) |
| **Totals for Cusip** | | | | | **300,000.00** | **299,952.00** | **311,416.37** | **302,389.82** | **0.00** | **(9,026.55)** |
| 80281LAH8 | SANTANDER UK GROUP HLDGS | 3.37% | 01/05/2024 | 01/02/2018 | 475,000.00 | 475,000.00 | 475,000.00 | 450,692.90 | 0.00 | (24,307.10) |
| **Totals for Cusip** | | | | | **475,000.00** | **475,000.00** | **475,000.00** | **450,692.90** | **0.00** | **(24,307.10)** |
| 82481LAA7 | SHIRE ACQ INV IRELAND DA | 1.90% | 09/23/2019 | 09/19/2016 | 375,000.00 | 374,696.25 | 371,604.94 | 369,744.68 | 0.00 | (1,860.26) |
| **Totals for Cusip** | | | | | **375,000.00** | **374,696.25** | **371,604.94** | **369,744.68** | **0.00** | **(1,860.26)** |
| 82481LAD1 | SHIRE ACQ INV IRELAND DA | 3.20% | 09/23/2026 | 09/19/2016 | 190,000.00 | 189,773.90 | 185,773.01 | 171,935.13 | 0.00 | (13,837.88) |
| **Totals for Cusip** | | | | | **190,000.00** | **189,773.90** | **185,773.01** | **171,935.13** | **0.00** | **(13,837.88)** |
| 82620KAC7 | SIEMENS FINANCIERINGSMAT | 2.15% | 05/27/2020 | 05/18/2015 | 600,000.00 | 599,208.00 | 596,309.59 | 591,669.71 | 0.00 | (4,639.88) |
| **Totals for Cusip** | | | | | **600,000.00** | **599,208.00** | **596,309.59** | **591,669.71** | **0.00** | **(4,639.88)** |
| 82620KAJ2 | SIEMENS FINANCIERINGSMAT | 1.70% | 09/15/2021 | 09/23/2016 | 1,000,000.00 | 992,730.00 | 972,784.52 | 958,912.79 | 0.00 | (13,871.73) |
| **Totals for Cusip** | | | | | **1,000,000.00** | **992,730.00** | **972,784.52** | **958,912.79** | **0.00** | **(13,871.73)** |
| 826418BJ3 | SIERRA PACIFIC POWER CO | 3.38% | 08/15/2023 | 08/12/2013 | 110,000.00 | 109,769.00 | 113,447.87 | 109,910.54 | 0.00 | (3,537.33) |
| **Totals for Cusip** | | | | | **110,000.00** | **109,769.00** | **113,447.87** | **109,910.54** | **0.00** | **(3,537.33)** |
| 842329AA2 | SOUTHERN BAPTIST HOSPITA | 4.86% | 07/15/2045 | 05/21/2015 | 135,000.00 | 135,000.00 | 155,462.98 | 146,931.00 | 0.00 | (8,531.98) |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **135,000.00** | **135,000.00** | **155,462.98** | **146,931.00** | **0.00** | **(8,531.98)** |
| 845011AA3 | SOUTHWEST GAS CORP | 3.70% | 04/01/2028 | 03/12/2018 | 585,000.00 | 583,917.75 | 583,917.75 | 581,867.34 | 0.00 | (2,050.41) |
| | **Totals for Cusip** | | | | **585,000.00** | **583,917.75** | **583,917.75** | **581,867.34** | **0.00** | **(2,050.41)** |
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/10/2018 | 185,000.00 | 187,129.35 | 187,129.35 | 177,600.78 | 0.00 | (9,528.57) |
| 85205TAK6 | SPIRIT AEROSYSTEMS INC | 4.60% | 06/15/2028 | 07/10/2018 | 65,000.00 | 65,646.10 | 65,646.10 | 62,400.27 | 0.00 | (3,245.83) |
| | **Totals for Cusip** | | | | **250,000.00** | **252,775.45** | **252,775.45** | **240,001.05** | **0.00** | **(12,774.40)** |
| 85434VAA6 | STANFORD HEALTH CARE | 3.80% | 11/15/2048 | 01/09/2018 | 35,000.00 | 35,000.00 | 35,000.00 | 33,493.58 | 0.00 | (1,506.42) |
| | **Totals for Cusip** | | | | **35,000.00** | **35,000.00** | **35,000.00** | **33,493.58** | **0.00** | **(1,506.42)** |
| 85771PAW2 | STATOIL ASA | 2.25% | 11/08/2019 | 11/03/2014 | 750,000.00 | 749,685.00 | 749,941.48 | 744,242.05 | 0.00 | (5,699.43) |
| | **Totals for Cusip** | | | | **750,000.00** | **749,685.00** | **749,941.48** | **744,242.05** | **0.00** | **(5,699.43)** |
| 86787EAV9 | SUNTRUST BANK | 3.00% | 02/02/2023 | 01/26/2018 | 280,000.00 | 279,059.20 | 279,059.20 | 274,464.20 | 0.00 | (4,595.00) |
| | **Totals for Cusip** | | | | **280,000.00** | **279,059.20** | **279,059.20** | **274,464.20** | **0.00** | **(4,595.00)** |
| 86944BAE3 | SUTTER HEALTH | 4.09% | 08/15/2048 | 03/27/2018 | 345,000.00 | 342,046.80 | 342,046.80 | 329,448.80 | 0.00 | (12,598.00) |
| | **Totals for Cusip** | | | | **345,000.00** | **342,046.80** | **342,046.80** | **329,448.80** | **0.00** | **(12,598.00)** |
| 871829AZ0 | SYSCO CORP | 3.75% | 10/01/2025 | 09/23/2015 | 70,000.00 | 70,000.00 | 72,787.11 | 68,258.39 | 0.00 | (4,528.72) |
| | **Totals for Cusip** | | | | **70,000.00** | **70,000.00** | **72,787.11** | **68,258.39** | **0.00** | **(4,528.72)** |
| 874060AK2 | TAKEDA PHARMACEUTICAL | 3.80% | 11/26/2020 | 11/19/2018 | 200,000.00 | 199,874.00 | 199,874.00 | 201,206.52 | 1,332.52 | 0.00 |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **200,000.00** | **199,874.00** | **199,874.00** | **201,206.52** | **1,332.52** | **0.00** |
| 875127BD3 | TAMPA ELECTRIC | 4.20% | 05/15/2045 | 05/15/2015 | 40,000.00 | 39,925.60 | 41,203.94 | 37,535.59 | 0.00 | (3,668.35) |
| | **Totals for Cusip** | | | | **40,000.00** | **39,925.60** | **41,203.94** | **37,535.59** | **0.00** | **(3,668.35)** |
| 880591DZ2 | TENNESSEE VALLEY AUTHORITY | 5.38% | 04/01/2056 | 03/29/2006 | 120,000.00 | 119,318.40 | 170,367.00 | 163,722.12 | 0.00 | (6,644.88) |
| | **Totals for Cusip** | | | | **120,000.00** | **119,318.40** | **170,367.00** | **163,722.12** | **0.00** | **(6,644.88)** |
| 882384AD2 | TEXAS EASTERN TRANSMISSION LP | 3.50% | 01/15/2028 | 01/04/2018 | 250,000.00 | 248,702.50 | 248,702.50 | 236,031.50 | 0.00 | (12,671.00) |
| | **Totals for Cusip** | | | | **250,000.00** | **248,702.50** | **248,702.50** | **236,031.50** | **0.00** | **(12,671.00)** |
| 883203BT7 | TEXTRON INC | 3.65% | 03/01/2021 | 01/23/2014 | 60,000.00 | 59,901.60 | 61,736.92 | 60,313.03 | 0.00 | (1,423.89) |
| | **Totals for Cusip** | | | | **60,000.00** | **59,901.60** | **61,736.92** | **60,313.03** | **0.00** | **(1,423.89)** |
| 883203BU4 | TEXTRON INC | 4.30% | 03/01/2024 | 05/22/2014 | 225,000.00 | 233,221.50 | 237,938.73 | 229,962.53 | 0.00 | (7,976.20) |
| | **Totals for Cusip** | | | | **225,000.00** | **233,221.50** | **237,938.73** | **229,962.53** | **0.00** | **(7,976.20)** |
| 883556BF8 | THERMO FISHER SCIENTIFIC INC | 4.15% | 02/01/2024 | 05/30/2018 | 105,000.00 | 107,387.70 | 107,387.70 | 106,362.52 | 0.00 | (1,025.18) |
| | **Totals for Cusip** | | | | **105,000.00** | **107,387.70** | **107,387.70** | **106,362.52** | **0.00** | **(1,025.18)** |
| 89233P5F9 | TOYOTA MOTOR CREDIT | 3.40% | 09/15/2021 | 04/24/2018 | 350,000.00 | 352,233.00 | 352,233.00 | 352,743.71 | 510.71 | 0.00 |
| | **Totals for Cusip** | | | | **350,000.00** | **352,233.00** | **352,233.00** | **352,743.71** | **510.71** | **0.00** |
| 893574AK9 | TRANSCONT GAS PIPE CORP | 4.00% | 03/15/2028 | 09/20/2018 | 155,000.00 | 154,176.67 | 154,176.67 | 151,565.10 | 0.00 | (2,611.57) |
| | **Totals for Cusip** | | | | **155,000.00** | **154,176.67** | **154,176.67** | **151,565.10** | **0.00** | **(2,611.57)** |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 89838QAA1 | BOSTON UNIVERSITY | 4.06% | 10/01/2048 | 08/15/2018 | 50,000.00 | 50,000.00 | 50,000.00 | 50,153.27 | 153.27 | 0.00 |
| **Totals for Cusip** | | | | | **50,000.00** | **50,000.00** | **50,000.00** | **50,153.27** | **153.27** | **0.00** |
| 899043AA1 | TUFTS UNIVERSITY | 5.02% | 04/15/2112 | 03/22/2012 | 125,000.00 | 125,000.00 | 142,859.30 | 133,195.19 | 0.00 | (9,664.11) |
| **Totals for Cusip** | | | | | **125,000.00** | **125,000.00** | **142,859.30** | **133,195.19** | **0.00** | **(9,664.11)** |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 04/06/2015 | 150,000.00 | 164,575.63 | 194,392.44 | 189,096.94 | 0.00 | (5,295.50) |
| 90131HBB0 | 21ST CENTURY FOX AMERICA | 7.28% | 06/30/2028 | 08/21/2018 | 345,000.00 | 426,809.85 | 426,809.85 | 434,922.95 | 8,113.10 | 0.00 |
| **Totals for Cusip** | | | | | **495,000.00** | **591,385.48** | **621,202.29** | **624,019.89** | **8,113.10** | **(5,295.50)** |
| 902133AK3 | TYCO ELECTRONICS GROUP | 4.88% | 01/15/2021 | 12/15/2010 | 120,000.00 | 119,306.40 | 127,744.71 | 123,546.13 | 0.00 | (4,198.58) |
| **Totals for Cusip** | | | | | **120,000.00** | **119,306.40** | **127,744.71** | **123,546.13** | **0.00** | **(4,198.58)** |
| 902494AW3 | TYSON FOODS INC | 2.65% | 08/15/2019 | 08/05/2014 | 65,000.00 | 64,957.10 | 65,313.14 | 64,663.52 | 0.00 | (649.62) |
| **Totals for Cusip** | | | | | **65,000.00** | **64,957.10** | **65,313.14** | **64,663.52** | **0.00** | **(649.62)** |
| 902494BC6 | TYSON FOODS INC | 3.55% | 06/02/2027 | 05/23/2017 | 205,000.00 | 204,657.65 | 209,911.77 | 191,048.39 | 0.00 | (18,863.38) |
| **Totals for Cusip** | | | | | **205,000.00** | **204,657.65** | **209,911.77** | **191,048.39** | **0.00** | **(18,863.38)** |
| 903280AD7 | USAA CAPITAL CORP | 2.12% | 06/03/2019 | 05/05/2014 | 500,000.00 | 499,975.00 | 499,312.18 | 498,267.85 | 0.00 | (1,044.33) |
| **Totals for Cusip** | | | | | **500,000.00** | **499,975.00** | **499,312.18** | **498,267.85** | **0.00** | **(1,044.33)** |
| 907818EG9 | UNION PACIFIC CORP | 4.38% | 11/15/2065 | 04/10/2018 | 80,000.00 | 80,044.80 | 80,044.80 | 72,814.38 | 0.00 | (7,230.42) |
| **Totals for Cusip** | | | | | **80,000.00** | **80,044.80** | **80,044.80** | **72,814.38** | **0.00** | **(7,230.42)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 911312BC9 | UNITED PARCEL SERVICE | 2.35% | 05/16/2022 | 06/06/2017 | 165,000.00 | 166,749.00 | 164,258.36 | 160,983.46 | 0.00 | (3,274.90) |
| **Totals for Cusip** | | | | | **165,000.00** | **166,749.00** | **164,258.36** | **160,983.46** | **0.00** | **(3,274.90)** |
| 913017AR0 | UNITED TECHNOLOGIES | 8.88% | 11/15/2019 | 09/30/2009 | 250,000.00 | 335,597.50 | 279,347.33 | 261,788.66 | 0.00 | (17,558.67) |
| **Totals for Cusip** | | | | | **250,000.00** | **335,597.50** | **279,347.33** | **261,788.66** | **0.00** | **(17,558.67)** |
| 913017AS8 | UNITED TECHNOLOGIES | 8.75% | 03/01/2021 | 12/02/2009 | 465,000.00 | 625,662.15 | 548,743.38 | 516,008.14 | 0.00 | (32,735.24) |
| **Totals for Cusip** | | | | | **465,000.00** | **625,662.15** | **548,743.38** | **516,008.14** | **0.00** | **(32,735.24)** |
| 913017CA5 | UNITED TECHNOLOGIES | 4.15% | 05/15/2045 | 08/28/2018 | 250,000.00 | 237,735.00 | 237,735.00 | 223,581.57 | 0.00 | (14,153.43) |
| **Totals for Cusip** | | | | | **250,000.00** | **237,735.00** | **237,735.00** | **223,581.57** | **0.00** | **(14,153.43)** |
| 913017CY3 | UNITED TECHNOLOGIES | 4.12% | 11/16/2028 | 08/13/2018 | 85,000.00 | 84,969.40 | 84,969.40 | 84,209.60 | 0.00 | (759.80) |
| **Totals for Cusip** | | | | | **85,000.00** | **84,969.40** | **84,969.40** | **84,209.60** | **0.00** | **(759.80)** |
| 913017DA4 | UNITED TECHNOLOGIES | 3.35% | 08/16/2021 | 08/13/2018 | 115,000.00 | 114,859.70 | 114,859.70 | 114,688.83 | 0.00 | (170.87) |
| **Totals for Cusip** | | | | | **115,000.00** | **114,859.70** | **114,859.70** | **114,688.83** | **0.00** | **(170.87)** |
| 91324PCV2 | UNITEDHEALTH GROUP INC | 3.10% | 03/15/2026 | 10/29/2018 | 385,000.00 | 366,562.35 | 366,562.35 | 371,557.49 | 4,995.14 | 0.00 |
| **Totals for Cusip** | | | | | **385,000.00** | **366,562.35** | **366,562.35** | **371,557.49** | **4,995.14** | **0.00** |
| 91324PDQ2 | UNITEDHEALTH GROUP INC | 4.45% | 12/15/2048 | 12/13/2018 | 45,000.00 | 44,815.50 | 44,815.50 | 46,320.05 | 1,504.55 | 0.00 |
| **Totals for Cusip** | | | | | **45,000.00** | **44,815.50** | **44,815.50** | **46,320.05** | **1,504.55** | **0.00** |
| 914886AB2 | UNIV OF SOUTHERN CALIFORNIA | 3.03% | 10/01/2039 | 08/15/2016 | 200,000.00 | 200,000.00 | 190,910.16 | 181,361.28 | 0.00 | (9,548.88) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **200,000.00** | **200,000.00** | **190,910.16** | **181,361.28** | **0.00** | **(9,548.88)** |
| 91529YAH9 | UNUMPROVIDENT CORP | 5.62% | 09/15/2020 | 09/08/2010 | 55,000.00 | 54,933.45 | 59,209.93 | 56,908.40 | 0.00 | (2,301.53) |
| | **Totals for Cusip** | | | | **55,000.00** | **54,933.45** | **59,209.93** | **56,908.40** | **0.00** | **(2,301.53)** |
| 92277GAN7 | VENTAS REALTY LP | 4.40% | 01/15/2029 | 08/06/2018 | 180,000.00 | 179,917.20 | 179,917.20 | 179,100.65 | 0.00 | (816.55) |
| | **Totals for Cusip** | | | | **180,000.00** | **179,917.20** | **179,917.20** | **179,100.65** | **0.00** | **(816.55)** |
| 92343VEA8 | VERIZON COMMUNICATIONS | 4.50% | 08/10/2033 | 08/01/2017 | 165,000.00 | 164,534.70 | 173,056.89 | 162,869.14 | 0.00 | (10,187.75) |
| | **Totals for Cusip** | | | | **165,000.00** | **164,534.70** | **173,056.89** | **162,869.14** | **0.00** | **(10,187.75)** |
| 927804FR0 | VIRGINIA ELECTRIC & POWER | 4.45% | 02/15/2044 | 02/04/2014 | 55,000.00 | 54,566.60 | 62,052.17 | 55,306.44 | 0.00 | (6,745.73) |
| | **Totals for Cusip** | | | | **55,000.00** | **54,566.60** | **62,052.17** | **55,306.44** | **0.00** | **(6,745.73)** |
| 931142EJ8 | WALMART INC | 3.12% | 06/23/2021 | 06/20/2018 | 750,000.00 | 749,962.50 | 749,962.50 | 755,329.06 | 5,366.56 | 0.00 |
| | **Totals for Cusip** | | | | **750,000.00** | **749,962.50** | **749,962.50** | **755,329.06** | **5,366.56** | **0.00** |
| 94973VBH9 | WELLPOINT INC | 2.25% | 08/15/2019 | 08/07/2014 | 200,000.00 | 199,538.00 | 199,626.08 | 198,927.76 | 0.00 | (698.32) |
| | **Totals for Cusip** | | | | **200,000.00** | **199,538.00** | **199,626.08** | **198,927.76** | **0.00** | **(698.32)** |
| 94988J5L7 | WELLS FARGO BANK NA | 2.40% | 01/15/2020 | 01/16/2018 | 500,000.00 | 499,580.00 | 499,580.00 | 495,746.83 | 0.00 | (3,833.17) |
| | **Totals for Cusip** | | | | **500,000.00** | **499,580.00** | **499,580.00** | **495,746.83** | **0.00** | **(3,833.17)** |
| 95000U2B8 | WELLS FARGO & COMPANY | 2.62% | 07/22/2022 | 07/17/2017 | 500,000.00 | 499,560.00 | 497,310.65 | 482,130.45 | 0.00 | (15,180.20) |
| | **Totals for Cusip** | | | | **500,000.00** | **499,560.00** | **497,310.65** | **482,130.45** | **0.00** | **(15,180.20)** |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 960386AN0 | WABTEC | 4.15% | 03/15/2024 | 09/12/2018 | 250,000.00 | 249,512.50 | 249,512.50 | 241,586.62 | 0.00 | (7,925.88) |
| **Totals for Cusip** | | | | | **250,000.00** | **249,512.50** | **249,512.50** | **241,586.62** | **0.00** | **(7,925.88)** |
| 96145DAE5 | WESTROCK CO | 3.75% | 03/15/2025 | 03/01/2018 | 435,000.00 | 433,799.40 | 433,799.40 | 426,841.49 | 0.00 | (6,957.91) |
| **Totals for Cusip** | | | | | **435,000.00** | **433,799.40** | **433,799.40** | **426,841.49** | **0.00** | **(6,957.91)** |
| 96949LAD7 | WILLIAMS PARTNERS LP | 3.75% | 06/15/2027 | 05/31/2017 | 385,000.00 | 384,803.65 | 385,800.21 | 364,817.43 | 0.00 | (20,982.78) |
| **Totals for Cusip** | | | | | **385,000.00** | **384,803.65** | **385,800.21** | **364,817.43** | **0.00** | **(20,982.78)** |
| 976656CC0 | WISCONSIN ELECTRIC POWER | 4.25% | 12/15/2019 | 12/08/2009 | 385,000.00 | 383,760.30 | 398,988.60 | 389,515.93 | 0.00 | (9,472.67) |
| **Totals for Cusip** | | | | | **385,000.00** | **383,760.30** | **398,988.60** | **389,515.93** | **0.00** | **(9,472.67)** |
| 983024AF7 | WYETH | 6.45% | 02/01/2024 | 07/11/2016 | 250,000.00 | 322,767.50 | 301,456.65 | 286,263.49 | 0.00 | (15,193.16) |
| **Totals for Cusip** | | | | | **250,000.00** | **322,767.50** | **301,456.65** | **286,263.49** | **0.00** | **(15,193.16)** |
| 98389BAS9 | XCEL ENERGY INC | 2.40% | 03/15/2021 | 01/02/2018 | 500,000.00 | 497,975.00 | 497,975.00 | 492,355.07 | 0.00 | (5,619.93) |
| **Totals for Cusip** | | | | | **500,000.00** | **497,975.00** | **497,975.00** | **492,355.07** | **0.00** | **(5,619.93)** |
| 98462YAD2 | YAMANA GOLD INC | 4.62% | 12/15/2027 | 06/04/2018 | 105,000.00 | 104,989.81 | 104,989.81 | 97,504.20 | 0.00 | (7,485.61) |
| **Totals for Cusip** | | | | | **105,000.00** | **104,989.81** | **104,989.81** | **97,504.20** | **0.00** | **(7,485.61)** |
| 98956PAC6 | ZIMMER BIOMET HOLDINGS INC | 3.38% | 11/30/2021 | 02/03/2017 | 250,000.00 | 253,317.50 | 253,301.81 | 247,243.97 | 0.00 | (6,057.84) |
| **Totals for Cusip** | | | | | **250,000.00** | **253,317.50** | **253,301.81** | **247,243.97** | **0.00** | **(6,057.84)** |
| **Totals for Corporate** | | | | | **71,840,885.41** | **73,126,010.36** | **73,051,898.24** | **70,613,831.35** | **75,844.93** | **(2,513,911.82)** |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Fed Agency** | | | | | | | | | | |
| 3130AEWA4 | FEDERAL HOME LOAN BANK | 2.62% | 10/01/2020 | 09/06/2018 | 695,000.00 | 693,505.75 | 693,505.75 | 695,904.20 | 2,398.45 | 0.00 |
| **Totals for Cusip** | | | | | **695,000.00** | **693,505.75** | **693,505.75** | **695,904.20** | **2,398.45** | **0.00** |
| 3134A1H60 | FREDDIE MAC | 0.00% | 06/03/2024 | 10/15/2018 | 655,000.00 | 543,997.15 | 543,997.15 | 559,848.56 | 15,851.41 | 0.00 |
| **Totals for Cusip** | | | | | **655,000.00** | **543,997.15** | **543,997.15** | **559,848.56** | **15,851.41** | **0.00** |
| 3134A4BP8 | FREDDIE MAC | 0.00% | 03/15/2019 | 06/13/2018 | 380,000.00 | 373,251.20 | 373,251.20 | 378,133.05 | 4,881.85 | 0.00 |
| **Totals for Cusip** | | | | | **380,000.00** | **373,251.20** | **373,251.20** | **378,133.05** | **4,881.85** | **0.00** |
| 3134A4BQ6 | FREDDIE MAC | 0.00% | 09/15/2019 | 06/13/2018 | 180,000.00 | 174,231.00 | 174,231.00 | 176,479.77 | 2,248.77 | 0.00 |
| **Totals for Cusip** | | | | | **180,000.00** | **174,231.00** | **174,231.00** | **176,479.77** | **2,248.77** | **0.00** |
| 3134A4MS0 | FREDDIE MAC | 0.00% | 01/15/2019 | 06/13/2018 | 255,000.00 | 251,506.50 | 251,506.50 | 254,765.20 | 3,258.70 | 0.00 |
| **Totals for Cusip** | | | | | **255,000.00** | **251,506.50** | **251,506.50** | **254,765.20** | **3,258.70** | **0.00** |
| 3134A4MT8 | FREDDIE MAC | 0.00% | 07/15/2019 | 06/13/2018 | 300,000.00 | 291,894.00 | 291,894.00 | 295,504.77 | 3,610.77 | 0.00 |
| **Totals for Cusip** | | | | | **300,000.00** | **291,894.00** | **291,894.00** | **295,504.77** | **3,610.77** | **0.00** |
| 3134A4MU5 | FREDDIE MAC | 0.00% | 01/15/2020 | 03/27/2018 | 320,000.00 | 306,163.20 | 306,163.20 | 311,094.17 | 4,930.97 | 0.00 |
| **Totals for Cusip** | | | | | **320,000.00** | **306,163.20** | **306,163.20** | **311,094.17** | **4,930.97** | **0.00** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 01/11/2016 | 400,000.00 | 550,668.00 | 534,762.80 | 512,948.80 | 0.00 | (21,814.00) |
| **Totals for Cusip** | | | | | **400,000.00** | **550,668.00** | **534,762.80** | **512,948.80** | **0.00** | **(21,814.00)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 12/05/2017 | 180,000.00 | 255,271.14 | 253,135.08 | 241,276.86 | 0.00 | (11,858.22) |
| **Totals for Cusip** | | | | | **180,000.00** | **255,271.14** | **253,135.08** | **241,276.86** | **0.00** | **(11,858.22)** |
| 3135G0T94 | FANNIE MAE | 2.38% | 01/19/2023 | 01/19/2018 | 1,125,000.00 | 1,118,711.25 | 1,118,711.25 | 1,116,580.50 | 0.00 | (2,130.75) |
| **Totals for Cusip** | | | | | **1,125,000.00** | **1,118,711.25** | **1,118,711.25** | **1,116,580.50** | **0.00** | **(2,130.75)** |
| 3135G0U35 | FANNIE MAE | 2.75% | 06/22/2021 | 06/22/2018 | 845,000.00 | 844,805.65 | 844,805.65 | 849,741.30 | 4,935.65 | 0.00 |
| **Totals for Cusip** | | | | | **845,000.00** | **844,805.65** | **844,805.65** | **849,741.30** | **4,935.65** | **0.00** |
| 76116EGP9 | RFCO STRIP | 0.00% | 01/15/2029 | 05/31/2018 | 230,000.00 | 162,237.40 | 162,237.40 | 168,205.88 | 5,968.48 | 0.00 |
| **Totals for Cusip** | | | | | **230,000.00** | **162,237.40** | **162,237.40** | **168,205.88** | **5,968.48** | **0.00** |
| 76116EHM5 | RFCO STRIP | 0.00% | 04/15/2029 | 05/31/2018 | 145,000.00 | 101,388.35 | 101,388.35 | 105,513.82 | 4,125.47 | 0.00 |
| **Totals for Cusip** | | | | | **145,000.00** | **101,388.35** | **101,388.35** | **105,513.82** | **4,125.47** | **0.00** |
| 76116EHP8 | RFCO STRIP | 0.00% | 04/15/2030 | 10/31/2018 | 750,000.00 | 497,092.82 | 497,092.82 | 525,186.88 | 28,094.06 | 0.00 |
| **Totals for Cusip** | | | | | **750,000.00** | **497,092.82** | **497,092.82** | **525,186.88** | **28,094.06** | **0.00** |
| 88059FBA8 | TENNESSEE VALLEY AUTHORITY | 0.00% | 01/15/2038 | 09/25/2018 | 100,000.00 | 46,931.00 | 46,931.00 | 50,092.24 | 3,161.24 | 0.00 |
| **Totals for Cusip** | | | | | **100,000.00** | **46,931.00** | **46,931.00** | **50,092.24** | **3,161.24** | **0.00** |
| **Totals for Fed Agency** | | | | | **6,560,000.00** | **6,211,654.41** | **6,193,613.15** | **6,241,276.00** | **83,465.82** | **(35,802.97)** |
| **Federal Agency** | | | | | | | | | | |
| 3134A4BY9 | FREDDIE MAC | 0.00% | 09/15/2023 | 10/17/2018 | 275,000.00 | 234,275.25 | 234,275.25 | 240,398.88 | 6,123.63 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **275,000.00** | **234,275.25** | **234,275.25** | **240,398.88** | **6,123.63** | **0.00** |
| 3134A4CA0 | FREDDIE MAC | 0.00% | 09/15/2024 | 10/17/2018 | 265,000.00 | 217,806.15 | 217,806.15 | 224,334.87 | 6,528.72 | 0.00 |
| | **Totals for Cusip** | | | | **265,000.00** | **217,806.15** | **217,806.15** | **224,334.87** | **6,528.72** | **0.00** |
| 3135G0U43 | FANNIE MAE | 2.88% | 09/12/2023 | 09/12/2018 | 765,000.00 | 761,863.50 | 761,863.50 | 774,007.11 | 12,143.61 | 0.00 |
| 3135G0U43 | FANNIE MAE | 2.88% | 09/12/2023 | 11/28/2018 | 545,000.00 | 542,356.75 | 542,356.75 | 551,416.83 | 9,060.08 | 0.00 |
| | **Totals for Cusip** | | | | **1,310,000.00** | **1,304,220.25** | **1,304,220.25** | **1,325,423.94** | **21,203.69** | **0.00** |
| | **Totals for Federal Agency** | | | | **1,850,000.00** | **1,756,301.65** | **1,756,301.65** | **1,790,157.69** | **33,856.04** | **0.00** |
| **Foreign** | | | | | | | | | | |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 210,000.00 | 209,603.10 | 205,354.80 | 203,840.70 | 0.00 | (1,514.10) |
| | **Totals for Cusip** | | | | **210,000.00** | **209,603.10** | **205,354.80** | **203,840.70** | **0.00** | **(1,514.10)** |
| 465139BT9 | AID ISRAEL | 0.00% | 03/15/2022 | 03/27/2018 | 455,000.00 | 407,698.20 | 407,698.20 | 417,518.03 | 9,819.83 | 0.00 |
| | **Totals for Cusip** | | | | **455,000.00** | **407,698.20** | **407,698.20** | **417,518.03** | **9,819.83** | **0.00** |
| 465139RH8 | AID ISRAEL | 0.00% | 08/15/2024 | 07/02/2018 | 255,000.00 | 211,586.25 | 211,586.25 | 217,112.30 | 5,526.05 | 0.00 |
| | **Totals for Cusip** | | | | **255,000.00** | **211,586.25** | **211,586.25** | **217,112.30** | **5,526.05** | **0.00** |
| 465139TC7 | AID ISRAEL | 0.00% | 05/15/2023 | 11/30/2018 | 500,000.00 | 435,750.00 | 435,750.00 | 443,376.57 | 7,626.57 | 0.00 |
| | **Totals for Cusip** | | | | **500,000.00** | **435,750.00** | **435,750.00** | **443,376.57** | **7,626.57** | **0.00** |
| 465139TD5 | AID ISRAEL | 0.00% | 11/15/2023 | 11/30/2018 | 500,000.00 | 428,805.00 | 428,805.00 | 436,701.85 | 7,896.85 | 0.00 |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| 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** | **428,805.00** | **428,805.00** | **436,701.85** | **7,896.85** | **0.00** |
| 465139TG8 | AID ISRAEL | 0.00% | 05/15/2025 | 11/28/2018 | 600,000.00 | 485,634.00 | 485,634.00 | 497,774.43 | 12,140.43 | 0.00 |
| | **Totals for Cusip** | | | | **600,000.00** | **485,634.00** | **485,634.00** | **497,774.43** | **12,140.43** | **0.00** |
| 471048BA5 | JPN BANK FOR INTL COOP | 2.25% | 02/24/2020 | 02/14/2017 | 200,000.00 | 199,452.00 | 199,132.05 | 198,926.31 | 0.00 | (205.74) |
| | **Totals for Cusip** | | | | **200,000.00** | **199,452.00** | **199,132.05** | **198,926.31** | **0.00** | **(205.74)** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 200,000.00 | 199,560.00 | 196,534.75 | 196,196.46 | 0.00 | (338.29) |
| | **Totals for Cusip** | | | | **200,000.00** | **199,560.00** | **196,534.75** | **196,196.46** | **0.00** | **(338.29)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 100,000.00 | 93,840.00 | 94,068.75 | 93,507.60 | 0.00 | (561.15) |
| | **Totals for Cusip** | | | | **100,000.00** | **93,840.00** | **94,068.75** | **93,507.60** | **0.00** | **(561.15)** |
| 651333DR4 | NEWFOUNDLAND | 8.65% | 10/22/2022 | 04/13/2016 | 400,000.00 | 532,044.00 | 483,638.54 | 478,048.00 | 0.00 | (5,590.54) |
| | **Totals for Cusip** | | | | **400,000.00** | **532,044.00** | **483,638.54** | **478,048.00** | **0.00** | **(5,590.54)** |
| **Totals for Foreign** | | | | | **3,420,000.00** | **3,203,972.55** | **3,148,202.34** | **3,183,002.25** | **43,009.73** | **(8,209.82)** |
| **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 | | | 03/11/2005 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2005 | 864.75 | 864.75 | 864.75 | 864.75 | 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 | | | 03/22/2005 | 2,730.79 | 2,730.79 | 2,730.79 | 2,730.79 | 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 | | | 03/23/2005 | 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 | | | 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 | | | 04/01/2005 | 932.05 | 932.05 | 932.05 | 932.05 | 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 |
| 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 | | | 04/04/2005 | 683.59 | 683.59 | 683.59 | 683.59 | 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 | | | 04/11/2005 | 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 | | | 04/14/2005 | 645.52 | 645.52 | 645.52 | 645.52 | 0.00 | 0.00 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/15/2005 | 646.48 | 646.48 | 646.48 | 646.48 | 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 | | | 04/18/2005 | 663.43 | 663.43 | 663.43 | 663.43 | 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 | | | 04/25/2005 | 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 | | | 04/29/2005 | 337.59 | 337.59 | 337.59 | 337.59 | 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 |
| 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 | | | 05/12/2005 | 202.27 | 202.27 | 202.27 | 202.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/13/2005 | 189.02 | 189.02 | 189.02 | 189.02 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2005 | 374.52 | 374.52 | 374.52 | 374.52 | 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 | | | 05/18/2005 | 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 | | | 05/23/2005 | 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 | | | 05/26/2005 | 263.16 | 263.16 | 263.16 | 263.16 | 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 | | | 06/01/2005 | 1,018.10 | 1,018.10 | 1,018.10 | 1,018.10 | 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 | | | 06/09/2005 | 86.68 | 86.68 | 86.68 | 86.68 | 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 | | | 06/14/2005 | 266.57 | 266.57 | 266.57 | 266.57 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| 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 | | | 06/15/2005 | 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 | | | 06/20/2005 | 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 | | | 06/24/2005 | 985.11 | 985.11 | 985.11 | 985.11 | 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 | | | 06/27/2005 | 834.70 | 834.70 | 834.70 | 834.70 | 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 | | | 06/28/2005 | 2,508.10 | 2,508.10 | 2,508.10 | 2,508.10 | 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 | | | 07/14/2005 | 566.20 | 566.20 | 566.20 | 566.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2005 | 611.10 | 611.10 | 611.10 | 611.10 | 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 | | | 07/15/2005 | 614.18 | 614.18 | 614.18 | 614.18 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2005 | 1,834.89 | 1,834.89 | 1,834.89 | 1,834.89 | 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 | | | 07/22/2005 | 837.85 | 837.85 | 837.85 | 837.85 | 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 | | | 07/25/2005 | 811.02 | 811.02 | 811.02 | 811.02 | 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 | | | 07/26/2005 | 2,435.49 | 2,435.49 | 2,435.49 | 2,435.49 | 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 | | | 08/10/2005 | 483.47 | 483.47 | 483.47 | 483.47 | 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 | | | 08/11/2005 | 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 |



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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 | | | 08/08/2005 | 447.68 | 447.68 | 447.68 | 447.68 | 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 |
| 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 | | | 08/24/2005 | 592.77 | 592.77 | 592.77 | 592.77 | 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 | | | 08/25/2005 | 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 | | | 08/23/2005 | 1,685.41 | 1,685.41 | 1,685.41 | 1,685.41 | 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 | | | 09/01/2005 | 755.13 | 755.13 | 755.13 | 755.13 | 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 | | | 09/07/2005 | 1,501.83 | 1,501.83 | 1,501.83 | 1,501.83 | 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 | | | 09/08/2005 | 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 |



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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 | | | 09/13/2005 | 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 | | | 09/23/2005 | 416.33 | 416.33 | 416.33 | 416.33 | 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 | | | 09/20/2005 | 905.26 | 905.26 | 905.26 | 905.26 | 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 | | | 09/19/2005 | 285.85 | 285.85 | 285.85 | 285.85 | 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 | | | 10/05/2005 | 363.30 | 363.30 | 363.30 | 363.30 | 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 | | | 10/06/2005 | 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 | | | 10/03/2005 | 615.69 | 615.69 | 615.69 | 615.69 | 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 |



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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 | | | 10/12/2005 | 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 | | | 10/18/2005 | 703.00 | 703.00 | 703.00 | 703.00 | 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 | | | 10/24/2005 | 308.24 | 308.24 | 308.24 | 308.24 | 0.00 | 0.00 |
| 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 | | | 10/27/2005 | 312.68 | 312.68 | 312.68 | 312.68 | 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 | | | 11/01/2005 | 1,111.90 | 1,111.90 | 1,111.90 | 1,111.90 | 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 | | | 11/02/2005 | 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 | | | 11/10/2005 | 62.04 | 62.04 | 62.04 | 62.04 | 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 | | | 11/09/2005 | 0.01 | 0.01 | 0.01 | 0.01 | 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 | | | 11/07/2005 | 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 | | | 11/09/2005 | 51.97 | 51.97 | 51.97 | 51.97 | 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 |
| 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 | | | 11/23/2005 | 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 | | | 11/28/2005 | 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 | | | 12/05/2005 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2005 | 1,389.23 | 1,389.23 | 1,389.23 | 1,389.23 | 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 | | | 12/12/2005 | 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 | | | 12/30/2005 | 1,513.16 | 1,513.16 | 1,513.16 | 1,513.16 | 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 | | | 12/30/2005 | 1,510.88 | 1,510.88 | 1,510.88 | 1,510.88 | 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 | | | 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 | | | 01/09/2006 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2006 | 476.71 | 476.71 | 476.71 | 476.71 | 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 | | | 01/20/2006 | 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 | | | 01/19/2006 | 944.82 | 944.82 | 944.82 | 944.82 | 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 | | | 02/02/2006 | 862.03 | 862.03 | 862.03 | 862.03 | 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 | | | 02/03/2006 | 875.22 | 875.22 | 875.22 | 875.22 | 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 | | | 02/06/2006 | 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 |
| 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 | | | 02/17/2006 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2006 | 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 | | | 02/15/2006 | 974.01 | 974.01 | 974.01 | 974.01 | 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 | | | 03/02/2006 | 648.77 | 648.77 | 648.77 | 648.77 | 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 | | | 03/07/2006 | 1,054.17 | 1,054.17 | 1,054.17 | 1,054.17 | 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 | | | 03/08/2006 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2006 | 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 | | | 03/21/2006 | 848.53 | 848.53 | 848.53 | 848.53 | 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 | | | 03/27/2006 | 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 | | | 03/30/2006 | 392.51 | 392.51 | 392.51 | 392.51 | 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 | | | 04/04/2006 | 1,631.33 | 1,631.33 | 1,631.33 | 1,631.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2006 | 648.30 | 648.30 | 648.30 | 648.30 | 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 | | | 04/19/2006 | 413.10 | 413.10 | 413.10 | 413.10 | 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 | | | 04/20/2006 | 417.50 | 417.50 | 417.50 | 417.50 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2006 | 430.97 | 430.97 | 430.97 | 430.97 | 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 | | | 04/24/2006 | 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 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2006 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2006 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2006 | 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 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2006 | 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 |
| 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 |



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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 | | | 10/04/2006 | 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 |
| 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 |



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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 | | | 11/07/2006 | 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 |
| 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 |



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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 | | | 12/29/2006 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2007 | 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 | | | 02/20/2007 | 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 | | | 02/23/2007 | 2,096.78 | 2,096.78 | 2,096.78 | 2,096.78 | 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 | | | 03/01/2007 | 2,174.65 | 2,174.65 | 2,174.65 | 2,174.65 | 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 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2007 | 1,274.57 | 1,274.57 | 1,274.57 | 1,274.57 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2007 | 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 | | | 02/07/2008 | 2,718.92 | 2,718.92 | 2,718.92 | 2,718.92 | 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 | | | 02/08/2008 | 2,763.52 | 2,763.52 | 2,763.52 | 2,763.52 | 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 | | | 02/11/2008 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/29/2008 | 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 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2008 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2008 | 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 |
| 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 |



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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 | | | 06/26/2008 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2008 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2008 | 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 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2008 | 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 |
| 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 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2008 | 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 |
| 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 |



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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 | | | 12/26/2008 | 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 |



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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 | | | 02/02/2009 | 1,265.90 | 1,265.90 | 1,265.90 | 1,265.90 | 0.00 | 0.00 |
| 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/11/2009 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2009 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2009 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2009 | 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 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2009 | 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 |
| 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 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2009 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2009 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2009 | 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 |



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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 | | | 12/08/2009 | 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 |
| 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 |



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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 | | | 01/05/2010 | 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 |
| 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 |



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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 | | | 02/04/2010 | 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 |
| 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 |



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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 | | | 03/05/2010 | 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 |
| 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2010 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2010 | 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 |
| 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 |



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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 | | | 06/04/2010 | 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 |
| 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 |



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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 | | | 06/28/2010 | 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 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2010 | 227.19 | 227.19 | 227.19 | 227.19 | 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 | | | 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 |



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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 | | | 08/30/2010 | 145.23 | 145.23 | 145.23 | 145.23 | 0.00 | 0.00 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2010 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/28/2010 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2010 | 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 |
| 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 |



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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 | | | 12/27/2010 | 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 |
| 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 |



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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 | | | 01/26/2011 | 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 |
| 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 |



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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 | | | 02/23/2011 | 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 |
| 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 |



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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 | | | 03/28/2011 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2011 | 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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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/24/2011 | 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 |
| 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 |



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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 | | | 07/22/2011 | 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 |
| 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 |



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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 | | | 08/19/2011 | 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 |
| 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 |



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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 | | | 09/16/2011 | 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 |
| 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 |



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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 | | | 10/20/2011 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2011 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2011 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2012 | 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 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2012 | 114.06 | 114.06 | 114.06 | 114.06 | 0.00 | 0.00 |



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**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 | | | 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 |



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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 | | | 03/12/2012 | 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 |
| 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 |



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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 | | | 04/09/2012 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2012 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

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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 | | | 06/07/2012 | 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 |
| 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 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2012 | 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 |
| 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 |



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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 | | | 08/02/2012 | 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 |
| 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 |



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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 | | | 08/31/2012 | 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 |
| 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 |



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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 | | | 09/28/2012 | 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 |
| 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 |



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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 | | | 10/25/2012 | 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 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2012 | 98.19 | 98.19 | 98.19 | 98.19 | 0.00 | 0.00 |
| 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 |



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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 | | | 12/19/2012 | 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 |
| 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 |



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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 | | | 01/22/2013 | 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 |
| 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 |



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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 | | | 02/19/2013 | 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 |
| 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 |



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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 | | | 03/19/2013 | 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 |
| 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 |



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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 | | | 04/19/2013 | 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 |
| 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 |



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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 | | | 05/14/2013 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2013 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2013 | 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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**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 |



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**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 | | | 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 |
| 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 |



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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 | | | 10/11/2013 | 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 |
| 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 |



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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 | | | 10/31/2013 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/25/2013 | 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 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2013 | 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 |
| 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 |



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**WCT 82/84 Annuity Dedicated**

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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 | | | 01/09/2014 | 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 |
| 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 |



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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 | | | 02/04/2014 | 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 |
| 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 |



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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 | | | 02/27/2014 | 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 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2014 | 229.44 | 229.44 | 229.44 | 229.44 | 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 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 |



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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 | | | 04/14/2014 | 13,545.00 | 13,545.00 | 13,545.00 | 13,545.00 | 0.00 | 0.00 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2014 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2014 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2014 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2014 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2014 | 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 |
| 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 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/26/2014 | 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 |
| 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2014 | 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 |
| 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/07/2014 | 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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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2014 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2014 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/07/2015 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/04/2015 | 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 |
| 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2015 | 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 |
| 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/18/2015 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/08/2015 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2015 | 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 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/28/2015 | 143.76 | 143.76 | 143.76 | 143.76 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2015 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2015 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2015 | 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 |
| 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2015 | 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 |
| 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 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2015 | 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 |
| 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 | | | 09/17/2015 | 131.23 | 131.23 | 131.23 | 131.23 | 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 | | | 09/16/2015 | 33,205.44 | 33,205.44 | 33,205.44 | 33,205.44 | 0.00 | 0.00 |



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**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 | | | 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 | | | 09/25/2015 | 132.85 | 132.85 | 132.85 | 132.85 | 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 | | | 09/24/2015 | 134.61 | 134.61 | 134.61 | 134.61 | 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 | | | 09/28/2015 | 135.80 | 135.80 | 135.80 | 135.80 | 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 | | | 09/30/2015 | 195.39 | 195.39 | 195.39 | 195.39 | 0.00 | 0.00 |
| 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 | | | 10/07/2015 | 143.39 | 143.39 | 143.39 | 143.39 | 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 |



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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 | | | 10/06/2015 | 418.47 | 418.47 | 418.47 | 418.47 | 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 | | | 10/05/2015 | 139.37 | 139.37 | 139.37 | 139.37 | 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 | | | 10/14/2015 | 148.00 | 148.00 | 148.00 | 148.00 | 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 | | | 10/13/2015 | 431.66 | 431.66 | 431.66 | 431.66 | 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 |
| 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 | | | 10/26/2015 | 133.55 | 133.55 | 133.55 | 133.55 | 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 | | | 10/27/2015 | 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 |



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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 | | | 10/29/2015 | 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 | | | 10/30/2015 | 418.45 | 418.45 | 418.45 | 418.45 | 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 | | | 11/02/2015 | 129.82 | 129.82 | 129.82 | 129.82 | 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 | | | 11/12/2015 | 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 |
| 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 | | | 11/10/2015 | 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 | | | 11/09/2015 | 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 | 383.46 | 383.46 | 383.46 | 383.46 | 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 | | | 11/16/2015 | 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 |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/18/2015 | 126.65 | 126.65 | 126.65 | 126.65 | 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 | | | 11/17/2015 | 384.65 | 384.65 | 384.65 | 384.65 | 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 | | | 11/23/2015 | 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 | | | 11/24/2015 | 375.17 | 375.17 | 375.17 | 375.17 | 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 | | | 11/25/2015 | 9,665.12 | 9,665.12 | 9,665.12 | 9,665.12 | 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 | | | 11/30/2015 | 251.73 | 251.73 | 251.73 | 251.73 | 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 | | | 12/02/2015 | 115.47 | 115.47 | 115.47 | 115.47 | 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 | | | 12/03/2015 | 10,191.75 | 10,191.75 | 10,191.75 | 10,191.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2015 | 117.28 | 117.28 | 117.28 | 117.28 | 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 | | | 12/08/2015 | 361.87 | 361.87 | 361.87 | 361.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2015 | 127.08 | 127.08 | 127.08 | 127.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/09/2015 | 119.74 | 119.74 | 119.74 | 119.74 | 0.00 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2015 | 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 | | | 12/18/2015 | 206.35 | 206.35 | 206.35 | 206.35 | 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 | | | 12/17/2015 | 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 | | | 12/17/2015 | 87,949.26 | 87,949.26 | 87,949.26 | 87,949.26 | 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 | | | 12/15/2015 | 420.56 | 420.56 | 420.56 | 420.56 | 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 | | | 12/21/2015 | 225.20 | 225.20 | 225.20 | 225.20 | 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 | | | 12/22/2015 | 5,253.33 | 5,253.33 | 5,253.33 | 5,253.33 | 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 | | | 12/23/2015 | 227.77 | 227.77 | 227.77 | 227.77 | 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 | 22,699.33 | 22,699.33 | 22,699.33 | 22,699.33 | 0.00 | 0.00 |
| 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 | | | 12/29/2015 | 1,033.34 | 1,033.34 | 1,033.34 | 1,033.34 | 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 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/30/2015 | 260.96 | 260.96 | 260.96 | 260.96 | 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 | 270.47 | 270.47 | 270.47 | 270.47 | 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 | | | 01/05/2016 | 1,049.30 | 1,049.30 | 1,049.30 | 1,049.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2016 | 273.51 | 273.51 | 273.51 | 273.51 | 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 | | | 01/06/2016 | 56,870.77 | 56,870.77 | 56,870.77 | 56,870.77 | 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 | | | 01/08/2016 | 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 | | | 01/13/2016 | 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 | | | 01/14/2016 | 243.95 | 243.95 | 243.95 | 243.95 | 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 | | | 01/15/2016 | 264.33 | 264.33 | 264.33 | 264.33 | 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 | | | 01/20/2016 | 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 | | | 01/22/2016 | 296.13 | 296.13 | 296.13 | 296.13 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2016 | 308.28 | 308.28 | 308.28 | 308.28 | 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 | | | 01/29/2016 | 314.87 | 314.87 | 314.87 | 314.87 | 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 | | | 01/26/2016 | 19,016.56 | 19,016.56 | 19,016.56 | 19,016.56 | 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 | | | 02/01/2016 | 325.67 | 325.67 | 325.67 | 325.67 | 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 | 36,109.92 | 36,109.92 | 36,109.92 | 36,109.92 | 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 | | | 02/05/2016 | 323.98 | 323.98 | 323.98 | 323.98 | 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 | | | 02/03/2016 | 328.22 | 328.22 | 328.22 | 328.22 | 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 | | | 02/09/2016 | 975.30 | 975.30 | 975.30 | 975.30 | 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 | | | 02/11/2016 | 66,353.87 | 66,353.87 | 66,353.87 | 66,353.87 | 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 | | | 02/12/2016 | 330.52 | 330.52 | 330.52 | 330.52 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2016 | 15,317.97 | 15,317.97 | 15,317.97 | 15,317.97 | 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 | | | 02/16/2016 | 355.71 | 355.71 | 355.71 | 355.71 | 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 | | | 02/18/2016 | 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 | | | 02/23/2016 | 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 | | | 02/23/2016 | 3,018.75 | 3,018.75 | 3,018.75 | 3,018.75 | 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 | | | 02/25/2016 | 356.31 | 356.31 | 356.31 | 356.31 | 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 | | | 02/26/2016 | 328.13 | 328.13 | 328.13 | 328.13 | 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 | | | 03/04/2016 | 304.55 | 304.55 | 304.55 | 304.55 | 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 | 1,350.00 | 1,350.00 | 1,350.00 | 1,350.00 | 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 | | | 02/29/2016 | 318.68 | 318.68 | 318.68 | 318.68 | 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 | | | 03/11/2016 | 295.35 | 295.35 | 295.35 | 295.35 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2016 | 303.67 | 303.67 | 303.67 | 303.67 | 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 | | | 03/08/2016 | 14,798.25 | 14,798.25 | 14,798.25 | 14,798.25 | 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 | | | 03/09/2016 | 299.87 | 299.87 | 299.87 | 299.87 | 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 | | | 03/14/2016 | 39,826.05 | 39,826.05 | 39,826.05 | 39,826.05 | 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 | | | 03/15/2016 | 7,806.25 | 7,806.25 | 7,806.25 | 7,806.25 | 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 | | | 03/16/2016 | 86,121.65 | 86,121.65 | 86,121.65 | 86,121.65 | 0.00 | 0.00 |
| 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 | | | 03/18/2016 | 311.54 | 311.54 | 311.54 | 311.54 | 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 | | | 03/21/2016 | 312.39 | 312.39 | 312.39 | 312.39 | 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 | | | 03/22/2016 | 91,729.77 | 91,729.77 | 91,729.77 | 91,729.77 | 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 | | | 03/24/2016 | 310.50 | 310.50 | 310.50 | 310.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2016 | 303.71 | 303.71 | 303.71 | 303.71 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2016 | 313.02 | 313.02 | 313.02 | 313.02 | 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 | | | 03/31/2016 | 10,506.25 | 10,506.25 | 10,506.25 | 10,506.25 | 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 | | | 03/29/2016 | 1,251.44 | 1,251.44 | 1,251.44 | 1,251.44 | 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 | | | 04/08/2016 | 31,578.87 | 31,578.87 | 31,578.87 | 31,578.87 | 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 |
| 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 | | | 04/07/2016 | 308.17 | 308.17 | 308.17 | 308.17 | 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 | | | 04/11/2016 | 301.04 | 301.04 | 301.04 | 301.04 | 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 | | | 04/13/2016 | 333.16 | 333.16 | 333.16 | 333.16 | 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 | | | 04/15/2016 | 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 | | | 04/22/2016 | 4,250.00 | 4,250.00 | 4,250.00 | 4,250.00 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2016 | 349.59 | 349.59 | 349.59 | 349.59 | 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 | | | 04/20/2016 | 349.91 | 349.91 | 349.91 | 349.91 | 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 | | | 04/21/2016 | 495.13 | 495.13 | 495.13 | 495.13 | 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 | | | 04/22/2016 | 353.26 | 353.26 | 353.26 | 353.26 | 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 | | | 04/29/2016 | 65,456.56 | 65,456.56 | 65,456.56 | 65,456.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2016 | 1,097.78 | 1,097.78 | 1,097.78 | 1,097.78 | 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 | | | 04/27/2016 | 373.84 | 373.84 | 373.84 | 373.84 | 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 | | | 04/28/2016 | 361.62 | 361.62 | 361.62 | 361.62 | 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 | | | 04/25/2016 | 51,499.06 | 51,499.06 | 51,499.06 | 51,499.06 | 0.00 | 0.00 |
| 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 | | | 05/02/2016 | 347.92 | 347.92 | 347.92 | 347.92 | 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 | | | 05/04/2016 | 346.95 | 346.95 | 346.95 | 346.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2016 | 266.71 | 266.71 | 266.71 | 266.71 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2016 | 347.21 | 347.21 | 347.21 | 347.21 | 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 | | | 05/13/2016 | 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 | 3,847.50 | 3,847.50 | 3,847.50 | 3,847.50 | 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 | | | 05/09/2016 | 351.87 | 351.87 | 351.87 | 351.87 | 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 | | | 05/20/2016 | 364.24 | 364.24 | 364.24 | 364.24 | 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 | | | 05/16/2016 | 39,972.39 | 39,972.39 | 39,972.39 | 39,972.39 | 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 | | | 05/17/2016 | 56,270.35 | 56,270.35 | 56,270.35 | 56,270.35 | 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 | | | 05/27/2016 | 356.19 | 356.19 | 356.19 | 356.19 | 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 | | | 05/23/2016 | 180.49 | 180.49 | 180.49 | 180.49 | 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 | | | 05/24/2016 | 22,155.38 | 22,155.38 | 22,155.38 | 22,155.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2016 | 355.46 | 355.46 | 355.46 | 355.46 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

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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 | 359.50 | 359.50 | 359.50 | 359.50 | 0.00 | 0.00 |
| 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 | | | 05/31/2016 | 358.35 | 358.35 | 358.35 | 358.35 | 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 | | | 06/01/2016 | 1,423.60 | 1,423.60 | 1,423.60 | 1,423.60 | 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 | | | 06/03/2016 | 368.09 | 368.09 | 368.09 | 368.09 | 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 | | | 06/07/2016 | 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 | | | 06/08/2016 | 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 | | | 06/09/2016 | 343.89 | 343.89 | 343.89 | 343.89 | 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 |
| 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 | | | 06/10/2016 | 4,553.96 | 4,553.96 | 4,553.96 | 4,553.96 | 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 | | | 06/16/2016 | 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 | | | 06/14/2016 | 7,475.00 | 7,475.00 | 7,475.00 | 7,475.00 | 0.00 | 0.00 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2016 | 1,005.68 | 1,005.68 | 1,005.68 | 1,005.68 | 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 | | | 06/13/2016 | 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 | | | 06/23/2016 | 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 | | | 06/22/2016 | 327.23 | 327.23 | 327.23 | 327.23 | 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 | | | 07/06/2016 | 19,442.44 | 19,442.44 | 19,442.44 | 19,442.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2016 | 320.79 | 320.79 | 320.79 | 320.79 | 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 | | | 07/06/2016 | 1,290.42 | 1,290.42 | 1,290.42 | 1,290.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2016 | 320.31 | 320.31 | 320.31 | 320.31 | 0.00 | 0.00 |



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**WCT 82/84 Annuity Dedicated**

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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 | | | 07/13/2016 | 318.59 | 318.59 | 318.59 | 318.59 | 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 | | | 07/11/2016 | 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 | 109,468.43 | 109,468.43 | 109,468.43 | 109,468.43 | 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 | | | 07/22/2016 | 297.61 | 297.61 | 297.61 | 297.61 | 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 | | | 07/18/2016 | 319.36 | 319.36 | 319.36 | 319.36 | 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 | | | 07/20/2016 | 310.13 | 310.13 | 310.13 | 310.13 | 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 | | | 07/26/2016 | 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 | | | 07/25/2016 | 344.27 | 344.27 | 344.27 | 344.27 | 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 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 |
| 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 | | | 08/09/2016 | 5,775.00 | 5,775.00 | 5,775.00 | 5,775.00 | 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 | | | 08/10/2016 | 308.69 | 308.69 | 308.69 | 308.69 | 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 | | | 08/11/2016 | 321.11 | 321.11 | 321.11 | 321.11 | 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 | | | 08/15/2016 | 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 | | | 08/19/2016 | 324.20 | 324.20 | 324.20 | 324.20 | 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 | | | 08/22/2016 | 326.23 | 326.23 | 326.23 | 326.23 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2016 | 982.34 | 982.34 | 982.34 | 982.34 | 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 | | | 08/24/2016 | 1,650.00 | 1,650.00 | 1,650.00 | 1,650.00 | 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 | | | 08/26/2016 | 324.85 | 324.85 | 324.85 | 324.85 | 0.00 | 0.00 |
| 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 | | | 09/01/2016 | 320.72 | 320.72 | 320.72 | 320.72 | 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 | | | 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 | | | 08/31/2016 | 329.78 | 329.78 | 329.78 | 329.78 | 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 | | | 09/06/2016 | 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 | | | 09/08/2016 | 298.23 | 298.23 | 298.23 | 298.23 | 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 | | | 09/13/2016 | 870.52 | 870.52 | 870.52 | 870.52 | 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 | | | 09/14/2016 | 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 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

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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 | | | 09/15/2016 | 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 | | | 09/22/2016 | 313.24 | 313.24 | 313.24 | 313.24 | 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 | | | 09/21/2016 | 308.57 | 308.57 | 308.57 | 308.57 | 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 | | | 09/30/2016 | 4,259.37 | 4,259.37 | 4,259.37 | 4,259.37 | 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 | | | 10/07/2016 | 336.27 | 336.27 | 336.27 | 336.27 | 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 | | | 10/06/2016 | 332.75 | 332.75 | 332.75 | 332.75 | 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 | 59,447.48 | 59,447.48 | 59,447.48 | 59,447.48 | 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 | | | 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 | | | 10/10/2016 | 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 | | | 10/17/2016 | 332.94 | 332.94 | 332.94 | 332.94 | 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 | | | 10/18/2016 | 996.30 | 996.30 | 996.30 | 996.30 | 0.00 | 0.00 |
| 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 | | | 10/19/2016 | 334.48 | 334.48 | 334.48 | 334.48 | 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 | | | 10/28/2016 | 274.91 | 274.91 | 274.91 | 274.91 | 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 | | | 10/31/2016 | 283.12 | 283.12 | 283.12 | 283.12 | 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 | | | 10/31/2016 | 2,448.49 | 2,448.49 | 2,448.49 | 2,448.49 | 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 | | | 11/08/2016 | 781.57 | 781.57 | 781.57 | 781.57 | 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 | | | 11/09/2016 | 255.55 | 255.55 | 255.55 | 255.55 | 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 | 251.93 | 251.93 | 251.93 | 251.93 | 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 |
| 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 | | | 11/17/2016 | 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 | | | 11/16/2016 | 251.57 | 251.57 | 251.57 | 251.57 | 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 | | | 11/17/2016 | 246.87 | 246.87 | 246.87 | 246.87 | 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 | | | 11/23/2016 | 8,030.00 | 8,030.00 | 8,030.00 | 8,030.00 | 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 | | | 11/21/2016 | 286.50 | 286.50 | 286.50 | 286.50 | 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 | | | 11/22/2016 | 677.93 | 677.93 | 677.93 | 677.93 | 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 | | | 11/25/2016 | 238.21 | 238.21 | 238.21 | 238.21 | 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 | | | 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 | | | 11/30/2016 | 245.50 | 245.50 | 245.50 | 245.50 | 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 | | | 11/29/2016 | 710.92 | 710.92 | 710.92 | 710.92 | 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 | | | 12/05/2016 | 185.36 | 185.36 | 185.36 | 185.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2016 | 555.54 | 555.54 | 555.54 | 555.54 | 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 | | | 12/05/2016 | 89,377.75 | 89,377.75 | 89,377.75 | 89,377.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2016 | 235.19 | 235.19 | 235.19 | 235.19 | 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 | | | 12/13/2016 | 565.17 | 565.17 | 565.17 | 565.17 | 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 | | | 12/12/2016 | 184.65 | 184.65 | 184.65 | 184.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/23/2016 | 112,929.13 | 112,929.13 | 112,929.13 | 112,929.13 | 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 | | | 12/22/2016 | 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 | | | 12/19/2016 | 252.53 | 252.53 | 252.53 | 252.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2016 | 7,406.90 | 7,406.90 | 7,406.90 | 7,406.90 | 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 | 258.35 | 258.35 | 258.35 | 258.35 | 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 | | | 12/30/2016 | 257.18 | 257.18 | 257.18 | 257.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2016 | 262.72 | 262.72 | 262.72 | 262.72 | 0.00 | 0.00 |
| 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 | 1,820.00 | 1,820.00 | 1,820.00 | 1,820.00 | 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 |



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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 | | | 12/29/2016 | 264.86 | 264.86 | 264.86 | 264.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/03/2017 | 243.04 | 243.04 | 243.04 | 243.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2017 | 992.39 | 992.39 | 992.39 | 992.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2017 | 263.22 | 263.22 | 263.22 | 263.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2017 | 278.19 | 278.19 | 278.19 | 278.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/06/2017 | 1,224.99 | 1,224.99 | 1,224.99 | 1,224.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2017 | 281.37 | 281.37 | 281.37 | 281.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2017 | 854.33 | 854.33 | 854.33 | 854.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2017 | 302.11 | 302.11 | 302.11 | 302.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2017 | 279.95 | 279.95 | 279.95 | 279.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/13/2017 | 280.29 | 280.29 | 280.29 | 280.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2017 | 310.41 | 310.41 | 310.41 | 310.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2017 | 130,777.36 | 130,777.36 | 130,777.36 | 130,777.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2017 | 1,216.50 | 1,216.50 | 1,216.50 | 1,216.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/20/2017 | 301.49 | 301.49 | 301.49 | 301.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2017 | 301.70 | 301.70 | 301.70 | 301.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2017 | 303.82 | 303.82 | 303.82 | 303.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2017 | 22,945.07 | 22,945.07 | 22,945.07 | 22,945.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2017 | 927.90 | 927.90 | 927.90 | 927.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2017 | 320.12 | 320.12 | 320.12 | 320.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2017 | 71,894.79 | 71,894.79 | 71,894.79 | 71,894.79 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2017 | 321.87 | 321.87 | 321.87 | 321.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2017 | 1,820.00 | 1,820.00 | 1,820.00 | 1,820.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/27/2017 | 330.87 | 330.87 | 330.87 | 330.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2017 | 33,298.88 | 33,298.88 | 33,298.88 | 33,298.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2017 | 12,633.62 | 12,633.62 | 12,633.62 | 12,633.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2017 | 328.43 | 328.43 | 328.43 | 328.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2017 | 261.07 | 261.07 | 261.07 | 261.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2017 | 284.92 | 284.92 | 284.92 | 284.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2017 | 2,979.74 | 2,979.74 | 2,979.74 | 2,979.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2017 | 327.49 | 327.49 | 327.49 | 327.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/03/2017 | 73,383.70 | 73,383.70 | 73,383.70 | 73,383.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2017 | 979.02 | 979.02 | 979.02 | 979.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2017 | 84,113.90 | 84,113.90 | 84,113.90 | 84,113.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2017 | 109,583.39 | 109,583.39 | 109,583.39 | 109,583.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2017 | 272.58 | 272.58 | 272.58 | 272.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2017 | 818.88 | 818.88 | 818.88 | 818.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2017 | 291.67 | 291.67 | 291.67 | 291.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2017 | 56,136.69 | 56,136.69 | 56,136.69 | 56,136.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2017 | 316.46 | 316.46 | 316.46 | 316.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2017 | 114,396.14 | 114,396.14 | 114,396.14 | 114,396.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/10/2017 | 297.62 | 297.62 | 297.62 | 297.62 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2017 | 906.37 | 906.37 | 906.37 | 906.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2017 | 319.16 | 319.16 | 319.16 | 319.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2017 | 315.61 | 315.61 | 315.61 | 315.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/17/2017 | 89,772.04 | 89,772.04 | 89,772.04 | 89,772.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2017 | 301.44 | 301.44 | 301.44 | 301.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2017 | 334.17 | 334.17 | 334.17 | 334.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2017 | 355.27 | 355.27 | 355.27 | 355.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2017 | 310.81 | 310.81 | 310.81 | 310.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2017 | 6,222.51 | 6,222.51 | 6,222.51 | 6,222.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2017 | 740.05 | 740.05 | 740.05 | 740.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2017 | 8,253.33 | 8,253.33 | 8,253.33 | 8,253.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/24/2017 | 342.51 | 342.51 | 342.51 | 342.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2017 | 1,241.70 | 1,241.70 | 1,241.70 | 1,241.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2017 | 645.63 | 645.63 | 645.63 | 645.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2017 | 127,761.43 | 127,761.43 | 127,761.43 | 127,761.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/03/2017 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2017 | 352.11 | 352.11 | 352.11 | 352.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2017 | 1,030.84 | 1,030.84 | 1,030.84 | 1,030.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2017 | 11,632.49 | 11,632.49 | 11,632.49 | 11,632.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2017 | 331.73 | 331.73 | 331.73 | 331.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2017 | 644.16 | 644.16 | 644.16 | 644.16 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2017 | 649.84 | 649.84 | 649.84 | 649.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2017 | 1,941.96 | 1,941.96 | 1,941.96 | 1,941.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2017 | 637.94 | 637.94 | 637.94 | 637.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2017 | 630.17 | 630.17 | 630.17 | 630.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2017 | 8,349.36 | 8,349.36 | 8,349.36 | 8,349.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2017 | 65,653.15 | 65,653.15 | 65,653.15 | 65,653.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/10/2017 | 629.91 | 629.91 | 629.91 | 629.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2017 | 612.55 | 612.55 | 612.55 | 612.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2017 | 63,984.50 | 63,984.50 | 63,984.50 | 63,984.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2017 | 1,850.93 | 1,850.93 | 1,850.93 | 1,850.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2017 | 633.39 | 633.39 | 633.39 | 633.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2017 | 653.72 | 653.72 | 653.72 | 653.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/17/2017 | 695.28 | 695.28 | 695.28 | 695.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2017 | 2,083.61 | 2,083.61 | 2,083.61 | 2,083.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2017 | 697.38 | 697.38 | 697.38 | 697.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2017 | 760.03 | 760.03 | 760.03 | 760.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2017 | 47,655.21 | 47,655.21 | 47,655.21 | 47,655.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2017 | 720.15 | 720.15 | 720.15 | 720.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/24/2017 | 716.25 | 716.25 | 716.25 | 716.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2017 | 712.17 | 712.17 | 712.17 | 712.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2017 | 716.97 | 716.97 | 716.97 | 716.97 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2017 | 6,876.57 | 6,876.57 | 6,876.57 | 6,876.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2017 | 2,156.02 | 2,156.02 | 2,156.02 | 2,156.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2017 | 29,859.00 | 29,859.00 | 29,859.00 | 29,859.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/30/2017 | 685.82 | 685.82 | 685.82 | 685.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/31/2017 | 33,614.11 | 33,614.11 | 33,614.11 | 33,614.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2017 | 719.38 | 719.38 | 719.38 | 719.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2017 | 101,675.47 | 101,675.47 | 101,675.47 | 101,675.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2017 | 734.57 | 734.57 | 734.57 | 734.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2017 | 2,144.32 | 2,144.32 | 2,144.32 | 2,144.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2017 | 677.97 | 677.97 | 677.97 | 677.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2017 | 68,379.28 | 68,379.28 | 68,379.28 | 68,379.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2017 | 678.96 | 678.96 | 678.96 | 678.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/07/2017 | 677.21 | 677.21 | 677.21 | 677.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2017 | 2,064.06 | 2,064.06 | 2,064.06 | 2,064.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2017 | 680.94 | 680.94 | 680.94 | 680.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2017 | 675.71 | 675.71 | 675.71 | 675.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2017 | 71,299.21 | 71,299.21 | 71,299.21 | 71,299.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2017 | 675.55 | 675.55 | 675.55 | 675.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2017 | 12,989.78 | 12,989.78 | 12,989.78 | 12,989.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2017 | 25,001.05 | 25,001.05 | 25,001.05 | 25,001.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2017 | 693.85 | 693.85 | 693.85 | 693.85 | 0.00 | 0.00 |



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**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2017 | 469.55 | 469.55 | 469.55 | 469.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2017 | 680.28 | 680.28 | 680.28 | 680.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2017 | 1,250.41 | 1,250.41 | 1,250.41 | 1,250.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/21/2017 | 674.36 | 674.36 | 674.36 | 674.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2017 | 2,746.92 | 2,746.92 | 2,746.92 | 2,746.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2017 | 672.01 | 672.01 | 672.01 | 672.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2017 | 1,991.97 | 1,991.97 | 1,991.97 | 1,991.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2017 | 21,277.50 | 21,277.50 | 21,277.50 | 21,277.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2017 | 689.69 | 689.69 | 689.69 | 689.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2017 | 1,365.00 | 1,365.00 | 1,365.00 | 1,365.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2017 | 659.15 | 659.15 | 659.15 | 659.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2017 | 668.84 | 668.84 | 668.84 | 668.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2017 | 8,416.00 | 8,416.00 | 8,416.00 | 8,416.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/28/2017 | 69,157.82 | 69,157.82 | 69,157.82 | 69,157.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2017 | 679.05 | 679.05 | 679.05 | 679.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2017 | 1,908.65 | 1,908.65 | 1,908.65 | 1,908.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2017 | 593.19 | 593.19 | 593.19 | 593.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/05/2017 | 603.43 | 603.43 | 603.43 | 603.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2017 | 590.04 | 590.04 | 590.04 | 590.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2017 | 603.25 | 603.25 | 603.25 | 603.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2017 | 215.65 | 215.65 | 215.65 | 215.65 | 0.00 | 0.00 |



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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 | | | 05/09/2017 | 1,821.60 | 1,821.60 | 1,821.60 | 1,821.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2017 | 608.00 | 608.00 | 608.00 | 608.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2017 | 605.46 | 605.46 | 605.46 | 605.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2017 | 50,089.09 | 50,089.09 | 50,089.09 | 50,089.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/12/2017 | 627.55 | 627.55 | 627.55 | 627.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2017 | 659.15 | 659.15 | 659.15 | 659.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2017 | 4,964.41 | 4,964.41 | 4,964.41 | 4,964.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/19/2017 | 645.69 | 645.69 | 645.69 | 645.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2017 | 1,917.12 | 1,917.12 | 1,917.12 | 1,917.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2017 | 134,751.18 | 134,751.18 | 134,751.18 | 134,751.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2017 | 784.83 | 784.83 | 784.83 | 784.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2017 | 637.39 | 637.39 | 637.39 | 637.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2017 | 62,979.72 | 62,979.72 | 62,979.72 | 62,979.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2017 | 648.88 | 648.88 | 648.88 | 648.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2017 | 1,947.75 | 1,947.75 | 1,947.75 | 1,947.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2017 | 657.42 | 657.42 | 657.42 | 657.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2017 | 675.18 | 675.18 | 675.18 | 675.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/26/2017 | 664.65 | 664.65 | 664.65 | 664.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2017 | 9,564.16 | 9,564.16 | 9,564.16 | 9,564.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2017 | 73,305.55 | 73,305.55 | 73,305.55 | 73,305.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2017 | 670.79 | 670.79 | 670.79 | 670.79 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2017 | 74,419.98 | 74,419.98 | 74,419.98 | 74,419.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2017 | 2,690.08 | 2,690.08 | 2,690.08 | 2,690.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2017 | 687.02 | 687.02 | 687.02 | 687.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/02/2017 | 691.33 | 691.33 | 691.33 | 691.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2017 | 699.92 | 699.92 | 699.92 | 699.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2017 | 2,104.94 | 2,104.94 | 2,104.94 | 2,104.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2017 | 54,203.71 | 54,203.71 | 54,203.71 | 54,203.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2017 | 712.80 | 712.80 | 712.80 | 712.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2017 | 714.31 | 714.31 | 714.31 | 714.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2017 | 1,687.50 | 1,687.50 | 1,687.50 | 1,687.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/09/2017 | 708.72 | 708.72 | 708.72 | 708.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2017 | 729.35 | 729.35 | 729.35 | 729.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2017 | 2,148.63 | 2,148.63 | 2,148.63 | 2,148.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2017 | 4,875.01 | 4,875.01 | 4,875.01 | 4,875.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2017 | 739.33 | 739.33 | 739.33 | 739.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/16/2017 | 777.71 | 777.71 | 777.71 | 777.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2017 | 713.61 | 713.61 | 713.61 | 713.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2017 | 864.01 | 864.01 | 864.01 | 864.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/23/2017 | 2,314.88 | 2,314.88 | 2,314.88 | 2,314.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2017 | 61,431.90 | 61,431.90 | 61,431.90 | 61,431.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2017 | 831.06 | 831.06 | 831.06 | 831.06 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2017 | 841.74 | 841.74 | 841.74 | 841.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2017 | 791.55 | 791.55 | 791.55 | 791.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2017 | 9,118.64 | 9,118.64 | 9,118.64 | 9,118.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2017 | 2,404.79 | 2,404.79 | 2,404.79 | 2,404.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2017 | 3,589.42 | 3,589.42 | 3,589.42 | 3,589.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2017 | 61,167.00 | 61,167.00 | 61,167.00 | 61,167.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2017 | 887.29 | 887.29 | 887.29 | 887.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2017 | 2,668.89 | 2,668.89 | 2,668.89 | 2,668.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2017 | 888.29 | 888.29 | 888.29 | 888.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2017 | 914.72 | 914.72 | 914.72 | 914.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/30/2017 | 887.63 | 887.63 | 887.63 | 887.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2017 | 57,782.10 | 57,782.10 | 57,782.10 | 57,782.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2017 | 889.75 | 889.75 | 889.75 | 889.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2017 | 2,628.71 | 2,628.71 | 2,628.71 | 2,628.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2017 | 1,704.60 | 1,704.60 | 1,704.60 | 1,704.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2017 | 41,065.01 | 41,065.01 | 41,065.01 | 41,065.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2017 | 856.88 | 856.88 | 856.88 | 856.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/07/2017 | 12,552.77 | 12,552.77 | 12,552.77 | 12,552.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2017 | 22,766.25 | 22,766.25 | 22,766.25 | 22,766.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2017 | 859.54 | 859.54 | 859.54 | 859.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2017 | 954.93 | 954.93 | 954.93 | 954.93 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2017 | 25,035.37 | 25,035.37 | 25,035.37 | 25,035.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2017 | 861.79 | 861.79 | 861.79 | 861.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/14/2017 | 57,025.05 | 57,025.05 | 57,025.05 | 57,025.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2017 | 870.59 | 870.59 | 870.59 | 870.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2017 | 2,583.82 | 2,583.82 | 2,583.82 | 2,583.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2017 | 20,125.00 | 20,125.00 | 20,125.00 | 20,125.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2017 | 2,625.51 | 2,625.51 | 2,625.51 | 2,625.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2017 | 88,448.27 | 88,448.27 | 88,448.27 | 88,448.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2017 | 906.14 | 906.14 | 906.14 | 906.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2017 | 949.27 | 949.27 | 949.27 | 949.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/21/2017 | 911.21 | 911.21 | 911.21 | 911.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2017 | 873.15 | 873.15 | 873.15 | 873.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2017 | 913.52 | 913.52 | 913.52 | 913.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/28/2017 | 980.96 | 980.96 | 980.96 | 980.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2017 | 931.16 | 931.16 | 931.16 | 931.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2017 | 2,706.95 | 2,706.95 | 2,706.95 | 2,706.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2017 | 901.02 | 901.02 | 901.02 | 901.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2017 | 7,099.11 | 7,099.11 | 7,099.11 | 7,099.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2017 | 10,152.71 | 10,152.71 | 10,152.71 | 10,152.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2017 | 2,941.39 | 2,941.39 | 2,941.39 | 2,941.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2017 | 938.00 | 938.00 | 938.00 | 938.00 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2017 | 930.20 | 930.20 | 930.20 | 930.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2017 | 920.04 | 920.04 | 920.04 | 920.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/04/2017 | 65,226.35 | 65,226.35 | 65,226.35 | 65,226.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2017 | 981.23 | 981.23 | 981.23 | 981.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2017 | 2,789.49 | 2,789.49 | 2,789.49 | 2,789.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2017 | 938.85 | 938.85 | 938.85 | 938.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2017 | 900.47 | 900.47 | 900.47 | 900.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2017 | 904.73 | 904.73 | 904.73 | 904.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2017 | 896.52 | 896.52 | 896.52 | 896.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/11/2017 | 43,757.80 | 43,757.80 | 43,757.80 | 43,757.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2017 | 942.08 | 942.08 | 942.08 | 942.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2017 | 2,846.75 | 2,846.75 | 2,846.75 | 2,846.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2017 | 110,368.77 | 110,368.77 | 110,368.77 | 110,368.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2017 | 898.02 | 898.02 | 898.02 | 898.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2017 | 908.26 | 908.26 | 908.26 | 908.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/18/2017 | 3,581.70 | 3,581.70 | 3,581.70 | 3,581.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2017 | 904.38 | 904.38 | 904.38 | 904.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2017 | 1,650.00 | 1,650.00 | 1,650.00 | 1,650.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2017 | 912.19 | 912.19 | 912.19 | 912.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2017 | 76,130.65 | 76,130.65 | 76,130.65 | 76,130.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2017 | 2,750.80 | 2,750.80 | 2,750.80 | 2,750.80 | 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 | | | 08/24/2017 | 907.83 | 907.83 | 907.83 | 907.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/25/2017 | 914.87 | 914.87 | 914.87 | 914.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2017 | 915.38 | 915.38 | 915.38 | 915.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/01/2017 | 926.55 | 926.55 | 926.55 | 926.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2017 | 26,091.14 | 26,091.14 | 26,091.14 | 26,091.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2017 | 913.33 | 913.33 | 913.33 | 913.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2017 | 7,418.75 | 7,418.75 | 7,418.75 | 7,418.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2017 | 2,744.26 | 2,744.26 | 2,744.26 | 2,744.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2017 | 3,812.42 | 3,812.42 | 3,812.42 | 3,812.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2017 | 923.03 | 923.03 | 923.03 | 923.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2017 | 924.78 | 924.78 | 924.78 | 924.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2017 | 3,350.86 | 3,350.86 | 3,350.86 | 3,350.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2017 | 54,331.60 | 54,331.60 | 54,331.60 | 54,331.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2017 | 835.27 | 835.27 | 835.27 | 835.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2017 | 113,438.44 | 113,438.44 | 113,438.44 | 113,438.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/08/2017 | 836.02 | 836.02 | 836.02 | 836.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2017 | 852.00 | 852.00 | 852.00 | 852.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2017 | 2,511.16 | 2,511.16 | 2,511.16 | 2,511.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2017 | 17,292.19 | 17,292.19 | 17,292.19 | 17,292.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2017 | 108,569.77 | 108,569.77 | 108,569.77 | 108,569.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2017 | 835.04 | 835.04 | 835.04 | 835.04 | 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 | | | 09/14/2017 | 898.20 | 898.20 | 898.20 | 898.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2017 | 84,383.15 | 84,383.15 | 84,383.15 | 84,383.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2017 | 837.30 | 837.30 | 837.30 | 837.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/15/2017 | 909.35 | 909.35 | 909.35 | 909.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2017 | 862.71 | 862.71 | 862.71 | 862.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2017 | 2,545.86 | 2,545.86 | 2,545.86 | 2,545.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2017 | 845.12 | 845.12 | 845.12 | 845.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2017 | 640.70 | 640.70 | 640.70 | 640.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2017 | 866.38 | 866.38 | 866.38 | 866.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2017 | 7,346.67 | 7,346.67 | 7,346.67 | 7,346.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/22/2017 | 862.28 | 862.28 | 862.28 | 862.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2017 | 5,477.50 | 5,477.50 | 5,477.50 | 5,477.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2017 | 868.20 | 868.20 | 868.20 | 868.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2017 | 56,390.50 | 56,390.50 | 56,390.50 | 56,390.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2017 | 2,606.23 | 2,606.23 | 2,606.23 | 2,606.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2017 | 871.26 | 871.26 | 871.26 | 871.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2017 | 873.26 | 873.26 | 873.26 | 873.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2017 | 83,772.83 | 83,772.83 | 83,772.83 | 83,772.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/29/2017 | 872.61 | 872.61 | 872.61 | 872.61 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2017 | 106,344.68 | 106,344.68 | 106,344.68 | 106,344.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2017 | 42,702.23 | 42,702.23 | 42,702.23 | 42,702.23 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/06/2017 | 836.52 | 836.52 | 836.52 | 836.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2017 | 885.63 | 885.63 | 885.63 | 885.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2017 | 2,542.10 | 2,542.10 | 2,542.10 | 2,542.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2017 | 846.45 | 846.45 | 846.45 | 846.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2017 | 836.49 | 836.49 | 836.49 | 836.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2017 | 2,499.54 | 2,499.54 | 2,499.54 | 2,499.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2017 | 850.84 | 850.84 | 850.84 | 850.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2017 | 860.88 | 860.88 | 860.88 | 860.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2017 | 97,499.39 | 97,499.39 | 97,499.39 | 97,499.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/13/2017 | 876.70 | 876.70 | 876.70 | 876.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2017 | 833.09 | 833.09 | 833.09 | 833.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2017 | 2,714.72 | 2,714.72 | 2,714.72 | 2,714.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2017 | 123,174.12 | 123,174.12 | 123,174.12 | 123,174.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2017 | 920.99 | 920.99 | 920.99 | 920.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2017 | 920.14 | 920.14 | 920.14 | 920.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2017 | 922.67 | 922.67 | 922.67 | 922.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2017 | 938.22 | 938.22 | 938.22 | 938.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/20/2017 | 8,859.51 | 8,859.51 | 8,859.51 | 8,859.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2017 | 922.95 | 922.95 | 922.95 | 922.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2017 | 918.37 | 918.37 | 918.37 | 918.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2017 | 105,391.92 | 105,391.92 | 105,391.92 | 105,391.92 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2017 | 2,758.69 | 2,758.69 | 2,758.69 | 2,758.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2017 | 931.17 | 931.17 | 931.17 | 931.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2017 | 925.50 | 925.50 | 925.50 | 925.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/27/2017 | 15,400.00 | 15,400.00 | 15,400.00 | 15,400.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2017 | 33,728.46 | 33,728.46 | 33,728.46 | 33,728.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2017 | 929.46 | 929.46 | 929.46 | 929.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2017 | 2,787.27 | 2,787.27 | 2,787.27 | 2,787.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2017 | 130,397.84 | 130,397.84 | 130,397.84 | 130,397.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2017 | 938.96 | 938.96 | 938.96 | 938.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2017 | 878.99 | 878.99 | 878.99 | 878.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/03/2017 | 888.34 | 888.34 | 888.34 | 888.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2017 | 133,704.30 | 133,704.30 | 133,704.30 | 133,704.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2017 | 6,000.00 | 6,000.00 | 6,000.00 | 6,000.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2017 | 869.62 | 869.62 | 869.62 | 869.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2017 | 2,596.40 | 2,596.40 | 2,596.40 | 2,596.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2017 | 863.29 | 863.29 | 863.29 | 863.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2017 | 869.40 | 869.40 | 869.40 | 869.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2017 | 8,437.50 | 8,437.50 | 8,437.50 | 8,437.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/10/2017 | 858.31 | 858.31 | 858.31 | 858.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2017 | 11,904.21 | 11,904.21 | 11,904.21 | 11,904.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2017 | 980.40 | 980.40 | 980.40 | 980.40 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2017 | 927.62 | 927.62 | 927.62 | 927.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/17/2017 | 83,351.31 | 83,351.31 | 83,351.31 | 83,351.31 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2017 | 861.37 | 861.37 | 861.37 | 861.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2017 | 2,634.59 | 2,634.59 | 2,634.59 | 2,634.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2017 | 1,028.84 | 1,028.84 | 1,028.84 | 1,028.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2017 | 2,784.81 | 2,784.81 | 2,784.81 | 2,784.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2017 | 10,528.69 | 10,528.69 | 10,528.69 | 10,528.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2017 | 117,548.63 | 117,548.63 | 117,548.63 | 117,548.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/22/2017 | 909.89 | 909.89 | 909.89 | 909.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2017 | 911.45 | 911.45 | 911.45 | 911.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/24/2017 | 8,645.01 | 8,645.01 | 8,645.01 | 8,645.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2017 | 927.77 | 927.77 | 927.77 | 927.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2017 | 907.73 | 907.73 | 907.73 | 907.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/01/2017 | 1,042.24 | 1,042.24 | 1,042.24 | 1,042.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2017 | 947.80 | 947.80 | 947.80 | 947.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2017 | 17,072.43 | 17,072.43 | 17,072.43 | 17,072.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2017 | 1,832.12 | 1,832.12 | 1,832.12 | 1,832.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2017 | 3,625.00 | 3,625.00 | 3,625.00 | 3,625.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2017 | 2,768.09 | 2,768.09 | 2,768.09 | 2,768.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2017 | 64,529.80 | 64,529.80 | 64,529.80 | 64,529.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2017 | 2,910.76 | 2,910.76 | 2,910.76 | 2,910.76 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2017 | 989.05 | 989.05 | 989.05 | 989.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2017 | 51,305.67 | 51,305.67 | 51,305.67 | 51,305.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/08/2017 | 987.48 | 987.48 | 987.48 | 987.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2017 | 975.21 | 975.21 | 975.21 | 975.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2017 | 986.62 | 986.62 | 986.62 | 986.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2017 | 4,875.00 | 4,875.00 | 4,875.00 | 4,875.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/15/2017 | 1,039.08 | 1,039.08 | 1,039.08 | 1,039.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2017 | 1,006.44 | 1,006.44 | 1,006.44 | 1,006.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2017 | 11,736.35 | 11,736.35 | 11,736.35 | 11,736.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2017 | 2,997.70 | 2,997.70 | 2,997.70 | 2,997.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2017 | 2,144.53 | 2,144.53 | 2,144.53 | 2,144.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2017 | 1,020.17 | 1,020.17 | 1,020.17 | 1,020.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2017 | 1,024.69 | 1,024.69 | 1,024.69 | 1,024.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2017 | 136,317.45 | 136,317.45 | 136,317.45 | 136,317.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2017 | 3,273.83 | 3,273.83 | 3,273.83 | 3,273.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2017 | 1,113.55 | 1,113.55 | 1,113.55 | 1,113.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2017 | 385.90 | 385.90 | 385.90 | 385.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2017 | 1,127.69 | 1,127.69 | 1,127.69 | 1,127.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/22/2017 | 1,151.94 | 1,151.94 | 1,151.94 | 1,151.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2017 | 1,084.56 | 1,084.56 | 1,084.56 | 1,084.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2017 | 1,153.71 | 1,153.71 | 1,153.71 | 1,153.71 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2017 | 4,600.46 | 4,600.46 | 4,600.46 | 4,600.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/29/2017 | 1,137.15 | 1,137.15 | 1,137.15 | 1,137.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2017 | 1,144.14 | 1,144.14 | 1,144.14 | 1,144.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/02/2018 | 1,207.18 | 1,207.18 | 1,207.18 | 1,207.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/03/2018 | 4,676.93 | 4,676.93 | 4,676.93 | 4,676.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/04/2018 | 1,068.70 | 1,068.70 | 1,068.70 | 1,068.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/05/2018 | 1,081.41 | 1,081.41 | 1,081.41 | 1,081.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2018 | 1,085.54 | 1,085.54 | 1,085.54 | 1,085.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/10/2018 | 1,095.46 | 1,095.46 | 1,095.46 | 1,095.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/08/2018 | 9,983.79 | 9,983.79 | 9,983.79 | 9,983.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/11/2018 | 1,093.38 | 1,093.38 | 1,093.38 | 1,093.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/12/2018 | 1,102.96 | 1,102.96 | 1,102.96 | 1,102.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/09/2018 | 3,285.85 | 3,285.85 | 3,285.85 | 3,285.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2018 | 96,018.00 | 96,018.00 | 96,018.00 | 96,018.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2018 | 1,102.36 | 1,102.36 | 1,102.36 | 1,102.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/16/2018 | 965.93 | 965.93 | 965.93 | 965.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2018 | 4,495.06 | 4,495.06 | 4,495.06 | 4,495.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/18/2018 | 1,124.99 | 1,124.99 | 1,124.99 | 1,124.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2018 | 1,150.65 | 1,150.65 | 1,150.65 | 1,150.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/19/2018 | 73,432.89 | 73,432.89 | 73,432.89 | 73,432.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/17/2018 | 12,143.75 | 12,143.75 | 12,143.75 | 12,143.75 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/26/2018 | 1,140.15 | 1,140.15 | 1,140.15 | 1,140.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/22/2018 | 1,159.03 | 1,159.03 | 1,159.03 | 1,159.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/23/2018 | 3,490.06 | 3,490.06 | 3,490.06 | 3,490.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/24/2018 | 1,123.04 | 1,123.04 | 1,123.04 | 1,123.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2018 | 1,125.42 | 1,125.42 | 1,125.42 | 1,125.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/25/2018 | 3,187.52 | 3,187.52 | 3,187.52 | 3,187.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/31/2018 | 1,254.69 | 1,254.69 | 1,254.69 | 1,254.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/01/2018 | 1,140.15 | 1,140.15 | 1,140.15 | 1,140.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/02/2018 | 1,076.98 | 1,076.98 | 1,076.98 | 1,076.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/29/2018 | 1,135.36 | 1,135.36 | 1,135.36 | 1,135.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 01/30/2018 | 3,388.47 | 3,388.47 | 3,388.47 | 3,388.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2018 | 107,910.23 | 107,910.23 | 107,910.23 | 107,910.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/05/2018 | 1,091.19 | 1,091.19 | 1,091.19 | 1,091.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/06/2018 | 3,344.46 | 3,344.46 | 3,344.46 | 3,344.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/08/2018 | 1,161.13 | 1,161.13 | 1,161.13 | 1,161.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2018 | 1,200.48 | 1,200.48 | 1,200.48 | 1,200.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/09/2018 | 1,535.87 | 1,535.87 | 1,535.87 | 1,535.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/07/2018 | 1,159.98 | 1,159.98 | 1,159.98 | 1,159.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/12/2018 | 1,199.13 | 1,199.13 | 1,199.13 | 1,199.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/13/2018 | 3,599.26 | 3,599.26 | 3,599.26 | 3,599.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/14/2018 | 1,299.66 | 1,299.66 | 1,299.66 | 1,299.66 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/15/2018 | 1,285.88 | 1,285.88 | 1,285.88 | 1,285.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/16/2018 | 1,260.38 | 1,260.38 | 1,260.38 | 1,260.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2018 | 6,066.82 | 6,066.82 | 6,066.82 | 6,066.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/22/2018 | 1,515.18 | 1,515.18 | 1,515.18 | 1,515.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2018 | 133,280.16 | 133,280.16 | 133,280.16 | 133,280.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/21/2018 | 1,528.91 | 1,528.91 | 1,528.91 | 1,528.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/23/2018 | 1,510.93 | 1,510.93 | 1,510.93 | 1,510.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/20/2018 | 1,522.89 | 1,522.89 | 1,522.89 | 1,522.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/02/2018 | 1,402.85 | 1,402.85 | 1,402.85 | 1,402.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/26/2018 | 1,509.52 | 1,509.52 | 1,509.52 | 1,509.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/27/2018 | 4,534.49 | 4,534.49 | 4,534.49 | 4,534.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/01/2018 | 1,532.39 | 1,532.39 | 1,532.39 | 1,532.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 02/28/2018 | 1,591.37 | 1,591.37 | 1,591.37 | 1,591.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2018 | 1,475.18 | 1,475.18 | 1,475.18 | 1,475.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/05/2018 | 2,365.62 | 2,365.62 | 2,365.62 | 2,365.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/06/2018 | 4,376.67 | 4,376.67 | 4,376.67 | 4,376.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/07/2018 | 1,454.00 | 1,454.00 | 1,454.00 | 1,454.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/08/2018 | 1,476.18 | 1,476.18 | 1,476.18 | 1,476.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/09/2018 | 1,508.09 | 1,508.09 | 1,508.09 | 1,508.09 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/15/2018 | 1,565.55 | 1,565.55 | 1,565.55 | 1,565.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/16/2018 | 1,541.60 | 1,541.60 | 1,541.60 | 1,541.60 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/12/2018 | 1,475.82 | 1,475.82 | 1,475.82 | 1,475.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/14/2018 | 1,533.93 | 1,533.93 | 1,533.93 | 1,533.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/13/2018 | 4,453.39 | 4,453.39 | 4,453.39 | 4,453.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2018 | 22,679.36 | 22,679.36 | 22,679.36 | 22,679.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/19/2018 | 1,645.77 | 1,645.77 | 1,645.77 | 1,645.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2018 | 4,962.69 | 4,962.69 | 4,962.69 | 4,962.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/20/2018 | 66,080.14 | 66,080.14 | 66,080.14 | 66,080.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2018 | 1,681.17 | 1,681.17 | 1,681.17 | 1,681.17 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/22/2018 | 1,714.58 | 1,714.58 | 1,714.58 | 1,714.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/23/2018 | 1,755.59 | 1,755.59 | 1,755.59 | 1,755.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/21/2018 | 35,538.59 | 35,538.59 | 35,538.59 | 35,538.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2018 | 1,787.32 | 1,787.32 | 1,787.32 | 1,787.32 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/26/2018 | 6,602.50 | 6,602.50 | 6,602.50 | 6,602.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2018 | 5,397.11 | 5,397.11 | 5,397.11 | 5,397.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/27/2018 | 19,915.40 | 19,915.40 | 19,915.40 | 19,915.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2018 | 1,840.49 | 1,840.49 | 1,840.49 | 1,840.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/28/2018 | 48,974.22 | 48,974.22 | 48,974.22 | 48,974.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 03/29/2018 | 1,847.25 | 1,847.25 | 1,847.25 | 1,847.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/02/2018 | 1,839.39 | 1,839.39 | 1,839.39 | 1,839.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/03/2018 | 7,406.83 | 7,406.83 | 7,406.83 | 7,406.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/04/2018 | 1,734.70 | 1,734.70 | 1,734.70 | 1,734.70 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/05/2018 | 1,724.84 | 1,724.84 | 1,724.84 | 1,724.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2018 | 1,756.93 | 1,756.93 | 1,756.93 | 1,756.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/06/2018 | 4,475.98 | 4,475.98 | 4,475.98 | 4,475.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/10/2018 | 5,225.49 | 5,225.49 | 5,225.49 | 5,225.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2018 | 7,326.95 | 7,326.95 | 7,326.95 | 7,326.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/11/2018 | 1,749.24 | 1,749.24 | 1,749.24 | 1,749.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/12/2018 | 1,750.56 | 1,750.56 | 1,750.56 | 1,750.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/13/2018 | 1,780.06 | 1,780.06 | 1,780.06 | 1,780.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/09/2018 | 1,760.75 | 1,760.75 | 1,760.75 | 1,760.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/19/2018 | 1,791.34 | 1,791.34 | 1,791.34 | 1,791.34 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2018 | 11,738.73 | 11,738.73 | 11,738.73 | 11,738.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/20/2018 | 1,780.45 | 1,780.45 | 1,780.45 | 1,780.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/16/2018 | 1,762.40 | 1,762.40 | 1,762.40 | 1,762.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2018 | 5,298.80 | 5,298.80 | 5,298.80 | 5,298.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/17/2018 | 40,535.62 | 40,535.62 | 40,535.62 | 40,535.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/18/2018 | 1,775.88 | 1,775.88 | 1,775.88 | 1,775.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2018 | 22,830.59 | 22,830.59 | 22,830.59 | 22,830.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/23/2018 | 1,772.90 | 1,772.90 | 1,772.90 | 1,772.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2018 | 5,316.75 | 5,316.75 | 5,316.75 | 5,316.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/24/2018 | 25,700.07 | 25,700.07 | 25,700.07 | 25,700.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/25/2018 | 1,763.37 | 1,763.37 | 1,763.37 | 1,763.37 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2018 | 1,760.35 | 1,760.35 | 1,760.35 | 1,760.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/27/2018 | 1,738.80 | 1,738.80 | 1,738.80 | 1,738.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/26/2018 | 9,255.56 | 9,255.56 | 9,255.56 | 9,255.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2018 | 1,818.23 | 1,818.23 | 1,818.23 | 1,818.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 04/30/2018 | 10,100.00 | 10,100.00 | 10,100.00 | 10,100.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/01/2018 | 5,486.25 | 5,486.25 | 5,486.25 | 5,486.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/02/2018 | 1,718.28 | 1,718.28 | 1,718.28 | 1,718.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/03/2018 | 1,730.45 | 1,730.45 | 1,730.45 | 1,730.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/04/2018 | 1,699.10 | 1,699.10 | 1,699.10 | 1,699.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/09/2018 | 1,726.16 | 1,726.16 | 1,726.16 | 1,726.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/11/2018 | 1,746.33 | 1,746.33 | 1,746.33 | 1,746.33 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/08/2018 | 5,134.38 | 5,134.38 | 5,134.38 | 5,134.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/10/2018 | 1,735.27 | 1,735.27 | 1,735.27 | 1,735.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/07/2018 | 1,669.27 | 1,669.27 | 1,669.27 | 1,669.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/14/2018 | 1,639.13 | 1,639.13 | 1,639.13 | 1,639.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/15/2018 | 5,209.57 | 5,209.57 | 5,209.57 | 5,209.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/16/2018 | 1,775.57 | 1,775.57 | 1,775.57 | 1,775.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/17/2018 | 1,796.47 | 1,796.47 | 1,796.47 | 1,796.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2018 | 8,049.76 | 8,049.76 | 8,049.76 | 8,049.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/18/2018 | 1,800.81 | 1,800.81 | 1,800.81 | 1,800.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/21/2018 | 1,852.07 | 1,852.07 | 1,852.07 | 1,852.07 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2018 | 5,587.53 | 5,587.53 | 5,587.53 | 5,587.53 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/22/2018 | 70,335.27 | 70,335.27 | 70,335.27 | 70,335.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/23/2018 | 1,918.60 | 1,918.60 | 1,918.60 | 1,918.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/24/2018 | 1,910.73 | 1,910.73 | 1,910.73 | 1,910.73 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2018 | 1,905.57 | 1,905.57 | 1,905.57 | 1,905.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/25/2018 | 3,625.00 | 3,625.00 | 3,625.00 | 3,625.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/31/2018 | 1,900.83 | 1,900.83 | 1,900.83 | 1,900.83 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/01/2018 | 2,024.00 | 2,024.00 | 2,024.00 | 2,024.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2018 | 1,905.35 | 1,905.35 | 1,905.35 | 1,905.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/30/2018 | 7,654.08 | 7,654.08 | 7,654.08 | 7,654.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 05/29/2018 | 56,838.10 | 56,838.10 | 56,838.10 | 56,838.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/04/2018 | 1,934.27 | 1,934.27 | 1,934.27 | 1,934.27 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/05/2018 | 5,794.78 | 5,794.78 | 5,794.78 | 5,794.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/06/2018 | 1,913.30 | 1,913.30 | 1,913.30 | 1,913.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2018 | 1,933.30 | 1,933.30 | 1,933.30 | 1,933.30 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/08/2018 | 1,909.98 | 1,909.98 | 1,909.98 | 1,909.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/07/2018 | 121,004.64 | 121,004.64 | 121,004.64 | 121,004.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/11/2018 | 1,909.81 | 1,909.81 | 1,909.81 | 1,909.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2018 | 5,716.58 | 5,716.58 | 5,716.58 | 5,716.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/12/2018 | 9,500.00 | 9,500.00 | 9,500.00 | 9,500.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/13/2018 | 1,909.31 | 1,909.31 | 1,909.31 | 1,909.31 | 0.00 | 0.00 |



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**WCT 82/84 Annuity Dedicated**

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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 | | | 06/13/2018 | 53,754.23 | 53,754.23 | 53,754.23 | 53,754.23 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/14/2018 | 1,915.19 | 1,915.19 | 1,915.19 | 1,915.19 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/15/2018 | 1,880.60 | 1,880.60 | 1,880.60 | 1,880.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/20/2018 | 2,035.76 | 2,035.76 | 2,035.76 | 2,035.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/18/2018 | 1,904.48 | 1,904.48 | 1,904.48 | 1,904.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/21/2018 | 1,993.02 | 1,993.02 | 1,993.02 | 1,993.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/22/2018 | 2,022.51 | 2,022.51 | 2,022.51 | 2,022.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/19/2018 | 5,871.14 | 5,871.14 | 5,871.14 | 5,871.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/29/2018 | 2,046.51 | 2,046.51 | 2,046.51 | 2,046.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/25/2018 | 2,058.26 | 2,058.26 | 2,058.26 | 2,058.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/26/2018 | 6,241.05 | 6,241.05 | 6,241.05 | 6,241.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2018 | 2,096.03 | 2,096.03 | 2,096.03 | 2,096.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/28/2018 | 2,102.79 | 2,102.79 | 2,102.79 | 2,102.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 06/27/2018 | 4,743.75 | 4,743.75 | 4,743.75 | 4,743.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/02/2018 | 2,077.70 | 2,077.70 | 2,077.70 | 2,077.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/03/2018 | 6,123.60 | 6,123.60 | 6,123.60 | 6,123.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/05/2018 | 2,034.37 | 2,034.37 | 2,034.37 | 2,034.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2018 | 4,082.11 | 4,082.11 | 4,082.11 | 4,082.11 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/06/2018 | 8,010.86 | 8,010.86 | 8,010.86 | 8,010.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/12/2018 | 2,022.16 | 2,022.16 | 2,022.16 | 2,022.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2018 | 2,034.20 | 2,034.20 | 2,034.20 | 2,034.20 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/13/2018 | 47,765.49 | 47,765.49 | 47,765.49 | 47,765.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2018 | 1,959.50 | 1,959.50 | 1,959.50 | 1,959.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2018 | 37,322.50 | 37,322.50 | 37,322.50 | 37,322.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/11/2018 | 5,568.75 | 5,568.75 | 5,568.75 | 5,568.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/09/2018 | 2,031.14 | 2,031.14 | 2,031.14 | 2,031.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/10/2018 | 6,173.89 | 6,173.89 | 6,173.89 | 6,173.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/19/2018 | 2,054.28 | 2,054.28 | 2,054.28 | 2,054.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/16/2018 | 2,022.63 | 2,022.63 | 2,022.63 | 2,022.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/17/2018 | 6,061.44 | 6,061.44 | 6,061.44 | 6,061.44 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2018 | 2,872.57 | 2,872.57 | 2,872.57 | 2,872.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/20/2018 | 2,018.88 | 2,018.88 | 2,018.88 | 2,018.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/18/2018 | 2,035.57 | 2,035.57 | 2,035.57 | 2,035.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2018 | 2,000.40 | 2,000.40 | 2,000.40 | 2,000.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/23/2018 | 1,534.16 | 1,534.16 | 1,534.16 | 1,534.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2018 | 6,001.85 | 6,001.85 | 6,001.85 | 6,001.85 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/24/2018 | 42,433.62 | 42,433.62 | 42,433.62 | 42,433.62 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/25/2018 | 1,971.95 | 1,971.95 | 1,971.95 | 1,971.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/26/2018 | 1,951.21 | 1,951.21 | 1,951.21 | 1,951.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/27/2018 | 1,948.77 | 1,948.77 | 1,948.77 | 1,948.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/31/2018 | 5,869.43 | 5,869.43 | 5,869.43 | 5,869.43 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/01/2018 | 2,263.23 | 2,263.23 | 2,263.23 | 2,263.23 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/02/2018 | 1,668.89 | 1,668.89 | 1,668.89 | 1,668.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2018 | 1,979.80 | 1,979.80 | 1,979.80 | 1,979.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/03/2018 | 49,650.37 | 49,650.37 | 49,650.37 | 49,650.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 07/30/2018 | 1,967.78 | 1,967.78 | 1,967.78 | 1,967.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/09/2018 | 1,917.51 | 1,917.51 | 1,917.51 | 1,917.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/06/2018 | 1,979.21 | 1,979.21 | 1,979.21 | 1,979.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/08/2018 | 1,899.01 | 1,899.01 | 1,899.01 | 1,899.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/10/2018 | 1,894.75 | 1,894.75 | 1,894.75 | 1,894.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/07/2018 | 5,875.05 | 5,875.05 | 5,875.05 | 5,875.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2018 | 1,901.07 | 1,901.07 | 1,901.07 | 1,901.07 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/13/2018 | 60,144.18 | 60,144.18 | 60,144.18 | 60,144.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/14/2018 | 5,675.06 | 5,675.06 | 5,675.06 | 5,675.06 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/15/2018 | 1,916.35 | 1,916.35 | 1,916.35 | 1,916.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/16/2018 | 1,891.08 | 1,891.08 | 1,891.08 | 1,891.08 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/17/2018 | 1,846.84 | 1,846.84 | 1,846.84 | 1,846.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2018 | 11,675.47 | 11,675.47 | 11,675.47 | 11,675.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2018 | 1,832.28 | 1,832.28 | 1,832.28 | 1,832.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/22/2018 | 26,368.71 | 26,368.71 | 26,368.71 | 26,368.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/23/2018 | 1,836.57 | 1,836.57 | 1,836.57 | 1,836.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/24/2018 | 1,840.54 | 1,840.54 | 1,840.54 | 1,840.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2018 | 5,455.87 | 5,455.87 | 5,455.87 | 5,455.87 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/20/2018 | 1,840.64 | 1,840.64 | 1,840.64 | 1,840.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/21/2018 | 5,511.86 | 5,511.86 | 5,511.86 | 5,511.86 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2018 | 7,593.75 | 7,593.75 | 7,593.75 | 7,593.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/28/2018 | 5,494.99 | 5,494.99 | 5,494.99 | 5,494.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/29/2018 | 1,820.98 | 1,820.98 | 1,820.98 | 1,820.98 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/30/2018 | 1,817.78 | 1,817.78 | 1,817.78 | 1,817.78 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2018 | 1,803.39 | 1,803.39 | 1,803.39 | 1,803.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/31/2018 | 18,843.70 | 18,843.70 | 18,843.70 | 18,843.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 08/27/2018 | 1,830.92 | 1,830.92 | 1,830.92 | 1,830.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2018 | 1,676.13 | 1,676.13 | 1,676.13 | 1,676.13 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/04/2018 | 1,807.50 | 1,807.50 | 1,807.50 | 1,807.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/05/2018 | 7,034.21 | 7,034.21 | 7,034.21 | 7,034.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/07/2018 | 14,798.25 | 14,798.25 | 14,798.25 | 14,798.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/06/2018 | 1,666.94 | 1,666.94 | 1,666.94 | 1,666.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2018 | 1,672.84 | 1,672.84 | 1,672.84 | 1,672.84 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/10/2018 | 36,940.48 | 36,940.48 | 36,940.48 | 36,940.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/11/2018 | 5,049.67 | 5,049.67 | 5,049.67 | 5,049.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/12/2018 | 1,699.82 | 1,699.82 | 1,699.82 | 1,699.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/13/2018 | 1,681.20 | 1,681.20 | 1,681.20 | 1,681.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/14/2018 | 1,786.99 | 1,786.99 | 1,786.99 | 1,786.99 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/19/2018 | 1,443.59 | 1,443.59 | 1,443.59 | 1,443.59 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/18/2018 | 4,308.57 | 4,308.57 | 4,308.57 | 4,308.57 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/20/2018 | 1,485.59 | 1,485.59 | 1,485.59 | 1,485.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/21/2018 | 1,464.40 | 1,464.40 | 1,464.40 | 1,464.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/17/2018 | 1,416.76 | 1,416.76 | 1,416.76 | 1,416.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2018 | 0.20 | 0.20 | 0.20 | 0.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/24/2018 | 1,486.47 | 1,486.47 | 1,486.47 | 1,486.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/25/2018 | 4,438.76 | 4,438.76 | 4,438.76 | 4,438.76 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/26/2018 | 1,444.63 | 1,444.63 | 1,444.63 | 1,444.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/27/2018 | 1,459.96 | 1,459.96 | 1,459.96 | 1,459.96 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 09/28/2018 | 1,472.40 | 1,472.40 | 1,472.40 | 1,472.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/03/2018 | 1,293.69 | 1,293.69 | 1,293.69 | 1,293.69 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/04/2018 | 1,370.72 | 1,370.72 | 1,370.72 | 1,370.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/05/2018 | 1,382.10 | 1,382.10 | 1,382.10 | 1,382.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/01/2018 | 1,490.59 | 1,490.59 | 1,490.59 | 1,490.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/02/2018 | 4,230.14 | 4,230.14 | 4,230.14 | 4,230.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2018 | 15,428.47 | 15,428.47 | 15,428.47 | 15,428.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/08/2018 | 1,375.49 | 1,375.49 | 1,375.49 | 1,375.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/09/2018 | 4,119.70 | 4,119.70 | 4,119.70 | 4,119.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/11/2018 | 1,413.22 | 1,413.22 | 1,413.22 | 1,413.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2018 | 1,404.60 | 1,404.60 | 1,404.60 | 1,404.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/12/2018 | 94,303.24 | 94,303.24 | 94,303.24 | 94,303.24 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/10/2018 | 1,390.04 | 1,390.04 | 1,390.04 | 1,390.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2018 | 1,667.15 | 1,667.15 | 1,667.15 | 1,667.15 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/19/2018 | 1,668.03 | 1,668.03 | 1,668.03 | 1,668.03 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/15/2018 | 1,550.05 | 1,550.05 | 1,550.05 | 1,550.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2018 | 4,742.70 | 4,742.70 | 4,742.70 | 4,742.70 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/16/2018 | 130,241.65 | 130,241.65 | 130,241.65 | 130,241.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/17/2018 | 1,621.22 | 1,621.22 | 1,621.22 | 1,621.22 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/18/2018 | 124,596.20 | 124,596.20 | 124,596.20 | 124,596.20 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2018 | 1,668.42 | 1,668.42 | 1,668.42 | 1,668.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/22/2018 | 20,385.95 | 20,385.95 | 20,385.95 | 20,385.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/23/2018 | 5,047.58 | 5,047.58 | 5,047.58 | 5,047.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/24/2018 | 1,712.05 | 1,712.05 | 1,712.05 | 1,712.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2018 | 1,724.14 | 1,724.14 | 1,724.14 | 1,724.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/25/2018 | 43,868.74 | 43,868.74 | 43,868.74 | 43,868.74 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/26/2018 | 1,715.94 | 1,715.94 | 1,715.94 | 1,715.94 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2018 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/29/2018 | 1,733.01 | 1,733.01 | 1,733.01 | 1,733.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/30/2018 | 5,158.04 | 5,158.04 | 5,158.04 | 5,158.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 10/31/2018 | 1,876.47 | 1,876.47 | 1,876.47 | 1,876.47 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/01/2018 | 1,761.88 | 1,761.88 | 1,761.88 | 1,761.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/02/2018 | 1,581.39 | 1,581.39 | 1,581.39 | 1,581.39 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2018 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2018 | 1,303.87 | 1,303.87 | 1,303.87 | 1,303.87 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2018 | 4,784.55 | 4,784.55 | 4,784.55 | 4,784.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/08/2018 | 1,567.95 | 1,567.95 | 1,567.95 | 1,567.95 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2018 | 1,576.65 | 1,576.65 | 1,576.65 | 1,576.65 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2018 | 1,593.00 | 1,593.00 | 1,593.00 | 1,593.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2018 | 0.01 | 0.01 | 0.01 | 0.01 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2018 | 1,301.82 | 1,301.82 | 1,301.82 | 1,301.82 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2018 | 6,000.00 | 6,000.00 | 6,000.00 | 6,000.00 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2018 | 3,900.93 | 3,900.93 | 3,900.93 | 3,900.93 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2018 | 1,339.81 | 1,339.81 | 1,339.81 | 1,339.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2018 | 1,354.38 | 1,354.38 | 1,354.38 | 1,354.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2018 | 1,380.36 | 1,380.36 | 1,380.36 | 1,380.36 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2018 | 1,460.67 | 1,460.67 | 1,460.67 | 1,460.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2018 | 4,331.40 | 4,331.40 | 4,331.40 | 4,331.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2018 | 1,428.97 | 1,428.97 | 1,428.97 | 1,428.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2018 | 1,484.72 | 1,484.72 | 1,484.72 | 1,484.72 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2018 | 3,027.24 | 3,027.24 | 3,027.24 | 3,027.24 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2018 | 4,641.63 | 4,641.63 | 4,641.63 | 4,641.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2018 | 106,957.92 | 106,957.92 | 106,957.92 | 106,957.92 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2018 | 1,548.72 | 1,548.72 | 1,548.72 | 1,548.72 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2018 | 1,560.48 | 1,560.48 | 1,560.48 | 1,560.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2018 | 1,577.42 | 1,577.42 | 1,577.42 | 1,577.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2018 | 11,750.02 | 11,750.02 | 11,750.02 | 11,750.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2018 | 1,706.80 | 1,706.80 | 1,706.80 | 1,706.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2018 | 5,070.21 | 5,070.21 | 5,070.21 | 5,070.21 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2018 | 114,318.97 | 114,318.97 | 114,318.97 | 114,318.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2018 | 1,678.75 | 1,678.75 | 1,678.75 | 1,678.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2018 | 2,946.90 | 2,946.90 | 2,946.90 | 2,946.90 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2018 | 447.64 | 447.64 | 447.64 | 447.64 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2018 | 1,292.48 | 1,292.48 | 1,292.48 | 1,292.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2018 | 3,797.51 | 3,797.51 | 3,797.51 | 3,797.51 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2018 | 1,335.28 | 1,335.28 | 1,335.28 | 1,335.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2018 | 1,571,510.48 | 1,571,510.48 | 1,571,510.48 | 1,571,510.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2018 | 1,342.05 | 1,342.05 | 1,342.05 | 1,342.05 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2018 | 292,221.56 | 292,221.56 | 292,221.56 | 292,221.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2018 | 1,362.50 | 1,362.50 | 1,362.50 | 1,362.50 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2018 | 429,428.60 | 429,428.60 | 429,428.60 | 429,428.60 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2018 | 1,410.04 | 1,410.04 | 1,410.04 | 1,410.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2018 | 268,908.28 | 268,908.28 | 268,908.28 | 268,908.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2018 | 1,422.77 | 1,422.77 | 1,422.77 | 1,422.77 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2018 | 1,446.91 | 1,446.91 | 1,446.91 | 1,446.91 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2018 | 1,534.16 | 1,534.16 | 1,534.16 | 1,534.16 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2018 | 4,126.10 | 4,126.10 | 4,126.10 | 4,126.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2018 | 1,368.91 | 1,368.91 | 1,368.91 | 1,368.91 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2018 | 123,745.42 | 123,745.42 | 123,745.42 | 123,745.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2018 | 4,375.14 | 4,375.14 | 4,375.14 | 4,375.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2018 | 4,132.28 | 4,132.28 | 4,132.28 | 4,132.28 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2018 | 175,312.39 | 175,312.39 | 175,312.39 | 175,312.39 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2018 | 2,948.45 | 2,948.45 | 2,948.45 | 2,948.45 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2018 | 16,156.26 | 16,156.26 | 16,156.26 | 16,156.26 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2018 | 1,496.25 | 1,496.25 | 1,496.25 | 1,496.25 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2018 | 57,225.81 | 57,225.81 | 57,225.81 | 57,225.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2018 | 1,452.37 | 1,452.37 | 1,452.37 | 1,452.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2018 | 1,486.75 | 1,486.75 | 1,486.75 | 1,486.75 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2018 | 4,875,892.37 | 4,875,892.37 | 4,875,892.37 | 4,875,892.37 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **26,166,525.93** | **26,166,525.93** | **26,166,525.93** | **26,166,525.93** | **0.00** | **0.00** |
| **Totals for MMIP Investment** | | | | | **26,166,525.93** | **26,166,525.93** | **26,166,525.93** | **26,166,525.93** | **0.00** | **0.00** |
| **Municipals** | | | | | | | | | | |
| 01026CAC5 | ALABAMA ECON SETTLEMENT AUTH B | 3.16% | 09/15/2025 | 12/02/2016 | 90,000.00 | 90,000.00 | 91,002.60 | 89,280.90 | 0.00 | (1,721.70) |
| **Totals for Cusip** | | | | | **90,000.00** | **90,000.00** | **91,002.60** | **89,280.90** | **0.00** | **(1,721.70)** |
| 072024NU2 | BAY AREA TOLL AUTH CALIF TOLL | 6.92% | 04/01/2040 | 06/24/2010 | 205,000.00 | 205,000.00 | 295,778.10 | 273,685.25 | 0.00 | (22,092.85) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **205,000.00** | **205,000.00** | **295,778.10** | **273,685.25** | **0.00** | **(22,092.85)** |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/25/2010 | 295,000.00 | 300,200.85 | 334,872.20 | 322,963.05 | 0.00 | (11,909.15) |
| 13063BFS6 | CALIFORNIA ST BUILD AMERICA BN | 6.65% | 03/01/2022 | 03/26/2010 | 45,000.00 | 46,204.20 | 51,082.20 | 49,265.55 | 0.00 | (1,816.65) |
| **Totals for Cusip** | | | | | **340,000.00** | **346,405.05** | **385,954.40** | **372,228.60** | **0.00** | **(13,725.80)** |
| 207758KM4 | CONNECTICUT ST SPL TAX | 5.46% | 11/01/2030 | 10/28/2010 | 170,000.00 | 170,000.00 | 194,080.50 | 190,456.10 | 0.00 | (3,624.40) |
| **Totals for Cusip** | | | | | **170,000.00** | **170,000.00** | **194,080.50** | **190,456.10** | **0.00** | **(3,624.40)** |
| 254845JZ4 | DISTRICT COLUMBIA WTR & SWR | 4.81% | 10/01/2114 | 07/11/2014 | 85,000.00 | 85,000.00 | 99,361.60 | 94,001.50 | 0.00 | (5,360.10) |
| **Totals for Cusip** | | | | | **85,000.00** | **85,000.00** | **99,361.60** | **94,001.50** | **0.00** | **(5,360.10)** |
| 544646XY3 | LOS ANGELES CALIF UNI SCH DIST | 5.76% | 07/01/2029 | 10/02/2009 | 315,000.00 | 317,872.80 | 385,512.75 | 364,533.75 | 0.00 | (20,979.00) |
| **Totals for Cusip** | | | | | **315,000.00** | **317,872.80** | **385,512.75** | **364,533.75** | **0.00** | **(20,979.00)** |
| 57604P5P5 | MASSACHUSETTS ST WTR POLLUTN A | 5.19% | 08/01/2040 | 06/30/2010 | 215,000.00 | 215,000.00 | 250,922.20 | 238,381.25 | 0.00 | (12,540.95) |
| **Totals for Cusip** | | | | | **215,000.00** | **215,000.00** | **250,922.20** | **238,381.25** | **0.00** | **(12,540.95)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 80,000.00 | 80,000.00 | 119,514.40 | 109,285.60 | 0.00 | (10,228.80) |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/16/2010 | 120,000.00 | 122,020.80 | 179,271.60 | 163,928.40 | 0.00 | (15,343.20) |
| **Totals for Cusip** | | | | | **200,000.00** | **202,020.80** | **298,786.00** | **273,214.00** | **0.00** | **(25,572.00)** |
| 64971MT44 | NEW YORK N Y CITY TRANSITIONAL | 5.27% | 05/01/2027 | 05/19/2010 | 465,000.00 | 465,000.00 | 540,297.45 | 521,097.60 | 0.00 | (19,199.85) |
| **Totals for Cusip** | | | | | **465,000.00** | **465,000.00** | **540,297.45** | **521,097.60** | **0.00** | **(19,199.85)** |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 64971MZG0 | NEW YORK N Y CITY TRANSITIONAL | 5.77% | 08/01/2036 | 10/16/2009 | 265,000.00 | 265,000.00 | 332,696.90 | 316,478.90 | 0.00 | (16,218.00) |
| **Totals for Cusip** | | | | | **265,000.00** | **265,000.00** | **332,696.90** | **316,478.90** | **0.00** | **(16,218.00)** |
| 73358WAJ3 | PORT AUTH NY AND NJ | 6.04% | 12/01/2029 | 06/17/2009 | 60,000.00 | 60,000.00 | 76,440.60 | 72,850.20 | 0.00 | (3,590.40) |
| **Totals for Cusip** | | | | | **60,000.00** | **60,000.00** | **76,440.60** | **72,850.20** | **0.00** | **(3,590.40)** |
| 796253Z21 | SAN ANTONIO TX ELEC &GAS | 4.43% | 02/01/2042 | 03/20/2012 | 105,000.00 | 105,000.00 | 121,282.35 | 112,291.20 | 0.00 | (8,991.15) |
| **Totals for Cusip** | | | | | **105,000.00** | **105,000.00** | **121,282.35** | **112,291.20** | **0.00** | **(8,991.15)** |
| 91412GU94 | UNIVERSITY CALIFORNIA REVS | 3.06% | 07/01/2025 | 05/05/2017 | 285,000.00 | 285,000.00 | 288,103.65 | 281,275.05 | 0.00 | (6,828.60) |
| **Totals for Cusip** | | | | | **285,000.00** | **285,000.00** | **288,103.65** | **281,275.05** | **0.00** | **(6,828.60)** |
| **Totals for Municipals** | | | | | **2,800,000.00** | **2,811,298.65** | **3,360,219.10** | **3,199,774.30** | **0.00** | **(160,444.80)** |
| **US Govt Bonds** | | | | | | | | | | |
| 912810FF0 | US TREASURY BOND | 5.25% | 11/15/2028 | 12/13/2018 | 885,000.00 | 1,061,066.60 | 1,061,066.60 | 1,077,902.34 | 16,835.74 | 0.00 |
| **Totals for Cusip** | | | | | **885,000.00** | **1,061,066.60** | **1,061,066.60** | **1,077,902.34** | **16,835.74** | **0.00** |
| 912810RC4 | US TREASURY BOND | 3.62% | 08/15/2043 | 10/24/2018 | 120,000.00 | 125,807.81 | 125,807.81 | 132,829.69 | 7,021.88 | 0.00 |
| 912810RC4 | US TREASURY BOND | 3.62% | 08/15/2043 | 12/06/2018 | 55,000.00 | 59,588.14 | 59,588.14 | 60,880.27 | 1,292.13 | 0.00 |
| **Totals for Cusip** | | | | | **175,000.00** | **185,395.95** | **185,395.95** | **193,709.96** | **8,314.01** | **0.00** |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 01/26/2018 | 5,000.00 | 5,786.00 | 5,786.00 | 5,647.07 | 0.00 | (138.93) |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 01/26/2018 | 25,000.00 | 28,930.00 | 28,930.00 | 28,235.35 | 0.00 | (694.65) |



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## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 11/27/2018 | 255,000.00 | 273,776.37 | 273,776.37 | 288,000.59 | 14,224.22 | 0.00 |
| **Totals for Cusip** | | | | | **285,000.00** | **308,492.37** | **308,492.37** | **321,883.01** | **14,224.22** | **(833.58)** |
| 912810RJ9 | US TREASURY SEC | 3.00% | 11/15/2044 | 04/30/2018 | 35,000.00 | 34,398.05 | 34,398.05 | 34,946.68 | 548.63 | 0.00 |
| **Totals for Cusip** | | | | | **35,000.00** | **34,398.05** | **34,398.05** | **34,946.68** | **548.63** | **0.00** |
| 912810RN0 | US TREASURY BOND | 2.88% | 08/15/2045 | 08/14/2017 | 35,000.00 | 35,574.87 | 35,894.14 | 34,089.45 | 0.00 | (1,804.69) |
| 912810RN0 | US TREASURY BOND | 2.88% | 08/15/2045 | 03/12/2018 | 10,000.00 | 9,501.38 | 9,501.38 | 9,739.84 | 238.46 | 0.00 |
| 912810RN0 | US TREASURY BOND | 2.88% | 08/15/2045 | 03/14/2018 | 10,000.00 | 9,681.60 | 9,681.60 | 9,739.84 | 58.24 | 0.00 |
| **Totals for Cusip** | | | | | **55,000.00** | **54,757.85** | **55,077.12** | **53,569.13** | **296.70** | **(1,804.69)** |
| 912810RU4 | US TREASURY | 2.88% | 11/15/2046 | 03/05/2018 | 160,000.00 | 152,537.50 | 152,537.50 | 155,568.75 | 3,031.25 | 0.00 |
| **Totals for Cusip** | | | | | **160,000.00** | **152,537.50** | **152,537.50** | **155,568.75** | **3,031.25** | **0.00** |
| 912810SD1 | US TREASURY | 3.00% | 08/15/2048 | 11/13/2018 | 480,000.00 | 445,866.96 | 445,866.96 | 477,731.25 | 31,864.29 | 0.00 |
| **Totals for Cusip** | | | | | **480,000.00** | **445,866.96** | **445,866.96** | **477,731.25** | **31,864.29** | **0.00** |
| 912820TQ0 | US TREASURY STRIP | 0.00% | 05/15/2019 | 02/15/2018 | 1,435,000.00 | 1,397,933.95 | 1,397,933.95 | 1,422,585.60 | 24,651.65 | 0.00 |
| **Totals for Cusip** | | | | | **1,435,000.00** | **1,397,933.95** | **1,397,933.95** | **1,422,585.60** | **24,651.65** | **0.00** |
| 9128282W9 | US TREASURY N B | 1.88% | 09/30/2022 | 12/04/2017 | 255,000.00 | 251,932.03 | 251,304.49 | 249,451.76 | 0.00 | (1,852.73) |
| **Totals for Cusip** | | | | | **255,000.00** | **251,932.03** | **251,304.49** | **249,451.76** | **0.00** | **(1,852.73)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**WCT 82/84 Annuity Dedicated**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9128282X7 | US TREASURY N B | 1.38% | 09/30/2019 | 02/28/2018 | 690,000.00 | 681,017.52 | 681,017.52 | 683,612.11 | 2,594.59 | 0.00 |
| 9128282X7 | US TREASURY N B | 1.38% | 09/30/2019 | 09/13/2018 | 9,000,000.00 | 8,888,906.25 | 8,888,906.25 | 8,916,679.71 | 27,773.46 | 0.00 |
| **Totals for Cusip** | | | | | **9,690,000.00** | **9,569,923.77** | **9,569,923.77** | **9,600,291.82** | **30,368.05** | **0.00** |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 10/11/2018 | 2,950,000.00 | 2,740,158.20 | 2,740,158.20 | 2,849,630.85 | 109,472.65 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 10/18/2018 | 1,405,000.00 | 1,299,734.77 | 1,299,734.77 | 1,357,197.07 | 57,462.30 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 10/16/2018 | 1,115,000.00 | 1,034,772.27 | 1,034,772.27 | 1,077,063.86 | 42,291.59 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 11/15/2018 | 1,010,000.00 | 944,236.36 | 944,236.36 | 975,636.33 | 31,399.97 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 11/19/2018 | 275,000.00 | 257,135.74 | 257,135.74 | 265,643.55 | 8,507.81 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 11/27/2018 | 70,000.00 | 65,619.53 | 65,619.53 | 67,618.36 | 1,998.83 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 12/04/2018 | 815,000.00 | 770,429.69 | 770,429.69 | 787,270.90 | 16,841.21 | 0.00 |
| 9128283F5 | US TREASURY N B | 2.25% | 11/15/2027 | 12/31/2018 | 1,800,000.00 | 1,739,953.13 | 1,739,953.13 | 1,738,757.81 | 0.00 | (1,195.32) |
| **Totals for Cusip** | | | | | **9,440,000.00** | **8,852,039.69** | **8,852,039.69** | **9,118,818.73** | **267,974.36** | **(1,195.32)** |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/09/2018 | 405,000.00 | 402,816.80 | 402,816.80 | 420,092.58 | 17,275.78 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/16/2018 | 30,000.00 | 30,126.56 | 30,126.56 | 31,117.97 | 991.41 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/13/2018 | 55,000.00 | 54,922.66 | 54,922.66 | 57,049.61 | 2,126.95 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/13/2018 | 635,000.00 | 632,857.23 | 632,857.23 | 658,663.67 | 25,806.44 | 0.00 |
| 9128285M8 | US TREASURY N B | 3.12% | 11/15/2028 | 11/26/2018 | 195,000.00 | 195,944.53 | 195,944.53 | 202,266.80 | 6,322.27 | 0.00 |
| **Totals for Cusip** | | | | | **1,320,000.00** | **1,316,667.78** | **1,316,667.78** | **1,369,190.63** | **52,522.85** | **0.00** |
| 9128285P1 | US TREASURY N B | 2.88% | 11/30/2023 | 12/12/2018 | 185,000.00 | 186,040.62 | 186,040.62 | 188,223.05 | 2,182.43 | 0.00 |
| **Totals for Cusip** | | | | | **185,000.00** | **186,040.62** | **186,040.62** | **188,223.05** | **2,182.43** | **0.00** |
| 9128285R7 | US TREASURY N B | 2.62% | 12/15/2021 | 12/14/2018 | 835,000.00 | 832,648.20 | 832,648.20 | 838,750.98 | 6,102.78 | 0.00 |
| **Totals for Cusip** | | | | | **835,000.00** | **832,648.20** | **832,648.20** | **838,750.98** | **6,102.78** | **0.00** |
| 9128285S5 | US TREASURY N B | 2.50% | 12/31/2020 | 12/28/2018 | 1,910,000.00 | 1,907,836.33 | 1,907,836.33 | 1,909,925.40 | 2,089.07 | 0.00 |
| **Totals for Cusip** | | | | | **1,910,000.00** | **1,907,836.33** | **1,907,836.33** | **1,909,925.40** | **2,089.07** | **0.00** |
| 9128285U0 | WI TREASURY SEC | 2.62% | 12/31/2023 | 12/28/2018 | 265,000.00 | 265,248.44 | 265,248.44 | 266,387.11 | 1,138.67 | 0.00 |
| **Totals for Cusip** | | | | | **265,000.00** | **265,248.44** | **265,248.44** | **266,387.11** | **1,138.67** | **0.00** |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/18/2018 | 885,000.00 | 871,863.28 | 871,863.28 | 876,806.84 | 4,943.56 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/17/2018 | 885,000.00 | 871,794.14 | 871,794.14 | 876,806.84 | 5,012.70 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/23/2018 | 940,000.00 | 926,340.63 | 926,340.63 | 931,297.66 | 4,957.03 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/23/2018 | 2,145,000.00 | 2,112,825.00 | 2,112,825.00 | 2,125,142.00 | 12,317.00 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 07/24/2018 | 185,000.00 | 182,074.69 | 182,074.69 | 183,287.31 | 1,212.62 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/08/2018 | 1,040,000.00 | 1,023,546.88 | 1,023,546.88 | 1,030,371.88 | 6,825.00 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/10/2018 | 1,045,000.00 | 1,029,651.56 | 1,029,651.56 | 1,035,325.59 | 5,674.03 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/10/2018 | 1,045,000.00 | 1,029,692.38 | 1,029,692.38 | 1,035,325.59 | 5,633.21 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 08/15/2018 | 1,075,000.00 | 1,059,378.91 | 1,059,378.91 | 1,065,047.85 | 5,668.94 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 10/31/2018 | 3,160,000.00 | 3,103,959.38 | 3,103,959.38 | 3,130,745.32 | 26,785.94 | 0.00 |
| 912828A42 | US TREASURY N B | 2.00% | 11/30/2020 | 11/07/2018 | 4,250,000.00 | 4,169,648.44 | 4,169,648.44 | 4,210,654.31 | 41,005.87 | 0.00 |
| **Totals for Cusip** | | | | | **16,655,000.00** | **16,380,775.29** | **16,380,775.29** | **16,500,811.19** | **120,035.90** | **0.00** |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 02/02/2017 | 410,000.00 | 412,370.80 | 408,494.53 | 409,727.57 | 1,233.04 | 0.00 |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 06/05/2017 | 180,000.00 | 180,689.06 | 179,339.06 | 179,880.40 | 541.34 | 0.00 |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 06/07/2017 | 90,000.00 | 90,330.47 | 89,669.53 | 89,940.20 | 270.67 | 0.00 |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 06/07/2017 | 85,000.00 | 85,315.43 | 84,687.89 | 84,943.52 | 255.63 | 0.00 |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 06/08/2017 | 100,000.00 | 100,335.94 | 99,632.81 | 99,933.55 | 300.74 | 0.00 |
| **Totals for Cusip** | | | | | **865,000.00** | **869,041.70** | **861,823.82** | **864,425.24** | **2,601.42** | **0.00** |
| 912828D56 | US TREASURY N B | 2.38% | 08/15/2024 | 02/28/2018 | 1,825,000.00 | 1,781,228.52 | 1,781,228.52 | 1,808,247.07 | 27,018.55 | 0.00 |
| 912828D56 | US TREASURY N B | 2.38% | 08/15/2024 | 03/29/2018 | 1,920,000.00 | 1,887,900.00 | 1,887,900.00 | 1,902,375.00 | 14,475.00 | 0.00 |



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### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **3,745,000.00** | **3,669,128.52** | **3,669,128.52** | **3,710,622.07** | **41,493.55** | **0.00** |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/27/2016 | 1,420,000.00 | 1,471,197.66 | 1,420,887.50 | 1,406,521.09 | 0.00 | (14,366.41) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/24/2016 | 3,805,000.00 | 3,951,551.96 | 3,807,378.12 | 3,768,882.22 | 0.00 | (38,495.90) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 11/23/2016 | 1,200,000.00 | 1,215,609.38 | 1,200,750.00 | 1,188,609.37 | 0.00 | (12,140.63) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 11/30/2016 | 1,500,000.00 | 1,517,929.69 | 1,500,937.50 | 1,485,761.72 | 0.00 | (15,175.78) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 09/07/2017 | 160,000.00 | 163,700.00 | 160,100.00 | 158,481.25 | 0.00 | (1,618.75) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/20/2017 | 245,000.00 | 247,141.77 | 245,153.13 | 242,674.41 | 0.00 | (2,478.72) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 10/26/2017 | 255,000.00 | 257,012.11 | 255,159.38 | 252,579.49 | 0.00 | (2,579.89) |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 02/28/2018 | 845,000.00 | 833,183.20 | 833,183.20 | 836,979.10 | 3,795.90 | 0.00 |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 05/01/2018 | 450,000.00 | 441,329.71 | 441,329.71 | 445,728.51 | 4,398.80 | 0.00 |
| **Totals for Cusip** | | | | | **9,880,000.00** | **10,098,655.48** | **9,864,878.54** | **9,786,217.16** | **8,194.70** | **(86,856.08)** |
| 912828J27 | US TREASURY SEC | 2.00% | 02/15/2025 | 04/29/2016 | 950,000.00 | 968,146.48 | 928,662.10 | 918,939.46 | 0.00 | (9,722.64) |
| **Totals for Cusip** | | | | | **950,000.00** | **968,146.48** | **928,662.10** | **918,939.46** | **0.00** | **(9,722.64)** |
| 912828L32 | US TREASURY N B | 1.38% | 08/31/2020 | 07/13/2018 | 645,000.00 | 628,597.85 | 628,597.85 | 632,830.66 | 4,232.81 | 0.00 |
| **Totals for Cusip** | | | | | **645,000.00** | **628,597.85** | **628,597.85** | **632,830.66** | **4,232.81** | **0.00** |
| 912828Q78 | US TREASURY N B | 1.38% | 04/30/2021 | 09/01/2016 | 150,000.00 | 151,378.11 | 146,753.91 | 146,296.88 | 0.00 | (457.03) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828Q78 | US TREASURY N B | 1.38% | 04/30/2021 | 12/11/2017 | 135,000.00 | 132,247.27 | 132,078.52 | 131,667.19 | 0.00 | (411.33) |
| **Totals for Cusip** | | | | | **285,000.00** | **283,625.38** | **278,832.43** | **277,964.07** | **0.00** | **(868.36)** |
| 912828R77 | US TREASURY N B | 1.38% | 05/31/2021 | 04/05/2017 | 90,000.00 | 88,523.44 | 87,975.00 | 87,686.72 | 0.00 | (288.28) |
| **Totals for Cusip** | | | | | **90,000.00** | **88,523.44** | **87,975.00** | **87,686.72** | **0.00** | **(288.28)** |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/06/2018 | 165,000.00 | 162,086.72 | 162,086.72 | 163,498.24 | 1,411.52 | 0.00 |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/07/2018 | 165,000.00 | 161,983.59 | 161,983.59 | 163,498.24 | 1,514.65 | 0.00 |
| **Totals for Cusip** | | | | | **330,000.00** | **324,070.31** | **324,070.31** | **326,996.48** | **2,926.17** | **0.00** |
| 912828VB3 | US TREASURY N B | 1.75% | 05/15/2023 | 02/28/2017 | 780,000.00 | 763,760.16 | 760,774.22 | 755,807.82 | 0.00 | (4,966.40) |
| 912828VB3 | US TREASURY N B | 1.75% | 05/15/2023 | 03/31/2017 | 2,300,000.00 | 2,249,867.19 | 2,243,308.59 | 2,228,664.07 | 0.00 | (14,644.52) |
| 912828VB3 | US TREASURY N B | 1.75% | 05/15/2023 | 12/26/2017 | 360,000.00 | 350,114.06 | 351,126.56 | 348,834.38 | 0.00 | (2,292.18) |
| **Totals for Cusip** | | | | | **3,440,000.00** | **3,363,741.41** | **3,355,209.37** | **3,333,306.27** | **0.00** | **(21,903.10)** |
| 912828W89 | US TREASURY N B | 1.88% | 03/31/2022 | 03/14/2018 | 510,000.00 | 496,683.92 | 496,683.92 | 500,437.50 | 3,753.58 | 0.00 |
| 912828W89 | US TREASURY N B | 1.88% | 03/31/2022 | 03/20/2018 | 475,000.00 | 461,622.47 | 461,622.47 | 466,093.75 | 4,471.28 | 0.00 |
| 912828W89 | US TREASURY N B | 1.88% | 03/31/2022 | 09/24/2018 | 1,900,000.00 | 1,833,871.09 | 1,833,871.09 | 1,864,375.00 | 30,503.91 | 0.00 |
| **Totals for Cusip** | | | | | **2,885,000.00** | **2,792,177.48** | **2,792,177.48** | **2,830,906.25** | **38,728.77** | **0.00** |
| 912828X47 | US TREASURY N B | 1.88% | 04/30/2022 | 10/10/2017 | 195,000.00 | 194,649.61 | 192,669.14 | 191,267.58 | 0.00 | (1,401.56) |



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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** | | | | | **195,000.00** | **194,649.61** | **192,669.14** | **191,267.58** | **0.00** | **(1,401.56)** |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 02/20/2018 | 10,000.00 | 9,527.34 | 9,527.34 | 9,731.25 | 203.91 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 04/16/2018 | 25,000.00 | 23,891.60 | 23,891.60 | 24,328.13 | 436.53 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 04/30/2018 | 1,700,000.00 | 1,615,929.69 | 1,615,929.69 | 1,654,312.50 | 38,382.81 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 05/31/2018 | 1,925,000.00 | 1,845,668.95 | 1,845,668.95 | 1,873,265.63 | 27,596.68 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 06/29/2018 | 700,000.00 | 669,976.56 | 669,976.56 | 681,187.50 | 11,210.94 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/18/2018 | 335,000.00 | 320,605.47 | 320,605.47 | 325,996.88 | 5,391.41 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/17/2018 | 330,000.00 | 315,614.06 | 315,614.06 | 321,131.25 | 5,517.19 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/23/2018 | 355,000.00 | 339,219.14 | 339,219.14 | 345,459.38 | 6,240.24 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 07/31/2018 | 2,125,000.00 | 2,020,576.17 | 2,020,576.17 | 2,067,890.63 | 47,314.46 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/10/2018 | 385,000.00 | 368,104.07 | 368,104.07 | 374,653.13 | 6,549.06 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/08/2018 | 385,000.00 | 366,291.41 | 366,291.41 | 374,653.13 | 8,361.72 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/10/2018 | 385,000.00 | 368,261.52 | 368,261.52 | 374,653.13 | 6,391.61 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/15/2018 | 395,000.00 | 378,629.10 | 378,629.10 | 384,384.38 | 5,755.28 | 0.00 |



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| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 08/31/2018 | 310,000.00 | 297,309.37 | 297,309.37 | 301,668.75 | 4,359.38 | 0.00 |
| 912828XB1 | US TREASURY N B | 2.12% | 05/15/2025 | 09/28/2018 | 2,540,000.00 | 2,405,558.59 | 2,405,558.59 | 2,471,737.50 | 66,178.91 | 0.00 |
| **Totals for Cusip** | | | | | **11,905,000.00** | **11,345,163.04** | **11,345,163.04** | **11,585,053.17** | **239,890.13** | **0.00** |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 02/24/2016 | 1,035,000.00 | 1,076,521.29 | 1,033,099.80 | 1,022,709.38 | 0.00 | (10,390.42) |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 12/12/2016 | 835,000.00 | 837,364.66 | 833,466.99 | 825,084.38 | 0.00 | (8,382.61) |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/18/2018 | 1,340,000.00 | 1,302,815.01 | 1,302,815.01 | 1,324,087.50 | 21,272.49 | 0.00 |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/22/2018 | 1,345,000.00 | 1,307,184.17 | 1,307,184.17 | 1,329,028.13 | 21,843.96 | 0.00 |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/24/2018 | 1,620,000.00 | 1,579,729.99 | 1,579,729.99 | 1,600,762.50 | 21,032.51 | 0.00 |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/22/2018 | 1,350,000.00 | 1,312,242.19 | 1,312,242.19 | 1,333,968.75 | 21,726.56 | 0.00 |
| **Totals for Cusip** | | | | | **7,525,000.00** | **7,415,857.31** | **7,368,538.15** | **7,435,640.64** | **85,875.52** | **(18,773.03)** |
| 912828XM7 | US TREASURY NOTES | 1.62% | 07/31/2020 | 09/24/2018 | 1,555,000.00 | 1,522,320.70 | 1,522,320.70 | 1,532,950.58 | 10,629.88 | 0.00 |
| 912828XM7 | US TREASURY NOTES | 1.62% | 07/31/2020 | 12/04/2018 | 5,250,000.00 | 5,147,666.02 | 5,147,666.02 | 5,175,556.63 | 27,890.61 | 0.00 |
| **Totals for Cusip** | | | | | **6,805,000.00** | **6,669,986.72** | **6,669,986.72** | **6,708,507.21** | **38,520.49** | **0.00** |
| 9128337T1 | US TREASURY STRIP | 0.00% | 05/15/2033 | 12/28/2012 | 350,000.00 | 197,039.50 | 233,269.14 | 230,935.87 | 0.00 | (2,333.27) |
| **Totals for Cusip** | | | | | **350,000.00** | **197,039.50** | **233,269.14** | **230,935.87** | **0.00** | **(2,333.27)** |
| 912833LQ1 | US TREASURY STRIP | 0.00% | 02/15/2024 | 06/26/2014 | 1,855,000.00 | 1,435,306.25 | 1,606,816.95 | 1,626,593.44 | 19,776.49 | 0.00 |



Prudential

## Schedule of Assets Held for Investment Purposes at End of Plan Year

### WCT 82/84 Annuity Dedicated

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,855,000.00** | **1,435,306.25** | **1,606,816.95** | **1,626,593.44** | **19,776.49** | **0.00** |
| 912833LW8 | US TREASURY STRIP | 0.00% | 08/15/2025 | 03/27/2015 | 5,050,000.00 | 4,034,243.00 | 4,190,354.36 | 4,243,299.62 | 52,945.26 | 0.00 |
| | **Totals for Cusip** | | | | **5,050,000.00** | **4,034,243.00** | **4,190,354.36** | **4,243,299.62** | **52,945.26** | **0.00** |
| 912833PA2 | US TREASURY STRIP | 0.00% | 08/15/2026 | 12/17/2010 | 1,625,000.00 | 801,206.25 | 1,312,357.26 | 1,325,343.78 | 12,986.52 | 0.00 |
| | **Totals for Cusip** | | | | **1,625,000.00** | **801,206.25** | **1,312,357.26** | **1,325,343.78** | **12,986.52** | **0.00** |
| 912833PE4 | US TREASURY STRIP | 0.00% | 08/15/2027 | 11/21/2018 | 1,590,000.00 | 1,213,710.60 | 1,213,710.60 | 1,255,316.26 | 41,605.66 | 0.00 |
| | **Totals for Cusip** | | | | **1,590,000.00** | **1,213,710.60** | **1,213,710.60** | **1,255,316.26** | **41,605.66** | **0.00** |
| 912833QB9 | US TREASURY STRIP | 0.00% | 11/15/2027 | 11/20/2018 | 570,000.00 | 430,999.80 | 430,999.80 | 446,717.93 | 15,718.13 | 0.00 |
| | **Totals for Cusip** | | | | **570,000.00** | **430,999.80** | **430,999.80** | **446,717.93** | **15,718.13** | **0.00** |
| 912833WQ9 | US TREASURY STRIP | 0.00% | 05/15/2028 | 02/13/2013 | 3,000,000.00 | 1,913,010.00 | 2,310,611.85 | 2,310,967.38 | 355.53 | 0.00 |
| | **Totals for Cusip** | | | | **3,000,000.00** | **1,913,010.00** | **2,310,611.85** | **2,310,967.38** | **355.53** | **0.00** |
| **Totals for US Govt Bonds** | | | | | **107,650,000.00** | **101,940,441.51** | **102,869,085.54** | **103,909,284.65** | **1,188,031.75** | **(147,832.64)** |
| **Totals for WCT 82/84 Annuity Dedication** | | | | | **223,990,728.08** | **218,908,928.54** | **220,235,364.94** | **218,740,843.84** | **1,424,208.27** | **(2,918,729.37)** |
| | | | | Less cash due to broker | | (7,173,574) | | (7,173,574) | | |
| | | | | Total | | 211,735,355 | | 211,567,270 | | |



Prudential

# Appendix IV

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Asset-Backed** | | | | | | | | | | |
| 02588NAA3 | AMERICAN EXPRESS CREDIT ACCOUN | 2.84% | 02/18/2025 | 07/24/2017 | 3,700,000.00 | 3,700,000.00 | 3,717,986.44 | 3,698,521.11 | 0.00 | (19,465.33) |
| | **Totals for Cusip** | | | | **3,700,000.00** | **3,700,000.00** | **3,717,986.44** | **3,698,521.11** | **0.00** | **(19,465.33)** |
| 05377RCA0 | AVIS BUDGET RENTAL CAR FUNDING | 2.63% | 12/20/2021 | 05/20/2015 | 3,800,000.00 | 3,799,148.80 | 3,792,865.12 | 3,757,490.54 | 0.00 | (35,374.58) |
| | **Totals for Cusip** | | | | **3,800,000.00** | **3,799,148.80** | **3,792,865.12** | **3,757,490.54** | **0.00** | **(35,374.58)** |
| 12489WNN0 | CREDIT BASED ASSET SERVICING | 3.73% | 07/25/2035 | 09/23/2005 | 400,316.98 | 400,308.79 | 398,508.85 | 397,965.04 | 0.00 | (543.81) |
| | **Totals for Cusip** | | | | **400,316.98** | **400,308.79** | **398,508.85** | **397,965.04** | **0.00** | **(543.81)** |
| 126671Y83 | COUNTRYWIDE ASSET BACKED CERT | 2.99% | 04/25/2034 | 12/02/2010 | 167,555.50 | 130,693.29 | 163,727.53 | 156,518.74 | 0.00 | (7,208.79) |
| 126671Y83 | COUNTRYWIDE ASSET BACKED CERT | 2.99% | 04/25/2034 | 12/02/2010 | 144,097.73 | 112,396.23 | 140,805.67 | 134,606.11 | 0.00 | (6,199.56) |
| | **Totals for Cusip** | | | | **311,653.23** | **243,089.52** | **304,533.20** | **291,124.85** | **0.00** | **(13,408.35)** |
| 126673BA9 | COUNTRYWIDE ASSET BACKED CERT | 3.71% | 11/25/2034 | 03/23/2010 | 268,002.72 | 225,792.27 | 267,626.62 | 271,839.85 | 4,213.23 | 0.00 |
| 126673BA9 | COUNTRYWIDE ASSET BACKED CERT | 3.71% | 11/25/2034 | 07/29/2010 | 194,033.95 | 166,869.21 | 193,761.64 | 196,812.03 | 3,050.39 | 0.00 |
| | **Totals for Cusip** | | | | **462,036.67** | **392,661.48** | **461,388.26** | **468,651.88** | **7,263.62** | **0.00** |
| 126673BB7 | COUNTRYWIDE ASSET BACKED CERT | 3.41% | 11/25/2034 | 07/29/2010 | 65,443.85 | 56,453.21 | 65,111.78 | 65,469.92 | 358.14 | 0.00 |
| | **Totals for Cusip** | | | | **65,443.85** | **56,453.21** | **65,111.78** | **65,469.92** | **358.14** | **0.00** |
| 161542DN2 | CHASE FUNDING LOAN ACQUISITION | 3.31% | 05/25/2034 | 03/17/2010 | 1,120,972.96 | 930,407.58 | 1,128,701.17 | 1,124,659.28 | 0.00 | (4,041.89) |
| | **Totals for Cusip** | | | | **1,120,972.96** | **930,407.58** | **1,128,701.17** | **1,124,659.28** | **0.00** | **(4,041.89)** |
| 161571HK3 | CHASE ISSUANCE TRUST | 2.86% | 03/15/2024 | 03/08/2017 | 5,200,000.00 | 5,200,000.00 | 5,229,963.44 | 5,199,993.24 | 0.00 | (29,970.20) |
| | **Totals for Cusip** | | | | **5,200,000.00** | **5,200,000.00** | **5,229,963.44** | **5,199,993.24** | **0.00** | **(29,970.20)** |
| 17305EFY6 | CITIBANK CREDIT CARD ISSUANCE | 2.87% | 12/07/2023 | 12/12/2016 | 8,600,000.00 | 8,600,000.00 | 8,682,519.58 | 8,609,442.80 | 0.00 | (73,076.78) |
| | **Totals for Cusip** | | | | **8,600,000.00** | **8,600,000.00** | **8,682,519.58** | **8,609,442.80** | **0.00** | **(73,076.78)** |
| 17305EGD1 | CITIBANK CREDIT CARD ISSUANCE | 3.12% | 04/22/2026 | 04/25/2017 | 5,400,000.00 | 5,400,000.00 | 5,461,874.28 | 5,427,771.12 | 0.00 | (34,103.16) |
| 17305EGD1 | CITIBANK CREDIT CARD ISSUANCE | 3.12% | 04/22/2026 | 06/20/2017 | 1,700,000.00 | 1,709,429.69 | 1,719,478.94 | 1,708,742.76 | 0.00 | (10,736.18) |
| | **Totals for Cusip** | | | | **7,100,000.00** | **7,109,429.69** | **7,181,353.22** | **7,136,513.88** | **0.00** | **(44,839.34)** |
| 17305EGS8 | CITIBANK CREDIT CARD ISSUANCE | 3.96% | 10/13/2030 | 10/05/2018 | 11,800,000.00 | 11,790,367.66 | 11,790,367.66 | 12,382,907.02 | 592,539.36 | 0.00 |
| | **Totals for Cusip** | | | | **11,800,000.00** | **11,790,367.66** | **11,790,367.66** | **12,382,907.02** | **592,539.36** | **0.00** |
| 20268KAA8 | COMMONBOND STUDENT LOAN TRUST | 2.68% | 09/25/2042 | 10/19/2017 | 6,347,322.55 | 6,345,994.03 | 6,321,620.33 | 6,142,264.68 | 0.00 | (179,355.65) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **6,347,322.55** | **6,345,994.03** | **6,321,620.33** | **6,142,264.68** | **0.00** | **(179,355.65)** |
| 254683BW4 | DISCOVER CARD MASTER TR | 2.95% | 07/15/2024 | 01/13/2017 | 8,000,000.00 | 8,000,000.00 | 8,061,257.60 | 8,016,632.80 | 0.00 | (44,624.80) |
| | **Totals for Cusip** | | | | **8,000,000.00** | **8,000,000.00** | **8,061,257.60** | **8,016,632.80** | **0.00** | **(44,624.80)** |
| 254683BZ7 | DISCOVER CARD MASTER TR | 2.53% | 10/15/2026 | 04/18/2017 | 7,500,000.00 | 7,496,390.25 | 7,475,942.25 | 7,325,676.00 | 0.00 | (150,266.25) |
| | **Totals for Cusip** | | | | **7,500,000.00** | **7,496,390.25** | **7,475,942.25** | **7,325,676.00** | **0.00** | **(150,266.25)** |
| 32027NZL8 | FIRST FRANKLIN MTG LOAN | 2.81% | 01/25/2036 | 02/17/2006 | 1,934,425.22 | 1,934,425.22 | 1,931,718.77 | 1,934,219.59 | 2,500.82 | 0.00 |
| | **Totals for Cusip** | | | | **1,934,425.22** | **1,934,425.22** | **1,931,718.77** | **1,934,219.59** | **2,500.82** | **0.00** |
| 34528QFU3 | FORD CREDIT FLOORPLAN MASTER | 2.48% | 09/15/2024 | 10/03/2017 | 8,800,000.00 | 8,797,917.92 | 8,751,590.32 | 8,627,747.04 | 0.00 | (123,843.28) |
| | **Totals for Cusip** | | | | **8,800,000.00** | **8,797,917.92** | **8,751,590.32** | **8,627,747.04** | **0.00** | **(123,843.28)** |
| 34528QGD0 | FORD CREDIT FLOORPLAN MASTER | 3.17% | 03/15/2025 | 03/13/2018 | 23,600,000.00 | 23,595,730.76 | 23,595,730.76 | 23,766,344.60 | 170,613.84 | 0.00 |
| | **Totals for Cusip** | | | | **23,600,000.00** | **23,595,730.76** | **23,595,730.76** | **23,766,344.60** | **170,613.84** | **0.00** |
| 34529SAA7 | FORD CREDIT AUTO LEASE TRUST | 2.36% | 03/15/2029 | 09/12/2017 | 12,200,000.00 | 12,198,653.12 | 12,089,325.26 | 11,889,139.12 | 0.00 | (200,186.14) |
| | **Totals for Cusip** | | | | **12,200,000.00** | **12,198,653.12** | **12,089,325.26** | **11,889,139.12** | **0.00** | **(200,186.14)** |
| 34530UAA9 | FORD CREDIT AUTO OWNER TRUST/F | 2.31% | 08/15/2027 | 02/23/2016 | 5,400,000.00 | 5,398,533.90 | 5,382,098.46 | 5,326,398.00 | 0.00 | (55,700.46) |
| 34530UAA9 | FORD CREDIT AUTO OWNER TRUST/F | 2.31% | 08/15/2027 | 06/28/2017 | 200,000.00 | 201,562.50 | 199,336.98 | 197,274.00 | 0.00 | (2,062.98) |
| | **Totals for Cusip** | | | | **5,600,000.00** | **5,600,096.40** | **5,581,435.44** | **5,523,672.00** | **0.00** | **(57,763.44)** |
| 34531BAA0 | FORD CREDIT AUTO OWNER TRUST/F | 2.03% | 12/15/2027 | 06/05/2017 | 3,900,000.00 | 3,887,203.13 | 3,843,666.45 | 3,804,388.77 | 0.00 | (39,277.68) |
| 34531BAA0 | FORD CREDIT AUTO OWNER TRUST/F | 2.03% | 12/15/2027 | 06/23/2017 | 2,900,000.00 | 2,892,523.44 | 2,858,110.95 | 2,828,904.47 | 0.00 | (29,206.48) |
| 34531BAA0 | FORD CREDIT AUTO OWNER TRUST/F | 2.03% | 12/15/2027 | 06/27/2017 | 200,000.00 | 198,859.38 | 197,111.10 | 195,096.86 | 0.00 | (2,014.24) |
| | **Totals for Cusip** | | | | **7,000,000.00** | **6,978,585.95** | **6,898,888.50** | **6,828,390.10** | **0.00** | **(70,498.40)** |
| 34531FAA1 | FORD CREDIT AUTO OWNER TRUST F | 2.62% | 08/15/2028 | 02/22/2017 | 14,400,000.00 | 14,396,927.04 | 14,408,606.88 | 14,192,840.16 | 0.00 | (215,766.72) |
| | **Totals for Cusip** | | | | **14,400,000.00** | **14,396,927.04** | **14,408,606.88** | **14,192,840.16** | **0.00** | **(215,766.72)** |
| 36228FXP6 | GS MORTGAGE LOAN TRUST | 3.75% | 10/25/2033 | 08/04/2010 | 414,591.04 | 341,001.12 | 409,108.36 | 412,032.27 | 2,923.91 | 0.00 |
| | **Totals for Cusip** | | | | **414,591.04** | **341,001.12** | **409,108.36** | **412,032.27** | **2,923.91** | **0.00** |
| 42806DAQ2 | HERTZ VEHICLE FINANCING LLC | 2.32% | 03/25/2020 | 02/04/2016 | 5,500,000.00 | 5,498,721.80 | 5,481,497.45 | 5,487,276.85 | 5,779.40 | 0.00 |
| | **Totals for Cusip** | | | | **5,500,000.00** | **5,498,721.80** | **5,481,497.45** | **5,487,276.85** | **5,779.40** | **0.00** |
| 518889AC4 | DRB PRIME STUDENT LOAN TRUST | 2.81% | 11/25/2042 | 11/08/2017 | 3,500,000.00 | 3,499,389.60 | 3,475,187.10 | 3,407,664.40 | 0.00 | (67,522.70) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **3,500,000.00** | **3,499,389.60** | **3,475,187.10** | **3,407,664.40** | **0.00** | **(67,522.70)** |
| 55264TCL3 | MBNA CREDIT CARD MASTER NOTE | 2.72% | 08/16/2021 | 09/25/2014 | 7,700,000.00 | 7,623,000.00 | 7,705,264.49 | 7,698,537.00 | 0.00 | (6,727.49) |
| | **Totals for Cusip** | | | | **7,700,000.00** | **7,623,000.00** | **7,705,264.49** | **7,698,537.00** | **0.00** | **(6,727.49)** |
| 55315XAD3 | MMAF EQUIPMENT FINANCE LLC | 2.41% | 08/16/2024 | 04/25/2017 | 6,500,000.00 | 6,498,445.85 | 6,446,224.20 | 6,385,148.90 | 0.00 | (61,075.30) |
| | **Totals for Cusip** | | | | **6,500,000.00** | **6,498,445.85** | **6,446,224.20** | **6,385,148.90** | **0.00** | **(61,075.30)** |
| 55316AAD2 | MMAF EQUIPMENT FINANCE LLC | 2.41% | 11/15/2024 | 11/14/2017 | 3,200,000.00 | 3,198,695.36 | 3,181,318.08 | 3,140,885.44 | 0.00 | (40,432.64) |
| | **Totals for Cusip** | | | | **3,200,000.00** | **3,198,695.36** | **3,181,318.08** | **3,140,885.44** | **0.00** | **(40,432.64)** |
| 55316AAE0 | MMAF EQUIPMENT FINANCE LLC | 2.72% | 06/15/2040 | 11/14/2017 | 4,900,000.00 | 4,898,745.60 | 4,873,352.82 | 4,782,729.28 | 0.00 | (90,623.54) |
| | **Totals for Cusip** | | | | **4,900,000.00** | **4,898,745.60** | **4,873,352.82** | **4,782,729.28** | **0.00** | **(90,623.54)** |
| 61746RBV2 | MORGAN STANLEY ABS CAPITAL I | 3.71% | 05/25/2033 | 03/08/2011 | 276,617.88 | 238,582.93 | 274,292.86 | 274,281.98 | 0.00 | (10.88) |
| | **Totals for Cusip** | | | | **276,617.88** | **238,582.93** | **274,292.86** | **274,281.98** | **0.00** | **(10.88)** |
| 64829VAA4 | NEW RESIDENTIAL MORTGAGE LOA | 3.50% | 12/25/2057 | 06/07/2018 | 14,275,126.21 | 14,186,090.83 | 14,186,090.83 | 14,207,746.19 | 21,655.36 | 0.00 |
| | **Totals for Cusip** | | | | **14,275,126.21** | **14,186,090.83** | **14,186,090.83** | **14,207,746.19** | **21,655.36** | **0.00** |
| 64830GAB2 | NEW RESIDENTIAL MORTGAGE LOAN | 4.00% | 12/25/2057 | 01/19/2018 | 3,478,764.89 | 3,554,028.33 | 3,554,028.33 | 3,496,425.54 | 0.00 | (57,602.79) |
| | **Totals for Cusip** | | | | **3,478,764.89** | **3,554,028.33** | **3,554,028.33** | **3,496,425.54** | **0.00** | **(57,602.79)** |
| 658262GD6 | NORTH CAROLINA STATE EDUCATION | 3.29% | 07/25/2036 | 11/29/2017 | 4,700,000.00 | 4,710,464.84 | 4,709,682.00 | 4,742,676.00 | 32,994.00 | 0.00 |
| | **Totals for Cusip** | | | | **4,700,000.00** | **4,710,464.84** | **4,709,682.00** | **4,742,676.00** | **32,994.00** | **0.00** |
| 68267BAA8 | ONEMAIN FINANCIAL ISSUANCE T | 3.30% | 03/14/2029 | 02/21/2018 | 1,640,000.00 | 1,639,554.08 | 1,639,554.08 | 1,641,587.03 | 2,032.95 | 0.00 |
| | **Totals for Cusip** | | | | **1,640,000.00** | **1,639,554.08** | **1,639,554.08** | **1,641,587.03** | **2,032.95** | **0.00** |
| 68267LAB4 | ONEMAIN FINANCIAL ISSUANCE TRU | 3.24% | 09/14/2032 | 08/29/2017 | 6,300,000.00 | 6,300,000.00 | 6,333,199.11 | 6,314,407.47 | 0.00 | (18,791.64) |
| | **Totals for Cusip** | | | | **6,300,000.00** | **6,300,000.00** | **6,333,199.11** | **6,314,407.47** | **0.00** | **(18,791.64)** |
| 68268KAA7 | ONEMAIN DIRECT AUTO RECEIVABLE | 2.16% | 10/15/2020 | 01/26/2017 | 3,731,627.55 | 3,731,545.08 | 3,720,509.17 | 3,719,347.14 | 0.00 | (1,162.03) |
| | **Totals for Cusip** | | | | **3,731,627.55** | **3,731,545.08** | **3,720,509.17** | **3,719,347.14** | **0.00** | **(1,162.03)** |
| 805564KQ3 | SAXON ASSET SECURITIES TRUST | 5.81% | 12/25/2030 | 07/08/2008 | 687,356.08 | 580,815.91 | 699,592.74 | 698,244.90 | 0.00 | (1,347.84) |
| | **Totals for Cusip** | | | | **687,356.08** | **580,815.91** | **699,592.74** | **698,244.90** | **0.00** | **(1,347.84)** |
| 805564PL9 | SAXON ASSET SECURITIES TRUST | 3.05% | 03/25/2035 | 12/06/2010 | 239,486.76 | 170,035.61 | 229,524.52 | 222,597.53 | 0.00 | (6,926.99) |
| 805564PL9 | SAXON ASSET SECURITIES TRUST | 3.05% | 03/25/2035 | 12/06/2010 | 931,855.14 | 661,617.16 | 893,091.55 | 866,138.29 | 0.00 | (26,953.26) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,171,341.90** | **831,652.77** | **1,122,616.07** | **1,088,735.82** | **0.00** | **(33,880.25)** |
| 83162CJU8 | SBA | 5.95% | 02/01/2019 | 07/01/2009 | 11,698.83 | 12,399.64 | 11,791.24 | 11,704.19 | 0.00 | (87.05) |
| | **Totals for Cusip** | | | | **11,698.83** | **12,399.64** | **11,791.24** | **11,704.19** | **0.00** | **(87.05)** |
| 83162CJW4 | SBA | 6.30% | 03/01/2019 | 07/01/2009 | 8,013.26 | 8,517.30 | 8,106.72 | 8,025.86 | 0.00 | (80.86) |
| | **Totals for Cusip** | | | | **8,013.26** | **8,517.30** | **8,106.72** | **8,025.86** | **0.00** | **(80.86)** |
| 83162CJX2 | SBA | 6.15% | 04/01/2019 | 07/01/2009 | 7,858.90 | 8,354.30 | 7,888.16 | 7,868.89 | 0.00 | (19.27) |
| | **Totals for Cusip** | | | | **7,858.90** | **8,354.30** | **7,888.16** | **7,868.89** | **0.00** | **(19.27)** |
| 83162CKA0 | SBA | 6.80% | 06/01/2019 | 07/01/2009 | 6,870.64 | 7,380.56 | 6,998.44 | 6,909.30 | 0.00 | (89.14) |
| | **Totals for Cusip** | | | | **6,870.64** | **7,380.56** | **6,998.44** | **6,909.30** | **0.00** | **(89.14)** |
| 83162CKD4 | SBA | 7.30% | 08/01/2019 | 07/01/2009 | 6,351.76 | 6,867.39 | 6,503.72 | 6,395.46 | 0.00 | (108.26) |
| | **Totals for Cusip** | | | | **6,351.76** | **6,867.39** | **6,503.72** | **6,395.46** | **0.00** | **(108.26)** |
| 83162CKW2 | SBA | 7.39% | 07/01/2020 | 07/01/2009 | 26,317.67 | 28,625.25 | 27,106.80 | 26,673.32 | 0.00 | (433.48) |
| | **Totals for Cusip** | | | | **26,317.67** | **28,625.25** | **27,106.80** | **26,673.32** | **0.00** | **(433.48)** |
| 83162CKX0 | SBA | 7.33% | 08/01/2020 | 07/01/2009 | 23,260.18 | 25,211.28 | 23,946.19 | 23,563.61 | 0.00 | (382.58) |
| | **Totals for Cusip** | | | | **23,260.18** | **25,211.28** | **23,946.19** | **23,563.61** | **0.00** | **(382.58)** |
| 83401BAB2 | SOCIAL PROFESSIONAL LOAN PROGR | 2.84% | 01/25/2041 | 12/05/2017 | 7,400,000.00 | 7,396,841.68 | 7,409,867.90 | 7,233,329.80 | 0.00 | (176,538.10) |
| | **Totals for Cusip** | | | | **7,400,000.00** | **7,396,841.68** | **7,409,867.90** | **7,233,329.80** | **0.00** | **(176,538.10)** |
| 85022WAA2 | SPRINGCASTLE SPV | 3.05% | 04/25/2029 | 09/16/2016 | 2,560,631.26 | 2,560,533.19 | 2,576,511.27 | 2,535,865.09 | 0.00 | (40,646.18) |
| 85022WAA2 | SPRINGCASTLE SPV | 3.05% | 04/25/2029 | 05/10/2017 | 189,676.41 | 190,587.75 | 190,852.69 | 187,841.88 | 0.00 | (3,010.81) |
| | **Totals for Cusip** | | | | **2,750,307.67** | **2,751,120.94** | **2,767,363.96** | **2,723,706.97** | **0.00** | **(43,656.99)** |
| 85172PAA5 | SPRINGFIELD FUNDING TRUST | 2.68% | 07/15/2030 | 06/21/2017 | 6,300,000.00 | 6,298,087.95 | 6,246,467.01 | 6,191,919.09 | 0.00 | (54,547.92) |
| | **Totals for Cusip** | | | | **6,300,000.00** | **6,298,087.95** | **6,246,467.01** | **6,191,919.09** | **0.00** | **(54,547.92)** |
| 86358EKJ4 | STRUCTURED ASSET INVESTMENT | 3.71% | 08/25/2034 | 11/03/2010 | 1,000,000.00 | 722,500.00 | 961,186.90 | 987,550.00 | 26,363.10 | 0.00 |
| | **Totals for Cusip** | | | | **1,000,000.00** | **722,500.00** | **961,186.90** | **987,550.00** | **26,363.10** | **0.00** |
| 89173UAA5 | TOWD POINT MORTGAGE TRUST | 2.75% | 06/25/2057 | 08/04/2017 | 3,951,432.62 | 3,976,555.81 | 3,935,014.01 | 3,844,678.35 | 0.00 | (90,335.66) |
| | **Totals for Cusip** | | | | **3,951,432.62** | **3,976,555.81** | **3,935,014.01** | **3,844,678.35** | **0.00** | **(90,335.66)** |
| 89175MAA1 | TOWD POINT MORTGAGE TRUST | 3.75% | 05/25/2058 | 06/22/2018 | 2,204,476.90 | 2,205,278.44 | 2,205,278.44 | 2,203,092.27 | 0.00 | (2,186.17) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **2,204,476.90** | **2,205,278.44** | **2,205,278.44** | **2,203,092.27** | **0.00** | **(2,186.17)** |
| 89175VAA1 | TOWD POINT MORTQAQE TRUST | 3.25% | 03/25/2058 | 05/29/2018 | 5,708,144.24 | 5,689,593.34 | 5,689,593.34 | 5,623,803.55 | 0.00 | (65,789.79) |
| | **Totals for Cusip** | | | | **5,708,144.24** | **5,689,593.34** | **5,689,593.34** | **5,623,803.55** | **0.00** | **(65,789.79)** |
| 89176LAA2 | TOWD POINT MORTGAGE TRUST | 3.75% | 03/25/2058 | 10/25/2018 | 3,823,197.89 | 3,807,275.80 | 3,807,275.80 | 3,825,299.88 | 18,024.08 | 0.00 |
| | **Totals for Cusip** | | | | **3,823,197.89** | **3,807,275.80** | **3,807,275.80** | **3,825,299.88** | **18,024.08** | **0.00** |
| **Totals for Asset-Backed** | | | | | **239,145,527.57** | **237,841,931.20** | **238,795,321.15** | **237,601,912.40** | **883,048.58** | **(2,076,457.33)** |
| **CMO** | | | | | | | | | | |
| 05949AH86 | BANK OF AMERICA | 4.08% | 02/25/2035 | 01/11/2005 | 260,129.02 | 260,124.08 | 258,891.45 | 258,190.56 | 0.00 | (700.89) |
| | **Totals for Cusip** | | | | **260,129.02** | **260,124.08** | **258,891.45** | **258,190.56** | **0.00** | **(700.89)** |
| 05949AW97 | BANK OF AMERICA | 3.93% | 03/25/2035 | 02/14/2005 | 275,120.87 | 275,117.31 | 268,537.93 | 267,850.72 | 0.00 | (687.21) |
| | **Totals for Cusip** | | | | **275,120.87** | **275,117.31** | **268,537.93** | **267,850.72** | **0.00** | **(687.21)** |
| 06036FBB6 | BANK | 4.14% | 11/15/2061 | 11/16/2018 | 9,300,000.00 | 9,392,802.84 | 9,392,802.84 | 9,632,830.26 | 240,027.42 | 0.00 |
| | **Totals for Cusip** | | | | **9,300,000.00** | **9,392,802.84** | **9,392,802.84** | **9,632,830.26** | **240,027.42** | **0.00** |
| 07877DAA4 | BELLEMEADE RE LT | 3.34% | 08/25/2028 | 08/15/2018 | 1,650,000.00 | 1,650,000.00 | 1,650,000.00 | 1,645,824.02 | 0.00 | (4,175.98) |
| | **Totals for Cusip** | | | | **1,650,000.00** | **1,650,000.00** | **1,650,000.00** | **1,645,824.02** | **0.00** | **(4,175.98)** |
| 07877TAA9 | BELLEMEADE RE LTD | 3.48% | 10/25/2027 | 10/11/2018 | 1,090,000.00 | 1,090,000.01 | 1,090,000.01 | 1,089,693.17 | 0.00 | (306.84) |
| | **Totals for Cusip** | | | | **1,090,000.00** | **1,090,000.01** | **1,090,000.01** | **1,089,693.17** | **0.00** | **(306.84)** |
| 08161BAX1 | BENCHMARK MORTGAGE TRUST | 3.76% | 04/10/2051 | 03/23/2018 | 9,000,000.00 | 9,089,858.70 | 9,089,858.70 | 9,066,215.70 | 0.00 | (23,643.00) |
| | **Totals for Cusip** | | | | **9,000,000.00** | **9,089,858.70** | **9,089,858.70** | **9,066,215.70** | **0.00** | **(23,643.00)** |
| 12531YAM0 | CFCRE COMMERCIAL MORTGAGE TRUS | 3.01% | 05/10/2058 | 05/04/2016 | 6,000,000.00 | 6,059,776.20 | 5,924,317.80 | 5,772,112.80 | 0.00 | (152,205.00) |
| | **Totals for Cusip** | | | | **6,000,000.00** | **6,059,776.20** | **5,924,317.80** | **5,772,112.80** | **0.00** | **(152,205.00)** |
| 12532BAC1 | CFCRE COMMERCIAL MORTGAGE TRUS | 3.59% | 12/10/2054 | 12/09/2016 | 11,500,000.00 | 11,614,931.00 | 11,791,899.90 | 11,414,334.20 | 0.00 | (377,565.70) |
| | **Totals for Cusip** | | | | **11,500,000.00** | **11,614,931.00** | **11,791,899.90** | **11,414,334.20** | **0.00** | **(377,565.70)** |
| 12552AAA2 | CIM | 4.35% | 01/25/2057 | 03/29/2017 | 7,183,925.52 | 7,170,455.64 | 7,334,828.17 | 7,294,647.77 | 0.00 | (40,180.40) |
| | **Totals for Cusip** | | | | **7,183,925.52** | **7,170,455.64** | **7,334,828.17** | **7,294,647.77** | **0.00** | **(40,180.40)** |
| 12553AAA1 | CIM TRUST | 4.35% | 12/25/2057 | 02/21/2017 | 3,650,853.31 | 3,623,471.91 | 3,688,821.45 | 3,669,789.92 | 0.00 | (19,031.53) |
| | **Totals for Cusip** | | | | **3,650,853.31** | **3,623,471.91** | **3,688,821.45** | **3,669,789.92** | **0.00** | **(19,031.53)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 12553GAA8 | CIM TRUST | 3.02% | 06/25/2057 | 08/21/2017 | 3,174,562.68 | 3,174,442.05 | 3,141,778.65 | 3,063,365.37 | 0.00 | (78,413.28) |
| | **Totals for Cusip** | | | | **3,174,562.68** | **3,174,442.05** | **3,141,778.65** | **3,063,365.37** | **0.00** | **(78,413.28)** |
| 12591YAZ8 | COMM MORTGAGE TRUST | 2.84% | 06/10/2047 | 05/21/2014 | 6,200,000.00 | 6,385,943.77 | 6,247,656.92 | 6,188,009.20 | 0.00 | (59,647.72) |
| | **Totals for Cusip** | | | | **6,200,000.00** | **6,385,943.77** | **6,247,656.92** | **6,188,009.20** | **0.00** | **(59,647.72)** |
| 12592PBE2 | COMM MORTGAGE TRUST | 3.38% | 12/10/2047 | 11/25/2014 | 7,500,000.00 | 7,574,563.50 | 7,679,128.50 | 7,487,496.75 | 0.00 | (191,631.75) |
| | **Totals for Cusip** | | | | **7,500,000.00** | **7,574,563.50** | **7,679,128.50** | **7,487,496.75** | **0.00** | **(191,631.75)** |
| 12593PAV4 | COMM MORTGAGE TRUST | 3.50% | 08/10/2048 | 08/13/2015 | 11,000,000.00 | 11,109,702.56 | 11,343,180.20 | 11,001,489.40 | 0.00 | (341,690.80) |
| | **Totals for Cusip** | | | | **11,000,000.00** | **11,109,702.56** | **11,343,180.20** | **11,001,489.40** | **0.00** | **(341,690.80)** |
| 12595BAC5 | CSAIL | 3.13% | 06/15/2050 | 06/21/2017 | 10,000,000.00 | 10,099,995.00 | 9,975,130.00 | 9,620,238.00 | 0.00 | (354,892.00) |
| | **Totals for Cusip** | | | | **10,000,000.00** | **10,099,995.00** | **9,975,130.00** | **9,620,238.00** | **0.00** | **(354,892.00)** |
| 12595JAG9 | CSAIL COMMERCIAL MORTGAGE TRUS | 3.19% | 11/15/2050 | 11/17/2017 | 6,000,000.00 | 6,059,976.00 | 6,027,059.40 | 5,781,478.80 | 0.00 | (245,580.60) |
| | **Totals for Cusip** | | | | **6,000,000.00** | **6,059,976.00** | **6,027,059.40** | **5,781,478.80** | **0.00** | **(245,580.60)** |
| 12652UAV1 | CSAIL COMMERCIAL MORTGAGE TR | 4.03% | 04/15/2051 | 04/03/2018 | 7,000,000.00 | 7,209,986.00 | 7,209,986.00 | 7,204,316.00 | 0.00 | (5,670.00) |
| | **Totals for Cusip** | | | | **7,000,000.00** | **7,209,986.00** | **7,209,986.00** | **7,204,316.00** | **0.00** | **(5,670.00)** |
| 12654PAE8 | CSMC | 3.85% | 09/25/2057 | 10/02/2018 | 7,502,256.45 | 7,486,852.82 | 7,486,852.82 | 7,593,435.12 | 106,582.30 | 0.00 |
| | **Totals for Cusip** | | | | **7,502,256.45** | **7,486,852.82** | **7,486,852.82** | **7,593,435.12** | **106,582.30** | **0.00** |
| 12667F5M3 | COUNTRYWIDE ALTERNATIVE LOAN | 5.00% | 04/25/2020 | 02/02/2005 | 13,142.32 | 13,286.08 | 12,961.90 | 12,895.14 | 0.00 | (66.76) |
| 12667F5M3 | COUNTRYWIDE ALTERNATIVE LOAN | 5.00% | 04/25/2020 | 07/01/2009 | 37,549.54 | 29,464.67 | 37,034.04 | 36,843.32 | 0.00 | (190.72) |
| | **Totals for Cusip** | | | | **50,691.86** | **42,750.75** | **49,995.94** | **49,738.46** | **0.00** | **(257.48)** |
| 12667FQS7 | COUNTRYWIDE ALTERNATIVE LOAN | 5.25% | 09/25/2019 | 10/06/2004 | 82,334.11 | 83,704.21 | 82,495.13 | 82,028.49 | 0.00 | (466.64) |
| | **Totals for Cusip** | | | | **82,334.11** | **83,704.21** | **82,495.13** | **82,028.49** | **0.00** | **(466.64)** |
| 12668BEK5 | COUNTRYWIDE ALTERNATIVE LOAN | 3.32% | 02/25/2036 | 02/29/2012 | 1,030,371.68 | 572,431.24 | 856,310.59 | 887,570.72 | 31,260.13 | 0.00 |
| | **Totals for Cusip** | | | | **1,030,371.68** | **572,431.24** | **856,310.59** | **887,570.72** | **31,260.13** | **0.00** |
| 17320DAE8 | CITIGROUP COMMERCIAL MORTGAGE | 2.82% | 04/10/2046 | 04/16/2013 | 3,454,364.98 | 3,488,679.61 | 3,462,668.58 | 3,397,136.52 | 0.00 | (65,532.06) |
| | **Totals for Cusip** | | | | **3,454,364.98** | **3,488,679.61** | **3,462,668.58** | **3,397,136.52** | **0.00** | **(65,532.06)** |
| 17323VAY1 | CITIGROUP COMMERCIAL MORTGAGE | 2.94% | 04/10/2048 | 04/01/2015 | 800,000.00 | 807,979.60 | 796,390.96 | 775,644.00 | 0.00 | (20,746.96) |
| | **Totals for Cusip** | | | | **800,000.00** | **807,979.60** | **796,390.96** | **775,644.00** | **0.00** | **(20,746.96)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 17325GAC0 | CITIGROUP COMMERCIAL MORTGAGE | 2.90% | 11/15/2049 | 11/03/2016 | 12,000,000.00 | 12,119,772.00 | 11,828,287.20 | 11,436,832.80 | 0.00 | (391,454.40) |
| **Totals for Cusip** | | | | | **12,000,000.00** | **12,119,772.00** | **11,828,287.20** | **11,436,832.80** | **0.00** | **(391,454.40)** |
| 17325HBN3 | CITIGROUP COML MTG TR | 3.44% | 04/14/2050 | 03/31/2017 | 10,000,000.00 | 10,099,574.00 | 10,242,076.00 | 9,870,861.00 | 0.00 | (371,215.00) |
| **Totals for Cusip** | | | | | **10,000,000.00** | **10,099,574.00** | **10,242,076.00** | **9,870,861.00** | **0.00** | **(371,215.00)** |
| 17326DAC6 | CITIGROUP COMMERCIAL MORTGAGE | 3.20% | 09/15/2050 | 09/18/2017 | 13,000,000.00 | 13,129,655.50 | 13,086,569.60 | 12,620,085.40 | 0.00 | (466,484.20) |
| **Totals for Cusip** | | | | | **13,000,000.00** | **13,129,655.50** | **13,086,569.60** | **12,620,085.40** | **0.00** | **(466,484.20)** |
| 31358S4W8 | FNMA | 7.50% | 10/25/2040 | 07/01/2009 | 769,262.80 | 831,284.61 | 871,740.22 | 854,511.04 | 0.00 | (17,229.18) |
| **Totals for Cusip** | | | | | **769,262.80** | **831,284.61** | **871,740.22** | **854,511.04** | **0.00** | **(17,229.18)** |
| 3136AEX69 | FNMA ACES | 2.39% | 01/25/2023 | 06/12/2013 | 4,865,605.31 | 4,641,301.40 | 4,840,599.50 | 4,793,913.54 | 0.00 | (46,685.96) |
| **Totals for Cusip** | | | | | **4,865,605.31** | **4,641,301.40** | **4,840,599.50** | **4,793,913.54** | **0.00** | **(46,685.96)** |
| 3136AH2E9 | FNMA | 3.21% | 07/25/2023 | 01/09/2014 | 6,903,223.87 | 6,773,981.73 | 7,114,233.32 | 7,003,758.97 | 0.00 | (110,474.35) |
| **Totals for Cusip** | | | | | **6,903,223.87** | **6,773,981.73** | **7,114,233.32** | **7,003,758.97** | **0.00** | **(110,474.35)** |
| 3136AKQP1 | FNMA | 2.88% | 06/25/2024 | 07/11/2014 | 8,506,847.47 | 8,422,053.76 | 8,445,421.22 | 8,488,749.15 | 43,327.93 | 0.00 |
| **Totals for Cusip** | | | | | **8,506,847.47** | **8,422,053.76** | **8,445,421.22** | **8,488,749.15** | **43,327.93** | **0.00** |
| 3136AN6U6 | FNMA ACES | 3.09% | 04/25/2027 | 06/12/2015 | 14,400,000.00 | 14,255,732.16 | 14,585,639.04 | 14,138,877.60 | 0.00 | (446,761.44) |
| **Totals for Cusip** | | | | | **14,400,000.00** | **14,255,732.16** | **14,585,639.04** | **14,138,877.60** | **0.00** | **(446,761.44)** |
| 3136AQC99 | FNMA | 2.94% | 11/25/2025 | 12/11/2015 | 6,800,000.00 | 6,815,640.68 | 6,888,990.24 | 6,720,420.28 | 0.00 | (168,569.96) |
| **Totals for Cusip** | | | | | **6,800,000.00** | **6,815,640.68** | **6,888,990.24** | **6,720,420.28** | **0.00** | **(168,569.96)** |
| 3136AQHL7 | FNMA | 2.71% | 06/25/2025 | 10/07/2015 | 6,500,000.00 | 6,461,311.35 | 6,472,901.50 | 6,352,906.30 | 0.00 | (119,995.20) |
| **Totals for Cusip** | | | | | **6,500,000.00** | **6,461,311.35** | **6,472,901.50** | **6,352,906.30** | **0.00** | **(119,995.20)** |
| 3136AQTB6 | FNMA ACES | 2.98% | 10/25/2025 | 11/06/2015 | 4,994,634.75 | 4,974,549.31 | 4,895,805.41 | 5,003,666.05 | 107,860.64 | 0.00 |
| **Totals for Cusip** | | | | | **4,994,634.75** | **4,974,549.31** | **4,895,805.41** | **5,003,666.05** | **107,860.64** | **0.00** |
| 3136AR5S3 | FNMA | 2.47% | 04/25/2026 | 05/11/2016 | 8,800,000.00 | 8,887,471.12 | 8,588,822.00 | 8,370,232.64 | 0.00 | (218,589.36) |
| **Totals for Cusip** | | | | | **8,800,000.00** | **8,887,471.12** | **8,588,822.00** | **8,370,232.64** | **0.00** | **(218,589.36)** |
| 3136AR5U8 | FNMA | 2.38% | 04/25/2026 | 05/11/2016 | 7,494,911.48 | 7,475,626.32 | 7,290,570.96 | 7,197,573.35 | 0.00 | (92,997.61) |
| **Totals for Cusip** | | | | | **7,494,911.48** | **7,475,626.32** | **7,290,570.96** | **7,197,573.35** | **0.00** | **(92,997.61)** |
| 3136ARF37 | FNMA | 2.48% | 03/25/2026 | 04/12/2016 | 9,775,502.51 | 9,750,822.60 | 9,266,957.42 | 9,550,040.32 | 283,082.90 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **9,775,502.51** | **9,750,822.60** | **9,266,957.42** | **9,550,040.32** | **283,082.90** | **0.00** |
| 3136ARTE8 | FNMA ACES | 2.70% | 02/25/2026 | 03/08/2016 | 14,650,000.00 | 14,796,079.54 | 14,511,330.43 | 14,183,350.62 | 0.00 | (327,979.81) |
| | **Totals for Cusip** | | | | **14,650,000.00** | **14,796,079.54** | **14,511,330.43** | **14,183,350.62** | **0.00** | **(327,979.81)** |
| 3136AT5E0 | FNMA | 2.25% | 07/25/2026 | 10/04/2016 | 13,745,739.00 | 13,710,379.74 | 13,056,589.50 | 12,955,419.49 | 0.00 | (101,170.01) |
| | **Totals for Cusip** | | | | **13,745,739.00** | **13,710,379.74** | **13,056,589.50** | **12,955,419.49** | **0.00** | **(101,170.01)** |
| 3136AUG21 | FNMA | 2.42% | 10/25/2026 | 01/18/2017 | 4,000,000.00 | 3,842,428.00 | 3,867,284.80 | 3,764,824.00 | 0.00 | (102,460.80) |
| | **Totals for Cusip** | | | | **4,000,000.00** | **3,842,428.00** | **3,867,284.80** | **3,764,824.00** | **0.00** | **(102,460.80)** |
| 3136AVY52 | FNMA | 2.60% | 12/25/2026 | 04/11/2017 | 22,500,000.00 | 22,006,800.00 | 22,049,352.00 | 21,403,379.25 | 0.00 | (645,972.75) |
| | **Totals for Cusip** | | | | **22,500,000.00** | **22,006,800.00** | **22,049,352.00** | **21,403,379.25** | **0.00** | **(645,972.75)** |
| 3136AW7J0 | FNMA | 3.06% | 05/25/2027 | 07/12/2017 | 15,000,000.00 | 15,149,911.95 | 15,177,493.50 | 14,686,756.50 | 0.00 | (490,737.00) |
| | **Totals for Cusip** | | | | **15,000,000.00** | **15,149,911.95** | **15,177,493.50** | **14,686,756.50** | **0.00** | **(490,737.00)** |
| 3136B1XJ8 | FNMA ACES | 3.04% | 03/25/2028 | 04/10/2018 | 7,675,000.00 | 7,488,046.21 | 7,488,046.21 | 7,462,652.71 | 0.00 | (25,393.50) |
| | **Totals for Cusip** | | | | **7,675,000.00** | **7,488,046.21** | **7,488,046.21** | **7,462,652.71** | **0.00** | **(25,393.50)** |
| 3137F4D41 | FHLMC MULTIFAMILY STRUCTURED P | 3.60% | 01/25/2028 | 03/20/2018 | 20,900,000.00 | 21,242,989.90 | 21,242,989.90 | 21,329,060.28 | 86,070.38 | 0.00 |
| | **Totals for Cusip** | | | | **20,900,000.00** | **21,242,989.90** | **21,242,989.90** | **21,329,060.28** | **86,070.38** | **0.00** |
| 3137F4TS1 | FHLMC | 3.50% | 10/15/2045 | 04/19/2018 | 9,338,511.68 | 9,392,499.96 | 9,392,499.96 | 9,484,762.11 | 92,262.15 | 0.00 |
| | **Totals for Cusip** | | | | **9,338,511.68** | **9,392,499.96** | **9,392,499.96** | **9,484,762.11** | **92,262.15** | **0.00** |
| 3137FBU79 | FHLMC MULTIFAMILY STRUCTURED P | 3.19% | 09/25/2027 | 11/08/2017 | 6,500,000.00 | 6,694,610.00 | 6,665,272.25 | 6,437,469.35 | 0.00 | (227,802.90) |
| | **Totals for Cusip** | | | | **6,500,000.00** | **6,694,610.00** | **6,665,272.25** | **6,437,469.35** | **0.00** | **(227,802.90)** |
| 3137FBU87 | FHLMC MULTIFAMILY STRUCTURED P | 3.25% | 09/25/2027 | 11/08/2017 | 1,650,000.00 | 1,699,429.05 | 1,683,626.67 | 1,634,289.86 | 0.00 | (49,336.81) |
| | **Totals for Cusip** | | | | **1,650,000.00** | **1,699,429.05** | **1,683,626.67** | **1,634,289.86** | **0.00** | **(49,336.81)** |
| 3137FCJK1 | FHLMC MULTIFAMILY STRUCTURED P | 3.30% | 11/25/2027 | 11/30/2017 | 5,975,000.00 | 6,154,154.40 | 6,180,509.53 | 5,964,112.95 | 0.00 | (216,396.58) |
| 3137FCJK1 | FHLMC MULTIFAMILY STRUCTURED P | 3.30% | 11/25/2027 | 03/23/2018 | 6,900,000.00 | 6,882,750.00 | 6,882,750.00 | 6,887,427.51 | 4,677.51 | 0.00 |
| | **Totals for Cusip** | | | | **12,875,000.00** | **13,036,904.40** | **13,063,259.53** | **12,851,540.46** | **4,677.51** | **(216,396.58)** |
| 3137FCJL9 | FHLMC MULTIFAMILY STRUCTURED P | 3.36% | 12/25/2027 | 11/30/2017 | 2,686,000.00 | 2,766,507.48 | 2,769,463.96 | 2,681,388.14 | 0.00 | (88,075.82) |
| | **Totals for Cusip** | | | | **2,686,000.00** | **2,766,507.48** | **2,769,463.96** | **2,681,388.14** | **0.00** | **(88,075.82)** |
| 3137FEBQ2 | FHLMC | 3.44% | 12/25/2027 | 03/23/2018 | 3,500,000.00 | 3,527,617.19 | 3,527,617.19 | 3,530,265.90 | 2,648.71 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **3,500,000.00** | **3,527,617.19** | **3,527,617.19** | **3,530,265.90** | **2,648.71** | **0.00** |
| 3137FEZU7 | FHLMC | 3.90% | 06/25/2051 | 05/22/2018 | 15,200,000.00 | 15,587,432.80 | 15,587,432.80 | 15,857,626.48 | 270,193.68 | 0.00 |
| | **Totals for Cusip** | | | | **15,200,000.00** | **15,587,432.80** | **15,587,432.80** | **15,857,626.48** | **270,193.68** | **0.00** |
| 3137FEZV5 | FHLMC | 3.90% | 06/25/2051 | 05/22/2018 | 4,400,000.00 | 4,483,485.60 | 4,483,485.60 | 4,563,793.08 | 80,307.48 | 0.00 |
| | **Totals for Cusip** | | | | **4,400,000.00** | **4,483,485.60** | **4,483,485.60** | **4,563,793.08** | **80,307.48** | **0.00** |
| 3137FG6Q3 | FHLMC MULTIFAMILY STRUCTURED P | 3.34% | 04/25/2028 | 06/05/2018 | 4,220,000.00 | 4,119,521.80 | 4,119,521.80 | 4,219,059.78 | 99,537.98 | 0.00 |
| | **Totals for Cusip** | | | | **4,220,000.00** | **4,119,521.80** | **4,119,521.80** | **4,219,059.78** | **99,537.98** | **0.00** |
| 3137FG6S9 | FHLMC | 3.75% | 11/25/2032 | 06/07/2018 | 3,660,000.00 | 3,699,070.50 | 3,699,070.50 | 3,706,656.22 | 7,585.72 | 0.00 |
| | **Totals for Cusip** | | | | **3,660,000.00** | **3,699,070.50** | **3,699,070.50** | **3,706,656.22** | **7,585.72** | **0.00** |
| 3137FG6X8 | FHLMC | 3.85% | 05/25/2028 | 06/14/2018 | 9,130,000.00 | 9,375,286.58 | 9,375,286.58 | 9,490,191.28 | 114,904.70 | 0.00 |
| | **Totals for Cusip** | | | | **9,130,000.00** | **9,375,286.58** | **9,375,286.58** | **9,490,191.28** | **114,904.70** | **0.00** |
| 3137FG6Y6 | FHLMC | 3.85% | 05/25/2028 | 06/14/2018 | 1,810,000.00 | 1,848,297.79 | 1,848,297.79 | 1,871,754.67 | 23,456.88 | 0.00 |
| | **Totals for Cusip** | | | | **1,810,000.00** | **1,848,297.79** | **1,848,297.79** | **1,871,754.67** | **23,456.88** | **0.00** |
| 3137FJKF5 | FHLMC MULTIFAMILY STRUCTURED | 3.92% | 09/25/2028 | 10/24/2018 | 7,800,000.00 | 7,854,280.20 | 7,854,280.20 | 8,105,866.08 | 251,585.88 | 0.00 |
| | **Totals for Cusip** | | | | **7,800,000.00** | **7,854,280.20** | **7,854,280.20** | **8,105,866.08** | **251,585.88** | **0.00** |
| 3137FJXV6 | FHLMC MULTIFAMILY STRUCTURED | 4.05% | 09/25/2028 | 10/31/2018 | 6,875,000.00 | 7,000,640.63 | 7,000,640.63 | 7,250,793.69 | 250,153.06 | 0.00 |
| | **Totals for Cusip** | | | | **6,875,000.00** | **7,000,640.63** | **7,000,640.63** | **7,250,793.69** | **250,153.06** | **0.00** |
| 3137FJXW4 | FHLMC MULTIFAMILY STRUCTURED | 4.03% | 10/25/2028 | 10/31/2018 | 2,750,000.00 | 2,782,320.75 | 2,782,320.75 | 2,882,583.28 | 100,262.53 | 0.00 |
| | **Totals for Cusip** | | | | **2,750,000.00** | **2,782,320.75** | **2,782,320.75** | **2,882,583.28** | **100,262.53** | **0.00** |
| 3137FKSH0 | FHLMC MULTIFAMILY STRUCTURED P | 3.86% | 11/25/2028 | 12/19/2018 | 9,700,000.00 | 9,990,835.10 | 9,990,835.10 | 10,079,352.45 | 88,517.35 | 0.00 |
| | **Totals for Cusip** | | | | **9,700,000.00** | **9,990,835.10** | **9,990,835.10** | **10,079,352.45** | **88,517.35** | **0.00** |
| 3137FKSJ6 | FHLMC MULTIFAMILY STRUCTURED P | 3.92% | 11/25/2028 | 12/19/2018 | 2,200,000.00 | 2,265,931.80 | 2,265,931.80 | 2,286,259.80 | 20,328.00 | 0.00 |
| | **Totals for Cusip** | | | | **2,200,000.00** | **2,265,931.80** | **2,265,931.80** | **2,286,259.80** | **20,328.00** | **0.00** |
| 31392JAD1 | FNMA | 7.50% | 07/25/2042 | 07/01/2009 | 2,995,565.60 | 3,237,083.06 | 3,537,356.78 | 3,479,903.62 | 0.00 | (57,453.16) |
| | **Totals for Cusip** | | | | **2,995,565.60** | **3,237,083.06** | **3,537,356.78** | **3,479,903.62** | **0.00** | **(57,453.16)** |
| 31392MEM0 | FHLMC | 5.43% | 07/25/2032 | 07/01/2009 | 579,222.00 | 620,039.08 | 629,616.91 | 616,670.44 | 0.00 | (12,946.47) |
| | **Totals for Cusip** | | | | **579,222.00** | **620,039.08** | **629,616.91** | **616,670.44** | **0.00** | **(12,946.47)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31392UZ56 | FHLMC | 4.97% | 07/25/2033 | 07/01/2009 | 705,157.16 | 765,426.10 | 762,144.43 | 737,665.40 | 0.00 | (24,479.03) |
| **Totals for Cusip** | | | | | **705,157.16** | **765,426.10** | **762,144.43** | **737,665.40** | **0.00** | **(24,479.03)** |
| 31392W7D6 | FHLMC | 7.50% | 08/25/2042 | 07/01/2009 | 932,335.41 | 998,181.59 | 1,107,905.07 | 1,103,967.82 | 0.00 | (3,937.25) |
| **Totals for Cusip** | | | | | **932,335.41** | **998,181.59** | **1,107,905.07** | **1,103,967.82** | **0.00** | **(3,937.25)** |
| 31394JYA9 | FHLMC | 4.50% | 10/15/2023 | 07/01/2009 | 959,442.28 | 965,576.28 | 998,625.71 | 975,017.29 | 0.00 | (23,608.42) |
| **Totals for Cusip** | | | | | **959,442.28** | **965,576.28** | **998,625.71** | **975,017.29** | **0.00** | **(23,608.42)** |
| 35564AAA9 | FREDDIE MAC STACR | 3.36% | 02/25/2047 | 11/14/2018 | 1,850,000.00 | 1,850,000.00 | 1,850,000.00 | 1,847,400.01 | 0.00 | (2,599.99) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,850,000.00** | **1,850,000.00** | **1,847,400.01** | **0.00** | **(2,599.99)** |
| 36251FAV8 | GS MORTGAGE SECURITIES TR | 3.14% | 02/10/2048 | 02/13/2015 | 8,000,000.00 | 8,079,329.60 | 8,065,476.00 | 7,860,409.60 | 0.00 | (205,066.40) |
| **Totals for Cusip** | | | | | **8,000,000.00** | **8,079,329.60** | **8,065,476.00** | **7,860,409.60** | **0.00** | **(205,066.40)** |
| 38375BGF3 | GNMA | 2.64% | 10/20/2060 | 02/29/2012 | 3,259,660.80 | 3,195,163.03 | 3,243,163.66 | 3,253,713.55 | 10,549.89 | 0.00 |
| **Totals for Cusip** | | | | | **3,259,660.80** | **3,195,163.03** | **3,243,163.66** | **3,253,713.55** | **10,549.89** | **0.00** |
| 38375BGS5 | GNMA | 2.66% | 08/20/2058 | 02/29/2012 | 845,107.32 | 831,134.49 | 838,121.15 | 844,220.62 | 6,099.47 | 0.00 |
| 38375BGS5 | GNMA | 2.66% | 08/20/2058 | 10/20/2018 | 97.64 | 97.64 | 97.64 | 97.64 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **845,204.96** | **831,232.13** | **838,218.79** | **844,318.26** | **6,099.47** | **0.00** |
| 38375BHR6 | GNMA | 2.66% | 05/20/2059 | 02/29/2012 | 889,293.94 | 877,727.94 | 887,039.40 | 888,632.82 | 1,593.42 | 0.00 |
| 38375BHR6 | GNMA | 2.66% | 05/20/2059 | 01/20/2018 | 667.69 | 667.69 | 667.69 | 667.69 | 0.00 | 0.00 |
| 38375BHR6 | GNMA | 2.66% | 05/20/2059 | 02/20/2018 | 1,274.11 | 1,274.11 | 1,274.11 | 1,274.11 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **891,235.74** | **879,669.74** | **888,981.20** | **890,574.62** | **1,593.42** | **0.00** |
| 46590LAS1 | JPMDB COMMERCIAL MORTGAGE SECU | 2.88% | 06/15/2049 | 05/04/2016 | 6,000,000.00 | 6,059,952.00 | 5,924,973.60 | 5,764,158.60 | 0.00 | (160,815.00) |
| **Totals for Cusip** | | | | | **6,000,000.00** | **6,059,952.00** | **5,924,973.60** | **5,764,158.60** | **0.00** | **(160,815.00)** |
| 465968AF2 | JP MORGAN CHASE COMMERCIAL MOR | 3.24% | 09/15/2050 | 07/21/2017 | 4,875,000.00 | 5,021,240.25 | 4,948,780.69 | 4,805,720.89 | 0.00 | (143,059.80) |
| **Totals for Cusip** | | | | | **4,875,000.00** | **5,021,240.25** | **4,948,780.69** | **4,805,720.89** | **0.00** | **(143,059.80)** |
| 46630GAM7 | JP MORGAN MORTGAGE | 4.56% | 07/25/2035 | 01/08/2007 | 309,514.75 | 303,288.18 | 314,648.05 | 314,117.48 | 0.00 | (530.57) |
| 46630GAM7 | JP MORGAN MORTGAGE | 4.56% | 07/25/2035 | 07/01/2009 | 89,102.75 | 76,524.28 | 90,580.53 | 90,427.78 | 0.00 | (152.75) |
| **Totals for Cusip** | | | | | **398,617.50** | **379,812.46** | **405,228.58** | **404,545.26** | **0.00** | **(683.32)** |
| 46637WAC7 | JP MORGAN CHASE COMMERCIAL MOR | 3.14% | 06/15/2045 | 06/22/2012 | 696,766.92 | 710,702.26 | 700,654.67 | 695,868.09 | 0.00 | (4,786.58) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **696,766.92** | **710,702.26** | **700,654.67** | **695,868.09** | **0.00** | **(4,786.58)** |
| 46639EAD3 | JP MORGAN CHASE COMMERCIAL MOR | 2.61% | 12/15/2047 | 12/12/2012 | 1,909,437.53 | 1,928,522.36 | 1,903,808.12 | 1,903,861.40 | 53.28 | 0.00 |
| | **Totals for Cusip** | | | | **1,909,437.53** | **1,928,522.36** | **1,903,808.12** | **1,903,861.40** | **53.28** | **0.00** |
| 46639JAD2 | JP MORGAN CHASE COMMERCIAL MOR | 2.88% | 12/15/2047 | 03/01/2013 | 687,240.25 | 694,107.16 | 692,952.04 | 684,537.33 | 0.00 | (8,414.71) |
| | **Totals for Cusip** | | | | **687,240.25** | **694,107.16** | **692,952.04** | **684,537.33** | **0.00** | **(8,414.71)** |
| 46639YAP2 | JP MORGAN CHASE COMMERCIAL MOR | 2.69% | 04/15/2046 | 05/02/2013 | 2,065,749.26 | 2,086,404.69 | 2,070,368.89 | 2,017,681.34 | 0.00 | (52,687.55) |
| | **Totals for Cusip** | | | | **2,065,749.26** | **2,086,404.69** | **2,070,368.89** | **2,017,681.34** | **0.00** | **(52,687.55)** |
| 46643PBD1 | JPMBB COMMERCIAL MORTGAGE SECU | 3.41% | 11/15/2047 | 11/04/2014 | 3,000,000.00 | 3,029,979.00 | 3,080,280.00 | 2,997,223.50 | 0.00 | (83,056.50) |
| | **Totals for Cusip** | | | | **3,000,000.00** | **3,029,979.00** | **3,080,280.00** | **2,997,223.50** | **0.00** | **(83,056.50)** |
| 46650AAD5 | JP MORGAN MORTGAGE TRUST | 3.26% | 04/25/2046 | 06/21/2018 | 1,316,348.75 | 1,316,348.75 | 1,316,348.75 | 1,316,337.82 | 0.00 | (10.93) |
| | **Totals for Cusip** | | | | **1,316,348.75** | **1,316,348.75** | **1,316,348.75** | **1,316,337.82** | **0.00** | **(10.93)** |
| 54911TAA9 | LSTAR SECURITIES INVESTMENT LT | 4.35% | 05/01/2022 | 05/17/2017 | 2,757,533.82 | 2,739,165.89 | 2,763,048.90 | 2,757,533.82 | 0.00 | (5,515.08) |
| | **Totals for Cusip** | | | | **2,757,533.82** | **2,739,165.89** | **2,763,048.90** | **2,757,533.82** | **0.00** | **(5,515.08)** |
| 54912CAA5 | LSTAR SECURITIES INVESTMENT LT | 4.00% | 11/01/2022 | 11/03/2017 | 1,779,847.76 | 1,778,390.60 | 1,772,728.37 | 1,780,792.33 | 8,063.96 | 0.00 |
| | **Totals for Cusip** | | | | **1,779,847.76** | **1,778,390.60** | **1,772,728.37** | **1,780,792.33** | **8,063.96** | **0.00** |
| 55265K2D0 | MASTER ASSET SECURITIZATION TR | 5.25% | 12/25/2033 | 02/29/2012 | 226,740.43 | 229,002.14 | 229,473.67 | 226,593.28 | 0.00 | (2,880.39) |
| | **Totals for Cusip** | | | | **226,740.43** | **229,002.14** | **229,473.67** | **226,593.28** | **0.00** | **(2,880.39)** |
| 576433UM6 | MASTR ADJUSTABLE RATE MORTGAGE | 4.44% | 11/21/2034 | 02/29/2012 | 1,315,625.21 | 1,274,910.54 | 1,347,759.36 | 1,346,691.46 | 0.00 | (1,067.90) |
| | **Totals for Cusip** | | | | **1,315,625.21** | **1,274,910.54** | **1,347,759.36** | **1,346,691.46** | **0.00** | **(1,067.90)** |
| 59166DAA5 | METLIFE SECURITIZATION TRUST | 3.75% | 03/25/2057 | 08/14/2018 | 1,730,090.83 | 1,733,266.77 | 1,733,266.77 | 1,745,785.35 | 12,518.58 | 0.00 |
| | **Totals for Cusip** | | | | **1,730,090.83** | **1,733,266.77** | **1,733,266.77** | **1,745,785.35** | **12,518.58** | **0.00** |
| 59980CAA1 | MILL CITY MORTGAGE TRUST | 2.75% | 01/25/2061 | 09/21/2017 | 4,461,617.04 | 4,485,438.06 | 4,456,080.18 | 4,359,064.99 | 0.00 | (97,015.19) |
| | **Totals for Cusip** | | | | **4,461,617.04** | **4,485,438.06** | **4,456,080.18** | **4,359,064.99** | **0.00** | **(97,015.19)** |
| 61761QAD5 | MORGAN STANLEY BAML TRUST | 2.86% | 12/15/2048 | 02/05/2013 | 2,791,192.73 | 2,819,093.22 | 2,807,492.73 | 2,751,048.40 | 0.00 | (56,444.33) |
| | **Totals for Cusip** | | | | **2,791,192.73** | **2,819,093.22** | **2,807,492.73** | **2,751,048.40** | **0.00** | **(56,444.33)** |
| 61765TAE3 | MORGAN STANLEY BAML TRUST | 3.37% | 10/15/2048 | 10/07/2015 | 4,500,000.00 | 4,544,963.55 | 4,606,897.50 | 4,460,531.40 | 0.00 | (146,366.10) |
| | **Totals for Cusip** | | | | **4,500,000.00** | **4,544,963.55** | **4,606,897.50** | **4,460,531.40** | **0.00** | **(146,366.10)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 61767FAZ4 | MORGAN STANLEY CAPITAL I TRUST | 2.53% | 08/15/2049 | 08/12/2016 | 17,000,000.00 | 17,169,303.00 | 16,290,574.70 | 15,845,858.10 | 0.00 | (444,716.60) |
| | **Totals for Cusip** | | | | **17,000,000.00** | **17,169,303.00** | **16,290,574.70** | **15,845,858.10** | **0.00** | **(444,716.60)** |
| 64828CAA7 | NEW RESIDENTIAL MORTGAGE LOAN | 4.50% | 02/25/2058 | 04/30/2018 | 3,053,875.36 | 3,133,205.88 | 3,133,205.88 | 3,113,217.66 | 0.00 | (19,988.22) |
| | **Totals for Cusip** | | | | **3,053,875.36** | **3,133,205.88** | **3,133,205.88** | **3,113,217.66** | **0.00** | **(19,988.22)** |
| 64828FCQ3 | NEW RESIDENTIAL MORTGAGE LOA | 3.26% | 01/25/2048 | 10/11/2018 | 2,552,728.08 | 2,552,728.08 | 2,552,728.08 | 2,539,294.35 | 0.00 | (13,433.73) |
| | **Totals for Cusip** | | | | **2,552,728.08** | **2,552,728.08** | **2,552,728.08** | **2,539,294.35** | **0.00** | **(13,433.73)** |
| 89169EAA7 | TOWD POINT MORTGAGE TRUST | 3.11% | 02/25/2057 | 10/06/2017 | 8,378,285.22 | 8,378,285.22 | 8,388,514.28 | 8,332,538.94 | 0.00 | (55,975.34) |
| | **Totals for Cusip** | | | | **8,378,285.22** | **8,378,285.22** | **8,388,514.28** | **8,332,538.94** | **0.00** | **(55,975.34)** |
| 89176EAA8 | TOWD POINT MORTGAGE TRUST | 3.00% | 01/25/2058 | 02/06/2018 | 6,508,581.68 | 6,504,387.55 | 6,504,387.55 | 6,389,689.42 | 0.00 | (114,698.13) |
| | **Totals for Cusip** | | | | **6,508,581.68** | **6,504,387.55** | **6,504,387.55** | **6,389,689.42** | **0.00** | **(114,698.13)** |
| 90270RBD5 | UBS BARCLAYS COMMERCIAL MORTGA | 2.79% | 12/10/2045 | 12/06/2012 | 4,700,000.00 | 4,817,462.40 | 4,714,190.24 | 4,652,852.89 | 0.00 | (61,337.35) |
| | **Totals for Cusip** | | | | **4,700,000.00** | **4,817,462.40** | **4,714,190.24** | **4,652,852.89** | **0.00** | **(61,337.35)** |
| 90270YBE8 | UBS BARCLAY COMM MORT | 2.92% | 03/10/2046 | 02/15/2013 | 7,337,998.68 | 7,411,333.18 | 7,388,629.40 | 7,270,236.66 | 0.00 | (118,392.74) |
| | **Totals for Cusip** | | | | **7,337,998.68** | **7,411,333.18** | **7,388,629.40** | **7,270,236.66** | **0.00** | **(118,392.74)** |
| 90276CAC5 | UBS COMMERCIAL MORTGAGE TRUST | 3.26% | 08/15/2050 | 07/31/2017 | 6,500,000.00 | 6,694,804.35 | 6,606,902.90 | 6,485,796.85 | 0.00 | (121,106.05) |
| | **Totals for Cusip** | | | | **6,500,000.00** | **6,694,804.35** | **6,606,902.90** | **6,485,796.85** | **0.00** | **(121,106.05)** |
| 90291JAV9 | UBS COMMERCIAL MORTGAGE TRUST | 3.85% | 03/15/2051 | 03/23/2018 | 4,500,000.00 | 4,544,739.45 | 4,544,739.45 | 4,548,943.80 | 4,204.35 | 0.00 |
| | **Totals for Cusip** | | | | **4,500,000.00** | **4,544,739.45** | **4,544,739.45** | **4,548,943.80** | **4,204.35** | **0.00** |
| 92922FJF6 | WASHINGTON MUTUAL | 4.31% | 10/25/2033 | 02/29/2012 | 483,736.08 | 475,588.00 | 488,771.08 | 487,801.11 | 0.00 | (969.97) |
| | **Totals for Cusip** | | | | **483,736.08** | **475,588.00** | **488,771.08** | **487,801.11** | **0.00** | **(969.97)** |
| 933634AJ6 | WASHINGTON MUTUAL MTG | 3.86% | 03/25/2037 | 02/29/2012 | 1,166,013.21 | 906,469.20 | 1,158,904.63 | 1,157,506.21 | 0.00 | (1,398.42) |
| | **Totals for Cusip** | | | | **1,166,013.21** | **906,469.20** | **1,158,904.63** | **1,157,506.21** | **0.00** | **(1,398.42)** |
| 9393362L6 | WASHINGTON MUTUAL MORTAGE SEC | 5.00% | 03/25/2020 | 02/14/2005 | 96,172.25 | 97,224.14 | 96,001.14 | 95,859.55 | 0.00 | (141.59) |
| | **Totals for Cusip** | | | | **96,172.25** | **97,224.14** | **96,001.14** | **95,859.55** | **0.00** | **(141.59)** |
| 94989KAU7 | WELLS FARGO COMMERCIAL MTG TRU | 3.37% | 06/15/2048 | 06/19/2015 | 9,700,000.00 | 9,796,369.50 | 9,920,730.29 | 9,649,663.79 | 0.00 | (271,066.50) |
| | **Totals for Cusip** | | | | **9,700,000.00** | **9,796,369.50** | **9,920,730.29** | **9,649,663.79** | **0.00** | **(271,066.50)** |
| 94989NBD8 | WELLS FARGO COMMERCIAL MORTGAG | 3.41% | 09/15/2058 | 07/27/2015 | 11,000,000.00 | 11,109,934.00 | 11,271,839.70 | 10,933,450.00 | 0.00 | (338,389.70) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **11,000,000.00** | **11,109,934.00** | **11,271,839.70** | **10,933,450.00** | **0.00** | **(338,389.70)** |
| 94989VAC3 | WELLS FARGO COML MTG TR | 3.35% | 09/15/2057 | 09/25/2015 | 5,700,000.00 | 5,756,606.70 | 5,818,488.18 | 5,648,021.13 | 0.00 | (170,467.05) |
| | **Totals for Cusip** | | | | **5,700,000.00** | **5,756,606.70** | **5,818,488.18** | **5,648,021.13** | **0.00** | **(170,467.05)** |
| 95000KBA2 | WELLS FARGO COMMERCIAL MORTGAG | 2.64% | 11/15/2049 | 09/29/2016 | 12,000,000.00 | 12,119,076.00 | 11,642,564.40 | 11,273,942.40 | 0.00 | (368,622.00) |
| | **Totals for Cusip** | | | | **12,000,000.00** | **12,119,076.00** | **11,642,564.40** | **11,273,942.40** | **0.00** | **(368,622.00)** |
| 95001ABC9 | WELLS FARGO COMMERCIAL MORTGAG | 3.21% | 11/15/2050 | 11/17/2017 | 12,000,000.00 | 12,119,796.00 | 12,082,750.80 | 11,551,039.20 | 0.00 | (531,711.60) |
| | **Totals for Cusip** | | | | **12,000,000.00** | **12,119,796.00** | **12,082,750.80** | **11,551,039.20** | **0.00** | **(531,711.60)** |
| 95001MAE0 | WELLS FARGO COMMERCIAL MORTGAG | 3.19% | 07/15/2050 | 06/27/2017 | 8,700,000.00 | 8,786,617.20 | 8,722,846.20 | 8,385,900.42 | 0.00 | (336,945.78) |
| | **Totals for Cusip** | | | | **8,700,000.00** | **8,786,617.20** | **8,722,846.20** | **8,385,900.42** | **0.00** | **(336,945.78)** |
| 95001RAW9 | WELLS FARGO COMMERCIAL MORTGAG | 4.04% | 01/15/2052 | 12/07/2018 | 11,900,000.00 | 12,018,892.90 | 12,018,892.90 | 12,161,684.57 | 142,791.67 | 0.00 |
| | **Totals for Cusip** | | | | **11,900,000.00** | **12,018,892.90** | **12,018,892.90** | **12,161,684.57** | **142,791.67** | **0.00** |
| **Totals for CMO** | | | | | **626,086,871.89** | **629,969,451.37** | **628,796,428.19** | **620,515,872.79** | **2,490,507.95** | **(10,771,063.35)** |
| **Corporate** | | | | | | | | | | |
| 00164VAD5 | AMC NETWORKS INC | 5.00% | 04/01/2024 | 03/23/2016 | 2,705,000.00 | 2,705,000.00 | 2,738,812.50 | 2,562,987.50 | 0.00 | (175,825.00) |
| | **Totals for Cusip** | | | | **2,705,000.00** | **2,705,000.00** | **2,738,812.50** | **2,562,987.50** | **0.00** | **(175,825.00)** |
| 001957BD0 | AT&T CORP | 8.75% | 11/15/2031 | 07/01/2009 | 32,000.00 | 36,933.79 | 45,149.57 | 42,406.08 | 0.00 | (2,743.49) |
| | **Totals for Cusip** | | | | **32,000.00** | **36,933.79** | **45,149.57** | **42,406.08** | **0.00** | **(2,743.49)** |
| 00206RCN0 | AT&T INC | 3.40% | 05/15/2025 | 04/23/2015 | 5,710,000.00 | 5,693,098.40 | 5,613,788.78 | 5,376,837.77 | 0.00 | (236,951.01) |
| | **Totals for Cusip** | | | | **5,710,000.00** | **5,693,098.40** | **5,613,788.78** | **5,376,837.77** | **0.00** | **(236,951.01)** |
| 00206RDH2 | AT&T INC | 5.15% | 03/15/2042 | 03/03/2016 | 425,000.00 | 397,800.00 | 440,966.64 | 396,998.20 | 0.00 | (43,968.44) |
| | **Totals for Cusip** | | | | **425,000.00** | **397,800.00** | **440,966.64** | **396,998.20** | **0.00** | **(43,968.44)** |
| 00206RDJ8 | AT&T INC | 4.50% | 03/09/2048 | 12/15/2016 | 43,000.00 | 44,732.37 | 40,290.18 | 36,795.40 | 0.00 | (3,494.78) |
| | **Totals for Cusip** | | | | **43,000.00** | **44,732.37** | **40,290.18** | **36,795.40** | **0.00** | **(3,494.78)** |
| 002824BD1 | ABBOTT LABORATORIES | 2.90% | 11/30/2021 | 11/17/2016 | 5,860,000.00 | 5,849,627.80 | 5,927,840.69 | 5,809,091.54 | 0.00 | (118,749.15) |
| | **Totals for Cusip** | | | | **5,860,000.00** | **5,849,627.80** | **5,927,840.69** | **5,809,091.54** | **0.00** | **(118,749.15)** |
| 00287YAQ2 | ABBVIE INC | 3.60% | 05/14/2025 | 05/05/2015 | 2,520,000.00 | 2,515,590.00 | 2,590,750.81 | 2,417,145.67 | 0.00 | (173,605.14) |
| | **Totals for Cusip** | | | | **2,520,000.00** | **2,515,590.00** | **2,590,750.81** | **2,417,145.67** | **0.00** | **(173,605.14)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/05/2015 | 265,000.00 | 265,068.90 | 291,060.55 | 245,153.33 | 0.00 | (45,907.22) |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/05/2015 | 265,000.00 | 265,238.50 | 291,060.55 | 245,153.33 | 0.00 | (45,907.22) |
| 00287YAR0 | ABBVIE INC | 4.50% | 05/14/2035 | 05/05/2015 | 3,700,000.00 | 3,674,433.00 | 4,063,864.29 | 3,422,895.53 | 0.00 | (640,968.76) |
| **Totals for Cusip** | | | | | **4,230,000.00** | **4,204,740.40** | **4,645,985.39** | **3,913,202.19** | **0.00** | **(732,783.20)** |
| 00507UAT8 | ACTAVIS FUNDING SCS | 4.55% | 03/15/2035 | 03/03/2015 | 3,365,000.00 | 3,350,530.50 | 3,560,729.53 | 3,192,031.29 | 0.00 | (368,698.24) |
| 00507UAT8 | ACTAVIS FUNDING SCS | 4.55% | 03/15/2035 | 05/17/2018 | 45,000.00 | 42,249.15 | 42,249.15 | 42,686.90 | 437.75 | 0.00 |
| 00507UAT8 | ACTAVIS FUNDING SCS | 4.55% | 03/15/2035 | 05/18/2018 | 130,000.00 | 122,670.60 | 122,670.60 | 123,317.70 | 647.10 | 0.00 |
| **Totals for Cusip** | | | | | **3,540,000.00** | **3,515,450.25** | **3,725,649.28** | **3,358,035.89** | **1,084.85** | **(368,698.24)** |
| 00817YAG3 | AETNA INC | 6.75% | 12/15/2037 | 11/29/2007 | 2,315,000.00 | 2,299,304.30 | 3,174,974.60 | 2,797,157.02 | 0.00 | (377,817.58) |
| 00817YAG3 | AETNA INC | 6.75% | 12/15/2037 | 02/29/2012 | 625,000.00 | 816,137.50 | 857,174.57 | 755,171.98 | 0.00 | (102,002.59) |
| **Totals for Cusip** | | | | | **2,940,000.00** | **3,115,441.80** | **4,032,149.17** | **3,552,329.00** | **0.00** | **(479,820.17)** |
| 02209SAS2 | ALTRIA GROUP INC | 4.00% | 01/31/2024 | 10/28/2013 | 4,265,000.00 | 4,238,471.70 | 4,524,658.62 | 4,191,411.39 | 0.00 | (333,247.23) |
| **Totals for Cusip** | | | | | **4,265,000.00** | **4,238,471.70** | **4,524,658.62** | **4,191,411.39** | **0.00** | **(333,247.23)** |
| 02364WAV7 | AMERICA MOVIL SAB DE CV | 5.00% | 03/30/2020 | 02/29/2012 | 510,000.00 | 579,207.00 | 537,509.40 | 518,851.17 | 0.00 | (18,658.23) |
| **Totals for Cusip** | | | | | **510,000.00** | **579,207.00** | **537,509.40** | **518,851.17** | **0.00** | **(18,658.23)** |
| 032511AY3 | ANANDARKO PETROLIUM CORP | 6.45% | 09/15/2036 | 01/14/2011 | 780,000.00 | 764,782.20 | 955,353.09 | 842,396.69 | 0.00 | (112,956.40) |
| **Totals for Cusip** | | | | | **780,000.00** | **764,782.20** | **955,353.09** | **842,396.69** | **0.00** | **(112,956.40)** |
| 032511BB2 | ANANDARKO PETROLIUM CORP | 0.00% | 10/10/2036 | 12/12/2013 | 5,000,000.00 | 1,762,500.00 | 2,142,748.00 | 2,085,246.15 | 0.00 | (57,501.85) |
| **Totals for Cusip** | | | | | **5,000,000.00** | **1,762,500.00** | **2,142,748.00** | **2,085,246.15** | **0.00** | **(57,501.85)** |
| 032511BM8 | ANANDARKO PETROLIUM CORP | 4.85% | 03/15/2021 | 04/23/2018 | 936,000.00 | 970,285.68 | 970,285.68 | 958,351.69 | 0.00 | (11,933.99) |
| **Totals for Cusip** | | | | | **936,000.00** | **970,285.68** | **970,285.68** | **958,351.69** | **0.00** | **(11,933.99)** |
| 03522AAE0 | ANHEUSER BUSCH CO INBEV | 4.70% | 02/01/2036 | 11/08/2018 | 1,250,000.00 | 1,204,873.75 | 1,204,873.75 | 1,159,247.20 | 0.00 | (45,626.55) |
| **Totals for Cusip** | | | | | **1,250,000.00** | **1,204,873.75** | **1,204,873.75** | **1,159,247.20** | **0.00** | **(45,626.55)** |
| 04650NAB0 | AT&T INC | 5.35% | 09/01/2040 | 05/12/2011 | 194,000.00 | 146,281.07 | 204,726.97 | 188,465.26 | 0.00 | (16,261.71) |
| **Totals for Cusip** | | | | | **194,000.00** | **146,281.07** | **204,726.97** | **188,465.26** | **0.00** | **(16,261.71)** |
| 05463HAA9 | AXIS SPECIALTY FINANCE | 5.88% | 06/01/2020 | 03/18/2010 | 1,240,000.00 | 1,235,337.60 | 1,327,141.12 | 1,275,727.71 | 0.00 | (51,413.41) |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,235,337.60** | **1,327,141.12** | **1,275,727.71** | **0.00** | **(51,413.41)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 05526DAR6 | BAT CAPITAL CORP | 2.30% | 08/14/2020 | 11/20/2018 | 1,640,000.00 | 1,613,966.22 | 1,613,966.22 | 1,601,686.99 | 0.00 | (12,279.23) |
| **Totals for Cusip** | | | | | **1,640,000.00** | **1,613,966.22** | **1,613,966.22** | **1,601,686.99** | **0.00** | **(12,279.23)** |
| 05526DAZ8 | BAT CAPITAL CORP | 3.22% | 08/15/2024 | 11/20/2018 | 7,045,000.00 | 7,045,000.00 | 7,045,000.00 | 6,489,107.51 | 0.00 | (555,892.49) |
| **Totals for Cusip** | | | | | **7,045,000.00** | **7,045,000.00** | **7,045,000.00** | **6,489,107.51** | **0.00** | **(555,892.49)** |
| 05531FBD4 | BB&T CORPORATION | 3.20% | 09/03/2021 | 05/31/2018 | 5,930,000.00 | 5,922,943.30 | 5,922,943.30 | 5,924,177.51 | 1,234.21 | 0.00 |
| **Totals for Cusip** | | | | | **5,930,000.00** | **5,922,943.30** | **5,922,943.30** | **5,924,177.51** | **1,234.21** | **0.00** |
| 05565EAU9 | BMW US CAPITAL LLC | 3.10% | 04/12/2021 | 04/05/2018 | 1,170,000.00 | 1,169,298.00 | 1,169,298.00 | 1,158,754.53 | 0.00 | (10,543.47) |
| **Totals for Cusip** | | | | | **1,170,000.00** | **1,169,298.00** | **1,169,298.00** | **1,158,754.53** | **0.00** | **(10,543.47)** |
| 05565EAV7 | BMW US CAPITAL LLC | 2.84% | 04/12/2021 | 04/05/2018 | 875,000.00 | 875,000.00 | 875,000.00 | 866,484.53 | 0.00 | (8,515.47) |
| **Totals for Cusip** | | | | | **875,000.00** | **875,000.00** | **875,000.00** | **866,484.53** | **0.00** | **(8,515.47)** |
| 058498AR7 | BALL CORP | 5.00% | 03/15/2022 | 02/24/2012 | 3,350,000.00 | 3,350,000.00 | 3,576,125.00 | 3,366,750.00 | 0.00 | (209,375.00) |
| **Totals for Cusip** | | | | | **3,350,000.00** | **3,350,000.00** | **3,576,125.00** | **3,366,750.00** | **0.00** | **(209,375.00)** |
| 059165EC0 | BALTIMORE GAS & ELECTRIC | 6.35% | 10/01/2036 | 08/17/2007 | 1,285,000.00 | 1,283,189.26 | 1,712,580.20 | 1,551,255.75 | 0.00 | (161,324.45) |
| **Totals for Cusip** | | | | | **1,285,000.00** | **1,283,189.26** | **1,712,580.20** | **1,551,255.75** | **0.00** | **(161,324.45)** |
| 05964HAG0 | BANCO SANTANDER SA | 3.85% | 04/12/2023 | 04/09/2018 | 1,800,000.00 | 1,800,000.00 | 1,800,000.00 | 1,748,994.64 | 0.00 | (51,005.36) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,800,000.00** | **1,800,000.00** | **1,748,994.64** | **0.00** | **(51,005.36)** |
| 05964HAH8 | BANCO SANTANDER SA | 3.55% | 04/12/2023 | 04/09/2018 | 1,200,000.00 | 1,200,000.00 | 1,200,000.00 | 1,176,701.05 | 0.00 | (23,298.95) |
| **Totals for Cusip** | | | | | **1,200,000.00** | **1,200,000.00** | **1,200,000.00** | **1,176,701.05** | **0.00** | **(23,298.95)** |
| 06051GEX3 | BANK OF AMERICA CORP | 2.60% | 01/15/2019 | 10/17/2013 | 963,000.00 | 962,836.29 | 966,296.04 | 962,812.46 | 0.00 | (3,483.58) |
| **Totals for Cusip** | | | | | **963,000.00** | **962,836.29** | **966,296.04** | **962,812.46** | **0.00** | **(3,483.58)** |
| 06051GFB0 | BANK OF AMERICA CORP | 4.12% | 01/22/2024 | 01/15/2014 | 7,440,000.00 | 7,434,568.80 | 7,912,851.28 | 7,541,387.11 | 0.00 | (371,464.17) |
| **Totals for Cusip** | | | | | **7,440,000.00** | **7,434,568.80** | **7,912,851.28** | **7,541,387.11** | **0.00** | **(371,464.17)** |
| 06051GFH7 | BANK OF AMERICA CORP | 4.20% | 08/26/2024 | 04/04/2018 | 1,055,000.00 | 1,067,702.20 | 1,067,702.20 | 1,046,349.11 | 0.00 | (21,353.09) |
| **Totals for Cusip** | | | | | **1,055,000.00** | **1,067,702.20** | **1,067,702.20** | **1,046,349.11** | **0.00** | **(21,353.09)** |
| 06051GFM6 | BANK OF AMERICA CORP | 4.00% | 01/22/2025 | 03/03/2017 | 1,275,000.00 | 1,278,544.50 | 1,326,461.26 | 1,242,036.42 | 0.00 | (84,424.84) |
| 06051GFM6 | BANK OF AMERICA CORP | 4.00% | 01/22/2025 | 05/24/2018 | 1,590,000.00 | 1,568,471.40 | 1,568,471.40 | 1,548,892.47 | 0.00 | (19,578.93) |
| **Totals for Cusip** | | | | | **2,865,000.00** | **2,847,015.90** | **2,894,932.66** | **2,790,928.89** | **0.00** | **(104,003.77)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 06051GFU8 | BANK OF AMERICA CORP | 4.45% | 03/03/2026 | 02/29/2016 | 3,870,000.00 | 3,870,000.00 | 4,130,853.63 | 3,825,863.54 | 0.00 | (304,990.09) |
| **Totals for Cusip** | | | | | **3,870,000.00** | **3,870,000.00** | **4,130,853.63** | **3,825,863.54** | **0.00** | **(304,990.09)** |
| 06051GGF0 | BANK OF AMERICA CORP | 3.82% | 01/20/2028 | 04/12/2018 | 800,000.00 | 790,104.00 | 790,104.00 | 776,080.70 | 0.00 | (14,023.30) |
| 06051GGF0 | BANK OF AMERICA CORP | 3.82% | 01/20/2028 | 04/10/2018 | 1,090,000.00 | 1,079,688.60 | 1,079,688.60 | 1,057,409.96 | 0.00 | (22,278.64) |
| 06051GGF0 | BANK OF AMERICA CORP | 3.82% | 01/20/2028 | 05/08/2018 | 640,000.00 | 621,728.00 | 621,728.00 | 620,864.56 | 0.00 | (863.44) |
| 06051GGF0 | BANK OF AMERICA CORP | 3.82% | 01/20/2028 | 06/18/2018 | 1,015,000.00 | 988,417.15 | 988,417.15 | 984,652.39 | 0.00 | (3,764.76) |
| **Totals for Cusip** | | | | | **3,545,000.00** | **3,479,937.75** | **3,479,937.75** | **3,439,007.61** | **0.00** | **(40,930.14)** |
| 06051GGR4 | BANK OF AMERICA CORP | 3.59% | 07/21/2028 | 07/18/2017 | 3,910,000.00 | 3,910,000.00 | 3,974,334.05 | 3,707,927.99 | 0.00 | (266,406.06) |
| **Totals for Cusip** | | | | | **3,910,000.00** | **3,910,000.00** | **3,974,334.05** | **3,707,927.99** | **0.00** | **(266,406.06)** |
| 06051GHC6 | BANK OF AMERICA CORP | 3.00% | 12/20/2023 | 05/22/2018 | 205,484.00 | 205,444.45 | 205,444.45 | 199,732.18 | 0.00 | (5,712.27) |
| 06051GHC6 | BANK OF AMERICA CORP | 3.00% | 12/20/2023 | 05/22/2018 | 453,516.00 | 453,428.71 | 453,428.71 | 440,821.37 | 0.00 | (12,607.34) |
| 06051GHC6 | BANK OF AMERICA CORP | 3.00% | 12/20/2023 | 05/22/2018 | 5,756,000.00 | 5,714,381.89 | 5,714,381.89 | 5,594,880.47 | 0.00 | (119,501.42) |
| **Totals for Cusip** | | | | | **6,415,000.00** | **6,373,255.05** | **6,373,255.05** | **6,235,434.02** | **0.00** | **(137,821.03)** |
| 06051GHD4 | BANK OF AMERICA CORP | 3.42% | 12/20/2028 | 05/22/2018 | 4,319,000.00 | 4,290,856.04 | 4,290,856.04 | 4,034,591.73 | 0.00 | (256,264.31) |
| **Totals for Cusip** | | | | | **4,319,000.00** | **4,290,856.04** | **4,290,856.04** | **4,034,591.73** | **0.00** | **(256,264.31)** |
| 06051GHM4 | BANK OF AMERICA CORP | 4.27% | 07/23/2029 | 08/01/2018 | 1,860,000.00 | 1,862,678.40 | 1,862,678.40 | 1,851,270.13 | 0.00 | (11,408.27) |
| **Totals for Cusip** | | | | | **1,860,000.00** | **1,862,678.40** | **1,862,678.40** | **1,851,270.13** | **0.00** | **(11,408.27)** |
| 06423AAJ2 | BANK ONE CORP | 8.75% | 09/01/2030 | 09/10/2018 | 5,000,000.00 | 4,764,735.50 | 4,764,735.50 | 6,724,966.35 | 1,960,230.85 | 0.00 |
| **Totals for Cusip** | | | | | **5,000,000.00** | **4,764,735.50** | **4,764,735.50** | **6,724,966.35** | **1,960,230.85** | **0.00** |
| 064255AW2 | BANK OF TOKYO-MITSUBISHI UFJ | 3.75% | 03/10/2024 | 03/04/2014 | 1,755,000.00 | 1,751,226.75 | 1,831,652.26 | 1,763,686.09 | 0.00 | (67,966.17) |
| **Totals for Cusip** | | | | | **1,755,000.00** | **1,751,226.75** | **1,831,652.26** | **1,763,686.09** | **0.00** | **(67,966.17)** |
| 06738EAE5 | BARCLAYS PLC | 3.65% | 03/16/2025 | 08/01/2017 | 1,240,000.00 | 1,247,688.00 | 1,237,789.08 | 1,142,956.36 | 0.00 | (94,832.72) |
| **Totals for Cusip** | | | | | **1,240,000.00** | **1,247,688.00** | **1,237,789.08** | **1,142,956.36** | **0.00** | **(94,832.72)** |
| 06738EAU9 | BARCLAYS PLC | 4.34% | 01/10/2028 | 05/04/2017 | 1,710,000.00 | 1,743,635.70 | 1,769,790.06 | 1,582,329.11 | 0.00 | (187,460.95) |
| **Totals for Cusip** | | | | | **1,710,000.00** | **1,743,635.70** | **1,769,790.06** | **1,582,329.11** | **0.00** | **(187,460.95)** |
| 06738EBD6 | BARCLAYS PLC | 4.97% | 05/16/2029 | 10/17/2018 | 1,150,000.00 | 1,121,664.00 | 1,121,664.00 | 1,108,804.22 | 0.00 | (12,859.78) |
| **Totals for Cusip** | | | | | **1,150,000.00** | **1,121,664.00** | **1,121,664.00** | **1,108,804.22** | **0.00** | **(12,859.78)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 06849RAK8 | BARRICK NA FINANCE LLC | 5.75% | 05/01/2043 | 02/16/2017 | 1,870,000.00 | 2,177,633.70 | 2,348,291.75 | 1,964,142.51 | 0.00 | (384,149.24) |
| 06849RAK8 | BARRICK NA FINANCE LLC | 5.75% | 05/01/2043 | 03/01/2017 | 970,000.00 | 1,120,078.40 | 1,218,097.86 | 1,018,833.28 | 0.00 | (199,264.58) |
| **Totals for Cusip** | | | | | **2,840,000.00** | **3,297,712.10** | **3,566,389.61** | **2,982,975.79** | **0.00** | **(583,413.82)** |
| 075887BF5 | BECTON DICKINSON & CO | 3.73% | 12/15/2024 | 12/04/2014 | 1,245,000.00 | 1,245,000.00 | 1,275,124.32 | 1,202,664.51 | 0.00 | (72,459.81) |
| **Totals for Cusip** | | | | | **1,245,000.00** | **1,245,000.00** | **1,275,124.32** | **1,202,664.51** | **0.00** | **(72,459.81)** |
| 084423AL6 | BERKLEY WR CORP | 6.15% | 08/15/2019 | 08/19/2004 | 1,025,000.00 | 1,018,593.75 | 1,082,786.78 | 1,043,868.55 | 0.00 | (38,918.23) |
| 084423AL6 | BERKLEY WR CORP | 6.15% | 08/15/2019 | 03/31/2006 | 475,000.00 | 470,102.75 | 501,779.24 | 483,743.96 | 0.00 | (18,035.28) |
| **Totals for Cusip** | | | | | **1,500,000.00** | **1,488,696.50** | **1,584,566.02** | **1,527,612.51** | **0.00** | **(56,953.51)** |
| 09659W2F0 | BNP PARIBAS | 4.40% | 08/14/2028 | 08/24/2018 | 470,000.00 | 469,017.70 | 469,017.70 | 458,739.23 | 0.00 | (10,278.47) |
| **Totals for Cusip** | | | | | **470,000.00** | **469,017.70** | **469,017.70** | **458,739.23** | **0.00** | **(10,278.47)** |
| 11134LAH2 | BROADCOM CRP CAYMN FI | 3.88% | 01/15/2027 | 02/14/2018 | 4,355,000.00 | 4,337,346.07 | 4,337,346.07 | 3,906,890.49 | 0.00 | (430,455.58) |
| **Totals for Cusip** | | | | | **4,355,000.00** | **4,337,346.07** | **4,337,346.07** | **3,906,890.49** | **0.00** | **(430,455.58)** |
| 120111BM0 | BUILDING MATERIALS CORP | 5.38% | 11/15/2024 | 10/27/2014 | 2,185,000.00 | 2,185,000.00 | 2,283,980.50 | 2,051,168.75 | 0.00 | (232,811.75) |
| **Totals for Cusip** | | | | | **2,185,000.00** | **2,185,000.00** | **2,283,980.50** | **2,051,168.75** | **0.00** | **(232,811.75)** |
| 12189PAF9 | BURLINGTON NORTH SANTA FE | 7.57% | 01/02/2021 | 07/01/2009 | 451,679.44 | 522,444.06 | 471,812.42 | 460,899.17 | 0.00 | (10,913.25) |
| **Totals for Cusip** | | | | | **451,679.44** | **522,444.06** | **471,812.42** | **460,899.17** | **0.00** | **(10,913.25)** |
| 12189TAJ3 | BURLINGTON NORTH SANTA FE | 6.70% | 08/01/2028 | 02/02/2006 | 1,450,000.00 | 1,614,328.50 | 1,895,893.34 | 1,787,637.50 | 0.00 | (108,255.84) |
| **Totals for Cusip** | | | | | **1,450,000.00** | **1,614,328.50** | **1,895,893.34** | **1,787,637.50** | **0.00** | **(108,255.84)** |
| 12189TAX2 | BURLINGTON NORTH SANTA FE | 6.20% | 08/15/2036 | 08/14/2006 | 810,000.00 | 805,310.10 | 1,074,809.93 | 987,022.78 | 0.00 | (87,787.15) |
| 12189TAX2 | BURLINGTON NORTH SANTA FE | 6.20% | 08/15/2036 | 09/05/2006 | 10,000.00 | 10,247.90 | 13,269.26 | 12,185.47 | 0.00 | (1,083.79) |
| **Totals for Cusip** | | | | | **820,000.00** | **815,558.00** | **1,088,079.19** | **999,208.25** | **0.00** | **(88,870.94)** |
| 125094AQ5 | CPD FINANCIAL | 3.15% | 07/24/2024 | 07/21/2014 | 3,290,000.00 | 3,277,695.40 | 3,365,653.06 | 3,314,869.31 | 0.00 | (50,783.75) |
| **Totals for Cusip** | | | | | **3,290,000.00** | **3,277,695.40** | **3,365,653.06** | **3,314,869.31** | **0.00** | **(50,783.75)** |
| 12527GAE3 | CF INDUSTRIES INC | 5.38% | 03/15/2044 | 03/06/2014 | 1,615,000.00 | 1,610,930.20 | 1,594,812.50 | 1,308,150.00 | 0.00 | (286,662.50) |
| **Totals for Cusip** | | | | | **1,615,000.00** | **1,610,930.20** | **1,594,812.50** | **1,308,150.00** | **0.00** | **(286,662.50)** |
| 12592BAF1 | CNH INDUSTRIAL CAPITAL L | 4.88% | 04/01/2021 | 03/14/2016 | 1,635,000.00 | 1,625,958.45 | 1,716,750.00 | 1,661,323.50 | 0.00 | (55,426.50) |
| **Totals for Cusip** | | | | | **1,635,000.00** | **1,625,958.45** | **1,716,750.00** | **1,661,323.50** | **0.00** | **(55,426.50)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 12625GAC8 | CNOOC FINANCE 2013 LTD | 3.00% | 05/09/2023 | 05/02/2013 | 995,000.00 | 979,846.15 | 983,904.76 | 960,344.15 | 0.00 | (23,560.61) |
| **Totals for Cusip** | | | | | **995,000.00** | **979,846.15** | **983,904.76** | **960,344.15** | **0.00** | **(23,560.61)** |
| 126650BQ2 | CVS CAREMARK CORP | 6.94% | 01/10/2030 | 02/29/2012 | 294,587.80 | 338,787.73 | 344,505.80 | 327,275.03 | 0.00 | (17,230.77) |
| **Totals for Cusip** | | | | | **294,587.80** | **338,787.73** | **344,505.80** | **327,275.03** | **0.00** | **(17,230.77)** |
| 126650CD0 | CVS CAREMARK CORP | 5.30% | 12/05/2043 | 12/02/2013 | 605,000.00 | 603,826.30 | 703,995.97 | 611,262.80 | 0.00 | (92,733.17) |
| **Totals for Cusip** | | | | | **605,000.00** | **603,826.30** | **703,995.97** | **611,262.80** | **0.00** | **(92,733.17)** |
| 126650CN8 | CVS CAREMARK CORP | 5.12% | 07/20/2045 | 07/13/2015 | 1,345,000.00 | 1,340,090.75 | 1,541,496.53 | 1,309,235.21 | 0.00 | (232,261.32) |
| **Totals for Cusip** | | | | | **1,345,000.00** | **1,340,090.75** | **1,541,496.53** | **1,309,235.21** | **0.00** | **(232,261.32)** |
| 126650CY4 | CVS HEALTH CORP | 4.78% | 03/25/2038 | 03/06/2018 | 550,000.00 | 539,077.00 | 539,077.00 | 527,040.57 | 0.00 | (12,036.43) |
| **Totals for Cusip** | | | | | **550,000.00** | **539,077.00** | **539,077.00** | **527,040.57** | **0.00** | **(12,036.43)** |
| 126650CZ1 | CVS HEALTH CORP | 5.05% | 03/25/2048 | 03/06/2018 | 945,000.00 | 939,613.50 | 939,613.50 | 919,116.31 | 0.00 | (20,497.19) |
| 126650CZ1 | CVS HEALTH CORP | 5.05% | 03/25/2048 | 04/05/2018 | 460,000.00 | 484,674.40 | 484,674.40 | 447,400.53 | 0.00 | (37,273.87) |
| **Totals for Cusip** | | | | | **1,405,000.00** | **1,424,287.90** | **1,424,287.90** | **1,366,516.84** | **0.00** | **(57,771.06)** |
| 136385AL5 | CANADIAN NATURAL RESOURCES | 6.25% | 03/15/2038 | 11/01/2016 | 2,500,000.00 | 2,813,750.00 | 3,121,981.18 | 2,719,069.83 | 0.00 | (402,911.35) |
| **Totals for Cusip** | | | | | **2,500,000.00** | **2,813,750.00** | **3,121,981.18** | **2,719,069.83** | **0.00** | **(402,911.35)** |
| 14040HBP9 | CAPITAL ONE FINANCIAL | 2.50% | 05/12/2020 | 04/25/2018 | 1,600,000.00 | 1,577,872.00 | 1,577,872.00 | 1,579,295.41 | 1,423.41 | 0.00 |
| 14040HBP9 | CAPITAL ONE FINANCIAL | 2.50% | 05/12/2020 | 04/25/2018 | 2,328,000.00 | 2,295,803.76 | 2,295,803.76 | 2,297,874.82 | 2,071.06 | 0.00 |
| **Totals for Cusip** | | | | | **3,928,000.00** | **3,873,675.76** | **3,873,675.76** | **3,877,170.23** | **3,494.47** | **0.00** |
| 14040HBY0 | CAPITAL ONE FINANCIAL CO | 3.45% | 04/30/2021 | 04/26/2018 | 475,000.00 | 474,824.25 | 474,824.25 | 474,776.74 | 0.00 | (47.51) |
| 14040HBY0 | CAPITAL ONE FINANCIAL CO | 3.45% | 04/30/2021 | 04/26/2018 | 7,380,000.00 | 7,373,505.60 | 7,373,505.60 | 7,376,531.18 | 3,025.58 | 0.00 |
| **Totals for Cusip** | | | | | **7,855,000.00** | **7,848,329.85** | **7,848,329.85** | **7,851,307.92** | **3,025.58** | **(47.51)** |
| 144141DD7 | CAROLINA POWER & LIGHT | 4.10% | 03/15/2043 | 06/26/2014 | 2,190,000.00 | 2,171,625.90 | 2,378,488.20 | 2,122,009.24 | 0.00 | (256,478.96) |
| **Totals for Cusip** | | | | | **2,190,000.00** | **2,171,625.90** | **2,378,488.20** | **2,122,009.24** | **0.00** | **(256,478.96)** |
| 15135UAR0 | CENOVUS ENERGY INC | 5.40% | 06/15/2047 | 12/15/2017 | 2,080,000.00 | 2,192,153.60 | 2,188,854.17 | 1,790,998.31 | 0.00 | (397,855.86) |
| 15135UAR0 | CENOVUS ENERGY INC | 5.40% | 06/15/2047 | 02/09/2018 | 1,725,000.00 | 1,712,562.75 | 1,712,562.75 | 1,485,323.12 | 0.00 | (227,239.63) |
| **Totals for Cusip** | | | | | **3,805,000.00** | **3,904,716.35** | **3,901,416.92** | **3,276,321.43** | **0.00** | **(625,095.49)** |
| 15189XAD0 | CENTERPOINT ENER HOUSTON | 6.95% | 03/15/2033 | 01/07/2004 | 400,000.00 | 397,666.93 | 556,565.92 | 523,100.36 | 0.00 | (33,465.56) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **400,000.00** | **397,666.93** | **556,565.92** | **523,100.36** | **0.00** | **(33,465.56)** |
| 161175AZ7 | CHARTER COMM OPT LLC CAP | 6.38% | 10/23/2035 | 12/01/2016 | 1,830,000.00 | 1,830,000.00 | 2,136,753.95 | 1,878,398.17 | 0.00 | (258,355.78) |
| **Totals for Cusip** | | | | | **1,830,000.00** | **1,830,000.00** | **2,136,753.95** | **1,878,398.17** | **0.00** | **(258,355.78)** |
| 161175BA1 | CHARTER COMM OPT LLC CAP | 6.48% | 10/23/2045 | 12/01/2016 | 2,215,000.00 | 2,215,000.00 | 2,582,534.84 | 2,276,884.24 | 0.00 | (305,650.60) |
| 161175BA1 | CHARTER COMM OPT LLC CAP | 6.48% | 10/23/2045 | 12/01/2016 | 696,000.00 | 842,859.93 | 811,487.25 | 715,445.34 | 0.00 | (96,041.91) |
| **Totals for Cusip** | | | | | **2,911,000.00** | **3,057,859.93** | **3,394,022.09** | **2,992,329.58** | **0.00** | **(401,692.51)** |
| 172967EW7 | CITIGROUP INC | 8.12% | 07/15/2039 | 07/20/2009 | 520,000.00 | 509,449.20 | 831,442.20 | 721,422.27 | 0.00 | (110,019.93) |
| **Totals for Cusip** | | | | | **520,000.00** | **509,449.20** | **831,442.20** | **721,422.27** | **0.00** | **(110,019.93)** |
| 172967JT9 | CITIGROUP INC | 4.40% | 06/10/2025 | 05/04/2017 | 1,540,000.00 | 1,579,901.40 | 1,625,522.73 | 1,507,112.05 | 0.00 | (118,410.68) |
| 172967JT9 | CITIGROUP INC | 4.40% | 06/10/2025 | 05/01/2017 | 730,000.00 | 750,921.80 | 770,540.00 | 714,410.26 | 0.00 | (56,129.74) |
| 172967JT9 | CITIGROUP INC | 4.40% | 06/10/2025 | 05/02/2017 | 745,000.00 | 768,013.05 | 786,373.01 | 729,089.92 | 0.00 | (57,283.09) |
| **Totals for Cusip** | | | | | **3,015,000.00** | **3,098,836.25** | **3,182,435.74** | **2,950,612.23** | **0.00** | **(231,823.51)** |
| 172967JZ5 | CITIGROUP INC | 5.95% | 01/30/3100 | 08/05/2015 | 4,860,000.00 | 4,860,000.00 | 5,078,700.00 | 4,689,900.00 | 0.00 | (388,800.00) |
| **Totals for Cusip** | | | | | **4,860,000.00** | **4,860,000.00** | **5,078,700.00** | **4,689,900.00** | **0.00** | **(388,800.00)** |
| 172967KA8 | CITIGROUP INC | 4.45% | 09/29/2027 | 09/23/2015 | 2,400,000.00 | 2,388,960.00 | 2,540,886.10 | 2,313,160.39 | 0.00 | (227,725.71) |
| **Totals for Cusip** | | | | | **2,400,000.00** | **2,388,960.00** | **2,540,886.10** | **2,313,160.39** | **0.00** | **(227,725.71)** |
| 172967KD2 | CITIGROUP INC | 6.12% | 01/30/3100 | 11/05/2015 | 1,550,000.00 | 1,550,000.00 | 1,648,812.50 | 1,513,187.50 | 0.00 | (135,625.00) |
| **Totals for Cusip** | | | | | **1,550,000.00** | **1,550,000.00** | **1,648,812.50** | **1,513,187.50** | **0.00** | **(135,625.00)** |
| 172967KG5 | CITIGROUP INC | 3.70% | 01/12/2026 | 01/05/2016 | 5,260,000.00 | 5,253,004.20 | 5,415,219.97 | 5,057,300.96 | 0.00 | (357,919.01) |
| **Totals for Cusip** | | | | | **5,260,000.00** | **5,253,004.20** | **5,415,219.97** | **5,057,300.96** | **0.00** | **(357,919.01)** |
| 172967KM2 | CITIGROUP INC | 6.25% | 01/30/3100 | 04/18/2016 | 1,110,000.00 | 1,110,000.00 | 1,224,330.00 | 1,063,047.00 | 0.00 | (161,283.00) |
| **Totals for Cusip** | | | | | **1,110,000.00** | **1,110,000.00** | **1,224,330.00** | **1,063,047.00** | **0.00** | **(161,283.00)** |
| 172967KR1 | CITIGROUP INC | 4.75% | 05/18/2046 | 02/07/2017 | 3,105,000.00 | 3,096,989.10 | 3,422,795.57 | 2,870,445.26 | 0.00 | (552,350.31) |
| **Totals for Cusip** | | | | | **3,105,000.00** | **3,096,989.10** | **3,422,795.57** | **2,870,445.26** | **0.00** | **(552,350.31)** |
| 172967KY6 | CITIGROUP INC | 3.20% | 10/21/2026 | 04/10/2018 | 960,000.00 | 911,654.40 | 911,654.40 | 886,260.86 | 0.00 | (25,393.54) |
| **Totals for Cusip** | | | | | **960,000.00** | **911,654.40** | **911,654.40** | **886,260.86** | **0.00** | **(25,393.54)** |
| 172967LD1 | CITIGROUP INC | 3.89% | 01/10/2028 | 05/24/2018 | 830,000.00 | 804,867.60 | 804,867.60 | 800,874.30 | 0.00 | (3,993.30) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **830,000.00** | **804,867.60** | **804,867.60** | **800,874.30** | **0.00** | **(3,993.30)** |
| 172967LP4 | CITIGROUP INC | 3.67% | 07/24/2028 | 04/02/2018 | 1,550,000.00 | 1,513,110.00 | 1,513,110.00 | 1,464,249.35 | 0.00 | (48,860.65) |
| | **Totals for Cusip** | | | | **1,550,000.00** | **1,513,110.00** | **1,513,110.00** | **1,464,249.35** | **0.00** | **(48,860.65)** |
| 17325FAN8 | CITIBANK NA | 3.05% | 05/01/2020 | 04/23/2018 | 6,910,000.00 | 6,906,821.40 | 6,906,821.40 | 6,901,227.27 | 0.00 | (5,594.13) |
| | **Totals for Cusip** | | | | **6,910,000.00** | **6,906,821.40** | **6,906,821.40** | **6,901,227.27** | **0.00** | **(5,594.13)** |
| 195325BN4 | REPUBLIC OF COLUMBIA | 4.38% | 07/12/2021 | 01/12/2016 | 550,000.00 | 551,650.00 | 579,975.00 | 558,250.00 | 0.00 | (21,725.00) |
| | **Totals for Cusip** | | | | **550,000.00** | **551,650.00** | **579,975.00** | **558,250.00** | **0.00** | **(21,725.00)** |
| 195325BQ7 | REPUBLIC OF COLUMBIA | 4.00% | 02/26/2024 | 09/19/2013 | 865,000.00 | 852,846.75 | 897,005.00 | 856,350.00 | 0.00 | (40,655.00) |
| | **Totals for Cusip** | | | | **865,000.00** | **852,846.75** | **897,005.00** | **856,350.00** | **0.00** | **(40,655.00)** |
| 20030NAX9 | COMCAST CORP | 6.40% | 05/15/2038 | 11/10/2009 | 825,000.00 | 844,701.00 | 1,114,065.97 | 967,831.76 | 0.00 | (146,234.21) |
| 20030NAX9 | COMCAST CORP | 6.40% | 05/15/2038 | 06/15/2010 | 370,000.00 | 384,766.70 | 499,641.71 | 434,057.88 | 0.00 | (65,583.83) |
| | **Totals for Cusip** | | | | **1,195,000.00** | **1,229,467.70** | **1,613,707.68** | **1,401,889.64** | **0.00** | **(211,818.04)** |
| 20030NCT6 | COMCAST CORP | 4.15% | 10/15/2028 | 10/02/2018 | 3,585,000.00 | 3,583,207.50 | 3,583,207.50 | 3,640,325.73 | 57,118.23 | 0.00 |
| | **Totals for Cusip** | | | | **3,585,000.00** | **3,583,207.50** | **3,583,207.50** | **3,640,325.73** | **57,118.23** | **0.00** |
| 20030NCU3 | COMCAST CORP | 4.25% | 10/15/2030 | 10/02/2018 | 1,225,000.00 | 1,224,301.75 | 1,224,301.75 | 1,238,851.83 | 14,550.08 | 0.00 |
| | **Totals for Cusip** | | | | **1,225,000.00** | **1,224,301.75** | **1,224,301.75** | **1,238,851.83** | **14,550.08** | **0.00** |
| 200447AD2 | COMISION FED DE ELECTRIC | 4.88% | 01/15/2024 | 10/17/2013 | 1,365,000.00 | 1,357,178.55 | 1,455,431.25 | 1,330,875.00 | 0.00 | (124,556.25) |
| | **Totals for Cusip** | | | | **1,365,000.00** | **1,357,178.55** | **1,455,431.25** | **1,330,875.00** | **0.00** | **(124,556.25)** |
| 202795JL5 | COMMONWEALTH EDISON CO | 3.75% | 08/15/2047 | 08/16/2017 | 3,775,000.00 | 3,765,562.50 | 3,922,766.83 | 3,460,671.49 | 0.00 | (462,095.34) |
| | **Totals for Cusip** | | | | **3,775,000.00** | **3,765,562.50** | **3,922,766.83** | **3,460,671.49** | **0.00** | **(462,095.34)** |
| 205887BZ4 | CONAGRA BRANDS INC | 3.80% | 10/22/2021 | 10/15/2018 | 6,355,000.00 | 6,347,691.75 | 6,347,691.75 | 6,357,240.96 | 9,549.21 | 0.00 |
| | **Totals for Cusip** | | | | **6,355,000.00** | **6,347,691.75** | **6,347,691.75** | **6,357,240.96** | **9,549.21** | **0.00** |
| 20605PAJ0 | CONCHO RESOURCES INC | 4.88% | 10/01/2047 | 09/13/2017 | 410,000.00 | 408,970.90 | 445,845.64 | 389,020.30 | 0.00 | (56,825.34) |
| | **Totals for Cusip** | | | | **410,000.00** | **408,970.90** | **445,845.64** | **389,020.30** | **0.00** | **(56,825.34)** |
| 208251AE8 | CONOCO INC | 6.95% | 04/15/2029 | 07/20/2016 | 1,316,000.00 | 1,641,038.84 | 1,728,446.53 | 1,627,244.67 | 0.00 | (101,201.86) |
| | **Totals for Cusip** | | | | **1,316,000.00** | **1,641,038.84** | **1,728,446.53** | **1,627,244.67** | **0.00** | **(101,201.86)** |
| 210518DA1 | CONSUMERS ENERGY CO | 3.95% | 07/15/2047 | 02/15/2017 | 865,000.00 | 861,384.30 | 937,839.46 | 843,194.75 | 0.00 | (94,644.71) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **865,000.00** | **861,384.30** | **937,839.46** | **843,194.75** | **0.00** | **(94,644.71)** |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 03/27/2007 | 815,299.04 | 815,299.04 | 888,920.55 | 851,335.26 | 0.00 | (37,585.29) |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 07/01/2009 | 1,697,081.72 | 1,400,092.41 | 1,850,328.20 | 1,772,092.73 | 0.00 | (78,235.47) |
| 21079NAA9 | CONTINENTAL AIRLINES | 5.98% | 04/19/2022 | 02/29/2012 | 428,267.39 | 468,952.79 | 466,939.93 | 447,196.81 | 0.00 | (19,743.12) |
| **Totals for Cusip** | | | | | **2,940,648.15** | **2,684,344.24** | **3,206,188.68** | **3,070,624.80** | **0.00** | **(135,563.88)** |
| 21079VAA1 | CONTINENTAL AIRLINES | 4.75% | 07/12/2022 | 11/17/2010 | 488,004.53 | 488,004.53 | 511,028.58 | 494,608.89 | 0.00 | (16,419.69) |
| **Totals for Cusip** | | | | | **488,004.53** | **488,004.53** | **511,028.58** | **494,608.89** | **0.00** | **(16,419.69)** |
| 210805DH7 | CONTINENTAL AIRLINES | 6.70% | 06/15/2021 | 10/05/2005 | 28,023.58 | 26,762.53 | 30,405.59 | 29,704.99 | 0.00 | (700.60) |
| **Totals for Cusip** | | | | | **28,023.58** | **26,762.53** | **30,405.59** | **29,704.99** | **0.00** | **(700.60)** |
| 225401AC2 | CREDIT SUISSE GROUP AG | 4.28% | 01/09/2028 | 05/04/2017 | 2,580,000.00 | 2,617,874.40 | 2,689,907.36 | 2,488,939.08 | 0.00 | (200,968.28) |
| **Totals for Cusip** | | | | | **2,580,000.00** | **2,617,874.40** | **2,689,907.36** | **2,488,939.08** | **0.00** | **(200,968.28)** |
| 23338VAH9 | DTE ELECTRIC CO | 4.05% | 05/15/2048 | 04/30/2018 | 2,625,000.00 | 2,613,213.75 | 2,613,213.75 | 2,601,106.67 | 0.00 | (12,107.08) |
| **Totals for Cusip** | | | | | **2,625,000.00** | **2,613,213.75** | **2,613,213.75** | **2,601,106.67** | **0.00** | **(12,107.08)** |
| 233851DG6 | DAIMLER FINANCE NA LLC | 3.10% | 05/04/2020 | 04/30/2018 | 2,115,000.00 | 2,113,456.05 | 2,113,456.05 | 2,103,300.88 | 0.00 | (10,155.17) |
| **Totals for Cusip** | | | | | **2,115,000.00** | **2,113,456.05** | **2,113,456.05** | **2,103,300.88** | **0.00** | **(10,155.17)** |
| 233851DJ0 | DAIMLER FINANCE NA LLC | 3.35% | 05/04/2021 | 04/30/2018 | 3,525,000.00 | 3,520,911.00 | 3,520,911.00 | 3,514,308.78 | 0.00 | (6,602.22) |
| **Totals for Cusip** | | | | | **3,525,000.00** | **3,520,911.00** | **3,520,911.00** | **3,514,308.78** | **0.00** | **(6,602.22)** |
| 24668PAE7 | DELHAIZE GROUP | 5.70% | 10/01/2040 | 03/21/2011 | 292,000.00 | 248,795.51 | 342,953.07 | 315,939.25 | 0.00 | (27,013.82) |
| **Totals for Cusip** | | | | | **292,000.00** | **248,795.51** | **342,953.07** | **315,939.25** | **0.00** | **(27,013.82)** |
| 247361ZH4 | DELTA AIR LINES | 4.95% | 11/23/2020 | 11/15/2010 | 156,638.41 | 156,638.41 | 160,742.34 | 157,499.92 | 0.00 | (3,242.42) |
| **Totals for Cusip** | | | | | **156,638.41** | **156,638.41** | **160,742.34** | **157,499.92** | **0.00** | **(3,242.42)** |
| 247361ZK7 | DELTA AIR LINES | 2.88% | 03/13/2020 | 03/09/2017 | 2,720,000.00 | 2,712,574.40 | 2,735,783.45 | 2,701,930.20 | 0.00 | (33,853.25) |
| **Totals for Cusip** | | | | | **2,720,000.00** | **2,712,574.40** | **2,735,783.45** | **2,701,930.20** | **0.00** | **(33,853.25)** |
| 247361ZM3 | DELTA AIR LINES | 3.40% | 04/19/2021 | 04/16/2018 | 715,000.00 | 714,656.80 | 714,656.80 | 709,033.60 | 0.00 | (5,623.20) |
| **Totals for Cusip** | | | | | **715,000.00** | **714,656.80** | **714,656.80** | **709,033.60** | **0.00** | **(5,623.20)** |
| 247367BH7 | DELTA AIR LINES | 6.82% | 02/10/2024 | 04/17/2008 | 963,255.51 | 963,255.51 | 1,095,703.14 | 1,034,247.44 | 0.00 | (61,455.70) |
| 247367BH7 | DELTA AIR LINES | 6.82% | 02/10/2024 | 02/29/2012 | 324,044.50 | 355,249.98 | 368,600.62 | 347,926.58 | 0.00 | (20,674.04) |



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**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,287,300.01** | **1,318,505.49** | **1,464,303.76** | **1,382,174.02** | **0.00** | **(82,129.74)** |
| 24736WAA8 | DELTA AIR LINES | 5.30% | 04/15/2019 | 03/30/2011 | 547,511.51 | 547,511.51 | 565,962.64 | 550,834.90 | 0.00 | (15,127.74) |
| | **Totals for Cusip** | | | | **547,511.51** | **547,511.51** | **565,962.64** | **550,834.90** | **0.00** | **(15,127.74)** |
| 25152R5F6 | DEUTSCHE BANK AG LONDAN | 3.38% | 05/12/2021 | 05/09/2016 | 2,845,000.00 | 2,836,322.75 | 2,871,242.08 | 2,745,556.41 | 0.00 | (125,685.67) |
| | **Totals for Cusip** | | | | **2,845,000.00** | **2,836,322.75** | **2,871,242.08** | **2,745,556.41** | **0.00** | **(125,685.67)** |
| 25179MAK9 | DEVON ENERGY CORPORATION | 4.00% | 07/15/2021 | 02/16/2017 | 2,500,000.00 | 2,588,325.00 | 2,603,407.88 | 2,502,462.95 | 0.00 | (100,944.93) |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,588,325.00** | **2,603,407.88** | **2,502,462.95** | **0.00** | **(100,944.93)** |
| 25179MAL7 | DEVON ENERGY CORPORATION | 5.60% | 07/15/2041 | 07/27/2016 | 1,750,000.00 | 1,711,990.00 | 2,062,675.95 | 1,659,354.60 | 0.00 | (403,321.35) |
| | **Totals for Cusip** | | | | **1,750,000.00** | **1,711,990.00** | **2,062,675.95** | **1,659,354.60** | **0.00** | **(403,321.35)** |
| 25214BAP9 | DEXIA CREDIT LOCAL | 1.88% | 09/15/2021 | 09/07/2016 | 2,500,000.00 | 2,494,075.00 | 2,441,662.50 | 2,434,875.00 | 0.00 | (6,787.50) |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,494,075.00** | **2,441,662.50** | **2,434,875.00** | **0.00** | **(6,787.50)** |
| 25214BAW4 | DEXIA CREDIT LOCAL | 3.25% | 09/26/2023 | 09/18/2018 | 1,250,000.00 | 1,244,237.50 | 1,244,237.50 | 1,266,705.11 | 22,467.61 | 0.00 |
| | **Totals for Cusip** | | | | **1,250,000.00** | **1,244,237.50** | **1,244,237.50** | **1,266,705.11** | **22,467.61** | **0.00** |
| 25272KAA1 | DIAMOND 1 FIN DIAMOND 2 | 3.48% | 06/01/2019 | 05/17/2016 | 1,905,000.00 | 1,904,523.75 | 1,928,864.74 | 1,899,370.25 | 0.00 | (29,494.49) |
| | **Totals for Cusip** | | | | **1,905,000.00** | **1,904,523.75** | **1,928,864.74** | **1,899,370.25** | **0.00** | **(29,494.49)** |
| 25466AAA9 | DISCOVER BANK | 8.70% | 11/18/2019 | 11/10/2009 | 543,000.00 | 395,163.46 | 597,068.79 | 566,330.05 | 0.00 | (30,738.74) |
| | **Totals for Cusip** | | | | **543,000.00** | **395,163.46** | **597,068.79** | **566,330.05** | **0.00** | **(30,738.74)** |
| 25466AAB7 | DISCOVER BANK | 7.00% | 04/15/2020 | 04/12/2010 | 1,235,000.00 | 1,226,441.45 | 1,346,126.99 | 1,285,747.66 | 0.00 | (60,379.33) |
| | **Totals for Cusip** | | | | **1,235,000.00** | **1,226,441.45** | **1,346,126.99** | **1,285,747.66** | **0.00** | **(60,379.33)** |
| 25466AAE1 | DISCOVER BANK | 4.25% | 03/13/2026 | 03/10/2014 | 1,875,000.00 | 1,869,412.50 | 1,955,525.42 | 1,830,347.46 | 0.00 | (125,177.96) |
| | **Totals for Cusip** | | | | **1,875,000.00** | **1,869,412.50** | **1,955,525.42** | **1,830,347.46** | **0.00** | **(125,177.96)** |
| 25466AAJ0 | DISCOVER BANK | 3.45% | 07/27/2026 | 03/21/2018 | 800,000.00 | 752,176.00 | 752,176.00 | 733,597.18 | 0.00 | (18,578.82) |
| | **Totals for Cusip** | | | | **800,000.00** | **752,176.00** | **752,176.00** | **733,597.18** | **0.00** | **(18,578.82)** |
| 254709AJ7 | DISCOVER FINANCIAL SERVICES | 3.85% | 11/21/2022 | 03/19/2013 | 1,747,000.00 | 1,281,713.80 | 1,794,418.86 | 1,734,889.45 | 0.00 | (59,529.41) |
| | **Totals for Cusip** | | | | **1,747,000.00** | **1,281,713.80** | **1,794,418.86** | **1,734,889.45** | **0.00** | **(59,529.41)** |
| 25470DAS8 | DISCOVERY COMMUNICATIONS | 5.00% | 09/20/2037 | 09/07/2017 | 335,000.00 | 334,665.00 | 347,091.25 | 310,737.07 | 0.00 | (36,354.18) |
| 25470DAS8 | DISCOVERY COMMUNICATIONS | 5.00% | 09/20/2037 | 06/28/2018 | 340,000.00 | 327,930.00 | 327,930.00 | 315,374.94 | 0.00 | (12,555.06) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 25470DAS8 | DISCOVERY COMMUNICATIONS | 5.00% | 09/20/2037 | 10/03/2018 | 1,090,000.00 | 1,049,146.80 | 1,049,146.80 | 1,011,054.95 | 0.00 | (38,091.85) |
| | **Totals for Cusip** | | | | **1,765,000.00** | **1,711,741.80** | **1,724,168.05** | **1,637,166.96** | **0.00** | **(87,001.09)** |
| 256746AE8 | DOLLAR TREE INC | 3.15% | 04/17/2020 | 04/05/2018 | 1,950,000.00 | 1,950,000.00 | 1,950,000.00 | 1,937,562.80 | 0.00 | (12,437.20) |
| | **Totals for Cusip** | | | | **1,950,000.00** | **1,950,000.00** | **1,950,000.00** | **1,937,562.80** | **0.00** | **(12,437.20)** |
| 257375AF2 | DOMINION ENERGY GAS HOLDINGS | 4.80% | 11/01/2043 | 07/31/2014 | 175,000.00 | 174,578.48 | 196,071.31 | 176,016.17 | 0.00 | (20,055.14) |
| | **Totals for Cusip** | | | | **175,000.00** | **174,578.48** | **196,071.31** | **176,016.17** | **0.00** | **(20,055.14)** |
| 260543BJ1 | DOW CHEMICAL CO THE | 7.38% | 11/01/2029 | 07/01/2009 | 3,430,000.00 | 3,117,273.18 | 4,574,289.16 | 4,181,700.00 | 0.00 | (392,589.16) |
| | **Totals for Cusip** | | | | **3,430,000.00** | **3,117,273.18** | **4,574,289.16** | **4,181,700.00** | **0.00** | **(392,589.16)** |
| 260543CC5 | DOW CHEMICAL CO THE | 4.25% | 11/15/2020 | 09/26/2013 | 750,000.00 | 783,960.00 | 783,279.36 | 763,334.72 | 0.00 | (19,944.64) |
| | **Totals for Cusip** | | | | **750,000.00** | **783,960.00** | **783,279.36** | **763,334.72** | **0.00** | **(19,944.64)** |
| 260543CK7 | DOW CHEMICAL CO THE | 4.25% | 10/01/2034 | 10/24/2014 | 1,570,000.00 | 1,542,148.20 | 1,650,140.96 | 1,438,735.90 | 0.00 | (211,405.06) |
| | **Totals for Cusip** | | | | **1,570,000.00** | **1,542,148.20** | **1,650,140.96** | **1,438,735.90** | **0.00** | **(211,405.06)** |
| 26078JAA8 | DOWDUPONT INC | 3.77% | 11/15/2020 | 11/14/2018 | 1,035,000.00 | 1,035,000.00 | 1,035,000.00 | 1,044,922.74 | 9,922.74 | 0.00 |
| | **Totals for Cusip** | | | | **1,035,000.00** | **1,035,000.00** | **1,035,000.00** | **1,044,922.74** | **9,922.74** | **0.00** |
| 26441CAY1 | DUKE ENERGY CORP | 3.95% | 08/15/2047 | 08/07/2017 | 2,605,000.00 | 2,594,527.90 | 2,677,001.97 | 2,351,132.46 | 0.00 | (325,869.51) |
| | **Totals for Cusip** | | | | **2,605,000.00** | **2,594,527.90** | **2,677,001.97** | **2,351,132.46** | **0.00** | **(325,869.51)** |
| 26882PBE1 | ERAC USA FINANCE CO | 7.00% | 10/15/2037 | 10/10/2007 | 630,000.00 | 624,544.20 | 842,467.00 | 783,261.56 | 0.00 | (59,205.44) |
| | **Totals for Cusip** | | | | **630,000.00** | **624,544.20** | **842,467.00** | **783,261.56** | **0.00** | **(59,205.44)** |
| 283677AW2 | EL PASO ELECTRIC COMPANY | 6.00% | 05/15/2035 | 05/11/2005 | 1,350,000.00 | 1,342,197.00 | 1,630,249.74 | 1,517,864.82 | 0.00 | (112,384.92) |
| 283677AW2 | EL PASO ELECTRIC COMPANY | 6.00% | 05/15/2035 | 03/31/2006 | 320,000.00 | 300,291.20 | 386,429.57 | 359,790.18 | 0.00 | (26,639.39) |
| | **Totals for Cusip** | | | | **1,670,000.00** | **1,642,488.20** | **2,016,679.31** | **1,877,655.00** | **0.00** | **(139,024.31)** |
| 29081YAD8 | EMBRAER OVERSEAS LTD | 5.70% | 09/16/2023 | 07/25/2018 | 445,000.00 | 465,692.50 | 465,692.50 | 463,360.70 | 0.00 | (2,331.80) |
| | **Totals for Cusip** | | | | **445,000.00** | **465,692.50** | **465,692.50** | **463,360.70** | **0.00** | **(2,331.80)** |
| 292505AJ3 | ENCANA CORP | 3.90% | 11/15/2021 | 04/25/2018 | 800,000.00 | 806,032.00 | 806,032.00 | 800,676.26 | 0.00 | (5,355.74) |
| | **Totals for Cusip** | | | | **800,000.00** | **806,032.00** | **806,032.00** | **800,676.26** | **0.00** | **(5,355.74)** |
| 29266MAE9 | ENERGY EAST CORPORATION | 6.75% | 09/15/2033 | 09/08/2003 | 265,000.00 | 264,549.50 | 335,694.65 | 308,926.47 | 0.00 | (26,768.18) |
| | **Totals for Cusip** | | | | **265,000.00** | **264,549.50** | **335,694.65** | **308,926.47** | **0.00** | **(26,768.18)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 29278GAA6 | ENEL FINANCE INTL NV | 3.62% | 05/25/2027 | 11/09/2018 | 1,210,000.00 | 1,054,587.60 | 1,054,587.60 | 1,067,396.45 | 12,808.85 | 0.00 |
| | **Totals for Cusip** | | | | **1,210,000.00** | **1,054,587.60** | **1,054,587.60** | **1,067,396.45** | **12,808.85** | **0.00** |
| 29278GAK4 | ENEL FINANCE INTL NV | 4.88% | 06/14/2029 | 09/11/2018 | 2,180,000.00 | 2,162,363.80 | 2,162,363.80 | 2,079,580.17 | 0.00 | (82,783.63) |
| | **Totals for Cusip** | | | | **2,180,000.00** | **2,162,363.80** | **2,162,363.80** | **2,079,580.17** | **0.00** | **(82,783.63)** |
| 29278NAF0 | ENERGY TRANSFER PARTNERS | 4.95% | 06/15/2028 | 06/05/2018 | 2,295,000.00 | 2,290,846.05 | 2,290,846.05 | 2,245,458.39 | 0.00 | (45,387.66) |
| | **Totals for Cusip** | | | | **2,295,000.00** | **2,290,846.05** | **2,290,846.05** | **2,245,458.39** | **0.00** | **(45,387.66)** |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 04/04/2018 | 159,000.00 | 164,083.23 | 164,083.23 | 161,048.00 | 0.00 | (3,035.23) |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 04/04/2018 | 1,490,000.00 | 1,537,858.80 | 1,537,858.80 | 1,509,191.96 | 0.00 | (28,666.84) |
| 30161MAF0 | EXELON GENERATION CO LLC | 5.20% | 10/01/2019 | 04/04/2018 | 164,000.00 | 169,216.84 | 169,216.84 | 166,112.40 | 0.00 | (3,104.44) |
| | **Totals for Cusip** | | | | **1,813,000.00** | **1,871,158.87** | **1,871,158.87** | **1,836,352.36** | **0.00** | **(34,806.51)** |
| 30161MAG8 | EXELON GENERATION CO LLC | 6.25% | 10/01/2039 | 09/16/2009 | 1,300,000.00 | 1,298,219.00 | 1,520,755.44 | 1,355,701.98 | 0.00 | (165,053.46) |
| | **Totals for Cusip** | | | | **1,300,000.00** | **1,298,219.00** | **1,520,755.44** | **1,355,701.98** | **0.00** | **(165,053.46)** |
| 30161NAC5 | EXELON CORPORATION | 5.62% | 06/15/2035 | 02/29/2012 | 980,000.00 | 1,110,092.06 | 1,204,413.35 | 1,057,171.57 | 0.00 | (147,241.78) |
| | **Totals for Cusip** | | | | **980,000.00** | **1,110,092.06** | **1,204,413.35** | **1,057,171.57** | **0.00** | **(147,241.78)** |
| 30219GAL2 | EXPRESS SCRIPTS HOLDING CO | 3.30% | 02/25/2021 | 04/13/2018 | 2,375,000.00 | 2,371,865.00 | 2,371,865.00 | 2,366,281.45 | 0.00 | (5,583.55) |
| | **Totals for Cusip** | | | | **2,375,000.00** | **2,371,865.00** | **2,371,865.00** | **2,366,281.45** | **0.00** | **(5,583.55)** |
| 30219GAN8 | EXPRESS SCRIPTS HOLDING CO | 3.40% | 03/01/2027 | 05/05/2017 | 2,975,000.00 | 2,820,567.75 | 2,919,406.59 | 2,759,774.22 | 0.00 | (159,632.37) |
| | **Totals for Cusip** | | | | **2,975,000.00** | **2,820,567.75** | **2,919,406.59** | **2,759,774.22** | **0.00** | **(159,632.37)** |
| 302445AD3 | FLIR SYSTEMS INC | 3.12% | 06/15/2021 | 04/19/2018 | 1,570,000.00 | 1,557,973.80 | 1,557,973.80 | 1,547,908.18 | 0.00 | (10,065.62) |
| | **Totals for Cusip** | | | | **1,570,000.00** | **1,557,973.80** | **1,557,973.80** | **1,547,908.18** | **0.00** | **(10,065.62)** |
| 3134A4AA2 | FREDDIE MAC | 6.75% | 03/15/2031 | 02/29/2012 | 1,520,000.00 | 2,258,022.32 | 2,173,665.36 | 2,066,623.92 | 0.00 | (107,041.44) |
| 3134A4AA2 | FREDDIE MAC | 6.75% | 03/15/2031 | 08/02/2016 | 1,250,000.00 | 1,946,905.00 | 1,787,553.75 | 1,699,526.25 | 0.00 | (88,027.50) |
| | **Totals for Cusip** | | | | **2,770,000.00** | **4,204,927.32** | **3,961,219.11** | **3,766,150.17** | **0.00** | **(195,068.94)** |
| 31359MFJ7 | FANNIE MAE | 7.12% | 01/15/2030 | 01/26/2016 | 1,335,000.00 | 2,012,926.35 | 1,923,139.59 | 1,837,396.55 | 0.00 | (85,743.04) |
| 31359MFJ7 | FANNIE MAE | 7.12% | 01/15/2030 | 07/29/2016 | 1,655,000.00 | 2,617,150.80 | 2,384,116.87 | 2,277,821.19 | 0.00 | (106,295.68) |
| | **Totals for Cusip** | | | | **2,990,000.00** | **4,630,077.15** | **4,307,256.46** | **4,115,217.74** | **0.00** | **(192,038.72)** |
| 31359MFP3 | FANNIE MAE | 7.25% | 05/15/2030 | 05/28/2014 | 1,855,000.00 | 2,767,660.00 | 2,713,651.68 | 2,577,591.14 | 0.00 | (136,060.54) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,855,000.00** | **2,767,660.00** | **2,713,651.68** | **2,577,591.14** | **0.00** | **(136,060.54)** |
| 31620MAP1 | FIDELITY NATIONAL INFORMATION | 3.62% | 10/15/2020 | 10/13/2015 | 2,242,000.00 | 2,239,062.98 | 2,303,594.98 | 2,252,191.50 | 0.00 | (51,403.48) |
| | **Totals for Cusip** | | | | **2,242,000.00** | **2,239,062.98** | **2,303,594.98** | **2,252,191.50** | **0.00** | **(51,403.48)** |
| 33767BAA7 | FIRSTENERGY TRANSMISSION | 5.45% | 07/15/2044 | 05/14/2014 | 680,000.00 | 677,008.00 | 807,717.59 | 738,719.57 | 0.00 | (68,998.02) |
| | **Totals for Cusip** | | | | **680,000.00** | **677,008.00** | **807,717.59** | **738,719.57** | **0.00** | **(68,998.02)** |
| 345370CQ1 | FORD MOTOR COMPANY | 4.75% | 01/15/2043 | 02/10/2016 | 935,000.00 | 841,780.50 | 948,212.61 | 721,058.18 | 0.00 | (227,154.43) |
| | **Totals for Cusip** | | | | **935,000.00** | **841,780.50** | **948,212.61** | **721,058.18** | **0.00** | **(227,154.43)** |
| 345370CS7 | FORD MOTOR COMPANY | 5.29% | 12/08/2046 | 04/06/2017 | 3,015,000.00 | 2,985,814.80 | 3,280,950.37 | 2,475,257.32 | 0.00 | (805,693.05) |
| | **Totals for Cusip** | | | | **3,015,000.00** | **2,985,814.80** | **3,280,950.37** | **2,475,257.32** | **0.00** | **(805,693.05)** |
| 345397VU4 | FORD MOTOR CREDIT CO LLC | 5.88% | 08/02/2021 | 04/16/2018 | 1,000,000.00 | 1,066,100.00 | 1,066,100.00 | 1,025,568.83 | 0.00 | (40,531.17) |
| | **Totals for Cusip** | | | | **1,000,000.00** | **1,066,100.00** | **1,066,100.00** | **1,025,568.83** | **0.00** | **(40,531.17)** |
| 345397XL2 | FORD MOTOR CREDIT CO LLC | 4.13% | 08/04/2025 | 02/23/2016 | 3,195,000.00 | 3,178,386.00 | 3,304,325.33 | 2,877,995.04 | 0.00 | (426,330.29) |
| | **Totals for Cusip** | | | | **3,195,000.00** | **3,178,386.00** | **3,304,325.33** | **2,877,995.04** | **0.00** | **(426,330.29)** |
| 345397XW8 | FORD MOTOR CREDIT CO LLC | 3.34% | 03/18/2021 | 04/09/2018 | 458,000.00 | 455,966.48 | 455,966.48 | 444,403.17 | 0.00 | (11,563.31) |
| | **Totals for Cusip** | | | | **458,000.00** | **455,966.48** | **455,966.48** | **444,403.17** | **0.00** | **(11,563.31)** |
| 361841AD1 | GLP CAPITAL LP FIN II | 4.88% | 11/01/2020 | 07/29/2014 | 723,000.00 | 732,226.59 | 750,112.50 | 729,145.50 | 0.00 | (20,967.00) |
| | **Totals for Cusip** | | | | **723,000.00** | **732,226.59** | **750,112.50** | **729,145.50** | **0.00** | **(20,967.00)** |
| 369550BA5 | GENERAL DYNAMICS CORP | 2.88% | 05/11/2020 | 05/08/2018 | 3,640,000.00 | 3,627,114.40 | 3,627,114.40 | 3,642,499.70 | 15,385.30 | 0.00 |
| | **Totals for Cusip** | | | | **3,640,000.00** | **3,627,114.40** | **3,627,114.40** | **3,642,499.70** | **15,385.30** | **0.00** |
| 369550BE7 | GENERAL DYNAMICS CORP | 3.00% | 05/11/2021 | 05/08/2018 | 4,355,000.00 | 4,324,732.75 | 4,324,732.75 | 4,358,521.80 | 33,789.05 | 0.00 |
| | **Totals for Cusip** | | | | **4,355,000.00** | **4,324,732.75** | **4,324,732.75** | **4,358,521.80** | **33,789.05** | **0.00** |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 07/21/2014 | 430,000.00 | 430,000.00 | 509,321.72 | 403,057.45 | 0.00 | (106,264.27) |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 07/21/2014 | 800,000.00 | 802,979.26 | 947,575.30 | 749,874.32 | 0.00 | (197,700.98) |
| 37045VAF7 | GENERAL MOTORS CO | 6.25% | 10/02/2043 | 07/21/2014 | 2,390,000.00 | 2,390,000.00 | 2,830,881.20 | 2,240,249.53 | 0.00 | (590,631.67) |
| | **Totals for Cusip** | | | | **3,620,000.00** | **3,622,979.26** | **4,287,778.22** | **3,393,181.30** | **0.00** | **(894,596.92)** |
| 37045VAP5 | GENERAL MOTORS CO | 5.15% | 04/01/2038 | 08/02/2017 | 1,180,000.00 | 1,179,256.60 | 1,258,061.26 | 1,008,148.26 | 0.00 | (249,913.00) |
| | **Totals for Cusip** | | | | **1,180,000.00** | **1,179,256.60** | **1,258,061.26** | **1,008,148.26** | **0.00** | **(249,913.00)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 37045XCH7 | GENERAL MOTORS FINL CO | 3.26% | 04/09/2021 | 04/05/2018 | 3,005,000.00 | 3,005,000.00 | 3,005,000.00 | 2,936,605.93 | 0.00 | (68,394.07) |
| **Totals for Cusip** | | | | | **3,005,000.00** | **3,005,000.00** | **3,005,000.00** | **2,936,605.93** | **0.00** | **(68,394.07)** |
| 37045XCJ3 | GENERAL MOTORS FINL CO | 3.55% | 04/09/2021 | 04/05/2018 | 2,270,000.00 | 2,269,114.70 | 2,269,114.70 | 2,238,741.94 | 0.00 | (30,372.76) |
| **Totals for Cusip** | | | | | **2,270,000.00** | **2,269,114.70** | **2,269,114.70** | **2,238,741.94** | **0.00** | **(30,372.76)** |
| 37331NAB7 | GEORGIA PACIFIC LLC | 5.40% | 11/01/2020 | 10/27/2010 | 630,000.00 | 626,301.90 | 679,466.03 | 652,789.78 | 0.00 | (26,676.25) |
| **Totals for Cusip** | | | | | **630,000.00** | **626,301.90** | **679,466.03** | **652,789.78** | **0.00** | **(26,676.25)** |
| 38141EA58 | GOLDMAN SACHS | 5.38% | 03/15/2020 | 03/01/2010 | 680,000.00 | 673,873.20 | 721,025.28 | 695,205.29 | 0.00 | (25,819.99) |
| 38141EA58 | GOLDMAN SACHS | 5.38% | 03/15/2020 | 02/29/2012 | 1,120,000.00 | 1,147,696.48 | 1,187,571.06 | 1,145,044.01 | 0.00 | (42,527.05) |
| **Totals for Cusip** | | | | | **1,800,000.00** | **1,821,569.68** | **1,908,596.34** | **1,840,249.30** | **0.00** | **(68,347.04)** |
| 38141EA66 | GOLDMAN SACHS | 6.00% | 06/15/2020 | 08/17/2010 | 2,100,000.00 | 2,284,779.00 | 2,270,553.31 | 2,173,892.68 | 0.00 | (96,660.63) |
| **Totals for Cusip** | | | | | **2,100,000.00** | **2,284,779.00** | **2,270,553.31** | **2,173,892.68** | **0.00** | **(96,660.63)** |
| 38141EC23 | GOLDMAN SACHS | 3.85% | 07/08/2024 | 10/03/2014 | 4,620,000.00 | 4,640,050.80 | 4,792,173.31 | 4,516,358.15 | 0.00 | (275,815.16) |
| **Totals for Cusip** | | | | | **4,620,000.00** | **4,640,050.80** | **4,792,173.31** | **4,516,358.15** | **0.00** | **(275,815.16)** |
| 38141GGS7 | GOLDMAN SACHS GROUP INC | 5.75% | 01/24/2022 | 08/29/2018 | 4,355,000.00 | 4,655,320.80 | 4,655,320.80 | 4,559,834.64 | 0.00 | (95,486.16) |
| 38141GGS7 | GOLDMAN SACHS GROUP INC | 5.75% | 01/24/2022 | 08/29/2018 | 1,375,000.00 | 1,469,613.75 | 1,469,613.75 | 1,439,672.25 | 0.00 | (29,941.50) |
| **Totals for Cusip** | | | | | **5,730,000.00** | **6,124,934.55** | **6,124,934.55** | **5,999,506.89** | **0.00** | **(125,427.66)** |
| 38141GWB6 | GOLDMAN SACHS GROUP INC | 3.85% | 01/26/2027 | 02/13/2017 | 7,630,000.00 | 7,641,139.80 | 7,833,393.67 | 7,177,140.12 | 0.00 | (656,253.55) |
| **Totals for Cusip** | | | | | **7,630,000.00** | **7,641,139.80** | **7,833,393.67** | **7,177,140.12** | **0.00** | **(656,253.55)** |
| 38141GWQ3 | GOLDMAN SACHS GROUP INC | 3.27% | 09/29/2025 | 04/03/2018 | 3,200,000.00 | 3,081,568.00 | 3,081,568.00 | 2,999,592.19 | 0.00 | (81,975.81) |
| **Totals for Cusip** | | | | | **3,200,000.00** | **3,081,568.00** | **3,081,568.00** | **2,999,592.19** | **0.00** | **(81,975.81)** |
| 38141GWV2 | GOLDMAN SACHS GROUP INC | 3.81% | 04/23/2029 | 04/03/2018 | 2,800,000.00 | 2,742,656.00 | 2,742,656.00 | 2,614,150.56 | 0.00 | (128,505.44) |
| **Totals for Cusip** | | | | | **2,800,000.00** | **2,742,656.00** | **2,742,656.00** | **2,614,150.56** | **0.00** | **(128,505.44)** |
| 38143U8H7 | GOLDMAN SACHS GROUP INC | 3.75% | 02/25/2026 | 02/22/2016 | 1,485,000.00 | 1,481,569.65 | 1,523,744.29 | 1,404,284.46 | 0.00 | (119,459.83) |
| **Totals for Cusip** | | | | | **1,485,000.00** | **1,481,569.65** | **1,523,744.29** | **1,404,284.46** | **0.00** | **(119,459.83)** |
| 38148BAB4 | GOLDMAN SACHS GROUP INC | 5.38% | 01/30/3100 | 04/16/2015 | 4,775,000.00 | 4,775,000.00 | 4,918,250.00 | 4,613,939.25 | 0.00 | (304,310.75) |
| **Totals for Cusip** | | | | | **4,775,000.00** | **4,775,000.00** | **4,918,250.00** | **4,613,939.25** | **0.00** | **(304,310.75)** |
| 38148BAC2 | GOLDMAN SACHS GROUP INC | 5.30% | 01/30/3100 | 07/20/2016 | 1,035,000.00 | 1,035,000.00 | 1,099,687.50 | 926,325.00 | 0.00 | (173,362.50) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,035,000.00** | **1,035,000.00** | **1,099,687.50** | **926,325.00** | **0.00** | **(173,362.50)** |
| 398433AH5 | GRIFFON CORP | 5.25% | 03/01/2022 | 06/17/2014 | 1,045,000.00 | 1,045,000.00 | 1,055,450.00 | 945,725.00 | 0.00 | (109,725.00) |
| | **Totals for Cusip** | | | | **1,045,000.00** | **1,045,000.00** | **1,055,450.00** | **945,725.00** | **0.00** | **(109,725.00)** |
| 40049JBA4 | GRUPO TELEVISA | 5.00% | 05/13/2045 | 03/02/2017 | 380,000.00 | 341,354.00 | 388,495.97 | 331,839.52 | 0.00 | (56,656.45) |
| | **Totals for Cusip** | | | | **380,000.00** | **341,354.00** | **388,495.97** | **331,839.52** | **0.00** | **(56,656.45)** |
| 404119BQ1 | HCA INC | 5.25% | 04/15/2025 | 10/07/2014 | 925,000.00 | 925,000.00 | 978,187.50 | 920,375.00 | 0.00 | (57,812.50) |
| | **Totals for Cusip** | | | | **925,000.00** | **925,000.00** | **978,187.50** | **920,375.00** | **0.00** | **(57,812.50)** |
| 404119BR9 | HCA INC | 5.38% | 02/01/2025 | 05/03/2018 | 2,005,000.00 | 2,002,493.75 | 2,002,493.75 | 1,954,875.00 | 0.00 | (47,618.75) |
| | **Totals for Cusip** | | | | **2,005,000.00** | **2,002,493.75** | **2,002,493.75** | **1,954,875.00** | **0.00** | **(47,618.75)** |
| 404121AF2 | HCA INC | 4.75% | 05/01/2023 | 08/06/2013 | 2,000,000.00 | 1,880,000.00 | 2,060,000.00 | 1,970,000.00 | 0.00 | (90,000.00) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **1,880,000.00** | **2,060,000.00** | **1,970,000.00** | **0.00** | **(90,000.00)** |
| 404280BQ1 | HSBC HOLDING PLC | 3.24% | 05/18/2021 | 05/10/2018 | 3,745,000.00 | 3,745,000.00 | 3,745,000.00 | 3,689,426.00 | 0.00 | (55,574.00) |
| | **Totals for Cusip** | | | | **3,745,000.00** | **3,745,000.00** | **3,745,000.00** | **3,689,426.00** | **0.00** | **(55,574.00)** |
| 40573LAS5 | HALFMOON PARENT INC | 4.38% | 10/15/2028 | 09/06/2018 | 3,805,000.00 | 3,799,939.35 | 3,799,939.35 | 3,826,235.32 | 26,295.97 | 0.00 |
| | **Totals for Cusip** | | | | **3,805,000.00** | **3,799,939.35** | **3,799,939.35** | **3,826,235.32** | **26,295.97** | **0.00** |
| 416518AB4 | HARTFORD FINL SVCS GRP | 5.12% | 04/15/2022 | 04/02/2012 | 2,010,000.00 | 1,999,065.60 | 2,193,462.97 | 2,107,030.06 | 0.00 | (86,432.91) |
| | **Totals for Cusip** | | | | **2,010,000.00** | **1,999,065.60** | **2,193,462.97** | **2,107,030.06** | **0.00** | **(86,432.91)** |
| 42824CAZ2 | HP ENTERPRISE CO | 2.10% | 10/04/2019 | 04/09/2018 | 315,000.00 | 311,472.00 | 311,472.00 | 311,450.55 | 0.00 | (21.45) |
| | **Totals for Cusip** | | | | **315,000.00** | **311,472.00** | **311,472.00** | **311,450.55** | **0.00** | **(21.45)** |
| 44965UAA2 | ILFC E-CAPITAL TRUST | 4.80% | 12/21/2065 | 02/29/2012 | 590,000.00 | 427,750.00 | 569,350.00 | 460,200.00 | 0.00 | (109,150.00) |
| | **Totals for Cusip** | | | | **590,000.00** | **427,750.00** | **569,350.00** | **460,200.00** | **0.00** | **(109,150.00)** |
| 454889AS5 | INDIANA MICHIGAN POWER | 3.85% | 05/15/2028 | 04/30/2018 | 5,600,000.00 | 5,582,360.00 | 5,582,360.00 | 5,631,557.90 | 49,197.90 | 0.00 |
| | **Totals for Cusip** | | | | **5,600,000.00** | **5,582,360.00** | **5,582,360.00** | **5,631,557.90** | **49,197.90** | **0.00** |
| 460146CF8 | INTERNATIONAL PAPER COMPANY | 7.30% | 11/15/2039 | 11/30/2009 | 2,535,000.00 | 2,528,434.35 | 3,571,042.51 | 2,988,079.31 | 0.00 | (582,963.20) |
| 460146CF8 | INTERNATIONAL PAPER COMPANY | 7.30% | 11/15/2039 | 02/29/2012 | 750,000.00 | 964,886.25 | 1,056,521.45 | 884,047.13 | 0.00 | (172,474.32) |
| | **Totals for Cusip** | | | | **3,285,000.00** | **3,493,320.60** | **4,627,563.96** | **3,872,126.44** | **0.00** | **(755,437.52)** |
| 46507MAB8 | ISRAEL ELECTRIC CORP LTD | 9.38% | 01/28/2020 | 03/01/2018 | 2,470,000.00 | 2,744,787.50 | 2,744,787.50 | 2,615,730.00 | 0.00 | (129,057.50) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **2,470,000.00** | **2,744,787.50** | **2,744,787.50** | **2,615,730.00** | **0.00** | **(129,057.50)** |
| 46513EFF4 | AID ISRAEL | 5.50% | 09/18/2023 | 11/21/2013 | 1,940,000.00 | 2,308,747.44 | 2,257,540.50 | 2,181,113.93 | 0.00 | (76,426.57) |
| | **Totals for Cusip** | | | | **1,940,000.00** | **2,308,747.44** | **2,257,540.50** | **2,181,113.93** | **0.00** | **(76,426.57)** |
| 46625HHA1 | JP MORGAN CHASE & CO | 5.99% | 01/30/3100 | 04/16/2008 | 3,013,000.00 | 3,013,000.00 | 3,050,662.50 | 2,971,571.25 | 0.00 | (79,091.25) |
| | **Totals for Cusip** | | | | **3,013,000.00** | **3,013,000.00** | **3,050,662.50** | **2,971,571.25** | **0.00** | **(79,091.25)** |
| 46625HHU7 | JP MORGAN CHASE & CO | 4.25% | 10/15/2020 | 10/14/2010 | 1,500,000.00 | 1,492,650.00 | 1,572,779.00 | 1,527,029.12 | 0.00 | (45,749.88) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,492,650.00** | **1,572,779.00** | **1,527,029.12** | **0.00** | **(45,749.88)** |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 09/03/2014 | 3,400,000.00 | 3,382,150.00 | 3,546,617.38 | 3,345,516.84 | 0.00 | (201,100.54) |
| 46625HJY7 | JP MORGAN CHASE & CO | 3.88% | 09/10/2024 | 10/03/2014 | 3,250,000.00 | 3,219,807.50 | 3,390,148.97 | 3,197,920.51 | 0.00 | (192,228.46) |
| | **Totals for Cusip** | | | | **6,650,000.00** | **6,601,957.50** | **6,936,766.35** | **6,543,437.35** | **0.00** | **(393,329.00)** |
| 46647PAL0 | JPMORGAN CHASE & CO | 3.96% | 11/15/2048 | 11/03/2017 | 3,755,000.00 | 3,755,000.00 | 3,877,138.17 | 3,323,783.20 | 0.00 | (553,354.97) |
| | **Totals for Cusip** | | | | **3,755,000.00** | **3,755,000.00** | **3,877,138.17** | **3,323,783.20** | **0.00** | **(553,354.97)** |
| 46647PAR7 | JPMORGAN CHASE & CO | 4.00% | 04/23/2029 | 05/10/2018 | 2,030,000.00 | 2,008,786.50 | 2,008,786.50 | 1,990,135.10 | 0.00 | (18,651.40) |
| | **Totals for Cusip** | | | | **2,030,000.00** | **2,008,786.50** | **2,008,786.50** | **1,990,135.10** | **0.00** | **(18,651.40)** |
| 472319AM4 | JEFFERIES GROUP INC | 6.50% | 01/20/2043 | 01/15/2013 | 1,220,000.00 | 1,205,238.00 | 1,439,087.75 | 1,235,183.23 | 0.00 | (203,904.52) |
| | **Totals for Cusip** | | | | **1,220,000.00** | **1,205,238.00** | **1,439,087.75** | **1,235,183.23** | **0.00** | **(203,904.52)** |
| 48125LRN4 | JPMORGAN CHASE BK | 3.09% | 04/26/2021 | 04/19/2018 | 7,500,000.00 | 7,500,000.00 | 7,500,000.00 | 7,469,683.43 | 0.00 | (30,316.57) |
| | **Totals for Cusip** | | | | **7,500,000.00** | **7,500,000.00** | **7,500,000.00** | **7,469,683.43** | **0.00** | **(30,316.57)** |
| 48126HAC4 | JPMORGAN CHASE & CO | 6.10% | 01/30/3100 | 09/18/2014 | 3,575,000.00 | 3,575,000.00 | 3,928,210.00 | 3,552,656.25 | 0.00 | (375,553.75) |
| | **Totals for Cusip** | | | | **3,575,000.00** | **3,575,000.00** | **3,928,210.00** | **3,552,656.25** | **0.00** | **(375,553.75)** |
| 48667QAM7 | KAZMUNAIGAZ FINANCE | 3.88% | 04/19/2022 | 05/05/2017 | 600,000.00 | 603,600.00 | 609,000.00 | 589,884.00 | 0.00 | (19,116.00) |
| | **Totals for Cusip** | | | | **600,000.00** | **603,600.00** | **609,000.00** | **589,884.00** | **0.00** | **(19,116.00)** |
| 492386AU1 | KERR MCGEE CORPORATION | 6.95% | 07/01/2024 | 02/29/2012 | 40,000.00 | 49,330.32 | 47,151.10 | 44,594.43 | 0.00 | (2,556.67) |
| | **Totals for Cusip** | | | | **40,000.00** | **49,330.32** | **47,151.10** | **44,594.43** | **0.00** | **(2,556.67)** |
| 50077LAB2 | KRAFT HEINZ FOODS CO | 4.38% | 06/01/2046 | 08/16/2016 | 835,000.00 | 832,321.85 | 827,108.94 | 687,894.99 | 0.00 | (139,213.95) |
| | **Totals for Cusip** | | | | **835,000.00** | **832,321.85** | **827,108.94** | **687,894.99** | **0.00** | **(139,213.95)** |
| 50077LAL0 | KRAFT HEINZ FOODS CO | 5.00% | 07/15/2035 | 08/16/2016 | 1,535,000.00 | 1,520,857.23 | 1,675,870.66 | 1,440,563.44 | 0.00 | (235,307.22) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,535,000.00** | **1,520,857.23** | **1,675,870.66** | **1,440,563.44** | **0.00** | **(235,307.22)** |
| 525ESC1H2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 04/04/2016 | 03/22/2006 | 1,805,000.00 | 954,431.10 | 55,053.87 | 34,295.00 | 0.00 | (20,758.87) |
| 525ESC1H2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 04/04/2016 | 03/22/2006 | 560,000.00 | 296,111.58 | 17,080.42 | 10,640.00 | 0.00 | (6,440.42) |
| 525ESC1H2 | LEHMAN BROTHERS HOLDINGS | 0.00% | 04/04/2016 | 03/31/2006 | 800,000.00 | 414,616.56 | 24,400.61 | 15,200.00 | 0.00 | (9,200.61) |
| | **Totals for Cusip** | | | | **3,165,000.00** | **1,665,159.24** | **96,534.90** | **60,135.00** | **0.00** | **(36,399.90)** |
| 525ESC2W8 | LEHMAN BROTHERS HOLDINGS | 0.00% | 02/06/2012 | 01/09/2007 | 3,470,000.00 | 1,884,392.65 | 106,830.22 | 65,930.00 | 0.00 | (40,900.22) |
| | **Totals for Cusip** | | | | **3,470,000.00** | **1,884,392.65** | **106,830.22** | **65,930.00** | **0.00** | **(40,900.22)** |
| 525ESC6Y0 | LEHMAN BROTHERS HOLDINGS | 0.00% | 09/27/2027 | 09/19/2007 | 1,050,000.00 | 556,460.88 | 33,052.63 | 19,950.00 | 0.00 | (13,102.63) |
| | **Totals for Cusip** | | | | **1,050,000.00** | **556,460.88** | **33,052.63** | **19,950.00** | **0.00** | **(13,102.63)** |
| 53079EAE4 | LIBERTY MUTUAL GROUP | 7.00% | 03/15/2034 | 02/11/2005 | 560,000.00 | 598,628.80 | 734,972.55 | 686,264.04 | 0.00 | (48,708.51) |
| 53079EAE4 | LIBERTY MUTUAL GROUP | 7.00% | 03/15/2034 | 02/11/2005 | 1,070,000.00 | 1,141,615.10 | 1,404,322.55 | 1,311,254.51 | 0.00 | (93,068.04) |
| 53079EAE4 | LIBERTY MUTUAL GROUP | 7.00% | 03/15/2034 | 03/31/2006 | 385,000.00 | 385,635.25 | 505,293.63 | 471,806.53 | 0.00 | (33,487.10) |
| | **Totals for Cusip** | | | | **2,015,000.00** | **2,125,879.15** | **2,644,588.73** | **2,469,325.08** | **0.00** | **(175,263.65)** |
| 53079EAZ7 | LIBERTY MUTUAL GROUP | 6.50% | 05/01/2042 | 05/01/2012 | 965,000.00 | 962,732.25 | 1,287,685.11 | 1,144,407.47 | 0.00 | (143,277.64) |
| | **Totals for Cusip** | | | | **965,000.00** | **962,732.25** | **1,287,685.11** | **1,144,407.47** | **0.00** | **(143,277.64)** |
| 532716AU1 | LIMITED BRANDS | 5.62% | 02/15/2022 | 01/29/2013 | 2,500,000.00 | 2,712,500.00 | 2,665,625.00 | 2,490,625.00 | 0.00 | (175,000.00) |
| 532716AU1 | LIMITED BRANDS | 5.62% | 02/15/2022 | 06/12/2013 | 1,000,000.00 | 1,055,000.00 | 1,066,250.00 | 996,250.00 | 0.00 | (70,000.00) |
| | **Totals for Cusip** | | | | **3,500,000.00** | **3,767,500.00** | **3,731,875.00** | **3,486,875.00** | **0.00** | **(245,000.00)** |
| 534187AW9 | LINCOLN NATIONAL CORP | 6.30% | 10/09/2037 | 10/03/2007 | 1,082,000.00 | 1,076,362.78 | 1,394,658.26 | 1,277,600.93 | 0.00 | (117,057.33) |
| | **Totals for Cusip** | | | | **1,082,000.00** | **1,076,362.78** | **1,394,658.26** | **1,277,600.93** | **0.00** | **(117,057.33)** |
| 552081AG6 | LYONDELLBASELL IND NV | 5.00% | 04/15/2019 | 09/07/2012 | 1,060,000.00 | 1,148,775.00 | 1,088,330.63 | 1,061,153.32 | 0.00 | (27,177.31) |
| | **Totals for Cusip** | | | | **1,060,000.00** | **1,148,775.00** | **1,088,330.63** | **1,061,153.32** | **0.00** | **(27,177.31)** |
| 552081AM3 | LYONDELLBASELL IND NV | 4.62% | 02/26/2055 | 10/26/2016 | 385,000.00 | 374,400.95 | 407,426.49 | 324,253.60 | 0.00 | (83,172.89) |
| | **Totals for Cusip** | | | | **385,000.00** | **374,400.95** | **407,426.49** | **324,253.60** | **0.00** | **(83,172.89)** |
| 55336VAL4 | MPLX LP | 5.20% | 03/01/2047 | 02/07/2017 | 240,000.00 | 238,329.60 | 263,382.35 | 220,919.34 | 0.00 | (42,463.01) |
| | **Totals for Cusip** | | | | **240,000.00** | **238,329.60** | **263,382.35** | **220,919.34** | **0.00** | **(42,463.01)** |
| 55336VAM2 | MPLX LP | 4.50% | 04/15/2038 | 02/06/2018 | 3,750,000.00 | 3,688,425.00 | 3,688,425.00 | 3,275,051.63 | 0.00 | (413,373.37) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **3,750,000.00** | **3,688,425.00** | **3,688,425.00** | **3,275,051.63** | **0.00** | **(413,373.37)** |
| 55616XAF4 | MACYS RETAIL HLDGS INC | 3.88% | 01/15/2022 | 01/10/2012 | 245,000.00 | 243,013.05 | 246,548.46 | 242,449.20 | 0.00 | (4,099.26) |
| | **Totals for Cusip** | | | | **245,000.00** | **243,013.05** | **246,548.46** | **242,449.20** | **0.00** | **(4,099.26)** |
| 55616XAH0 | MACYS RETAIL HLDGS INC | 2.88% | 02/15/2023 | 11/13/2014 | 500,000.00 | 480,695.00 | 469,377.46 | 462,958.50 | 0.00 | (6,418.96) |
| | **Totals for Cusip** | | | | **500,000.00** | **480,695.00** | **469,377.46** | **462,958.50** | **0.00** | **(6,418.96)** |
| 565122AA6 | MAPLE ESCROW SUB | 3.55% | 05/25/2021 | 05/14/2018 | 2,040,000.00 | 2,040,000.00 | 2,040,000.00 | 2,036,909.62 | 0.00 | (3,090.38) |
| | **Totals for Cusip** | | | | **2,040,000.00** | **2,040,000.00** | **2,040,000.00** | **2,036,909.62** | **0.00** | **(3,090.38)** |
| 570535AP9 | MARKEL CORP | 5.00% | 03/30/2043 | 03/05/2013 | 220,000.00 | 215,996.00 | 246,932.21 | 219,428.83 | 0.00 | (27,503.38) |
| | **Totals for Cusip** | | | | **220,000.00** | **215,996.00** | **246,932.21** | **219,428.83** | **0.00** | **(27,503.38)** |
| 571903AK9 | MARRIOTT INTERNATIONAL INC | 3.25% | 09/15/2022 | 09/05/2012 | 2,195,000.00 | 2,188,656.45 | 2,235,297.63 | 2,149,602.99 | 0.00 | (85,694.64) |
| | **Totals for Cusip** | | | | **2,195,000.00** | **2,188,656.45** | **2,235,297.63** | **2,149,602.99** | **0.00** | **(85,694.64)** |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 230,000.00 | 218,881.80 | 245,500.18 | 224,405.25 | 0.00 | (21,094.93) |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 170,000.00 | 158,890.50 | 181,456.65 | 165,864.75 | 0.00 | (15,591.90) |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 180,000.00 | 168,724.80 | 192,130.57 | 175,621.50 | 0.00 | (16,509.07) |
| 594918BU7 | MICROSOFT CORP | 3.95% | 08/08/2056 | 11/09/2016 | 320,000.00 | 302,697.60 | 341,565.46 | 312,215.99 | 0.00 | (29,349.47) |
| | **Totals for Cusip** | | | | **900,000.00** | **849,194.70** | **960,652.86** | **878,107.49** | **0.00** | **(82,545.37)** |
| 609207AN5 | MONDELEZ INTERNATIONAL | 3.00% | 05/07/2020 | 05/03/2018 | 4,485,000.00 | 4,478,093.10 | 4,478,093.10 | 4,468,375.14 | 0.00 | (9,717.96) |
| | **Totals for Cusip** | | | | **4,485,000.00** | **4,478,093.10** | **4,478,093.10** | **4,468,375.14** | **0.00** | **(9,717.96)** |
| 6174467Y9 | MORGAN STANLEY | 4.35% | 09/08/2026 | 10/03/2014 | 2,880,000.00 | 2,870,899.20 | 3,017,832.83 | 2,798,796.41 | 0.00 | (219,036.42) |
| | **Totals for Cusip** | | | | **2,880,000.00** | **2,870,899.20** | **3,017,832.83** | **2,798,796.41** | **0.00** | **(219,036.42)** |
| 61744YAK4 | MORGAN STANLEY | 3.59% | 07/22/2028 | 08/02/2018 | 605,000.00 | 575,276.35 | 575,276.35 | 572,029.76 | 0.00 | (3,246.59) |
| | **Totals for Cusip** | | | | **605,000.00** | **575,276.35** | **575,276.35** | **572,029.76** | **0.00** | **(3,246.59)** |
| 61744YAP3 | MORGAN STANLEY | 3.77% | 01/24/2029 | 03/28/2018 | 2,300,000.00 | 2,256,415.00 | 2,256,415.00 | 2,200,582.04 | 0.00 | (55,832.96) |
| 61744YAP3 | MORGAN STANLEY | 3.77% | 01/24/2029 | 05/07/2018 | 1,460,000.00 | 1,405,337.60 | 1,405,337.60 | 1,396,891.21 | 0.00 | (8,446.39) |
| | **Totals for Cusip** | | | | **3,760,000.00** | **3,661,752.60** | **3,661,752.60** | **3,597,473.25** | **0.00** | **(64,279.35)** |
| 61744YAR9 | MORGAN STANLEY | 4.46% | 04/22/2039 | 08/28/2018 | 770,000.00 | 771,062.60 | 771,062.60 | 745,505.10 | 0.00 | (25,557.50) |
| | **Totals for Cusip** | | | | **770,000.00** | **771,062.60** | **771,062.60** | **745,505.10** | **0.00** | **(25,557.50)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 61746BDJ2 | MORGAN STANLEY | 3.75% | 02/25/2023 | 04/22/2015 | 3,400,000.00 | 3,552,932.00 | 3,523,628.39 | 3,394,006.75 | 0.00 | (129,621.64) |
| **Totals for Cusip** | | | | | **3,400,000.00** | **3,552,932.00** | **3,523,628.39** | **3,394,006.75** | **0.00** | **(129,621.64)** |
| 61746BDZ6 | MORGAN STANLEY | 3.88% | 01/27/2026 | 04/27/2016 | 2,875,000.00 | 2,976,631.25 | 2,996,803.57 | 2,804,191.94 | 0.00 | (192,611.63) |
| **Totals for Cusip** | | | | | **2,875,000.00** | **2,976,631.25** | **2,996,803.57** | **2,804,191.94** | **0.00** | **(192,611.63)** |
| 61746BEG7 | MORGAN STANLEY | 4.38% | 01/22/2047 | 01/17/2017 | 2,470,000.00 | 2,453,253.40 | 2,707,569.44 | 2,337,705.96 | 0.00 | (369,863.48) |
| **Totals for Cusip** | | | | | **2,470,000.00** | **2,453,253.40** | **2,707,569.44** | **2,337,705.96** | **0.00** | **(369,863.48)** |
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 07/21/2011 | 70,000.00 | 69,979.00 | 76,568.69 | 73,358.93 | 0.00 | (3,209.76) |
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 10/27/2011 | 4,550,000.00 | 4,483,251.50 | 4,976,965.04 | 4,768,330.57 | 0.00 | (208,634.47) |
| 61747WAL3 | MORGAN STANLEY | 5.50% | 07/28/2021 | 10/01/2013 | 28,000.00 | 30,782.08 | 30,627.48 | 29,343.57 | 0.00 | (1,283.91) |
| **Totals for Cusip** | | | | | **4,648,000.00** | **4,584,012.58** | **5,084,161.21** | **4,871,033.07** | **0.00** | **(213,128.14)** |
| 61747YCJ2 | MORGAN STANLEY | 5.62% | 09/23/2019 | 09/16/2009 | 4,950,000.00 | 4,929,457.50 | 5,216,381.97 | 5,023,254.36 | 0.00 | (193,127.61) |
| **Totals for Cusip** | | | | | **4,950,000.00** | **4,929,457.50** | **5,216,381.97** | **5,023,254.36** | **0.00** | **(193,127.61)** |
| 61761JQK8 | MORGAN STANLEY | 5.45% | 01/30/3100 | 04/22/2014 | 2,325,000.00 | 2,325,000.00 | 2,386,612.50 | 2,261,341.50 | 0.00 | (125,271.00) |
| **Totals for Cusip** | | | | | **2,325,000.00** | **2,325,000.00** | **2,386,612.50** | **2,261,341.50** | **0.00** | **(125,271.00)** |
| 61945CAD5 | MOSAIC COMPANY | 5.45% | 11/15/2033 | 11/07/2013 | 900,000.00 | 896,634.00 | 980,148.95 | 925,067.61 | 0.00 | (55,081.34) |
| **Totals for Cusip** | | | | | **900,000.00** | **896,634.00** | **980,148.95** | **925,067.61** | **0.00** | **(55,081.34)** |
| 61945CAE3 | MOSAIC COMPANY | 5.62% | 11/15/2043 | 11/07/2013 | 610,000.00 | 609,469.30 | 657,252.99 | 619,625.28 | 0.00 | (37,627.71) |
| **Totals for Cusip** | | | | | **610,000.00** | **609,469.30** | **657,252.99** | **619,625.28** | **0.00** | **(37,627.71)** |
| 629377BY7 | NRG ENERGY INC | 6.25% | 05/01/2024 | 01/26/2015 | 175,000.00 | 175,000.00 | 183,312.50 | 177,625.00 | 0.00 | (5,687.50) |
| **Totals for Cusip** | | | | | **175,000.00** | **175,000.00** | **183,312.50** | **177,625.00** | **0.00** | **(5,687.50)** |
| 62944BAR5 | BK NEDERLANDSE GEMEENTEN | 2.62% | 04/28/2021 | 01/25/2016 | 7,192,000.00 | 7,422,266.05 | 7,266,569.46 | 7,186,251.94 | 0.00 | (80,317.52) |
| **Totals for Cusip** | | | | | **7,192,000.00** | **7,422,266.05** | **7,266,569.46** | **7,186,251.94** | **0.00** | **(80,317.52)** |
| 63946BAH3 | NBC UNIVERSAL MEDIA LLC | 2.88% | 01/15/2023 | 01/24/2018 | 505,000.00 | 506,136.25 | 506,136.25 | 495,769.80 | 0.00 | (10,366.45) |
| **Totals for Cusip** | | | | | **505,000.00** | **506,136.25** | **506,136.25** | **495,769.80** | **0.00** | **(10,366.45)** |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 04/20/2009 | 635,000.00 | 635,000.00 | 980,135.20 | 894,715.00 | 0.00 | (85,420.20) |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 05/13/2010 | 1,375,000.00 | 1,647,662.50 | 2,122,340.00 | 1,937,375.00 | 0.00 | (184,965.00) |
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 05/17/2010 | 555,000.00 | 673,992.00 | 856,653.60 | 781,995.00 | 0.00 | (74,658.60) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 646139W35 | NEW JERSEY TPK AUTH | 7.41% | 01/01/2040 | 02/29/2012 | 925,000.00 | 1,330,640.25 | 1,427,756.00 | 1,303,325.00 | 0.00 | (124,431.00) |
| | **Totals for Cusip** | | | | **3,490,000.00** | **4,287,294.75** | **5,386,884.80** | **4,917,410.00** | **0.00** | **(469,474.80)** |
| 651229AW6 | NEWELL BRANDS INC | 4.20% | 04/01/2026 | 03/18/2016 | 1,420,000.00 | 1,417,131.60 | 1,483,059.69 | 1,387,793.32 | 0.00 | (95,266.37) |
| | **Totals for Cusip** | | | | **1,420,000.00** | **1,417,131.60** | **1,483,059.69** | **1,387,793.32** | **0.00** | **(95,266.37)** |
| 65473QBE2 | NISOURCE FINANCE CORP | 3.49% | 05/15/2027 | 05/11/2017 | 6,170,000.00 | 6,169,012.80 | 6,280,079.77 | 5,887,687.89 | 0.00 | (392,391.88) |
| | **Totals for Cusip** | | | | **6,170,000.00** | **6,169,012.80** | **6,280,079.77** | **5,887,687.89** | **0.00** | **(392,391.88)** |
| 655044AJ4 | NOBLE ENERGY INC | 5.05% | 11/15/2044 | 07/28/2016 | 1,535,000.00 | 1,518,237.80 | 1,644,214.45 | 1,322,198.13 | 0.00 | (322,016.32) |
| | **Totals for Cusip** | | | | **1,535,000.00** | **1,518,237.80** | **1,644,214.45** | **1,322,198.13** | **0.00** | **(322,016.32)** |
| 655844AW8 | NORFOLK SOUTHERN CORP | 5.59% | 05/17/2025 | 08/10/2007 | 102,000.00 | 92,814.90 | 116,983.03 | 112,973.32 | 0.00 | (4,009.71) |
| | **Totals for Cusip** | | | | **102,000.00** | **92,814.90** | **116,983.03** | **112,973.32** | **0.00** | **(4,009.71)** |
| 655855FA7 | NORFOLK SOUTHERN RAILWAY | 9.75% | 06/15/2020 | 07/01/2009 | 2,610,000.00 | 3,468,990.15 | 3,044,260.02 | 2,853,313.75 | 0.00 | (190,946.27) |
| | **Totals for Cusip** | | | | **2,610,000.00** | **3,468,990.15** | **3,044,260.02** | **2,853,313.75** | **0.00** | **(190,946.27)** |
| 665772CQ0 | NORTHERN STATES PWR MINN | 3.60% | 09/15/2047 | 09/06/2017 | 3,300,000.00 | 3,267,099.00 | 3,357,883.82 | 3,020,799.80 | 0.00 | (337,084.02) |
| | **Totals for Cusip** | | | | **3,300,000.00** | **3,267,099.00** | **3,357,883.82** | **3,020,799.80** | **0.00** | **(337,084.02)** |
| 668131AA3 | NORTHWEST MUTUAL LIFE | 6.06% | 03/30/2040 | 03/23/2010 | 220,000.00 | 220,000.00 | 295,358.31 | 267,480.67 | 0.00 | (27,877.64) |
| | **Totals for Cusip** | | | | **220,000.00** | **220,000.00** | **295,358.31** | **267,480.67** | **0.00** | **(27,877.64)** |
| 67019EAB3 | NSTAR | 4.50% | 11/15/2019 | 11/12/2009 | 1,375,000.00 | 1,363,546.25 | 1,424,155.22 | 1,387,645.22 | 0.00 | (36,510.00) |
| | **Totals for Cusip** | | | | **1,375,000.00** | **1,363,546.25** | **1,424,155.22** | **1,387,645.22** | **0.00** | **(36,510.00)** |
| 67740QAF3 | OHIO NAT FINANCIAL SERVICES | 6.38% | 04/30/2020 | 04/20/2010 | 1,635,000.00 | 1,626,285.45 | 1,759,963.67 | 1,688,275.97 | 0.00 | (71,687.70) |
| | **Totals for Cusip** | | | | **1,635,000.00** | **1,626,285.45** | **1,759,963.67** | **1,688,275.97** | **0.00** | **(71,687.70)** |
| 682680AT0 | ONEOK INC | 4.95% | 07/13/2047 | 07/10/2017 | 590,000.00 | 582,642.70 | 613,826.60 | 545,041.71 | 0.00 | (68,784.89) |
| | **Totals for Cusip** | | | | **590,000.00** | **582,642.70** | **613,826.60** | **545,041.71** | **0.00** | **(68,784.89)** |
| 68268NAD5 | ONEOK PARTNERS LP | 6.85% | 10/15/2037 | 11/02/2016 | 1,375,000.00 | 1,595,770.00 | 1,715,332.03 | 1,545,512.24 | 0.00 | (169,819.79) |
| | **Totals for Cusip** | | | | **1,375,000.00** | **1,595,770.00** | **1,715,332.03** | **1,545,512.24** | **0.00** | **(169,819.79)** |
| 68268NAJ2 | ONEOK PARTNERS LP | 3.38% | 10/01/2022 | 11/14/2016 | 4,227,000.00 | 4,254,179.61 | 4,256,619.69 | 4,150,308.78 | 0.00 | (106,310.91) |
| | **Totals for Cusip** | | | | **4,227,000.00** | **4,254,179.61** | **4,256,619.69** | **4,150,308.78** | **0.00** | **(106,310.91)** |
| 68389XAV7 | ORACLE CORP | 4.30% | 07/08/2034 | 06/30/2014 | 2,545,000.00 | 2,543,982.00 | 2,828,378.39 | 2,554,649.37 | 0.00 | (273,729.02) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **2,545,000.00** | **2,543,982.00** | **2,828,378.39** | **2,554,649.37** | **0.00** | **(273,729.02)** |
| 693304AH0 | EXELON CORP | 5.95% | 10/01/2036 | 09/18/2006 | 940,000.00 | 937,114.20 | 1,250,303.83 | 1,121,427.34 | 0.00 | (128,876.49) |
| | **Totals for Cusip** | | | | **940,000.00** | **937,114.20** | **1,250,303.83** | **1,121,427.34** | **0.00** | **(128,876.49)** |
| 69352PAJ2 | PPL CAPITAL FUNDING INC | 5.00% | 03/15/2044 | 03/27/2018 | 1,310,000.00 | 1,427,729.70 | 1,427,729.70 | 1,335,326.27 | 0.00 | (92,403.43) |
| | **Totals for Cusip** | | | | **1,310,000.00** | **1,427,729.70** | **1,427,729.70** | **1,335,326.27** | **0.00** | **(92,403.43)** |
| 69352PAM5 | PPL CAPITAL FUNDING INC | 4.00% | 09/15/2047 | 09/06/2017 | 2,560,000.00 | 2,529,075.20 | 2,630,505.45 | 2,281,434.70 | 0.00 | (349,070.75) |
| | **Totals for Cusip** | | | | **2,560,000.00** | **2,529,075.20** | **2,630,505.45** | **2,281,434.70** | **0.00** | **(349,070.75)** |
| 693627AY7 | PSI ENERGY | 6.12% | 10/15/2035 | 10/18/2005 | 1,222,000.00 | 1,221,352.34 | 1,604,040.91 | 1,505,613.99 | 0.00 | (98,426.92) |
| | **Totals for Cusip** | | | | **1,222,000.00** | **1,221,352.34** | **1,604,040.91** | **1,505,613.99** | **0.00** | **(98,426.92)** |
| 694308HP5 | PACIFIC GAS & ELECTRIC | 2.95% | 03/01/2026 | 04/24/2017 | 5,310,000.00 | 5,255,572.50 | 5,169,766.35 | 4,365,809.36 | 0.00 | (803,956.99) |
| | **Totals for Cusip** | | | | **5,310,000.00** | **5,255,572.50** | **5,169,766.35** | **4,365,809.36** | **0.00** | **(803,956.99)** |
| 698299BD5 | REPUBLIC OF PANAMA | 4.00% | 09/22/2024 | 09/15/2014 | 1,435,000.00 | 1,424,596.25 | 1,526,122.50 | 1,447,211.85 | 0.00 | (78,910.65) |
| | **Totals for Cusip** | | | | **1,435,000.00** | **1,424,596.25** | **1,526,122.50** | **1,447,211.85** | **0.00** | **(78,910.65)** |
| 708696BY4 | PENNSYLVANIA ELECTRIC CO | 3.25% | 03/15/2028 | 09/05/2017 | 1,255,000.00 | 1,253,217.90 | 1,234,864.87 | 1,174,593.51 | 0.00 | (60,271.36) |
| | **Totals for Cusip** | | | | **1,255,000.00** | **1,253,217.90** | **1,234,864.87** | **1,174,593.51** | **0.00** | **(60,271.36)** |
| 71270QEB8 | PEOPLES UNITED BANK | 4.00% | 07/15/2024 | 06/23/2014 | 380,000.00 | 377,754.20 | 383,790.72 | 381,012.86 | 0.00 | (2,777.86) |
| | **Totals for Cusip** | | | | **380,000.00** | **377,754.20** | **383,790.72** | **381,012.86** | **0.00** | **(2,777.86)** |
| 71647NAM1 | PETROBRAS GLOBAL FINANCE | 6.25% | 03/17/2024 | 04/02/2018 | 1,260,000.00 | 1,331,820.00 | 1,331,820.00 | 1,278,270.00 | 0.00 | (53,550.00) |
| | **Totals for Cusip** | | | | **1,260,000.00** | **1,331,820.00** | **1,331,820.00** | **1,278,270.00** | **0.00** | **(53,550.00)** |
| 71647NAV1 | PETROBRAS GLOBAL FINANCE | 5.30% | 01/27/2025 | 09/20/2018 | 1,445,000.00 | 1,445,000.00 | 1,445,000.00 | 1,379,975.00 | 0.00 | (65,025.00) |
| | **Totals for Cusip** | | | | **1,445,000.00** | **1,445,000.00** | **1,445,000.00** | **1,379,975.00** | **0.00** | **(65,025.00)** |
| 71647NAZ2 | PETROBRAS GLOBAL FINANCE | 5.75% | 02/01/2029 | 01/25/2018 | 1,485,000.00 | 1,461,269.70 | 1,461,269.70 | 1,373,625.00 | 0.00 | (87,644.70) |
| | **Totals for Cusip** | | | | **1,485,000.00** | **1,461,269.70** | **1,461,269.70** | **1,373,625.00** | **0.00** | **(87,644.70)** |
| 71654QAX0 | PETRO MEXICANOS | 5.50% | 01/21/2021 | 11/19/2012 | 2,570,000.00 | 3,017,180.00 | 2,726,770.00 | 2,559,642.90 | 0.00 | (167,127.10) |
| 71654QAX0 | PETRO MEXICANOS | 5.50% | 01/21/2021 | 07/05/2017 | 1,000,000.00 | 1,052,500.00 | 1,061,000.00 | 995,970.00 | 0.00 | (65,030.00) |
| 71654QAX0 | PETRO MEXICANOS | 5.50% | 01/21/2021 | 07/07/2017 | 500,000.00 | 524,500.00 | 530,500.00 | 497,985.00 | 0.00 | (32,515.00) |
| | **Totals for Cusip** | | | | **4,070,000.00** | **4,594,180.00** | **4,318,270.00** | **4,053,597.90** | **0.00** | **(264,672.10)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 71654QAZ5 | PETRO MEXICANOS | 6.50% | 06/02/2041 | 07/05/2016 | 1,484,000.00 | 1,558,200.00 | 1,526,294.00 | 1,228,752.00 | 0.00 | (297,542.00) |
| 71654QAZ5 | PETRO MEXICANOS | 6.50% | 06/02/2041 | 07/06/2016 | 731,000.00 | 763,895.00 | 751,833.50 | 605,268.00 | 0.00 | (146,565.50) |
| **Totals for Cusip** | | | | | **2,215,000.00** | **2,322,095.00** | **2,278,127.50** | **1,834,020.00** | **0.00** | **(444,107.50)** |
| 71654QCB6 | PETRO MEXICANOS | 6.88% | 08/04/2026 | 02/27/2017 | 500,000.00 | 548,500.00 | 566,875.00 | 486,000.00 | 0.00 | (80,875.00) |
| 71654QCB6 | PETRO MEXICANOS | 6.88% | 08/04/2026 | 02/27/2017 | 500,000.00 | 548,000.00 | 566,875.00 | 486,000.00 | 0.00 | (80,875.00) |
| 71654QCB6 | PETRO MEXICANOS | 6.88% | 08/04/2026 | 04/26/2017 | 1,350,000.00 | 1,508,625.00 | 1,530,562.50 | 1,312,200.00 | 0.00 | (218,362.50) |
| **Totals for Cusip** | | | | | **2,350,000.00** | **2,605,125.00** | **2,664,312.50** | **2,284,200.00** | **0.00** | **(380,112.50)** |
| 71654QCC4 | PETRO MEXICANOS | 6.75% | 09/21/2047 | 03/23/2018 | 1,930,000.00 | 1,893,709.81 | 1,893,709.81 | 1,595,897.70 | 0.00 | (297,812.11) |
| 71654QCC4 | PETRO MEXICANOS | 6.75% | 09/21/2047 | 06/25/2018 | 475,000.00 | 448,875.00 | 448,875.00 | 392,772.75 | 0.00 | (56,102.25) |
| **Totals for Cusip** | | | | | **2,405,000.00** | **2,342,584.81** | **2,342,584.81** | **1,988,670.45** | **0.00** | **(353,914.36)** |
| 71654QCE0 | PETROLEOS MEXICANOS | 5.38% | 03/13/2022 | 03/23/2018 | 855,000.00 | 851,218.68 | 851,218.68 | 837,472.50 | 0.00 | (13,746.18) |
| **Totals for Cusip** | | | | | **855,000.00** | **851,218.68** | **851,218.68** | **837,472.50** | **0.00** | **(13,746.18)** |
| 71654QCL4 | PETRO MEXICANOS | 6.35% | 02/12/2048 | 12/18/2018 | 85,000.00 | 85,000.00 | 85,000.00 | 68,000.00 | 0.00 | (17,000.00) |
| **Totals for Cusip** | | | | | **85,000.00** | **85,000.00** | **85,000.00** | **68,000.00** | **0.00** | **(17,000.00)** |
| 731011AT9 | REPUBLIC OF POLAND | 3.00% | 03/17/2023 | 09/10/2012 | 3,025,000.00 | 2,978,052.00 | 3,075,650.60 | 2,985,826.25 | 0.00 | (89,824.35) |
| **Totals for Cusip** | | | | | **3,025,000.00** | **2,978,052.00** | **3,075,650.60** | **2,985,826.25** | **0.00** | **(89,824.35)** |
| 74251VAF9 | PRINCIPAL FINANCIAL GROUP INC | 4.62% | 09/15/2042 | 09/05/2012 | 290,000.00 | 289,483.80 | 323,012.85 | 280,278.58 | 0.00 | (42,734.27) |
| **Totals for Cusip** | | | | | **290,000.00** | **289,483.80** | **323,012.85** | **280,278.58** | **0.00** | **(42,734.27)** |
| 742651DP4 | PRIVATE EXPORT FUNDING | 2.45% | 07/15/2024 | 01/07/2016 | 135,000.00 | 132,992.55 | 134,368.20 | 133,194.78 | 0.00 | (1,173.42) |
| **Totals for Cusip** | | | | | **135,000.00** | **132,992.55** | **134,368.20** | **133,194.78** | **0.00** | **(1,173.42)** |
| 742651DW9 | PRIVATE EXPORT FUNDING | 3.25% | 06/15/2025 | 04/29/2016 | 600,000.00 | 643,392.00 | 629,979.60 | 611,980.20 | 0.00 | (17,999.40) |
| **Totals for Cusip** | | | | | **600,000.00** | **643,392.00** | **629,979.60** | **611,980.20** | **0.00** | **(17,999.40)** |
| 74456QBU9 | PUBLIC SERVICE ELECTRIC | 3.70% | 05/01/2028 | 05/02/2018 | 5,285,000.00 | 5,264,917.00 | 5,264,917.00 | 5,368,691.20 | 103,774.20 | 0.00 |
| **Totals for Cusip** | | | | | **5,285,000.00** | **5,264,917.00** | **5,264,917.00** | **5,368,691.20** | **103,774.20** | **0.00** |
| 75102XAA4 | RAIZEN FUELS FINANCE | 5.30% | 01/20/2027 | 04/24/2017 | 300,000.00 | 309,750.00 | 313,890.00 | 291,225.00 | 0.00 | (22,665.00) |
| **Totals for Cusip** | | | | | **300,000.00** | **309,750.00** | **313,890.00** | **291,225.00** | **0.00** | **(22,665.00)** |
| 761713BS4 | REYNOLDS AMERICAN INC | 8.12% | 06/23/2019 | 12/17/2015 | 485,000.00 | 563,782.22 | 524,607.21 | 494,781.51 | 0.00 | (29,825.70) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **485,000.00** | **563,782.22** | **524,607.21** | **494,781.51** | **0.00** | **(29,825.70)** |
| 772739AL2 | ROCK TENN COMPANY | 4.90% | 03/01/2022 | 03/21/2013 | 2,220,000.00 | 2,216,110.16 | 2,394,007.88 | 2,284,773.32 | 0.00 | (109,234.56) |
| | **Totals for Cusip** | | | | **2,220,000.00** | **2,216,110.16** | **2,394,007.88** | **2,284,773.32** | **0.00** | **(109,234.56)** |
| 78013XKG2 | ROYAL BANK OF CANADA | 3.20% | 04/30/2021 | 04/24/2018 | 9,890,000.00 | 9,882,978.10 | 9,882,978.10 | 9,888,984.40 | 6,006.30 | 0.00 |
| | **Totals for Cusip** | | | | **9,890,000.00** | **9,882,978.10** | **9,882,978.10** | **9,888,984.40** | **6,006.30** | **0.00** |
| 78013XKH0 | ROYAL BANK OF CANADA | 2.91% | 04/30/2021 | 04/24/2018 | 3,950,000.00 | 3,950,000.00 | 3,950,000.00 | 3,916,882.57 | 0.00 | (33,117.43) |
| | **Totals for Cusip** | | | | **3,950,000.00** | **3,950,000.00** | **3,950,000.00** | **3,916,882.57** | **0.00** | **(33,117.43)** |
| 797440BW3 | SAN DIEGO GAS & ELECTRIC | 4.15% | 05/15/2048 | 05/14/2018 | 2,465,000.00 | 2,454,104.70 | 2,454,104.70 | 2,393,875.70 | 0.00 | (60,229.00) |
| | **Totals for Cusip** | | | | **2,465,000.00** | **2,454,104.70** | **2,454,104.70** | **2,393,875.70** | **0.00** | **(60,229.00)** |
| 806851AC5 | SCHLUMBERGER HLDGS CORP | 3.00% | 12/21/2020 | 04/19/2018 | 1,100,000.00 | 1,096,436.00 | 1,096,436.00 | 1,090,465.73 | 0.00 | (5,970.27) |
| 806851AC5 | SCHLUMBERGER HLDGS CORP | 3.00% | 12/21/2020 | 04/18/2018 | 2,000,000.00 | 1,994,100.00 | 1,994,100.00 | 1,982,664.96 | 0.00 | (11,435.04) |
| 806851AC5 | SCHLUMBERGER HLDGS CORP | 3.00% | 12/21/2020 | 04/24/2018 | 1,736,000.00 | 1,727,233.20 | 1,727,233.20 | 1,720,953.19 | 0.00 | (6,280.01) |
| | **Totals for Cusip** | | | | **4,836,000.00** | **4,817,769.20** | **4,817,769.20** | **4,794,083.88** | **0.00** | **(23,685.32)** |
| 806854AB1 | SCHLUMBERGER INVESTMENT | 3.30% | 09/14/2021 | 04/18/2018 | 2,125,000.00 | 2,133,988.75 | 2,133,988.75 | 2,130,141.82 | 0.00 | (3,846.93) |
| | **Totals for Cusip** | | | | **2,125,000.00** | **2,133,988.75** | **2,133,988.75** | **2,130,141.82** | **0.00** | **(3,846.93)** |
| 82481LAB5 | SHIRE ACQ INV IRELAND DA | 2.40% | 09/23/2021 | 04/11/2018 | 6,290,000.00 | 6,094,695.50 | 6,094,695.50 | 6,082,328.23 | 0.00 | (12,367.27) |
| | **Totals for Cusip** | | | | **6,290,000.00** | **6,094,695.50** | **6,094,695.50** | **6,082,328.23** | **0.00** | **(12,367.27)** |
| 82938BAB6 | SINOPEC GRP OVERSEA 2015 | 2.50% | 04/28/2020 | 04/21/2015 | 2,000,000.00 | 1,991,520.00 | 1,989,453.04 | 1,975,423.92 | 0.00 | (14,029.12) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **1,991,520.00** | **1,989,453.04** | **1,975,423.92** | **0.00** | **(14,029.12)** |
| 842400GG2 | SOUTHERN CAL EDISON | 4.00% | 04/01/2047 | 09/05/2017 | 3,105,000.00 | 3,331,137.15 | 3,334,982.51 | 2,846,494.56 | 0.00 | (488,487.95) |
| | **Totals for Cusip** | | | | **3,105,000.00** | **3,331,137.15** | **3,334,982.51** | **2,846,494.56** | **0.00** | **(488,487.95)** |
| 84265VAJ4 | SOUTHERN COPPER CORP | 5.88% | 04/23/2045 | 04/20/2015 | 1,090,000.00 | 1,077,279.70 | 1,316,542.09 | 1,113,603.42 | 0.00 | (202,938.67) |
| 84265VAJ4 | SOUTHERN COPPER CORP | 5.88% | 04/23/2045 | 04/29/2015 | 740,000.00 | 729,921.20 | 893,799.22 | 756,024.34 | 0.00 | (137,774.88) |
| | **Totals for Cusip** | | | | **1,830,000.00** | **1,807,200.90** | **2,210,341.31** | **1,869,627.76** | **0.00** | **(340,713.55)** |
| 845743BL6 | SOUTHWESTERN PUBLIC SERVICE | 6.00% | 10/01/2036 | 10/03/2006 | 770,000.00 | 764,078.70 | 971,007.26 | 909,360.05 | 0.00 | (61,647.21) |
| | **Totals for Cusip** | | | | **770,000.00** | **764,078.70** | **971,007.26** | **909,360.05** | **0.00** | **(61,647.21)** |
| 852061AQ3 | SPRINT NEXTEL CORP | 7.00% | 03/01/2020 | 02/12/2018 | 1,400,000.00 | 1,484,000.00 | 1,484,000.00 | 1,435,000.00 | 0.00 | (49,000.00) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,400,000.00** | **1,484,000.00** | **1,484,000.00** | **1,435,000.00** | **0.00** | **(49,000.00)** |
| 85208NAA8 | SPRINT SPECTRUM SPEC I | 3.36% | 09/20/2021 | 10/20/2016 | 2,389,062.50 | 2,389,022.84 | 2,403,994.15 | 2,359,199.22 | 0.00 | (44,794.93) |
| | **Totals for Cusip** | | | | **2,389,062.50** | **2,389,022.84** | **2,403,994.15** | **2,359,199.22** | **0.00** | **(44,794.93)** |
| 857004AB1 | STATE GRID OVERSEAS INV | 2.75% | 05/07/2019 | 04/28/2014 | 2,785,000.00 | 2,759,294.45 | 2,795,286.15 | 2,782,141.09 | 0.00 | (13,145.06) |
| 857004AB1 | STATE GRID OVERSEAS INV | 2.75% | 05/07/2019 | 05/22/2014 | 1,860,000.00 | 1,869,616.20 | 1,866,869.74 | 1,858,090.64 | 0.00 | (8,779.10) |
| | **Totals for Cusip** | | | | **4,645,000.00** | **4,628,910.65** | **4,662,155.89** | **4,640,231.73** | **0.00** | **(21,924.16)** |
| 865622BG8 | SUMITOMO MITSUI BANKING | 2.45% | 01/10/2019 | 01/07/2014 | 3,270,000.00 | 3,265,879.80 | 3,277,354.20 | 3,269,544.69 | 0.00 | (7,809.51) |
| | **Totals for Cusip** | | | | **3,270,000.00** | **3,265,879.80** | **3,277,354.20** | **3,269,544.69** | **0.00** | **(7,809.51)** |
| 87165BAE3 | SYNCHRONY FINANCIAL | 2.70% | 02/03/2020 | 03/29/2018 | 575,000.00 | 569,462.75 | 569,462.75 | 565,232.29 | 0.00 | (4,230.46) |
| 87165BAE3 | SYNCHRONY FINANCIAL | 2.70% | 02/03/2020 | 03/29/2018 | 800,000.00 | 792,240.00 | 792,240.00 | 786,410.14 | 0.00 | (5,829.86) |
| | **Totals for Cusip** | | | | **1,375,000.00** | **1,361,702.75** | **1,361,702.75** | **1,351,642.43** | **0.00** | **(10,060.32)** |
| 874060AK2 | TAKEDA PHARMACEUTICAL | 3.80% | 11/26/2020 | 11/19/2018 | 710,000.00 | 709,552.70 | 709,552.70 | 714,283.13 | 4,730.43 | 0.00 |
| | **Totals for Cusip** | | | | **710,000.00** | **709,552.70** | **709,552.70** | **714,283.13** | **4,730.43** | **0.00** |
| 874060AN6 | TAKEDA PHARMACEUTICAL | 4.00% | 11/26/2021 | 11/19/2018 | 1,545,000.00 | 1,544,011.20 | 1,544,011.20 | 1,566,072.19 | 22,060.99 | 0.00 |
| | **Totals for Cusip** | | | | **1,545,000.00** | **1,544,011.20** | **1,544,011.20** | **1,566,072.19** | **22,060.99** | **0.00** |
| 875127AW2 | TAMPA ELECTRIC | 6.15% | 05/15/2037 | 05/22/2007 | 850,000.00 | 845,180.50 | 1,102,823.76 | 980,255.58 | 0.00 | (122,568.18) |
| | **Totals for Cusip** | | | | **850,000.00** | **845,180.50** | **1,102,823.76** | **980,255.58** | **0.00** | **(122,568.18)** |
| 877249AC6 | TAYLOR MORRISON COMMUNITIES IN | 5.25% | 04/15/2021 | 05/15/2018 | 2,000,000.00 | 2,015,000.00 | 2,015,000.00 | 1,980,000.00 | 0.00 | (35,000.00) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **2,015,000.00** | **2,015,000.00** | **1,980,000.00** | **0.00** | **(35,000.00)** |
| 878091BC0 | TEACHERS INSURANCE AND ANNUITY | 6.85% | 12/16/2039 | 12/11/2009 | 388,000.00 | 387,507.24 | 548,182.62 | 504,482.95 | 0.00 | (43,699.67) |
| | **Totals for Cusip** | | | | **388,000.00** | **387,507.24** | **548,182.62** | **504,482.95** | **0.00** | **(43,699.67)** |
| 878091BF3 | TEACHERS INSURANCE AND ANNUITY | 4.27% | 05/15/2047 | 05/03/2017 | 4,600,000.00 | 4,585,280.00 | 4,864,688.14 | 4,402,774.68 | 0.00 | (461,913.46) |
| | **Totals for Cusip** | | | | **4,600,000.00** | **4,585,280.00** | **4,864,688.14** | **4,402,774.68** | **0.00** | **(461,913.46)** |
| 880591DM1 | TENNESSEE VALLEY AUTHORITY | 7.12% | 05/01/2030 | 01/25/2016 | 470,000.00 | 675,930.50 | 677,637.54 | 647,322.07 | 0.00 | (30,315.47) |
| 880591DM1 | TENNESSEE VALLEY AUTHORITY | 7.12% | 05/01/2030 | 04/28/2016 | 265,000.00 | 391,304.83 | 382,072.23 | 364,979.47 | 0.00 | (17,092.76) |
| | **Totals for Cusip** | | | | **735,000.00** | **1,067,235.33** | **1,059,709.77** | **1,012,301.54** | **0.00** | **(47,408.23)** |
| 887317AK1 | TIME WARNER INC | 4.75% | 03/29/2021 | 02/29/2012 | 420,000.00 | 469,926.66 | 447,048.43 | 430,591.61 | 0.00 | (16,456.82) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **420,000.00** | **469,926.66** | **447,048.43** | **430,591.61** | **0.00** | **(16,456.82)** |
| 887317BB0 | TIME WARNER INC | 3.80% | 02/15/2027 | 11/29/2016 | 665,000.00 | 662,439.75 | 664,371.36 | 623,971.71 | 0.00 | (40,399.65) |
| | **Totals for Cusip** | | | | **665,000.00** | **662,439.75** | **664,371.36** | **623,971.71** | **0.00** | **(40,399.65)** |
| 88732JAP3 | TIME WARNER CABLE INC | 8.75% | 02/14/2019 | 02/29/2012 | 1,500,000.00 | 1,984,047.00 | 1,599,341.10 | 1,508,374.97 | 0.00 | (90,966.13) |
| | **Totals for Cusip** | | | | **1,500,000.00** | **1,984,047.00** | **1,599,341.10** | **1,508,374.97** | **0.00** | **(90,966.13)** |
| 88732JAS7 | TIME WARNER CABLE INC | 8.25% | 04/01/2019 | 07/01/2009 | 2,775,000.00 | 3,148,562.18 | 2,965,884.37 | 2,806,141.66 | 0.00 | (159,742.71) |
| | **Totals for Cusip** | | | | **2,775,000.00** | **3,148,562.18** | **2,965,884.37** | **2,806,141.66** | **0.00** | **(159,742.71)** |
| 900123AX8 | REPUBLIC OF TURKEY | 7.00% | 06/05/2020 | 02/12/2014 | 2,230,000.00 | 2,486,450.00 | 2,405,768.60 | 2,272,918.58 | 0.00 | (132,850.02) |
| 900123AX8 | REPUBLIC OF TURKEY | 7.00% | 06/05/2020 | 03/24/2015 | 600,000.00 | 700,875.00 | 647,292.00 | 611,547.60 | 0.00 | (35,744.40) |
| 900123AX8 | REPUBLIC OF TURKEY | 7.00% | 06/05/2020 | 03/31/2015 | 900,000.00 | 1,041,750.00 | 970,938.00 | 917,321.40 | 0.00 | (53,616.60) |
| | **Totals for Cusip** | | | | **3,730,000.00** | **4,229,075.00** | **4,023,998.60** | **3,801,787.58** | **0.00** | **(222,211.02)** |
| 90131HBP9 | 21ST CENTURY FOX AMERICA | 6.90% | 08/15/2039 | 04/06/2015 | 10,000.00 | 12,205.11 | 14,113.73 | 13,142.05 | 0.00 | (971.68) |
| 90131HBP9 | 21ST CENTURY FOX AMERICA | 6.90% | 08/15/2039 | 04/06/2015 | 115,000.00 | 114,771.29 | 162,307.90 | 151,133.53 | 0.00 | (11,174.37) |
| 90131HBP9 | 21ST CENTURY FOX AMERICA | 6.90% | 08/15/2039 | 04/06/2015 | 10,000.00 | 12,205.11 | 14,113.73 | 13,142.05 | 0.00 | (971.68) |
| | **Totals for Cusip** | | | | **135,000.00** | **139,181.51** | **190,535.36** | **177,417.63** | **0.00** | **(13,117.73)** |
| 907833AJ6 | UNION PACIFIC RR | 8.00% | 01/10/2021 | 07/01/2009 | 1,026,477.69 | 1,129,125.45 | 1,065,326.79 | 1,044,819.31 | 0.00 | (20,507.48) |
| | **Totals for Cusip** | | | | **1,026,477.69** | **1,129,125.45** | **1,065,326.79** | **1,044,819.31** | **0.00** | **(20,507.48)** |
| 909287AA2 | UNITED AIR LINES | 6.64% | 07/02/2022 | 06/19/2007 | 874,796.48 | 874,796.48 | 944,605.24 | 909,700.86 | 0.00 | (34,904.38) |
| | **Totals for Cusip** | | | | **874,796.48** | **874,796.48** | **944,605.24** | **909,700.86** | **0.00** | **(34,904.38)** |
| 91086QBB3 | UNITED MEXICAN STATES | 4.75% | 03/08/2044 | 11/23/2016 | 2,400,000.00 | 2,120,400.00 | 2,426,400.00 | 2,181,600.00 | 0.00 | (244,800.00) |
| | **Totals for Cusip** | | | | **2,400,000.00** | **2,120,400.00** | **2,426,400.00** | **2,181,600.00** | **0.00** | **(244,800.00)** |
| 91086QBC1 | UNITED MEXICAN STATES | 4.00% | 10/02/2023 | 11/02/2016 | 1,124,000.00 | 1,178,514.00 | 1,176,266.00 | 1,118,762.16 | 0.00 | (57,503.84) |
| | **Totals for Cusip** | | | | **1,124,000.00** | **1,178,514.00** | **1,176,266.00** | **1,118,762.16** | **0.00** | **(57,503.84)** |
| 911365BG8 | UNITED RENTALS NORTH AMER INC | 4.88% | 01/15/2028 | 12/06/2017 | 1,630,000.00 | 1,633,942.51 | 1,638,150.00 | 1,430,325.00 | 0.00 | (207,825.00) |
| 911365BG8 | UNITED RENTALS NORTH AMER INC | 4.88% | 01/15/2028 | 05/03/2018 | 1,000,000.00 | 940,000.00 | 940,000.00 | 877,500.00 | 0.00 | (62,500.00) |
| | **Totals for Cusip** | | | | **2,630,000.00** | **2,573,942.51** | **2,578,150.00** | **2,307,825.00** | **0.00** | **(270,325.00)** |
| 912833XY1 | US TREASURY STRIP | 0.00% | 08/15/2030 | 12/24/2015 | 8,545,000.00 | 5,744,290.80 | 6,171,283.34 | 6,129,491.11 | 0.00 | (41,792.23) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **8,545,000.00** | **5,744,290.80** | **6,171,283.34** | **6,129,491.11** | **0.00** | **(41,792.23)** |
| 912920AC9 | US WEST COMMUNICATIONS | 6.88% | 09/15/2033 | 02/29/2012 | 374,000.00 | 374,000.00 | 358,540.40 | 334,110.28 | 0.00 | (24,430.12) |
| | **Totals for Cusip** | | | | **374,000.00** | **374,000.00** | **358,540.40** | **334,110.28** | **0.00** | **(24,430.12)** |
| 913017CY3 | UNITED TECHNOLOGIES | 4.12% | 11/16/2028 | 08/13/2018 | 2,360,000.00 | 2,359,150.40 | 2,359,150.40 | 2,338,054.86 | 0.00 | (21,095.54) |
| | **Totals for Cusip** | | | | **2,360,000.00** | **2,359,150.40** | **2,359,150.40** | **2,338,054.86** | **0.00** | **(21,095.54)** |
| 91529YAH9 | UNUMPROVIDENT CORP | 5.62% | 09/15/2020 | 09/08/2010 | 755,000.00 | 754,086.45 | 812,790.84 | 781,197.11 | 0.00 | (31,593.73) |
| | **Totals for Cusip** | | | | **755,000.00** | **754,086.45** | **812,790.84** | **781,197.11** | **0.00** | **(31,593.73)** |
| 92343VCX0 | VERIZON COMMUNICATIONS | 4.52% | 09/15/2048 | 10/05/2018 | 890,000.00 | 824,033.20 | 824,033.20 | 834,156.49 | 10,123.29 | 0.00 |
| | **Totals for Cusip** | | | | **890,000.00** | **824,033.20** | **824,033.20** | **834,156.49** | **10,123.29** | **0.00** |
| 92343VDS0 | VERIZON COMMUNICATIONS | 5.01% | 04/15/2049 | 10/03/2018 | 2,000,000.00 | 2,011,200.00 | 2,011,200.00 | 1,992,803.88 | 0.00 | (18,396.12) |
| | **Totals for Cusip** | | | | **2,000,000.00** | **2,011,200.00** | **2,011,200.00** | **1,992,803.88** | **0.00** | **(18,396.12)** |
| 92343VEA8 | VERIZON COMMUNICATIONS | 4.50% | 08/10/2033 | 08/01/2017 | 2,275,000.00 | 2,268,584.50 | 2,386,087.45 | 2,245,619.99 | 0.00 | (140,467.46) |
| | **Totals for Cusip** | | | | **2,275,000.00** | **2,268,584.50** | **2,386,087.45** | **2,245,619.99** | **0.00** | **(140,467.46)** |
| 925524AV2 | VIACOM INC | 5.50% | 05/15/2033 | 06/03/2003 | 480,000.00 | 494,236.80 | 536,844.57 | 504,246.88 | 0.00 | (32,597.69) |
| | **Totals for Cusip** | | | | **480,000.00** | **494,236.80** | **536,844.57** | **504,246.88** | **0.00** | **(32,597.69)** |
| 92553PAW2 | VIACOM INC | 5.25% | 04/01/2044 | 09/08/2016 | 445,000.00 | 455,911.40 | 434,743.94 | 402,684.81 | 0.00 | (32,059.13) |
| | **Totals for Cusip** | | | | **445,000.00** | **455,911.40** | **434,743.94** | **402,684.81** | **0.00** | **(32,059.13)** |
| 92658TAQ1 | VIDEOTRON LTD | 5.00% | 07/15/2022 | 07/30/2013 | 2,500,000.00 | 2,484,375.00 | 2,631,250.00 | 2,487,500.00 | 0.00 | (143,750.00) |
| | **Totals for Cusip** | | | | **2,500,000.00** | **2,484,375.00** | **2,631,250.00** | **2,487,500.00** | **0.00** | **(143,750.00)** |
| 928668AN2 | VOLKSWAGEN GROUP AMERICA | 3.88% | 11/13/2020 | 11/07/2018 | 1,965,000.00 | 1,963,506.60 | 1,963,506.60 | 1,974,586.74 | 11,080.14 | 0.00 |
| | **Totals for Cusip** | | | | **1,965,000.00** | **1,963,506.60** | **1,963,506.60** | **1,974,586.74** | **11,080.14** | **0.00** |
| 928668AP7 | VOLKSWAGEN GROUP AMERICA | 4.00% | 11/12/2021 | 11/07/2018 | 2,515,000.00 | 2,505,392.70 | 2,505,392.70 | 2,513,438.08 | 8,045.38 | 0.00 |
| | **Totals for Cusip** | | | | **2,515,000.00** | **2,505,392.70** | **2,505,392.70** | **2,513,438.08** | **8,045.38** | **0.00** |
| 94973VAY3 | WELLPOINT INC | 4.62% | 05/15/2042 | 05/02/2012 | 1,025,000.00 | 1,017,743.00 | 1,116,746.47 | 988,000.12 | 0.00 | (128,746.35) |
| | **Totals for Cusip** | | | | **1,025,000.00** | **1,017,743.00** | **1,116,746.47** | **988,000.12** | **0.00** | **(128,746.35)** |
| 94973VBB2 | WELLPOINT INC | 4.65% | 01/15/2043 | 09/05/2012 | 890,000.00 | 884,846.90 | 975,905.64 | 864,552.03 | 0.00 | (111,353.61) |
| | **Totals for Cusip** | | | | **890,000.00** | **884,846.90** | **975,905.64** | **864,552.03** | **0.00** | **(111,353.61)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 958254AJ3 | WESTERN GAS PARTNERS LP | 5.30% | 03/01/2048 | 02/21/2018 | 1,110,000.00 | 1,100,775.90 | 1,100,775.90 | 957,838.30 | 0.00 | (142,937.60) |
| 958254AJ3 | WESTERN GAS PARTNERS LP | 5.30% | 03/01/2048 | 11/26/2018 | 230,000.00 | 198,812.00 | 198,812.00 | 198,471.00 | 0.00 | (341.00) |
| **Totals for Cusip** | | | | | **1,340,000.00** | **1,299,587.90** | **1,299,587.90** | **1,156,309.30** | **0.00** | **(143,278.60)** |
| 96949LAA3 | WILLIAMS PARTNERS LP | 3.60% | 03/15/2022 | 06/23/2015 | 135,000.00 | 131,209.20 | 138,092.96 | 132,463.34 | 0.00 | (5,629.62) |
| **Totals for Cusip** | | | | | **135,000.00** | **131,209.20** | **138,092.96** | **132,463.34** | **0.00** | **(5,629.62)** |
| 96949LAC9 | WILLIAMS PARTNERS LP | 5.10% | 09/15/2045 | 07/07/2017 | 2,700,000.00 | 2,767,068.00 | 2,969,382.19 | 2,494,572.69 | 0.00 | (474,809.50) |
| **Totals for Cusip** | | | | | **2,700,000.00** | **2,767,068.00** | **2,969,382.19** | **2,494,572.69** | **0.00** | **(474,809.50)** |
| 96950FAN4 | WILLIAMS PARTNERS LP | 5.40% | 03/04/2044 | 02/12/2018 | 725,000.00 | 783,036.25 | 783,036.25 | 691,016.21 | 0.00 | (92,020.04) |
| **Totals for Cusip** | | | | | **725,000.00** | **783,036.25** | **783,036.25** | **691,016.21** | **0.00** | **(92,020.04)** |
| 976656BZ0 | WISCONSIN ELECTRIC POWER | 5.70% | 12/01/2036 | 11/02/2006 | 630,000.00 | 629,514.90 | 795,937.02 | 743,264.93 | 0.00 | (52,672.09) |
| **Totals for Cusip** | | | | | **630,000.00** | **629,514.90** | **795,937.02** | **743,264.93** | **0.00** | **(52,672.09)** |
| 983024AF7 | WYETH | 6.45% | 02/01/2024 | 12/11/2003 | 425,000.00 | 423,414.75 | 512,476.31 | 486,647.93 | 0.00 | (25,828.38) |
| **Totals for Cusip** | | | | | **425,000.00** | **423,414.75** | **512,476.31** | **486,647.93** | **0.00** | **(25,828.38)** |
| 98419MAB6 | XYLEM INC | 4.88% | 10/01/2021 | 07/16/2012 | 3,040,000.00 | 3,037,988.15 | 3,278,739.59 | 3,138,983.62 | 0.00 | (139,755.97) |
| **Totals for Cusip** | | | | | **3,040,000.00** | **3,037,988.15** | **3,278,739.59** | **3,138,983.62** | **0.00** | **(139,755.97)** |
| XS16444296 | CNAC HK FINBRIDGE CO LTD | 3.50% | 07/19/2022 | 01/12/2018 | 2,100,000.00 | 2,080,848.00 | 2,080,848.00 | 2,047,229.10 | 0.00 | (33,618.90) |
| XS16444296 | CNAC HK FINBRIDGE CO LTD | 3.50% | 07/19/2022 | 03/09/2018 | 1,600,000.00 | 1,546,240.00 | 1,546,240.00 | 1,559,793.60 | 13,553.60 | 0.00 |
| XS16444296 | CNAC HK FINBRIDGE CO LTD | 3.50% | 07/19/2022 | 03/09/2018 | 700,000.00 | 676,431.00 | 676,431.00 | 682,409.70 | 5,978.70 | 0.00 |
| XS16444296 | CNAC HK FINBRIDGE CO LTD | 3.50% | 07/19/2022 | 04/05/2018 | 200,000.00 | 193,526.00 | 193,526.00 | 194,974.20 | 1,448.20 | 0.00 |
| XS16444296 | CNAC HK FINBRIDGE CO LTD | 3.50% | 07/19/2022 | 04/06/2018 | 1,375,000.00 | 1,332,086.25 | 1,332,086.25 | 1,340,447.63 | 8,361.38 | 0.00 |
| XS16444296 | CNAC HK FINBRIDGE CO LTD | 3.50% | 07/19/2022 | 05/17/2018 | 1,200,000.00 | 1,154,988.00 | 1,154,988.00 | 1,169,845.20 | 14,857.20 | 0.00 |
| **Totals for Cusip** | | | | | **7,175,000.00** | **6,984,119.25** | **6,984,119.25** | **6,994,699.43** | **44,199.08** | **(33,618.90)** |
| **Totals for Corporate** | | | | | **692,967,730.10** | **692,333,303.26** | **715,219,166.07** | **677,177,116.41** | **2,430,174.71** | **(40,472,224.37)** |
| **Fed Agency** | | | | | | | | | | |
| 01F032419 | FNMA | 3.50% | 12/01/2025 | 12/12/2018 | (1,000,000.00) | (1,005,156.25) | (1,005,156.25) | (1,012,011.72) | 0.00 | (6,855.47) |
| **Totals for Cusip** | | | | | **(1,000,000.00)** | **(1,005,156.25)** | **(1,005,156.25)** | **(1,012,011.72)** | **0.00** | **(6,855.47)** |
| 01F032617 | FNMA | 3.50% | 01/01/2040 | 12/07/2018 | (10,000,000.00) | (9,853,125.00) | (9,853,125.00) | (9,998,242.20) | 0.00 | (145,117.20) |
| 01F032617 | FNMA | 3.50% | 01/01/2040 | 12/07/2018 | (4,500,000.00) | (4,436,718.75) | (4,436,718.75) | (4,499,208.99) | 0.00 | (62,490.24) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **(14,500,000.00)** | **(14,289,843.75)** | **(14,289,843.75)** | **(14,497,451.19)** | **0.00** | **(207,607.44)** |
| 01F040610 | FNMA | 4.00% | 04/01/2040 | 12/04/2018 | (1,500,000.00) | (1,512,949.22) | (1,512,949.22) | (1,529,062.50) | 0.00 | (16,113.28) |
| 01F040610 | FNMA | 4.00% | 04/01/2040 | 12/04/2018 | (1,500,000.00) | (1,512,832.03) | (1,512,832.03) | (1,529,062.50) | 0.00 | (16,230.47) |
| **Totals for Cusip** | | | | | **(3,000,000.00)** | **(3,025,781.25)** | **(3,025,781.25)** | **(3,058,125.00)** | **0.00** | **(32,343.75)** |
| 02R040615 | FHLMC | 4.00% | 01/13/2040 | 12/04/2018 | (1,000,000.00) | (1,007,304.69) | (1,007,304.69) | (1,019,433.59) | 0.00 | (12,128.90) |
| 02R040615 | FHLMC | 4.00% | 01/13/2040 | 12/04/2018 | (3,000,000.00) | (3,027,539.06) | (3,027,539.06) | (3,058,300.77) | 0.00 | (30,761.71) |
| 02R040615 | FHLMC | 4.00% | 01/13/2040 | 12/07/2018 | (2,000,000.00) | (2,020,000.00) | (2,020,000.00) | (2,038,867.18) | 0.00 | (18,867.18) |
| **Totals for Cusip** | | | | | **(6,000,000.00)** | **(6,054,843.75)** | **(6,054,843.75)** | **(6,116,601.54)** | **0.00** | **(61,757.79)** |
| 02R0406C1 | FHLMC | 4.00% | 12/01/2040 | 11/05/2018 | (1,000,000.00) | (995,625.00) | (995,625.00) | (1,019,155.69) | 0.00 | (23,530.69) |
| 02R0406C1 | FHLMC | 4.00% | 12/01/2040 | 12/04/2018 | 1,000,000.00 | 1,008,320.31 | 1,008,320.31 | 1,019,155.69 | 10,835.38 | 0.00 |
| **Totals for Cusip** | | | | | **0.00** | **12,695.31** | **12,695.31** | **0.00** | **10,835.38** | **(23,530.69)** |
| 02R042611 | FHLMC | 4.50% | 01/12/2040 | 12/04/2018 | 2,000,000.00 | 2,059,687.50 | 2,059,687.50 | 2,070,184.28 | 10,496.78 | 0.00 |
| **Totals for Cusip** | | | | | **2,000,000.00** | **2,059,687.50** | **2,059,687.50** | **2,070,184.28** | **10,496.78** | **0.00** |
| 21H040616 | GNMA II | 4.00% | 01/01/2039 | 12/07/2018 | (6,500,000.00) | (6,603,847.66) | (6,603,847.66) | (6,655,390.63) | 0.00 | (51,542.97) |
| **Totals for Cusip** | | | | | **(6,500,000.00)** | **(6,603,847.66)** | **(6,603,847.66)** | **(6,655,390.63)** | **0.00** | **(51,542.97)** |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 01/20/2016 | 965,000.00 | 1,354,261.70 | 1,290,115.26 | 1,237,488.98 | 0.00 | (52,626.28) |
| 31359MEU3 | FANNIE MAE | 6.25% | 05/15/2029 | 08/12/2016 | 910,000.00 | 1,328,117.70 | 1,216,585.37 | 1,166,958.52 | 0.00 | (49,626.85) |
| **Totals for Cusip** | | | | | **1,875,000.00** | **2,682,379.40** | **2,506,700.63** | **2,404,447.50** | **0.00** | **(102,253.13)** |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 07/29/2016 | 1,110,000.00 | 1,711,946.34 | 1,560,999.66 | 1,487,873.97 | 0.00 | (73,125.69) |
| 31359MGK3 | FANNIE MAE | 6.62% | 11/15/2030 | 12/05/2017 | 1,110,000.00 | 1,574,172.03 | 1,560,999.66 | 1,487,873.97 | 0.00 | (73,125.69) |
| **Totals for Cusip** | | | | | **2,220,000.00** | **3,286,118.37** | **3,121,999.32** | **2,975,747.94** | **0.00** | **(146,251.38)** |
| 3135G0Q22 | FANNIE MAE | 1.88% | 09/24/2026 | 10/20/2016 | 410,000.00 | 403,106.26 | 386,481.17 | 381,484.91 | 0.00 | (4,996.26) |
| **Totals for Cusip** | | | | | **410,000.00** | **403,106.26** | **386,481.17** | **381,484.91** | **0.00** | **(4,996.26)** |
| 880591EU2 | TENNESSEE VALLEY AUTHORITY | 2.88% | 02/01/2027 | 02/07/2017 | 775,000.00 | 774,403.25 | 789,753.68 | 766,954.73 | 0.00 | (22,798.95) |
| **Totals for Cusip** | | | | | **775,000.00** | **774,403.25** | **789,753.68** | **766,954.73** | **0.00** | **(22,798.95)** |
| **Totals for Fed Agency** | | | | | **(23,720,000.00)** | **(21,761,082.57)** | **(22,102,155.05)** | **(22,740,760.72)** | **21,332.16** | **(659,937.83)** |

**Foreign**



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 013051DZ7 | PROVINCE OF ALBERTA | 2.20% | 07/26/2022 | 07/19/2017 | 745,000.00 | 743,912.30 | 734,146.84 | 728,316.47 | 0.00 | (5,830.37) |
| **Totals for Cusip** | | | | | **745,000.00** | **743,912.30** | **734,146.84** | **728,316.47** | **0.00** | **(5,830.37)** |
| 013051EA1 | PROVINCE OF ALBERTA | 3.30% | 03/15/2028 | 03/08/2018 | 1,640,000.00 | 1,637,097.20 | 1,637,097.20 | 1,656,521.06 | 19,423.86 | 0.00 |
| 013051EA1 | PROVINCE OF ALBERTA | 3.30% | 03/15/2028 | 03/12/2018 | 375,000.00 | 374,088.75 | 374,088.75 | 378,777.68 | 4,688.93 | 0.00 |
| 013051EA1 | PROVINCE OF ALBERTA | 3.30% | 03/15/2028 | 03/13/2018 | 750,000.00 | 748,170.00 | 748,170.00 | 757,555.37 | 9,385.37 | 0.00 |
| **Totals for Cusip** | | | | | **2,765,000.00** | **2,759,355.95** | **2,759,355.95** | **2,792,854.11** | **33,498.16** | **0.00** |
| 055451AW8 | BHP FINANCE USA LTD | 6.25% | 10/19/2075 | 10/14/2015 | 770,000.00 | 770,000.00 | 833,525.00 | 786,223.90 | 0.00 | (47,301.10) |
| **Totals for Cusip** | | | | | **770,000.00** | **770,000.00** | **833,525.00** | **786,223.90** | **0.00** | **(47,301.10)** |
| 12802DAR7 | CAISSE D AMORT DETTE SOC | 2.00% | 03/22/2021 | 03/15/2016 | 2,820,000.00 | 2,817,208.20 | 2,789,419.86 | 2,776,273.33 | 0.00 | (13,146.53) |
| **Totals for Cusip** | | | | | **2,820,000.00** | **2,817,208.20** | **2,789,419.86** | **2,776,273.33** | **0.00** | **(13,146.53)** |
| 195325BK0 | REPUBLIC OF COLUMBIA | 7.38% | 09/18/2037 | 01/05/2018 | 1,100,000.00 | 1,488,850.00 | 1,488,850.00 | 1,330,450.00 | 0.00 | (158,400.00) |
| **Totals for Cusip** | | | | | **1,100,000.00** | **1,488,850.00** | **1,488,850.00** | **1,330,450.00** | **0.00** | **(158,400.00)** |
| 219868BW5 | CORP ANDINA DE FOMENTO | 2.00% | 05/10/2019 | 05/04/2016 | 1,130,000.00 | 1,129,898.30 | 1,126,033.48 | 1,125,914.24 | 0.00 | (119.24) |
| **Totals for Cusip** | | | | | **1,130,000.00** | **1,129,898.30** | **1,126,033.48** | **1,125,914.24** | **0.00** | **(119.24)** |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 09/20/2016 | 2,220,000.00 | 2,215,804.20 | 2,170,893.60 | 2,154,887.40 | 0.00 | (16,006.20) |
| 219868BX3 | CORP ANDINA DE FOMENTO | 2.12% | 09/27/2021 | 06/29/2017 | 2,080,000.00 | 2,064,712.00 | 2,033,990.40 | 2,018,993.60 | 0.00 | (14,996.80) |
| **Totals for Cusip** | | | | | **4,300,000.00** | **4,280,516.20** | **4,204,884.00** | **4,173,881.00** | **0.00** | **(31,003.00)** |
| 219868BZ8 | CORP ANDINA DE FOMENTO | 2.75% | 01/06/2023 | 10/31/2017 | 630,000.00 | 628,569.90 | 622,975.50 | 614,980.80 | 0.00 | (7,994.70) |
| **Totals for Cusip** | | | | | **630,000.00** | **628,569.90** | **622,975.50** | **614,980.80** | **0.00** | **(7,994.70)** |
| 22411VAD0 | CPPIB CAPITAL INC | 2.75% | 11/02/2027 | 10/24/2017 | 2,250,000.00 | 2,243,362.50 | 2,243,912.65 | 2,192,330.72 | 0.00 | (51,581.93) |
| **Totals for Cusip** | | | | | **2,250,000.00** | **2,243,362.50** | **2,243,912.65** | **2,192,330.72** | **0.00** | **(51,581.93)** |
| 25159MAT4 | DEVELOPMENT BK OF JAPAN | 2.12% | 09/01/2022 | 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** |
| 29135LAA8 | ABU DHABI GOVT INT'L | 3.12% | 10/11/2027 | 10/03/2017 | 6,730,000.00 | 6,694,532.90 | 6,580,324.80 | 6,427,419.20 | 0.00 | (152,905.60) |
| **Totals for Cusip** | | | | | **6,730,000.00** | **6,694,532.90** | **6,580,324.80** | **6,427,419.20** | **0.00** | **(152,905.60)** |
| 30216JAC9 | EXPORT IMPORT BK INDIA | 3.88% | 02/01/2028 | 01/25/2018 | 1,850,000.00 | 1,846,651.50 | 1,846,651.50 | 1,738,676.25 | 0.00 | (107,975.25) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,846,651.50** | **1,846,651.50** | **1,738,676.25** | **0.00** | **(107,975.25)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31808LAA0 | FINNVERA PLC | 2.38% | 06/04/2025 | 09/01/2016 | 800,000.00 | 823,312.00 | 773,488.00 | 769,336.00 | 0.00 | (4,152.00) |
| | **Totals for Cusip** | | | | **800,000.00** | **823,312.00** | **773,488.00** | **769,336.00** | **0.00** | **(4,152.00)** |
| 418097AF8 | HASHEMITE KINGDOM OF JOR | 3.00% | 06/30/2025 | 01/08/2016 | 250,000.00 | 259,000.00 | 257,282.96 | 248,682.66 | 0.00 | (8,600.30) |
| | **Totals for Cusip** | | | | **250,000.00** | **259,000.00** | **257,282.96** | **248,682.66** | **0.00** | **(8,600.30)** |
| 445545AE6 | REPUBLIC OF HUNGARY | 6.38% | 03/29/2021 | 04/05/2016 | 4,000,000.00 | 4,565,000.00 | 4,440,320.00 | 4,221,360.00 | 0.00 | (218,960.00) |
| | **Totals for Cusip** | | | | **4,000,000.00** | **4,565,000.00** | **4,440,320.00** | **4,221,360.00** | **0.00** | **(218,960.00)** |
| 455780CG9 | REPUBLIC OF INDONESIA | 4.45% | 02/11/2024 | 12/03/2018 | 800,000.00 | 798,816.00 | 798,816.00 | 804,150.40 | 5,334.40 | 0.00 |
| | **Totals for Cusip** | | | | **800,000.00** | **798,816.00** | **798,816.00** | **804,150.40** | **5,334.40** | **0.00** |
| 471048AW8 | JPN BANK FOR INTL COOP | 1.50% | 07/21/2021 | 07/13/2016 | 600,000.00 | 597,156.00 | 578,649.65 | 580,779.02 | 2,129.37 | 0.00 |
| | **Totals for Cusip** | | | | **600,000.00** | **597,156.00** | **578,649.65** | **580,779.02** | **2,129.37** | **0.00** |
| 471048BA5 | JPN BANK FOR INTL COOP | 2.25% | 02/24/2020 | 02/14/2017 | 1,800,000.00 | 1,795,068.00 | 1,792,188.49 | 1,790,336.81 | 0.00 | (1,851.68) |
| | **Totals for Cusip** | | | | **1,800,000.00** | **1,795,068.00** | **1,792,188.49** | **1,790,336.81** | **0.00** | **(1,851.68)** |
| 471048BC1 | JPN BANK FOR INTL COOP | 2.12% | 06/01/2020 | 05/24/2017 | 800,000.00 | 799,352.00 | 795,184.00 | 792,555.11 | 0.00 | (2,628.89) |
| | **Totals for Cusip** | | | | **800,000.00** | **799,352.00** | **795,184.00** | **792,555.11** | **0.00** | **(2,628.89)** |
| 471048BJ6 | JPN BANK FOR INTL COOP | 2.12% | 07/21/2020 | 07/13/2017 | 3,000,000.00 | 2,998,440.00 | 2,977,084.11 | 2,970,161.64 | 0.00 | (6,922.47) |
| | **Totals for Cusip** | | | | **3,000,000.00** | **2,998,440.00** | **2,977,084.11** | **2,970,161.64** | **0.00** | **(6,922.47)** |
| 471048BN7 | JPN BANK FOR INTL COOP | 2.12% | 11/16/2020 | 11/07/2017 | 400,000.00 | 399,124.00 | 396,600.00 | 394,881.48 | 0.00 | (1,718.52) |
| | **Totals for Cusip** | | | | **400,000.00** | **399,124.00** | **396,600.00** | **394,881.48** | **0.00** | **(1,718.52)** |
| 471048BU1 | JPN BANK FOR INTL COOP | 3.38% | 10/31/2023 | 10/24/2018 | 400,000.00 | 399,488.00 | 399,488.00 | 407,564.68 | 8,076.68 | 0.00 |
| | **Totals for Cusip** | | | | **400,000.00** | **399,488.00** | **399,488.00** | **407,564.68** | **8,076.68** | **0.00** |
| 471068AH9 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 04/06/2016 | 1,200,000.00 | 1,197,360.00 | 1,179,208.51 | 1,177,178.77 | 0.00 | (2,029.74) |
| | **Totals for Cusip** | | | | **1,200,000.00** | **1,197,360.00** | **1,179,208.51** | **1,177,178.77** | **0.00** | **(2,029.74)** |
| 471068AJ5 | JAPAN FIN ORG MUNICIPAL | 2.12% | 10/25/2023 | 10/18/2016 | 2,600,000.00 | 2,581,722.00 | 2,497,441.18 | 2,490,843.71 | 0.00 | (6,597.47) |
| | **Totals for Cusip** | | | | **2,600,000.00** | **2,581,722.00** | **2,497,441.18** | **2,490,843.71** | **0.00** | **(6,597.47)** |
| 471068AK2 | JAPAN FIN ORG MUNICIPAL | 2.62% | 04/20/2022 | 04/12/2017 | 4,000,000.00 | 3,992,920.00 | 3,976,841.16 | 3,950,015.76 | 0.00 | (26,825.40) |
| | **Totals for Cusip** | | | | **4,000,000.00** | **3,992,920.00** | **3,976,841.16** | **3,950,015.76** | **0.00** | **(26,825.40)** |
| 471068AL0 | JAPAN FIN ORG MUNICIPAL | 2.00% | 09/08/2020 | 08/31/2017 | 1,600,000.00 | 1,595,840.00 | 1,578,464.58 | 1,574,196.05 | 0.00 | (4,268.53) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,600,000.00** | **1,595,840.00** | **1,578,464.58** | **1,574,196.05** | **0.00** | **(4,268.53)** |
| 50247WAB3 | LYB INTERNATIONAL FINANC | 3.50% | 03/02/2027 | 02/21/2017 | 460,000.00 | 455,252.80 | 462,328.96 | 418,749.52 | 0.00 | (43,579.44) |
| | **Totals for Cusip** | | | | **460,000.00** | **455,252.80** | **462,328.96** | **418,749.52** | **0.00** | **(43,579.44)** |
| 563469UL7 | MANITOBA PROVINCE OF | 2.12% | 06/22/2026 | 11/30/2016 | 400,000.00 | 375,360.00 | 376,275.01 | 374,030.38 | 0.00 | (2,244.63) |
| | **Totals for Cusip** | | | | **400,000.00** | **375,360.00** | **376,275.01** | **374,030.38** | **0.00** | **(2,244.63)** |
| 656836AA1 | NA DEVELOPMENT BANK | 4.38% | 02/11/2020 | 04/07/2016 | 1,400,000.00 | 1,540,000.00 | 1,458,762.20 | 1,422,135.40 | 0.00 | (36,626.80) |
| 656836AA1 | NA DEVELOPMENT BANK | 4.38% | 02/11/2020 | 12/06/2016 | 500,000.00 | 536,835.00 | 520,986.50 | 507,905.50 | 0.00 | (13,081.00) |
| | **Totals for Cusip** | | | | **1,900,000.00** | **2,076,835.00** | **1,979,748.70** | **1,930,040.90** | **0.00** | **(49,707.80)** |
| 656836AB9 | NA DEVELOPMENT BANK | 2.40% | 10/26/2022 | 04/18/2016 | 1,985,000.00 | 2,003,809.86 | 1,955,889.98 | 1,940,710.68 | 0.00 | (15,179.30) |
| | **Totals for Cusip** | | | | **1,985,000.00** | **2,003,809.86** | **1,955,889.98** | **1,940,710.68** | **0.00** | **(15,179.30)** |
| 6832342L1 | PROVINCE OF ONTARIO | 2.25% | 05/18/2022 | 05/11/2017 | 1,025,000.00 | 1,023,606.00 | 1,014,091.16 | 1,003,999.43 | 0.00 | (10,091.73) |
| | **Totals for Cusip** | | | | **1,025,000.00** | **1,023,606.00** | **1,014,091.16** | **1,003,999.43** | **0.00** | **(10,091.73)** |
| 68323AFB5 | ONTARIO PROVINCE OF | 3.40% | 10/17/2023 | 10/10/2018 | 1,525,000.00 | 1,522,636.25 | 1,522,636.25 | 1,555,885.98 | 33,249.73 | 0.00 |
| | **Totals for Cusip** | | | | **1,525,000.00** | **1,522,636.25** | **1,522,636.25** | **1,555,885.98** | **33,249.73** | **0.00** |
| 68329AAB4 | ONTARIO TEACHERS FINANC | 2.75% | 04/16/2021 | 04/10/2018 | 500,000.00 | 498,785.00 | 498,785.00 | 500,489.14 | 1,704.14 | 0.00 |
| | **Totals for Cusip** | | | | **500,000.00** | **498,785.00** | **498,785.00** | **500,489.14** | **1,704.14** | **0.00** |
| 698299BE3 | REPUBLIC OF PANAMA | 3.75% | 03/16/2025 | 03/11/2015 | 970,000.00 | 958,912.90 | 1,011,710.00 | 960,794.70 | 0.00 | (50,915.30) |
| | **Totals for Cusip** | | | | **970,000.00** | **958,912.90** | **1,011,710.00** | **960,794.70** | **0.00** | **(50,915.30)** |
| 698299BH6 | REPUBLIC OF PANAMA | 4.50% | 04/16/2050 | 04/09/2018 | 840,000.00 | 836,379.60 | 836,379.60 | 804,300.00 | 0.00 | (32,079.60) |
| | **Totals for Cusip** | | | | **840,000.00** | **836,379.60** | **836,379.60** | **804,300.00** | **0.00** | **(32,079.60)** |
| 74727PAW1 | STATE OF QATAR | 3.88% | 04/23/2023 | 04/12/2018 | 1,955,000.00 | 1,941,745.10 | 1,941,745.10 | 1,977,150.15 | 35,405.05 | 0.00 |
| | **Totals for Cusip** | | | | **1,955,000.00** | **1,941,745.10** | **1,941,745.10** | **1,977,150.15** | **35,405.05** | **0.00** |
| 74727PAY7 | STATE OF QATAR | 5.10% | 04/23/2048 | 04/12/2018 | 2,160,000.00 | 2,160,000.00 | 2,160,000.00 | 2,268,540.00 | 108,540.00 | 0.00 |
| | **Totals for Cusip** | | | | **2,160,000.00** | **2,160,000.00** | **2,160,000.00** | **2,268,540.00** | **108,540.00** | **0.00** |
| 748149AN1 | PROVINCE OF QUEBEC | 2.75% | 04/12/2027 | 04/05/2017 | 1,415,000.00 | 1,400,453.80 | 1,403,288.75 | 1,375,953.46 | 0.00 | (27,335.29) |
| | **Totals for Cusip** | | | | **1,415,000.00** | **1,400,453.80** | **1,403,288.75** | **1,375,953.46** | **0.00** | **(27,335.29)** |
| 74815HCB6 | PROVINCE OF QUEBEC | 7.14% | 02/27/2026 | 09/08/2016 | 1,690,000.00 | 2,333,095.70 | 2,130,774.63 | 2,070,517.66 | 0.00 | (60,256.97) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **1,690,000.00** | **2,333,095.70** | **2,130,774.63** | **2,070,517.66** | **0.00** | **(60,256.97)** |
| 760942BA9 | REPUBLICA ORIENT URUGUAY | 5.10% | 06/18/2050 | 05/25/2017 | 1,300,000.00 | 1,306,500.00 | 1,443,000.00 | 1,275,950.00 | 0.00 | (167,050.00) |
| **Totals for Cusip** | | | | | **1,300,000.00** | **1,306,500.00** | **1,443,000.00** | **1,275,950.00** | **0.00** | **(167,050.00)** |
| 760942BD3 | REPUBLICA ORIENT URUGUAY | 4.97% | 04/20/2055 | 04/13/2018 | 630,000.00 | 623,070.00 | 623,070.00 | 599,136.30 | 0.00 | (23,933.70) |
| 760942BD3 | REPUBLICA ORIENT URUGUAY | 4.97% | 04/20/2055 | 04/12/2018 | 635,000.00 | 626,827.55 | 626,827.55 | 603,891.35 | 0.00 | (22,936.20) |
| **Totals for Cusip** | | | | | **1,265,000.00** | **1,249,897.55** | **1,249,897.55** | **1,203,027.65** | **0.00** | **(46,869.90)** |
| 80413TAA7 | SAUDI INTERNATIONAL BOND | 2.38% | 10/26/2021 | 10/19/2016 | 2,330,000.00 | 2,306,863.10 | 2,272,821.80 | 2,242,750.82 | 0.00 | (30,070.98) |
| **Totals for Cusip** | | | | | **2,330,000.00** | **2,306,863.10** | **2,272,821.80** | **2,242,750.82** | **0.00** | **(30,070.98)** |
| 80413TAD1 | SAUDI INTERNATIONAL BOND | 2.88% | 03/04/2023 | 09/27/2017 | 3,485,000.00 | 3,461,859.60 | 3,425,831.67 | 3,349,942.31 | 0.00 | (75,889.36) |
| **Totals for Cusip** | | | | | **3,485,000.00** | **3,461,859.60** | **3,425,831.67** | **3,349,942.31** | **0.00** | **(75,889.36)** |
| 80413TAG4 | SAUDI INTERNATIONAL BOND | 4.00% | 04/17/2025 | 04/10/2018 | 1,780,000.00 | 1,763,499.40 | 1,763,499.40 | 1,764,289.72 | 790.32 | 0.00 |
| **Totals for Cusip** | | | | | **1,780,000.00** | **1,763,499.40** | **1,763,499.40** | **1,764,289.72** | **790.32** | **0.00** |
| 889124AK9 | TOKYO METROPOLITAN GOVT | 2.50% | 06/08/2022 | 06/01/2017 | 3,200,000.00 | 3,199,392.00 | 3,166,611.20 | 3,139,884.80 | 0.00 | (26,726.40) |
| **Totals for Cusip** | | | | | **3,200,000.00** | **3,199,392.00** | **3,166,611.20** | **3,139,884.80** | **0.00** | **(26,726.40)** |
| 889124AL7 | TOKYO METROPOLITAN GOVT | 3.25% | 06/01/2023 | 01/01/1900 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 889124AL7 | TOKYO METROPOLITAN GOVT | 3.25% | 06/01/2023 | 05/24/2018 | 400,000.00 | 398,448.00 | 398,448.00 | 402,862.80 | 4,414.80 | 0.00 |
| **Totals for Cusip** | | | | | **400,000.00** | **398,448.00** | **398,448.00** | **402,862.80** | **4,414.80** | **0.00** |
| XS11104481 | FINNVERA PLC | 1.88% | 09/16/2019 | 10/27/2016 | 2,200,000.00 | 2,228,635.49 | 2,191,391.40 | 2,185,981.60 | 0.00 | (5,409.80) |
| **Totals for Cusip** | | | | | **2,200,000.00** | **2,228,635.49** | **2,191,391.40** | **2,185,981.60** | **0.00** | **(5,409.80)** |
| XS13929366 | JAPAN FIN ORG MUNICIPAL | 2.12% | 04/13/2021 | 05/02/2018 | 200,000.00 | 194,026.00 | 194,026.00 | 196,196.40 | 2,170.40 | 0.00 |
| **Totals for Cusip** | | | | | **200,000.00** | **194,026.00** | **194,026.00** | **196,196.40** | **2,170.40** | **0.00** |
| Y20721BN8 | REPUBLIC OF INDONESIA | 4.75% | 01/08/2026 | 10/24/2017 | 1,450,000.00 | 1,573,975.00 | 1,575,195.90 | 1,468,986.30 | 0.00 | (106,209.60) |
| Y20721BN8 | REPUBLIC OF INDONESIA | 4.75% | 01/08/2026 | 10/22/2018 | 1,440,000.00 | 1,429,200.00 | 1,429,200.00 | 1,458,855.36 | 29,655.36 | 0.00 |
| **Totals for Cusip** | | | | | **2,890,000.00** | **3,003,175.00** | **3,004,395.90** | **2,927,841.66** | **29,655.36** | **(106,209.60)** |
| **Totals for Foreign** | | | | | **83,215,000.00** | **84,904,623.90** | **84,074,712.28** | **82,729,251.87** | **264,968.41** | **(1,610,428.82)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **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 | | | 11/08/2018 | 685.46 | 685.46 | 685.46 | 685.46 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/07/2018 | 669.79 | 669.79 | 669.79 | 669.79 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/06/2018 | 1,975.80 | 1,975.80 | 1,975.80 | 1,975.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/09/2018 | 702.55 | 702.55 | 702.55 | 702.55 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/05/2018 | 689.81 | 689.81 | 689.81 | 689.81 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/16/2018 | 186.97 | 186.97 | 186.97 | 186.97 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/15/2018 | 1,092.35 | 1,092.35 | 1,092.35 | 1,092.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/14/2018 | 1,086.14 | 1,086.14 | 1,086.14 | 1,086.14 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/13/2018 | 3,212.38 | 3,212.38 | 3,212.38 | 3,212.38 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/12/2018 | 1,072.04 | 1,072.04 | 1,072.04 | 1,072.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2018 | 21,862.10 | 21,862.10 | 21,862.10 | 21,862.10 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/21/2018 | 694.68 | 694.68 | 694.68 | 694.68 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/23/2018 | 706.02 | 706.02 | 706.02 | 706.02 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/20/2018 | 310.54 | 310.54 | 310.54 | 310.54 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/19/2018 | 103.63 | 103.63 | 103.63 | 103.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/26/2018 | 1,421.49 | 1,421.49 | 1,421.49 | 1,421.49 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/27/2018 | 2,548.41 | 2,548.41 | 2,548.41 | 2,548.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/28/2018 | 1,098.80 | 1,098.80 | 1,098.80 | 1,098.80 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/29/2018 | 1,082.89 | 1,082.89 | 1,082.89 | 1,082.89 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 11/30/2018 | 473.37 | 473.37 | 473.37 | 473.37 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/04/2018 | 952.58 | 952.58 | 952.58 | 952.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/05/2018 | 6,888.59 | 6,888.59 | 6,888.59 | 6,888.59 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/06/2018 | 69.40 | 69.40 | 69.40 | 69.40 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/07/2018 | 176.48 | 176.48 | 176.48 | 176.48 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/03/2018 | 444.71 | 444.71 | 444.71 | 444.71 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/14/2018 | 230.18 | 230.18 | 230.18 | 230.18 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/10/2018 | 326.88 | 326.88 | 326.88 | 326.88 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/11/2018 | 1,474.04 | 1,474.04 | 1,474.04 | 1,474.04 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/12/2018 | 1,298.41 | 1,298.41 | 1,298.41 | 1,298.41 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/13/2018 | 2,163.35 | 2,163.35 | 2,163.35 | 2,163.35 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/18/2018 | 1,312.56 | 1,312.56 | 1,312.56 | 1,312.56 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/17/2018 | 270.67 | 270.67 | 270.67 | 270.67 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/21/2018 | 117.42 | 117.42 | 117.42 | 117.42 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/20/2018 | 997.97 | 997.97 | 997.97 | 997.97 | 0.00 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/19/2018 | 1,261.52 | 1,261.52 | 1,261.52 | 1,261.52 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/27/2018 | 359.58 | 359.58 | 359.58 | 359.58 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2018 | 2,030.12 | 2,030.12 | 2,030.12 | 2,030.12 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/28/2018 | 4,525,462.29 | 4,525,462.29 | 4,525,462.29 | 4,525,462.29 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/26/2018 | 2,268.63 | 2,268.63 | 2,268.63 | 2,268.63 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/24/2018 | 956.97 | 956.97 | 956.97 | 956.97 | 0.00 | 0.00 |
| 818999963 | MONEY MARKET INVESTMENT POOL | | | 12/31/2018 | 1,265.39 | 1,265.39 | 1,265.39 | 1,265.39 | 0.00 | 0.00 |
| **Totals for Cusip** | | | | | **4,592,002.96** | **4,592,002.96** | **4,592,002.96** | **4,592,002.96** | **0.00** | **0.00** |
| **Totals for MMIP Investment** | | | | | **4,592,002.96** | **4,592,002.96** | **4,592,002.96** | **4,592,002.96** | **0.00** | **0.00** |
| **Mortgage-Backed** | | | | | | | | | | |
| 31283H4W2 | FHLMC | 5.00% | 12/01/2034 | 02/29/2012 | 7,639.08 | 8,250.20 | 8,286.14 | 8,111.29 | 0.00 | (174.85) |
| **Totals for Cusip** | | | | | **7,639.08** | **8,250.20** | **8,286.14** | **8,111.29** | **0.00** | **(174.85)** |
| 31283H6G5 | FHLMC | 5.50% | 02/01/2035 | 04/28/2010 | 223,370.22 | 236,842.26 | 248,285.74 | 241,014.51 | 0.00 | (7,271.23) |
| **Totals for Cusip** | | | | | **223,370.22** | **236,842.26** | **248,285.74** | **241,014.51** | **0.00** | **(7,271.23)** |
| 31283HLH6 | FHLMC | 7.00% | 04/01/2031 | 06/10/2004 | 13,365.96 | 14,000.83 | 15,339.28 | 15,110.61 | 0.00 | (228.67) |
| **Totals for Cusip** | | | | | **13,365.96** | **14,000.83** | **15,339.28** | **15,110.61** | **0.00** | **(228.67)** |
| 31283HPA7 | FHLMC | 7.00% | 10/01/2031 | 06/10/2004 | 43,480.68 | 45,546.01 | 49,451.27 | 49,188.58 | 0.00 | (262.69) |
| **Totals for Cusip** | | | | | **43,480.68** | **45,546.01** | **49,451.27** | **49,188.58** | **0.00** | **(262.69)** |
| 31283HZ65 | FHLMC | 5.50% | 03/01/2034 | 04/28/2010 | 239,534.33 | 254,280.69 | 266,195.55 | 258,364.38 | 0.00 | (7,831.17) |
| **Totals for Cusip** | | | | | **239,534.33** | **254,280.69** | **266,195.55** | **258,364.38** | **0.00** | **(7,831.17)** |
| 31287XYD2 | FHLMC | 6.50% | 09/01/2032 | 09/24/2002 | 107,221.31 | 111,501.79 | 118,765.09 | 116,384.06 | 0.00 | (2,381.03) |
| **Totals for Cusip** | | | | | **107,221.31** | **111,501.79** | **118,765.09** | **116,384.06** | **0.00** | **(2,381.03)** |
| 31287YAD6 | FHLMC | 6.50% | 09/01/2032 | 10/02/2002 | 42,076.64 | 43,794.22 | 46,606.73 | 45,672.36 | 0.00 | (934.37) |
| **Totals for Cusip** | | | | | **42,076.64** | **43,794.22** | **46,606.73** | **45,672.36** | **0.00** | **(934.37)** |
| 31287YG24 | FHLMC | 6.50% | 09/01/2032 | 10/02/2002 | 113,849.87 | 118,497.25 | 126,107.29 | 124,060.17 | 0.00 | (2,047.12) |
| **Totals for Cusip** | | | | | **113,849.87** | **118,497.25** | **126,107.29** | **124,060.17** | **0.00** | **(2,047.12)** |
| 31288AD51 | FHLMC | 7.00% | 10/01/2032 | 11/05/2002 | 118,252.11 | 124,220.15 | 129,313.67 | 128,831.52 | 0.00 | (482.15) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **118,252.11** | **124,220.15** | **129,313.67** | **128,831.52** | **0.00** | **(482.15)** |
| 31288ANZ4 | FHLMC | 7.00% | 10/01/2032 | 11/05/2002 | 21,007.50 | 22,067.70 | 22,570.35 | 21,450.70 | 0.00 | (1,119.65) |
| | **Totals for Cusip** | | | | **21,007.50** | **22,067.70** | **22,570.35** | **21,450.70** | **0.00** | **(1,119.65)** |
| 3128K7UW6 | FHLMC | 4.50% | 09/01/2035 | 07/01/2009 | 85,741.64 | 85,620.24 | 91,448.66 | 89,109.98 | 0.00 | (2,338.68) |
| | **Totals for Cusip** | | | | **85,741.64** | **85,620.24** | **91,448.66** | **89,109.98** | **0.00** | **(2,338.68)** |
| 3128K8KB1 | FHLMC | 5.50% | 10/01/2035 | 03/28/2012 | 9,499.46 | 10,318.79 | 10,531.51 | 10,239.72 | 0.00 | (291.79) |
| | **Totals for Cusip** | | | | **9,499.46** | **10,318.79** | **10,531.51** | **10,239.72** | **0.00** | **(291.79)** |
| 3128KLCY1 | FHLMC | 5.50% | 02/01/2037 | 03/28/2012 | 7,570.64 | 8,223.57 | 8,269.48 | 7,994.17 | 0.00 | (275.31) |
| | **Totals for Cusip** | | | | **7,570.64** | **8,223.57** | **8,269.48** | **7,994.17** | **0.00** | **(275.31)** |
| 3128LXAU4 | FHLMC | 5.00% | 06/01/2035 | 02/25/2009 | 110,168.79 | 112,367.84 | 119,526.11 | 116,976.16 | 0.00 | (2,549.95) |
| | **Totals for Cusip** | | | | **110,168.79** | **112,367.84** | **119,526.11** | **116,976.16** | **0.00** | **(2,549.95)** |
| 3128LXE30 | FHLMC | 5.00% | 11/01/2035 | 04/07/2009 | 136,695.60 | 141,074.12 | 148,292.18 | 145,164.20 | 0.00 | (3,127.98) |
| | **Totals for Cusip** | | | | **136,695.60** | **141,074.12** | **148,292.18** | **145,164.20** | **0.00** | **(3,127.98)** |
| 3128LXFB1 | FHLMC | 5.00% | 12/01/2035 | 05/13/2009 | 222,779.20 | 229,654.02 | 241,533.91 | 236,493.61 | 0.00 | (5,040.30) |
| 3128LXFB1 | FHLMC | 5.00% | 12/01/2035 | 07/21/2009 | 312,235.54 | 317,699.67 | 338,521.17 | 331,456.93 | 0.00 | (7,064.24) |
| | **Totals for Cusip** | | | | **535,014.74** | **547,353.69** | **580,055.08** | **567,950.54** | **0.00** | **(12,104.54)** |
| 3128LXFC9 | FHLMC | 4.50% | 11/01/2035 | 06/01/2009 | 34,351.39 | 34,464.10 | 36,663.72 | 35,705.21 | 0.00 | (958.51) |
| | **Totals for Cusip** | | | | **34,351.39** | **34,464.10** | **36,663.72** | **35,705.21** | **0.00** | **(958.51)** |
| 3128LXFP0 | FHLMC | 5.00% | 12/01/2035 | 02/25/2009 | 60,917.23 | 62,133.20 | 66,045.75 | 64,689.85 | 0.00 | (1,355.90) |
| | **Totals for Cusip** | | | | **60,917.23** | **62,133.20** | **66,045.75** | **64,689.85** | **0.00** | **(1,355.90)** |
| 3128LXMK3 | FHLMC | 5.50% | 05/01/2036 | 03/28/2012 | 88,554.98 | 96,192.84 | 98,320.49 | 95,538.08 | 0.00 | (2,782.41) |
| | **Totals for Cusip** | | | | **88,554.98** | **96,192.84** | **98,320.49** | **95,538.08** | **0.00** | **(2,782.41)** |
| 3128M1JP5 | FHLMC | 5.00% | 07/01/2019 | 05/24/2006 | 11,695.18 | 11,333.37 | 11,943.04 | 11,750.67 | 0.00 | (192.37) |
| | **Totals for Cusip** | | | | **11,695.18** | **11,333.37** | **11,943.04** | **11,750.67** | **0.00** | **(192.37)** |
| 3128M1JT7 | FHLMC | 5.00% | 07/01/2019 | 05/24/2006 | 8,809.20 | 8,533.91 | 8,982.97 | 8,851.00 | 0.00 | (131.97) |
| | **Totals for Cusip** | | | | **8,809.20** | **8,533.91** | **8,982.97** | **8,851.00** | **0.00** | **(131.97)** |
| 3128M46G3 | FHLMC | 5.50% | 09/01/2037 | 09/21/2010 | 160,641.46 | 170,857.26 | 177,471.02 | 173,093.97 | 0.00 | (4,377.05) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **160,641.46** | **170,857.26** | **177,471.02** | **173,093.97** | **0.00** | **(4,377.05)** |
| 3128M4AH6 | FHLMC | 5.50% | 12/01/2036 | 01/03/2011 | 104,863.74 | 111,991.16 | 116,076.29 | 113,108.35 | 0.00 | (2,967.94) |
| | **Totals for Cusip** | | | | **104,863.74** | **111,991.16** | **116,076.29** | **113,108.35** | **0.00** | **(2,967.94)** |
| 3128M4B51 | FHLMC | 5.50% | 12/01/2036 | 03/28/2012 | 4,003.68 | 4,348.98 | 4,423.07 | 4,317.18 | 0.00 | (105.89) |
| | **Totals for Cusip** | | | | **4,003.68** | **4,348.98** | **4,423.07** | **4,317.18** | **0.00** | **(105.89)** |
| 3128M4HE6 | FHLMC | 5.50% | 01/01/2037 | 03/28/2012 | 4,288.26 | 4,658.13 | 4,740.80 | 4,620.13 | 0.00 | (120.67) |
| | **Totals for Cusip** | | | | **4,288.26** | **4,658.13** | **4,740.80** | **4,620.13** | **0.00** | **(120.67)** |
| 3128M4JW4 | FHLMC | 5.50% | 02/01/2037 | 03/09/2007 | 327,728.06 | 325,180.49 | 362,494.77 | 352,866.14 | 0.00 | (9,628.63) |
| | **Totals for Cusip** | | | | **327,728.06** | **325,180.49** | **362,494.77** | **352,866.14** | **0.00** | **(9,628.63)** |
| 3128M4NG4 | FHLMC | 5.50% | 04/01/2037 | 08/13/2008 | 334,662.69 | 324,831.99 | 369,857.86 | 360,967.81 | 0.00 | (8,890.05) |
| | **Totals for Cusip** | | | | **334,662.69** | **324,831.99** | **369,857.86** | **360,967.81** | **0.00** | **(8,890.05)** |
| 3128M4ZP1 | FHLMC | 5.50% | 08/01/2037 | 09/04/2008 | 86,086.27 | 85,602.03 | 95,118.31 | 92,822.98 | 0.00 | (2,295.33) |
| | **Totals for Cusip** | | | | **86,086.27** | **85,602.03** | **95,118.31** | **92,822.98** | **0.00** | **(2,295.33)** |
| 3128M6AP3 | FHLMC | 5.50% | 05/01/2038 | 12/01/2010 | 117,916.03 | 126,133.32 | 130,363.50 | 126,057.26 | 0.00 | (4,306.24) |
| | **Totals for Cusip** | | | | **117,916.03** | **126,133.32** | **130,363.50** | **126,057.26** | **0.00** | **(4,306.24)** |
| 3128M6RH3 | FHLMC | 5.50% | 09/01/2038 | 12/09/2010 | 49,291.22 | 52,495.14 | 54,471.91 | 52,630.38 | 0.00 | (1,841.53) |
| | **Totals for Cusip** | | | | **49,291.22** | **52,495.14** | **54,471.91** | **52,630.38** | **0.00** | **(1,841.53)** |
| 3128M6SG4 | FHLMC | 5.50% | 01/01/2038 | 03/28/2012 | 6,935.15 | 7,533.30 | 7,665.08 | 7,479.49 | 0.00 | (185.59) |
| | **Totals for Cusip** | | | | **6,935.15** | **7,533.30** | **7,665.08** | **7,479.49** | **0.00** | **(185.59)** |
| 3128M7C95 | FHLMC | 5.50% | 10/01/2038 | 03/28/2012 | 71,837.06 | 78,033.00 | 79,377.93 | 77,179.24 | 0.00 | (2,198.69) |
| | **Totals for Cusip** | | | | **71,837.06** | **78,033.00** | **79,377.93** | **77,179.24** | **0.00** | **(2,198.69)** |
| 3128M7T97 | FHLMC | 4.00% | 11/01/2039 | 06/23/2011 | 1,318,895.47 | 1,337,030.25 | 1,384,745.37 | 1,357,056.89 | 0.00 | (27,688.48) |
| | **Totals for Cusip** | | | | **1,318,895.47** | **1,337,030.25** | **1,384,745.37** | **1,357,056.89** | **0.00** | **(27,688.48)** |
| 3128M7WA0 | FHLMC | 4.50% | 12/01/2039 | 11/15/2011 | 582,434.54 | 612,420.82 | 621,434.36 | 609,831.71 | 0.00 | (11,602.65) |
| | **Totals for Cusip** | | | | **582,434.54** | **612,420.82** | **621,434.36** | **609,831.71** | **0.00** | **(11,602.65)** |
| 3128M8MG6 | FGLMC | 4.00% | 02/01/2041 | 08/11/2014 | 819,979.70 | 864,950.48 | 865,790.57 | 843,707.56 | 0.00 | (22,083.01) |
| | **Totals for Cusip** | | | | **819,979.70** | **864,950.48** | **865,790.57** | **843,707.56** | **0.00** | **(22,083.01)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3128M8N26 | FGLMC | 6.00% | 11/01/2039 | 02/29/2012 | 795,080.42 | 877,574.18 | 895,862.32 | 868,490.19 | 0.00 | (27,372.13) |
| **Totals for Cusip** | | | | | **795,080.42** | **877,574.18** | **895,862.32** | **868,490.19** | **0.00** | **(27,372.13)** |
| 3128M8R30 | FGLMC | 4.00% | 12/01/2040 | 05/19/2011 | 1,112,058.77 | 1,109,061.46 | 1,167,524.81 | 1,144,240.81 | 0.00 | (23,284.00) |
| **Totals for Cusip** | | | | | **1,112,058.77** | **1,109,061.46** | **1,167,524.81** | **1,144,240.81** | **0.00** | **(23,284.00)** |
| 3128M8U28 | FGLMC | 4.50% | 12/01/2040 | 06/15/2011 | 2,444,470.63 | 2,529,263.22 | 2,636,197.41 | 2,559,486.03 | 0.00 | (76,711.38) |
| 3128M8U28 | FGLMC | 4.50% | 12/01/2040 | 11/10/2011 | 544,220.86 | 576,193.83 | 586,905.65 | 569,827.13 | 0.00 | (17,078.52) |
| **Totals for Cusip** | | | | | **2,988,691.49** | **3,105,457.05** | **3,223,103.06** | **3,129,313.16** | **0.00** | **(93,789.90)** |
| 3128M8YY4 | FGLMC | 5.50% | 01/01/2037 | 03/28/2012 | 4,695.64 | 5,100.65 | 5,201.82 | 5,061.52 | 0.00 | (140.30) |
| **Totals for Cusip** | | | | | **4,695.64** | **5,100.65** | **5,201.82** | **5,061.52** | **0.00** | **(140.30)** |
| 3128M9HE5 | FHLMC | 3.50% | 09/01/2042 | 09/27/2012 | 444,481.92 | 477,956.96 | 458,696.71 | 447,775.38 | 0.00 | (10,921.33) |
| **Totals for Cusip** | | | | | **444,481.92** | **477,956.96** | **458,696.71** | **447,775.38** | **0.00** | **(10,921.33)** |
| 3128M9LX8 | FHLMC | 4.00% | 04/01/2042 | 08/22/2017 | 496,834.40 | 525,868.18 | 521,574.50 | 511,199.78 | 0.00 | (10,374.72) |
| **Totals for Cusip** | | | | | **496,834.40** | **525,868.18** | **521,574.50** | **511,199.78** | **0.00** | **(10,374.72)** |
| 3128M9TQ5 | FHLMC | 3.50% | 08/01/2043 | 08/30/2017 | 2,481,532.77 | 2,580,794.08 | 2,560,861.86 | 2,499,939.54 | 0.00 | (60,922.32) |
| **Totals for Cusip** | | | | | **2,481,532.77** | **2,580,794.08** | **2,560,861.86** | **2,499,939.54** | **0.00** | **(60,922.32)** |
| 3128MBGT8 | FHLMC | 5.50% | 07/01/2022 | 08/09/2007 | 8,855.01 | 8,767.15 | 9,282.46 | 9,100.05 | 0.00 | (182.41) |
| **Totals for Cusip** | | | | | **8,855.01** | **8,767.15** | **9,282.46** | **9,100.05** | **0.00** | **(182.41)** |
| 3128MC4Y8 | FHLMC | 4.00% | 09/01/2026 | 10/05/2011 | 856,091.25 | 901,704.87 | 893,562.03 | 878,324.97 | 0.00 | (15,237.06) |
| **Totals for Cusip** | | | | | **856,091.25** | **901,704.87** | **893,562.03** | **878,324.97** | **0.00** | **(15,237.06)** |
| 3128MCC52 | FHLMC | 5.00% | 02/01/2024 | 12/10/2010 | 42,234.53 | 44,636.61 | 44,341.43 | 43,822.55 | 0.00 | (518.88) |
| **Totals for Cusip** | | | | | **42,234.53** | **44,636.61** | **44,341.43** | **43,822.55** | **0.00** | **(518.88)** |
| 3128ME6M8 | FHLMC GOLD | 3.00% | 02/01/2032 | 08/24/2018 | 511,901.86 | 509,022.42 | 509,022.42 | 510,187.66 | 1,165.24 | 0.00 |
| **Totals for Cusip** | | | | | **511,901.86** | **509,022.42** | **509,022.42** | **510,187.66** | **1,165.24** | **0.00** |
| 3128MFCN6 | FHLMC | 2.00% | 01/01/2032 | 10/24/2017 | 1,179,715.87 | 1,154,093.91 | 1,150,172.19 | 1,128,817.98 | 0.00 | (21,354.21) |
| 3128MFCN6 | FHLMC | 2.00% | 01/01/2032 | 06/28/2018 | 1,479,498.52 | 1,400,437.83 | 1,400,437.83 | 1,415,666.75 | 15,228.92 | 0.00 |
| **Totals for Cusip** | | | | | **2,659,214.39** | **2,554,531.74** | **2,550,610.02** | **2,544,484.73** | **15,228.92** | **(21,354.21)** |
| 3128MJ2E9 | FHLMC GOLD | 4.50% | 07/01/2047 | 07/16/2018 | 463,769.85 | 482,157.60 | 482,157.60 | 480,414.40 | 0.00 | (1,743.20) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **463,769.85** | **482,157.60** | **482,157.60** | **480,414.40** | **0.00** | **(1,743.20)** |
| 3128MJ2T6 | FHLMC GOLD | 4.00% | 10/01/2047 | 08/27/2018 | 732,670.53 | 747,094.98 | 747,094.98 | 747,361.79 | 266.81 | 0.00 |
| **Totals for Cusip** | | | | | **732,670.53** | **747,094.98** | **747,094.98** | **747,361.79** | **266.81** | **0.00** |
| 3128MJ2Y5 | FHLMC GOLD | 4.50% | 11/01/2047 | 08/07/2018 | 3,227,442.36 | 3,348,471.45 | 3,348,471.45 | 3,343,267.94 | 0.00 | (5,203.51) |
| **Totals for Cusip** | | | | | **3,227,442.36** | **3,348,471.45** | **3,348,471.45** | **3,343,267.94** | **0.00** | **(5,203.51)** |
| 3128MJ3A6 | FHLMC GOLD | 3.50% | 12/01/2047 | 09/04/2018 | 3,930,767.79 | 3,900,365.76 | 3,900,365.76 | 3,930,067.80 | 29,702.04 | 0.00 |
| **Totals for Cusip** | | | | | **3,930,767.79** | **3,900,365.76** | **3,900,365.76** | **3,930,067.80** | **29,702.04** | **0.00** |
| 3128MJ3E8 | FHLMC GOLD | 3.50% | 01/01/2048 | 09/20/2018 | 3,931,593.40 | 3,861,101.16 | 3,861,101.16 | 3,930,855.24 | 69,754.08 | 0.00 |
| **Totals for Cusip** | | | | | **3,931,593.40** | **3,861,101.16** | **3,861,101.16** | **3,930,855.24** | **69,754.08** | **0.00** |
| 3128MJ3P3 | FHLMC GOLD | 4.00% | 03/01/2048 | 09/27/2018 | 942,393.89 | 951,007.96 | 951,007.96 | 960,927.91 | 9,919.95 | 0.00 |
| **Totals for Cusip** | | | | | **942,393.89** | **951,007.96** | **951,007.96** | **960,927.91** | **9,919.95** | **0.00** |
| 3128MJ3T5 | FHLMC GOLD | 4.00% | 04/01/2048 | 10/12/2018 | 991,465.16 | 993,943.82 | 993,943.82 | 1,011,107.43 | 17,163.61 | 0.00 |
| **Totals for Cusip** | | | | | **991,465.16** | **993,943.82** | **993,943.82** | **1,011,107.43** | **17,163.61** | **0.00** |
| 3128MJ4J6 | FHLMC GOLD | 4.00% | 06/01/2048 | 12/31/2018 | 7,489,014.40 | 7,633,528.98 | 7,633,528.98 | 7,636,502.53 | 2,973.55 | 0.00 |
| **Totals for Cusip** | | | | | **7,489,014.40** | **7,633,528.98** | **7,633,528.98** | **7,636,502.53** | **2,973.55** | **0.00** |
| 3128MJ5C0 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/24/2018 | 990,277.51 | 997,936.68 | 997,936.68 | 1,009,745.41 | 11,808.73 | 0.00 |
| 3128MJ5C0 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/24/2018 | 990,277.52 | 997,936.69 | 997,936.69 | 1,009,745.42 | 11,808.73 | 0.00 |
| 3128MJ5C0 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/24/2018 | 990,277.52 | 997,936.69 | 997,936.69 | 1,009,745.42 | 11,808.73 | 0.00 |
| **Totals for Cusip** | | | | | **2,970,832.55** | **2,993,810.06** | **2,993,810.06** | **3,029,236.25** | **35,426.19** | **0.00** |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 496,093.67 | 500,938.34 | 500,938.34 | 505,846.45 | 4,908.11 | 0.00 |
| 3128MJ5H9 | FHLMC GOLD | 4.00% | 10/01/2048 | 09/28/2018 | 992,187.33 | 1,001,876.65 | 1,001,876.65 | 1,011,692.89 | 9,816.24 | 0.00 |
| **Totals for Cusip** | | | | | **9,425,779.64** | **9,517,828.19** | **9,517,828.19** | **9,611,082.46** | **93,254.27** | **0.00** |
| 3128MJCW8 | FHLMC GOLD | 4.50% | 10/01/2035 | 06/01/2009 | 51,717.71 | 51,887.40 | 55,175.75 | 53,755.35 | 0.00 | (1,420.40) |
| **Totals for Cusip** | | | | | **51,717.71** | **51,887.40** | **55,175.75** | **53,755.35** | **0.00** | **(1,420.40)** |
| 3128MJDP2 | FHLMC GOLD | 4.50% | 11/01/2035 | 06/01/2009 | 59,813.45 | 60,009.71 | 63,809.79 | 62,170.54 | 0.00 | (1,639.25) |
| **Totals for Cusip** | | | | | **59,813.45** | **60,009.71** | **63,809.79** | **62,170.54** | **0.00** | **(1,639.25)** |
| 3128MJJT8 | FHLMC GOLD | 5.50% | 06/01/2038 | 02/04/2011 | 69,350.52 | 73,316.51 | 76,655.42 | 74,103.11 | 0.00 | (2,552.31) |
| **Totals for Cusip** | | | | | **69,350.52** | **73,316.51** | **76,655.42** | **74,103.11** | **0.00** | **(2,552.31)** |
| 3128MJLD0 | FHLMC GOLD | 5.00% | 02/01/2039 | 01/09/2009 | 38,919.36 | 40,068.72 | 42,365.59 | 41,189.49 | 0.00 | (1,176.10) |
| **Totals for Cusip** | | | | | **38,919.36** | **40,068.72** | **42,365.59** | **41,189.49** | **0.00** | **(1,176.10)** |
| 3128MJM64 | FHLMC GOLD | 4.50% | 12/01/2039 | 12/07/2011 | 241,382.96 | 254,847.63 | 257,535.07 | 252,743.11 | 0.00 | (4,791.96) |
| **Totals for Cusip** | | | | | **241,382.96** | **254,847.63** | **257,535.07** | **252,743.11** | **0.00** | **(4,791.96)** |
| 3128MJMS6 | FHLMC GOLD | 4.50% | 10/01/2039 | 06/14/2011 | 2,218,873.98 | 2,299,394.82 | 2,367,203.69 | 2,323,234.06 | 0.00 | (43,969.63) |
| **Totals for Cusip** | | | | | **2,218,873.98** | **2,299,394.82** | **2,367,203.69** | **2,323,234.06** | **0.00** | **(43,969.63)** |
| 3128MJMW7 | FHLMC GOLD | 4.50% | 11/01/2039 | 12/07/2011 | 136,794.80 | 144,575.02 | 145,971.68 | 143,200.46 | 0.00 | (2,771.22) |
| **Totals for Cusip** | | | | | **136,794.80** | **144,575.02** | **145,971.68** | **143,200.46** | **0.00** | **(2,771.22)** |
| 3128MJSK7 | FHLMC GOLD | 3.00% | 01/01/2043 | 01/08/2014 | 1,454,545.69 | 1,379,545.65 | 1,462,788.87 | 1,429,699.37 | 0.00 | (33,089.50) |
| **Totals for Cusip** | | | | | **1,454,545.69** | **1,379,545.65** | **1,462,788.87** | **1,429,699.37** | **0.00** | **(33,089.50)** |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,314.99 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.74 | 369,314.99 | 376,041.53 | 367,431.74 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,314.99 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,315.00 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,314.99 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,315.00 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,315.00 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.74 | 369,314.99 | 376,041.53 | 367,431.74 | 0.00 | (8,609.79) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,267.27 | 369,315.52 | 376,042.09 | 367,432.28 | 0.00 | (8,609.81) |
| 3128MJTZ3 | FHLMC GOLD | 4.00% | 01/01/2044 | 12/05/2013 | 359,266.75 | 369,314.99 | 376,041.54 | 367,431.75 | 0.00 | (8,609.79) |
| **Totals for Cusip** | | | | | **3,592,668.00** | **3,693,150.46** | **3,760,415.93** | **3,674,318.01** | **0.00** | **(86,097.92)** |
| 3128MJVS6 | FHLMC GOLD | 4.00% | 01/01/2045 | 07/29/2016 | 557,428.44 | 596,622.63 | 582,966.38 | 569,764.94 | 0.00 | (13,201.44) |
| **Totals for Cusip** | | | | | **557,428.44** | **596,622.63** | **582,966.38** | **569,764.94** | **0.00** | **(13,201.44)** |
| 3128MJXA3 | FHLMC GOLD | 4.00% | 10/01/2045 | 12/07/2016 | 272,916.29 | 286,860.62 | 285,415.61 | 278,675.31 | 0.00 | (6,740.30) |
| **Totals for Cusip** | | | | | **272,916.29** | **286,860.62** | **285,415.61** | **278,675.31** | **0.00** | **(6,740.30)** |
| 3128MJXF2 | FHLMC GOLD | 4.00% | 11/01/2045 | 08/24/2016 | 1,429,626.26 | 1,530,146.87 | 1,495,100.34 | 1,459,646.52 | 0.00 | (35,453.82) |
| **Totals for Cusip** | | | | | **1,429,626.26** | **1,530,146.87** | **1,495,100.34** | **1,459,646.52** | **0.00** | **(35,453.82)** |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 11/05/2015 | 648,853.47 | 669,332.90 | 667,316.02 | 651,055.61 | 0.00 | (16,260.41) |
| 3128MJXK1 | FHLMC GOLD | 3.50% | 12/01/2045 | 12/08/2015 | 324,426.74 | 335,388.81 | 333,658.02 | 325,527.81 | 0.00 | (8,130.21) |
| **Totals for Cusip** | | | | | **5,515,254.50** | **5,690,052.01** | **5,672,186.18** | **5,533,972.69** | **0.00** | **(138,213.49)** |
| 3128MJY61 | FHLMC GOLD | 3.00% | 11/01/2046 | 07/10/2017 | 7,008,451.31 | 6,969,302.57 | 7,015,981.04 | 6,836,835.57 | 0.00 | (179,145.47) |
| 3128MJY61 | FHLMC GOLD | 3.00% | 11/01/2046 | 07/10/2017 | 5,149,926.37 | 5,125,987.24 | 5,155,459.36 | 5,023,820.28 | 0.00 | (131,639.08) |
| **Totals for Cusip** | | | | | **12,158,377.68** | **12,095,289.81** | **12,171,440.40** | **11,860,655.85** | **0.00** | **(310,784.55)** |
| 3128MJY87 | FHLMC GOLD | 4.00% | 11/01/2046 | 03/02/2018 | 441,417.93 | 452,556.85 | 452,556.85 | 450,643.81 | 0.00 | (1,913.04) |
| **Totals for Cusip** | | | | | **441,417.93** | **452,556.85** | **452,556.85** | **450,643.81** | **0.00** | **(1,913.04)** |
| 3128MJY95 | FHLMC GOLD | 4.50% | 10/01/2046 | 09/26/2017 | 1,589,882.27 | 1,706,887.67 | 1,689,858.18 | 1,647,946.76 | 0.00 | (41,911.42) |
| **Totals for Cusip** | | | | | **1,589,882.27** | **1,706,887.67** | **1,689,858.18** | **1,647,946.76** | **0.00** | **(41,911.42)** |
| 3128MJYD6 | FHLMC GOLD | 4.00% | 05/01/2046 | 03/05/2018 | 403,227.84 | 412,394.98 | 412,394.98 | 411,655.14 | 0.00 | (739.84) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **403,227.84** | **412,394.98** | **412,394.98** | **411,655.14** | **0.00** | **(739.84)** |
| 3128MJZ37 | FHLMC GOLD | 3.50% | 05/01/2047 | 11/28/2018 | 860,620.11 | 842,466.41 | 842,466.41 | 861,642.03 | 19,175.62 | 0.00 |
| | **Totals for Cusip** | | | | **860,620.11** | **842,466.41** | **842,466.41** | **861,642.03** | **19,175.62** | **0.00** |
| 3128MJZF0 | FHLMC GOLD | 3.00% | 01/01/2047 | 09/21/2017 | 5,268,115.07 | 5,288,693.65 | 5,273,230.99 | 5,136,160.32 | 0.00 | (137,070.67) |
| 3128MJZF0 | FHLMC GOLD | 3.00% | 01/01/2047 | 01/30/2018 | 237,637.98 | 233,005.89 | 233,005.89 | 231,685.67 | 0.00 | (1,320.22) |
| | **Totals for Cusip** | | | | **5,505,753.05** | **5,521,699.54** | **5,506,236.88** | **5,367,845.99** | **0.00** | **(138,390.89)** |
| 3128MJZH6 | FHLMC GOLD | 4.00% | 01/01/2047 | 03/05/2018 | 441,748.49 | 451,791.36 | 451,791.36 | 450,947.22 | 0.00 | (844.14) |
| | **Totals for Cusip** | | | | **441,748.49** | **451,791.36** | **451,791.36** | **450,947.22** | **0.00** | **(844.14)** |
| 3128MJZN3 | FHLMC GOLD | 3.50% | 02/01/2047 | 11/28/2018 | 3,264,452.10 | 3,195,592.56 | 3,195,592.56 | 3,270,224.76 | 74,632.20 | 0.00 |
| | **Totals for Cusip** | | | | **3,264,452.10** | **3,195,592.56** | **3,195,592.56** | **3,270,224.76** | **74,632.20** | **0.00** |
| 3128MJZR4 | FHLMC GOLD | 3.50% | 03/01/2047 | 07/31/2018 | 3,527,045.55 | 3,494,530.61 | 3,494,530.61 | 3,532,599.59 | 38,068.98 | 0.00 |
| 3128MJZR4 | FHLMC GOLD | 3.50% | 03/01/2047 | 11/28/2018 | 1,976,835.11 | 1,935,136.24 | 1,935,136.24 | 1,979,948.03 | 44,811.79 | 0.00 |
| | **Totals for Cusip** | | | | **5,503,880.66** | **5,429,666.85** | **5,429,666.85** | **5,512,547.62** | **82,880.77** | **0.00** |
| 3128P8DM0 | FHLMC GOLD | 3.00% | 01/01/2037 | 08/10/2017 | 6,689,908.75 | 6,842,522.27 | 6,791,232.56 | 6,616,401.91 | 0.00 | (174,830.65) |
| | **Totals for Cusip** | | | | **6,689,908.75** | **6,842,522.27** | **6,791,232.56** | **6,616,401.91** | **0.00** | **(174,830.65)** |
| 3128P8E98 | FHLMC GOLD | 3.50% | 11/01/2037 | 10/03/2018 | 1,942,028.99 | 1,930,801.62 | 1,930,801.62 | 1,966,639.88 | 35,838.26 | 0.00 |
| | **Totals for Cusip** | | | | **1,942,028.99** | **1,930,801.62** | **1,930,801.62** | **1,966,639.88** | **35,838.26** | **0.00** |
| 3128PTD28 | FHLMC GOLD | 3.50% | 12/01/2025 | 01/09/2015 | 1,009,800.11 | 1,072,754.85 | 1,048,734.18 | 1,023,506.72 | 0.00 | (25,227.46) |
| | **Totals for Cusip** | | | | **1,009,800.11** | **1,072,754.85** | **1,048,734.18** | **1,023,506.72** | **0.00** | **(25,227.46)** |
| 3128PV3R9 | FHLMC GOLD | 3.50% | 08/01/2026 | 02/29/2012 | 10,006.36 | 10,468.04 | 10,343.75 | 10,135.24 | 0.00 | (208.51) |
| | **Totals for Cusip** | | | | **10,006.36** | **10,468.04** | **10,343.75** | **10,135.24** | **0.00** | **(208.51)** |
| 3128PVK66 | FHLMC GOLD | 4.00% | 06/01/2026 | 06/22/2011 | 591,370.68 | 617,982.38 | 619,940.43 | 606,910.73 | 0.00 | (13,029.70) |
| | **Totals for Cusip** | | | | **591,370.68** | **617,982.38** | **619,940.43** | **606,910.73** | **0.00** | **(13,029.70)** |
| 3128PWED6 | FHLMC GOLD | 3.50% | 08/01/2026 | 01/09/2015 | 1,148,446.58 | 1,220,045.02 | 1,192,502.10 | 1,163,920.90 | 0.00 | (28,581.20) |
| | **Totals for Cusip** | | | | **1,148,446.58** | **1,220,045.02** | **1,192,502.10** | **1,163,920.90** | **0.00** | **(28,581.20)** |
| 312927AL0 | FHLMC | 6.00% | 08/01/2038 | 08/07/2008 | 84,832.53 | 84,792.76 | 95,163.05 | 91,668.32 | 0.00 | (3,494.73) |
| | **Totals for Cusip** | | | | **84,832.53** | **84,792.76** | **95,163.05** | **91,668.32** | **0.00** | **(3,494.73)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 312927QV1 | FHLMC | 6.00% | 09/01/2038 | 08/14/2008 | 257,791.28 | 257,348.18 | 291,129.85 | 281,705.31 | 0.00 | (9,424.54) |
| **Totals for Cusip** | | | | | **257,791.28** | **257,348.18** | **291,129.85** | **281,705.31** | **0.00** | **(9,424.54)** |
| 312929JK9 | FHLMC GOLD | 5.50% | 11/01/2038 | 03/28/2012 | 102,792.95 | 111,658.83 | 113,206.71 | 109,630.47 | 0.00 | (3,576.24) |
| **Totals for Cusip** | | | | | **102,792.95** | **111,658.83** | **113,206.71** | **109,630.47** | **0.00** | **(3,576.24)** |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 33,284.88 | 34,865.89 | 37,331.96 | 37,523.23 | 191.27 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.07 | 57,681.69 | 61,761.51 | 62,077.94 | 316.43 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,065.92 | 57,681.54 | 61,761.35 | 62,077.78 | 316.43 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.02 | 57,681.63 | 61,761.45 | 62,077.89 | 316.44 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.52 | 57,682.16 | 61,762.01 | 62,078.45 | 316.44 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.00 | 57,681.62 | 61,761.42 | 62,077.87 | 316.45 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.03 | 57,681.66 | 61,761.47 | 62,077.90 | 316.43 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.02 | 57,681.64 | 61,761.45 | 62,077.89 | 316.44 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,065.99 | 57,681.61 | 61,761.42 | 62,077.85 | 316.43 | 0.00 |
| 31292H6A7 | FNMA | 7.00% | 11/01/2033 | 06/10/2004 | 55,066.03 | 57,681.65 | 61,761.46 | 62,077.90 | 316.44 | 0.00 |
| **Totals for Cusip** | | | | | **528,879.48** | **554,001.09** | **593,185.50** | **596,224.70** | **3,039.20** | **0.00** |
| 31292JBG4 | FHLMC | 5.00% | 05/01/2034 | 07/23/2009 | 545,369.58 | 557,469.95 | 590,050.77 | 579,137.11 | 0.00 | (10,913.66) |
| **Totals for Cusip** | | | | | **545,369.58** | **557,469.95** | **590,050.77** | **579,137.11** | **0.00** | **(10,913.66)** |
| 31292K4A2 | FHLMC | 4.50% | 09/01/2040 | 09/28/2010 | 896,776.27 | 935,099.45 | 956,885.51 | 938,977.08 | 0.00 | (17,908.43) |
| **Totals for Cusip** | | | | | **896,776.27** | **935,099.45** | **956,885.51** | **938,977.08** | **0.00** | **(17,908.43)** |
| 31292LAN5 | FHLMC GOLD | 4.00% | 11/01/2040 | 06/04/2014 | 3,282,082.48 | 3,458,494.42 | 3,445,905.40 | 3,377,057.54 | 0.00 | (68,847.86) |
| **Totals for Cusip** | | | | | **3,282,082.48** | **3,458,494.42** | **3,445,905.40** | **3,377,057.54** | **0.00** | **(68,847.86)** |
| 31292SAX8 | FHLMC GOLD | 3.00% | 01/01/2043 | 09/12/2013 | 1,188,823.67 | 1,121,023.58 | 1,195,560.57 | 1,168,516.68 | 0.00 | (27,043.89) |
| **Totals for Cusip** | | | | | **1,188,823.67** | **1,121,023.58** | **1,195,560.57** | **1,168,516.68** | **0.00** | **(27,043.89)** |
| 3129416B8 | FHLMC | 4.50% | 09/01/2040 | 09/24/2010 | 213,453.87 | 222,225.49 | 227,759.65 | 223,498.79 | 0.00 | (4,260.86) |
| **Totals for Cusip** | | | | | **213,453.87** | **222,225.49** | **227,759.65** | **223,498.79** | **0.00** | **(4,260.86)** |
| 312943NP4 | FHLMC GOLD | 4.50% | 11/01/2040 | 12/07/2010 | 367,312.98 | 381,546.33 | 391,939.17 | 384,596.97 | 0.00 | (7,342.20) |
| **Totals for Cusip** | | | | | **367,312.98** | **381,546.33** | **391,939.17** | **384,596.97** | **0.00** | **(7,342.20)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 312944DY4 | FHLMC | 4.50% | 12/01/2040 | 11/29/2010 | 163,631.84 | 170,790.74 | 174,602.42 | 171,331.37 | 0.00 | (3,271.05) |
| | **Totals for Cusip** | | | | **163,631.84** | **170,790.74** | **174,602.42** | **171,331.37** | **0.00** | **(3,271.05)** |
| 312944FA4 | FHLMC | 4.00% | 12/01/2040 | 05/14/2014 | 1,484,621.14 | 1,563,607.64 | 1,558,691.44 | 1,527,582.22 | 0.00 | (31,109.22) |
| | **Totals for Cusip** | | | | **1,484,621.14** | **1,563,607.64** | **1,558,691.44** | **1,527,582.22** | **0.00** | **(31,109.22)** |
| 312944FQ9 | FHLMC | 4.00% | 12/01/2040 | 08/11/2014 | 665,373.26 | 701,864.82 | 702,554.85 | 684,614.45 | 0.00 | (17,940.40) |
| | **Totals for Cusip** | | | | **665,373.26** | **701,864.82** | **702,554.85** | **684,614.45** | **0.00** | **(17,940.40)** |
| 312944H95 | FHLMC | 4.00% | 12/01/2040 | 08/11/2014 | 727,867.10 | 767,786.07 | 768,537.42 | 748,927.77 | 0.00 | (19,609.65) |
| | **Totals for Cusip** | | | | **727,867.10** | **767,786.07** | **768,537.42** | **748,927.77** | **0.00** | **(19,609.65)** |
| 312944PJ4 | FHLMC | 4.00% | 12/01/2040 | 05/14/2014 | 1,527,424.13 | 1,608,687.85 | 1,603,664.94 | 1,571,624.79 | 0.00 | (32,040.15) |
| | **Totals for Cusip** | | | | **1,527,424.13** | **1,608,687.85** | **1,603,664.94** | **1,571,624.79** | **0.00** | **(32,040.15)** |
| 312944QH7 | FHLMC | 4.00% | 12/01/2040 | 08/11/2014 | 567,495.79 | 598,619.40 | 599,207.05 | 583,917.71 | 0.00 | (15,289.34) |
| | **Totals for Cusip** | | | | **567,495.79** | **598,619.40** | **599,207.05** | **583,917.71** | **0.00** | **(15,289.34)** |
| 31296L4D0 | FHLMC | 6.00% | 08/01/2033 | 01/28/2005 | 185,045.56 | 191,261.97 | 206,720.99 | 199,083.77 | 0.00 | (7,637.22) |
| | **Totals for Cusip** | | | | **185,045.56** | **191,261.97** | **206,720.99** | **199,083.77** | **0.00** | **(7,637.22)** |
| 31296L6M8 | FHLMC | 7.00% | 03/01/2033 | 06/10/2004 | 2,525.25 | 2,645.20 | 2,576.63 | 2,545.96 | 0.00 | (30.67) |
| 31296L6M8 | FHLMC | 7.00% | 03/01/2033 | 06/10/2004 | 11,853.43 | 12,416.50 | 12,094.62 | 11,950.64 | 0.00 | (143.98) |
| | **Totals for Cusip** | | | | **14,378.68** | **15,061.70** | **14,671.25** | **14,496.60** | **0.00** | **(174.65)** |
| 31296QQS2 | FHLMC | 5.50% | 11/01/2033 | 04/12/2004 | 14,182.53 | 14,355.37 | 15,772.82 | 15,291.12 | 0.00 | (481.70) |
| | **Totals for Cusip** | | | | **14,182.53** | **14,355.37** | **15,772.82** | **15,291.12** | **0.00** | **(481.70)** |
| 31296RNS3 | FHLMC | 5.50% | 12/01/2033 | 04/12/2004 | 17,573.40 | 17,787.59 | 19,195.62 | 18,556.53 | 0.00 | (639.09) |
| 31296RNS3 | FHLMC | 5.50% | 12/01/2033 | 04/12/2004 | 27,416.50 | 27,750.66 | 29,947.32 | 28,950.29 | 0.00 | (997.03) |
| | **Totals for Cusip** | | | | **44,989.90** | **45,538.25** | **49,142.94** | **47,506.82** | **0.00** | **(1,636.12)** |
| 31296RSE9 | FHLMC | 6.00% | 12/01/2033 | 01/28/2005 | 72,756.70 | 75,200.87 | 81,544.41 | 78,282.08 | 0.00 | (3,262.33) |
| | **Totals for Cusip** | | | | **72,756.70** | **75,200.87** | **81,544.41** | **78,282.08** | **0.00** | **(3,262.33)** |
| 31296RVU9 | FHLMC | 6.00% | 11/01/2033 | 01/28/2005 | 192,595.43 | 199,065.44 | 218,518.67 | 210,387.99 | 0.00 | (8,130.68) |
| | **Totals for Cusip** | | | | **192,595.43** | **199,065.44** | **218,518.67** | **210,387.99** | **0.00** | **(8,130.68)** |
| 31296RYX0 | FHLMC | 5.50% | 12/01/2033 | 05/18/2004 | 46,568.06 | 45,913.19 | 50,881.14 | 49,173.26 | 0.00 | (1,707.88) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **46,568.06** | **45,913.19** | **50,881.14** | **49,173.26** | **0.00** | **(1,707.88)** |
| 31296S2G0 | FHLMC | 5.50% | 01/01/2034 | 04/06/2004 | 39,477.89 | 39,983.67 | 43,498.41 | 42,018.31 | 0.00 | (1,480.10) |
| **Totals for Cusip** | | | | | **39,477.89** | **39,983.67** | **43,498.41** | **42,018.31** | **0.00** | **(1,480.10)** |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 25,701.39 | 26,922.19 | 28,223.81 | 28,058.82 | 0.00 | (164.99) |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 957.01 | 1,002.42 | 1,050.93 | 1,044.79 | 0.00 | (6.14) |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 11,190.39 | 11,721.89 | 12,288.67 | 12,216.81 | 0.00 | (71.86) |
| 31296SAN6 | FHLMC | 7.00% | 08/01/2031 | 06/10/2004 | 30,139.19 | 31,570.81 | 33,097.17 | 32,903.67 | 0.00 | (193.50) |
| **Totals for Cusip** | | | | | **67,987.98** | **71,217.31** | **74,660.58** | **74,224.09** | **0.00** | **(436.49)** |
| 31296SK39 | FHLMC | 5.50% | 01/01/2034 | 04/06/2004 | 39,524.41 | 40,030.82 | 43,178.34 | 41,735.56 | 0.00 | (1,442.78) |
| **Totals for Cusip** | | | | | **39,524.41** | **40,030.82** | **43,178.34** | **41,735.56** | **0.00** | **(1,442.78)** |
| 31296TYG3 | FHLMC | 5.50% | 02/01/2034 | 04/12/2004 | 23,145.25 | 23,427.33 | 25,668.74 | 24,956.66 | 0.00 | (712.08) |
| **Totals for Cusip** | | | | | **23,145.25** | **23,427.33** | **25,668.74** | **24,956.66** | **0.00** | **(712.08)** |
| 31296UY54 | FHLMC | 7.00% | 03/01/2034 | 06/10/2004 | 17,180.55 | 17,996.62 | 18,621.94 | 18,879.70 | 257.76 | 0.00 |
| 31296UY54 | FHLMC | 7.00% | 03/01/2034 | 06/10/2004 | 58,204.36 | 60,969.10 | 63,087.55 | 63,960.75 | 873.20 | 0.00 |
| 31296UY54 | FHLMC | 7.00% | 03/01/2034 | 06/10/2004 | 56,356.14 | 59,033.05 | 61,084.26 | 61,929.74 | 845.48 | 0.00 |
| **Totals for Cusip** | | | | | **131,741.05** | **137,998.77** | **142,793.75** | **144,770.19** | **1,976.44** | **0.00** |
| 31296XCJ2 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 4,854.58 | 5,085.16 | 5,039.27 | 4,990.82 | 0.00 | (48.45) |
| 31296XCJ2 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 53,416.66 | 55,953.98 | 55,448.71 | 54,915.78 | 0.00 | (532.93) |
| 31296XCJ2 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 34,877.37 | 36,534.08 | 36,204.15 | 35,856.19 | 0.00 | (347.96) |
| **Totals for Cusip** | | | | | **93,148.61** | **97,573.22** | **96,692.13** | **95,762.79** | **0.00** | **(929.34)** |
| 31296XGA7 | FHLMC | 7.00% | 04/01/2034 | 06/10/2004 | 20,664.99 | 21,646.58 | 22,497.09 | 22,485.27 | 0.00 | (11.82) |
| **Totals for Cusip** | | | | | **20,664.99** | **21,646.58** | **22,497.09** | **22,485.27** | **0.00** | **(11.82)** |
| 31296XZH1 | FHLMC | 5.00% | 05/01/2034 | 05/11/2004 | 35,038.64 | 33,237.42 | 38,181.18 | 37,348.87 | 0.00 | (832.31) |
| **Totals for Cusip** | | | | | **35,038.64** | **33,237.42** | **38,181.18** | **37,348.87** | **0.00** | **(832.31)** |
| 31296YBG7 | FHLMC | 5.00% | 05/01/2034 | 07/21/2005 | 533,909.84 | 526,318.32 | 577,492.05 | 566,720.82 | 0.00 | (10,771.23) |
| **Totals for Cusip** | | | | | **533,909.84** | **526,318.32** | **577,492.05** | **566,720.82** | **0.00** | **(10,771.23)** |
| 31297B4V1 | FHLMC | 5.50% | 07/01/2034 | 07/16/2004 | 465,557.48 | 468,612.70 | 515,973.45 | 501,327.75 | 0.00 | (14,645.70) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **465,557.48** | **468,612.70** | **515,973.45** | **501,327.75** | **0.00** | **(14,645.70)** |
| 31297HAS8 | FHLMC | 5.00% | 12/01/2034 | 03/31/2006 | 438,341.58 | 417,417.62 | 473,946.26 | 465,246.25 | 0.00 | (8,700.01) |
| | **Totals for Cusip** | | | | **438,341.58** | **417,417.62** | **473,946.26** | **465,246.25** | **0.00** | **(8,700.01)** |
| 31297HU49 | FHLMC | 6.00% | 01/01/2035 | 01/28/2005 | 146,061.40 | 151,755.48 | 163,150.40 | 157,142.13 | 0.00 | (6,008.27) |
| | **Totals for Cusip** | | | | **146,061.40** | **151,755.48** | **163,150.40** | **157,142.13** | **0.00** | **(6,008.27)** |
| 31297HWH8 | FHLMC | 6.00% | 01/01/2035 | 01/28/2005 | 130,156.63 | 135,230.70 | 145,384.81 | 140,030.77 | 0.00 | (5,354.04) |
| | **Totals for Cusip** | | | | **130,156.63** | **135,230.70** | **145,384.81** | **140,030.77** | **0.00** | **(5,354.04)** |
| 31297RLY1 | FHLMC | 5.00% | 07/01/2035 | 05/13/2009 | 291,303.44 | 300,292.88 | 314,971.95 | 309,379.48 | 0.00 | (5,592.47) |
| | **Totals for Cusip** | | | | **291,303.44** | **300,292.88** | **314,971.95** | **309,379.48** | **0.00** | **(5,592.47)** |
| 31307DNC6 | FHLMC GOLD | 3.00% | 07/01/2028 | 06/05/2014 | 3,063,305.95 | 3,177,222.64 | 3,127,050.53 | 3,072,544.94 | 0.00 | (54,505.59) |
| | **Totals for Cusip** | | | | **3,063,305.95** | **3,177,222.64** | **3,127,050.53** | **3,072,544.94** | **0.00** | **(54,505.59)** |
| 31307EX58 | FHLMC GOLD | 3.00% | 10/01/2028 | 06/13/2014 | 1,334,801.49 | 1,379,642.49 | 1,361,351.97 | 1,337,601.48 | 0.00 | (23,750.49) |
| | **Totals for Cusip** | | | | **1,334,801.49** | **1,379,642.49** | **1,361,351.97** | **1,337,601.48** | **0.00** | **(23,750.49)** |
| 31307HBL0 | FHLMC GOLD | 3.00% | 05/01/2029 | 06/13/2014 | 607,492.56 | 627,615.75 | 619,047.45 | 608,344.64 | 0.00 | (10,702.81) |
| | **Totals for Cusip** | | | | **607,492.56** | **627,615.75** | **619,047.45** | **608,344.64** | **0.00** | **(10,702.81)** |
| 31307HPQ4 | FHLMC GOLD | 3.00% | 06/01/2029 | 06/13/2014 | 588,075.33 | 607,647.20 | 599,121.46 | 588,765.64 | 0.00 | (10,355.82) |
| | **Totals for Cusip** | | | | **588,075.33** | **607,647.20** | **599,121.46** | **588,765.64** | **0.00** | **(10,355.82)** |
| 31307R3Q6 | FHLMC GOLD | 3.00% | 09/01/2031 | 08/24/2018 | 781,678.28 | 777,159.21 | 777,159.21 | 779,268.77 | 2,109.56 | 0.00 |
| | **Totals for Cusip** | | | | **781,678.28** | **777,159.21** | **777,159.21** | **779,268.77** | **2,109.56** | **0.00** |
| 31307RND3 | FHLMC GOLD | 2.50% | 07/01/2031 | 06/01/2018 | 1,829,883.51 | 1,780,276.51 | 1,780,276.51 | 1,786,756.61 | 6,480.10 | 0.00 |
| | **Totals for Cusip** | | | | **1,829,883.51** | **1,780,276.51** | **1,780,276.51** | **1,786,756.61** | **6,480.10** | **0.00** |
| 3132GD6Z0 | FHLMC GOLD | 4.50% | 05/01/2041 | 09/30/2011 | 748,614.97 | 796,105.24 | 795,736.55 | 775,049.43 | 0.00 | (20,687.12) |
| | **Totals for Cusip** | | | | **748,614.97** | **796,105.24** | **795,736.55** | **775,049.43** | **0.00** | **(20,687.12)** |
| 3132GFHE0 | FHLMC GOLD | 4.50% | 07/01/2041 | 09/30/2011 | 391,850.47 | 416,708.46 | 419,615.37 | 406,608.12 | 0.00 | (13,007.25) |
| | **Totals for Cusip** | | | | **391,850.47** | **416,708.46** | **419,615.37** | **406,608.12** | **0.00** | **(13,007.25)** |
| 3132GGGP4 | FHLMC GOLD | 4.50% | 08/01/2041 | 09/30/2011 | 909,305.10 | 966,989.17 | 967,941.28 | 945,262.15 | 0.00 | (22,679.13) |
| | **Totals for Cusip** | | | | **909,305.10** | **966,989.17** | **967,941.28** | **945,262.15** | **0.00** | **(22,679.13)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3132GJDF3 | FHLMC GOLD | 4.50% | 09/01/2041 | 09/30/2011 | 355,403.08 | 377,948.95 | 377,811.59 | 367,956.66 | 0.00 | (9,854.93) |
| | **Totals for Cusip** | | | | **355,403.08** | **377,948.95** | **377,811.59** | **367,956.66** | **0.00** | **(9,854.93)** |
| 3132GJQ28 | FHLMC GOLD | 4.50% | 09/01/2041 | 09/30/2011 | 175,179.47 | 186,292.41 | 186,221.17 | 181,366.24 | 0.00 | (4,854.93) |
| | **Totals for Cusip** | | | | **175,179.47** | **186,292.41** | **186,221.17** | **181,366.24** | **0.00** | **(4,854.93)** |
| 3132GJQD4 | FHLMC GOLD | 4.50% | 09/01/2041 | 09/15/2011 | 887,609.64 | 942,807.87 | 946,900.58 | 924,630.94 | 0.00 | (22,269.64) |
| | **Totals for Cusip** | | | | **887,609.64** | **942,807.87** | **946,900.58** | **924,630.94** | **0.00** | **(22,269.64)** |
| 3132GJZQ5 | FHLMC GOLD | 4.50% | 10/01/2041 | 09/30/2011 | 91,864.02 | 97,691.64 | 97,641.57 | 95,099.38 | 0.00 | (2,542.19) |
| | **Totals for Cusip** | | | | **91,864.02** | **97,691.64** | **97,641.57** | **95,099.38** | **0.00** | **(2,542.19)** |
| 3132HMBL4 | FHLMC GOLD | 3.50% | 09/01/2042 | 12/09/2013 | 460,349.67 | 458,839.14 | 475,179.49 | 463,764.78 | 0.00 | (11,414.71) |
| | **Totals for Cusip** | | | | **460,349.67** | **458,839.14** | **475,179.49** | **463,764.78** | **0.00** | **(11,414.71)** |
| 3132HNH51 | FHLMC GOLD | 3.50% | 10/01/2042 | 07/09/2014 | 5,634,875.65 | 5,754,616.77 | 5,815,035.31 | 5,676,677.58 | 0.00 | (138,357.73) |
| | **Totals for Cusip** | | | | **5,634,875.65** | **5,754,616.77** | **5,815,035.31** | **5,676,677.58** | **0.00** | **(138,357.73)** |
| 3132HQC26 | FHLMC GOLD | 3.00% | 12/01/2042 | 08/14/2013 | 1,023,247.44 | 980,239.08 | 1,029,046.14 | 1,005,887.52 | 0.00 | (23,158.62) |
| | **Totals for Cusip** | | | | **1,023,247.44** | **980,239.08** | **1,029,046.14** | **1,005,887.52** | **0.00** | **(23,158.62)** |
| 3132HQDH2 | FHLMC GOLD | 3.50% | 12/01/2042 | 03/14/2013 | 797,401.91 | 839,390.10 | 822,902.29 | 803,316.94 | 0.00 | (19,585.35) |
| | **Totals for Cusip** | | | | **797,401.91** | **839,390.10** | **822,902.29** | **803,316.94** | **0.00** | **(19,585.35)** |
| 3132JA6N0 | FHLMC | 3.50% | 06/01/2043 | 08/29/2014 | 1,342,360.75 | 1,379,695.15 | 1,385,273.16 | 1,352,248.47 | 0.00 | (33,024.69) |
| | **Totals for Cusip** | | | | **1,342,360.75** | **1,379,695.15** | **1,385,273.16** | **1,352,248.47** | **0.00** | **(33,024.69)** |
| 3132JBMB6 | FHLMC GOLD | 3.50% | 06/01/2043 | 08/30/2017 | 2,603,764.57 | 2,709,033.94 | 2,686,998.35 | 2,623,077.29 | 0.00 | (63,921.06) |
| | **Totals for Cusip** | | | | **2,603,764.57** | **2,709,033.94** | **2,686,998.35** | **2,623,077.29** | **0.00** | **(63,921.06)** |
| 3132KE6E0 | FHLMC GOLD | 2.50% | 07/01/2030 | 02/18/2016 | 3,159,885.28 | 3,246,288.39 | 3,157,905.56 | 3,095,118.63 | 0.00 | (62,786.93) |
| | **Totals for Cusip** | | | | **3,159,885.28** | **3,246,288.39** | **3,157,905.56** | **3,095,118.63** | **0.00** | **(62,786.93)** |
| 3132KEJ48 | FHLMC GOLD | 3.00% | 09/01/2028 | 07/23/2014 | 3,007,217.96 | 3,107,066.98 | 3,066,644.77 | 3,014,211.25 | 0.00 | (52,433.52) |
| | **Totals for Cusip** | | | | **3,007,217.96** | **3,107,066.98** | **3,066,644.77** | **3,014,211.25** | **0.00** | **(52,433.52)** |
| 3132KETV7 | FHLMC GOLD | 3.00% | 06/01/2029 | 07/11/2014 | 1,394,998.97 | 1,445,567.69 | 1,423,251.51 | 1,396,642.89 | 0.00 | (26,608.62) |
| | **Totals for Cusip** | | | | **1,394,998.97** | **1,445,567.69** | **1,423,251.51** | **1,396,642.89** | **0.00** | **(26,608.62)** |
| 3132KEZJ7 | FHLMC GOLD | 2.50% | 03/01/2030 | 04/14/2015 | 1,474,490.63 | 1,521,086.83 | 1,473,491.08 | 1,447,647.01 | 0.00 | (25,844.07) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,474,490.63** | **1,521,086.83** | **1,473,491.08** | **1,447,647.01** | **0.00** | **(25,844.07)** |
| 3132L9MD4 | FHLMC GOLD | 4.50% | 02/01/2048 | 12/10/2018 | 1,507,638.10 | 1,555,458.49 | 1,555,458.49 | 1,561,225.97 | 5,767.48 | 0.00 |
| | **Totals for Cusip** | | | | **1,507,638.10** | **1,555,458.49** | **1,555,458.49** | **1,561,225.97** | **5,767.48** | **0.00** |
| 3132QWWE | FHLMC GOLD | 3.50% | 03/01/2046 | 11/15/2017 | 1,672,709.96 | 1,718,970.82 | 1,720,355.95 | 1,678,212.99 | 0.00 | (42,142.96) |
| | **Totals for Cusip** | | | | **1,672,709.96** | **1,718,970.82** | **1,720,355.95** | **1,678,212.99** | **0.00** | **(42,142.96)** |
| 3132XCSE6 | FHLMC | 4.00% | 11/01/2048 | 12/07/2018 | 1,880,585.55 | 1,912,614.27 | 1,912,614.27 | 1,930,284.67 | 17,670.40 | 0.00 |
| | **Totals for Cusip** | | | | **1,880,585.55** | **1,912,614.27** | **1,912,614.27** | **1,930,284.67** | **17,670.40** | **0.00** |
| 3132Y0CA6 | FHLMC GOLD | 4.00% | 05/01/2048 | 11/19/2018 | 9,457,171.20 | 9,493,374.43 | 9,493,374.43 | 9,644,045.09 | 150,670.66 | 0.00 |
| | **Totals for Cusip** | | | | **9,457,171.20** | **9,493,374.43** | **9,493,374.43** | **9,644,045.09** | **150,670.66** | **0.00** |
| 3132Y0RT9 | FHLMC GOLD | 4.00% | 06/01/2048 | 12/11/2018 | 10,499,183.10 | 10,634,114.00 | 10,634,114.00 | 10,705,953.49 | 71,839.49 | 0.00 |
| | **Totals for Cusip** | | | | **10,499,183.10** | **10,634,114.00** | **10,634,114.00** | **10,705,953.49** | **71,839.49** | **0.00** |
| 31335BU38 | FHLMC | 5.00% | 02/01/2048 | 10/22/2018 | 960,791.58 | 1,002,150.65 | 1,002,150.65 | 1,006,354.36 | 4,203.71 | 0.00 |
| | **Totals for Cusip** | | | | **960,791.58** | **1,002,150.65** | **1,002,150.65** | **1,006,354.36** | **4,203.71** | **0.00** |
| 31335BZB5 | FHLMC | 4.00% | 07/01/2048 | 10/24/2018 | 1,453,998.11 | 1,457,633.10 | 1,457,633.10 | 1,482,736.34 | 25,103.24 | 0.00 |
| | **Totals for Cusip** | | | | **1,453,998.11** | **1,457,633.10** | **1,457,633.10** | **1,482,736.34** | **25,103.24** | **0.00** |
| 31335BZW9 | FHLMC | 5.00% | 12/01/2047 | 11/20/2018 | 3,032,383.40 | 3,168,129.94 | 3,168,129.94 | 3,176,595.25 | 8,465.31 | 0.00 |
| | **Totals for Cusip** | | | | **3,032,383.40** | **3,168,129.94** | **3,168,129.94** | **3,176,595.25** | **8,465.31** | **0.00** |
| 31335PBR5 | FHLMC | 8.09% | 01/17/2021 | 07/01/2009 | 2,248.26 | 2,405.53 | 2,257.70 | 2,255.20 | 0.00 | (2.50) |
| | **Totals for Cusip** | | | | **2,248.26** | **2,405.53** | **2,257.70** | **2,255.20** | **0.00** | **(2.50)** |
| 313404ZY4 | FHA | 5.35% | 01/01/2024 | 12/31/1997 | 182,041.27 | 125,096.77 | 176,580.03 | 176,580.03 | 0.00 | 0.00 |
| | **Totals for Cusip** | | | | **182,041.27** | **125,096.77** | **176,580.03** | **176,580.03** | **0.00** | **0.00** |
| 31347WD86 | FHLMC | 9.00% | 09/01/2019 | 12/31/1997 | 154.89 | 144.73 | 155.96 | 155.23 | 0.00 | (0.73) |
| | **Totals for Cusip** | | | | **154.89** | **144.73** | **155.96** | **155.23** | **0.00** | **(0.73)** |
| 3136144L0 | FNMA | 9.50% | 08/01/2020 | 12/31/1997 | 1,193.61 | 1,119.25 | 1,258.29 | 1,227.78 | 0.00 | (30.51) |
| | **Totals for Cusip** | | | | **1,193.61** | **1,119.25** | **1,258.29** | **1,227.78** | **0.00** | **(30.51)** |
| 313615AB2 | FNMA | 9.00% | 02/01/2021 | 12/31/1997 | 44.17 | 55.60 | 46.42 | 45.01 | 0.00 | (1.41) |
| 313615AB2 | FNMA | 9.00% | 02/01/2021 | 12/31/1997 | 48.69 | 61.31 | 51.16 | 49.61 | 0.00 | (1.55) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **92.86** | **116.91** | **97.58** | **94.62** | **0.00** | **(2.96)** |
| 31361XB38 | FNMA | 9.00% | 01/01/2020 | 12/31/1997 | 27.76 | 27.94 | 28.06 | 27.91 | 0.00 | (0.15) |
| | **Totals for Cusip** | | | | **27.76** | **27.94** | **28.06** | **27.91** | **0.00** | **(0.15)** |
| 31362TUK7 | FNMA | 9.00% | 03/01/2021 | 12/31/1997 | 4.85 | 6.01 | 4.91 | 4.88 | 0.00 | (0.03) |
| | **Totals for Cusip** | | | | **4.85** | **6.01** | **4.91** | **4.88** | **0.00** | **(0.03)** |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 461.30 | 490.77 | 506.55 | 496.80 | 0.00 | (9.75) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,135.62 | 1,208.15 | 1,247.01 | 1,223.02 | 0.00 | (23.99) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 696.05 | 740.53 | 764.33 | 749.62 | 0.00 | (14.71) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,091.89 | 2,225.50 | 2,297.09 | 2,252.89 | 0.00 | (44.20) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,788.12 | 2,966.25 | 3,061.63 | 3,002.70 | 0.00 | (58.93) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 6,092.18 | 6,481.39 | 6,689.80 | 6,561.06 | 0.00 | (128.74) |
| 31365EF73 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 663.07 | 705.45 | 728.13 | 714.10 | 0.00 | (14.03) |
| | **Totals for Cusip** | | | | **13,928.23** | **14,818.04** | **15,294.54** | **15,000.19** | **0.00** | **(294.35)** |
| 31365EGF4 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,147.35 | 1,217.23 | 1,177.83 | 1,165.16 | 0.00 | (12.67) |
| | **Totals for Cusip** | | | | **1,147.35** | **1,217.23** | **1,177.83** | **1,165.16** | **0.00** | **(12.67)** |
| 31367RWQ1 | FNMA | 9.00% | 09/01/2022 | 12/31/1997 | 6,623.48 | 7,283.23 | 6,643.24 | 6,630.97 | 0.00 | (12.27) |
| 31367RWQ1 | FNMA | 9.00% | 09/01/2022 | 12/31/1997 | 447.36 | 491.92 | 448.68 | 447.87 | 0.00 | (0.81) |
| | **Totals for Cusip** | | | | **7,070.84** | **7,775.15** | **7,091.92** | **7,078.84** | **0.00** | **(13.08)** |
| 31368HB44 | FNMA | 9.50% | 08/01/2022 | 12/31/1997 | 10.87 | 11.51 | 10.96 | 10.93 | 0.00 | (0.03) |
| | **Totals for Cusip** | | | | **10.87** | **11.51** | **10.96** | **10.93** | **0.00** | **(0.03)** |
| 31368HL76 | FNMA | 5.50% | 03/01/2034 | 02/29/2012 | 88,397.27 | 96,591.77 | 98,065.66 | 95,182.48 | 0.00 | (2,883.18) |
| | **Totals for Cusip** | | | | **88,397.27** | **96,591.77** | **98,065.66** | **95,182.48** | **0.00** | **(2,883.18)** |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 235.67 | 251.32 | 259.72 | 243.35 | 0.00 | (16.37) |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,152.27 | 1,227.35 | 1,269.83 | 1,189.83 | 0.00 | (80.00) |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 406.33 | 433.30 | 447.78 | 419.57 | 0.00 | (28.21) |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,033.53 | 1,099.70 | 1,138.97 | 1,067.22 | 0.00 | (71.75) |
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 760.44 | 810.85 | 838.04 | 785.23 | 0.00 | (52.81) |



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**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31371E3T0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 788.78 | 841.15 | 869.25 | 814.49 | 0.00 | (54.76) |
| **Totals for Cusip** | | | | | **4,377.02** | **4,663.67** | **4,823.59** | **4,519.69** | **0.00** | **(303.90)** |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 807.56 | 859.36 | 823.68 | 816.84 | 0.00 | (6.84) |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 5,439.38 | 5,792.77 | 5,547.97 | 5,501.88 | 0.00 | (46.09) |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 2,363.85 | 2,517.41 | 2,411.03 | 2,391.01 | 0.00 | (20.02) |
| 31371FBM3 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 2,146.29 | 2,283.95 | 2,189.12 | 2,170.95 | 0.00 | (18.17) |
| **Totals for Cusip** | | | | | **10,757.08** | **11,453.49** | **10,971.80** | **10,880.68** | **0.00** | **(91.12)** |
| 31371K6B2 | FNMA | 5.00% | 06/01/2033 | 07/01/2009 | 1,254,755.19 | 1,284,140.02 | 1,362,941.78 | 1,332,201.04 | 0.00 | (30,740.74) |
| **Totals for Cusip** | | | | | **1,254,755.19** | **1,284,140.02** | **1,362,941.78** | **1,332,201.04** | **0.00** | **(30,740.74)** |
| 31371MHJ9 | FNMA | 5.50% | 11/01/2035 | 05/19/2009 | 46,244.36 | 48,007.45 | 51,237.32 | 49,785.31 | 0.00 | (1,452.01) |
| **Totals for Cusip** | | | | | **46,244.36** | **48,007.45** | **51,237.32** | **49,785.31** | **0.00** | **(1,452.01)** |
| 31371MU96 | FNMA | 6.00% | 07/01/2036 | 07/16/2009 | 50,418.60 | 52,852.86 | 57,215.50 | 55,006.61 | 0.00 | (2,208.89) |
| 31371MU96 | FNMA | 6.00% | 07/01/2036 | 07/15/2009 | 420,380.25 | 439,691.46 | 477,051.34 | 458,634.19 | 0.00 | (18,417.15) |
| **Totals for Cusip** | | | | | **470,798.85** | **492,544.32** | **534,266.84** | **513,640.80** | **0.00** | **(20,626.04)** |
| 31371NKN4 | FNMA | 6.50% | 09/01/2037 | 07/01/2009 | 41,213.04 | 43,816.44 | 45,526.49 | 46,125.93 | 599.44 | 0.00 |
| **Totals for Cusip** | | | | | **41,213.04** | **43,816.44** | **45,526.49** | **46,125.93** | **599.44** | **0.00** |
| 31372PV97 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 442.33 | 467.50 | 449.10 | 447.25 | 0.00 | (1.85) |
| **Totals for Cusip** | | | | | **442.33** | **467.50** | **449.10** | **447.25** | **0.00** | **(1.85)** |
| 31372PVH9 | FNMA | 9.50% | 11/01/2024 | 12/31/1997 | 240.60 | 254.21 | 241.38 | 240.95 | 0.00 | (0.43) |
| **Totals for Cusip** | | | | | **240.60** | **254.21** | **241.38** | **240.95** | **0.00** | **(0.43)** |
| 31372PWE5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 640.05 | 698.27 | 667.88 | 641.03 | 0.00 | (26.85) |
| 31372PWE5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 1,834.78 | 1,994.12 | 1,914.54 | 1,837.60 | 0.00 | (76.94) |
| 31372PWE5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 1,762.54 | 1,878.56 | 1,839.16 | 1,765.25 | 0.00 | (73.91) |
| **Totals for Cusip** | | | | | **4,237.37** | **4,570.95** | **4,421.58** | **4,243.88** | **0.00** | **(177.70)** |
| 31373L6A0 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 2,952.60 | 3,143.85 | 2,982.61 | 2,957.12 | 0.00 | (25.49) |
| **Totals for Cusip** | | | | | **2,952.60** | **3,143.85** | **2,982.61** | **2,957.12** | **0.00** | **(25.49)** |
| 31373L6P7 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 8,288.42 | 8,908.88 | 8,475.21 | 8,409.67 | 0.00 | (65.54) |



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**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **8,288.42** | **8,908.88** | **8,475.21** | **8,409.67** | **0.00** | **(65.54)** |
| 31373MAD7 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,205.88 | 1,277.28 | 1,209.95 | 1,207.72 | 0.00 | (2.23) |
| 31373MAD7 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,178.94 | 1,252.94 | 1,182.92 | 1,180.73 | 0.00 | (2.19) |
| **Totals for Cusip** | | | | | **2,384.82** | **2,530.22** | **2,392.87** | **2,388.45** | **0.00** | **(4.42)** |
| 31373MW68 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 881.27 | 940.35 | 884.28 | 882.62 | 0.00 | (1.66) |
| 31373MW68 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 5,207.27 | 5,526.48 | 5,224.99 | 5,215.24 | 0.00 | (9.75) |
| **Totals for Cusip** | | | | | **6,088.54** | **6,466.83** | **6,109.27** | **6,097.86** | **0.00** | **(11.41)** |
| 31373NU92 | FNMA | 9.50% | 11/01/2024 | 12/31/1997 | 9,738.48 | 10,272.11 | 9,771.59 | 9,753.36 | 0.00 | (18.23) |
| **Totals for Cusip** | | | | | **9,738.48** | **10,272.11** | **9,771.59** | **9,753.36** | **0.00** | **(18.23)** |
| 31373Q7G5 | FNMA | 9.50% | 12/01/2024 | 12/31/1997 | 3,709.13 | 3,947.91 | 3,721.73 | 3,714.79 | 0.00 | (6.94) |
| **Totals for Cusip** | | | | | **3,709.13** | **3,947.91** | **3,721.73** | **3,714.79** | **0.00** | **(6.94)** |
| 31373TW55 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 1,831.84 | 1,949.98 | 2,034.48 | 1,990.34 | 0.00 | (44.14) |
| 31373TW55 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 72.69 | 77.37 | 80.72 | 78.98 | 0.00 | (1.74) |
| **Totals for Cusip** | | | | | **1,904.53** | **2,027.35** | **2,115.20** | **2,069.32** | **0.00** | **(45.88)** |
| 31373U5X1 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 444.46 | 471.87 | 445.95 | 445.14 | 0.00 | (0.81) |
| 31373U5X1 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,863.55 | 1,978.44 | 1,869.89 | 1,866.40 | 0.00 | (3.49) |
| 31373U5X1 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 1,508.43 | 1,631.03 | 1,513.59 | 1,510.74 | 0.00 | (2.85) |
| **Totals for Cusip** | | | | | **3,816.44** | **4,081.34** | **3,829.43** | **3,822.28** | **0.00** | **(7.15)** |
| 31373UJK4 | FNMA | 9.50% | 07/01/2025 | 12/31/1997 | 258.19 | 274.82 | 286.70 | 280.75 | 0.00 | (5.95) |
| **Totals for Cusip** | | | | | **258.19** | **274.82** | **286.70** | **280.75** | **0.00** | **(5.95)** |
| 31373UVM6 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 20,167.48 | 21,407.03 | 20,742.59 | 20,507.71 | 0.00 | (234.88) |
| **Totals for Cusip** | | | | | **20,167.48** | **21,407.03** | **20,742.59** | **20,507.71** | **0.00** | **(234.88)** |
| 31373V3Q6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 1,881.78 | 2,008.65 | 1,888.19 | 1,884.67 | 0.00 | (3.52) |
| 31373V3Q6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,573.28 | 2,743.33 | 2,582.04 | 2,577.23 | 0.00 | (4.81) |
| **Totals for Cusip** | | | | | **4,455.06** | **4,751.98** | **4,470.23** | **4,461.90** | **0.00** | **(8.33)** |
| 31373V3W3 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,603.01 | 2,799.52 | 2,611.89 | 2,607.01 | 0.00 | (4.88) |
| 31373V3W3 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,313.35 | 2,488.00 | 2,321.24 | 2,316.91 | 0.00 | (4.33) |



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**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31373V3W3 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,975.41 | 2,124.57 | 1,982.15 | 1,978.45 | 0.00 | (3.70) |
| **Totals for Cusip** | | | | | **6,891.77** | **7,412.09** | **6,915.28** | **6,902.37** | **0.00** | **(12.91)** |
| 31373VF91 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 8,700.27 | 9,268.39 | 8,931.39 | 8,713.65 | 0.00 | (217.74) |
| 31373VF91 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 9,643.36 | 10,279.35 | 9,899.54 | 9,658.19 | 0.00 | (241.35) |
| **Totals for Cusip** | | | | | **18,343.63** | **19,547.74** | **18,830.93** | **18,371.84** | **0.00** | **(459.09)** |
| 31373W4K6 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,814.18 | 3,019.15 | 2,852.69 | 2,834.39 | 0.00 | (18.30) |
| **Totals for Cusip** | | | | | **2,814.18** | **3,019.15** | **2,852.69** | **2,834.39** | **0.00** | **(18.30)** |
| 31373W4P5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,045.01 | 2,191.91 | 2,051.89 | 2,048.04 | 0.00 | (3.85) |
| 31373W4P5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 3,798.07 | 4,070.86 | 3,810.84 | 3,803.69 | 0.00 | (7.15) |
| **Totals for Cusip** | | | | | **5,843.08** | **6,262.77** | **5,862.73** | **5,851.73** | **0.00** | **(11.00)** |
| 31373W5Q2 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 705.54 | 750.22 | 707.87 | 706.54 | 0.00 | (1.33) |
| **Totals for Cusip** | | | | | **705.54** | **750.22** | **707.87** | **706.54** | **0.00** | **(1.33)** |
| 31373WLZ4 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 3,733.66 | 3,997.94 | 3,746.37 | 3,739.35 | 0.00 | (7.02) |
| 31373WLZ4 | FNMA | 9.50% | 01/01/2025 | 12/31/1997 | 143.09 | 151.89 | 143.54 | 143.31 | 0.00 | (0.23) |
| **Totals for Cusip** | | | | | **3,876.75** | **4,149.83** | **3,889.91** | **3,882.66** | **0.00** | **(7.25)** |
| 31373XJ36 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 2,334.85 | 2,526.98 | 2,342.79 | 2,338.44 | 0.00 | (4.35) |
| 31373XJ36 | FNMA | 9.50% | 04/01/2025 | 12/31/1997 | 2,305.32 | 2,495.05 | 2,313.17 | 2,308.86 | 0.00 | (4.31) |
| **Totals for Cusip** | | | | | **4,640.17** | **5,022.03** | **4,655.96** | **4,647.30** | **0.00** | **(8.66)** |
| 31373XK83 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 11,250.76 | 12,147.61 | 11,419.42 | 11,346.72 | 0.00 | (72.70) |
| 31373XK83 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 8,575.50 | 9,098.81 | 8,704.02 | 8,648.64 | 0.00 | (55.38) |
| **Totals for Cusip** | | | | | **19,826.26** | **21,246.42** | **20,123.44** | **19,995.36** | **0.00** | **(128.08)** |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 380.88 | 404.49 | 382.20 | 381.47 | 0.00 | (0.73) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,343.40 | 1,425.97 | 1,348.01 | 1,345.47 | 0.00 | (2.54) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 693.26 | 736.24 | 695.65 | 694.33 | 0.00 | (1.32) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,484.14 | 1,576.13 | 1,489.17 | 1,486.42 | 0.00 | (2.75) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,910.40 | 3,090.77 | 2,920.33 | 2,914.88 | 0.00 | (5.45) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,617.87 | 2,780.10 | 2,626.80 | 2,621.90 | 0.00 | (4.90) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 464.60 | 493.41 | 466.19 | 465.31 | 0.00 | (0.88) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 3,609.33 | 3,833.06 | 3,621.64 | 3,614.88 | 0.00 | (6.76) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,033.54 | 1,097.61 | 1,037.10 | 1,035.13 | 0.00 | (1.97) |
| 31373XR29 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,504.96 | 2,660.23 | 2,513.49 | 2,508.81 | 0.00 | (4.68) |
| **Totals for Cusip** | | | | | **17,042.38** | **18,098.01** | **17,100.58** | **17,068.60** | **0.00** | **(31.98)** |
| 31373XRQ6 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 7,377.35 | 7,872.25 | 7,637.29 | 7,569.17 | 0.00 | (68.12) |
| **Totals for Cusip** | | | | | **7,377.35** | **7,872.25** | **7,637.29** | **7,569.17** | **0.00** | **(68.12)** |
| 31373Y4G1 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 1,412.19 | 1,499.90 | 1,416.98 | 1,414.36 | 0.00 | (2.62) |
| **Totals for Cusip** | | | | | **1,412.19** | **1,499.90** | **1,416.98** | **1,414.36** | **0.00** | **(2.62)** |
| 31373Y6K0 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 261.91 | 280.10 | 262.75 | 262.21 | 0.00 | (0.54) |
| **Totals for Cusip** | | | | | **261.91** | **280.10** | **262.75** | **262.21** | **0.00** | **(0.54)** |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,268.29 | 2,385.72 | 2,275.99 | 2,271.73 | 0.00 | (4.26) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 1,002.69 | 1,054.61 | 1,006.11 | 1,004.21 | 0.00 | (1.90) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 1,783.77 | 1,876.09 | 1,789.83 | 1,786.48 | 0.00 | (3.35) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 3,177.70 | 3,342.16 | 3,188.47 | 3,182.52 | 0.00 | (5.95) |
| 31373YFR5 | FNMA | 9.50% | 02/01/2025 | 12/31/1997 | 2,085.02 | 2,192.90 | 2,092.09 | 2,088.18 | 0.00 | (3.91) |
| **Totals for Cusip** | | | | | **10,317.47** | **10,851.48** | **10,352.49** | **10,333.12** | **0.00** | **(19.37)** |
| 31374ACH1 | FNMA | 9.50% | 03/01/2025 | 12/31/1997 | 2,280.56 | 2,443.57 | 2,288.08 | 2,283.68 | 0.00 | (4.40) |
| **Totals for Cusip** | | | | | **2,280.56** | **2,443.57** | **2,288.08** | **2,283.68** | **0.00** | **(4.40)** |
| 31374GDY0 | FNMA | 8.50% | 12/01/2026 | 12/31/1997 | 95,742.56 | 99,786.57 | 107,224.20 | 105,690.28 | 0.00 | (1,533.92) |
| **Totals for Cusip** | | | | | **95,742.56** | **99,786.57** | **107,224.20** | **105,690.28** | **0.00** | **(1,533.92)** |
| 31376KG26 | FNMA | 5.50% | 09/01/2034 | 03/31/2006 | 1,171,229.45 | 1,144,968.28 | 1,298,433.40 | 1,260,059.42 | 0.00 | (38,373.98) |
| **Totals for Cusip** | | | | | **1,171,229.45** | **1,144,968.28** | **1,298,433.40** | **1,260,059.42** | **0.00** | **(38,373.98)** |
| 31389GSV3 | FNMA | 7.00% | 02/01/2032 | 07/12/2004 | 32,555.01 | 34,543.90 | 36,062.52 | 35,951.53 | 0.00 | (110.99) |
| **Totals for Cusip** | | | | | **32,555.01** | **34,543.90** | **36,062.52** | **35,951.53** | **0.00** | **(110.99)** |
| 3138A1K34 | FNMA | 4.00% | 12/01/2040 | 02/29/2012 | 218,460.35 | 230,158.69 | 229,513.22 | 224,632.05 | 0.00 | (4,881.17) |
| **Totals for Cusip** | | | | | **218,460.35** | **230,158.69** | **229,513.22** | **224,632.05** | **0.00** | **(4,881.17)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138A2MK2 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 19,638.74 | 20,690.38 | 20,628.70 | 20,193.61 | 0.00 | (435.09) |
| | **Totals for Cusip** | | | | **19,638.74** | **20,690.38** | **20,628.70** | **20,193.61** | **0.00** | **(435.09)** |
| 3138A3S65 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 32,774.06 | 34,529.10 | 34,415.78 | 33,700.06 | 0.00 | (715.72) |
| | **Totals for Cusip** | | | | **32,774.06** | **34,529.10** | **34,415.78** | **33,700.06** | **0.00** | **(715.72)** |
| 3138A5LP5 | FNMA | 4.00% | 01/01/2041 | 04/29/2014 | 361,373.00 | 377,747.72 | 379,535.48 | 371,584.08 | 0.00 | (7,951.40) |
| | **Totals for Cusip** | | | | **361,373.00** | **377,747.72** | **379,535.48** | **371,584.08** | **0.00** | **(7,951.40)** |
| 3138A5TQ5 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 411,143.15 | 433,159.49 | 431,772.33 | 422,723.40 | 0.00 | (9,048.93) |
| 3138A5TQ5 | FNMA | 4.00% | 01/01/2041 | 04/21/2016 | 145,183.34 | 155,119.33 | 152,467.93 | 149,272.57 | 0.00 | (3,195.36) |
| | **Totals for Cusip** | | | | **556,326.49** | **588,278.82** | **584,240.26** | **571,995.97** | **0.00** | **(12,244.29)** |
| 3138A72U1 | FNMA | 4.00% | 02/01/2041 | 02/29/2012 | 174,389.24 | 183,782.12 | 183,186.19 | 179,314.74 | 0.00 | (3,871.45) |
| | **Totals for Cusip** | | | | **174,389.24** | **183,782.12** | **183,186.19** | **179,314.74** | **0.00** | **(3,871.45)** |
| 3138A7G28 | FNMA | 3.50% | 02/01/2026 | 01/04/2011 | 70,051.01 | 70,357.49 | 72,325.11 | 70,907.08 | 0.00 | (1,418.03) |
| | **Totals for Cusip** | | | | **70,051.01** | **70,357.49** | **72,325.11** | **70,907.08** | **0.00** | **(1,418.03)** |
| 3138A94P6 | FNMA | 4.50% | 04/01/2041 | 08/11/2014 | 389,496.43 | 419,986.71 | 417,535.03 | 407,975.76 | 0.00 | (9,559.27) |
| | **Totals for Cusip** | | | | **389,496.43** | **419,986.71** | **417,535.03** | **407,975.76** | **0.00** | **(9,559.27)** |
| 3138AAY70 | FNMA | 4.00% | 03/01/2041 | 02/29/2012 | 29,657.42 | 31,254.85 | 31,147.55 | 30,495.43 | 0.00 | (652.12) |
| | **Totals for Cusip** | | | | **29,657.42** | **31,254.85** | **31,147.55** | **30,495.43** | **0.00** | **(652.12)** |
| 3138ABBW8 | FNMA | 4.00% | 04/01/2041 | 02/29/2012 | 70,816.04 | 74,630.29 | 74,385.21 | 72,817.03 | 0.00 | (1,568.18) |
| | **Totals for Cusip** | | | | **70,816.04** | **74,630.29** | **74,385.21** | **72,817.03** | **0.00** | **(1,568.18)** |
| 3138AMUC7 | FNMA | 4.00% | 07/01/2041 | 02/29/2012 | 117,116.50 | 123,424.58 | 122,987.61 | 120,425.82 | 0.00 | (2,561.79) |
| | **Totals for Cusip** | | | | **117,116.50** | **123,424.58** | **122,987.61** | **120,425.82** | **0.00** | **(2,561.79)** |
| 3138AQBP0 | FNMA | 4.00% | 10/01/2041 | 02/29/2012 | 90,370.59 | 95,238.10 | 94,925.15 | 92,924.11 | 0.00 | (2,001.04) |
| | **Totals for Cusip** | | | | **90,370.59** | **95,238.10** | **94,925.15** | **92,924.11** | **0.00** | **(2,001.04)** |
| 3138AR2T0 | FNMA | 4.00% | 09/01/2041 | 02/29/2012 | 43,586.47 | 45,934.09 | 45,770.69 | 44,818.32 | 0.00 | (952.37) |
| | **Totals for Cusip** | | | | **43,586.47** | **45,934.09** | **45,770.69** | **44,818.32** | **0.00** | **(952.37)** |
| 3138AUN37 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 21,538.73 | 22,698.83 | 22,620.89 | 22,147.17 | 0.00 | (473.72) |
| | **Totals for Cusip** | | | | **21,538.73** | **22,698.83** | **22,620.89** | **22,147.17** | **0.00** | **(473.72)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 3138AVQF5 | FNMA | 4.00% | 10/01/2041 | 02/29/2012 | 18,094.12 | 19,068.70 | 19,003.28 | 18,605.39 | 0.00 | (397.89) |
| | **Totals for Cusip** | | | | **18,094.12** | **19,068.70** | **19,003.28** | **18,605.39** | **0.00** | **(397.89)** |
| 3138AW3N1 | FNMA | 4.00% | 11/01/2041 | 02/29/2012 | 1,021,118.25 | 1,076,117.29 | 1,072,427.00 | 1,049,972.27 | 0.00 | (22,454.73) |
| | **Totals for Cusip** | | | | **1,021,118.25** | **1,076,117.29** | **1,072,427.00** | **1,049,972.27** | **0.00** | **(22,454.73)** |
| 3138AX3X7 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 41,696.84 | 43,942.67 | 43,791.89 | 42,874.86 | 0.00 | (917.03) |
| | **Totals for Cusip** | | | | **41,696.84** | **43,942.67** | **43,791.89** | **42,874.86** | **0.00** | **(917.03)** |
| 3138AX4F5 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 115,081.68 | 121,280.15 | 120,866.78 | 118,332.28 | 0.00 | (2,534.50) |
| | **Totals for Cusip** | | | | **115,081.68** | **121,280.15** | **120,866.78** | **118,332.28** | **0.00** | **(2,534.50)** |
| 3138AYQQ5 | FNMA | 4.00% | 11/01/2041 | 02/29/2012 | 147,387.07 | 155,325.55 | 154,792.26 | 151,551.69 | 0.00 | (3,240.57) |
| | **Totals for Cusip** | | | | **147,387.07** | **155,325.55** | **154,792.26** | **151,551.69** | **0.00** | **(3,240.57)** |
| 3138E0RJ0 | FNMA | 4.00% | 12/01/2041 | 11/25/2015 | 950,573.65 | 1,009,241.89 | 998,216.47 | 977,434.86 | 0.00 | (20,781.61) |
| | **Totals for Cusip** | | | | **950,573.65** | **1,009,241.89** | **998,216.47** | **977,434.86** | **0.00** | **(20,781.61)** |
| 3138E2K79 | FNMA | 4.00% | 01/01/2042 | 11/25/2015 | 2,543,615.87 | 2,701,995.71 | 2,671,421.99 | 2,615,475.92 | 0.00 | (55,946.07) |
| | **Totals for Cusip** | | | | **2,543,615.87** | **2,701,995.71** | **2,671,421.99** | **2,615,475.92** | **0.00** | **(55,946.07)** |
| 3138E4AC5 | FNMA | 4.00% | 01/01/2042 | 02/29/2012 | 19,980.99 | 21,057.23 | 20,976.12 | 20,545.45 | 0.00 | (430.67) |
| | **Totals for Cusip** | | | | **19,980.99** | **21,057.23** | **20,976.12** | **20,545.45** | **0.00** | **(430.67)** |
| 3138E4V99 | FNMA | 3.00% | 01/01/2027 | 02/29/2012 | 197,683.68 | 205,482.88 | 201,912.62 | 198,299.28 | 0.00 | (3,613.34) |
| | **Totals for Cusip** | | | | **197,683.68** | **205,482.88** | **201,912.62** | **198,299.28** | **0.00** | **(3,613.34)** |
| 3138EBRL1 | FNMA | 3.50% | 03/01/2027 | 12/17/2014 | 2,392,572.41 | 2,531,640.68 | 2,470,728.13 | 2,426,395.27 | 0.00 | (44,332.86) |
| | **Totals for Cusip** | | | | **2,392,572.41** | **2,531,640.68** | **2,470,728.13** | **2,426,395.27** | **0.00** | **(44,332.86)** |
| 3138EG6Y5 | FNMA | 6.50% | 10/01/2038 | 02/29/2012 | 637,310.59 | 727,145.72 | 716,778.78 | 718,000.48 | 1,221.70 | 0.00 |
| | **Totals for Cusip** | | | | **637,310.59** | **727,145.72** | **716,778.78** | **718,000.48** | **1,221.70** | **0.00** |
| 3138EGFB5 | FNMA | 4.00% | 04/01/2041 | 02/29/2012 | 49,149.21 | 51,781.12 | 51,626.15 | 50,537.86 | 0.00 | (1,088.29) |
| | **Totals for Cusip** | | | | **49,149.21** | **51,781.12** | **51,626.15** | **50,537.86** | **0.00** | **(1,088.29)** |
| 3138EGGZ1 | FNMA | 4.50% | 04/01/2041 | 02/29/2012 | 2,936,623.92 | 3,159,379.68 | 3,148,712.17 | 3,075,938.89 | 0.00 | (72,773.28) |
| | **Totals for Cusip** | | | | **2,936,623.92** | **3,159,379.68** | **3,148,712.17** | **3,075,938.89** | **0.00** | **(72,773.28)** |
| 3138EH5Y4 | FNMA | 3.00% | 05/01/2027 | 05/18/2012 | 464,638.48 | 487,725.19 | 474,552.17 | 466,084.89 | 0.00 | (8,467.28) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **464,638.48** | **487,725.19** | **474,552.17** | **466,084.89** | **0.00** | **(8,467.28)** |
| 3138EPTH7 | FNMA | 2.50% | 10/01/2043 | 05/13/2015 | 725,719.84 | 705,308.93 | 703,693.54 | 688,356.46 | 0.00 | (15,337.08) |
| 3138EPTH7 | FNMA | 2.50% | 10/01/2043 | 05/13/2015 | 725,719.15 | 705,308.27 | 703,692.88 | 688,355.80 | 0.00 | (15,337.08) |
| 3138EPTH7 | FNMA | 2.50% | 10/01/2043 | 05/13/2015 | 725,718.43 | 705,307.56 | 703,692.17 | 688,355.12 | 0.00 | (15,337.05) |
| **Totals for Cusip** | | | | | **2,177,157.42** | **2,115,924.76** | **2,111,078.59** | **2,065,067.38** | **0.00** | **(46,011.21)** |
| 3138LUSZ9 | FNMA | 3.50% | 06/01/2042 | 11/05/2014 | 1,980,484.80 | 2,046,552.53 | 2,045,085.06 | 1,995,943.32 | 0.00 | (49,141.74) |
| **Totals for Cusip** | | | | | **1,980,484.80** | **2,046,552.53** | **2,045,085.06** | **1,995,943.32** | **0.00** | **(49,141.74)** |
| 3138M1MS4 | FNMA | 3.50% | 07/01/2042 | 08/13/2013 | 10,274,579.23 | 10,285,014.37 | 10,609,201.81 | 10,354,782.60 | 0.00 | (254,419.21) |
| **Totals for Cusip** | | | | | **10,274,579.23** | **10,285,014.37** | **10,609,201.81** | **10,354,782.60** | **0.00** | **(254,419.21)** |
| 3138MGB38 | FNMA | 2.50% | 12/01/2027 | 08/22/2013 | 987,260.78 | 968,749.64 | 991,907.30 | 974,014.99 | 0.00 | (17,892.31) |
| **Totals for Cusip** | | | | | **987,260.78** | **968,749.64** | **991,907.30** | **974,014.99** | **0.00** | **(17,892.31)** |
| 3138MLXD1 | FNMA | 3.00% | 12/01/2042 | 08/15/2013 | 6,952,411.53 | 6,637,380.37 | 6,989,984.23 | 6,836,081.42 | 0.00 | (153,902.81) |
| **Totals for Cusip** | | | | | **6,952,411.53** | **6,637,380.37** | **6,989,984.23** | **6,836,081.42** | **0.00** | **(153,902.81)** |
| 3138W5GH5 | FNMA | 3.00% | 06/01/2043 | 12/30/2013 | 608,728.43 | 580,099.17 | 611,987.09 | 598,133.26 | 0.00 | (13,853.83) |
| **Totals for Cusip** | | | | | **608,728.43** | **580,099.17** | **611,987.09** | **598,133.26** | **0.00** | **(13,853.83)** |
| 3138W7GM0 | FNMA | 3.50% | 03/01/2043 | 04/23/2013 | 1,516,862.19 | 1,624,464.61 | 1,566,898.61 | 1,528,659.92 | 0.00 | (38,238.69) |
| **Totals for Cusip** | | | | | **1,516,862.19** | **1,624,464.61** | **1,566,898.61** | **1,528,659.92** | **0.00** | **(38,238.69)** |
| 3138WARU3 | FNMA | 3.00% | 08/01/2043 | 01/02/2014 | 249,173.36 | 237,026.12 | 249,300.06 | 242,938.23 | 0.00 | (6,361.83) |
| 3138WARU3 | FNMA | 3.00% | 08/01/2043 | 01/02/2014 | 249,173.37 | 237,026.14 | 249,300.07 | 242,938.23 | 0.00 | (6,361.84) |
| **Totals for Cusip** | | | | | **498,346.73** | **474,052.26** | **498,600.13** | **485,876.46** | **0.00** | **(12,723.67)** |
| 3138WCUT8 | FNMA | 4.00% | 09/01/2044 | 04/02/2015 | 619,600.44 | 663,045.08 | 648,660.33 | 633,032.49 | 0.00 | (15,627.84) |
| **Totals for Cusip** | | | | | **619,600.44** | **663,045.08** | **648,660.33** | **633,032.49** | **0.00** | **(15,627.84)** |
| 3138WEGZ6 | FNMA | 3.00% | 04/01/2045 | 03/18/2015 | 2,128,282.38 | 2,162,700.68 | 2,133,920.75 | 2,087,172.24 | 0.00 | (46,748.51) |
| **Totals for Cusip** | | | | | **2,128,282.38** | **2,162,700.68** | **2,133,920.75** | **2,087,172.24** | **0.00** | **(46,748.51)** |
| 3138WEV30 | FNMA | 3.50% | 06/01/2045 | 09/11/2017 | 12,116,956.88 | 12,563,296.37 | 12,447,376.37 | 12,160,271.85 | 0.00 | (287,104.52) |
| **Totals for Cusip** | | | | | **12,116,956.88** | **12,563,296.37** | **12,447,376.37** | **12,160,271.85** | **0.00** | **(287,104.52)** |
| 3138WFT48 | FNMA | 3.00% | 10/01/2030 | 01/26/2018 | 742,996.16 | 749,149.09 | 749,149.09 | 743,491.86 | 0.00 | (5,657.23) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **742,996.16** | **749,149.09** | **749,149.09** | **743,491.86** | **0.00** | **(5,657.23)** |
| 3138WG4K7 | FNMA | 2.50% | 05/01/2046 | 10/07/2016 | 1,206,066.30 | 1,209,364.15 | 1,164,584.27 | 1,139,082.95 | 0.00 | (25,501.32) |
| | **Totals for Cusip** | | | | **1,206,066.30** | **1,209,364.15** | **1,164,584.27** | **1,139,082.95** | **0.00** | **(25,501.32)** |
| 3138WGAE4 | FNMA | 4.00% | 12/01/2045 | 11/08/2016 | 4,987,342.62 | 5,342,885.61 | 5,217,464.84 | 5,089,417.26 | 0.00 | (128,047.58) |
| | **Totals for Cusip** | | | | **4,987,342.62** | **5,342,885.61** | **5,217,464.84** | **5,089,417.26** | **0.00** | **(128,047.58)** |
| 3138WGGZ1 | FNMA | 4.00% | 01/01/2046 | 11/02/2016 | 2,458,508.53 | 2,633,485.18 | 2,571,949.90 | 2,508,699.84 | 0.00 | (63,250.06) |
| | **Totals for Cusip** | | | | **2,458,508.53** | **2,633,485.18** | **2,571,949.90** | **2,508,699.84** | **0.00** | **(63,250.06)** |
| 3138WHLL4 | FNMA | 2.50% | 07/01/2046 | 10/05/2016 | 2,470,000.74 | 2,480,228.08 | 2,385,046.69 | 2,332,819.17 | 0.00 | (52,227.52) |
| | **Totals for Cusip** | | | | **2,470,000.74** | **2,480,228.08** | **2,385,046.69** | **2,332,819.17** | **0.00** | **(52,227.52)** |
| 3138WHRP9 | FNMA | 2.00% | 08/01/2031 | 08/09/2016 | 2,465,993.38 | 2,502,790.61 | 2,402,678.02 | 2,360,319.72 | 0.00 | (42,358.30) |
| | **Totals for Cusip** | | | | **2,465,993.38** | **2,502,790.61** | **2,402,678.02** | **2,360,319.72** | **0.00** | **(42,358.30)** |
| 3138WJM96 | FNMA | 3.00% | 12/01/2046 | 01/22/2018 | 931,850.05 | 916,998.70 | 916,998.70 | 908,816.96 | 0.00 | (8,181.74) |
| | **Totals for Cusip** | | | | **931,850.05** | **916,998.70** | **916,998.70** | **908,816.96** | **0.00** | **(8,181.74)** |
| 3138WKNZ4 | FNMA | 3.50% | 04/01/2047 | 03/08/2017 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 3138WKNZ4 | FNMA | 3.50% | 04/01/2047 | 03/08/2017 | 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** |
| 3138WVPH8 | FNMA | 3.00% | 06/01/2043 | 01/02/2014 | 367,181.14 | 349,281.04 | 369,165.67 | 360,823.71 | 0.00 | (8,341.96) |
| | **Totals for Cusip** | | | | **367,181.14** | **349,281.04** | **369,165.67** | **360,823.71** | **0.00** | **(8,341.96)** |
| 3138X0M54 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 390,630.98 | 390,264.76 | 392,462.94 | 385,397.96 | 0.00 | (7,064.98) |
| 3138X0M54 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 32,812.29 | 32,781.51 | 32,966.17 | 32,372.73 | 0.00 | (593.44) |
| | **Totals for Cusip** | | | | **423,443.27** | **423,046.27** | **425,429.11** | **417,770.69** | **0.00** | **(7,658.42)** |
| 3138X2MH4 | FNMA | 4.00% | 10/01/2043 | 08/24/2017 | 1,253,564.48 | 1,324,469.22 | 1,313,622.72 | 1,287,042.05 | 0.00 | (26,580.67) |
| | **Totals for Cusip** | | | | **1,253,564.48** | **1,324,469.22** | **1,313,622.72** | **1,287,042.05** | **0.00** | **(26,580.67)** |
| 3138X6CB9 | FNMA | 2.50% | 08/01/2028 | 11/26/2013 | 13,327.14 | 13,314.64 | 13,389.75 | 13,148.48 | 0.00 | (241.27) |
| 3138X6CB9 | FNMA | 2.50% | 08/01/2028 | 11/26/2013 | 356,109.59 | 355,775.74 | 357,782.56 | 351,335.62 | 0.00 | (6,446.94) |
| | **Totals for Cusip** | | | | **369,436.73** | **369,090.38** | **371,172.31** | **364,484.10** | **0.00** | **(6,688.21)** |
| 3138XABP0 | FNMA | 3.00% | 07/01/2043 | 01/02/2014 | 458,109.64 | 435,776.82 | 460,467.53 | 450,183.34 | 0.00 | (10,284.19) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **458,109.64** | **435,776.82** | **460,467.53** | **450,183.34** | **0.00** | **(10,284.19)** |
| 3138Y5DZ6 | FNMA | 3.50% | 07/01/2027 | 01/09/2015 | 2,384,924.43 | 2,532,025.82 | 2,466,636.69 | 2,414,069.85 | 0.00 | (52,566.84) |
| **Totals for Cusip** | | | | | **2,384,924.43** | **2,532,025.82** | **2,466,636.69** | **2,414,069.85** | **0.00** | **(52,566.84)** |
| 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 | 0.00 | 0.00 | 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 |
| **Totals for Cusip** | | | | | **0.01** | **0.01** | **0.00** | **0.00** | **0.00** | **0.00** |
| 3138YVER6 | FNMA | 3.50% | 11/01/2045 | 11/05/2015 | 2,897,200.36 | 3,000,978.98 | 2,976,204.64 | 2,906,809.74 | 0.00 | (69,394.90) |
| **Totals for Cusip** | | | | | **2,897,200.36** | **3,000,978.98** | **2,976,204.64** | **2,906,809.74** | **0.00** | **(69,394.90)** |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 09/12/2016 | 4,367,713.33 | 4,593,008.87 | 4,486,817.28 | 4,382,652.22 | 0.00 | (104,165.06) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 776,912.85 | 799,856.03 | 798,098.64 | 779,570.13 | 0.00 | (18,528.51) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 284,636.65 | 293,042.33 | 292,398.46 | 285,610.19 | 0.00 | (6,788.27) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 459,000.52 | 472,555.39 | 471,517.07 | 460,570.44 | 0.00 | (10,946.63) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 776,912.86 | 799,856.04 | 798,098.65 | 779,570.14 | 0.00 | (18,528.51) |
| 3138YWJV0 | FNMA | 3.50% | 10/01/2045 | 11/29/2016 | 776,912.85 | 799,856.03 | 798,098.64 | 779,570.13 | 0.00 | (18,528.51) |
| **Totals for Cusip** | | | | | **7,442,089.06** | **7,758,174.69** | **7,645,028.74** | **7,467,543.25** | **0.00** | **(177,485.49)** |
| 31390CTC0 | FNMA | 7.00% | 05/01/2032 | 08/20/2002 | 78,615.79 | 82,006.07 | 85,802.48 | 85,764.93 | 0.00 | (37.55) |
| **Totals for Cusip** | | | | | **78,615.79** | **82,006.07** | **85,802.48** | **85,764.93** | **0.00** | **(37.55)** |
| 31390GBM8 | FNMA | 7.00% | 05/01/2032 | 07/26/2004 | 16,481.67 | 17,488.57 | 19,057.83 | 18,992.33 | 0.00 | (65.50) |
| **Totals for Cusip** | | | | | **16,481.67** | **17,488.57** | **19,057.83** | **18,992.33** | **0.00** | **(65.50)** |
| 31390GHF7 | FNMA | 7.00% | 06/01/2032 | 10/28/2002 | 8,069.99 | 8,428.10 | 8,934.27 | 8,950.60 | 16.33 | 0.00 |
| **Totals for Cusip** | | | | | **8,069.99** | **8,428.10** | **8,934.27** | **8,950.60** | **16.33** | **0.00** |
| 31390LP26 | FNMA | 6.50% | 09/01/2032 | 09/27/2002 | 111,369.29 | 115,667.47 | 123,447.20 | 122,023.96 | 0.00 | (1,423.24) |
| **Totals for Cusip** | | | | | **111,369.29** | **115,667.47** | **123,447.20** | **122,023.96** | **0.00** | **(1,423.24)** |
| 31390REE9 | FNMA | 7.00% | 07/01/2032 | 07/26/2004 | 58,545.27 | 62,122.05 | 64,943.75 | 65,291.11 | 347.36 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **58,545.27** | **62,122.05** | **64,943.75** | **65,291.11** | **347.36** | **0.00** |
| 31390T3S6 | FNMA | 6.50% | 09/01/2032 | 09/16/2002 | 28,266.37 | 29,317.51 | 31,331.84 | 30,354.09 | 0.00 | (977.75) |
| | **Totals for Cusip** | | | | **28,266.37** | **29,317.51** | **31,331.84** | **30,354.09** | **0.00** | **(977.75)** |
| 31390VPW8 | FNMA | 6.50% | 09/01/2032 | 09/18/2002 | 130,996.82 | 136,195.77 | 145,203.33 | 143,249.13 | 0.00 | (1,954.20) |
| | **Totals for Cusip** | | | | **130,996.82** | **136,195.77** | **145,203.33** | **143,249.13** | **0.00** | **(1,954.20)** |
| 31391AVP1 | FNMA | 6.50% | 09/01/2032 | 09/18/2002 | 3,965.67 | 4,118.11 | 4,395.74 | 4,258.57 | 0.00 | (137.17) |
| | **Totals for Cusip** | | | | **3,965.67** | **4,118.11** | **4,395.74** | **4,258.57** | **0.00** | **(137.17)** |
| 31391R2D3 | FNMA | 5.50% | 12/01/2032 | 02/29/2012 | 1,019.67 | 1,114.18 | 1,128.70 | 1,086.11 | 0.00 | (42.59) |
| | **Totals for Cusip** | | | | **1,019.67** | **1,114.18** | **1,128.70** | **1,086.11** | **0.00** | **(42.59)** |
| 31391STK6 | FNMA | 5.50% | 02/01/2033 | 06/16/2011 | 339,018.66 | 368,431.18 | 375,289.08 | 361,765.09 | 0.00 | (13,523.99) |
| | **Totals for Cusip** | | | | **339,018.66** | **368,431.18** | **375,289.08** | **361,765.09** | **0.00** | **(13,523.99)** |
| 31400B2F2 | FNMA | 5.00% | 02/01/2033 | 03/10/2005 | 21,879.04 | 21,482.48 | 23,618.24 | 22,919.00 | 0.00 | (699.24) |
| | **Totals for Cusip** | | | | **21,879.04** | **21,482.48** | **23,618.24** | **22,919.00** | **0.00** | **(699.24)** |
| 31400CCG7 | FNMA | 5.50% | 02/01/2033 | 02/29/2012 | 15,211.20 | 16,621.26 | 16,793.23 | 16,298.39 | 0.00 | (494.84) |
| | **Totals for Cusip** | | | | **15,211.20** | **16,621.26** | **16,793.23** | **16,298.39** | **0.00** | **(494.84)** |
| 31400DWE8 | FNMA | 6.50% | 04/01/2033 | 05/05/2003 | 339,809.02 | 357,914.50 | 382,658.79 | 382,542.19 | 0.00 | (116.60) |
| 31400DWE8 | FNMA | 6.50% | 04/01/2033 | 12/04/2003 | 59,097.17 | 61,728.83 | 66,549.32 | 66,529.02 | 0.00 | (20.30) |
| | **Totals for Cusip** | | | | **398,906.19** | **419,643.33** | **449,208.11** | **449,071.21** | **0.00** | **(136.90)** |
| 31400RKS9 | FNMA | 5.00% | 03/01/2033 | 06/29/2004 | 20,639.48 | 19,820.36 | 22,252.27 | 21,901.57 | 0.00 | (350.70) |
| | **Totals for Cusip** | | | | **20,639.48** | **19,820.36** | **22,252.27** | **21,901.57** | **0.00** | **(350.70)** |
| 31401XAE7 | FNMA | 5.50% | 08/01/2033 | 05/12/2004 | 403,027.18 | 396,163.11 | 449,285.03 | 433,956.83 | 0.00 | (15,328.20) |
| | **Totals for Cusip** | | | | **403,027.18** | **396,163.11** | **449,285.03** | **433,956.83** | **0.00** | **(15,328.20)** |
| 31402CVN9 | FNMA | 5.50% | 01/01/2034 | 05/18/2004 | 352,922.50 | 348,290.39 | 391,630.48 | 380,078.65 | 0.00 | (11,551.83) |
| | **Totals for Cusip** | | | | **352,922.50** | **348,290.39** | **391,630.48** | **380,078.65** | **0.00** | **(11,551.83)** |
| 31402CVZ2 | FNMA | 5.00% | 03/01/2034 | 07/05/2005 | 821,595.78 | 817,231.03 | 892,449.55 | 872,351.02 | 0.00 | (20,098.53) |
| | **Totals for Cusip** | | | | **821,595.78** | **817,231.03** | **892,449.55** | **872,351.02** | **0.00** | **(20,098.53)** |
| 31402CYK2 | FNMA | 5.00% | 04/01/2034 | 11/15/2010 | 292,913.11 | 311,037.10 | 318,175.79 | 311,004.19 | 0.00 | (7,171.60) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31402CYK2 | FNMA | 5.00% | 04/01/2034 | 03/15/2011 | 316,930.03 | 335,450.67 | 344,264.08 | 336,504.46 | 0.00 | (7,759.62) |
| | **Totals for Cusip** | | | | **609,843.14** | **646,487.77** | **662,439.87** | **647,508.65** | **0.00** | **(14,931.22)** |
| 31402DRR3 | FNMA | 6.00% | 09/01/2019 | 07/01/2009 | 73.15 | 77.98 | 73.35 | 73.17 | 0.00 | (0.18) |
| | **Totals for Cusip** | | | | **73.15** | **77.98** | **73.35** | **73.17** | **0.00** | **(0.18)** |
| 31402EZJ0 | FNMA | 5.50% | 09/01/2033 | 08/23/2005 | 326,612.11 | 328,704.49 | 363,629.42 | 351,667.88 | 0.00 | (11,961.54) |
| | **Totals for Cusip** | | | | **326,612.11** | **328,704.49** | **363,629.42** | **351,667.88** | **0.00** | **(11,961.54)** |
| 31402QLK5 | FNMA | 4.50% | 08/01/2033 | 02/14/2005 | 31,041.35 | 30,323.53 | 33,157.36 | 32,275.22 | 0.00 | (882.14) |
| | **Totals for Cusip** | | | | **31,041.35** | **30,323.53** | **33,157.36** | **32,275.22** | **0.00** | **(882.14)** |
| 31402QP70 | FNMA | 5.50% | 09/01/2033 | 04/27/2004 | 499,926.09 | 501,449.29 | 553,642.02 | 538,117.36 | 0.00 | (15,524.66) |
| | **Totals for Cusip** | | | | **499,926.09** | **501,449.29** | **553,642.02** | **538,117.36** | **0.00** | **(15,524.66)** |
| 31402QT35 | FNMA | 6.50% | 10/01/2024 | 07/01/2009 | 480,808.40 | 517,186.59 | 532,951.72 | 516,320.38 | 0.00 | (16,631.34) |
| | **Totals for Cusip** | | | | **480,808.40** | **517,186.59** | **532,951.72** | **516,320.38** | **0.00** | **(16,631.34)** |
| 31402RBG3 | FNMA | 6.00% | 09/01/2019 | 07/01/2009 | 4,145.98 | 4,420.39 | 4,220.83 | 4,152.04 | 0.00 | (68.79) |
| | **Totals for Cusip** | | | | **4,145.98** | **4,420.39** | **4,220.83** | **4,152.04** | **0.00** | **(68.79)** |
| 31402RDF3 | FNMA | 6.00% | 04/01/2035 | 05/22/2008 | 236,122.23 | 241,139.85 | 268,006.40 | 257,567.95 | 0.00 | (10,438.45) |
| 31402RDF3 | FNMA | 6.00% | 04/01/2035 | 06/19/2008 | 319,246.65 | 321,441.49 | 362,355.31 | 348,242.12 | 0.00 | (14,113.19) |
| | **Totals for Cusip** | | | | **555,368.88** | **562,581.34** | **630,361.71** | **605,810.07** | **0.00** | **(24,551.64)** |
| 31402RT41 | FNMA | 5.50% | 11/01/2034 | 02/29/2012 | 18,654.38 | 20,383.67 | 20,681.10 | 20,050.83 | 0.00 | (630.27) |
| | **Totals for Cusip** | | | | **18,654.38** | **20,383.67** | **20,681.10** | **20,050.83** | **0.00** | **(630.27)** |
| 31402UR87 | FNMA | 4.50% | 10/01/2033 | 08/19/2004 | 342,932.63 | 328,357.96 | 366,433.84 | 356,880.08 | 0.00 | (9,553.76) |
| | **Totals for Cusip** | | | | **342,932.63** | **328,357.96** | **366,433.84** | **356,880.08** | **0.00** | **(9,553.76)** |
| 31402V4E7 | FNMA | 5.00% | 09/01/2033 | 12/12/2010 | 1,087.33 | 1,149.93 | 1,181.08 | 1,154.52 | 0.00 | (26.56) |
| | **Totals for Cusip** | | | | **1,087.33** | **1,149.93** | **1,181.08** | **1,154.52** | **0.00** | **(26.56)** |
| 31402VTU4 | FNMA | 4.50% | 09/01/2033 | 08/16/2004 | 199,861.75 | 190,899.20 | 213,492.62 | 207,910.40 | 0.00 | (5,582.22) |
| | **Totals for Cusip** | | | | **199,861.75** | **190,899.20** | **213,492.62** | **207,910.40** | **0.00** | **(5,582.22)** |
| 31402YAN4 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 31,383.64 | 32,791.00 | 35,059.47 | 33,675.21 | 0.00 | (1,384.26) |
| | **Totals for Cusip** | | | | **31,383.64** | **32,791.00** | **35,059.47** | **33,675.21** | **0.00** | **(1,384.26)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31403C4X6 | FNMA | 6.00% | 12/01/2020 | 07/01/2009 | 9,011.52 | 9,607.98 | 9,251.21 | 9,084.72 | 0.00 | (166.49) |
| | **Totals for Cusip** | | | | **9,011.52** | **9,607.98** | **9,251.21** | **9,084.72** | **0.00** | **(166.49)** |
| 31403CUZ2 | FNMA | 6.00% | 10/01/2035 | 02/29/2012 | 17,875.96 | 19,789.40 | 20,229.33 | 19,491.02 | 0.00 | (738.31) |
| | **Totals for Cusip** | | | | **17,875.96** | **19,789.40** | **20,229.33** | **19,491.02** | **0.00** | **(738.31)** |
| 31403CZM6 | FNMA | 5.00% | 01/01/2036 | 03/10/2009 | 743,752.66 | 761,591.11 | 807,172.33 | 789,995.81 | 0.00 | (17,176.52) |
| | **Totals for Cusip** | | | | **743,752.66** | **761,591.11** | **807,172.33** | **789,995.81** | **0.00** | **(17,176.52)** |
| 31403DBY4 | FNMA | 5.00% | 03/01/2036 | 11/15/2010 | 100,951.44 | 107,103.20 | 109,673.40 | 107,210.56 | 0.00 | (2,462.84) |
| | **Totals for Cusip** | | | | **100,951.44** | **107,103.20** | **109,673.40** | **107,210.56** | **0.00** | **(2,462.84)** |
| 31403DDX4 | FNMA | 5.50% | 04/01/2036 | 07/01/2009 | 985,328.30 | 1,020,882.87 | 1,092,464.23 | 1,060,865.90 | 0.00 | (31,598.33) |
| | **Totals for Cusip** | | | | **985,328.30** | **1,020,882.87** | **1,092,464.23** | **1,060,865.90** | **0.00** | **(31,598.33)** |
| 31403DED7 | FNMA | 5.50% | 04/01/2036 | 03/21/2007 | 85,413.76 | 84,993.35 | 94,564.00 | 91,942.76 | 0.00 | (2,621.24) |
| | **Totals for Cusip** | | | | **85,413.76** | **84,993.35** | **94,564.00** | **91,942.76** | **0.00** | **(2,621.24)** |
| 31403DJZ3 | FNMA | 5.00% | 06/01/2036 | 11/15/2010 | 69,818.20 | 74,072.76 | 75,812.84 | 74,126.17 | 0.00 | (1,686.67) |
| | **Totals for Cusip** | | | | **69,818.20** | **74,072.76** | **75,812.84** | **74,126.17** | **0.00** | **(1,686.67)** |
| 31403DWD7 | FNMA | 5.00% | 12/01/2033 | 12/12/2010 | 1,697.63 | 1,795.38 | 1,844.33 | 1,802.52 | 0.00 | (41.81) |
| | **Totals for Cusip** | | | | **1,697.63** | **1,795.38** | **1,844.33** | **1,802.52** | **0.00** | **(41.81)** |
| 31403DWK1 | FNMA | 6.00% | 11/01/2036 | 07/22/2009 | 629,345.83 | 661,796.48 | 712,935.98 | 686,612.41 | 0.00 | (26,323.57) |
| | **Totals for Cusip** | | | | **629,345.83** | **661,796.48** | **712,935.98** | **686,612.41** | **0.00** | **(26,323.57)** |
| 31403H6V7 | FNMA | 7.00% | 11/01/2033 | 11/12/2003 | 44,649.79 | 47,328.80 | 48,818.29 | 48,874.36 | 56.07 | 0.00 |
| | **Totals for Cusip** | | | | **44,649.79** | **47,328.80** | **48,818.29** | **48,874.36** | **56.07** | **0.00** |
| 31403JT71 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 46,367.50 | 48,446.80 | 51,810.47 | 49,766.36 | 0.00 | (2,044.11) |
| | **Totals for Cusip** | | | | **46,367.50** | **48,446.80** | **51,810.47** | **49,766.36** | **0.00** | **(2,044.11)** |
| 31403MC98 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 58,486.89 | 61,109.65 | 65,358.07 | 62,801.08 | 0.00 | (2,556.99) |
| | **Totals for Cusip** | | | | **58,486.89** | **61,109.65** | **65,358.07** | **62,801.08** | **0.00** | **(2,556.99)** |
| 31403MNE5 | FNMA | 6.00% | 11/01/2033 | 03/16/2004 | 39,035.58 | 40,786.08 | 43,610.61 | 41,907.09 | 0.00 | (1,703.52) |
| | **Totals for Cusip** | | | | **39,035.58** | **40,786.08** | **43,610.61** | **41,907.09** | **0.00** | **(1,703.52)** |
| 31403MU49 | FNMA | 5.50% | 12/01/2033 | 05/10/2004 | 189,187.58 | 185,780.74 | 209,629.23 | 201,464.79 | 0.00 | (8,164.44) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **189,187.58** | **185,780.74** | **209,629.23** | **201,464.79** | **0.00** | **(8,164.44)** |
| 31403RLM8 | FNMA | 5.50% | 12/01/2033 | 09/19/2005 | 187,103.05 | 187,921.63 | 207,516.47 | 201,379.21 | 0.00 | (6,137.26) |
| **Totals for Cusip** | | | | | **187,103.05** | **187,921.63** | **207,516.47** | **201,379.21** | **0.00** | **(6,137.26)** |
| 31403YRV7 | FNMA | 6.00% | 03/01/2034 | 03/12/2004 | 88,845.25 | 93,030.73 | 99,300.88 | 95,417.71 | 0.00 | (3,883.17) |
| **Totals for Cusip** | | | | | **88,845.25** | **93,030.73** | **99,300.88** | **95,417.71** | **0.00** | **(3,883.17)** |
| 31404MCF3 | FNMA | 5.00% | 05/01/2034 | 12/12/2010 | 3,756.80 | 3,973.10 | 4,080.76 | 3,989.17 | 0.00 | (91.59) |
| **Totals for Cusip** | | | | | **3,756.80** | **3,973.10** | **4,080.76** | **3,989.17** | **0.00** | **(91.59)** |
| 31405DKJ5 | FNMA | 6.50% | 07/01/2034 | 01/20/2005 | 131,010.81 | 137,561.35 | 145,218.84 | 144,720.72 | 0.00 | (498.12) |
| **Totals for Cusip** | | | | | **131,010.81** | **137,561.35** | **145,218.84** | **144,720.72** | **0.00** | **(498.12)** |
| 31405EGT6 | FNMA | 6.50% | 08/01/2034 | 09/17/2004 | 68,408.95 | 71,872.17 | 75,827.85 | 74,377.00 | 0.00 | (1,450.85) |
| **Totals for Cusip** | | | | | **68,408.95** | **71,872.17** | **75,827.85** | **74,377.00** | **0.00** | **(1,450.85)** |
| 31405HHD3 | FNMA | 6.50% | 09/01/2034 | 10/29/2004 | 142,986.17 | 151,252.55 | 158,492.93 | 153,827.99 | 0.00 | (4,664.94) |
| **Totals for Cusip** | | | | | **142,986.17** | **151,252.55** | **158,492.93** | **153,827.99** | **0.00** | **(4,664.94)** |
| 31405NND3 | FNMA | 6.50% | 09/01/2034 | 01/26/2005 | 12,695.80 | 13,324.64 | 14,072.66 | 13,633.50 | 0.00 | (439.16) |
| **Totals for Cusip** | | | | | **12,695.80** | **13,324.64** | **14,072.66** | **13,633.50** | **0.00** | **(439.16)** |
| 31405QQA9 | FNMA | 4.50% | 10/01/2034 | 05/12/2006 | 30,184.12 | 27,394.45 | 32,170.18 | 31,327.43 | 0.00 | (842.75) |
| **Totals for Cusip** | | | | | **30,184.12** | **27,394.45** | **32,170.18** | **31,327.43** | **0.00** | **(842.75)** |
| 31405SMW1 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 3,177.68 | 3,274.98 | 3,569.16 | 3,409.81 | 0.00 | (159.35) |
| **Totals for Cusip** | | | | | **3,177.68** | **3,274.98** | **3,569.16** | **3,409.81** | **0.00** | **(159.35)** |
| 31405TAE2 | FNMA | 6.00% | 10/01/2034 | 01/28/2005 | 42,155.35 | 43,742.76 | 47,109.64 | 45,260.49 | 0.00 | (1,849.15) |
| **Totals for Cusip** | | | | | **42,155.35** | **43,742.76** | **47,109.64** | **45,260.49** | **0.00** | **(1,849.15)** |
| 31406CUD8 | FNMA | 4.50% | 12/01/2034 | 05/12/2006 | 64,832.96 | 58,841.00 | 69,091.06 | 67,129.70 | 0.00 | (1,961.36) |
| **Totals for Cusip** | | | | | **64,832.96** | **58,841.00** | **69,091.06** | **67,129.70** | **0.00** | **(1,961.36)** |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 26,103.45 | 26,902.87 | 29,160.84 | 28,009.47 | 0.00 | (1,151.37) |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 26,103.63 | 26,903.06 | 29,161.04 | 28,009.67 | 0.00 | (1,151.37) |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 22,477.38 | 23,165.75 | 25,110.07 | 24,118.64 | 0.00 | (991.43) |
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 26,103.51 | 26,902.93 | 29,160.91 | 28,009.54 | 0.00 | (1,151.37) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31406DA22 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 26,103.45 | 26,902.87 | 29,160.85 | 28,009.47 | 0.00 | (1,151.38) |
| **Totals for Cusip** | | | | | **126,891.42** | **130,777.48** | **141,753.71** | **136,156.79** | **0.00** | **(5,596.92)** |
| 31406EED2 | FNMA | 6.00% | 02/01/2035 | 02/09/2005 | 323,187.40 | 335,407.94 | 371,160.29 | 356,938.47 | 0.00 | (14,221.82) |
| **Totals for Cusip** | | | | | **323,187.40** | **335,407.94** | **371,160.29** | **356,938.47** | **0.00** | **(14,221.82)** |
| 31406EVU5 | FNMA | 6.00% | 02/01/2035 | 01/27/2005 | 331,118.71 | 343,690.88 | 380,230.56 | 365,702.63 | 0.00 | (14,527.93) |
| 31406EVU5 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 58,685.16 | 60,959.21 | 67,389.41 | 64,814.57 | 0.00 | (2,574.84) |
| **Totals for Cusip** | | | | | **389,803.87** | **404,650.09** | **447,619.97** | **430,517.20** | **0.00** | **(17,102.77)** |
| 31406H5P8 | FNMA | 4.50% | 04/01/2020 | 01/23/2007 | 10,190.55 | 9,795.66 | 10,348.45 | 10,379.01 | 30.56 | 0.00 |
| **Totals for Cusip** | | | | | **10,190.55** | **9,795.66** | **10,348.45** | **10,379.01** | **30.56** | **0.00** |
| 31406J4G5 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 18,099.78 | 18,654.09 | 20,219.74 | 19,423.26 | 0.00 | (796.48) |
| 31406J4G5 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 4,539.63 | 4,678.64 | 5,071.34 | 4,871.57 | 0.00 | (199.77) |
| **Totals for Cusip** | | | | | **22,639.41** | **23,332.73** | **25,291.08** | **24,294.83** | **0.00** | **(996.25)** |
| 31406KGP9 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 13,606.14 | 14,022.85 | 15,437.18 | 14,829.39 | 0.00 | (607.79) |
| **Totals for Cusip** | | | | | **13,606.14** | **14,022.85** | **15,437.18** | **14,829.39** | **0.00** | **(607.79)** |
| 31406KY20 | FNMA | 5.50% | 02/01/2035 | 02/15/2005 | 182,963.81 | 186,115.66 | 200,271.06 | 193,574.94 | 0.00 | (6,696.12) |
| **Totals for Cusip** | | | | | **182,963.81** | **186,115.66** | **200,271.06** | **193,574.94** | **0.00** | **(6,696.12)** |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 34,380.07 | 35,432.94 | 38,713.27 | 37,071.60 | 0.00 | (1,641.67) |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 31,615.11 | 32,583.32 | 35,599.81 | 34,090.18 | 0.00 | (1,509.63) |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 45,049.94 | 46,429.59 | 50,727.92 | 48,576.79 | 0.00 | (2,151.13) |
| 31406LGA0 | FNMA | 6.00% | 02/01/2035 | 02/02/2005 | 22,096.60 | 22,773.32 | 24,881.61 | 23,826.49 | 0.00 | (1,055.12) |
| **Totals for Cusip** | | | | | **133,141.72** | **137,219.17** | **149,922.61** | **143,565.06** | **0.00** | **(6,357.55)** |
| 31406MLH7 | FNMA | 6.00% | 01/01/2035 | 02/02/2005 | 1,961.49 | 2,021.54 | 2,191.22 | 2,105.05 | 0.00 | (86.17) |
| **Totals for Cusip** | | | | | **1,961.49** | **2,021.54** | **2,191.22** | **2,105.05** | **0.00** | **(86.17)** |
| 31406N4K7 | FNMA | 4.50% | 02/01/2035 | 05/08/2008 | 76,492.44 | 73,169.79 | 81,765.08 | 79,621.52 | 0.00 | (2,143.56) |
| **Totals for Cusip** | | | | | **76,492.44** | **73,169.79** | **81,765.08** | **79,621.52** | **0.00** | **(2,143.56)** |
| 31406PGF0 | FNMA | 5.00% | 03/01/2035 | 12/12/2010 | 4,244.81 | 4,489.21 | 4,608.97 | 4,504.55 | 0.00 | (104.42) |
| **Totals for Cusip** | | | | | **4,244.81** | **4,489.21** | **4,608.97** | **4,504.55** | **0.00** | **(104.42)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31406PTL3 | FNMA | 4.50% | 03/01/2020 | 01/23/2007 | 289.16 | 277.96 | 293.64 | 294.51 | 0.87 | 0.00 |
| | **Totals for Cusip** | | | | **289.16** | **277.96** | **293.64** | **294.51** | **0.87** | **0.00** |
| 31406QCB1 | FNMA | 6.00% | 03/01/2035 | 05/04/2005 | 348,790.09 | 358,817.81 | 389,976.96 | 374,664.79 | 0.00 | (15,312.17) |
| | **Totals for Cusip** | | | | **348,790.09** | **358,817.81** | **389,976.96** | **374,664.79** | **0.00** | **(15,312.17)** |
| 31406UUM8 | FNMA | 5.00% | 04/01/2035 | 01/04/2007 | 3,895.89 | 3,791.34 | 4,196.21 | 4,124.92 | 0.00 | (71.29) |
| | **Totals for Cusip** | | | | **3,895.89** | **3,791.34** | **4,196.21** | **4,124.92** | **0.00** | **(71.29)** |
| 31406YQ52 | FNMA | 4.50% | 05/01/2020 | 01/23/2007 | 263.24 | 253.05 | 267.32 | 268.11 | 0.79 | 0.00 |
| | **Totals for Cusip** | | | | **263.24** | **253.05** | **267.32** | **268.11** | **0.79** | **0.00** |
| 31407H6M3 | FNMA | 6.50% | 08/01/2036 | 02/05/2007 | 29,358.82 | 29,927.66 | 33,688.52 | 33,429.06 | 0.00 | (259.46) |
| | **Totals for Cusip** | | | | **29,358.82** | **29,927.66** | **33,688.52** | **33,429.06** | **0.00** | **(259.46)** |
| 31407QQX7 | FNMA | 4.50% | 08/01/2020 | 09/25/2006 | 928.25 | 899.82 | 942.64 | 945.42 | 2.78 | 0.00 |
| | **Totals for Cusip** | | | | **928.25** | **899.82** | **942.64** | **945.42** | **2.78** | **0.00** |
| 31407YMP1 | FNMA | 6.50% | 12/01/2035 | 02/29/2012 | 61,313.45 | 69,726.27 | 69,236.87 | 68,567.07 | 0.00 | (669.80) |
| | **Totals for Cusip** | | | | **61,313.45** | **69,726.27** | **69,236.87** | **68,567.07** | **0.00** | **(669.80)** |
| 31407YRU5 | FNMA | 4.50% | 10/01/2035 | 06/11/2009 | 77,695.21 | 75,631.43 | 83,013.30 | 80,861.57 | 0.00 | (2,151.73) |
| | **Totals for Cusip** | | | | **77,695.21** | **75,631.43** | **83,013.30** | **80,861.57** | **0.00** | **(2,151.73)** |
| 31408BYQ5 | FNMA | 6.00% | 02/01/2036 | 10/02/2007 | 61,388.30 | 61,630.49 | 68,905.73 | 66,952.41 | 0.00 | (1,953.32) |
| | **Totals for Cusip** | | | | **61,388.30** | **61,630.49** | **68,905.73** | **66,952.41** | **0.00** | **(1,953.32)** |
| 31408GY84 | FNMA | 6.00% | 02/01/2036 | 10/02/2007 | 64,615.69 | 64,870.60 | 72,542.46 | 69,715.67 | 0.00 | (2,826.79) |
| | **Totals for Cusip** | | | | **64,615.69** | **64,870.60** | **72,542.46** | **69,715.67** | **0.00** | **(2,826.79)** |
| 31408JHG9 | FNMA | 6.00% | 02/01/2036 | 03/29/2007 | 241,133.17 | 243,082.96 | 273,580.73 | 260,081.53 | 0.00 | (13,499.20) |
| | **Totals for Cusip** | | | | **241,133.17** | **243,082.96** | **273,580.73** | **260,081.53** | **0.00** | **(13,499.20)** |
| 31408JLB5 | FNMA | 6.50% | 01/01/2036 | 02/29/2012 | 93,976.23 | 106,870.69 | 105,966.88 | 105,177.82 | 0.00 | (789.06) |
| | **Totals for Cusip** | | | | **93,976.23** | **106,870.69** | **105,966.88** | **105,177.82** | **0.00** | **(789.06)** |
| 31409AM48 | FNMA | 7.00% | 02/01/2036 | 04/10/2006 | 7,851.98 | 8,078.95 | 8,526.77 | 8,101.14 | 0.00 | (425.63) |
| | **Totals for Cusip** | | | | **7,851.98** | **8,078.95** | **8,526.77** | **8,101.14** | **0.00** | **(425.63)** |
| 31409AMY2 | FNMA | 5.50% | 02/01/2021 | 03/14/2007 | 12,280.56 | 12,341.98 | 12,610.82 | 12,400.37 | 0.00 | (210.45) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **12,280.56** | **12,341.98** | **12,610.82** | **12,400.37** | **0.00** | **(210.45)** |
| 31409BAE7 | FNMA | 6.00% | 03/01/2036 | 10/02/2007 | 90,490.30 | 90,847.34 | 101,879.69 | 97,350.28 | 0.00 | (4,529.41) |
| **Totals for Cusip** | | | | | **90,490.30** | **90,847.34** | **101,879.69** | **97,350.28** | **0.00** | **(4,529.41)** |
| 31409BE60 | FNMA | 6.00% | 03/01/2036 | 10/02/2007 | 184,622.83 | 185,351.22 | 209,317.20 | 201,028.57 | 0.00 | (8,288.63) |
| **Totals for Cusip** | | | | | **184,622.83** | **185,351.22** | **209,317.20** | **201,028.57** | **0.00** | **(8,288.63)** |
| 31409DY80 | FNMA | 6.00% | 04/01/2036 | 09/26/2007 | 337,348.94 | 337,217.16 | 379,722.66 | 366,630.05 | 0.00 | (13,092.61) |
| **Totals for Cusip** | | | | | **337,348.94** | **337,217.16** | **379,722.66** | **366,630.05** | **0.00** | **(13,092.61)** |
| 31409VXT5 | FNMA | 6.50% | 04/01/2036 | 02/29/2012 | 33,699.29 | 38,154.68 | 37,353.96 | 36,188.28 | 0.00 | (1,165.68) |
| **Totals for Cusip** | | | | | **33,699.29** | **38,154.68** | **37,353.96** | **36,188.28** | **0.00** | **(1,165.68)** |
| 31409XAZ2 | FNMA | 4.50% | 05/01/2021 | 09/25/2006 | 2,389.34 | 2,316.17 | 2,426.36 | 2,433.53 | 7.17 | 0.00 |
| **Totals for Cusip** | | | | | **2,389.34** | **2,316.17** | **2,426.36** | **2,433.53** | **7.17** | **0.00** |
| 3140EWWY7 | FNMA | 3.00% | 02/01/2031 | 06/07/2016 | 4,976,047.83 | 5,200,747.48 | 5,071,065.90 | 4,967,110.00 | 0.00 | (103,955.90) |
| **Totals for Cusip** | | | | | **4,976,047.83** | **5,200,747.48** | **5,071,065.90** | **4,967,110.00** | **0.00** | **(103,955.90)** |
| 3140F5BM4 | FNMA | 2.50% | 11/01/2031 | 09/11/2017 | 416,630.55 | 422,359.23 | 416,271.93 | 407,040.42 | 0.00 | (9,231.51) |
| **Totals for Cusip** | | | | | **416,630.55** | **422,359.23** | **416,271.93** | **407,040.42** | **0.00** | **(9,231.51)** |
| 3140H1W71 | FNMA | 3.50% | 03/01/2033 | 09/06/2018 | 1,918,124.18 | 1,940,002.78 | 1,940,002.78 | 1,941,564.98 | 1,562.20 | 0.00 |
| **Totals for Cusip** | | | | | **1,918,124.18** | **1,940,002.78** | **1,940,002.78** | **1,941,564.98** | **1,562.20** | **0.00** |
| 3140J8KS1 | FNMA | 5.00% | 05/01/2048 | 09/14/2018 | 2,874,442.65 | 3,022,206.96 | 3,022,206.96 | 3,013,664.56 | 0.00 | (8,542.40) |
| **Totals for Cusip** | | | | | **2,874,442.65** | **3,022,206.96** | **3,022,206.96** | **3,013,664.56** | **0.00** | **(8,542.40)** |
| 3140J9FS5 | FNMA | 4.00% | 10/01/2048 | 12/07/2018 | 4,997,713.29 | 5,085,173.27 | 5,085,173.27 | 5,128,084.24 | 42,910.97 | 0.00 |
| **Totals for Cusip** | | | | | **4,997,713.29** | **5,085,173.27** | **5,085,173.27** | **5,128,084.24** | **42,910.97** | **0.00** |
| 3140J9G21 | FNMA | 3.50% | 12/01/2030 | 11/14/2018 | 923,821.80 | 924,760.06 | 924,760.06 | 936,688.86 | 11,928.80 | 0.00 |
| **Totals for Cusip** | | | | | **923,821.80** | **924,760.06** | **924,760.06** | **936,688.86** | **11,928.80** | **0.00** |
| 3140Q72X4 | FNMA | 3.50% | 11/01/2032 | 12/12/2018 | 1,000,089.80 | 1,006,496.62 | 1,006,496.62 | 1,013,352.94 | 6,856.32 | 0.00 |
| **Totals for Cusip** | | | | | **1,000,089.80** | **1,006,496.62** | **1,006,496.62** | **1,013,352.94** | **6,856.32** | **0.00** |
| 3140Q8XE0 | FNMA | 5.00% | 01/01/2048 | 06/25/2018 | 1,950,812.86 | 2,064,203.86 | 2,064,203.86 | 2,043,686.53 | 0.00 | (20,517.33) |
| **Totals for Cusip** | | | | | **1,950,812.86** | **2,064,203.86** | **2,064,203.86** | **2,043,686.53** | **0.00** | **(20,517.33)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31410BAL8 | FNMA | 6.00% | 05/01/2036 | 02/29/2012 | 30,814.07 | 33,958.76 | 34,682.44 | 33,575.34 | 0.00 | (1,107.10) |
| | **Totals for Cusip** | | | | **30,814.07** | **33,958.76** | **34,682.44** | **33,575.34** | **0.00** | **(1,107.10)** |
| 31410BS70 | FNMA | 4.50% | 04/01/2021 | 09/25/2006 | 1,084.64 | 1,051.42 | 1,101.45 | 1,104.70 | 3.25 | 0.00 |
| | **Totals for Cusip** | | | | **1,084.64** | **1,051.42** | **1,101.45** | **1,104.70** | **3.25** | **0.00** |
| 31410FYT6 | FNMA | 6.00% | 02/01/2037 | 07/15/2009 | 466,326.19 | 488,403.86 | 528,151.62 | 508,629.54 | 0.00 | (19,522.08) |
| | **Totals for Cusip** | | | | **466,326.19** | **488,403.86** | **528,151.62** | **508,629.54** | **0.00** | **(19,522.08)** |
| 31410GAE3 | FNMA | 5.00% | 12/01/2036 | 12/12/2010 | 67,822.54 | 71,727.64 | 73,663.93 | 72,032.43 | 0.00 | (1,631.50) |
| | **Totals for Cusip** | | | | **67,822.54** | **71,727.64** | **73,663.93** | **72,032.43** | **0.00** | **(1,631.50)** |
| 31410GCT8 | FNMA | 4.50% | 05/01/2035 | 07/08/2009 | 181,155.29 | 183,108.37 | 193,798.90 | 188,684.69 | 0.00 | (5,114.21) |
| | **Totals for Cusip** | | | | **181,155.29** | **183,108.37** | **193,798.90** | **188,684.69** | **0.00** | **(5,114.21)** |
| 31410KJY1 | FNMA | 6.00% | 05/01/2038 | 02/24/2009 | 159,904.29 | 164,988.72 | 180,251.31 | 173,147.83 | 0.00 | (7,103.48) |
| | **Totals for Cusip** | | | | **159,904.29** | **164,988.72** | **180,251.31** | **173,147.83** | **0.00** | **(7,103.48)** |
| 31410PXU2 | FNMA | 6.50% | 09/01/2036 | 02/29/2012 | 43,765.80 | 49,552.05 | 48,656.64 | 48,895.43 | 238.79 | 0.00 |
| | **Totals for Cusip** | | | | **43,765.80** | **49,552.05** | **48,656.64** | **48,895.43** | **238.79** | **0.00** |
| 31410TVW2 | FNMA | 6.50% | 09/01/2036 | 11/30/2006 | 298,406.38 | 304,887.38 | 339,549.38 | 335,483.78 | 0.00 | (4,065.60) |
| | **Totals for Cusip** | | | | **298,406.38** | **304,887.38** | **339,549.38** | **335,483.78** | **0.00** | **(4,065.60)** |
| 31410YWS9 | FNMA | 6.00% | 10/01/2036 | 01/24/2007 | 492,578.72 | 495,580.35 | 564,301.68 | 542,853.76 | 0.00 | (21,447.92) |
| | **Totals for Cusip** | | | | **492,578.72** | **495,580.35** | **564,301.68** | **542,853.76** | **0.00** | **(21,447.92)** |
| 31411DAE9 | FNMA | 6.00% | 11/01/2036 | 12/10/2007 | 60,973.29 | 61,625.89 | 68,486.22 | 66,453.27 | 0.00 | (2,032.95) |
| | **Totals for Cusip** | | | | **60,973.29** | **61,625.89** | **68,486.22** | **66,453.27** | **0.00** | **(2,032.95)** |
| 31411JHN9 | FNMA | 5.00% | 02/01/2037 | 12/12/2010 | 2,896.00 | 3,062.78 | 3,119.78 | 3,052.96 | 0.00 | (66.82) |
| | **Totals for Cusip** | | | | **2,896.00** | **3,062.78** | **3,119.78** | **3,052.96** | **0.00** | **(66.82)** |
| 31411LBW0 | FNMA | 5.00% | 02/01/2037 | 12/12/2010 | 24,067.85 | 25,538.27 | 25,951.51 | 25,332.46 | 0.00 | (619.05) |
| | **Totals for Cusip** | | | | **24,067.85** | **25,538.27** | **25,951.51** | **25,332.46** | **0.00** | **(619.05)** |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 12,058.04 | 12,261.53 | 12,485.01 | 12,189.45 | 0.00 | (295.56) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 12,058.02 | 12,261.51 | 12,484.99 | 12,189.43 | 0.00 | (295.56) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 12,058.02 | 12,261.51 | 12,484.99 | 12,189.43 | 0.00 | (295.56) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 12,058.02 | 12,261.51 | 12,484.99 | 12,189.43 | 0.00 | (295.56) |
| 31411VP45 | FNMA | 6.00% | 03/01/2022 | 09/07/2007 | 12,058.08 | 12,261.56 | 12,485.06 | 12,189.49 | 0.00 | (295.57) |
| **Totals for Cusip** | | | | | **60,290.18** | **61,307.62** | **62,425.04** | **60,947.23** | **0.00** | **(1,477.81)** |
| 31411WAE7 | FNMA | 5.50% | 04/01/2037 | 02/29/2012 | 485.37 | 528.99 | 535.42 | 514.19 | 0.00 | (21.23) |
| **Totals for Cusip** | | | | | **485.37** | **528.99** | **535.42** | **514.19** | **0.00** | **(21.23)** |
| 31411X2G9 | FNMA | 6.50% | 05/01/2037 | 02/29/2012 | 20,756.35 | 23,468.13 | 23,422.04 | 22,724.30 | 0.00 | (697.74) |
| **Totals for Cusip** | | | | | **20,756.35** | **23,468.13** | **23,422.04** | **22,724.30** | **0.00** | **(697.74)** |
| 31411XVA0 | FNMA | 5.00% | 05/01/2037 | 12/12/2010 | 20,572.51 | 21,757.05 | 22,213.66 | 21,705.87 | 0.00 | (507.79) |
| **Totals for Cusip** | | | | | **20,572.51** | **21,757.05** | **22,213.66** | **21,705.87** | **0.00** | **(507.79)** |
| 31412B4L3 | FNMA | 5.00% | 01/01/2037 | 12/12/2010 | 398.77 | 421.72 | 432.41 | 421.80 | 0.00 | (10.61) |
| **Totals for Cusip** | | | | | **398.77** | **421.72** | **432.41** | **421.80** | **0.00** | **(10.61)** |
| 31412GTA9 | FNMA | 6.50% | 08/01/2037 | 02/29/2012 | 96,773.42 | 109,477.11 | 107,268.40 | 105,155.27 | 0.00 | (2,113.13) |
| **Totals for Cusip** | | | | | **96,773.42** | **109,477.11** | **107,268.40** | **105,155.27** | **0.00** | **(2,113.13)** |
| 31412LKA7 | FNMA | 5.50% | 05/01/2037 | 06/24/2008 | 820,279.44 | 801,182.31 | 926,067.80 | 886,117.82 | 0.00 | (39,949.98) |
| **Totals for Cusip** | | | | | **820,279.44** | **801,182.31** | **926,067.80** | **886,117.82** | **0.00** | **(39,949.98)** |
| 31412LYZ7 | FNMA | 6.00% | 09/01/2037 | 02/29/2012 | 34,231.40 | 37,885.33 | 38,451.96 | 37,023.66 | 0.00 | (1,428.30) |
| **Totals for Cusip** | | | | | **34,231.40** | **37,885.33** | **38,451.96** | **37,023.66** | **0.00** | **(1,428.30)** |
| 31412N4U7 | FNMA | 5.00% | 03/01/2039 | 12/12/2010 | 19,956.85 | 21,105.93 | 21,516.83 | 21,110.18 | 0.00 | (406.65) |
| **Totals for Cusip** | | | | | **19,956.85** | **21,105.93** | **21,516.83** | **21,110.18** | **0.00** | **(406.65)** |
| 31412Q2Y4 | FNMA | 4.50% | 01/01/2040 | 01/18/2011 | 3,475.05 | 3,555.15 | 3,714.50 | 3,639.92 | 0.00 | (74.58) |
| 31412Q2Y4 | FNMA | 4.50% | 01/01/2040 | 04/15/2011 | 55,503.37 | 56,561.39 | 59,327.88 | 58,136.63 | 0.00 | (1,191.25) |
| **Totals for Cusip** | | | | | **58,978.42** | **60,116.54** | **63,042.38** | **61,776.55** | **0.00** | **(1,265.83)** |
| 31412QNC9 | FNMA | 4.50% | 09/01/2039 | 02/03/2010 | 2,253,074.33 | 2,274,900.99 | 2,435,470.19 | 2,359,122.71 | 0.00 | (76,347.48) |
| **Totals for Cusip** | | | | | **2,253,074.33** | **2,274,900.99** | **2,435,470.19** | **2,359,122.71** | **0.00** | **(76,347.48)** |
| 31412RKU0 | FNMA | 4.00% | 09/01/2040 | 05/21/2014 | 599,903.43 | 633,273.05 | 630,234.30 | 616,851.64 | 0.00 | (13,382.66) |
| **Totals for Cusip** | | | | | **599,903.43** | **633,273.05** | **630,234.30** | **616,851.64** | **0.00** | **(13,382.66)** |
| 31413C2Y4 | FNMA | 6.50% | 10/01/2037 | 02/29/2012 | 11,807.56 | 13,342.80 | 13,088.07 | 12,679.65 | 0.00 | (408.42) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **11,807.56** | **13,342.80** | **13,088.07** | **12,679.65** | **0.00** | **(408.42)** |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 1,699.31 | 1,717.16 | 1,766.56 | 1,726.52 | 0.00 | (40.04) |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 8,574.49 | 8,664.60 | 8,913.79 | 8,711.80 | 0.00 | (201.99) |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 8,822.89 | 8,915.60 | 9,172.02 | 8,964.18 | 0.00 | (207.84) |
| 31413DZL4 | FNMA | 6.00% | 08/01/2022 | 09/05/2007 | 8,822.91 | 8,915.62 | 9,172.04 | 8,964.20 | 0.00 | (207.84) |
| **Totals for Cusip** | | | | | **27,919.60** | **28,212.98** | **29,024.41** | **28,366.70** | **0.00** | **(657.71)** |
| 31413J5Y6 | FNMA | 6.00% | 10/01/2037 | 11/28/2007 | 30,336.13 | 30,715.33 | 34,231.90 | 32,999.47 | 0.00 | (1,232.43) |
| **Totals for Cusip** | | | | | **30,336.13** | **30,715.33** | **34,231.90** | **32,999.47** | **0.00** | **(1,232.43)** |
| 31413TT36 | FNMA | 5.50% | 11/01/2037 | 02/29/2012 | 1,238.46 | 1,349.78 | 1,366.48 | 1,329.21 | 0.00 | (37.27) |
| **Totals for Cusip** | | | | | **1,238.46** | **1,349.78** | **1,366.48** | **1,329.21** | **0.00** | **(37.27)** |
| 31413UJ42 | FNMA | 6.50% | 10/01/2037 | 02/29/2012 | 14,008.34 | 15,834.11 | 15,542.63 | 15,042.98 | 0.00 | (499.65) |
| **Totals for Cusip** | | | | | **14,008.34** | **15,834.11** | **15,542.63** | **15,042.98** | **0.00** | **(499.65)** |
| 31414BZF0 | FNMA | 5.00% | 02/01/2023 | 07/25/2008 | 826.32 | 806.19 | 862.79 | 843.98 | 0.00 | (18.81) |
| **Totals for Cusip** | | | | | **826.32** | **806.19** | **862.79** | **843.98** | **0.00** | **(18.81)** |
| 31414GAN9 | FNMA | 5.00% | 10/01/2023 | 07/25/2008 | 8,440.02 | 8,239.58 | 8,669.78 | 8,588.31 | 0.00 | (81.47) |
| **Totals for Cusip** | | | | | **8,440.02** | **8,239.58** | **8,669.78** | **8,588.31** | **0.00** | **(81.47)** |
| 31414PTH2 | FNMA | 4.50% | 03/01/2038 | 02/29/2012 | 62,764.23 | 66,915.33 | 66,828.88 | 64,996.13 | 0.00 | (1,832.75) |
| **Totals for Cusip** | | | | | **62,764.23** | **66,915.33** | **66,828.88** | **64,996.13** | **0.00** | **(1,832.75)** |
| 31414PZJ1 | FNMA | 5.00% | 03/01/2038 | 12/12/2010 | 16,745.87 | 17,768.93 | 17,977.59 | 17,645.87 | 0.00 | (331.72) |
| **Totals for Cusip** | | | | | **16,745.87** | **17,768.93** | **17,977.59** | **17,645.87** | **0.00** | **(331.72)** |
| 31414R6U4 | FNMA | 5.00% | 04/01/2038 | 12/12/2010 | 15,133.37 | 16,057.92 | 16,298.58 | 15,946.72 | 0.00 | (351.86) |
| **Totals for Cusip** | | | | | **15,133.37** | **16,057.92** | **16,298.58** | **15,946.72** | **0.00** | **(351.86)** |
| 31414SG80 | FNMA | 5.00% | 04/01/2023 | 07/25/2008 | 534.45 | 521.43 | 544.07 | 543.77 | 0.00 | (0.30) |
| **Totals for Cusip** | | | | | **534.45** | **521.43** | **544.07** | **543.77** | **0.00** | **(0.30)** |
| 31414STW3 | FNMA | 5.00% | 04/01/2038 | 02/23/2011 | 6,840.55 | 7,112.05 | 7,364.40 | 7,209.33 | 0.00 | (155.07) |
| **Totals for Cusip** | | | | | **6,840.55** | **7,112.05** | **7,364.40** | **7,209.33** | **0.00** | **(155.07)** |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/06/2010 | 66,093.88 | 69,899.45 | 71,250.73 | 69,658.53 | 0.00 | (1,592.20) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/06/2010 | 66,093.82 | 69,899.39 | 71,250.67 | 69,658.46 | 0.00 | (1,592.21) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/06/2010 | 66,093.84 | 69,899.41 | 71,250.69 | 69,658.48 | 0.00 | (1,592.21) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/12/2010 | 14,438.16 | 15,269.48 | 15,564.66 | 15,216.85 | 0.00 | (347.81) |
| 31415LCN5 | FNMA | 5.00% | 05/01/2038 | 12/12/2010 | 58,569.09 | 61,941.38 | 63,138.83 | 61,727.90 | 0.00 | (1,410.93) |
| **Totals for Cusip** | | | | | **271,288.79** | **286,909.11** | **292,455.58** | **285,920.22** | **0.00** | **(6,535.36)** |
| 31415VXF7 | FNMA | 5.00% | 09/01/2023 | 07/25/2008 | 7,929.77 | 7,736.48 | 8,072.66 | 8,067.98 | 0.00 | (4.68) |
| **Totals for Cusip** | | | | | **7,929.77** | **7,736.48** | **8,072.66** | **8,067.98** | **0.00** | **(4.68)** |
| 31415WA52 | FNMA | 4.00% | 01/01/2039 | 02/29/2012 | 39,387.73 | 41,496.91 | 41,453.11 | 40,247.60 | 0.00 | (1,205.51) |
| **Totals for Cusip** | | | | | **39,387.73** | **41,496.91** | **41,453.11** | **40,247.60** | **0.00** | **(1,205.51)** |
| 31416BL55 | FNMA | 5.50% | 05/01/2038 | 02/29/2012 | 1,020.44 | 1,112.82 | 1,129.31 | 1,098.60 | 0.00 | (30.71) |
| **Totals for Cusip** | | | | | **1,020.44** | **1,112.82** | **1,129.31** | **1,098.60** | **0.00** | **(30.71)** |
| 31416BLU0 | FNMA | 5.00% | 04/01/2038 | 02/29/2012 | 4,364.52 | 4,717.19 | 4,711.18 | 4,607.54 | 0.00 | (103.64) |
| **Totals for Cusip** | | | | | **4,364.52** | **4,717.19** | **4,711.18** | **4,607.54** | **0.00** | **(103.64)** |
| 31416BMU9 | FNMA | 5.50% | 08/01/2037 | 02/29/2012 | 100,917.50 | 110,272.66 | 111,817.89 | 108,397.23 | 0.00 | (3,420.66) |
| **Totals for Cusip** | | | | | **100,917.50** | **110,272.66** | **111,817.89** | **108,397.23** | **0.00** | **(3,420.66)** |
| 31416BQE1 | FNMA | 5.50% | 09/01/2036 | 02/29/2012 | 118,576.64 | 129,568.82 | 131,582.06 | 127,676.58 | 0.00 | (3,905.48) |
| **Totals for Cusip** | | | | | **118,576.64** | **129,568.82** | **131,582.06** | **127,676.58** | **0.00** | **(3,905.48)** |
| 31416BQL5 | FNMA | 5.50% | 09/01/2036 | 02/29/2012 | 93,215.01 | 101,856.12 | 103,438.19 | 100,383.73 | 0.00 | (3,054.46) |
| **Totals for Cusip** | | | | | **93,215.01** | **101,856.12** | **103,438.19** | **100,383.73** | **0.00** | **(3,054.46)** |
| 31416CH82 | FNMA | 5.00% | 05/01/2039 | 12/12/2010 | 1,126.49 | 1,191.36 | 1,209.35 | 1,180.03 | 0.00 | (29.32) |
| **Totals for Cusip** | | | | | **1,126.49** | **1,191.36** | **1,209.35** | **1,180.03** | **0.00** | **(29.32)** |
| 31416CJF4 | FNMA | 5.00% | 07/01/2039 | 12/12/2010 | 14,038.03 | 14,846.31 | 15,137.62 | 14,804.94 | 0.00 | (332.68) |
| **Totals for Cusip** | | | | | **14,038.03** | **14,846.31** | **15,137.62** | **14,804.94** | **0.00** | **(332.68)** |
| 31416CJQ0 | FNMA | 5.00% | 07/01/2039 | 12/12/2010 | 340,200.56 | 361,250.48 | 366,851.92 | 358,872.56 | 0.00 | (7,979.36) |
| **Totals for Cusip** | | | | | **340,200.56** | **361,250.48** | **366,851.92** | **358,872.56** | **0.00** | **(7,979.36)** |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 21,482.44 | 22,719.37 | 23,174.64 | 22,677.08 | 0.00 | (497.56) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 3,759.62 | 3,976.09 | 4,055.76 | 3,968.69 | 0.00 | (87.07) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 47,464.01 | 50,363.76 | 51,202.82 | 50,103.49 | 0.00 | (1,099.33) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 45,923.73 | 48,729.38 | 49,541.21 | 48,477.56 | 0.00 | (1,063.65) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 12/12/2010 | 46,239.91 | 49,064.89 | 49,882.30 | 48,811.32 | 0.00 | (1,070.98) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 03/18/2011 | 1,224.04 | 1,281.42 | 1,320.44 | 1,292.11 | 0.00 | (28.33) |
| 31416CLK0 | FNMA | 5.00% | 04/01/2039 | 04/26/2011 | 1,540.17 | 1,614.07 | 1,661.49 | 1,625.82 | 0.00 | (35.67) |
| **Totals for Cusip** | | | | | **167,633.92** | **177,748.98** | **180,838.66** | **176,956.07** | **0.00** | **(3,882.59)** |
| 31416Y4B1 | FNMA | 4.50% | 09/01/2041 | 02/29/2012 | 377,065.34 | 405,754.64 | 402,841.25 | 394,606.23 | 0.00 | (8,235.02) |
| **Totals for Cusip** | | | | | **377,065.34** | **405,754.64** | **402,841.25** | **394,606.23** | **0.00** | **(8,235.02)** |
| 31416YLF3 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 30,072.74 | 31,683.09 | 31,587.36 | 30,922.39 | 0.00 | (664.97) |
| **Totals for Cusip** | | | | | **30,072.74** | **31,683.09** | **31,587.36** | **30,922.39** | **0.00** | **(664.97)** |
| 31417A4E6 | FNMA | 3.00% | 02/01/2027 | 04/28/2015 | 690,992.66 | 725,866.22 | 705,731.64 | 693,142.90 | 0.00 | (12,588.74) |
| **Totals for Cusip** | | | | | **690,992.66** | **725,866.22** | **705,731.64** | **693,142.90** | **0.00** | **(12,588.74)** |
| 31417AET2 | FNMA | 4.00% | 10/01/2041 | 02/29/2012 | 607,366.24 | 640,079.97 | 637,885.77 | 624,529.23 | 0.00 | (13,356.54) |
| **Totals for Cusip** | | | | | **607,366.24** | **640,079.97** | **637,885.77** | **624,529.23** | **0.00** | **(13,356.54)** |
| 31417AQL6 | FNMA | 4.00% | 12/01/2041 | 11/25/2015 | 1,111,245.53 | 1,180,872.00 | 1,167,087.36 | 1,142,557.20 | 0.00 | (24,530.16) |
| **Totals for Cusip** | | | | | **1,111,245.53** | **1,180,872.00** | **1,167,087.36** | **1,142,557.20** | **0.00** | **(24,530.16)** |
| 31417AX46 | FNMA | 3.50% | 01/01/2042 | 08/12/2016 | 444,012.61 | 470,237.10 | 458,482.26 | 447,479.36 | 0.00 | (11,002.90) |
| **Totals for Cusip** | | | | | **444,012.61** | **470,237.10** | **458,482.26** | **447,479.36** | **0.00** | **(11,002.90)** |
| 31417BDC8 | FNMA | 3.50% | 03/01/2042 | 11/05/2014 | 712,732.20 | 736,397.13 | 735,977.68 | 718,294.53 | 0.00 | (17,683.15) |
| **Totals for Cusip** | | | | | **712,732.20** | **736,397.13** | **735,977.68** | **718,294.53** | **0.00** | **(17,683.15)** |
| 31417BXH5 | FNMA | 3.50% | 05/01/2042 | 08/16/2013 | 2,292,456.65 | 2,266,666.49 | 2,367,113.60 | 2,310,350.24 | 0.00 | (56,763.36) |
| 31417BXH5 | FNMA | 3.50% | 05/01/2042 | 08/22/2013 | 6,395,879.40 | 6,313,932.19 | 6,604,169.86 | 6,445,801.92 | 0.00 | (158,367.94) |
| **Totals for Cusip** | | | | | **8,688,336.05** | **8,580,598.68** | **8,971,283.46** | **8,756,152.16** | **0.00** | **(215,131.30)** |
| 31417DVR1 | FNMA | 3.50% | 11/01/2042 | 08/15/2013 | 5,256,252.31 | 5,229,149.74 | 5,425,409.71 | 5,297,283.04 | 0.00 | (128,126.67) |
| **Totals for Cusip** | | | | | **5,256,252.31** | **5,229,149.74** | **5,425,409.71** | **5,297,283.04** | **0.00** | **(128,126.67)** |
| 31417ECJ8 | FNMA | 3.00% | 12/01/2042 | 08/14/2013 | 1,623,281.85 | 1,560,379.69 | 1,632,694.73 | 1,596,326.52 | 0.00 | (36,368.21) |
| **Totals for Cusip** | | | | | **1,623,281.85** | **1,560,379.69** | **1,632,694.73** | **1,596,326.52** | **0.00** | **(36,368.21)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31417EDZ1 | FNMA | 4.00% | 12/01/2042 | 09/14/2017 | 375,949.71 | 398,506.69 | 394,841.76 | 386,572.29 | 0.00 | (8,269.47) |
| | **Totals for Cusip** | | | | **375,949.71** | **398,506.69** | **394,841.76** | **386,572.29** | **0.00** | **(8,269.47)** |
| 31417ESE2 | FNMA | 2.50% | 01/01/2028 | 08/15/2013 | 3,051,771.78 | 3,023,161.41 | 3,066,118.82 | 3,010,869.98 | 0.00 | (55,248.84) |
| | **Totals for Cusip** | | | | **3,051,771.78** | **3,023,161.41** | **3,066,118.82** | **3,010,869.98** | **0.00** | **(55,248.84)** |
| 31417F4U9 | FNMA | 3.00% | 04/01/2043 | 05/23/2016 | 1,891,143.80 | 1,937,535.96 | 1,901,364.38 | 1,859,281.60 | 0.00 | (42,082.78) |
| | **Totals for Cusip** | | | | **1,891,143.80** | **1,937,535.96** | **1,901,364.38** | **1,859,281.60** | **0.00** | **(42,082.78)** |
| 31417FVU9 | FNMA | 3.50% | 03/01/2043 | 08/07/2017 | 4,125,687.01 | 4,277,177.07 | 4,257,863.51 | 4,157,886.47 | 0.00 | (99,977.04) |
| | **Totals for Cusip** | | | | **4,125,687.01** | **4,277,177.07** | **4,257,863.51** | **4,157,886.47** | **0.00** | **(99,977.04)** |
| 31417GTY2 | FNMA | 3.00% | 06/01/2043 | 03/24/2015 | 2,170,394.43 | 2,221,941.29 | 2,182,124.36 | 2,133,826.67 | 0.00 | (48,297.69) |
| | **Totals for Cusip** | | | | **2,170,394.43** | **2,221,941.29** | **2,182,124.36** | **2,133,826.67** | **0.00** | **(48,297.69)** |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 11/17/2010 | 3,182.47 | 3,314.24 | 3,407.95 | 3,333.43 | 0.00 | (74.52) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 11/17/2010 | 66,677.50 | 69,438.34 | 71,401.70 | 69,840.35 | 0.00 | (1,561.35) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 124,786.08 | 129,036.58 | 133,627.34 | 130,705.31 | 0.00 | (2,922.03) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 13,971.87 | 14,550.39 | 14,961.80 | 14,634.63 | 0.00 | (327.17) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 107,456.36 | 111,905.73 | 115,069.76 | 112,553.55 | 0.00 | (2,516.21) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 139,719.81 | 145,505.10 | 149,619.13 | 146,347.42 | 0.00 | (3,271.71) |
| 31417WUE9 | FNMA | 4.50% | 02/01/2040 | 12/12/2010 | 14,933.83 | 15,552.18 | 15,991.90 | 15,642.22 | 0.00 | (349.68) |
| | **Totals for Cusip** | | | | **470,727.92** | **489,302.56** | **504,079.58** | **493,056.91** | **0.00** | **(11,022.67)** |
| 31418ACH9 | FNMA | 4.00% | 02/01/2042 | 02/29/2012 | 60,179.25 | 63,420.61 | 63,202.95 | 61,879.31 | 0.00 | (1,323.64) |
| | **Totals for Cusip** | | | | **60,179.25** | **63,420.61** | **63,202.95** | **61,879.31** | **0.00** | **(1,323.64)** |
| 31418ACQ9 | FNMA | 3.00% | 02/01/2027 | 02/29/2012 | 162,253.04 | 168,654.41 | 165,714.11 | 162,758.05 | 0.00 | (2,956.06) |
| | **Totals for Cusip** | | | | **162,253.04** | **168,654.41** | **165,714.11** | **162,758.05** | **0.00** | **(2,956.06)** |
| 31418AKW7 | FNMA | 3.00% | 10/01/2042 | 05/21/2015 | 3,184,742.44 | 3,223,058.86 | 3,201,952.51 | 3,133,307.35 | 0.00 | (68,645.16) |
| | **Totals for Cusip** | | | | **3,184,742.44** | **3,223,058.86** | **3,201,952.51** | **3,133,307.35** | **0.00** | **(68,645.16)** |
| 31418AUN6 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 371,703.18 | 371,354.71 | 373,447.11 | 366,722.36 | 0.00 | (6,724.75) |
| 31418AUN6 | FNMA | 2.50% | 07/01/2028 | 11/26/2013 | 27,043.08 | 27,017.73 | 27,169.98 | 26,680.70 | 0.00 | (489.28) |
| | **Totals for Cusip** | | | | **398,746.26** | **398,372.44** | **400,617.09** | **393,403.06** | **0.00** | **(7,214.03)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31418BG75 | FNMA | 3.00% | 09/01/2024 | 01/31/2018 | 9,343.34 | 9,387.51 | 9,387.51 | 9,409.26 | 21.75 | 0.00 |
| | **Totals for Cusip** | | | | **9,343.34** | **9,387.51** | **9,387.51** | **9,409.26** | **21.75** | **0.00** |
| 31418BJJ6 | FNMA | 3.00% | 10/01/2024 | 01/31/2018 | 12,517.53 | 12,576.69 | 12,576.69 | 12,605.87 | 29.18 | 0.00 |
| | **Totals for Cusip** | | | | **12,517.53** | **12,576.69** | **12,576.69** | **12,605.87** | **29.18** | **0.00** |
| 31418BPZ3 | FNMA | 3.00% | 04/01/2025 | 01/31/2018 | 10,677.36 | 10,727.83 | 10,727.83 | 10,752.84 | 25.01 | 0.00 |
| | **Totals for Cusip** | | | | **10,677.36** | **10,727.83** | **10,727.83** | **10,752.84** | **25.01** | **0.00** |
| 31418BYK6 | FNMA | 3.00% | 01/01/2026 | 01/31/2018 | 19,184.02 | 19,274.68 | 19,274.68 | 19,307.70 | 33.02 | 0.00 |
| | **Totals for Cusip** | | | | **19,184.02** | **19,274.68** | **19,274.68** | **19,307.70** | **33.02** | **0.00** |
| 31418CFD1 | FNMA | 3.00% | 01/01/2047 | 05/18/2018 | 10,256,416.49 | 9,819,717.49 | 9,819,717.49 | 10,002,904.64 | 183,187.15 | 0.00 |
| | **Totals for Cusip** | | | | **10,256,416.49** | **9,819,717.49** | **9,819,717.49** | **10,002,904.64** | **183,187.15** | **0.00** |
| 31418CR97 | FNMA | 4.00% | 12/01/2047 | 09/04/2018 | 1,298,604.72 | 1,321,634.65 | 1,321,634.65 | 1,325,250.36 | 3,615.71 | 0.00 |
| | **Totals for Cusip** | | | | **1,298,604.72** | **1,321,634.65** | **1,321,634.65** | **1,325,250.36** | **3,615.71** | **0.00** |
| 31418CRC0 | FNMA | 3.50% | 11/01/2047 | 03/07/2018 | 2,356,023.71 | 2,348,707.15 | 2,348,707.15 | 2,356,687.24 | 7,980.09 | 0.00 |
| 31418CRC0 | FNMA | 3.50% | 11/01/2047 | 07/31/2018 | 3,372,347.68 | 3,342,839.63 | 3,342,839.63 | 3,373,297.43 | 30,457.80 | 0.00 |
| | **Totals for Cusip** | | | | **5,728,371.39** | **5,691,546.78** | **5,691,546.78** | **5,729,984.67** | **38,437.89** | **0.00** |
| 31418CS54 | FNMA | 4.00% | 01/01/2048 | 08/31/2018 | 1,934,007.93 | 1,970,950.50 | 1,970,950.50 | 1,973,116.76 | 2,166.26 | 0.00 |
| | **Totals for Cusip** | | | | **1,934,007.93** | **1,970,950.50** | **1,970,950.50** | **1,973,116.76** | **2,166.26** | **0.00** |
| 31418CUB8 | FNMA | 4.00% | 02/01/2048 | 09/06/2018 | 2,429,672.76 | 2,470,293.86 | 2,470,293.86 | 2,477,267.79 | 6,973.93 | 0.00 |
| | **Totals for Cusip** | | | | **2,429,672.76** | **2,470,293.86** | **2,470,293.86** | **2,477,267.79** | **6,973.93** | **0.00** |
| 31418CUJ1 | FNMA | 3.50% | 02/01/2033 | 07/20/2018 | 964,305.06 | 973,948.12 | 973,948.12 | 976,571.82 | 2,623.70 | 0.00 |
| 31418CUJ1 | FNMA | 3.50% | 02/01/2033 | 07/20/2018 | 964,305.05 | 973,948.11 | 973,948.11 | 976,571.81 | 2,623.70 | 0.00 |
| 31418CUJ1 | FNMA | 3.50% | 02/01/2033 | 07/20/2018 | 964,305.07 | 973,948.13 | 973,948.13 | 976,571.83 | 2,623.70 | 0.00 |
| | **Totals for Cusip** | | | | **2,892,915.18** | **2,921,844.36** | **2,921,844.36** | **2,929,715.46** | **7,871.10** | **0.00** |
| 31418CV35 | FNMA | 4.00% | 04/01/2048 | 09/05/2018 | 4,374,692.93 | 4,445,439.92 | 4,445,439.92 | 4,475,499.11 | 30,059.19 | 0.00 |
| 31418CV35 | FNMA | 4.00% | 04/01/2048 | 10/12/2018 | 1,496,979.30 | 1,500,721.74 | 1,500,721.74 | 1,531,474.24 | 30,752.50 | 0.00 |
| | **Totals for Cusip** | | | | **5,871,672.23** | **5,946,161.66** | **5,946,161.66** | **6,006,973.35** | **60,811.69** | **0.00** |
| 31418CVF8 | FNMA | 3.50% | 03/01/2033 | 11/09/2018 | 1,731,012.33 | 1,726,279.10 | 1,726,279.10 | 1,752,166.50 | 25,887.40 | 0.00 |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,731,012.33** | **1,726,279.10** | **1,726,279.10** | **1,752,166.50** | **25,887.40** | **0.00** |
| 31418CW26 | FNMA | 3.50% | 05/01/2033 | 11/06/2018 | 855,604.20 | 853,030.71 | 853,030.71 | 866,060.27 | 13,029.56 | 0.00 |
| | **Totals for Cusip** | | | | **855,604.20** | **853,030.71** | **853,030.71** | **866,060.27** | **13,029.56** | **0.00** |
| 31418CXN9 | FNMA | 4.00% | 06/01/2048 | 10/02/2018 | 1,968,379.89 | 1,987,217.90 | 1,987,217.90 | 2,006,940.39 | 19,722.49 | 0.00 |
| | **Totals for Cusip** | | | | **1,968,379.89** | **1,987,217.90** | **1,987,217.90** | **2,006,940.39** | **19,722.49** | **0.00** |
| 31418CXP4 | FNMA | 4.50% | 06/01/2048 | 08/30/2018 | 964,252.19 | 1,001,051.97 | 1,001,051.97 | 998,902.96 | 0.00 | (2,149.01) |
| 31418CXP4 | FNMA | 4.50% | 06/01/2048 | 08/30/2018 | 4,375,353.14 | 4,542,676.21 | 4,542,676.21 | 4,532,583.12 | 0.00 | (10,093.09) |
| | **Totals for Cusip** | | | | **5,339,605.33** | **5,543,728.18** | **5,543,728.18** | **5,531,486.08** | **0.00** | **(12,242.10)** |
| 31418PCU7 | FNMA | 4.00% | 01/01/2041 | 02/29/2012 | 22,239.33 | 23,430.19 | 23,354.87 | 22,867.70 | 0.00 | (487.17) |
| | **Totals for Cusip** | | | | **22,239.33** | **23,430.19** | **23,354.87** | **22,867.70** | **0.00** | **(487.17)** |
| 31418PU52 | FNMA | 4.00% | 03/01/2040 | 02/29/2012 | 22,576.28 | 23,785.19 | 23,721.34 | 23,214.01 | 0.00 | (507.33) |
| | **Totals for Cusip** | | | | **22,576.28** | **23,785.19** | **23,721.34** | **23,214.01** | **0.00** | **(507.33)** |
| 31418U7M0 | FNMA | 5.00% | 07/01/2034 | 12/12/2010 | 15,243.94 | 16,175.25 | 16,369.53 | 15,968.52 | 0.00 | (401.01) |
| | **Totals for Cusip** | | | | **15,243.94** | **16,175.25** | **16,369.53** | **15,968.52** | **0.00** | **(401.01)** |
| 31418UCL6 | FNMA | 5.00% | 05/01/2040 | 01/11/2011 | 22,693.63 | 23,814.14 | 24,485.45 | 24,089.58 | 0.00 | (395.87) |
| 31418UCL6 | FNMA | 5.00% | 05/01/2040 | 03/18/2011 | 6,315.90 | 6,611.95 | 6,814.59 | 6,704.41 | 0.00 | (110.18) |
| | **Totals for Cusip** | | | | **29,009.53** | **30,426.09** | **31,300.04** | **30,793.99** | **0.00** | **(506.05)** |
| 31418XYK8 | FNMA | 5.00% | 08/01/2040 | 09/09/2010 | 673,085.96 | 716,100.35 | 726,588.76 | 714,490.51 | 0.00 | (12,098.25) |
| | **Totals for Cusip** | | | | **673,085.96** | **716,100.35** | **726,588.76** | **714,490.51** | **0.00** | **(12,098.25)** |
| 31419ADT1 | FNMA | 4.00% | 07/01/2040 | 05/05/2011 | 2,465,486.76 | 2,477,043.74 | 2,590,083.82 | 2,534,765.66 | 0.00 | (55,318.16) |
| | **Totals for Cusip** | | | | **2,465,486.76** | **2,477,043.74** | **2,590,083.82** | **2,534,765.66** | **0.00** | **(55,318.16)** |
| 31419ASU2 | FNMA | 5.00% | 09/01/2040 | 12/06/2010 | 4,199.37 | 4,441.17 | 4,532.98 | 4,453.10 | 0.00 | (79.88) |
| | **Totals for Cusip** | | | | **4,199.37** | **4,441.17** | **4,532.98** | **4,453.10** | **0.00** | **(79.88)** |
| 31419BCD5 | FNMA | 3.50% | 06/01/2039 | 02/09/2011 | 1,630,015.96 | 1,510,056.97 | 1,682,603.73 | 1,638,842.92 | 0.00 | (43,760.81) |
| | **Totals for Cusip** | | | | **1,630,015.96** | **1,510,056.97** | **1,682,603.73** | **1,638,842.92** | **0.00** | **(43,760.81)** |
| 31419E2E8 | FNMA | 4.00% | 10/01/2040 | 02/29/2012 | 338,753.55 | 356,893.50 | 355,887.97 | 348,323.18 | 0.00 | (7,564.79) |
| | **Totals for Cusip** | | | | **338,753.55** | **356,893.50** | **355,887.97** | **348,323.18** | **0.00** | **(7,564.79)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 31419EEJ4 | FNMA | 4.50% | 01/01/2041 | 01/06/2011 | 912,378.69 | 935,330.71 | 984,622.78 | 955,660.49 | 0.00 | (28,962.29) |
| **Totals for Cusip** | | | | | **912,378.69** | **935,330.71** | **984,622.78** | **955,660.49** | **0.00** | **(28,962.29)** |
| 31419FWK8 | FNMA | 4.00% | 10/01/2040 | 02/29/2012 | 319,146.24 | 336,236.24 | 335,266.88 | 328,146.89 | 0.00 | (7,119.99) |
| **Totals for Cusip** | | | | | **319,146.24** | **336,236.24** | **335,266.88** | **328,146.89** | **0.00** | **(7,119.99)** |
| 31419FWS1 | FNMA | 4.00% | 11/01/2040 | 12/07/2010 | 74,569.66 | 74,453.14 | 78,306.81 | 76,674.37 | 0.00 | (1,632.44) |
| 31419FWS1 | FNMA | 4.00% | 11/01/2040 | 12/07/2010 | 76,292.03 | 76,172.84 | 80,115.50 | 78,445.35 | 0.00 | (1,670.15) |
| **Totals for Cusip** | | | | | **150,861.69** | **150,625.98** | **158,422.31** | **155,119.72** | **0.00** | **(3,302.59)** |
| 31419GXU3 | FNMA | 4.00% | 10/01/2040 | 06/15/2011 | 4,329,270.57 | 4,365,122.37 | 4,580,238.87 | 4,451,427.78 | 0.00 | (128,811.09) |
| **Totals for Cusip** | | | | | **4,329,270.57** | **4,365,122.37** | **4,580,238.87** | **4,451,427.78** | **0.00** | **(128,811.09)** |
| 31419JA24 | FNMA | 4.00% | 12/01/2040 | 02/29/2012 | 18,366.35 | 19,349.82 | 19,287.66 | 18,885.31 | 0.00 | (402.35) |
| **Totals for Cusip** | | | | | **18,366.35** | **19,349.82** | **19,287.66** | **18,885.31** | **0.00** | **(402.35)** |
| 31419JSM1 | FNMA | 4.00% | 11/01/2040 | 02/29/2012 | 64,718.72 | 68,184.37 | 67,996.95 | 66,547.17 | 0.00 | (1,449.78) |
| 31419JSM1 | FNMA | 4.00% | 11/01/2040 | 04/15/2016 | 54,083.85 | 57,937.32 | 56,823.38 | 55,611.84 | 0.00 | (1,211.54) |
| **Totals for Cusip** | | | | | **118,802.57** | **126,121.69** | **124,820.33** | **122,159.01** | **0.00** | **(2,661.32)** |
| 36176JDL1 | GNMA | 4.00% | 07/15/2041 | 02/29/2012 | 99,288.04 | 107,079.98 | 104,053.91 | 102,407.56 | 0.00 | (1,646.35) |
| **Totals for Cusip** | | | | | **99,288.04** | **107,079.98** | **104,053.91** | **102,407.56** | **0.00** | **(1,646.35)** |
| 36176MYU1 | GNMA | 4.00% | 08/15/2041 | 02/29/2012 | 49,465.93 | 53,347.93 | 51,974.00 | 51,027.90 | 0.00 | (946.10) |
| **Totals for Cusip** | | | | | **49,465.93** | **53,347.93** | **51,974.00** | **51,027.90** | **0.00** | **(946.10)** |
| 36176RSU7 | GNMA | 4.00% | 11/15/2041 | 02/29/2012 | 127,587.64 | 137,600.46 | 133,862.91 | 131,509.16 | 0.00 | (2,353.75) |
| **Totals for Cusip** | | | | | **127,587.64** | **137,600.46** | **133,862.91** | **131,509.16** | **0.00** | **(2,353.75)** |
| 36176W7E5 | GNMA | 3.50% | 01/15/2042 | 03/03/2017 | 365,120.81 | 378,470.53 | 378,666.03 | 369,472.18 | 0.00 | (9,193.85) |
| **Totals for Cusip** | | | | | **365,120.81** | **378,470.53** | **378,666.03** | **369,472.18** | **0.00** | **(9,193.85)** |
| 36176XFP9 | GNMA | 3.50% | 03/15/2042 | 12/17/2013 | 49,505.76 | 50,116.84 | 51,342.36 | 50,094.28 | 0.00 | (1,248.08) |
| **Totals for Cusip** | | | | | **49,505.76** | **50,116.84** | **51,342.36** | **50,094.28** | **0.00** | **(1,248.08)** |
| 36177PAW5 | GNMA | 3.50% | 07/15/2042 | 12/17/2013 | 89,574.92 | 90,680.65 | 92,895.65 | 90,639.70 | 0.00 | (2,255.95) |
| **Totals for Cusip** | | | | | **89,574.92** | **90,680.65** | **92,895.65** | **90,639.70** | **0.00** | **(2,255.95)** |
| 36177UYC2 | GNMA | 3.50% | 09/15/2042 | 12/17/2013 | 124,906.27 | 126,448.09 | 129,522.39 | 126,339.10 | 0.00 | (3,183.29) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **124,906.27** | **126,448.09** | **129,522.39** | **126,339.10** | **0.00** | **(3,183.29)** |
| 36178D7F2 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 460,925.80 | 452,139.39 | 467,793.52 | 455,712.03 | 0.00 | (12,081.49) |
| 36178D7F2 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 230,462.66 | 226,069.46 | 233,896.52 | 227,855.78 | 0.00 | (6,040.74) |
| 36178D7F2 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 460,925.74 | 452,139.33 | 467,793.46 | 455,711.97 | 0.00 | (12,081.49) |
| **Totals for Cusip** | | | | | **1,152,314.20** | **1,130,348.18** | **1,169,483.50** | **1,139,279.78** | **0.00** | **(30,203.72)** |
| 36178WLC1 | GNMA | 3.50% | 09/15/2042 | 12/17/2013 | 339,853.12 | 344,048.21 | 352,052.57 | 343,065.02 | 0.00 | (8,987.55) |
| **Totals for Cusip** | | | | | **339,853.12** | **344,048.21** | **352,052.57** | **343,065.02** | **0.00** | **(8,987.55)** |
| 36179BM68 | GNMA | 3.00% | 02/15/2043 | 11/14/2013 | 187,501.28 | 184,014.93 | 189,369.84 | 186,013.57 | 0.00 | (3,356.27) |
| **Totals for Cusip** | | | | | **187,501.28** | **184,014.93** | **189,369.84** | **186,013.57** | **0.00** | **(3,356.27)** |
| 36179HUN9 | GNMA | 3.00% | 12/15/2042 | 11/14/2013 | 167,343.13 | 164,231.62 | 169,803.90 | 165,268.74 | 0.00 | (4,535.16) |
| **Totals for Cusip** | | | | | **167,343.13** | **164,231.62** | **169,803.90** | **165,268.74** | **0.00** | **(4,535.16)** |
| 36179JQB6 | GNMA | 3.00% | 03/15/2043 | 11/14/2013 | 65,649.01 | 64,428.36 | 66,604.66 | 65,102.50 | 0.00 | (1,502.16) |
| **Totals for Cusip** | | | | | **65,649.01** | **64,428.36** | **66,604.66** | **65,102.50** | **0.00** | **(1,502.16)** |
| 36179JWS2 | GNMA | 3.50% | 05/15/2043 | 12/17/2013 | 138,503.50 | 140,213.15 | 143,347.18 | 140,052.02 | 0.00 | (3,295.16) |
| **Totals for Cusip** | | | | | **138,503.50** | **140,213.15** | **143,347.18** | **140,052.02** | **0.00** | **(3,295.16)** |
| 36179MAX8 | GNMA | 3.50% | 04/20/2042 | 05/11/2012 | 0.00 | 0.00 | (0.01) | (0.01) | 0.00 | 0.00 |
| 36179MAX8 | GNMA | 3.50% | 04/20/2042 | 05/11/2012 | 0.01 | 0.01 | 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 | 378,493.07 | 400,906.96 | 398,158.83 | 390,825.74 | 0.00 | (7,333.09) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.30 | 400,907.19 | 398,159.07 | 390,825.98 | 0.00 | (7,333.09) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.10 | 400,906.99 | 398,158.86 | 390,825.78 | 0.00 | (7,333.08) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.08 | 400,906.97 | 398,158.84 | 390,825.75 | 0.00 | (7,333.09) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.07 | 400,906.96 | 398,158.83 | 390,825.74 | 0.00 | (7,333.09) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.08 | 400,906.97 | 398,158.84 | 390,825.75 | 0.00 | (7,333.09) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.07 | 400,906.96 | 398,158.83 | 390,825.74 | 0.00 | (7,333.09) |
| 36179MG61 | GNMA | 4.00% | 07/20/2042 | 07/25/2014 | 378,493.07 | 400,906.96 | 398,158.83 | 390,825.74 | 0.00 | (7,333.09) |
| **Totals for Cusip** | | | | | **3,027,944.84** | **3,207,255.96** | **3,185,270.93** | **3,126,606.22** | **0.00** | **(58,664.71)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36179MK66 | GNMA | 3.00% | 08/20/2042 | 03/22/2017 | 108,707.74 | 110,151.52 | 110,174.63 | 107,949.91 | 0.00 | (2,224.72) |
| **Totals for Cusip** | | | | | **108,707.74** | **110,151.52** | **110,174.63** | **107,949.91** | **0.00** | **(2,224.72)** |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 335,535.55 | 363,898.81 | 348,736.79 | 339,354.84 | 0.00 | (9,381.95) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 335,535.65 | 363,898.92 | 348,736.90 | 339,354.94 | 0.00 | (9,381.96) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 335,535.56 | 363,898.82 | 348,736.80 | 339,354.85 | 0.00 | (9,381.95) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 167,767.94 | 181,949.57 | 174,368.58 | 169,677.59 | 0.00 | (4,690.99) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 335,535.23 | 363,846.01 | 348,736.46 | 339,354.52 | 0.00 | (9,381.94) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 167,767.62 | 181,949.22 | 174,368.26 | 169,677.26 | 0.00 | (4,691.00) |
| 36179MK74 | GNMA | 3.50% | 08/20/2042 | 09/14/2012 | 167,767.26 | 181,948.83 | 174,367.88 | 169,676.90 | 0.00 | (4,690.98) |
| **Totals for Cusip** | | | | | **1,845,444.81** | **2,001,390.18** | **1,918,051.67** | **1,866,450.90** | **0.00** | **(51,600.77)** |
| 36179MNH9 | GNMA | 3.50% | 09/20/2042 | 10/12/2012 | 1,864,295.44 | 2,031,426.61 | 1,937,644.68 | 1,885,538.02 | 0.00 | (52,106.66) |
| 36179MNH9 | GNMA | 3.50% | 09/20/2042 | 10/26/2012 | 249,935.83 | 270,008.79 | 259,769.36 | 252,783.71 | 0.00 | (6,985.65) |
| **Totals for Cusip** | | | | | **2,114,231.27** | **2,301,435.40** | **2,197,414.04** | **2,138,321.73** | **0.00** | **(59,092.31)** |
| 36179MQP8 | GNMA | 3.50% | 10/20/2042 | 08/22/2017 | 2,567,266.31 | 2,681,589.89 | 2,668,274.78 | 2,596,484.37 | 0.00 | (71,790.41) |
| **Totals for Cusip** | | | | | **2,567,266.31** | **2,681,589.89** | **2,668,274.78** | **2,596,484.37** | **0.00** | **(71,790.41)** |
| 36179MQQ6 | GNMA | 4.00% | 10/20/2042 | 02/12/2013 | 3,261,753.88 | 3,522,439.36 | 3,430,445.52 | 3,366,780.82 | 0.00 | (63,664.70) |
| **Totals for Cusip** | | | | | **3,261,753.88** | **3,522,439.36** | **3,430,445.52** | **3,366,780.82** | **0.00** | **(63,664.70)** |
| 36179MX39 | GNMA | 3.00% | 01/20/2043 | 11/12/2013 | 3,588,028.58 | 3,496,645.96 | 3,638,293.75 | 3,563,015.68 | 0.00 | (75,278.07) |
| **Totals for Cusip** | | | | | **3,588,028.58** | **3,496,645.96** | **3,638,293.75** | **3,563,015.68** | **0.00** | **(75,278.07)** |
| 36179N2K3 | GNMA II | 4.00% | 02/20/2044 | 10/17/2017 | 829,916.73 | 878,414.99 | 871,905.41 | 856,124.94 | 0.00 | (15,780.47) |
| **Totals for Cusip** | | | | | **829,916.73** | **878,414.99** | **871,905.41** | **856,124.94** | **0.00** | **(15,780.47)** |
| 36179NBA5 | GNMA II | 3.00% | 04/20/2043 | 03/30/2017 | 3,712,865.76 | 3,753,185.15 | 3,765,264.57 | 3,686,981.74 | 0.00 | (78,282.83) |
| **Totals for Cusip** | | | | | **3,712,865.76** | **3,753,185.15** | **3,765,264.57** | **3,686,981.74** | **0.00** | **(78,282.83)** |
| 36179NDR6 | GNMA II | 3.50% | 05/20/2043 | 05/15/2013 | 194,362.10 | 207,724.51 | 202,009.75 | 196,576.67 | 0.00 | (5,433.08) |
| 36179NDR6 | GNMA II | 3.50% | 05/20/2043 | 12/10/2014 | 1,130,117.69 | 1,184,769.46 | 1,174,584.86 | 1,142,994.32 | 0.00 | (31,590.54) |
| **Totals for Cusip** | | | | | **1,324,479.79** | **1,392,493.97** | **1,376,594.61** | **1,339,570.99** | **0.00** | **(37,023.62)** |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 202,834.64 | 205,782.08 | 210,815.84 | 205,143.95 | 0.00 | (5,671.89) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,669.26 | 411,564.14 | 421,631.61 | 410,287.88 | 0.00 | (11,343.73) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.91 | 411,563.78 | 421,631.24 | 410,287.53 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.89 | 411,563.76 | 421,631.22 | 410,287.51 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.89 | 411,563.76 | 421,631.22 | 410,287.51 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.88 | 411,563.75 | 421,631.21 | 410,287.50 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.89 | 411,563.76 | 421,631.22 | 410,287.51 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.89 | 411,563.76 | 421,631.22 | 410,287.51 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.89 | 411,563.76 | 421,631.22 | 410,287.51 | 0.00 | (11,343.71) |
| 36179NF78 | GNMA II | 3.50% | 06/20/2043 | 12/16/2013 | 405,668.88 | 411,563.75 | 421,631.21 | 410,287.50 | 0.00 | (11,343.71) |
| **Totals for Cusip** | | | | | **3,853,855.02** | **3,909,856.30** | **4,005,497.21** | **3,897,731.91** | **0.00** | **(107,765.30)** |
| 36179Q6P1 | GNMA II | 3.50% | 03/20/2045 | 08/25/2016 | 2,287,651.29 | 2,426,697.63 | 2,368,520.45 | 2,306,650.39 | 0.00 | (61,870.06) |
| **Totals for Cusip** | | | | | **2,287,651.29** | **2,426,697.63** | **2,368,520.45** | **2,306,650.39** | **0.00** | **(61,870.06)** |
| 36179QGE5 | GNMA II | 4.50% | 06/20/2044 | 06/29/2017 | 2,149,822.63 | 2,294,935.65 | 2,272,257.07 | 2,259,187.61 | 0.00 | (13,069.46) |
| **Totals for Cusip** | | | | | **2,149,822.63** | **2,294,935.65** | **2,272,257.07** | **2,259,187.61** | **0.00** | **(13,069.46)** |
| 36179QJR3 | GNMA II | 3.00% | 07/20/2044 | 09/09/2016 | 468,037.43 | 489,318.51 | 474,089.24 | 464,267.79 | 0.00 | (9,821.45) |
| **Totals for Cusip** | | | | | **468,037.43** | **489,318.51** | **474,089.24** | **464,267.79** | **0.00** | **(9,821.45)** |
| 36179QPH8 | GNMA II | 4.00% | 09/20/2044 | 05/23/2017 | 704,226.46 | 747,030.23 | 739,481.28 | 726,464.95 | 0.00 | (13,016.33) |
| **Totals for Cusip** | | | | | **704,226.46** | **747,030.23** | **739,481.28** | **726,464.95** | **0.00** | **(13,016.33)** |
| 36179QT50 | GNMA II | 4.00% | 11/20/2044 | 10/10/2018 | 1,699,582.75 | 1,718,503.88 | 1,718,503.88 | 1,753,220.80 | 34,716.92 | 0.00 |
| **Totals for Cusip** | | | | | **1,699,582.75** | **1,718,503.88** | **1,718,503.88** | **1,753,220.80** | **34,716.92** | **0.00** |
| 36179QWD9 | GNMA II | 3.00% | 12/20/2044 | 03/02/2017 | 537,791.07 | 540,227.94 | 544,523.66 | 532,995.60 | 0.00 | (11,528.06) |
| **Totals for Cusip** | | | | | **537,791.07** | **540,227.94** | **544,523.66** | **532,995.60** | **0.00** | **(11,528.06)** |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.87 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 584,176.59 | 590,931.14 | 590,044.77 | 576,672.13 | 0.00 | (13,372.64) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.44 | 793,626.86 | 792,436.47 | 774,476.88 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.87 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.87 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.86 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.46 | 793,626.88 | 792,436.49 | 774,476.90 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.87 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.55 | 793,626.97 | 792,436.58 | 774,476.98 | 0.00 | (17,959.60) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.47 | 793,626.89 | 792,436.50 | 774,476.91 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.87 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.46 | 793,626.88 | 792,436.49 | 774,476.90 | 0.00 | (17,959.59) |
| 36179R4D8 | GNMA II | 3.00% | 03/20/2046 | 04/12/2017 | 784,555.45 | 793,626.87 | 792,436.48 | 774,476.89 | 0.00 | (17,959.59) |
| **Totals for Cusip** | | | | | **9,998,842.12** | **10,114,453.70** | **10,099,282.66** | **9,870,394.93** | **0.00** | **(228,887.73)** |
| 36179R7J2 | GNMA II | 3.50% | 04/20/2046 | 08/28/2018 | 4,720,097.55 | 4,742,591.77 | 4,742,591.77 | 4,757,122.51 | 14,530.74 | 0.00 |
| **Totals for Cusip** | | | | | **4,720,097.55** | **4,742,591.77** | **4,742,591.77** | **4,757,122.51** | **14,530.74** | **0.00** |
| 36179RBW8 | GNMA II | 3.00% | 04/20/2045 | 09/20/2017 | 827,405.92 | 840,915.91 | 835,877.18 | 817,715.43 | 0.00 | (18,161.75) |
| 36179RBW8 | GNMA II | 3.00% | 04/20/2045 | 09/19/2017 | 477,137.45 | 486,009.22 | 482,022.54 | 471,549.27 | 0.00 | (10,473.27) |
| **Totals for Cusip** | | | | | **1,304,543.37** | **1,326,925.13** | **1,317,899.72** | **1,289,264.70** | **0.00** | **(28,635.02)** |
| 36179RBX6 | GNMA II | 3.50% | 04/20/2045 | 09/07/2016 | 4,873,682.67 | 5,176,955.19 | 5,045,068.94 | 4,914,159.87 | 0.00 | (130,909.07) |
| 36179RBX6 | GNMA II | 3.50% | 04/20/2045 | 12/14/2016 | 1,602,178.71 | 1,670,897.16 | 1,658,520.38 | 1,615,485.22 | 0.00 | (43,035.16) |
| **Totals for Cusip** | | | | | **6,475,861.38** | **6,847,852.35** | **6,703,589.32** | **6,529,645.09** | **0.00** | **(173,944.23)** |
| 36179RD63 | GNMA II | 3.00% | 05/20/2045 | 09/19/2017 | 1,043,531.66 | 1,062,934.82 | 1,054,148.57 | 1,031,202.32 | 0.00 | (22,946.25) |
| **Totals for Cusip** | | | | | **1,043,531.66** | **1,062,934.82** | **1,054,148.57** | **1,031,202.32** | **0.00** | **(22,946.25)** |
| 36179RJD2 | GNMA II | 3.00% | 07/20/2045 | 09/19/2017 | 1,793,691.98 | 1,827,884.20 | 1,811,710.20 | 1,772,129.61 | 0.00 | (39,580.59) |
| **Totals for Cusip** | | | | | **1,793,691.98** | **1,827,884.20** | **1,811,710.20** | **1,772,129.61** | **0.00** | **(39,580.59)** |
| 36179RQ36 | GNMA II | 4.00% | 10/20/2045 | 06/02/2017 | 685,362.54 | 725,761.47 | 718,262.58 | 704,280.47 | 0.00 | (13,982.11) |
| **Totals for Cusip** | | | | | **685,362.54** | **725,761.47** | **718,262.58** | **704,280.47** | **0.00** | **(13,982.11)** |
| 36179RQZ5 | GNMA II | 3.00% | 10/20/2045 | 09/20/2017 | 2,470,510.05 | 2,510,848.85 | 2,495,326.85 | 2,440,301.57 | 0.00 | (55,025.28) |
| **Totals for Cusip** | | | | | **2,470,510.05** | **2,510,848.85** | **2,495,326.85** | **2,440,301.57** | **0.00** | **(55,025.28)** |
| 36179RVC0 | GNMA II | 4.00% | 12/20/2045 | 08/09/2017 | 1,462,414.80 | 1,543,533.12 | 1,535,077.46 | 1,508,521.20 | 0.00 | (26,556.26) |
| **Totals for Cusip** | | | | | **1,462,414.80** | **1,543,533.12** | **1,535,077.46** | **1,508,521.20** | **0.00** | **(26,556.26)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36179S5M5 | GNMA II | 4.00% | 05/20/2047 | 09/12/2018 | 1,933,144.85 | 1,974,073.16 | 1,974,073.16 | 1,980,714.52 | 6,641.36 | 0.00 |
| | **Totals for Cusip** | | | | **1,933,144.85** | **1,974,073.16** | **1,974,073.16** | **1,980,714.52** | **6,641.36** | **0.00** |
| 36179SEJ2 | GNMA II | 4.00% | 06/20/2046 | 05/24/2017 | 1,385,962.01 | 1,464,030.65 | 1,449,714.96 | 1,425,416.23 | 0.00 | (24,298.73) |
| | **Totals for Cusip** | | | | **1,385,962.01** | **1,464,030.65** | **1,449,714.96** | **1,425,416.23** | **0.00** | **(24,298.73)** |
| 36179SGK7 | GNMA II | 3.00% | 07/20/2046 | 02/15/2018 | 3,987,111.11 | 3,896,622.37 | 3,896,622.37 | 3,932,809.69 | 36,187.32 | 0.00 |
| | **Totals for Cusip** | | | | **3,987,111.11** | **3,896,622.37** | **3,896,622.37** | **3,932,809.69** | **36,187.32** | **0.00** |
| 36179SGL5 | GNMA II | 3.50% | 07/20/2046 | 09/15/2017 | 6,177,344.81 | 6,439,399.36 | 6,392,253.90 | 6,221,044.71 | 0.00 | (171,209.19) |
| 36179SGL5 | GNMA II | 3.50% | 07/20/2046 | 09/15/2017 | 3,676,428.77 | 3,833,538.64 | 3,804,331.29 | 3,702,436.64 | 0.00 | (101,894.65) |
| 36179SGL5 | GNMA II | 3.50% | 07/20/2046 | 09/18/2017 | 1,028,216.71 | 1,071,915.93 | 1,063,988.23 | 1,035,490.54 | 0.00 | (28,497.69) |
| 36179SGL5 | GNMA II | 3.50% | 07/20/2046 | 01/12/2018 | 2,549,201.89 | 2,623,387.65 | 2,623,387.65 | 2,567,235.50 | 0.00 | (56,152.15) |
| | **Totals for Cusip** | | | | **13,431,192.18** | **13,968,241.58** | **13,883,961.07** | **13,526,207.39** | **0.00** | **(357,753.68)** |
| 36179SJT5 | GNMA II | 3.50% | 08/20/2046 | 08/30/2018 | 3,549,386.85 | 3,562,142.46 | 3,562,142.46 | 3,574,496.03 | 12,353.57 | 0.00 |
| | **Totals for Cusip** | | | | **3,549,386.85** | **3,562,142.46** | **3,562,142.46** | **3,574,496.03** | **12,353.57** | **0.00** |
| 36179SNU7 | GNMA II | 3.00% | 10/20/2046 | 04/25/2017 | 4,452,571.17 | 4,501,445.11 | 4,497,298.18 | 4,389,865.70 | 0.00 | (107,432.48) |
| | **Totals for Cusip** | | | | **4,452,571.17** | **4,501,445.11** | **4,497,298.18** | **4,389,865.70** | **0.00** | **(107,432.48)** |
| 36179SQX8 | GNMA II | 4.00% | 11/20/2046 | 12/27/2017 | 1,246,992.91 | 1,306,225.08 | 1,301,264.44 | 1,285,488.09 | 0.00 | (15,776.35) |
| | **Totals for Cusip** | | | | **1,246,992.91** | **1,306,225.08** | **1,301,264.44** | **1,285,488.09** | **0.00** | **(15,776.35)** |
| 36179SQY6 | GNMA II | 4.50% | 11/20/2046 | 07/24/2017 | 2,009,240.99 | 2,133,562.78 | 2,111,484.31 | 2,114,278.99 | 2,794.68 | 0.00 |
| 36179SQY6 | GNMA II | 4.50% | 11/20/2046 | 08/11/2017 | 677,548.09 | 718,677.39 | 712,026.17 | 712,968.58 | 942.41 | 0.00 |
| | **Totals for Cusip** | | | | **2,686,789.08** | **2,852,240.17** | **2,823,510.48** | **2,827,247.57** | **3,737.09** | **0.00** |
| 36179SSN8 | GNMA II | 2.50% | 12/20/2046 | 09/28/2017 | 2,054,730.28 | 2,012,672.52 | 2,007,834.93 | 1,968,194.45 | 0.00 | (39,640.48) |
| | **Totals for Cusip** | | | | **2,054,730.28** | **2,012,672.52** | **2,007,834.93** | **1,968,194.45** | **0.00** | **(39,640.48)** |
| 36179SSQ1 | GNMA II | 3.50% | 12/20/2046 | 12/18/2017 | 2,530,435.23 | 2,621,273.90 | 2,618,468.78 | 2,547,240.89 | 0.00 | (71,227.89) |
| | **Totals for Cusip** | | | | **2,530,435.23** | **2,621,273.90** | **2,618,468.78** | **2,547,240.89** | **0.00** | **(71,227.89)** |
| 36179SUV7 | GNMA II | 3.50% | 01/20/2047 | 11/27/2018 | 4,433,068.26 | 4,370,728.24 | 4,370,728.24 | 4,462,510.08 | 91,781.84 | 0.00 |
| | **Totals for Cusip** | | | | **4,433,068.26** | **4,370,728.24** | **4,370,728.24** | **4,462,510.08** | **91,781.84** | **0.00** |
| 36179SWY9 | GNMA II | 4.00% | 02/20/2047 | 11/03/2017 | 718,936.19 | 756,118.68 | 749,991.14 | 736,627.34 | 0.00 | (13,363.80) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36179SWY9 | GNMA II | 4.00% | 02/20/2047 | 11/14/2017 | 1,507,536.28 | 1,582,383.10 | 1,572,655.37 | 1,544,632.83 | 0.00 | (28,022.54) |
| **Totals for Cusip** | | | | | **2,226,472.47** | **2,338,501.78** | **2,322,646.51** | **2,281,260.17** | **0.00** | **(41,386.34)** |
| 36179SYT8 | GNMA II | 4.00% | 03/20/2047 | 11/10/2017 | 4,796,979.77 | 5,021,463.42 | 5,007,137.57 | 4,924,350.47 | 0.00 | (82,787.10) |
| **Totals for Cusip** | | | | | **4,796,979.77** | **5,021,463.42** | **5,007,137.57** | **4,924,350.47** | **0.00** | **(82,787.10)** |
| 36179TE35 | GNMA | 4.50% | 08/20/2047 | 10/25/2018 | 971,961.42 | 999,297.84 | 999,297.84 | 1,006,393.96 | 7,096.12 | 0.00 |
| **Totals for Cusip** | | | | | **971,961.42** | **999,297.84** | **999,297.84** | **1,006,393.96** | **7,096.12** | **0.00** |
| 36179TQR9 | GNMA | 4.50% | 01/20/2048 | 08/17/2018 | 270,562.66 | 281,078.67 | 281,078.67 | 280,147.57 | 0.00 | (931.10) |
| 36179TQR9 | GNMA | 4.50% | 01/20/2048 | 09/18/2018 | 1,861,156.50 | 1,925,133.75 | 1,925,133.75 | 1,927,089.51 | 1,955.76 | 0.00 |
| 36179TQR9 | GNMA | 4.50% | 01/20/2048 | 09/28/2018 | 163,801.88 | 169,266.21 | 169,266.21 | 169,604.70 | 338.49 | 0.00 |
| **Totals for Cusip** | | | | | **2,295,521.04** | **2,375,478.63** | **2,375,478.63** | **2,376,841.78** | **2,294.25** | **(931.10)** |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 07/24/2018 | 121,284.46 | 125,742.61 | 125,742.61 | 125,857.98 | 115.37 | 0.00 |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 08/17/2018 | 135,187.42 | 140,441.77 | 140,441.77 | 140,285.21 | 0.00 | (156.56) |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 08/17/2018 | 488,909.71 | 507,912.25 | 507,912.25 | 507,346.02 | 0.00 | (566.23) |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 09/24/2018 | 5,645,858.79 | 5,827,584.88 | 5,827,584.88 | 5,858,758.65 | 31,173.77 | 0.00 |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 09/28/2018 | 623,753.85 | 644,561.88 | 644,561.88 | 647,275.00 | 2,713.12 | 0.00 |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 09/28/2018 | 159,993.24 | 165,330.51 | 165,330.51 | 166,026.43 | 695.92 | 0.00 |
| 36179TSJ5 | GNMA | 4.50% | 02/20/2048 | 10/04/2018 | 2,297,359.78 | 2,362,780.68 | 2,362,780.68 | 2,383,990.99 | 21,210.31 | 0.00 |
| **Totals for Cusip** | | | | | **9,472,347.25** | **9,774,354.58** | **9,774,354.58** | **9,829,540.28** | **55,908.49** | **(722.79)** |
| 36179TUC7 | GNMA | 4.50% | 03/20/2048 | 07/25/2018 | 148,140.40 | 153,417.90 | 153,417.90 | 153,388.40 | 0.00 | (29.50) |
| 36179TUC7 | GNMA | 4.50% | 03/20/2048 | 07/26/2018 | 469,436.33 | 486,159.99 | 486,159.99 | 486,066.50 | 0.00 | (93.49) |
| 36179TUC7 | GNMA | 4.50% | 03/20/2048 | 09/28/2018 | 165,888.16 | 171,422.08 | 171,422.08 | 171,764.89 | 342.81 | 0.00 |
| 36179TUC7 | GNMA | 4.50% | 03/20/2048 | 09/28/2018 | 382,480.97 | 395,240.30 | 395,240.30 | 396,030.68 | 790.38 | 0.00 |
| **Totals for Cusip** | | | | | **1,165,945.86** | **1,206,240.27** | **1,206,240.27** | **1,207,250.47** | **1,133.19** | **(122.99)** |
| 36180BG54 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 43,229.43 | 42,425.64 | 43,875.64 | 42,735.71 | 0.00 | (1,139.93) |
| 36180BG54 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 192,877.81 | 189,291.46 | 195,760.98 | 190,674.98 | 0.00 | (5,086.00) |
| **Totals for Cusip** | | | | | **236,107.24** | **231,717.10** | **239,636.62** | **233,410.69** | **0.00** | **(6,225.93)** |
| 36180EPX7 | GNMA | 3.00% | 04/15/2043 | 11/14/2013 | 175,421.44 | 172,159.69 | 177,237.92 | 174,033.26 | 0.00 | (3,204.66) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **175,421.44** | **172,159.69** | **177,237.92** | **174,033.26** | **0.00** | **(3,204.66)** |
| 36180EWP6 | GNMA | 3.00% | 03/15/2043 | 11/14/2013 | 40,441.15 | 39,689.21 | 40,816.14 | 39,863.37 | 0.00 | (952.77) |
| | **Totals for Cusip** | | | | **40,441.15** | **39,689.21** | **40,816.14** | **39,863.37** | **0.00** | **(952.77)** |
| 36180MHH3 | GNMA | 3.00% | 06/15/2043 | 11/14/2013 | 162,871.99 | 159,843.59 | 165,266.97 | 161,517.95 | 0.00 | (3,749.02) |
| | **Totals for Cusip** | | | | **162,871.99** | **159,843.59** | **165,266.97** | **161,517.95** | **0.00** | **(3,749.02)** |
| 36180MTS6 | GNMA | 3.00% | 03/15/2043 | 11/14/2013 | 162,226.05 | 159,209.64 | 164,651.05 | 160,199.79 | 0.00 | (4,451.26) |
| | **Totals for Cusip** | | | | **162,226.05** | **159,209.64** | **164,651.05** | **160,199.79** | **0.00** | **(4,451.26)** |
| 36181D6S0 | GNMA | 3.00% | 05/15/2043 | 12/15/2014 | 919,753.74 | 944,759.54 | 933,458.39 | 912,475.35 | 0.00 | (20,983.04) |
| | **Totals for Cusip** | | | | **919,753.74** | **944,759.54** | **933,458.39** | **912,475.35** | **0.00** | **(20,983.04)** |
| 36181LT73 | GNMA | 3.00% | 08/15/2043 | 11/14/2013 | 227,404.90 | 223,265.40 | 230,783.55 | 225,605.40 | 0.00 | (5,178.15) |
| | **Totals for Cusip** | | | | **227,404.90** | **223,265.40** | **230,783.55** | **225,605.40** | **0.00** | **(5,178.15)** |
| 36182AJA0 | GNMA | 3.50% | 09/15/2043 | 12/17/2013 | 383,283.50 | 388,014.65 | 398,592.89 | 387,142.21 | 0.00 | (11,450.68) |
| | **Totals for Cusip** | | | | **383,283.50** | **388,014.65** | **398,592.89** | **387,142.21** | **0.00** | **(11,450.68)** |
| 36184FSP4 | GNMA I | 3.00% | 08/15/2045 | 03/03/2017 | 426,065.11 | 428,128.85 | 429,705.72 | 419,977.96 | 0.00 | (9,727.76) |
| | **Totals for Cusip** | | | | **426,065.11** | **428,128.85** | **429,705.72** | **419,977.96** | **0.00** | **(9,727.76)** |
| 36200H6U3 | GNMA | 5.50% | 02/15/2033 | 09/25/2006 | 114,460.92 | 114,291.02 | 127,061.48 | 123,653.70 | 0.00 | (3,407.78) |
| | **Totals for Cusip** | | | | **114,460.92** | **114,291.02** | **127,061.48** | **123,653.70** | **0.00** | **(3,407.78)** |
| 36200H7E8 | GNMA | 5.50% | 03/15/2033 | 05/15/2006 | 39,032.05 | 38,019.66 | 42,817.69 | 41,452.34 | 0.00 | (1,365.35) |
| | **Totals for Cusip** | | | | **39,032.05** | **38,019.66** | **42,817.69** | **41,452.34** | **0.00** | **(1,365.35)** |
| 36200JBD1 | GNMA | 6.00% | 04/15/2033 | 06/03/2004 | 19,160.71 | 19,467.54 | 21,422.08 | 20,556.43 | 0.00 | (865.65) |
| 36200JBD1 | GNMA | 6.00% | 04/15/2033 | 06/03/2004 | 23,627.95 | 24,006.34 | 26,416.55 | 25,349.08 | 0.00 | (1,067.47) |
| | **Totals for Cusip** | | | | **42,788.66** | **43,473.88** | **47,838.63** | **45,905.51** | **0.00** | **(1,933.12)** |
| 36200JQV5 | GNMA | 6.00% | 01/15/2034 | 06/03/2004 | 11,211.26 | 11,390.80 | 12,534.43 | 12,027.92 | 0.00 | (506.51) |
| | **Totals for Cusip** | | | | **11,211.26** | **11,390.80** | **12,534.43** | **12,027.92** | **0.00** | **(506.51)** |
| 36200K7J0 | GNMA | 6.00% | 02/15/2033 | 06/03/2004 | 3,224.83 | 3,276.50 | 3,633.55 | 3,509.65 | 0.00 | (123.90) |
| 36200K7J0 | GNMA | 6.00% | 02/15/2033 | 06/03/2004 | 11,637.32 | 11,823.71 | 13,112.26 | 12,665.13 | 0.00 | (447.13) |
| | **Totals for Cusip** | | | | **14,862.15** | **15,100.21** | **16,745.81** | **16,174.78** | **0.00** | **(571.03)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36200KMR5 | GNMA | 5.50% | 02/15/2033 | 09/25/2006 | 92,074.75 | 91,938.07 | 102,008.21 | 99,628.85 | 0.00 | (2,379.36) |
| | **Totals for Cusip** | | | | **92,074.75** | **91,938.07** | **102,008.21** | **99,628.85** | **0.00** | **(2,379.36)** |
| 36200KMZ7 | GNMA | 5.50% | 02/15/2033 | 09/25/2006 | 76,555.10 | 76,441.47 | 84,475.81 | 82,840.34 | 0.00 | (1,635.47) |
| | **Totals for Cusip** | | | | **76,555.10** | **76,441.47** | **84,475.81** | **82,840.34** | **0.00** | **(1,635.47)** |
| 36200MFX6 | GNMA | 5.50% | 04/15/2033 | 05/15/2006 | 24,932.02 | 24,285.33 | 27,707.78 | 26,977.82 | 0.00 | (729.96) |
| | **Totals for Cusip** | | | | **24,932.02** | **24,285.33** | **27,707.78** | **26,977.82** | **0.00** | **(729.96)** |
| 36200MJ79 | GNMA | 5.50% | 05/15/2033 | 09/25/2006 | 165,808.52 | 165,562.41 | 182,554.76 | 177,817.55 | 0.00 | (4,737.21) |
| | **Totals for Cusip** | | | | **165,808.52** | **165,562.41** | **182,554.76** | **177,817.55** | **0.00** | **(4,737.21)** |
| 36200N4P3 | GNMA | 6.00% | 10/15/2034 | 08/15/2007 | 862,033.93 | 863,111.47 | 970,163.94 | 938,269.60 | 0.00 | (31,894.34) |
| | **Totals for Cusip** | | | | **862,033.93** | **863,111.47** | **970,163.94** | **938,269.60** | **0.00** | **(31,894.34)** |
| 36200QEE0 | GNMA | 6.00% | 03/15/2033 | 06/03/2004 | 66,537.26 | 67,602.93 | 74,390.06 | 71,384.04 | 0.00 | (3,006.02) |
| | **Totals for Cusip** | | | | **66,537.26** | **67,602.93** | **74,390.06** | **71,384.04** | **0.00** | **(3,006.02)** |
| 36200TQS0 | GNMA | 5.50% | 09/15/2033 | 09/25/2006 | 230,029.21 | 229,687.76 | 252,353.48 | 244,288.87 | 0.00 | (8,064.61) |
| | **Totals for Cusip** | | | | **230,029.21** | **229,687.76** | **252,353.48** | **244,288.87** | **0.00** | **(8,064.61)** |
| 36201FDA2 | GNMA | 5.50% | 10/15/2032 | 09/25/2006 | 132,846.96 | 132,649.77 | 147,468.13 | 143,281.67 | 0.00 | (4,186.46) |
| | **Totals for Cusip** | | | | **132,846.96** | **132,649.77** | **147,468.13** | **143,281.67** | **0.00** | **(4,186.46)** |
| 36201P3N3 | GNMA | 5.50% | 10/15/2032 | 05/15/2006 | 3,116.58 | 3,035.75 | 3,477.86 | 3,320.33 | 0.00 | (157.53) |
| 36201P3N3 | GNMA | 5.50% | 10/15/2032 | 05/15/2006 | 12,670.57 | 12,341.94 | 14,139.34 | 13,498.91 | 0.00 | (640.43) |
| | **Totals for Cusip** | | | | **15,787.15** | **15,377.69** | **17,617.20** | **16,819.24** | **0.00** | **(797.96)** |
| 36201VXY3 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 15,846.45 | 16,542.20 | 17,580.25 | 17,065.50 | 0.00 | (514.75) |
| | **Totals for Cusip** | | | | **15,846.45** | **16,542.20** | **17,580.25** | **17,065.50** | **0.00** | **(514.75)** |
| 36201VY48 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 11,447.89 | 11,950.51 | 12,700.43 | 12,328.56 | 0.00 | (371.87) |
| | **Totals for Cusip** | | | | **11,447.89** | **11,950.51** | **12,700.43** | **12,328.56** | **0.00** | **(371.87)** |
| 36201VYK2 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 55,442.84 | 57,877.10 | 61,508.98 | 59,801.11 | 0.00 | (1,707.87) |
| | **Totals for Cusip** | | | | **55,442.84** | **57,877.10** | **61,508.98** | **59,801.11** | **0.00** | **(1,707.87)** |
| 36201VYT3 | GNMA | 6.50% | 07/15/2032 | 08/14/2002 | 89,507.09 | 93,437.03 | 99,300.26 | 96,392.76 | 0.00 | (2,907.50) |
| | **Totals for Cusip** | | | | **89,507.09** | **93,437.03** | **99,300.26** | **96,392.76** | **0.00** | **(2,907.50)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36201VZK1 | GNMA | 6.50% | 08/15/2032 | 08/14/2002 | 408,167.43 | 426,088.53 | 474,941.21 | 467,429.39 | 0.00 | (7,511.82) |
| | **Totals for Cusip** | | | | **408,167.43** | **426,088.53** | **474,941.21** | **467,429.39** | **0.00** | **(7,511.82)** |
| 36201XN61 | GNMA | 5.50% | 08/15/2033 | 05/15/2006 | 47,912.02 | 46,669.28 | 52,809.71 | 51,239.96 | 0.00 | (1,569.75) |
| | **Totals for Cusip** | | | | **47,912.02** | **46,669.28** | **52,809.71** | **51,239.96** | **0.00** | **(1,569.75)** |
| 36201YWZ5 | GNMA | 5.50% | 07/15/2033 | 07/16/2003 | 144,208.79 | 148,737.86 | 158,165.34 | 153,120.92 | 0.00 | (5,044.42) |
| | **Totals for Cusip** | | | | **144,208.79** | **148,737.86** | **158,165.34** | **153,120.92** | **0.00** | **(5,044.42)** |
| 36202C6G3 | GNMA | 6.00% | 11/20/2028 | 02/29/2012 | 431.35 | 486.21 | 487.07 | 467.44 | 0.00 | (19.63) |
| | **Totals for Cusip** | | | | **431.35** | **486.21** | **487.07** | **467.44** | **0.00** | **(19.63)** |
| 36202D3J8 | GNMA | 6.00% | 01/20/2034 | 02/29/2012 | 2,751.01 | 3,098.28 | 3,189.95 | 3,004.77 | 0.00 | (185.18) |
| | **Totals for Cusip** | | | | **2,751.01** | **3,098.28** | **3,189.95** | **3,004.77** | **0.00** | **(185.18)** |
| 36202D6F3 | GNMA | 6.00% | 06/20/2034 | 07/12/2004 | 124,331.32 | 127,944.69 | 141,087.82 | 134,828.02 | 0.00 | (6,259.80) |
| | **Totals for Cusip** | | | | **124,331.32** | **127,944.69** | **141,087.82** | **134,828.02** | **0.00** | **(6,259.80)** |
| 36202D6T3 | GNMA | 5.00% | 07/20/2034 | 02/29/2012 | 18,971.25 | 21,048.12 | 20,624.00 | 20,147.29 | 0.00 | (476.71) |
| | **Totals for Cusip** | | | | **18,971.25** | **21,048.12** | **20,624.00** | **20,147.29** | **0.00** | **(476.71)** |
| 36202DAN1 | GNMA | 6.00% | 02/20/2029 | 02/29/2012 | 490.88 | 553.73 | 554.18 | 531.67 | 0.00 | (22.51) |
| | **Totals for Cusip** | | | | **490.88** | **553.73** | **554.18** | **531.67** | **0.00** | **(22.51)** |
| 36202DLT6 | GNMA | 6.00% | 02/20/2031 | 02/29/2012 | 237.94 | 267.97 | 267.14 | 254.51 | 0.00 | (12.63) |
| | **Totals for Cusip** | | | | **237.94** | **267.97** | **267.14** | **254.51** | **0.00** | **(12.63)** |
| 36202DNX5 | GNMA | 6.00% | 07/20/2031 | 02/29/2012 | 1,090.10 | 1,227.71 | 1,222.85 | 1,178.65 | 0.00 | (44.20) |
| | **Totals for Cusip** | | | | **1,090.10** | **1,227.71** | **1,222.85** | **1,178.65** | **0.00** | **(44.20)** |
| 36202DUT6 | GNMA | 5.00% | 10/20/2032 | 02/29/2012 | 2,312.80 | 2,569.23 | 2,537.69 | 2,478.66 | 0.00 | (59.03) |
| | **Totals for Cusip** | | | | **2,312.80** | **2,569.23** | **2,537.69** | **2,478.66** | **0.00** | **(59.03)** |
| 36202DWE7 | GNMA | 5.00% | 02/20/2033 | 02/29/2012 | 23,836.03 | 26,478.96 | 26,156.75 | 25,536.84 | 0.00 | (619.91) |
| | **Totals for Cusip** | | | | **23,836.03** | **26,478.96** | **26,156.75** | **25,536.84** | **0.00** | **(619.91)** |
| 36202E6F1 | GNMA | 5.50% | 06/20/2039 | 02/29/2012 | 110,377.19 | 122,440.11 | 121,062.19 | 117,692.96 | 0.00 | (3,369.23) |
| | **Totals for Cusip** | | | | **110,377.19** | **122,440.11** | **121,062.19** | **117,692.96** | **0.00** | **(3,369.23)** |
| 36202ELU1 | GNMA | 5.00% | 01/20/2037 | 02/29/2012 | 66,368.96 | 73,344.23 | 72,153.19 | 70,515.34 | 0.00 | (1,637.85) |



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For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **66,368.96** | **73,344.23** | **72,153.19** | **70,515.34** | **0.00** | **(1,637.85)** |
| 36202EN88 | GNMA | 5.00% | 08/20/2037 | 02/29/2012 | 9,643.21 | 10,656.70 | 10,477.93 | 10,230.04 | 0.00 | (247.89) |
| | **Totals for Cusip** | | | | **9,643.21** | **10,656.70** | **10,477.93** | **10,230.04** | **0.00** | **(247.89)** |
| 36202ENV7 | GNMA | 5.00% | 07/20/2037 | 02/29/2012 | 2,159.84 | 2,386.81 | 2,347.88 | 2,293.20 | 0.00 | (54.68) |
| | **Totals for Cusip** | | | | **2,159.84** | **2,386.81** | **2,347.88** | **2,293.20** | **0.00** | **(54.68)** |
| 36202EPZ6 | GNMA | 6.50% | 10/20/2037 | 02/29/2012 | 182,764.80 | 209,421.17 | 216,575.45 | 210,257.00 | 0.00 | (6,318.45) |
| | **Totals for Cusip** | | | | **182,764.80** | **209,421.17** | **216,575.45** | **210,257.00** | **0.00** | **(6,318.45)** |
| 36202ERC5 | GNMA | 5.00% | 02/20/2038 | 02/29/2012 | 16,315.36 | 18,009.69 | 17,714.33 | 17,276.13 | 0.00 | (438.20) |
| | **Totals for Cusip** | | | | **16,315.36** | **18,009.69** | **17,714.33** | **17,276.13** | **0.00** | **(438.20)** |
| 36202ES83 | GNMA | 5.00% | 05/20/2038 | 02/29/2012 | 14,807.67 | 16,345.42 | 16,246.36 | 15,863.40 | 0.00 | (382.96) |
| | **Totals for Cusip** | | | | **14,807.67** | **16,345.42** | **16,246.36** | **15,863.40** | **0.00** | **(382.96)** |
| 36202ESA8 | GNMA | 5.00% | 04/20/2038 | 02/29/2012 | 319,308.48 | 352,468.16 | 347,161.52 | 339,020.48 | 0.00 | (8,141.04) |
| | **Totals for Cusip** | | | | **319,308.48** | **352,468.16** | **347,161.52** | **339,020.48** | **0.00** | **(8,141.04)** |
| 36202FHX7 | GNMA II | 4.50% | 07/20/2040 | 05/15/2012 | 1,218,738.74 | 1,339,089.19 | 1,292,645.18 | 1,278,810.13 | 0.00 | (13,835.05) |
| | **Totals for Cusip** | | | | **1,218,738.74** | **1,339,089.19** | **1,292,645.18** | **1,278,810.13** | **0.00** | **(13,835.05)** |
| 36202FHY5 | GNMA II | 5.00% | 07/20/2040 | 02/29/2012 | 26,596.71 | 29,350.45 | 28,913.39 | 28,373.62 | 0.00 | (539.77) |
| | **Totals for Cusip** | | | | **26,596.71** | **29,350.45** | **28,913.39** | **28,373.62** | **0.00** | **(539.77)** |
| 36202FHZ2 | GNMA II | 5.50% | 07/20/2040 | 02/29/2012 | 20,046.01 | 22,236.81 | 21,984.39 | 21,375.47 | 0.00 | (608.92) |
| | **Totals for Cusip** | | | | **20,046.01** | **22,236.81** | **21,984.39** | **21,375.47** | **0.00** | **(608.92)** |
| 36202FJR8 | GNMA II | 5.00% | 08/20/2040 | 02/29/2012 | 610,373.43 | 673,569.01 | 663,644.75 | 644,628.03 | 0.00 | (19,016.72) |
| | **Totals for Cusip** | | | | **610,373.43** | **673,569.01** | **663,644.75** | **644,628.03** | **0.00** | **(19,016.72)** |
| 36202FKP0 | GNMA II | 5.00% | 09/20/2040 | 02/29/2012 | 144,439.15 | 159,393.81 | 158,322.27 | 153,265.61 | 0.00 | (5,056.66) |
| | **Totals for Cusip** | | | | **144,439.15** | **159,393.81** | **158,322.27** | **153,265.61** | **0.00** | **(5,056.66)** |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 240,415.28 | 259,338.59 | 253,053.45 | 248,317.39 | 0.00 | (4,736.06) |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 240,415.33 | 259,338.67 | 253,053.50 | 248,317.44 | 0.00 | (4,736.06) |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 240,415.26 | 259,338.58 | 253,053.43 | 248,317.37 | 0.00 | (4,736.06) |
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 240,415.26 | 259,338.57 | 253,053.43 | 248,317.37 | 0.00 | (4,736.06) |



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**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FLN4 | GNMA II | 4.00% | 10/20/2040 | 04/30/2012 | 104,934.04 | 113,193.50 | 110,450.23 | 108,383.07 | 0.00 | (2,067.16) |
| **Totals for Cusip** | | | | | **1,066,595.17** | **1,150,547.91** | **1,122,664.04** | **1,101,652.64** | **0.00** | **(21,011.40)** |
| 36202FMC7 | GNMA II | 5.00% | 11/20/2040 | 02/29/2012 | 294,190.13 | 324,649.39 | 320,831.64 | 313,323.47 | 0.00 | (7,508.17) |
| **Totals for Cusip** | | | | | **294,190.13** | **324,649.39** | **320,831.64** | **313,323.47** | **0.00** | **(7,508.17)** |
| 36202FP67 | GNMA II | 4.00% | 02/20/2041 | 05/15/2012 | 1,472,285.56 | 1,600,362.92 | 1,549,666.42 | 1,520,615.66 | 0.00 | (29,050.76) |
| **Totals for Cusip** | | | | | **1,472,285.56** | **1,600,362.92** | **1,549,666.42** | **1,520,615.66** | **0.00** | **(29,050.76)** |
| 36202FP75 | GNMA II | 4.50% | 02/20/2041 | 05/08/2012 | 951,034.04 | 1,045,988.84 | 1,008,726.01 | 997,986.23 | 0.00 | (10,739.78) |
| **Totals for Cusip** | | | | | **951,034.04** | **1,045,988.84** | **1,008,726.01** | **997,986.23** | **0.00** | **(10,739.78)** |
| 36202FP83 | GNMA II | 5.00% | 02/20/2041 | 02/29/2012 | 3,882.39 | 4,283.13 | 4,220.01 | 4,106.42 | 0.00 | (113.59) |
| **Totals for Cusip** | | | | | **3,882.39** | **4,283.13** | **4,220.01** | **4,106.42** | **0.00** | **(113.59)** |
| 36202FPF7 | GNMA II | 4.00% | 01/20/2041 | 05/26/2011 | 107,968.12 | 109,638.26 | 113,631.59 | 111,519.08 | 0.00 | (2,112.51) |
| 36202FPF7 | GNMA II | 4.00% | 01/20/2041 | 09/17/2012 | 782,341.84 | 859,842.55 | 823,379.62 | 808,072.26 | 0.00 | (15,307.36) |
| **Totals for Cusip** | | | | | **890,309.96** | **969,480.81** | **937,011.21** | **919,591.34** | **0.00** | **(17,419.87)** |
| 36202FPG5 | GNMA II | 4.50% | 01/20/2041 | 06/02/2011 | 948,427.79 | 1,003,629.25 | 1,006,015.88 | 995,235.38 | 0.00 | (10,780.50) |
| **Totals for Cusip** | | | | | **948,427.79** | **1,003,629.25** | **1,006,015.88** | **995,235.38** | **0.00** | **(10,780.50)** |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 126,515.86 | 137,388.32 | 137,607.32 | 134,039.79 | 0.00 | (3,567.53) |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 126,515.87 | 137,388.33 | 137,607.33 | 134,039.80 | 0.00 | (3,567.53) |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 126,515.86 | 137,388.32 | 137,607.32 | 134,039.79 | 0.00 | (3,567.53) |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 126,515.87 | 137,388.33 | 137,607.33 | 134,039.80 | 0.00 | (3,567.53) |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 126,515.86 | 137,388.32 | 137,607.32 | 134,039.79 | 0.00 | (3,567.53) |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 07/18/2011 | 126,515.87 | 137,388.33 | 137,607.33 | 134,039.80 | 0.00 | (3,567.53) |
| 36202FQ82 | GNMA II | 5.00% | 03/20/2041 | 02/29/2012 | 575,289.58 | 634,672.94 | 625,724.38 | 609,502.20 | 0.00 | (16,222.18) |
| **Totals for Cusip** | | | | | **1,334,384.77** | **1,459,002.89** | **1,451,368.33** | **1,413,740.97** | **0.00** | **(37,627.36)** |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 208,581.99 | 211,808.48 | 219,535.59 | 215,434.43 | 0.00 | (4,101.16) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 208,581.98 | 211,808.47 | 219,535.58 | 215,434.42 | 0.00 | (4,101.16) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 208,582.00 | 211,808.49 | 219,535.60 | 215,434.44 | 0.00 | (4,101.16) |
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 208,582.05 | 211,808.54 | 219,535.65 | 215,434.50 | 0.00 | (4,101.15) |



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**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FSD9 | GNMA II | 4.00% | 04/20/2041 | 05/26/2011 | 208,582.08 | 211,808.57 | 219,535.69 | 215,434.53 | 0.00 | (4,101.16) |
| **Totals for Cusip** | | | | | **1,042,910.10** | **1,059,042.55** | **1,097,678.11** | **1,077,172.32** | **0.00** | **(20,505.79)** |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 146,708.71 | 159,912.50 | 155,599.47 | 153,951.03 | 0.00 | (1,648.44) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 14,888.97 | 16,228.97 | 15,791.25 | 15,623.97 | 0.00 | (167.28) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 146,708.70 | 159,912.49 | 155,599.46 | 153,951.02 | 0.00 | (1,648.44) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 146,708.71 | 159,912.50 | 155,599.47 | 153,951.03 | 0.00 | (1,648.44) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 09/09/2011 | 146,708.71 | 159,912.50 | 155,599.47 | 153,951.03 | 0.00 | (1,648.44) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 10/03/2011 | 698,235.55 | 758,894.78 | 740,549.61 | 732,704.17 | 0.00 | (7,845.44) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 10/24/2011 | 121,315.11 | 130,451.67 | 128,666.98 | 127,303.87 | 0.00 | (1,363.11) |
| 36202FSE7 | GNMA II | 4.50% | 04/20/2041 | 04/10/2014 | 10,504.72 | 11,346.74 | 11,141.33 | 11,023.29 | 0.00 | (118.04) |
| **Totals for Cusip** | | | | | **1,431,779.18** | **1,556,572.15** | **1,518,547.04** | **1,502,459.41** | **0.00** | **(16,087.63)** |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 126,223.73 | 137,110.51 | 137,218.24 | 133,890.55 | 0.00 | (3,327.69) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 126,223.91 | 137,110.72 | 137,218.42 | 133,890.74 | 0.00 | (3,327.68) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 126,223.70 | 137,110.48 | 137,218.21 | 133,890.52 | 0.00 | (3,327.69) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 126,223.70 | 137,110.48 | 137,218.21 | 133,890.52 | 0.00 | (3,327.69) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 07/18/2011 | 126,223.69 | 137,110.47 | 137,218.19 | 133,890.51 | 0.00 | (3,327.68) |
| 36202FSF4 | GNMA II | 5.00% | 04/20/2041 | 02/29/2012 | 47,475.05 | 52,375.57 | 51,610.28 | 50,358.68 | 0.00 | (1,251.60) |
| **Totals for Cusip** | | | | | **678,593.78** | **737,928.23** | **737,701.55** | **719,811.52** | **0.00** | **(17,890.03)** |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 168,357.37 | 177,564.45 | 178,303.21 | 176,623.38 | 0.00 | (1,679.83) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 2,020,490.83 | 2,131,617.83 | 2,139,852.81 | 2,119,692.87 | 0.00 | (20,159.94) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 168,357.37 | 177,564.45 | 178,303.21 | 176,623.38 | 0.00 | (1,679.83) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 168,357.37 | 177,564.45 | 178,303.21 | 176,623.38 | 0.00 | (1,679.83) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 168,357.38 | 177,564.46 | 178,303.22 | 176,623.39 | 0.00 | (1,679.83) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/22/2011 | 381,210.03 | 402,533.97 | 403,730.29 | 399,926.68 | 0.00 | (3,803.61) |
| 36202FV94 | GNMA II | 4.50% | 08/20/2041 | 07/18/2011 | 84,178.71 | 88,782.21 | 89,151.61 | 88,311.72 | 0.00 | (839.89) |
| **Totals for Cusip** | | | | | **3,159,309.06** | **3,333,191.82** | **3,345,947.56** | **3,314,424.80** | **0.00** | **(31,522.76)** |
| 36202FXC5 | GNMA II | 4.50% | 09/20/2041 | 04/08/2014 | 635,624.04 | 688,857.55 | 673,173.91 | 666,862.23 | 0.00 | (6,311.68) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36202FXC5 | GNMA II | 4.50% | 09/20/2041 | 04/10/2014 | 21,668.11 | 23,404.95 | 22,948.18 | 22,733.00 | 0.00 | (215.18) |
| | **Totals for Cusip** | | | | **657,292.15** | **712,262.50** | **696,122.09** | **689,595.23** | **0.00** | **(6,526.86)** |
| 36202FXE1 | GNMA II | 5.50% | 09/20/2041 | 02/29/2012 | 156,816.09 | 173,954.25 | 171,994.13 | 167,151.82 | 0.00 | (4,842.31) |
| | **Totals for Cusip** | | | | **156,816.09** | **173,954.25** | **171,994.13** | **167,151.82** | **0.00** | **(4,842.31)** |
| 36202UAG8 | GNMA | 6.00% | 05/15/2033 | 06/03/2004 | 30,623.98 | 31,114.43 | 34,590.40 | 33,202.32 | 0.00 | (1,388.08) |
| 36202UAG8 | GNMA | 6.00% | 05/15/2033 | 06/03/2004 | 12,817.99 | 13,023.28 | 14,478.18 | 13,897.18 | 0.00 | (581.00) |
| | **Totals for Cusip** | | | | **43,441.97** | **44,137.71** | **49,068.58** | **47,099.50** | **0.00** | **(1,969.08)** |
| 36202VD65 | GNMA | 5.50% | 09/15/2033 | 09/25/2006 | 55,399.95 | 55,317.73 | 60,761.56 | 58,823.68 | 0.00 | (1,937.88) |
| | **Totals for Cusip** | | | | **55,399.95** | **55,317.73** | **60,761.56** | **58,823.68** | **0.00** | **(1,937.88)** |
| 36202VDH1 | GNMA | 5.50% | 08/15/2033 | 09/25/2006 | 208,931.35 | 208,621.21 | 229,195.38 | 221,843.35 | 0.00 | (7,352.03) |
| | **Totals for Cusip** | | | | **208,931.35** | **208,621.21** | **229,195.38** | **221,843.35** | **0.00** | **(7,352.03)** |
| 36202XDA2 | GNMA | 5.50% | 06/15/2033 | 05/15/2006 | 52,231.21 | 50,876.47 | 59,220.52 | 57,226.38 | 0.00 | (1,994.14) |
| | **Totals for Cusip** | | | | **52,231.21** | **50,876.47** | **59,220.52** | **57,226.38** | **0.00** | **(1,994.14)** |
| 36203ASR8 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 1,357.43 | 1,338.76 | 1,360.67 | 1,358.63 | 0.00 | (2.04) |
| | **Totals for Cusip** | | | | **1,357.43** | **1,338.76** | **1,360.67** | **1,358.63** | **0.00** | **(2.04)** |
| 36203CJR4 | GNMA | 7.00% | 12/15/2023 | 09/25/2000 | 597.98 | 589.76 | 629.67 | 620.42 | 0.00 | (9.25) |
| | **Totals for Cusip** | | | | **597.98** | **589.76** | **629.67** | **620.42** | **0.00** | **(9.25)** |
| 36203CST0 | GNMA | 7.00% | 06/15/2023 | 09/25/2000 | 5,106.82 | 5,036.62 | 5,353.68 | 5,272.77 | 0.00 | (80.91) |
| | **Totals for Cusip** | | | | **5,106.82** | **5,036.62** | **5,353.68** | **5,272.77** | **0.00** | **(80.91)** |
| 36203DJH4 | GNMA | 7.00% | 11/15/2023 | 09/25/2000 | 1,305.36 | 1,287.41 | 1,361.78 | 1,315.67 | 0.00 | (46.11) |
| | **Totals for Cusip** | | | | **1,305.36** | **1,287.41** | **1,361.78** | **1,315.67** | **0.00** | **(46.11)** |
| 36203EBL1 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 6,029.14 | 5,946.21 | 6,346.31 | 6,258.55 | 0.00 | (87.76) |
| 36203EBL1 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 7,066.11 | 6,968.96 | 7,437.81 | 7,334.98 | 0.00 | (102.83) |
| | **Totals for Cusip** | | | | **13,095.25** | **12,915.17** | **13,784.12** | **13,593.53** | **0.00** | **(190.59)** |
| 36203FWS0 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 228.90 | 225.78 | 229.39 | 229.09 | 0.00 | (0.30) |
| | **Totals for Cusip** | | | | **228.90** | **225.78** | **229.39** | **229.09** | **0.00** | **(0.30)** |
| 36203GPG2 | GNMA | 7.00% | 06/15/2023 | 09/25/2000 | 6,525.05 | 6,435.32 | 6,844.05 | 6,758.03 | 0.00 | (86.02) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **6,525.05** | **6,435.32** | **6,844.05** | **6,758.03** | **0.00** | **(86.02)** |
| 36203HDJ7 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 208.69 | 205.81 | 211.70 | 210.10 | 0.00 | (1.60) |
| **Totals for Cusip** | | | | | **208.69** | **205.81** | **211.70** | **210.10** | **0.00** | **(1.60)** |
| 36203LEN8 | GNMA | 7.00% | 07/15/2023 | 09/25/2000 | 218.90 | 215.86 | 230.03 | 226.21 | 0.00 | (3.82) |
| **Totals for Cusip** | | | | | **218.90** | **215.86** | **230.03** | **226.21** | **0.00** | **(3.82)** |
| 36203LF80 | GNMA | 7.00% | 05/15/2023 | 09/25/2000 | 2,616.17 | 2,580.21 | 2,748.94 | 2,715.72 | 0.00 | (33.22) |
| **Totals for Cusip** | | | | | **2,616.17** | **2,580.21** | **2,748.94** | **2,715.72** | **0.00** | **(33.22)** |
| 36203N5M6 | GNMA | 7.00% | 09/15/2023 | 09/25/2000 | 6,675.07 | 6,583.27 | 7,057.83 | 6,945.50 | 0.00 | (112.33) |
| **Totals for Cusip** | | | | | **6,675.07** | **6,583.27** | **7,057.83** | **6,945.50** | **0.00** | **(112.33)** |
| 36203NRC4 | GNMA | 7.00% | 05/15/2023 | 10/04/2000 | 1,244.82 | 1,227.89 | 1,307.83 | 1,288.03 | 0.00 | (19.80) |
| **Totals for Cusip** | | | | | **1,244.82** | **1,227.89** | **1,307.83** | **1,288.03** | **0.00** | **(19.80)** |
| 36203NZ43 | GNMA | 7.50% | 04/15/2023 | 06/06/2000 | 6,011.56 | 5,981.49 | 6,314.01 | 6,163.40 | 0.00 | (150.61) |
| **Totals for Cusip** | | | | | **6,011.56** | **5,981.49** | **6,314.01** | **6,163.40** | **0.00** | **(150.61)** |
| 36203Q6C0 | GNMA | 7.00% | 08/15/2023 | 09/25/2000 | 428.78 | 422.88 | 429.77 | 429.07 | 0.00 | (0.70) |
| **Totals for Cusip** | | | | | **428.78** | **422.88** | **429.77** | **429.07** | **0.00** | **(0.70)** |
| 36203RGL7 | GNMA | 7.00% | 09/15/2023 | 09/25/2000 | 3,860.74 | 3,807.68 | 4,050.20 | 3,990.41 | 0.00 | (59.79) |
| **Totals for Cusip** | | | | | **3,860.74** | **3,807.68** | **4,050.20** | **3,990.41** | **0.00** | **(59.79)** |
| 36203RYW3 | GNMA | 7.00% | 10/15/2023 | 10/04/2000 | 7,201.21 | 7,103.30 | 7,550.40 | 7,438.95 | 0.00 | (111.45) |
| 36203RYW3 | GNMA | 7.00% | 10/15/2023 | 10/04/2000 | 2,416.62 | 2,383.78 | 2,533.80 | 2,496.40 | 0.00 | (37.40) |
| 36203RYW3 | GNMA | 7.00% | 10/15/2023 | 10/04/2000 | 7,146.35 | 7,049.21 | 7,492.87 | 7,382.28 | 0.00 | (110.59) |
| **Totals for Cusip** | | | | | **16,764.18** | **16,536.29** | **17,577.07** | **17,317.63** | **0.00** | **(259.44)** |
| 36203VK74 | GNMA | 7.00% | 10/15/2023 | 09/25/2000 | 1,160.52 | 1,144.58 | 1,166.83 | 1,161.54 | 0.00 | (5.29) |
| **Totals for Cusip** | | | | | **1,160.52** | **1,144.58** | **1,166.83** | **1,161.54** | **0.00** | **(5.29)** |
| 36203WE87 | GNMA | 7.00% | 11/15/2023 | 09/25/2000 | 3,062.59 | 3,020.47 | 3,069.92 | 3,065.31 | 0.00 | (4.61) |
| **Totals for Cusip** | | | | | **3,062.59** | **3,020.47** | **3,069.92** | **3,065.31** | **0.00** | **(4.61)** |
| 36204C4M0 | GNMA | 7.00% | 09/15/2023 | 09/25/2000 | 209.82 | 206.92 | 220.31 | 212.29 | 0.00 | (8.02) |
| **Totals for Cusip** | | | | | **209.82** | **206.92** | **220.31** | **212.29** | **0.00** | **(8.02)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36204FBQ6 | GNMA | 7.00% | 12/15/2023 | 09/25/2000 | 16,177.13 | 15,954.68 | 16,450.46 | 16,309.03 | 0.00 | (141.43) |
| 36204FBQ6 | GNMA | 7.00% | 12/15/2023 | 09/25/2000 | 17,559.42 | 17,317.96 | 17,856.10 | 17,702.59 | 0.00 | (153.51) |
| **Totals for Cusip** | | | | | **33,736.55** | **33,272.64** | **34,306.56** | **34,011.62** | **0.00** | **(294.94)** |
| 36206YC41 | GNMA | 6.00% | 10/15/2033 | 06/03/2004 | 7,045.92 | 7,158.78 | 7,877.49 | 7,559.17 | 0.00 | (318.32) |
| 36206YC41 | GNMA | 6.00% | 10/15/2033 | 06/03/2004 | 15,017.26 | 15,257.79 | 16,789.62 | 16,111.16 | 0.00 | (678.46) |
| **Totals for Cusip** | | | | | **22,063.18** | **22,416.57** | **24,667.11** | **23,670.33** | **0.00** | **(996.78)** |
| 36208LL39 | GNMA | 5.50% | 12/15/2033 | 03/11/2004 | 51,131.84 | 52,993.34 | 56,362.11 | 54,291.80 | 0.00 | (2,070.31) |
| **Totals for Cusip** | | | | | **51,131.84** | **52,993.34** | **56,362.11** | **54,291.80** | **0.00** | **(2,070.31)** |
| 3620A8JX2 | GNMA | 4.00% | 08/15/2039 | 02/29/2012 | 239,376.61 | 258,162.41 | 251,572.09 | 246,905.62 | 0.00 | (4,666.47) |
| **Totals for Cusip** | | | | | **239,376.61** | **258,162.41** | **251,572.09** | **246,905.62** | **0.00** | **(4,666.47)** |
| 3620A9S93 | GNMA | 4.00% | 09/15/2039 | 04/25/2012 | 447,152.04 | 483,203.64 | 466,924.61 | 458,469.92 | 0.00 | (8,454.69) |
| **Totals for Cusip** | | | | | **447,152.04** | **483,203.64** | **466,924.61** | **458,469.92** | **0.00** | **(8,454.69)** |
| 3620AL7M0 | GNMA | 5.00% | 04/15/2040 | 02/29/2012 | 23,037.99 | 25,609.76 | 24,934.27 | 24,112.26 | 0.00 | (822.01) |
| **Totals for Cusip** | | | | | **23,037.99** | **25,609.76** | **24,934.27** | **24,112.26** | **0.00** | **(822.01)** |
| 3620AMA44 | GNMA | 5.00% | 05/15/2040 | 02/29/2012 | 61,417.57 | 68,266.63 | 66,590.78 | 64,377.52 | 0.00 | (2,213.26) |
| **Totals for Cusip** | | | | | **61,417.57** | **68,266.63** | **66,590.78** | **64,377.52** | **0.00** | **(2,213.26)** |
| 3620AQG56 | GNMA | 4.50% | 04/15/2040 | 06/22/2015 | 1,217,985.83 | 1,323,417.73 | 1,289,564.83 | 1,271,694.47 | 0.00 | (17,870.36) |
| **Totals for Cusip** | | | | | **1,217,985.83** | **1,323,417.73** | **1,289,564.83** | **1,271,694.47** | **0.00** | **(17,870.36)** |
| 3620ASAH2 | GNMA | 4.50% | 03/15/2041 | 03/17/2011 | 1,314,321.94 | 1,367,767.59 | 1,397,957.85 | 1,372,426.60 | 0.00 | (25,531.25) |
| **Totals for Cusip** | | | | | **1,314,321.94** | **1,367,767.59** | **1,397,957.85** | **1,372,426.60** | **0.00** | **(25,531.25)** |
| 3620C0YW2 | GNMA | 4.00% | 06/15/2040 | 04/25/2012 | 98,469.03 | 106,408.11 | 103,340.56 | 101,529.24 | 0.00 | (1,811.32) |
| **Totals for Cusip** | | | | | **98,469.03** | **106,408.11** | **103,340.56** | **101,529.24** | **0.00** | **(1,811.32)** |
| 3620C54T1 | GNMA | 4.00% | 12/15/2040 | 02/29/2012 | 62,582.72 | 67,494.08 | 65,661.59 | 64,509.42 | 0.00 | (1,152.17) |
| **Totals for Cusip** | | | | | **62,582.72** | **67,494.08** | **65,661.59** | **64,509.42** | **0.00** | **(1,152.17)** |
| 36210GC93 | GNMA | 6.00% | 01/15/2034 | 03/09/2004 | 434,115.36 | 456,431.61 | 497,394.22 | 477,590.42 | 0.00 | (19,803.80) |
| **Totals for Cusip** | | | | | **434,115.36** | **456,431.61** | **497,394.22** | **477,590.42** | **0.00** | **(19,803.80)** |
| 36212DTV1 | GNMA | 7.00% | 11/15/2032 | 11/15/2002 | 104,568.21 | 110,580.91 | 110,012.44 | 109,080.52 | 0.00 | (931.92) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Totals for Cusip** | | | | | **104,568.21** | **110,580.91** | **110,012.44** | **109,080.52** | **0.00** | **(931.92)** |
| 36212DTY5 | GNMA | 7.00% | 11/15/2032 | 11/15/2002 | 176,692.94 | 186,852.82 | 193,409.43 | 193,431.19 | 21.76 | 0.00 |
| **Totals for Cusip** | | | | | **176,692.94** | **186,852.82** | **193,409.43** | **193,431.19** | **21.76** | **0.00** |
| 36213CTS9 | GNMA | 5.50% | 07/15/2035 | 09/18/2006 | 239,978.74 | 237,241.49 | 266,656.08 | 259,514.04 | 0.00 | (7,142.04) |
| **Totals for Cusip** | | | | | **239,978.74** | **237,241.49** | **266,656.08** | **259,514.04** | **0.00** | **(7,142.04)** |
| 36213FB51 | GNMA | 6.50% | 09/15/2032 | 09/24/2002 | 53,956.14 | 56,468.46 | 59,859.61 | 58,332.22 | 0.00 | (1,527.39) |
| **Totals for Cusip** | | | | | **53,956.14** | **56,468.46** | **59,859.61** | **58,332.22** | **0.00** | **(1,527.39)** |
| 36213RWM5 | GNMA | 5.50% | 01/15/2034 | 05/15/2006 | 33,506.33 | 32,637.25 | 37,484.20 | 36,308.97 | 0.00 | (1,175.23) |
| **Totals for Cusip** | | | | | **33,506.33** | **32,637.25** | **37,484.20** | **36,308.97** | **0.00** | **(1,175.23)** |
| 36213TEP4 | GNMA | 6.50% | 09/15/2032 | 09/24/2002 | 92,045.96 | 96,331.86 | 102,116.92 | 99,398.35 | 0.00 | (2,718.57) |
| **Totals for Cusip** | | | | | **92,045.96** | **96,331.86** | **102,116.92** | **99,398.35** | **0.00** | **(2,718.57)** |
| 36218KUT2 | GNMA | 7.00% | 03/15/2023 | 10/04/2000 | 622.01 | 613.55 | 623.47 | 622.55 | 0.00 | (0.92) |
| **Totals for Cusip** | | | | | **622.01** | **613.55** | **623.47** | **622.55** | **0.00** | **(0.92)** |
| 36219SHC6 | GNMA | 5.50% | 02/15/2033 | 05/15/2006 | 20,162.31 | 19,639.36 | 22,113.63 | 21,408.34 | 0.00 | (705.29) |
| 36219SHC6 | GNMA | 5.50% | 02/15/2033 | 05/15/2006 | 9,806.79 | 9,552.43 | 10,755.88 | 10,412.85 | 0.00 | (343.03) |
| **Totals for Cusip** | | | | | **29,969.10** | **29,191.79** | **32,869.51** | **31,821.19** | **0.00** | **(1,048.32)** |
| 36220JJ23 | GNMA | 8.50% | 09/15/2019 | 12/31/1997 | 45.31 | 41.50 | 45.46 | 45.37 | 0.00 | (0.09) |
| **Totals for Cusip** | | | | | **45.31** | **41.50** | **45.46** | **45.37** | **0.00** | **(0.09)** |
| 36224BGQ6 | GNMA | 7.00% | 02/15/2023 | 09/25/2000 | 2.41 | 2.38 | 2.42 | 2.41 | 0.00 | (0.01) |
| **Totals for Cusip** | | | | | **2.41** | **2.38** | **2.42** | **2.41** | **0.00** | **(0.01)** |
| 36224NAC7 | GNMA | 7.00% | 08/15/2023 | 09/25/2000 | 491.01 | 484.27 | 492.15 | 491.44 | 0.00 | (0.71) |
| **Totals for Cusip** | | | | | **491.01** | **484.27** | **492.15** | **491.44** | **0.00** | **(0.71)** |
| 36224UTQ0 | GNMA | 7.00% | 10/15/2023 | 09/25/2000 | 997.73 | 984.01 | 1,000.15 | 998.61 | 0.00 | (1.54) |
| **Totals for Cusip** | | | | | **997.73** | **984.01** | **1,000.15** | **998.61** | **0.00** | **(1.54)** |
| 36224WV42 | GNMA | 7.00% | 05/15/2023 | 09/25/2000 | 119.14 | 117.51 | 119.40 | 119.20 | 0.00 | (0.20) |
| 36224WV42 | GNMA | 7.00% | 05/15/2023 | 10/04/2000 | 79.26 | 78.18 | 79.43 | 79.30 | 0.00 | (0.13) |
| **Totals for Cusip** | | | | | **198.40** | **195.69** | **198.83** | **198.50** | **0.00** | **(0.33)** |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 36225AAW0 | GNMA | 7.50% | 12/15/2023 | 07/01/2009 | 233,206.97 | 254,811.82 | 254,599.81 | 243,501.04 | 0.00 | (11,098.77) |
| | **Totals for Cusip** | | | | **233,206.97** | **254,811.82** | **254,599.81** | **243,501.04** | **0.00** | **(11,098.77)** |
| 36225AN48 | GNMA | 6.50% | 10/15/2024 | 12/31/1997 | 111,605.53 | 107,977.82 | 123,816.56 | 120,191.20 | 0.00 | (3,625.36) |
| | **Totals for Cusip** | | | | **111,605.53** | **107,977.82** | **123,816.56** | **120,191.20** | **0.00** | **(3,625.36)** |
| 36225ANX4 | GNMA | 7.00% | 12/15/2023 | 10/04/2000 | 1,770.16 | 1,746.12 | 1,919.90 | 1,876.91 | 0.00 | (42.99) |
| | **Totals for Cusip** | | | | **1,770.16** | **1,746.12** | **1,919.90** | **1,876.91** | **0.00** | **(42.99)** |
| 36225ATR1 | GNMA | 6.50% | 05/15/2024 | 12/31/1997 | 236,161.60 | 228,779.21 | 262,000.58 | 254,329.21 | 0.00 | (7,671.37) |
| | **Totals for Cusip** | | | | **236,161.60** | **228,779.21** | **262,000.58** | **254,329.21** | **0.00** | **(7,671.37)** |
| 36225AZF0 | GNMA | 7.00% | 09/15/2024 | 10/04/2000 | 3,680.62 | 3,630.59 | 4,031.86 | 3,944.40 | 0.00 | (87.46) |
| | **Totals for Cusip** | | | | **3,680.62** | **3,630.59** | **4,031.86** | **3,944.40** | **0.00** | **(87.46)** |
| 36241LAR7 | GNMA | 5.00% | 07/15/2039 | 04/30/2012 | 842,369.04 | 932,528.83 | 912,841.31 | 892,637.00 | 0.00 | (20,204.31) |
| | **Totals for Cusip** | | | | **842,369.04** | **932,528.83** | **912,841.31** | **892,637.00** | **0.00** | **(20,204.31)** |
| 36290SFR7 | GNMA | 5.50% | 08/15/2033 | 05/15/2006 | 10,037.78 | 9,777.44 | 11,009.21 | 10,658.12 | 0.00 | (351.09) |
| | **Totals for Cusip** | | | | **10,037.78** | **9,777.44** | **11,009.21** | **10,658.12** | **0.00** | **(351.09)** |
| 36290STH4 | GNMA | 5.50% | 02/15/2034 | 05/15/2006 | 25,245.26 | 24,590.46 | 28,077.11 | 27,346.69 | 0.00 | (730.42) |
| 36290STH4 | GNMA | 5.50% | 02/15/2034 | 05/15/2006 | 14,319.16 | 13,947.76 | 15,925.40 | 15,511.09 | 0.00 | (414.31) |
| | **Totals for Cusip** | | | | **39,564.42** | **38,538.22** | **44,002.51** | **42,857.78** | **0.00** | **(1,144.73)** |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 40,280.23 | 39,235.48 | 45,066.06 | 43,654.18 | 0.00 | (1,411.88) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 74,848.34 | 72,906.95 | 83,741.30 | 81,117.79 | 0.00 | (2,623.51) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 74,848.10 | 72,906.72 | 83,741.04 | 81,117.53 | 0.00 | (2,623.51) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 16,648.38 | 16,216.54 | 18,626.43 | 18,042.88 | 0.00 | (583.55) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 74,848.13 | 72,906.76 | 83,741.08 | 81,117.56 | 0.00 | (2,623.52) |
| 36290SU66 | GNMA | 5.50% | 03/15/2034 | 05/15/2006 | 74,848.09 | 72,906.72 | 83,741.03 | 81,117.51 | 0.00 | (2,623.52) |
| | **Totals for Cusip** | | | | **356,321.27** | **347,079.17** | **398,656.94** | **386,167.45** | **0.00** | **(12,489.49)** |
| 36290UXF8 | GNMA | 5.50% | 09/15/2034 | 09/20/2004 | 149,116.28 | 152,424.81 | 163,547.77 | 158,331.70 | 0.00 | (5,216.07) |
| | **Totals for Cusip** | | | | **149,116.28** | **152,424.81** | **163,547.77** | **158,331.70** | **0.00** | **(5,216.07)** |
| 36290UXH4 | GNMA | 5.50% | 09/15/2034 | 09/20/2004 | 188,513.69 | 192,696.31 | 207,423.68 | 200,821.27 | 0.00 | (6,602.41) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **188,513.69** | **192,696.31** | **207,423.68** | **200,821.27** | **0.00** | **(6,602.41)** |
| 36290W3L4 | GNMA | 5.50% | 11/15/2034 | 05/15/2006 | 14,615.59 | 14,236.46 | 16,030.09 | 15,518.84 | 0.00 | (511.25) |
| | **Totals for Cusip** | | | | **14,615.59** | **14,236.46** | **16,030.09** | **15,518.84** | **0.00** | **(511.25)** |
| 36290Y2U1 | GNMA | 6.00% | 12/15/2033 | 06/03/2004 | 2,930.56 | 2,977.48 | 3,287.13 | 3,166.73 | 0.00 | (120.40) |
| | **Totals for Cusip** | | | | **2,930.56** | **2,977.48** | **3,287.13** | **3,166.73** | **0.00** | **(120.40)** |
| 36290YY44 | GNMA | 6.00% | 12/15/2033 | 06/03/2004 | 6,169.73 | 6,268.57 | 6,897.89 | 6,619.15 | 0.00 | (278.74) |
| | **Totals for Cusip** | | | | **6,169.73** | **6,268.57** | **6,897.89** | **6,619.15** | **0.00** | **(278.74)** |
| 36291F4D7 | GNMA | 5.50% | 06/15/2034 | 08/15/2007 | 263,333.93 | 257,059.19 | 288,919.08 | 279,716.18 | 0.00 | (9,202.90) |
| | **Totals for Cusip** | | | | **263,333.93** | **257,059.19** | **288,919.08** | **279,716.18** | **0.00** | **(9,202.90)** |
| 36291XXE4 | GNMA | 5.50% | 06/15/2035 | 07/18/2006 | 48,587.64 | 47,023.70 | 53,533.85 | 52,183.98 | 0.00 | (1,349.87) |
| | **Totals for Cusip** | | | | **48,587.64** | **47,023.70** | **53,533.85** | **52,183.98** | **0.00** | **(1,349.87)** |
| 36292LBZ6 | GNMA | 5.50% | 03/15/2036 | 08/15/2007 | 63,728.96 | 62,195.49 | 71,255.87 | 68,664.59 | 0.00 | (2,591.28) |
| | **Totals for Cusip** | | | | **63,728.96** | **62,195.49** | **71,255.87** | **68,664.59** | **0.00** | **(2,591.28)** |
| 36295HBY5 | GNMA | 6.00% | 10/15/2039 | 02/29/2012 | 12,877.54 | 14,484.74 | 14,397.36 | 13,815.58 | 0.00 | (581.78) |
| | **Totals for Cusip** | | | | **12,877.54** | **14,484.74** | **14,397.36** | **13,815.58** | **0.00** | **(581.78)** |
| 36297F6C1 | GNMA | 5.00% | 01/15/2040 | 02/29/2012 | 153,838.52 | 171,005.31 | 166,489.61 | 163,043.38 | 0.00 | (3,446.23) |
| | **Totals for Cusip** | | | | **153,838.52** | **171,005.31** | **166,489.61** | **163,043.38** | **0.00** | **(3,446.23)** |
| 36297F6D9 | GNMA | 5.00% | 01/15/2040 | 02/29/2012 | 143,124.99 | 159,096.28 | 154,988.66 | 149,739.30 | 0.00 | (5,249.36) |
| | **Totals for Cusip** | | | | **143,124.99** | **159,096.28** | **154,988.66** | **149,739.30** | **0.00** | **(5,249.36)** |
| **Totals for Mortgage-Backed** | | | | | **562,299,335.22** | **575,050,406.47** | **578,388,898.41** | **570,597,758.70** | **1,478,705.29** | **(9,269,845.00)** |
| **Municipals** | | | | | | | | | | |
| 01026CAD3 | ALABAMA ECON SETTLEMENT AUTH B | 4.26% | 09/15/2032 | 12/02/2016 | 460,000.00 | 460,000.00 | 495,180.80 | 470,009.60 | 0.00 | (25,171.20) |
| | **Totals for Cusip** | | | | **460,000.00** | **460,000.00** | **495,180.80** | **470,009.60** | **0.00** | **(25,171.20)** |
| 072024ND0 | BAY AREA TOLL AUTH CALIF TOLL | 6.26% | 04/01/2049 | 10/28/2009 | 3,355,000.00 | 3,355,000.00 | 4,956,408.60 | 4,566,087.90 | 0.00 | (390,320.70) |
| 072024ND0 | BAY AREA TOLL AUTH CALIF TOLL | 6.26% | 04/01/2049 | 02/29/2012 | 700,000.00 | 934,206.00 | 1,034,124.00 | 952,686.00 | 0.00 | (81,438.00) |
| | **Totals for Cusip** | | | | **4,055,000.00** | **4,289,206.00** | **5,990,532.60** | **5,518,773.90** | **0.00** | **(471,758.70)** |
| 13063A5E0 | CALIFORNIA STATE | 7.50% | 04/01/2034 | 05/13/2010 | 1,090,000.00 | 1,123,975.30 | 1,614,093.80 | 1,485,375.70 | 0.00 | (128,718.10) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **1,090,000.00** | **1,123,975.30** | **1,614,093.80** | **1,485,375.70** | **0.00** | **(128,718.10)** |
| 13063A5G5 | CALIFORNIA STATE | 7.55% | 04/01/2039 | 04/22/2009 | 100,000.00 | 101,376.00 | 157,361.00 | 143,255.00 | 0.00 | (14,106.00) |
| | **Totals for Cusip** | | | | **100,000.00** | **101,376.00** | **157,361.00** | **143,255.00** | **0.00** | **(14,106.00)** |
| 13063A7D0 | CALIFORNIA STATE | 7.30% | 10/01/2039 | 10/08/2009 | 3,900,000.00 | 3,932,097.00 | 5,818,254.00 | 5,353,608.00 | 0.00 | (464,646.00) |
| 13063A7D0 | CALIFORNIA STATE | 7.30% | 10/01/2039 | 02/29/2012 | 900,000.00 | 1,149,219.00 | 1,342,674.00 | 1,235,448.00 | 0.00 | (107,226.00) |
| | **Totals for Cusip** | | | | **4,800,000.00** | **5,081,316.00** | **7,160,928.00** | **6,589,056.00** | **0.00** | **(571,872.00)** |
| 167593AN2 | CHICAGO ILL O HARE INTL ARPT | 6.40% | 01/01/2040 | 04/15/2010 | 2,475,000.00 | 2,475,000.00 | 3,454,555.50 | 3,158,743.50 | 0.00 | (295,812.00) |
| 167593AN2 | CHICAGO ILL O HARE INTL ARPT | 6.40% | 01/01/2040 | 02/29/2012 | 880,000.00 | 1,121,410.40 | 1,228,286.40 | 1,123,108.80 | 0.00 | (105,177.60) |
| | **Totals for Cusip** | | | | **3,355,000.00** | **3,596,410.40** | **4,682,841.90** | **4,281,852.30** | **0.00** | **(400,989.60)** |
| 544495VY7 | LOS ANGELES CALIF DEPT WTR | 6.57% | 07/01/2045 | 02/29/2012 | 1,100,000.00 | 1,496,231.00 | 1,655,522.00 | 1,525,293.00 | 0.00 | (130,229.00) |
| | **Totals for Cusip** | | | | **1,100,000.00** | **1,496,231.00** | **1,655,522.00** | **1,525,293.00** | **0.00** | **(130,229.00)** |
| 574300HZ5 | MARYLAND ST TRANSN AUTH TRANSN | 5.89% | 07/01/2043 | 02/29/2012 | 350,000.00 | 449,897.00 | 466,896.50 | 438,035.50 | 0.00 | (28,861.00) |
| | **Totals for Cusip** | | | | **350,000.00** | **449,897.00** | **466,896.50** | **438,035.50** | **0.00** | **(28,861.00)** |
| 646139X83 | NEW JERSEY TPK AUTH | 7.10% | 01/01/2041 | 12/08/2010 | 940,000.00 | 940,000.00 | 1,404,294.20 | 1,284,105.80 | 0.00 | (120,188.40) |
| | **Totals for Cusip** | | | | **940,000.00** | **940,000.00** | **1,404,294.20** | **1,284,105.80** | **0.00** | **(120,188.40)** |
| 64971MZG0 | NEW YORK N Y CITY TRANSITIONAL | 5.77% | 08/01/2036 | 10/16/2009 | 2,750,000.00 | 2,750,000.00 | 3,452,515.00 | 3,284,215.00 | 0.00 | (168,300.00) |
| | **Totals for Cusip** | | | | **2,750,000.00** | **2,750,000.00** | **3,452,515.00** | **3,284,215.00** | **0.00** | **(168,300.00)** |
| 677632MV0 | OHIO ST UNIV GEN RCPTS | 4.91% | 06/01/2040 | 09/15/2010 | 365,000.00 | 365,000.00 | 442,171.95 | 422,356.10 | 0.00 | (19,815.85) |
| | **Totals for Cusip** | | | | **365,000.00** | **365,000.00** | **442,171.95** | **422,356.10** | **0.00** | **(19,815.85)** |
| 67766WQG0 | OHIO ST WTR DEV AUTH WTR | 4.88% | 12/01/2034 | 08/12/2010 | 645,000.00 | 645,000.00 | 743,272.20 | 708,571.20 | 0.00 | (34,701.00) |
| 67766WQG0 | OHIO ST WTR DEV AUTH WTR | 4.88% | 12/01/2034 | 02/29/2012 | 300,000.00 | 337,386.00 | 345,708.00 | 329,568.00 | 0.00 | (16,140.00) |
| | **Totals for Cusip** | | | | **945,000.00** | **982,386.00** | **1,088,980.20** | **1,038,139.20** | **0.00** | **(50,841.00)** |
| 68607DNL5 | OREGON ST DEPT TRANSN HWY USER | 5.83% | 11/15/2034 | 04/01/2010 | 1,070,000.00 | 1,081,416.90 | 1,378,053.00 | 1,330,117.00 | 0.00 | (47,936.00) |
| | **Totals for Cusip** | | | | **1,070,000.00** | **1,081,416.90** | **1,378,053.00** | **1,330,117.00** | **0.00** | **(47,936.00)** |
| 709223A27 | PENNSYLVANIA ST TPK COMMN | 5.51% | 12/01/2045 | 08/31/2010 | 1,210,000.00 | 1,210,000.00 | 1,582,728.40 | 1,485,492.80 | 0.00 | (97,235.60) |
| | **Totals for Cusip** | | | | **1,210,000.00** | **1,210,000.00** | **1,582,728.40** | **1,485,492.80** | **0.00** | **(97,235.60)** |
| 759136QP2 | REGIONAL TRANSN DIST COLO SALE | 5.84% | 11/01/2050 | 11/10/2010 | 1,490,000.00 | 1,490,000.00 | 2,029,946.20 | 1,968,751.90 | 0.00 | (61,194.30) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 759136QP2 | REGIONAL TRANSN DIST COLO SALE | 5.84% | 11/01/2050 | 02/29/2012 | 360,000.00 | 469,144.80 | 490,456.80 | 475,671.60 | 0.00 | (14,785.20) |
| **Totals for Cusip** | | | | | **1,850,000.00** | **1,959,144.80** | **2,520,403.00** | **2,444,423.50** | **0.00** | **(75,979.50)** |
| 79575DE63 | SALT RIVER PROJECT ARIZ AGRIC | 4.84% | 01/01/2041 | 02/29/2012 | 295,000.00 | 342,049.55 | 355,035.45 | 340,589.30 | 0.00 | (14,446.15) |
| **Totals for Cusip** | | | | | **295,000.00** | **342,049.55** | **355,035.45** | **340,589.30** | **0.00** | **(14,446.15)** |
| 915217WX7 | UNIVERCITY OF VIRGINIA | 4.18% | 09/01/2117 | 09/21/2017 | 965,000.00 | 965,000.00 | 1,006,321.30 | 939,379.25 | 0.00 | (66,942.05) |
| **Totals for Cusip** | | | | | **965,000.00** | **965,000.00** | **1,006,321.30** | **939,379.25** | **0.00** | **(66,942.05)** |
| **Totals for Municipals** | | | | | **25,700,000.00** | **27,193,408.95** | **35,453,859.10** | **33,020,468.95** | **0.00** | **(2,433,390.15)** |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| **Options** | | | | | | | | | | |
| B8A5SC0Y9 | CMS 2Y 10Y SINGLE LOOK | 0.11% | 07/13/2021 | 11/05/2018 | 6,084,000.00 | 0.01 | 0.01 | 56,074.80 | 56,074.79 | 0.00 |
| | **Totals for Cusip** | | | | **6,084,000.00** | **0.01** | **0.01** | **56,074.80** | **56,074.79** | **0.00** |
| B8A5SC0Z6 | CMS 2Y 10Y SINGLE LOOK | 0.11% | 07/12/2021 | 11/05/2018 | 6,258,000.00 | 0.01 | 0.01 | 57,635.53 | 57,635.52 | 0.00 |
| | **Totals for Cusip** | | | | **6,258,000.00** | **0.01** | **0.01** | **57,635.53** | **57,635.52** | **0.00** |
| B8A5SPQJ5 | CMS 2Y 10Y SINGLE LOOK | 0.14% | 08/16/2021 | 11/08/2018 | 15,210,000.00 | 0.01 | 0.01 | 134,300.48 | 134,300.47 | 0.00 |
| | **Totals for Cusip** | | | | **15,210,000.00** | **0.01** | **0.01** | **134,300.48** | **134,300.47** | **0.00** |
| B8A5SPQK2 | CMS 2Y 10Y SINGLE LOOK | 0.15% | 08/20/2021 | 11/08/2018 | 30,194,000.00 | 0.01 | 0.01 | 289,217.44 | 289,217.43 | 0.00 |
| | **Totals for Cusip** | | | | **30,194,000.00** | **0.01** | **0.01** | **289,217.44** | **289,217.43** | **0.00** |
| B8A5SPQM8 | CMS 2Y 10Y SINGLE LOOK | 0.14% | 09/13/2021 | 11/08/2018 | 30,660,000.00 | 0.01 | 0.01 | 301,410.58 | 301,410.57 | 0.00 |
| | **Totals for Cusip** | | | | **30,660,000.00** | **0.01** | **0.01** | **301,410.58** | **301,410.57** | **0.00** |
| B8A5SZ9P8 | CMS 2Y 10Y SINGLE LOOK | 0.20% | 11/09/2021 | 11/09/2018 | 6,084,000.00 | 35,743.50 | 35,743.50 | 62,963.03 | 27,219.53 | 0.00 |
| | **Totals for Cusip** | | | | **6,084,000.00** | **35,743.50** | **35,743.50** | **62,963.03** | **27,219.53** | **0.00** |
| B8A5U1756 | CMS 2Y 10Y SINGLE LOOK | 0.13% | 11/21/2019 | 11/21/2018 | 1,000,000.00 | 2,600.00 | 2,600.00 | 5,834.93 | 3,234.93 | 0.00 |
| | **Totals for Cusip** | | | | **1,000,000.00** | **2,600.00** | **2,600.00** | **5,834.93** | **3,234.93** | **0.00** |
| B8A5U1806 | CMS 2Y 10Y SINGLE LOOK | 0.12% | 11/21/2019 | 11/21/2018 | 1,600,000.00 | 4,560.00 | 4,560.00 | 9,777.27 | 5,217.27 | 0.00 |
| | **Totals for Cusip** | | | | **1,600,000.00** | **4,560.00** | **4,560.00** | **9,777.27** | **5,217.27** | **0.00** |
| **Totals for Options** | | | | | **97,090,000.00** | **42,903.55** | **42,903.55** | **917,214.06** | **874,310.51** | **0.00** |
| **Preferred Stock** | | | | | | | | | | |
| 173080201 | CITIGROUP CAPITAL XIII | 0.00% | 01/31/3100 | 09/30/2010 | 44,000.00 | 1,100,000.00 | 1,209,120.00 | 1,162,920.00 | 0.00 | (46,200.00) |
| | **Totals for Cusip** | | | | **44,000.00** | **1,100,000.00** | **1,209,120.00** | **1,162,920.00** | **0.00** | **(46,200.00)** |
| **Totals for Preferred Stock** | | | | | **44,000.00** | **1,100,000.00** | **1,209,120.00** | **1,162,920.00** | **0.00** | **(46,200.00)** |
| **US Govt Bonds** | | | | | | | | | | |
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 01/30/2015 | 1,890,000.00 | 979,681.50 | 938,451.66 | 899,007.23 | 0.00 | (39,444.43) |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 912803EC3 | US TREASURY STRIP | 0.00% | 05/15/2043 | 02/24/2016 | 1,475,000.00 | 716,555.00 | 732,389.52 | 701,606.17 | 0.00 | (30,783.35) |
| **Totals for Cusip** | | | | | **3,365,000.00** | **1,696,236.50** | **1,670,841.18** | **1,600,613.40** | **0.00** | **(70,227.78)** |
| 912803ED1 | US TREASURY STRIP | 0.00% | 08/15/2043 | 11/06/2018 | 2,080,000.00 | 890,364.80 | 890,364.80 | 981,091.74 | 90,726.94 | 0.00 |
| 912803ED1 | US TREASURY STRIP | 0.00% | 08/15/2043 | 11/20/2018 | 1,935,000.00 | 852,851.25 | 852,851.25 | 912,698.32 | 59,847.07 | 0.00 |
| **Totals for Cusip** | | | | | **4,015,000.00** | **1,743,216.05** | **1,743,216.05** | **1,893,790.06** | **150,574.01** | **0.00** |
| 912803EE9 | US TREASURY STRIP | 0.00% | 11/15/2043 | 01/29/2018 | 1,300,000.00 | 607,529.00 | 607,529.00 | 608,346.17 | 817.17 | 0.00 |
| **Totals for Cusip** | | | | | **1,300,000.00** | **607,529.00** | **607,529.00** | **608,346.17** | **817.17** | **0.00** |
| 912803EH2 | US TREASURY STRIP | 0.00% | 05/15/2044 | 05/13/2014 | 2,400,000.00 | 811,152.00 | 1,155,964.51 | 1,108,446.34 | 0.00 | (47,518.17) |
| 912803EH2 | US TREASURY STRIP | 0.00% | 05/15/2044 | 05/15/2014 | 2,240,000.00 | 776,303.36 | 1,078,900.21 | 1,034,549.91 | 0.00 | (44,350.30) |
| **Totals for Cusip** | | | | | **4,640,000.00** | **1,587,455.36** | **2,234,864.72** | **2,142,996.25** | **0.00** | **(91,868.47)** |
| 912803EL3 | US TREASURY STRIP | 0.00% | 02/15/2045 | 06/16/2016 | 4,030,000.00 | 1,961,804.00 | 1,894,535.80 | 1,816,965.60 | 0.00 | (77,570.20) |
| **Totals for Cusip** | | | | | **4,030,000.00** | **1,961,804.00** | **1,894,535.80** | **1,816,965.60** | **0.00** | **(77,570.20)** |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 01/26/2018 | 300,000.00 | 347,160.00 | 347,160.00 | 338,824.22 | 0.00 | (8,335.78) |
| 912810RD2 | US TREASURY BOND | 3.75% | 11/15/2043 | 01/26/2018 | 1,495,000.00 | 1,730,014.00 | 1,730,014.00 | 1,688,474.02 | 0.00 | (41,539.98) |
| **Totals for Cusip** | | | | | **1,795,000.00** | **2,077,174.00** | **2,077,174.00** | **2,027,298.24** | **0.00** | **(49,875.76)** |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 07/09/2015 | 3,615,000.00 | 3,574,331.25 | 3,796,456.05 | 3,608,080.67 | 0.00 | (188,375.38) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 11/10/2015 | 520,000.00 | 511,042.19 | 546,101.56 | 519,004.69 | 0.00 | (27,096.87) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 11/09/2015 | 220,000.00 | 215,187.50 | 231,042.97 | 219,578.91 | 0.00 | (11,464.06) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 02/10/2017 | 2,220,000.00 | 2,210,114.06 | 2,331,433.58 | 2,215,750.79 | 0.00 | (115,682.79) |
| 912810RM2 | US TREASURY BOND | 3.00% | 05/15/2045 | 02/20/2018 | 3,500,000.00 | 3,403,476.56 | 3,403,476.56 | 3,493,300.79 | 89,824.23 | 0.00 |
| **Totals for Cusip** | | | | | **10,075,000.00** | **9,914,151.56** | **10,308,510.72** | **10,055,715.85** | **89,824.23** | **(342,619.10)** |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 10/26/2018 | 14,925,000.00 | 14,915,422.49 | 14,915,422.49 | 14,942,534.82 | 27,112.33 | 0.00 |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/20/2018 | 8,165,000.00 | 8,137,267.85 | 8,137,267.85 | 8,174,592.75 | 37,324.90 | 0.00 |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/20/2018 | 8,165,000.00 | 8,123,157.05 | 8,123,157.05 | 8,174,592.75 | 51,435.70 | 0.00 |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/21/2018 | 11,485,000.00 | 11,449,165.58 | 11,449,165.58 | 11,498,493.29 | 49,327.71 | 0.00 |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/20/2018 | 4,085,000.00 | 4,071,125.43 | 4,071,125.43 | 4,089,799.31 | 18,673.88 | 0.00 |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/20/2018 | 10,890,000.00 | 10,848,042.36 | 10,848,042.36 | 10,902,794.25 | 54,751.89 | 0.00 |



Prudential

**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/20/2018 | 5,445,000.00 | 5,423,804.77 | 5,423,804.77 | 5,451,397.12 | 27,592.35 | 0.00 |
| 9128284H0 | WI TREASURY SEC | 0.62% | 04/15/2023 | 12/21/2018 | 5,775,000.00 | 5,752,849.22 | 5,752,849.22 | 5,781,784.83 | 28,935.61 | 0.00 |
| **Totals for Cusip** | | | | | **68,935,000.00** | **68,720,834.75** | **68,720,834.75** | **69,015,989.12** | **295,154.37** | **0.00** |
| 9128285L0 | US TREASURY N B | 2.88% | 11/15/2021 | 11/08/2018 | 710,000.00 | 706,902.71 | 706,902.71 | 717,904.30 | 11,001.59 | 0.00 |
| **Totals for Cusip** | | | | | **710,000.00** | **706,902.71** | **706,902.71** | **717,904.30** | **11,001.59** | **0.00** |
| 912828B33 | US TREASURY N B | 1.50% | 01/31/2019 | 02/02/2017 | 895,000.00 | 900,175.28 | 891,713.67 | 894,405.31 | 2,691.64 | 0.00 |
| **Totals for Cusip** | | | | | **895,000.00** | **900,175.28** | **891,713.67** | **894,405.31** | **2,691.64** | **0.00** |
| 912828F21 | US TREASURY N B | 2.12% | 09/30/2021 | 03/03/2017 | 1,235,000.00 | 1,241,209.35 | 1,235,771.87 | 1,223,277.15 | 0.00 | (12,494.72) |
| **Totals for Cusip** | | | | | **1,235,000.00** | **1,241,209.35** | **1,235,771.87** | **1,223,277.15** | **0.00** | **(12,494.72)** |
| 912828R28 | US TREASURY N B | 1.62% | 04/30/2023 | 06/12/2018 | 25,000.00 | 23,640.62 | 23,640.62 | 24,106.45 | 465.83 | 0.00 |
| **Totals for Cusip** | | | | | **25,000.00** | **23,640.62** | **23,640.62** | **24,106.45** | **465.83** | **0.00** |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/06/2018 | 360,000.00 | 353,643.75 | 353,643.75 | 356,723.44 | 3,079.69 | 0.00 |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 08/07/2018 | 1,260,000.00 | 1,236,965.63 | 1,236,965.63 | 1,248,532.03 | 11,566.40 | 0.00 |
| 912828RC6 | US TREASURY N B | 2.12% | 08/15/2021 | 09/25/2018 | 16,800,000.00 | 16,437,093.75 | 16,437,093.75 | 16,647,093.79 | 210,000.04 | 0.00 |
| **Totals for Cusip** | | | | | **18,420,000.00** | **18,027,703.13** | **18,027,703.13** | **18,252,349.26** | **224,646.13** | **0.00** |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/18/2018 | 510,000.00 | 495,847.51 | 495,847.51 | 503,943.75 | 8,096.24 | 0.00 |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/24/2018 | 610,000.00 | 594,836.60 | 594,836.60 | 602,756.25 | 7,919.65 | 0.00 |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/22/2018 | 510,000.00 | 495,660.91 | 495,660.91 | 503,943.75 | 8,282.84 | 0.00 |
| 912828XG0 | US TREASURY N B | 2.12% | 06/30/2022 | 05/22/2018 | 515,000.00 | 500,596.09 | 500,596.09 | 508,884.38 | 8,288.29 | 0.00 |
| **Totals for Cusip** | | | | | **2,145,000.00** | **2,086,941.11** | **2,086,941.11** | **2,119,528.13** | **32,587.02** | **0.00** |
| 9128337F1 | US TREASURY STRIP | 0.00% | 02/15/2037 | 12/24/2015 | 10,190,000.00 | 5,487,824.50 | 6,065,792.54 | 5,989,233.44 | 0.00 | (76,559.10) |
| **Totals for Cusip** | | | | | **10,190,000.00** | **5,487,824.50** | **6,065,792.54** | **5,989,233.44** | **0.00** | **(76,559.10)** |
| 912833RY8 | US TREASURY STRIP | 0.00% | 02/15/2028 | 02/03/2015 | 13,720,000.00 | 10,353,935.20 | 10,628,475.42 | 10,656,216.02 | 27,740.60 | 0.00 |
| **Totals for Cusip** | | | | | **13,720,000.00** | **10,353,935.20** | **10,628,475.42** | **10,656,216.02** | **27,740.60** | **0.00** |
| 912833WQ9 | US TREASURY STRIP | 0.00% | 05/15/2028 | 02/03/2015 | 6,865,000.00 | 5,115,508.38 | 5,287,450.12 | 5,288,263.69 | 813.57 | 0.00 |
| **Totals for Cusip** | | | | | **6,865,000.00** | **5,115,508.38** | **5,287,450.12** | **5,288,263.69** | **813.57** | **0.00** |
| 912833XN5 | US TREASURY STRIP | 0.00% | 02/15/2029 | 02/03/2015 | 6,865,000.00 | 5,003,649.21 | 5,164,803.46 | 5,162,836.29 | 0.00 | (1,967.17) |



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**Schedule of Assets Held for Investment Purposes at End of Plan Year**

**8217 EBIA (PRU WCT)**

For the Period 12/31/2017 Through 12/31/2018

| Cusip | Description | Coupon | MatDate | Trade Date | Par/Shares | Orig Cost | Prior Mkt/Cost | Current Market | Unreal Gain | Unreal Loss |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Totals for Cusip** | | | | **6,865,000.00** | **5,003,649.21** | **5,164,803.46** | **5,162,836.29** | **0.00** | **(1,967.17)** |
| 912833XS4 | US TREASURY STRIP | 0.00% | 05/15/2029 | 03/27/2015 | 14,170,000.00 | 10,158,189.60 | 10,596,484.28 | 10,563,422.13 | 0.00 | (33,062.15) |
| | **Totals for Cusip** | | | | **14,170,000.00** | **10,158,189.60** | **10,596,484.28** | **10,563,422.13** | **0.00** | **(33,062.15)** |
| | **Totals for US Govt Bonds** | | | | **173,395,000.00** | **147,414,080.31** | **149,973,185.15** | **150,053,256.86** | **836,316.16** | **(756,244.45)** |
| | **Totals for 8217 EBIA (PRU WCT)** | | | | 2,480,815,468 | 2,378,681,029 | 2,414,443,442 | 2,355,627,014 | 9,279,364 | (68,095,791) |
| | | | | Add cash due from broker | | 7,792,840 | | 7,792,840 | | |
| | | | | Total | | 2,422,236,282 | | 2,363,419,854 | | |



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# Appendix V

**9032-MORISA**
**Schedule of Assets Held for Investment Purposes at End of Plan Year**

| MORTGAGES<br>Loan # | Name | Interest Rate | Maturity Date | 12/31/2017 Current Market | 12/31/2018 Current Market | Unrealized Market Value Gain | Unrealized Market Value Loss |
|---|---|---|---|---|---|---|---|
| 6102253 | Lowes Home Improvement | 7.30% | 12/15/2018 | 739,790 | | - | 739,790 |
| 6104923 | The Walk | 7.65% | 12/15/2024 | 9,315,980 | 8,870,396 | - | 445,584 |
| 6106765 | The Walk (Supplemental) | 7.23% | 12/15/2024 | 3,013,864 | 2,875,416 | - | 138,449 |
| 6108202 | 11204 Norwalk Blvd. | 7.25% | 10/5/2019 | 12,743,275 | 11,987,891 | - | 755,384 |
| | Total Mortgages | | | $ 25,812,909 | $ 23,733,703 | $ - | $ 2,079,207 |
| | Cash and Cash Equivalents | | | 931,384 | 928,824 | | |
| | Other Net Assets | | | (647,212) | (676,532) | | |
| | **GRAND TOTAL** | | | **$ 26,097,082** | **$ 23,985,994** | **$ -** | **$ 2,079,207** |

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# Appendix VI

Form_5500_WCOT_2018 -_Anthony_version 5-2-19.xls

**WCT - WCOT**
**Schedule of Assets Held for Investment Purposes at End of Plan Year**

| | | NAME | Prior Market/Cost (Acquisition Cost) | 12/31/2018 Current Market | Market Value Gain | Market Value Loss | BEG BV Cost/Principal | END BV Cost/Principal | Book Value Increase | Book Value Decrease | Net Unrealized Gain | Net Unrealized (Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 165301 | | City Base Landing | - | - | - | - | - | - | - | - | - | - |
| 194001 | | Dulles Corner II | 6,230,000 | 6,400,000 | 170,000 | - | 13,191,876 | 13,191,876 | - | - | 170,000 | - |
| 412601 | | Harborview Point | - | - | - | - | - | - | - | - | - | - |
| 173401 | | Florin Associates LLC | - | - | - | - | - | - | - | - | - | - |
| 455701 | | Penn 95 | - | - | - | - | - | - | - | - | - | - |
| 459001 | | Bridgepoint Northlake | - | - | - | - | - | - | - | - | - | - |
| **Total Real Estate Owned** | | | $ 6,230,000 | $ 6,400,000 | $ 170,000 | $ - | $ 13,191,876 | $ 13,191,876 | $ - | $ - | $ 170,000 | $ - |
| 106200-106217 | | Extra Space Storage | 65,708,681 | 80,595,086 | 14,886,405 | - | 3,625,261 | 3,625,261 | - | (0) | 14,648,086 | - |
| 114901 | | Acorn Park | 58,941,104 | 66,211,461 | 7,270,357 | - | 32,396,589 | 37,430,223 | 5,033,635 | - | 2,236,723 | - |
| 170201 | | ESS WCOT LLC | - | - | - | - | - | - | - | - | - | 28,824 |
| 173301 | | 5900 Wilshire | 69,762,275 | 80,366,245 | 10,603,970 | - | 25,182,375 | 29,290,058 | 4,107,683 | - | 6,496,287 | - |
| 191601 | | PK3 Holdings LLC | **56,110,409** | 52,978,876 | - | (3,131,534) | 115,034,229 | 58,740,899 | - | (56,293,331) | (217,023) | - |
| 196701 | | Extra Space West II | 64,336,932 | 71,436,467 | 7,099,535 | - | 24,877,883 | 25,221,281 | 343,398 | - | 6,756,137 | - |
| 154701 | (1) | Morris Corp Center V | 2,926,240 | 3,044,423 | 118,182 | - | 11,753,548 | 12,177,929 | 424,381 | - | - | 306,199 |
| 410702 | | Dulles View Office | | 172,378 | 172,378 | - | - | - | - | - | - | - |
| 165101 | | Georgia -Pacific Site | 44,324,712 | 39,434,449 | - | (4,890,263) | 24,256,313 | 24,947,597 | 691,284 | - | - | 5,581,547 |
| 165102 | | Georgia -Pacific Site 2 | 8,146,765 | 5,190,977 | - | (2,955,787) | 12,072,577 | 11,616,789 | - | (455,787) | - | 2,500,000 |
| 155502 | | Riverview Valley Forge | 41,987,122 | 40,548,754 | - | (1,438,368) | 47,149,711 | 49,509,326 | 2,359,615 | - | - | 3,797,983 |
| 184202 | | Alexan Vaught Ranch | 668,042 | - | - | (668,042) | 668,042 | - | - | (668,042) | - | - |
| 410802 | | 3900 San Clemente JV | 32,030 | 1,123 | - | (30,907) | 32,030 | 1,123 | - | (30,907) | - | - |
| 420702 | | Sanatoga Springs - JV | 11,341,301 | 6,796,733 | - | (4,544,568) | 25,088,467 | 25,183,899 | 95,432 | - | - | 4,640,000 |
| 425103 | | Mcbee Condo | - | - | - | - | - | - | - | - | - | - |
| 451301 | | The Vintage on Selby - Retail | - | - | - | - | - | - | - | - | - | - |
| 451302 | | The Vintage on Selby - Residential | - | - | - | - | - | - | - | - | - | - |
| 457001 | | Broadstone North Park | 18,787,532 | 23,090,463 | 4,302,931 | - | 18,765,914 | 18,620,443 | - | (145,471) | 4,448,402 | - |
| 457301 | | Courts at Manassas | 12,391,771 | 12,791,941 | 400,170 | - | 11,046,951 | 11,061,225 | 14,274 | - | 385,896 | - |
| 459201 | | Modera on the Hudson | 48,220,584 | 62,623,499 | 14,402,915 | - | 35,870,502 | 38,413,010 | 2,542,507 | - | 11,860,407 | - |
| 455501 | | Falls Church | 29,867,359 | 32,364,347 | 2,496,988 | - | 17,899,127 | 18,005,918 | 106,791 | - | 2,390,197 | - |
| **Total Real Estate Partnerships** | | | $ 533,552,860 | $ 577,647,221 | $ 61,753,831 | $ (17,659,470) | $ 405,719,521 | $ 363,844,982 | $ 15,719,000 | $ (57,593,539) | $ 49,005,113 | $ 16,854,553 |
| 172901 | | 247 W. 46th Street | 760,950 | 758,689 | - | (2,261) | - | - | - | - | - | 2,261 |
| **Total Forward Contracts With Conditions Waived** | | | $ 760,950 | $ 758,689 | $ - | $ (2,261) | $ - | $ - | $ - | $ - | $ - | $ 2,261 |
| Cash and Cash Equivalents | | | $ 10,484,565 | $ 9,165,344 | | | $ 10,484,565 | $ 9,165,344 | | | | |
| Other Net Assets | | | $ 566,488 | $ 1,526,152 | | | $ 566,488 | $ 1,526,154 | | | | |
| | | GRAND TOTAL | $ 551,594,863 | $ 595,497,407 | $ 61,923,831 | $ (17,661,731) | $ 429,962,450 | $ 387,728,357 | $ 15,719,000 | $ (57,593,539) | $ 49,175,113 | $ 16,856,814 |

Hldgs per FS

# Appendix VII

Analytic

| (a) Identity of issue, borrower, lessor or similar party | (b) Description of investment including maturity date, rate of interest, collateral, par or maturity value: Asset type | (c) Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 247,949.28 | 1.0000 | 247,949.28 | 247,949.28 |
| CASH | CASH & CASH EQUIVALENTS | | | -1,383.00 | -1,383.00 |
| | | Analytic Total | | 246,566.28 | 246,566.48 |

# Appendix VIII

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 1.147% 12/31/2049 DD 11/01/01 | 7,214,064.680 | 1.0000 | 7,214,064.68 | 7,214,064.68 |
| CASH | CASH & CASH EQUIVALENTS | | | 1.0000 | 133.94 | 133.94 |
| CASH - BROKER | CASH & CASH EQUIVALENTS | | | 1.0000 | (215,727.78) | (215,727.78) |
| NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | | 1.0000 | 43,363.99 | 41,187.29 |
| NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | | 1.0000 | 49,370.33 | 49,530.30 |
| NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | | 1.0000 | 34,751.72 | 33,524.40 |
| NON-BASE CURRENCY | CASH & CASH EQUIVALENTS | | | 1.0000 | 1,412,929.51 | 1,409,176.60 |
| NON-BASE CURRENCY - BROKER | CASH & CASH EQUIVALENTS | | | 1.0000 | 36,385.24 | 36,458.30 |
| NON-BASE CURRENCY - BROKER | CASH & CASH EQUIVALENTS | | | 1.0000 | 9,188.79 | 9,243.39 |
| 5Y-10Y CMS CAP | EQUITY | CALL JAN 19 000.115 ED 012519 | 47,770,000.000 | 0.0333 | 10,270.55 | 1,591,935.25 |
| 5Y-30Y CMS CAP 02/28/19 | EQUITY | CALL FEB 19 000.205 ED 022819 | 19,000,000.000 | 0.0010 | 5,225.00 | 18,240.00 |
| ABBOTT LABORATORIES | FIXED INCOME SECURITIES | 2.950% 03/15/2025 DD 03/10/15 | 415,000.000 | 96.1970 | 393,274.75 | 399,217.55 |
| ABBOTT LABORATORIES | FIXED INCOME SECURITIES | 3.400% 11/30/2023 DD 11/22/16 | 224,000.000 | 99.6950 | 222,181.12 | 223,316.80 |
| ABBOTT LABORATORIES | FIXED INCOME SECURITIES | 3.750% 11/30/2026 DD 11/22/16 | 92,000.000 | 98.7600 | 91,845.44 | 90,859.20 |
| ABBOTT LABORATORIES | FIXED INCOME SECURITIES | 3.875% 09/15/2025 DD 03/15/17 | 30,000.000 | 101.2590 | 30,735.30 | 30,377.70 |
| ABBOTT LABORATORIES | FIXED INCOME SECURITIES | 4.750% 04/15/2043 DD 10/15/16 | 35,000.000 | 103.7010 | 35,506.80 | 36,295.35 |
| ABBVIE INC | FIXED INCOME SECURITIES | 4.400% 11/06/2042 DD 05/06/13 | 32,000.000 | 87.9410 | 31,435.21 | 28,141.12 |
| ABBVIE INC | FIXED INCOME SECURITIES | 3.600% 05/14/2025 DD 05/14/15 | 1,040,000.000 | 95.9190 | 1,035,289.75 | 997,557.60 |
| ABBVIE INC | FIXED INCOME SECURITIES | 4.700% 05/14/2045 DD 05/14/15 | 100,000.000 | 90.9410 | 99,616.40 | 90,941.00 |
| ABBVIE INC | FIXED INCOME SECURITIES | 2.300% 05/14/2021 DD 05/12/16 | 255,000.000 | 97.6570 | 246,814.50 | 249,025.35 |
| ABBVIE INC | FIXED INCOME SECURITIES | 3.750% 11/14/2023 DD 09/18/18 | 60,000.000 | 99.4950 | 59,343.00 | 59,697.00 |
| ABBVIE INC | FIXED INCOME SECURITIES | 4.875% 11/14/2048 DD 09/18/18 | 55,000.000 | 93.3000 | 50,677.55 | 51,315.00 |
| ABN AMRO BANK NV 144A | FIXED INCOME SECURITIES | 2.650% 01/19/2021 DD 01/19/18 | 360,000.000 | 98.5610 | 353,138.40 | 354,819.60 |
| ABN AMRO BANK NV 144A | FIXED INCOME SECURITIES | 3.400% 08/27/2021 DD 08/28/18 | 700,000.000 | 99.7980 | 699,489.00 | 698,586.00 |
| ACTIVISION BLIZZARD INC | FIXED INCOME SECURITIES | 2.300% 09/15/2021 DD 03/15/17 | 380,000.000 | 97.3890 | 367,332.90 | 370,078.20 |
| ACTIVISION BLIZZARD INC | FIXED INCOME SECURITIES | 3.400% 09/15/2026 DD 03/15/17 | 535,000.000 | 93.9280 | 509,414.50 | 502,514.80 |
| ACTIVISION BLIZZARD INC | FIXED INCOME SECURITIES | 3.400% 06/15/2027 DD 05/26/17 | 380,000.000 | 94.2170 | 365,480.20 | 358,024.60 |
| AEP TEXAS INC | FIXED INCOME SECURITIES | 2.400% 10/01/2022 DD 09/22/17 | 140,000.000 | 96.9750 | 139,756.40 | 135,765.00 |
| AEP TEXAS INC 144A | FIXED INCOME SECURITIES | 3.850% 10/01/2025 DD 09/18/15 | 110,000.000 | 99.7470 | 109,442.30 | 109,721.70 |
| AEP TRANSMISSION CO LLC | FIXED INCOME SECURITIES | 4.250% 09/15/2048 DD 09/07/18 | 230,000.000 | 100.7600 | 229,958.60 | 231,748.00 |
| AERCAP IRELAND CAPITAL DAC / A | FIXED INCOME SECURITIES | 4.250% 07/01/2020 DD 06/25/15 | 1,066,000.000 | 100.2380 | 1,090,584.84 | 1,068,537.08 |
| AETNA INC | FIXED INCOME SECURITIES | 2.750% 11/15/2022 DD 11/07/12 | 145,000.000 | 95.9370 | 141,718.65 | 139,108.65 |
| AETNA INC | FIXED INCOME SECURITIES | 4.125% 11/15/2042 DD 11/07/12 | 15,000.000 | 86.5690 | 14,768.55 | 12,985.35 |
| AETNA INC | FIXED INCOME SECURITIES | 3.500% 11/15/2024 DD 11/10/14 | 81,000.000 | 96.6860 | 80,478.83 | 78,315.66 |
| AETNA INC | FIXED INCOME SECURITIES | 2.800% 06/15/2023 DD 06/09/16 | 30,000.000 | 95.1010 | 30,566.10 | 28,530.30 |
| AETNA INC | FIXED INCOME SECURITIES | 3.875% 08/15/2047 DD 08/10/17 | 40,000.000 | 84.6640 | 39,872.80 | 33,865.60 |
| AGILENT TECHNOLOGIES INC | FIXED INCOME SECURITIES | 3.200% 10/01/2022 DD 09/13/12 | 250,000.000 | 98.7920 | 244,632.50 | 246,980.00 |
| AGILENT TECHNOLOGIES INC | FIXED INCOME SECURITIES | 3.050% 09/22/2026 DD 09/22/16 | 25,000.000 | 92.5380 | 23,258.25 | 23,134.50 |
| AIR CANADA 2017-1 CLASS B 144A | FIXED INCOME SECURITIES | 3.700% 07/15/2027 DD 12/21/17 | 1,000.000 | 94.8700 | 951.57 | 948.70 |
| AIR LEASE CORP | FIXED INCOME SECURITIES | 3.625% 04/01/2027 DD 03/08/17 | 25,000.000 | 89.4380 | 24,560.25 | 22,359.50 |
| AIR LEASE CORP | FIXED INCOME SECURITIES | 3.875% 07/03/2023 DD 06/18/18 | 60,000.000 | 98.4210 | 59,378.40 | 59,052.60 |
| ALABAMA POWER CO | FIXED INCOME SECURITIES | 5.200% 06/01/2041 DD 05/24/11 | 53,000.000 | 107.9920 | 61,723.18 | 57,235.76 |
| ALABAMA POWER CO | FIXED INCOME SECURITIES | 3.850% 12/01/2042 DD 12/05/12 | 100,000.000 | 93.0960 | 102,890.00 | 93,096.00 |
| ALABAMA POWER CO | FIXED INCOME SECURITIES | 4.150% 08/15/2044 DD 08/26/14 | 190,000.000 | 97.8340 | 187,362.80 | 185,884.60 |
| ALABAMA POWER CO | FIXED INCOME SECURITIES | 3.750% 03/01/2045 DD 03/11/15 | 51,000.000 | 92.2300 | 44,991.69 | 47,037.30 |
| ALABAMA POWER CO | FIXED INCOME SECURITIES | 3.700% 12/01/2047 DD 11/08/17 | 55,000.000 | 91.1630 | 49,292.10 | 50,139.65 |
| ALABAMA POWER CO | FIXED INCOME SECURITIES | 4.300% 07/15/2048 DD 06/28/18 | 110,000.000 | 100.1610 | 109,171.70 | 110,177.10 |
| ALIBABA GROUP HOLDING LTD | FIXED INCOME SECURITIES | 4.400% 12/06/2057 DD 12/06/17 | 340,000.000 | 90.0790 | 339,364.20 | 306,268.60 |
| ALLERGAN FUNDING SCS | FIXED INCOME SECURITIES | 3.850% 06/15/2024 DD 06/19/14 | 105,000.000 | 98.6300 | 107,148.30 | 103,561.50 |
| ALLERGAN FUNDING SCS | FIXED INCOME SECURITIES | 3.450% 03/15/2022 DD 03/12/15 | 420,000.000 | 98.4040 | 431,090.42 | 413,296.80 |
| ALLERGAN FUNDING SCS | FIXED INCOME SECURITIES | 3.800% 03/15/2025 DD 03/12/15 | 308,000.000 | 97.6220 | 296,088.23 | 300,675.76 |
| ALLERGAN SALES LLC 144A | FIXED INCOME SECURITIES | 5.000% 12/15/2021 DD 12/10/13 | 1,035,000.000 | 102.8900 | 1,135,912.50 | 1,064,911.50 |
| ALLIANT ENERGY FINANCE LL 144A | FIXED INCOME SECURITIES | 3.750% 06/15/2023 DD 06/12/18 | 75,000.000 | 100.6170 | 74,962.50 | 75,462.75 |
| ALTRIA GROUP INC | FIXED INCOME SECURITIES | 2.850% 08/09/2022 DD 08/09/12 | 650,000.000 | 95.9980 | 633,514.00 | 623,987.00 |
| ALTRIA GROUP INC | FIXED INCOME SECURITIES | 2.950% 05/02/2023 DD 05/02/13 | 300,000.000 | 95.1290 | 287,982.00 | 285,387.00 |
| ALTRIA GROUP INC | FIXED INCOME SECURITIES | 5.375% 01/31/2044 DD 10/31/13 | 280,000.000 | 93.2470 | 282,737.45 | 261,091.60 |
| AMAZON.COM INC | FIXED INCOME SECURITIES | 4.800% 12/05/2034 DD 12/05/14 | 138,000.000 | 107.1140 | 161,559.50 | 147,817.32 |
| AMAZON.COM INC | FIXED INCOME SECURITIES | 4.250% 08/22/2057 DD 02/22/18 | 190,000.000 | 97.1640 | 188,445.80 | 184,611.60 |
| AMEREN ILLINOIS CO | FIXED INCOME SECURITIES | 3.800% 05/15/2028 DD 05/22/18 | 70,000.000 | 101.7280 | 69,937.00 | 71,209.60 |
| AMERICAN AIRLINES 2015-1 CLASS | FIXED INCOME SECURITIES | 3.375% 11/01/2028 DD 03/16/15 | 691,449.700 | 95.0340 | 691,449.70 | 657,112.31 |
| AMERICAN AIRLINES 2015-1 CLASS | FIXED INCOME SECURITIES | 3.700% 11/01/2024 DD 03/16/15 | 10,210.589 | 96.4200 | 9,876.19 | 9,845.05 |
| AMERICAN AIRLINES 2015-2 CLASS | FIXED INCOME SECURITIES | 4.400% 03/22/2025 DD 09/24/15 | 214,132.175 | 98.0700 | 211,691.07 | 209,999.42 |
| AMERICAN AIRLINES 2016-1 CLASS | FIXED INCOME SECURITIES | 5.250% 07/15/2025 DD 01/19/16 | 15,884.428 | 102.9390 | 16,121.74 | 16,351.27 |
| AMERICAN AIRLINES 2017-1 CLASS | FIXED INCOME SECURITIES | 4.950% 08/15/2026 DD 01/13/17 | 30,712.500 | 100.2700 | 30,731.42 | 30,795.42 |
| AMERICAN AIRLINES 2017-2 CLASS | FIXED INCOME SECURITIES | 3.700% 04/15/2027 DD 10/05/17 | 23,736.173 | 96.7230 | 22,871.46 | 22,958.34 |
| AMERICAN EXPRESS CO | FIXED INCOME SECURITIES | 3.700% 08/03/2023 DD 08/03/18 | 360,000.000 | 100.2890 | 359,625.60 | 361,040.40 |
| AMERICAN EXPRESS CREDIT AC 6 A | FIXED INCOME SECURITIES | 2.040% 05/15/2023 DD 10/30/17 | 1,789,000.000 | 98.4580 | 1,788,730.40 | 1,761,413.62 |
| AMERICAN EXPRESS CREDIT CORP | FIXED INCOME SECURITIES | 2.375% 05/26/2020 DD 05/26/15 | 150,000.000 | 98.9510 | 148,182.00 | 148,426.50 |
| AMERICAN EXPRESS CREDIT CORP | FIXED INCOME SECURITIES | 2.600% 09/14/2020 DD 09/14/15 | 145,000.000 | 98.9770 | 144,040.10 | 143,516.65 |
| AMERICAN HONDA FINANCE CORP | FIXED INCOME SECURITIES | 2.900% 02/16/2024 DD 02/16/17 | 130,000.000 | 96.8180 | 124,703.80 | 125,863.40 |
| AMERICAN INTERNATIONAL GROUP I | FIXED INCOME SECURITIES | 4.375% 01/15/2055 DD 01/15/15 | 235,000.000 | 83.0160 | 209,239.30 | 195,087.60 |
| AMERICAN INTERNATIONAL GROUP I | FIXED INCOME SECURITIES | VAR RT 04/01/2048 DD 03/26/18 | 210,000.000 | 87.0000 | 210,000.00 | 182,700.00 |
| AMERICREDIT AUTOMOBILE R 1 A2A | FIXED INCOME SECURITIES | 2.710% 07/19/2021 DD 05/23/18 | 925,020.860 | 99.8260 | 924,991.81 | 923,411.32 |
| AMGEN INC | FIXED INCOME SECURITIES | 2.125% 05/01/2020 DD 05/01/15 | 23,000.000 | 98.6680 | 22,677.19 | 22,693.64 |
| AMGEN INC | FIXED INCOME SECURITIES | 4.563% 06/15/2048 DD 12/15/16 | 204,000.000 | 95.7660 | 209,813.99 | 195,362.64 |
| AMGEN INC | FIXED INCOME SECURITIES | 4.663% 06/15/2051 DD 12/15/16 | 179,000.000 | 94.2190 | 185,753.67 | 168,652.01 |
| AMGEN INC | FIXED INCOME SECURITIES | 2.200% 05/11/2020 DD 05/11/17 | 170,000.000 | 98.7390 | 170,452.20 | 167,856.30 |
| ANADARKO PETROLEUM CORP | FIXED INCOME SECURITIES | 7.730% 09/15/2096 DD 09/20/96 | 290,000.000 | 113.7140 | 333,500.00 | 329,770.60 |
| ANALOG DEVICES INC | FIXED INCOME SECURITIES | 3.900% 12/15/2025 DD 12/14/15 | 250,000.000 | 98.1340 | 244,572.50 | 245,335.00 |
| ANALOG DEVICES INC | FIXED INCOME SECURITIES | 5.300% 12/15/2045 DD 12/14/15 | 10,000.000 | 105.1940 | 11,792.60 | 10,519.40 |
| ANALOG DEVICES INC | FIXED INCOME SECURITIES | 3.500% 12/05/2026 DD 12/05/16 | 160,000.000 | 95.7110 | 158,985.60 | 153,137.60 |
| ANALOG DEVICES INC | FIXED INCOME SECURITIES | 4.500% 12/05/2036 DD 12/05/16 | 88,000.000 | 94.4160 | 93,351.28 | 83,086.08 |
| ANALOG DEVICES INC | FIXED INCOME SECURITIES | 2.850% 03/12/2020 DD 03/12/18 | 155,000.000 | 99.6490 | 154,700.85 | 154,455.95 |
| ANDEAVOR LOGISTICS LP | FIXED INCOME SECURITIES | VAR RT 12/31/2049 DD 12/01/17 | 700,000.000 | 89.0000 | 700,000.00 | 623,000.00 |
| ANDEAVOR LOGISTICS LP / TESORO | FIXED INCOME SECURITIES | 6.250% 10/15/2022 DD 10/15/15 | 181,000.000 | 102.0000 | 191,185.35 | 184,620.00 |
| ANDEAVOR LOGISTICS LP / TESORO | FIXED INCOME SECURITIES | 6.375% 05/01/2024 DD 05/12/16 | 350,000.000 | 103.2500 | 366,187.50 | 361,375.00 |
| ANDEAVOR LOGISTICS LP / TESORO | FIXED INCOME SECURITIES | 5.250% 01/15/2025 DD 12/02/16 | 2,335,000.000 | 101.7970 | 2,403,987.50 | 2,376,959.95 |
| ANGLO AMERICAN CAPITAL PL 144A | FIXED INCOME SECURITIES | 3.625% 09/11/2024 DD 09/11/17 | 235,000.000 | 94.5250 | 223,421.55 | 222,133.75 |
| ANHEUSER-BUSCH COS LLC / 144A | FIXED INCOME SECURITIES | 4.700% 02/01/2036 DD 08/01/18 | 860,000.000 | 92.7400 | 828,954.00 | 797,564.00 |
| ANHEUSER-BUSCH COS LLC / 144A | FIXED INCOME SECURITIES | 4.900% 02/01/2046 DD 08/01/18 | 549,000.000 | 92.7390 | 522,658.98 | 509,137.11 |
| ANHEUSER-BUSCH INBEV FINANCE I | FIXED INCOME SECURITIES | 2.625% 01/17/2023 DD 01/17/13 | 269,000.000 | 95.1780 | 254,209.63 | 256,028.82 |
| ANHEUSER-BUSCH INBEV WORLDWIDE | FIXED INCOME SECURITIES | 2.500% 07/15/2022 DD 07/16/12 | 45,000.000 | 95.4790 | 42,975.45 | 42,965.55 |
| ANHEUSER-BUSCH INBEV WORLDWIDE | FIXED INCOME SECURITIES | 4.750% 04/15/2058 DD 04/04/18 | 190,000.000 | 87.0230 | 188,816.30 | 165,343.70 |
| ANTHEM INC | FIXED INCOME SECURITIES | 3.125% 05/15/2022 DD 05/07/12 | 65,000.000 | 98.5310 | 64,028.90 | 64,045.15 |
| ANTHEM INC | FIXED INCOME SECURITIES | 3.500% 08/15/2024 DD 08/12/14 | 60,000.000 | 98.0870 | 58,060.65 | 58,852.20 |
| AON CORP | FIXED INCOME SECURITIES | 4.500% 12/15/2028 DD 12/03/18 | 140,000.000 | 101.2310 | 139,629.00 | 141,723.40 |
| AON PLC | FIXED INCOME SECURITIES | 4.450% 05/24/2043 DD 05/24/13 | 168,000.000 | 90.6700 | 160,547.52 | 152,325.60 |
| AON PLC | FIXED INCOME SECURITIES | 4.600% 06/14/2044 DD 05/28/14 | 122,000.000 | 95.3510 | 122,200.08 | 116,328.22 |
| AON PLC | FIXED INCOME SECURITIES | 4.750% 05/15/2045 DD 05/20/15 | 105,000.000 | 98.1220 | 104,667.15 | 103,028.10 |

BlackRock Asset Management

| Identity of issue, borrower, lessor or similar party (a) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (b) | (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| AON PLC | FIXED INCOME SECURITIES | 3.875% 12/15/2025 DD 03/01/16 | 220,000.000 | 98.6810 | 219,938.40 | 217,098.20 |
| APACHE CORP | FIXED INCOME SECURITIES | 5.100% 09/01/2040 DD 08/20/10 | 78,000.000 | 90.5740 | 72,056.50 | 70,647.72 |
| APACHE CORP | FIXED INCOME SECURITIES | 4.750% 04/15/2043 DD 04/09/12 | 5,000.000 | 85.7760 | 4,908.07 | 4,288.80 |
| APPLE INC | FIXED INCOME SECURITIES | 3.850% 05/04/2043 DD 05/03/13 | 265,000.000 | 94.6980 | 253,383.10 | 250,949.70 |
| APPLE INC | FIXED INCOME SECURITIES | 3.450% 02/09/2045 DD 02/09/15 | 595,000.000 | 88.5470 | 534,628.15 | 526,854.65 |
| APPLE INC | FIXED INCOME SECURITIES | 4.650% 02/23/2046 DD 02/23/16 | 220,000.000 | 105.8540 | 244,457.00 | 232,878.80 |
| APPLE INC | FIXED INCOME SECURITIES | 3.850% 08/04/2046 DD 08/04/16 | 210,000.000 | 92.9980 | 208,451.88 | 195,295.80 |
| APPLIED MATERIALS INC | FIXED INCOME SECURITIES | 3.900% 10/01/2025 DD 09/24/15 | 210,000.000 | 100.6310 | 210,695.10 | 211,325.10 |
| APPLIED MATERIALS INC | FIXED INCOME SECURITIES | 3.300% 04/01/2027 DD 03/31/17 | 70,000.000 | 95.9460 | 65,928.90 | 67,162.20 |
| APPLIED MATERIALS INC | FIXED INCOME SECURITIES | 4.350% 04/01/2047 DD 03/31/17 | 170,000.000 | 97.7690 | 161,116.50 | 166,207.30 |
| APTIV CORP | FIXED INCOME SECURITIES | 4.150% 03/15/2024 DD 03/03/14 | 44,000.000 | 100.1000 | 47,262.41 | 44,044.00 |
| APTIV PLC | FIXED INCOME SECURITIES | 4.400% 10/01/2046 DD 09/20/16 | 12,000.000 | 87.2810 | 12,084.16 | 10,473.72 |
| ARES CAPITAL CORP | FIXED INCOME SECURITIES | 4.250% 03/01/2025 DD 01/11/18 | 520,000.000 | 95.2110 | 518,029.20 | 495,097.20 |
| ASTRAZENECA PLC | FIXED INCOME SECURITIES | 2.375% 06/12/2022 DD 06/12/17 | 90,000.000 | 95.9230 | 89,713.80 | 86,330.70 |
| AT&T INC | FIXED INCOME SECURITIES | 4.350% 06/15/2045 DD 06/15/13 | 785,000.000 | 84.5070 | 679,862.10 | 663,379.95 |
| AT&T INC | FIXED INCOME SECURITIES | 4.800% 06/15/2044 DD 06/10/14 | 72,000.000 | 89.6310 | 73,469.52 | 64,534.32 |
| AT&T INC | FIXED INCOME SECURITIES | 4.300% 02/15/2030 DD 08/15/18 | 1,652,000.000 | 94.4990 | 1,659,988.43 | 1,561,123.48 |
| AT&T INC 144A | FIXED INCOME SECURITIES | 0.000% 11/27/2022 DD 11/27/07 | 1,000,000.000 | 86.6760 | 851,640.00 | 866,760.00 |
| AUSTRALIA & NEW ZEALAND BANKIN | FIXED INCOME SECURITIES | 2.550% 11/23/2021 DD 11/23/16 | 380,000.000 | 97.8990 | 370,370.80 | 372,016.20 |
| AUSTRALIA & NEW ZEALAND BANKIN | FIXED INCOME SECURITIES | 2.250% 11/09/2020 DD 11/09/17 | 350,000.000 | 98.4240 | 343,406.00 | 344,484.00 |
| AUTODESK INC | FIXED INCOME SECURITIES | 3.500% 06/15/2027 DD 06/08/17 | 115,000.000 | 93.4700 | 114,277.80 | 107,490.50 |
| AVNET INC | FIXED INCOME SECURITIES | 4.625% 04/15/2026 DD 03/29/16 | 30,000.000 | 97.7030 | 31,157.70 | 29,310.90 |
| BAE SYSTEMS HOLDINGS INC 144A | FIXED INCOME SECURITIES | 3.800% 10/07/2024 DD 10/07/14 | 155,000.000 | 99.7970 | 152,899.75 | 154,685.35 |
| BAE SYSTEMS HOLDINGS INC 144A | FIXED INCOME SECURITIES | 2.850% 12/15/2020 DD 12/10/15 | 120,000.000 | 98.6830 | 118,341.60 | 118,419.60 |
| BAE SYSTEMS HOLDINGS INC 144A | FIXED INCOME SECURITIES | 3.850% 12/15/2025 DD 12/10/15 | 275,000.000 | 99.1430 | 271,764.75 | 272,643.25 |
| BAKER HUGHES A GE CO LLC | FIXED INCOME SECURITIES | 3.200% 08/15/2021 DD 02/15/12 | 405,000.000 | 98.8450 | 407,369.25 | 400,322.25 |
| BALTIMORE GAS & ELECTRIC CO | FIXED INCOME SECURITIES | 3.750% 08/15/2047 DD 08/24/17 | 400,000.000 | 91.6980 | 396,796.00 | 366,792.00 |
| BALTIMORE GAS & ELECTRIC CO | FIXED INCOME SECURITIES | 4.250% 09/15/2048 DD 09/20/18 | 30,000.000 | 99.3060 | 29,260.50 | 29,791.80 |
| BAMLL COMMERCIAL M SCH AL 144A | FIXED INCOME SECURITIES | VAR RT 11/15/2032 DD 12/15/17 | 920,000.000 | 98.5678 | 920,000.00 | 906,823.76 |
| BANCO SANTANDER SA | FIXED INCOME SECURITIES | 3.848% 04/12/2023 DD 04/12/18 | 200,000.000 | 97.1660 | 200,000.00 | 194,332.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.000% 04/01/2024 DD 04/01/14 | 1,425,000.000 | 100.5540 | 1,498,789.50 | 1,432,894.50 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.200% 08/26/2024 DD 08/26/14 | 1,060,000.000 | 99.1800 | 1,068,624.02 | 1,051,308.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 4.000% 01/22/2025 DD 01/22/15 | 260,000.000 | 97.4150 | 254,993.38 | 253,279.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 3.875% 08/01/2025 DD 07/30/15 | 180,000.000 | 98.9260 | 186,388.20 | 178,066.80 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 01/20/2028 DD 01/20/17 | 220,000.000 | 97.0100 | 219,259.86 | 213,422.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 04/24/2038 DD 04/24/17 | 110,000.000 | 95.1300 | 110,000.00 | 104,643.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 07/21/2021 DD 07/21/17 | 3,335,000.000 | 98.2110 | 3,286,110.00 | 3,275,336.85 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 10/01/2021 DD 09/18/17 | 160,000.000 | 98.0480 | 160,000.00 | 156,876.80 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 12/20/2028 DD 12/20/17 | 130,000.000 | 93.4150 | 120,049.80 | 121,439.50 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 03/05/2024 DD 03/05/18 | 335,000.000 | 98.7910 | 335,000.00 | 330,949.85 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 03/05/2029 DD 03/05/18 | 750,000.000 | 97.2040 | 724,477.50 | 729,030.00 |
| BANK OF NEW YORK MELLON CORP/T | FIXED INCOME SECURITIES | 3.000% 10/30/2028 DD 10/31/16 | 105,000.000 | 91.8440 | 104,884.50 | 96,436.20 |
| BANK OF NEW YORK MELLON CORP/T | FIXED INCOME SECURITIES | 2.950% 01/29/2023 DD 01/29/18 | 455,000.000 | 98.4260 | 454,308.40 | 447,838.30 |
| BANK OF NEW YORK MELLON CORP/T | FIXED INCOME SECURITIES | 3.300% 08/23/2029 DD 08/23/17 | 200,000.000 | 93.5480 | 200,000.00 | 187,096.00 |
| BANK OF NOVA SCOTIA/THE | FIXED INCOME SECURITIES | 3.125% 04/20/2021 DD 04/20/18 | 625,000.000 | 99.8420 | 623,812.50 | 624,012.50 |
| BARCLAYS BANK PLC | FIXED INCOME SECURITIES | 5.140% 10/14/2020 DD 10/14/10 | 320,000.000 | 101.0820 | 340,357.40 | 323,462.40 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 2.750% 11/08/2019 DD 11/10/14 | 200,000.000 | 99.2720 | 202,022.00 | 198,544.00 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 3.250% 01/12/2021 DD 01/12/16 | 355,000.000 | 97.9300 | 354,787.00 | 347,651.50 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | 3.200% 08/10/2021 DD 08/10/16 | 790,000.000 | 97.1850 | 789,494.40 | 767,761.50 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | VAR RT 05/16/2024 DD 05/16/18 | 2,475,000.000 | 97.2250 | 2,440,953.20 | 2,406,318.75 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | VAR RT 05/16/2029 DD 05/16/18 | 500,000.000 | 96.4180 | 497,480.00 | 482,090.00 |
| BAT CAPITAL CORP | FIXED INCOME SECURITIES | 3.557% 08/15/2027 DD 08/15/18 | 345,000.000 | 88.7750 | 345,000.00 | 306,273.75 |
| BAT CAPITAL CORP | FIXED INCOME SECURITIES | 4.540% 08/15/2047 DD 08/15/18 | 253,000.000 | 79.6050 | 246,329.50 | 201,400.65 |
| BAXALTA INC | FIXED INCOME SECURITIES | 4.000% 06/23/2025 DD 12/23/15 | 235,000.000 | 97.7660 | 228,944.05 | 229,750.10 |
| BAXALTA INC | FIXED INCOME SECURITIES | 2.875% 06/23/2020 DD 12/23/15 | 179,000.000 | 99.1070 | 177,419.43 | 177,401.53 |
| BAXALTA INC | FIXED INCOME SECURITIES | 5.250% 06/23/2045 DD 12/23/15 | 5,000.000 | 101.3620 | 4,946.03 | 5,068.10 |
| BAXTER INTERNATIONAL INC | FIXED INCOME SECURITIES | 1.700% 08/15/2021 DD 08/15/16 | 320,000.000 | 95.9400 | 306,044.80 | 307,008.00 |
| BAYER US FINANCE II LLC 144A | FIXED INCOME SECURITIES | 3.375% 07/15/2024 DD 07/15/18 | 381,000.000 | 95.1270 | 371,857.88 | 362,433.87 |
| BAYER US FINANCE II LLC 144A | FIXED INCOME SECURITIES | 4.400% 07/15/2044 DD 07/15/18 | 70,000.000 | 85.5880 | 69,064.80 | 59,911.60 |
| BAYER US FINANCE LLC 144A | FIXED INCOME SECURITIES | 3.375% 10/08/2024 DD 10/08/14 | 354,000.000 | 94.2990 | 342,948.12 | 333,818.46 |
| BB&T CORP | FIXED INCOME SECURITIES | 2.625% 06/29/2020 DD 06/29/15 | 410,000.000 | 99.1050 | 408,015.60 | 406,330.50 |
| BBCMS TRUST 2015- SRCH A1 144A | FIXED INCOME SECURITIES | 3.312% 08/10/2035 DD 12/06/15 | 1,185,000.000 | 98.2530 | 1,184,958.53 | 1,164,298.05 |
| BECTON DICKINSON AND CO | FIXED INCOME SECURITIES | 2.675% 12/15/2019 DD 12/15/14 | 70,000.000 | 99.0490 | 70,000.00 | 69,334.30 |
| BECTON DICKINSON AND CO | FIXED INCOME SECURITIES | 3.734% 12/15/2024 DD 12/15/14 | 51,000.000 | 96.6000 | 51,000.00 | 49,266.00 |
| BECTON DICKINSON AND CO | FIXED INCOME SECURITIES | 3.363% 06/06/2024 DD 06/06/17 | 295,000.000 | 96.0480 | 285,350.55 | 283,341.60 |
| BENCHMARK 2018-B7 MORTGA B7 A4 | FIXED INCOME SECURITIES | 4.510% 05/15/2053 DD 11/01/18 | 348,000.000 | 106.3460 | 358,417.30 | 370,084.08 |
| BERKSHIRE HATHAWAY ENERGY CO | FIXED INCOME SECURITIES | 3.250% 04/15/2028 DD 04/15/18 | 440,000.000 | 95.1270 | 438,376.40 | 418,558.80 |
| BERKSHIRE HATHAWAY INC | FIXED INCOME SECURITIES | 2.750% 03/15/2023 DD 03/15/16 | 120,000.000 | 98.1680 | 119,673.60 | 117,801.60 |
| BERKSHIRE HATHAWAY INC | FIXED INCOME SECURITIES | 3.125% 03/15/2026 DD 03/15/16 | 85,000.000 | 96.9240 | 84,920.10 | 82,385.40 |
| BLACK HILLS CORP | FIXED INCOME SECURITIES | 3.150% 01/15/2027 DD 08/19/16 | 50,000.000 | 93.6150 | 49,069.50 | 46,807.50 |
| BLACK HILLS CORP | FIXED INCOME SECURITIES | 4.350% 05/01/2033 DD 08/17/18 | 15,000.000 | 100.2210 | 14,931.45 | 15,033.15 |
| BMW US CAPITAL LLC 144A | FIXED INCOME SECURITIES | 2.800% 04/11/2026 DD 04/11/16 | 150,000.000 | 91.6690 | 137,721.00 | 137,503.50 |
| BNP PARIBAS SA 144A | FIXED INCOME SECURITIES | 3.375% 01/09/2025 DD 01/09/18 | 595,000.000 | 94.1080 | 593,934.95 | 559,942.60 |
| BOEING CO/THE | FIXED INCOME SECURITIES | 6.125% 02/15/2033 DD 02/11/03 | 50,000.000 | 126.5800 | 61,174.00 | 63,290.00 |
| BOSTON PROPERTIES LP | FIXED INCOME SECURITIES | 2.750% 10/01/2026 DD 08/17/16 | 35,000.000 | 90.3220 | 34,744.85 | 31,612.70 |
| BP CAPITAL MARKETS AMERICA INC | FIXED INCOME SECURITIES | 3.119% 05/04/2026 DD 11/04/18 | 95,000.000 | 94.0330 | 90,624.30 | 89,331.35 |
| BPCE SA 144A | FIXED INCOME SECURITIES | 5.700% 10/22/2023 DD 10/22/13 | 200,000.000 | 103.5420 | 220,192.00 | 207,084.00 |
| BPCE SA 144A | FIXED INCOME SECURITIES | 4.875% 04/01/2026 DD 04/01/16 | 200,000.000 | 98.5120 | 201,498.00 | 197,024.00 |
| BRIGHTHOUSE FINANCIAL INC | FIXED INCOME SECURITIES | 4.700% 06/22/2047 DD 12/22/17 | 70,000.000 | 74.4650 | 60,937.80 | 52,125.50 |
| BROADCOM CORP / BROADCOM CAYMA | FIXED INCOME SECURITIES | 3.000% 01/15/2022 DD 01/15/18 | 560,000.000 | 96.1700 | 550,016.27 | 538,552.00 |
| BROADCOM CORP / BROADCOM CAYMA | FIXED INCOME SECURITIES | 3.875% 01/15/2027 DD 01/15/18 | 235,000.000 | 89.7110 | 222,670.05 | 210,820.85 |
| BROADCOM CORP / BROADCOM CAYMA | FIXED INCOME SECURITIES | 3.125% 01/15/2025 DD 10/17/17 | 280,000.000 | 90.2760 | 279,921.60 | 252,772.80 |
| BUCKEYE PARTNERS LP | FIXED INCOME SECURITIES | 4.875% 02/01/2021 DD 01/13/11 | 120,000.000 | 101.1110 | 122,364.40 | 121,333.20 |
| BUCKEYE PARTNERS LP | FIXED INCOME SECURITIES | 4.150% 07/01/2023 DD 06/10/13 | 545,000.000 | 97.2700 | 540,127.70 | 530,121.50 |
| BUCKEYE PARTNERS LP | FIXED INCOME SECURITIES | 5.850% 11/15/2043 DD 11/14/13 | 314,000.000 | 91.6370 | 329,098.38 | 287,740.18 |
| BUCKEYE PARTNERS LP | FIXED INCOME SECURITIES | 5.600% 10/15/2044 DD 09/12/14 | 191,000.000 | 89.0990 | 185,394.64 | 170,179.09 |
| BUCKEYE PARTNERS LP | FIXED INCOME SECURITIES | 3.950% 12/01/2026 DD 11/07/16 | 420,000.000 | 87.8510 | 382,065.20 | 368,974.20 |
| BUCKEYE PARTNERS LP | FIXED INCOME SECURITIES | 4.125% 12/01/2027 DD 11/20/17 | 60,000.000 | 89.9170 | 54,754.80 | 53,950.20 |
| BURLINGTON NORTHERN SANTA FE L | FIXED INCOME SECURITIES | 4.550% 09/01/2044 DD 08/18/14 | 200,000.000 | 104.2650 | 216,400.36 | 208,530.00 |
| BURLINGTON NORTHERN SANTA FE L | FIXED INCOME SECURITIES | 4.150% 12/15/2048 DD 08/02/18 | 65,000.000 | 97.3860 | 64,513.80 | 63,300.90 |
| BURLINGTON NORTHERN SANTA FE L | FIXED INCOME SECURITIES | 6.150% 05/01/2037 DD 04/13/07 | 156,000.000 | 121.8150 | 187,448.04 | 190,031.40 |
| CABELA'S CREDIT CARD MAS 1A A1 | FIXED INCOME SECURITIES | 2.260% 03/15/2023 DD 03/16/15 | 1,305,000.000 | 98.9640 | 1,308,415.43 | 1,291,480.20 |
| CALIFORNIA INSTITUTE OF TECHNO | FIXED INCOME SECURITIES | 4.321% 08/01/2045 DD 05/21/15 | 175,000.000 | 105.8100 | 175,000.00 | 185,167.50 |
| CAMPBELL SOUP CO | FIXED INCOME SECURITIES | 3.650% 03/15/2023 DD 03/16/18 | 665,000.000 | 97.5540 | 664,009.15 | 648,734.10 |
| CAPITAL ONE BANK USA NA | FIXED INCOME SECURITIES | 2.250% 02/13/2019 DD 02/13/14 | 555,000.000 | 99.9730 | 556,771.00 | 554,850.15 |
| CAPITAL ONE FINANCIAL CORP | FIXED INCOME SECURITIES | 3.750% 07/28/2026 DD 07/28/16 | 95,000.000 | 91.5940 | 94,662.75 | 87,014.30 |
| CAPITAL ONE NA | FIXED INCOME SECURITIES | 2.350% 01/31/2020 DD 01/31/17 | 1,305,000.000 | 98.7320 | 1,299,510.55 | 1,288,452.60 |

BlackRock Asset Management

| Identity of issue, borrower, lessor or similar party (a) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (b) | (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| CARDINAL HEALTH INC | FIXED INCOME SECURITIES | 4.625% 12/15/2020 DD 12/13/10 | 50,000.000 | 102.2740 | 51,106.00 | 51,137.00 |
| CBS CORP | FIXED INCOME SECURITIES | 3.375% 03/01/2022 DD 03/02/12 | 70,000.000 | 99.1080 | 68,935.30 | 69,375.60 |
| CBS CORP | FIXED INCOME SECURITIES | 2.500% 02/15/2023 DD 07/03/17 | 90,000.000 | 94.2180 | 84,333.60 | 84,796.20 |
| CC HOLDINGS GS V LLC / CROWN C | FIXED INCOME SECURITIES | 3.849% 04/15/2023 DD 04/15/13 | 600,000.000 | 99.0290 | 606,753.48 | 594,174.00 |
| CELGENE CORP | FIXED INCOME SECURITIES | 3.950% 10/15/2020 DD 10/07/10 | 30,000.000 | 101.0760 | 30,290.40 | 30,322.80 |
| CELGENE CORP | FIXED INCOME SECURITIES | 3.250% 08/15/2022 DD 08/09/12 | 130,000.000 | 98.1780 | 127,563.80 | 127,631.40 |
| CELGENE CORP | FIXED INCOME SECURITIES | 3.550% 08/15/2022 DD 08/12/15 | 120,000.000 | 98.9020 | 119,012.40 | 118,682.40 |
| CELGENE CORP | FIXED INCOME SECURITIES | 3.875% 08/15/2025 DD 08/12/15 | 164,000.000 | 96.2660 | 162,624.04 | 157,876.24 |
| CELGENE CORP | FIXED INCOME SECURITIES | 3.250% 02/20/2023 DD 02/20/18 | 120,000.000 | 97.6450 | 115,804.80 | 117,174.00 |
| CELGENE CORP | FIXED INCOME SECURITIES | 3.900% 02/20/2028 DD 02/20/18 | 75,000.000 | 93.7980 | 74,742.00 | 70,348.50 |
| CENTERPOINT ENERGY HOUSTON ELE | FIXED INCOME SECURITIES | 3.550% 08/01/2042 DD 08/10/12 | 110,000.000 | 90.9700 | 96,983.70 | 100,067.00 |
| CENTERPOINT ENERGY HOUSTON ELE | FIXED INCOME SECURITIES | 3.950% 03/01/2048 DD 02/28/18 | 60,000.000 | 97.1590 | 59,738.40 | 58,295.40 |
| CENTERPOINT ENERGY RESOURCES C | FIXED INCOME SECURITIES | 4.100% 09/01/2047 DD 08/23/17 | 245,000.000 | 92.5630 | 243,571.65 | 226,779.35 |
| CGRBS COMMERCIAL M VN05 A 144A | FIXED INCOME SECURITIES | 3.369% 03/13/2035 DD 03/01/13 | 1,125,000.000 | 101.0920 | 1,139,062.50 | 1,137,285.00 |
| CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 6.384% 10/23/2035 DD 10/23/16 | 805,000.000 | 102.6450 | 865,822.25 | 826,292.25 |
| CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 4.464% 07/23/2022 DD 07/23/16 | 195,000.000 | 100.9610 | 195,000.00 | 196,873.95 |
| CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 5.750% 04/01/2048 DD 04/17/18 | 160,000.000 | 93.6420 | 164,126.40 | 149,827.20 |
| CHARTER COMMUNICATIONS OPERATI | FIXED INCOME SECURITIES | 4.500% 02/01/2024 DD 07/03/18 | 670,000.000 | 99.8480 | 669,283.10 | 668,981.60 |
| CHENIERE CORPUS CHRISTI HOLDIN | FIXED INCOME SECURITIES | 7.000% 06/30/2024 DD 12/31/16 | 640,000.000 | 105.5000 | 688,815.00 | 675,200.00 |
| CHENIERE ENERGY PARTNERS 144A | FIXED INCOME SECURITIES | 5.625% 10/01/2026 DD 09/11/18 | 725,000.000 | 93.5000 | 725,000.00 | 677,875.00 |
| CHENIERE ENERGY PARTNERS LP | FIXED INCOME SECURITIES | 5.250% 10/01/2025 DD 04/01/18 | 635,000.000 | 93.2500 | 627,827.00 | 592,137.50 |
| CHEVRON CORP | FIXED INCOME SECURITIES | 2.954% 05/16/2026 DD 05/16/16 | 70,000.000 | 96.2680 | 65,923.20 | 67,387.60 |
| CHEVRON CORP | FIXED INCOME SECURITIES | 2.498% 03/03/2022 DD 03/03/17 | 60,000.000 | 98.0710 | 58,239.60 | 58,842.60 |
| CHILE GOVERNMENT INTERNATIONAL | FIXED INCOME SECURITIES | 3.240% 02/06/2028 DD 02/06/18 | 461,000.000 | 95.9500 | 431,219.82 | 442,329.50 |
| CIGNA HOLDING CO | FIXED INCOME SECURITIES | 3.250% 04/15/2025 DD 03/20/15 | 240,000.000 | 95.0350 | 239,851.20 | 228,084.00 |
| CIGNA HOLDING CO | FIXED INCOME SECURITIES | 3.050% 10/15/2027 DD 09/14/17 | 70,000.000 | 91.4730 | 69,865.60 | 64,031.10 |
| CIMAREX ENERGY CO | FIXED INCOME SECURITIES | 4.375% 06/01/2024 DD 06/04/14 | 1,141,000.000 | 99.4430 | 1,182,272.79 | 1,134,644.63 |
| CITIBANK CREDIT CARD ISS A3 A3 | FIXED INCOME SECURITIES | 1.920% 04/07/2022 DD 04/11/17 | 2,110,000.000 | 98.7250 | 2,115,633.70 | 2,083,097.50 |
| CITIBANK CREDIT CARD ISS A7 A7 | FIXED INCOME SECURITIES | 3.960% 10/13/2030 DD 10/15/18 | 414,000.000 | 104.9400 | 413,662.05 | 434,451.60 |
| CITIBANK NA | FIXED INCOME SECURITIES | 1.850% 09/18/2019 DD 09/18/17 | 600,000.000 | 99.1670 | 599,988.00 | 595,002.00 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 2.400% 02/18/2020 DD 02/18/15 | 260,000.000 | 99.0920 | 261,331.20 | 257,639.20 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 4.400% 06/10/2025 DD 06/10/15 | 465,000.000 | 97.8640 | 479,683.95 | 455,067.60 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 2.650% 10/26/2020 DD 10/26/15 | 310,000.000 | 98.6710 | 312,607.10 | 305,880.10 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 2.350% 08/02/2021 DD 08/02/16 | 670,000.000 | 97.1460 | 652,660.40 | 650,878.20 |
| CITIGROUP INC | FIXED INCOME SECURITIES | VAR RT 07/24/2023 DD 07/24/17 | 280,000.000 | 96.7730 | 280,000.00 | 270,964.40 |
| CITIZENS BANK NA/PROVIDENCE RI | FIXED INCOME SECURITIES | 2.550% 05/13/2021 DD 05/13/16 | 250,000.000 | 97.8080 | 249,767.50 | 244,520.00 |
| CITIZENS BANK NA/PROVIDENCE RI | FIXED INCOME SECURITIES | 2.200% 05/26/2020 DD 05/26/17 | 250,000.000 | 98.5670 | 249,770.00 | 246,417.50 |
| CITIZENS FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 2.375% 07/28/2021 DD 07/28/16 | 35,000.000 | 97.5160 | 34,981.80 | 34,130.60 |
| CLOROX CO/THE | FIXED INCOME SECURITIES | 3.900% 05/15/2028 DD 05/09/18 | 100,000.000 | 100.4480 | 99,819.00 | 100,448.00 |
| CME GROUP INC | FIXED INCOME SECURITIES | 3.750% 06/15/2028 DD 06/21/18 | 80,000.000 | 101.3420 | 79,987.20 | 81,073.60 |
| CMS ENERGY CORP | FIXED INCOME SECURITIES | 3.000% 05/15/2026 DD 05/05/16 | 50,000.000 | 94.0300 | 49,811.00 | 47,015.00 |
| CNH EQUIPMENT TRUST 2018- B A2 | FIXED INCOME SECURITIES | 2.930% 12/15/2021 DD 09/26/18 | 1,550,000.000 | 99.8280 | 1,549,921.26 | 1,547,334.00 |
| COLOMBIA GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 4.500% 01/28/2026 DD 09/28/15 | 385,000.000 | 100.0000 | 401,670.52 | 385,000.00 |
| COLOMBIA GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 3.875% 04/25/2027 DD 01/25/17 | 794,000.000 | 95.5000 | 762,004.73 | 758,270.00 |
| COLOMBIA GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 4.500% 03/15/2029 DD 10/12/18 | 635,000.000 | 98.8500 | 623,607.54 | 627,697.50 |
| COMCAST CORP | FIXED INCOME SECURITIES | 3.200% 07/15/2036 DD 07/19/16 | 115,000.000 | 86.0210 | 95,878.95 | 98,924.15 |
| COMCAST CORP | FIXED INCOME SECURITIES | 3.400% 07/15/2046 DD 07/19/16 | 1,210,000.000 | 82.8580 | 1,063,936.66 | 1,002,581.80 |
| COMCAST CORP | FIXED INCOME SECURITIES | 4.950% 10/15/2058 DD 10/05/18 | 190,000.000 | 101.6650 | 189,832.80 | 193,163.50 |
| COMCAST CORP | FIXED INCOME SECURITIES | 3.300% 10/01/2020 DD 10/05/18 | 680,000.000 | 100.3830 | 679,809.60 | 682,604.40 |
| COMCAST CORP | FIXED INCOME SECURITIES | 3.450% 10/01/2021 DD 10/05/18 | 125,000.000 | 101.0140 | 124,873.75 | 126,267.50 |
| COMCAST CORP | FIXED INCOME SECURITIES | 4.150% 10/15/2028 DD 10/05/18 | 290,000.000 | 101.5430 | 289,855.00 | 294,474.70 |
| COMCAST CORP | FIXED INCOME SECURITIES | 4.250% 10/15/2030 DD 10/05/18 | 230,000.000 | 101.1310 | 229,868.90 | 232,601.30 |
| COMM 2014-LC15 MORTGAG LC15 A4 | FIXED INCOME SECURITIES | 4.006% 04/10/2047 DD 03/01/14 | 1,035,000.000 | 102.9820 | 1,097,605.46 | 1,065,863.70 |
| COMM 2014-TWC MORTG TWC A 144A | FIXED INCOME SECURITIES | VAR RT 02/13/2032 DD 02/13/14 | 1,365,000.000 | 99.7000 | 1,365,000.00 | 1,360,905.00 |
| COMM 2015-3BP MORTG 3BP A 144A | FIXED INCOME SECURITIES | 3.178% 02/10/2035 DD 02/01/15 | 465,000.000 | 98.4980 | 451,504.10 | 458,015.70 |
| COMM 2017-PANW MOR PANW A 144A | FIXED INCOME SECURITIES | 3.244% 10/10/2029 DD 10/01/17 | 930,000.000 | 98.2320 | 939,289.73 | 913,557.60 |
| COMMERZBANK AG 144A | FIXED INCOME SECURITIES | 8.125% 09/19/2023 DD 09/19/13 | 920,000.000 | 109.7010 | 1,099,050.40 | 1,009,249.20 |
| COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 3.000% 01/01/2049 DD 01/01/19 | 8,075,605.000 | 97.4460 | 7,765,931.01 | 7,869,354.05 |
| COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 4.000% 01/01/2049 DD 01/01/19 | 157,000.000 | 101.9430 | 159,049.80 | 160,050.51 |
| COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 4.500% 01/01/2049 DD 01/01/19 | 607,000.000 | 103.5090 | 624,925.47 | 628,299.63 |
| COMMIT TO PUR FHLMC GOLD SFM | FIXED INCOME SECURITIES | 5.500% 01/01/2049 DD 01/01/19 | 1,000,000.000 | 105.6050 | 1,058,437.50 | 1,056,050.00 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 2.000% 01/01/2034 DD 01/01/19 | 80,000.000 | 95.7050 | 75,837.50 | 76,564.00 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 2.500% 01/01/2034 DD 01/01/19 | 2,680,000.000 | 97.6580 | 2,594,784.38 | 2,617,234.40 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 2.500% 01/01/2049 DD 01/01/19 | 1,100,000.000 | 94.4140 | 1,023,472.66 | 1,038,554.00 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 3.000% 01/01/2049 DD 01/01/19 | 1,345,993.000 | 97.4700 | 1,293,144.85 | 1,311,939.38 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 3.500% 01/01/2049 DD 01/01/19 | 70,097.000 | 99.9820 | 69,374.12 | 70,084.38 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 4.500% 01/01/2049 DD 01/01/19 | 469,000.000 | 103.5490 | 478,885.78 | 485,644.81 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 4.500% 02/01/2049 DD 02/01/19 | 6,800,000.000 | 103.4550 | 7,003,437.50 | 7,034,940.00 |
| COMMIT TO PUR FNMA SF MTG | FIXED INCOME SECURITIES | 5.000% 01/01/2049 DD 01/01/19 | 9,967,000.000 | 104.7420 | 10,403,428.21 | 10,439,635.14 |
| COMMIT TO PUR GNMA II JUMBOS | FIXED INCOME SECURITIES | 4.000% 01/20/2049 DD 01/01/19 | 15,473,500.000 | 102.3910 | 15,516,841.49 | 15,843,471.39 |
| COMMIT TO PUR GNMA II JUMBOS | FIXED INCOME SECURITIES | 4.500% 01/20/2048 DD 01/01/19 | 2,874,000.000 | 103.4750 | 2,959,253.75 | 2,973,871.50 |
| COMMIT TO PUR GNMA SF MTG | FIXED INCOME SECURITIES | 3.000% 01/15/2049 DD 01/01/19 | 1,875,000.000 | 98.5350 | 1,821,533.20 | 1,847,531.25 |
| COMMIT TO PUR GNMA SF MTG | FIXED INCOME SECURITIES | 4.500% 11/15/2048 DD 11/01/18 | 1,550,000.000 | 103.2330 | 1,584,693.36 | 1,600,111.50 |
| COMMONWEALTH BANK OF AUSTRALIA | FIXED INCOME SECURITIES | 2.400% 11/02/2020 DD 11/02/15 | 250,000.000 | 98.5360 | 246,645.00 | 246,340.00 |
| CONAGRA BRANDS INC | FIXED INCOME SECURITIES | 3.800% 10/22/2021 DD 10/22/18 | 55,000.000 | 100.0350 | 54,936.75 | 55,019.25 |
| CONCHO RESOURCES INC | FIXED INCOME SECURITIES | 3.750% 10/01/2027 DD 09/26/17 | 90,000.000 | 94.1360 | 89,851.82 | 84,722.40 |
| CONSTELLATION BRANDS INC | FIXED INCOME SECURITIES | VAR RT 11/15/2021 DD 10/29/18 | 320,000.000 | 98.8020 | 320,000.00 | 316,166.40 |
| CONSUMERS ENERGY CO | FIXED INCOME SECURITIES | 3.800% 11/15/2028 DD 11/13/18 | 50,000.000 | 102.4130 | 49,876.00 | 51,206.50 |
| CONTINENTAL RESOURCES INC/OK | FIXED INCOME SECURITIES | 5.000% 09/15/2022 DD 03/08/12 | 242,000.000 | 99.2910 | 243,101.73 | 240,284.22 |
| CONTINENTAL RESOURCES INC/OK | FIXED INCOME SECURITIES | 4.500% 04/15/2023 DD 04/05/13 | 1,327,000.000 | 98.4180 | 1,347,398.83 | 1,306,006.86 |
| CONTINENTAL RESOURCES INC/OK | FIXED INCOME SECURITIES | 3.800% 06/01/2024 DD 05/19/14 | 145,000.000 | 94.6670 | 142,446.55 | 137,267.15 |
| COOPERATIEVE RABOBANK UA/NY | FIXED INCOME SECURITIES | 2.500% 01/19/2021 DD 01/19/16 | 690,000.000 | 98.2650 | 679,828.20 | 678,028.50 |
| CORNING INC | FIXED INCOME SECURITIES | 4.375% 11/15/2057 DD 11/13/17 | 485,000.000 | 83.9300 | 455,171.03 | 407,060.50 |
| COVIDIEN INTERNATIONAL FINANCE | FIXED INCOME SECURITIES | 2.950% 06/15/2023 DD 05/16/13 | 145,000.000 | 97.9100 | 140,293.30 | 141,969.50 |
| COX COMMUNICATIONS INC 144A | FIXED INCOME SECURITIES | 3.250% 12/15/2022 DD 11/29/12 | 100,000.000 | 97.6910 | 98,044.00 | 97,691.00 |
| COX COMMUNICATIONS INC 144A | FIXED INCOME SECURITIES | 3.150% 08/15/2024 DD 08/07/17 | 225,000.000 | 96.2000 | 224,689.50 | 216,450.00 |
| CRANE CO | FIXED INCOME SECURITIES | 4.200% 03/15/2048 DD 02/05/18 | 40,000.000 | 91.5890 | 39,997.60 | 36,635.60 |
| CREDIT ACCEPTANCE AU 3A A 144A | FIXED INCOME SECURITIES | 3.550% 08/15/2027 DD 08/23/18 | 1,440,000.000 | 100.7570 | 1,439,735.90 | 1,450,900.80 |
| CREDIT AGRICOLE SA/LONDON 144A | FIXED INCOME SECURITIES | 3.250% 10/04/2024 DD 10/04/17 | 820,000.000 | 93.4980 | 818,357.60 | 766,683.60 |
| CREDIT SUISSE GROUP AG 144A | FIXED INCOME SECURITIES | VAR RT 01/12/2029 DD 01/12/18 | 550,000.000 | 93.0310 | 550,000.00 | 511,670.50 |
| CREDIT SUISSE GROUP FUNDING GU | FIXED INCOME SECURITIES | 2.750% 03/26/2020 DD 09/26/15 | 605,000.000 | 98.9210 | 604,691.45 | 598,472.05 |
| CREDIT SUISSE GROUP FUNDING GU | FIXED INCOME SECURITIES | 3.450% 04/16/2021 DD 10/18/16 | 405,000.000 | 99.6410 | 407,081.70 | 403,546.05 |
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 5.250% 01/15/2023 DD 10/15/12 | 100,000.000 | 103.8420 | 106,873.00 | 103,842.00 |
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 4.875% 04/15/2022 DD 04/15/14 | 370,000.000 | 102.8980 | 388,588.80 | 380,722.60 |
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 3.400% 02/15/2021 DD 02/08/16 | 20,000.000 | 99.9650 | 20,527.40 | 19,993.00 |
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 3.700% 06/15/2026 DD 05/06/16 | 30,000.000 | 96.1250 | 29,908.50 | 28,837.50 |
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 2.250% 09/01/2021 DD 09/01/16 | 100,000.000 | 96.6820 | 99,972.00 | 96,682.00 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 3.650% 09/01/2027 DD 08/01/17 | 110,000.000 | 92.7040 | 103,001.80 | 101,974.40 |
| CROWN CASTLE INTERNATIONAL COR | FIXED INCOME SECURITIES | 3.150% 07/15/2023 DD 01/16/18 | 190,000.000 | 96.1290 | 189,297.00 | 182,645.10 |
| CSAIL 2018-CX11 COMMER CX11 A5 | FIXED INCOME SECURITIES | VAR RT 04/15/2051 DD 04/01/18 | 560,000.000 | 102.0900 | 576,796.64 | 571,704.00 |
| CSX CORP | FIXED INCOME SECURITIES | 2.600% 11/01/2026 DD 10/18/16 | 515,000.000 | 90.9800 | 460,717.75 | 468,547.00 |
| CSX CORP | FIXED INCOME SECURITIES | 3.800% 11/01/2046 DD 10/18/16 | 130,000.000 | 88.0780 | 126,571.90 | 114,501.40 |
| CSX CORP | FIXED INCOME SECURITIES | 3.250% 06/01/2027 DD 05/01/17 | 175,000.000 | 94.0860 | 175,082.25 | 164,650.50 |
| CSX CORP | FIXED INCOME SECURITIES | 4.300% 03/01/2048 DD 02/20/18 | 110,000.000 | 95.2100 | 109,630.40 | 104,731.00 |
| CSX CORP | FIXED INCOME SECURITIES | 4.250% 03/15/2029 DD 11/15/18 | 210,000.000 | 101.5300 | 209,968.50 | 213,213.00 |
| CSX CORP | FIXED INCOME SECURITIES | 4.750% 11/15/2048 DD 11/15/18 | 90,000.000 | 101.0850 | 89,414.10 | 90,976.50 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 2.250% 08/12/2019 DD 08/12/14 | 280,000.000 | 99.5100 | 277,303.60 | 278,628.00 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 5.125% 07/20/2045 DD 07/20/15 | 160,000.000 | 97.3410 | 168,792.25 | 155,745.60 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 3.700% 03/09/2023 DD 03/09/18 | 1,365,000.000 | 98.9300 | 1,350,560.05 | 1,350,394.50 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 4.300% 03/25/2028 DD 03/09/18 | 910,000.000 | 97.7610 | 897,205.40 | 889,625.10 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 5.050% 03/25/2048 DD 03/09/18 | 150,000.000 | 97.2610 | 149,145.00 | 145,891.50 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 3.350% 03/09/2021 DD 03/09/18 | 215,000.000 | 99.7150 | 214,890.35 | 214,387.25 |
| DAIMLER FINANCE NORTH AME 144A | FIXED INCOME SECURITIES | 3.000% 02/22/2021 DD 02/22/18 | 440,000.000 | 98.9170 | 436,339.20 | 435,234.80 |
| DAIMLER FINANCE NORTH AME 144A | FIXED INCOME SECURITIES | 3.750% 11/05/2021 DD 11/05/18 | 435,000.000 | 100.3410 | 434,595.45 | 436,483.35 |
| DBGS 2018-BIOD MORTGAGE C1 A4 | FIXED INCOME SECURITIES | 4.466% 10/15/2051 DD 10/01/18 | 810,000.000 | 105.7840 | 834,239.14 | 856,850.40 |
| DELL INTERNATIONAL LLC / 144A | FIXED INCOME SECURITIES | 8.350% 07/15/2046 DD 06/01/16 | 230,000.000 | 108.2790 | 303,894.40 | 249,041.70 |
| DELTA AIR LINES INC | FIXED INCOME SECURITIES | 2.600% 12/04/2020 DD 12/05/17 | 265,000.000 | 98.3310 | 264,833.05 | 260,577.15 |
| DEUTSCHE BANK AG | FIXED INCOME SECURITIES | 4.100% 01/13/2026 DD 01/13/16 | 270,000.000 | 91.6970 | 268,452.90 | 247,581.90 |
| DEUTSCHE BANK AG | FIXED INCOME SECURITIES | 3.375% 05/12/2021 DD 05/12/16 | 355,000.000 | 96.5050 | 346,956.25 | 342,592.75 |
| DEUTSCHE BANK AG | FIXED INCOME SECURITIES | 4.250% 10/14/2021 DD 04/14/17 | 210,000.000 | 97.7750 | 209,924.40 | 205,327.50 |
| DEUTSCHE BANK AG/LONDON | FIXED INCOME SECURITIES | 2.500% 02/13/2019 DD 02/13/14 | 235,000.000 | 99.8100 | 234,391.35 | 234,553.50 |
| DEUTSCHE BANK AG/NEW YORK NY | FIXED INCOME SECURITIES | 2.700% 07/13/2020 DD 07/13/17 | 313,000.000 | 97.2640 | 305,872.99 | 304,436.32 |
| DEUTSCHE BANK AG/NEW YORK NY | FIXED INCOME SECURITIES | 2.950% 08/20/2020 DD 02/20/18 | 105,000.000 | 97.0620 | 102,719.40 | 101,915.10 |
| DEUTSCHE BANK AG/NEW YORK NY | FIXED INCOME SECURITIES | 4.250% 02/04/2021 DD 10/04/18 | 930,000.000 | 98.5520 | 929,042.10 | 916,533.60 |
| DEUTSCHE TELEKOM INTERNAT 144A | FIXED INCOME SECURITIES | 1.950% 09/19/2021 DD 09/19/16 | 510,000.000 | 95.9470 | 494,694.90 | 489,329.70 |
| DEUTSCHE TELEKOM INTERNAT 144A | FIXED INCOME SECURITIES | 4.375% 06/21/2028 DD 06/21/18 | 640,000.000 | 98.4620 | 637,132.80 | 630,156.80 |
| DEVON ENERGY CORP | FIXED INCOME SECURITIES | 5.850% 12/15/2025 DD 12/15/15 | 70,000.000 | 106.0630 | 79,228.10 | 74,244.10 |
| DIAMONDBACK ENERGY INC | FIXED INCOME SECURITIES | 5.375% 05/31/2025 DD 05/31/17 | 2,445,000.000 | 97.5000 | 2,516,961.67 | 2,383,875.00 |
| DISCOVER BANK | FIXED INCOME SECURITIES | 3.100% 06/04/2020 DD 06/04/15 | 295,000.000 | 99.3150 | 294,932.15 | 292,979.25 |
| DISCOVER FINANCIAL SERVICES | FIXED INCOME SECURITIES | 3.750% 03/04/2025 DD 03/04/15 | 30,000.000 | 95.6290 | 29,965.20 | 28,688.70 |
| DISCOVERY COMMUNICATIONS 144A | FIXED INCOME SECURITIES | 3.950% 06/15/2025 DD 12/15/17 | 80,000.000 | 96.0570 | 78,556.00 | 76,845.60 |
| DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 4.875% 04/01/2043 DD 03/19/13 | 114,000.000 | 88.4780 | 97,836.02 | 100,864.92 |
| DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 2.200% 09/20/2019 DD 09/21/17 | 80,000.000 | 98.9540 | 79,968.80 | 79,163.20 |
| DISCOVERY COMMUNICATIONS LLC | FIXED INCOME SECURITIES | 2.950% 03/20/2023 DD 09/21/17 | 190,000.000 | 95.6740 | 186,490.70 | 181,780.60 |
| DOMINION ENERGY INC | FIXED INCOME SECURITIES | VAR RT 07/01/2020 DD 04/01/17 | 85,000.000 | 98.4350 | 85,087.55 | 83,669.75 |
| DOW CHEMICAL CO/THE | FIXED INCOME SECURITIES | 4.375% 11/15/2042 DD 11/14/12 | 43,000.000 | 87.7550 | 45,095.39 | 37,734.65 |
| DOW CHEMICAL CO/THE 144A | FIXED INCOME SECURITIES | 4.550% 11/30/2025 DD 11/30/18 | 155,000.000 | 101.7320 | 154,843.45 | 157,684.60 |
| DOWDUPONT INC | FIXED INCOME SECURITIES | 4.493% 11/15/2025 DD 11/28/18 | 910,000.000 | 102.9580 | 910,000.00 | 936,917.80 |
| DOWDUPONT INC | FIXED INCOME SECURITIES | 5.419% 11/15/2048 DD 11/28/18 | 490,000.000 | 103.8940 | 490,000.00 | 509,080.60 |
| DRIVE AUTO RECEIVABLES TR 2 A2 | FIXED INCOME SECURITIES | 2.640% 09/15/2020 DD 05/23/18 | 489,453.000 | 99.9560 | 489,440.42 | 489,237.64 |
| DRIVE AUTO RECEIVABLES TR 4 A3 | FIXED INCOME SECURITIES | 3.040% 11/15/2021 DD 09/19/18 | 390,000.000 | 99.8380 | 389,964.04 | 389,368.20 |
| DTE ELECTRIC CO | FIXED INCOME SECURITIES | 3.650% 03/15/2024 DD 08/27/13 | 140,000.000 | 102.0740 | 141,240.40 | 142,903.60 |
| DTE ELECTRIC CO | FIXED INCOME SECURITIES | 3.750% 08/15/2047 DD 08/09/17 | 190,000.000 | 93.0230 | 189,897.40 | 176,743.70 |
| DUKE ENERGY CAROLINAS LLC | FIXED INCOME SECURITIES | 2.950% 12/01/2026 DD 11/17/16 | 380,000.000 | 95.7350 | 379,080.40 | 363,793.00 |
| DUKE ENERGY CAROLINAS LLC | FIXED INCOME SECURITIES | 3.700% 12/01/2047 DD 11/14/17 | 150,000.000 | 90.8280 | 149,781.00 | 136,242.00 |
| DUKE ENERGY CAROLINAS LLC | FIXED INCOME SECURITIES | 3.950% 11/15/2028 DD 11/08/18 | 120,000.000 | 102.5920 | 119,557.20 | 123,110.40 |
| DUKE ENERGY CORP | FIXED INCOME SECURITIES | 3.550% 09/15/2021 DD 08/25/11 | 455,000.000 | 100.2710 | 472,790.50 | 456,233.05 |
| DUKE ENERGY CORP | FIXED INCOME SECURITIES | 3.050% 08/15/2022 DD 08/16/12 | 140,000.000 | 97.9980 | 144,322.53 | 137,197.20 |
| DUKE ENERGY CORP | FIXED INCOME SECURITIES | 3.950% 10/15/2023 DD 10/11/13 | 370,000.000 | 100.9020 | 377,570.20 | 373,337.40 |
| DUKE ENERGY CORP | FIXED INCOME SECURITIES | 2.400% 08/15/2022 DD 08/10/17 | 430,000.000 | 96.0730 | 429,109.90 | 413,113.90 |
| DUKE ENERGY FLORIDA LLC | FIXED INCOME SECURITIES | 2.100% 12/15/2019 DD 12/12/17 | 35,000.000 | 99.1910 | 35,000.00 | 34,716.85 |
| DUKE ENERGY FLORIDA LLC | FIXED INCOME SECURITIES | 6.400% 06/15/2038 DD 06/18/08 | 555,000.000 | 127.6500 | 664,931.31 | 708,457.50 |
| DUKE ENERGY PROGRESS LLC | FIXED INCOME SECURITIES | 3.000% 09/15/2021 DD 09/15/11 | 85,000.000 | 100.1430 | 84,006.35 | 85,121.55 |
| DUKE ENERGY PROGRESS LLC | FIXED INCOME SECURITIES | 3.700% 10/15/2046 DD 09/16/16 | 343,000.000 | 90.3270 | 314,125.91 | 309,821.61 |
| DUKE UNIVERSITY | FIXED INCOME SECURITIES | 4.077% 10/01/2048 DD 10/27/15 | 166,000.000 | 101.0720 | 166,000.00 | 167,779.52 |
| DXC TECHNOLOGY CO | FIXED INCOME SECURITIES | 2.875% 03/27/2020 DD 03/27/17 | 15,000.000 | 99.1360 | 14,953.35 | 14,870.40 |
| EASTMAN CHEMICAL CO | FIXED INCOME SECURITIES | 3.800% 03/15/2025 DD 11/20/14 | 110,000.000 | 96.4300 | 109,456.60 | 106,073.00 |
| EATON CORP | FIXED INCOME SECURITIES | 2.750% 11/02/2022 DD 11/02/13 | 11,000.000 | 97.2590 | 10,955.58 | 10,698.49 |
| EATON CORP | FIXED INCOME SECURITIES | 4.150% 11/02/2042 DD 11/02/13 | 70,000.000 | 93.8780 | 66,545.11 | 65,714.60 |
| EBAY INC | FIXED INCOME SECURITIES | 4.000% 07/15/2042 DD 07/24/12 | 85,000.000 | 74.4550 | 74,839.00 | 63,286.75 |
| ECOPETROL SA | FIXED INCOME SECURITIES | 4.125% 01/16/2025 DD 09/16/14 | 340,000.000 | 95.0000 | 314,972.50 | 323,000.00 |
| EDWARDS LIFESCIENCES CORP | FIXED INCOME SECURITIES | 4.300% 06/15/2028 DD 06/15/18 | 125,000.000 | 101.1040 | 124,708.75 | 126,380.00 |
| EMERA US FINANCE LP | FIXED INCOME SECURITIES | 2.150% 06/15/2019 DD 12/15/16 | 35,000.000 | 99.1820 | 34,987.05 | 34,713.70 |
| ENBRIDGE INC | FIXED INCOME SECURITIES | VAR RT 07/15/2077 DD 07/14/17 | 250,000.000 | 84.6710 | 249,687.50 | 211,677.50 |
| ENBRIDGE INC | FIXED INCOME SECURITIES | VAR RT 03/01/2078 DD 03/01/18 | 310,000.000 | 89.8630 | 310,000.00 | 278,575.30 |
| ENERGY TRANSFER LP | FIXED INCOME SECURITIES | 7.500% 10/15/2020 DD 09/20/10 | 3,377,000.000 | 104.0000 | 3,573,290.00 | 3,512,080.00 |
| ENERGY TRANSFER LP | FIXED INCOME SECURITIES | 5.875% 01/15/2024 DD 12/02/13 | 818,000.000 | 101.7500 | 860,743.75 | 832,315.00 |
| ENERGY TRANSFER LP | FIXED INCOME SECURITIES | 4.250% 03/15/2023 DD 10/18/17 | 701,000.000 | 96.2500 | 691,955.00 | 674,712.50 |
| ENERGY TRANSFER OPERATING LP | FIXED INCOME SECURITIES | 4.650% 06/01/2021 DD 05/12/11 | 155,000.000 | 101.7390 | 156,734.45 | 157,695.45 |
| ENERGY TRANSFER OPERATING LP | FIXED INCOME SECURITIES | 5.200% 02/01/2022 DD 01/17/12 | 150,000.000 | 102.6960 | 153,903.00 | 154,044.00 |
| ENERGY TRANSFER OPERATING LP | FIXED INCOME SECURITIES | 4.050% 03/15/2025 DD 03/12/15 | 289,000.000 | 93.8550 | 275,267.95 | 271,240.95 |
| ENERGY TRANSFER OPERATING LP | FIXED INCOME SECURITIES | 4.900% 03/15/2035 DD 03/12/15 | 500,000.000 | 89.5190 | 499,050.00 | 447,595.00 |
| ENERGY TRANSFER OPERATING LP | FIXED INCOME SECURITIES | 4.750% 01/15/2026 DD 06/23/15 | 62,000.000 | 97.1660 | 59,253.77 | 60,242.92 |
| ENERGY TRANSFER PARTNERS LP / | FIXED INCOME SECURITIES | 4.500% 11/01/2023 DD 11/01/13 | 140,000.000 | 100.0330 | 138,853.40 | 140,046.20 |
| ENLINK MIDSTREAM PARTNERS LP | FIXED INCOME SECURITIES | 2.700% 04/01/2019 DD 03/19/14 | 110,000.000 | 99.3750 | 110,116.60 | 109,312.50 |
| ENTERGY CORP | FIXED INCOME SECURITIES | 4.000% 07/15/2022 DD 07/01/15 | 345,000.000 | 100.8780 | 344,513.55 | 348,029.10 |
| ENTERGY LOUISIANA LLC | FIXED INCOME SECURITIES | 5.400% 11/01/2024 DD 11/16/09 | 75,000.000 | 109.9220 | 81,582.00 | 82,441.50 |
| ENTERGY LOUISIANA LLC | FIXED INCOME SECURITIES | 4.000% 03/15/2033 DD 03/23/18 | 260,000.000 | 101.1550 | 259,594.40 | 263,003.00 |
| ENTERGY LOUISIANA LLC | FIXED INCOME SECURITIES | 4.200% 09/01/2048 DD 08/14/18 | 20,000.000 | 98.6970 | 19,962.20 | 19,739.40 |
| ENTERGY TEXAS INC | FIXED INCOME SECURITIES | 3.450% 12/01/2027 DD 11/17/17 | 150,000.000 | 95.8320 | 149,607.00 | 143,748.00 |
| ENTERPRISE FLEET FIN 2 A2 144A | FIXED INCOME SECURITIES | 3.140% 02/20/2024 DD 07/31/18 | 2,030,000.000 | 99.9240 | 2,029,693.06 | 2,028,457.20 |
| ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | 4.450% 02/15/2043 DD 08/13/12 | 270,000.000 | 90.7450 | 248,886.00 | 245,011.50 |
| ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | 5.100% 02/15/2045 DD 02/12/14 | 52,000.000 | 100.3630 | 52,463.32 | 52,188.76 |
| ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | VAR RT 08/16/2077 DD 08/16/17 | 480,000.000 | 83.2220 | 478,000.00 | 399,465.60 |
| ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | 4.250% 02/15/2048 DD 02/15/18 | 40,000.000 | 88.6380 | 39,946.00 | 35,455.20 |
| ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | VAR RT 02/15/2078 DD 02/15/18 | 265,000.000 | 82.6840 | 265,000.00 | 219,112.60 |
| ENTERPRISE PRODUCTS OPERATING | FIXED INCOME SECURITIES | 4.800% 02/01/2049 DD 10/11/18 | 20,000.000 | 97.1450 | 19,878.00 | 19,429.00 |
| EOG RESOURCES INC | FIXED INCOME SECURITIES | 3.900% 04/01/2035 DD 03/17/15 | 260,000.000 | 94.4110 | 256,669.50 | 245,468.60 |
| EOG RESOURCES INC | FIXED INCOME SECURITIES | 4.150% 01/15/2026 DD 01/14/16 | 140,000.000 | 102.6370 | 148,314.60 | 143,691.80 |
| EQM MIDSTREAM PARTNERS LP | FIXED INCOME SECURITIES | 4.750% 07/15/2023 DD 06/25/18 | 435,000.000 | 99.7850 | 433,960.35 | 434,064.75 |
| EQUIFAX INC | FIXED INCOME SECURITIES | 2.300% 06/01/2021 DD 05/12/16 | 40,000.000 | 96.9860 | 39,298.40 | 38,794.40 |
| EQUIFAX INC | FIXED INCOME SECURITIES | 3.600% 08/15/2021 DD 05/25/18 | 190,000.000 | 99.8520 | 189,316.00 | 189,718.80 |
| EXELON CORP | FIXED INCOME SECURITIES | 5.625% 06/15/2035 DD 06/09/05 | 136,000.000 | 107.8750 | 157,998.00 | 146,710.00 |
| EXELON CORP | FIXED INCOME SECURITIES | 2.850% 06/15/2020 DD 06/11/15 | 120,000.000 | 99.2080 | 119,977.20 | 119,049.60 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| EXELON CORP | FIXED INCOME SECURITIES | 4.950% 06/15/2035 DD 12/15/15 | 77,000.000 | 100.6900 | 84,771.61 | 77,531.30 |
| EXELON CORP | FIXED INCOME SECURITIES | 2.450% 04/15/2021 DD 04/07/16 | 10,000.000 | 97.8040 | 9,997.60 | 9,780.40 |
| EXXON MOBIL CORP | FIXED INCOME SECURITIES | 2.726% 03/01/2023 DD 03/03/16 | 325,000.000 | 98.3380 | 316,208.75 | 319,598.50 |
| FEDERAL NATL MTG ASSN STRIP | FIXED INCOME SECURITIES | 0.000% 01/15/2030 DD 02/15/00 | 2,635,000.000 | 70.0380 | 1,379,774.01 | 1,845,501.30 |
| FEDERAL NATL MTG ASSN STRIP | FIXED INCOME SECURITIES | 0.000% 05/15/2030 DD 05/05/00 | 1,515,000.000 | 69.2190 | 783,861.00 | 1,048,667.85 |
| FEDEX CORP | FIXED INCOME SECURITIES | 4.100% 02/01/2045 DD 01/09/15 | 222,000.000 | 85.6230 | 202,480.86 | 190,083.06 |
| FEDEX CORP | FIXED INCOME SECURITIES | 4.750% 11/15/2045 DD 10/23/15 | 100,000.000 | 94.2840 | 95,883.00 | 94,284.00 |
| FEDEX CORP | FIXED INCOME SECURITIES | 4.550% 04/01/2046 DD 03/24/16 | 170,000.000 | 90.8870 | 174,442.66 | 154,507.90 |
| FEDEX CORP | FIXED INCOME SECURITIES | 4.400% 01/15/2047 DD 01/06/17 | 220,000.000 | 89.8350 | 224,146.80 | 197,637.00 |
| FHLMC POOL #A7-6655 | FIXED INCOME SECURITIES | 5.500% 05/01/2038 DD 05/01/08 | 220,515.960 | 105.5940 | 216,519.14 | 232,851.62 |
| FHLMC POOL #A7-6692 | FIXED INCOME SECURITIES | 5.500% 05/01/2038 DD 05/01/08 | 320,838.400 | 105.9400 | 315,023.18 | 339,896.20 |
| FHLMC POOL #A9-0196 | FIXED INCOME SECURITIES | 4.500% 12/01/2039 DD 12/01/09 | 37,106.889 | 104.7060 | 40,284.15 | 38,853.14 |
| FHLMC POOL #A9-3534 | FIXED INCOME SECURITIES | 4.000% 08/01/2040 DD 08/01/10 | 43,160.285 | 102.8910 | 45,695.94 | 44,408.05 |
| FHLMC POOL #A9-3851 | FIXED INCOME SECURITIES | 4.000% 09/01/2040 DD 09/01/10 | 86,821.203 | 102.8600 | 92,518.84 | 89,304.29 |
| FHLMC POOL #A9-4779 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 10/01/10 | 43,595.730 | 102.8870 | 45,956.04 | 44,854.34 |
| FHLMC POOL #A9-4977 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 11/01/10 | 42,564.644 | 102.8920 | 44,869.14 | 43,795.61 |
| FHLMC POOL #A9-5144 | FIXED INCOME SECURITIES | 4.000% 11/01/2040 DD 11/01/10 | 46,877.040 | 102.8920 | 49,415.00 | 48,232.72 |
| FHLMC POOL #A9-5923 | FIXED INCOME SECURITIES | 4.000% 10/01/2040 DD 12/01/10 | 45,847.038 | 102.8940 | 48,329.22 | 47,173.85 |
| FHLMC POOL #C0-3608 | FIXED INCOME SECURITIES | 3.500% 12/01/2040 DD 12/01/10 | 183,093.216 | 100.7420 | 189,244.00 | 184,451.77 |
| FHLMC POOL #C0-3811 | FIXED INCOME SECURITIES | 3.500% 04/01/2042 DD 04/01/12 | 379,985.999 | 100.7410 | 384,513.17 | 382,801.70 |
| FHLMC POOL #C0-4320 | FIXED INCOME SECURITIES | 3.000% 12/01/2042 DD 11/01/12 | 408,392.252 | 98.3270 | 424,217.47 | 401,559.85 |
| FHLMC POOL #G0-1840 | FIXED INCOME SECURITIES | 5.000% 07/01/2035 DD 06/01/05 | 9,183.750 | 106.1780 | 9,955.76 | 9,751.12 |
| FHLMC POOL #G0-3358 | FIXED INCOME SECURITIES | 5.500% 08/01/2037 DD 09/01/07 | 94,532.310 | 107.8150 | 95,684.42 | 101,920.01 |
| FHLMC POOL #G0-7106 | FIXED INCOME SECURITIES | 3.500% 08/01/2042 DD 08/01/12 | 81,317.831 | 100.7420 | 83,916.19 | 81,921.21 |
| FHLMC POOL #G0-7613 | FIXED INCOME SECURITIES | 6.000% 04/01/2039 DD 01/01/14 | 257,196.078 | 110.4650 | 292,399.79 | 284,111.65 |
| FHLMC POOL #G0-7642 | FIXED INCOME SECURITIES | 5.000% 10/01/2041 DD 02/01/14 | 140,490.329 | 105.9220 | 153,573.48 | 148,810.17 |
| FHLMC POOL #G0-7848 | FIXED INCOME SECURITIES | 3.500% 04/01/2044 DD 10/01/14 | 327,984.220 | 100.7410 | 340,181.14 | 330,414.58 |
| FHLMC POOL #G0-7922 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 01/01/15 | 3,846,398.107 | 100.7420 | 3,853,309.61 | 3,874,938.38 |
| FHLMC POOL #G1-5520 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 08/01/15 | 194,452.829 | 99.9640 | 202,261.33 | 194,382.83 |
| FHLMC POOL #G1-5870 | FIXED INCOME SECURITIES | 3.500% 09/01/2030 DD 07/01/16 | 155,381.470 | 101.4540 | 166,161.04 | 157,640.72 |
| FHLMC POOL #G1-6186 | FIXED INCOME SECURITIES | 2.500% 04/01/2031 DD 05/01/17 | 230,585.177 | 97.7450 | 224,388.20 | 225,385.48 |
| FHLMC POOL #G6-0018 | FIXED INCOME SECURITIES | 4.500% 12/01/2043 DD 04/01/15 | 275,225.664 | 104.0840 | 299,028.43 | 286,465.88 |
| FHLMC POOL #G6-0037 | FIXED INCOME SECURITIES | 3.000% 10/01/2043 DD 04/01/15 | 82,322.521 | 98.3040 | 80,348.06 | 80,926.33 |
| FHLMC POOL #G6-0138 | FIXED INCOME SECURITIES | 3.500% 08/01/2045 DD 07/01/15 | 925,034.465 | 100.7110 | 952,062.83 | 931,611.46 |
| FHLMC POOL #G6-0270 | FIXED INCOME SECURITIES | 3.500% 12/01/2043 DD 10/01/15 | 1,325,090.199 | 100.7420 | 1,327,678.27 | 1,334,922.37 |
| FHLMC POOL #G6-0271 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 10/01/15 | 1,985,316.636 | 100.7410 | 1,987,798.28 | 2,000,027.83 |
| FHLMC POOL #G6-0393 | FIXED INCOME SECURITIES | 3.500% 01/01/2046 DD 01/01/16 | 169,503.286 | 100.3390 | 174,931.18 | 170,077.90 |
| FHLMC POOL #G6-0561 | FIXED INCOME SECURITIES | 3.500% 05/01/2046 DD 04/01/16 | 137,024.242 | 100.3390 | 141,627.38 | 137,488.75 |
| FHLMC POOL #G6-0658 | FIXED INCOME SECURITIES | 3.500% 07/01/2046 DD 07/01/16 | 1,283,173.154 | 100.5410 | 1,326,984.87 | 1,290,115.12 |
| FHLMC POOL #G6-0718 | FIXED INCOME SECURITIES | 3.000% 09/01/2046 DD 09/01/16 | 187,804.411 | 97.6290 | 193,937.41 | 183,351.57 |
| FHLMC POOL #G6-0729 | FIXED INCOME SECURITIES | 4.000% 09/01/2046 DD 10/01/16 | 14,529.808 | 102.2510 | 15,470.84 | 14,856.87 |
| FHLMC POOL #G6-0901 | FIXED INCOME SECURITIES | 4.000% 07/01/2044 DD 03/01/17 | 64,976.134 | 102.7640 | 66,996.49 | 66,772.07 |
| FHLMC POOL #G6-0968 | FIXED INCOME SECURITIES | 3.500% 03/01/2047 DD 05/01/17 | 350,645.707 | 100.4630 | 364,178.44 | 352,269.20 |
| FHLMC POOL #G6-1047 | FIXED INCOME SECURITIES | 4.500% 07/01/2047 DD 07/01/17 | 901,556.876 | 104.9420 | 940,647.82 | 946,111.82 |
| FHLMC POOL #G6-1178 | FIXED INCOME SECURITIES | 3.500% 10/01/2047 DD 10/01/17 | 181,763.477 | 100.5870 | 188,693.22 | 182,830.43 |
| FHLMC POOL #G6-1208 | FIXED INCOME SECURITIES | 3.500% 12/01/2047 DD 11/01/17 | 273,860.809 | 100.4330 | 283,617.11 | 275,046.63 |
| FHLMC POOL #G6-7704 | FIXED INCOME SECURITIES | 4.000% 08/01/2047 DD 07/01/17 | 625,384.627 | 102.7920 | 669,161.55 | 642,845.37 |
| FHLMC POOL #G6-7706 | FIXED INCOME SECURITIES | 3.500% 12/01/2047 DD 11/01/17 | 3,946,432.296 | 100.2780 | 4,068,495.93 | 3,957,403.38 |
| FHLMC POOL #G6-7712 | FIXED INCOME SECURITIES | 4.000% 06/01/2048 DD 05/01/18 | 1,968,530.575 | 102.8180 | 2,014,514.22 | 2,024,003.77 |
| FHLMC POOL #G6-7715 | FIXED INCOME SECURITIES | 4.500% 08/01/2048 DD 07/01/18 | 1,150,636.984 | 104.7110 | 1,206,910.32 | 1,204,843.49 |
| FHLMC POOL #J3-1418 | FIXED INCOME SECURITIES | 2.500% 05/01/2030 DD 04/01/15 | 108,645.641 | 97.9910 | 109,825.45 | 106,462.95 |
| FHLMC POOL #J3-1689 | FIXED INCOME SECURITIES | 3.000% 05/01/2030 DD 05/01/15 | 220,927.201 | 100.1180 | 229,626.21 | 221,187.90 |
| FHLMC POOL #J3-2181 | FIXED INCOME SECURITIES | 3.000% 07/01/2030 DD 07/01/15 | 22,506.138 | 99.8870 | 23,462.68 | 22,480.71 |
| FHLMC POOL #J3-2204 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 07/01/15 | 41,217.147 | 97.9920 | 41,642.20 | 40,389.51 |
| FHLMC POOL #J3-2209 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 07/01/15 | 38,098.659 | 98.0330 | 38,503.46 | 37,349.26 |
| FHLMC POOL #J3-2436 | FIXED INCOME SECURITIES | 3.000% 08/01/2030 DD 08/01/15 | 27,970.716 | 99.8870 | 29,093.92 | 27,939.11 |
| FHLMC POOL #J3-2491 | FIXED INCOME SECURITIES | 2.500% 07/01/2030 DD 08/01/15 | 10,160.717 | 97.7840 | 10,321.06 | 9,935.56 |
| FHLMC POOL #J3-3763 | FIXED INCOME SECURITIES | 2.500% 02/01/2031 DD 02/01/16 | 125,848.938 | 97.7450 | 123,646.59 | 123,011.04 |
| FHLMC POOL #Q0-0093 | FIXED INCOME SECURITIES | 4.000% 04/01/2041 DD 04/01/11 | 2,950.835 | 102.8940 | 3,152.80 | 3,036.23 |
| FHLMC POOL #Q0-0804 | FIXED INCOME SECURITIES | 4.500% 05/01/2041 DD 05/01/11 | 113,742.696 | 104.7060 | 123,517.45 | 119,095.43 |
| FHLMC POOL #Q0-0959 | FIXED INCOME SECURITIES | 4.500% 05/01/2041 DD 05/01/11 | 124,391.776 | 104.7060 | 135,042.84 | 130,245.65 |
| FHLMC POOL #Q0-3841 | FIXED INCOME SECURITIES | 4.000% 10/01/2041 DD 10/01/11 | 43,933.303 | 102.8940 | 46,311.86 | 45,204.73 |
| FHLMC POOL #Q0-4022 | FIXED INCOME SECURITIES | 4.000% 10/01/2041 DD 10/01/11 | 81,539.748 | 102.8940 | 85,954.34 | 83,899.51 |
| FHLMC POOL #Q0-7417 | FIXED INCOME SECURITIES | 3.500% 04/01/2042 DD 03/01/12 | 80,582.902 | 100.7420 | 83,157.79 | 81,180.83 |
| FHLMC POOL #Q0-7896 | FIXED INCOME SECURITIES | 3.500% 05/01/2042 DD 04/01/12 | 6,314.265 | 100.7420 | 6,499.74 | 6,361.12 |
| FHLMC POOL #Q0-8239 | FIXED INCOME SECURITIES | 3.500% 05/01/2042 DD 05/01/12 | 12,007.106 | 100.5220 | 12,357.94 | 12,069.78 |
| FHLMC POOL #Q0-8306 | FIXED INCOME SECURITIES | 3.500% 05/01/2042 DD 05/01/12 | 2,713.268 | 100.7420 | 2,792.54 | 2,733.40 |
| FHLMC POOL #Q1-0724 | FIXED INCOME SECURITIES | 3.500% 08/01/2042 DD 08/01/12 | 146,020.907 | 100.7420 | 150,241.85 | 147,104.38 |
| FHLMC POOL #Q1-1750 | FIXED INCOME SECURITIES | 3.500% 10/01/2042 DD 10/01/12 | 57,165.266 | 100.7420 | 58,674.78 | 57,589.43 |
| FHLMC POOL #Q1-1909 | FIXED INCOME SECURITIES | 3.500% 10/01/2042 DD 10/01/12 | 21,331.601 | 100.2930 | 22,244.86 | 21,394.10 |
| FHLMC POOL #Q1-2162 | FIXED INCOME SECURITIES | 3.500% 08/01/2042 DD 10/01/12 | 36,610.001 | 100.7420 | 38,194.54 | 36,881.65 |
| FHLMC POOL #Q1-3134 | FIXED INCOME SECURITIES | 3.500% 11/01/2042 DD 11/01/12 | 163,761.606 | 100.7400 | 168,546.51 | 164,973.44 |
| FHLMC POOL #Q1-4866 | FIXED INCOME SECURITIES | 3.000% 01/01/2043 DD 01/01/13 | 359,541.606 | 98.2940 | 349,766.55 | 353,407.83 |
| FHLMC POOL #Q1-6403 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 231,332.120 | 98.2740 | 224,916.27 | 227,339.33 |
| FHLMC POOL #Q1-6673 | FIXED INCOME SECURITIES | 3.000% 03/01/2043 DD 03/01/13 | 718,225.370 | 98.2710 | 740,726.02 | 705,807.25 |
| FHLMC POOL #Q1-7095 | FIXED INCOME SECURITIES | 3.000% 04/01/2043 DD 03/01/13 | 235,401.690 | 98.2720 | 241,746.53 | 231,333.95 |
| FHLMC POOL #Q1-8718 | FIXED INCOME SECURITIES | 3.500% 06/01/2043 DD 05/01/13 | 47,191.179 | 100.7310 | 48,547.92 | 47,536.15 |
| FHLMC POOL #Q2-0206 | FIXED INCOME SECURITIES | 3.500% 07/01/2043 DD 07/01/13 | 239,095.044 | 100.7420 | 241,747.52 | 240,869.13 |
| FHLMC POOL #Q2-1579 | FIXED INCOME SECURITIES | 4.000% 09/01/2043 DD 09/01/13 | 55,560.682 | 102.9530 | 59,224.21 | 57,201.39 |
| FHLMC POOL #Q2-4368 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 01/01/14 | 27,104.915 | 100.7410 | 27,774.06 | 27,305.76 |
| FHLMC POOL #Q2-5643 | FIXED INCOME SECURITIES | 4.000% 04/01/2044 DD 04/01/14 | 107,668.053 | 102.7820 | 115,945.03 | 110,663.38 |
| FHLMC POOL #Q2-5812 | FIXED INCOME SECURITIES | 3.500% 04/01/2044 DD 04/01/14 | 19,587.587 | 100.7110 | 20,058.91 | 19,726.85 |
| FHLMC POOL #Q2-5988 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 04/01/14 | 19,182.924 | 100.7110 | 19,644.53 | 19,319.31 |
| FHLMC POOL #Q2-6218 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 05/01/14 | 33,167.525 | 100.8960 | 34,079.64 | 33,464.71 |
| FHLMC POOL #Q2-6452 | FIXED INCOME SECURITIES | 3.500% 05/01/2044 DD 05/01/14 | 23,030.702 | 100.7110 | 23,584.88 | 23,194.45 |
| FHLMC POOL #Q2-6707 | FIXED INCOME SECURITIES | 3.500% 06/01/2044 DD 06/01/14 | 27,650.698 | 100.7110 | 28,333.32 | 27,847.29 |
| FHLMC POOL #Q2-7319 | FIXED INCOME SECURITIES | 3.500% 07/01/2044 DD 07/01/14 | 27,921.208 | 100.8970 | 28,689.05 | 28,171.66 |
| FHLMC POOL #Q2-7843 | FIXED INCOME SECURITIES | 3.500% 08/01/2044 DD 08/01/14 | 52,790.681 | 100.7110 | 54,308.44 | 53,166.02 |
| FHLMC POOL #Q2-8604 | FIXED INCOME SECURITIES | 3.500% 09/01/2044 DD 09/01/14 | 23,558.870 | 100.8960 | 24,320.84 | 23,769.96 |
| FHLMC POOL #Q2-8605 | FIXED INCOME SECURITIES | 3.500% 09/01/2044 DD 09/01/14 | 61,080.220 | 100.7110 | 62,950.79 | 61,514.50 |
| FHLMC POOL #Q2-8763 | FIXED INCOME SECURITIES | 3.500% 09/01/2044 DD 09/01/14 | 12,224.811 | 100.4530 | 12,582.02 | 12,280.19 |
| FHLMC POOL #Q2-8764 | FIXED INCOME SECURITIES | 3.500% 06/01/2044 DD 09/01/14 | 40,956.638 | 100.7410 | 42,265.32 | 41,260.13 |
| FHLMC POOL #Q2-9697 | FIXED INCOME SECURITIES | 3.500% 11/01/2044 DD 11/01/14 | 2,851.994 | 100.5660 | 2,935.32 | 2,868.14 |
| FHLMC POOL #Q2-9911 | FIXED INCOME SECURITIES | 3.500% 11/01/2044 DD 11/01/14 | 578.082 | 100.6230 | 594.98 | 581.68 |
| FHLMC POOL #Q3-0876 | FIXED INCOME SECURITIES | 3.500% 01/01/2045 DD 01/01/15 | 16,293.442 | 100.4810 | 16,769.52 | 16,371.81 |
| FHLMC POOL #Q3-1122 | FIXED INCOME SECURITIES | 3.500% 01/01/2045 DD 01/01/15 | 17,426.587 | 100.3680 | 17,935.76 | 17,490.72 |
| FHLMC POOL #Q3-1128 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 01/01/15 | 17,800.707 | 102.4280 | 19,113.47 | 18,232.91 |

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|---|---|---|---|---|---|
| FHLMC POOL #Q3-1338 | FIXED INCOME SECURITIES 4.000% 02/01/2045 DD 02/01/15 | 40,571.531 | 102.4280 | 43,563.69 | 41,556.61 |
| FHLMC POOL #Q3-3131 | FIXED INCOME SECURITIES 3.500% 05/01/2045 DD 04/01/15 | 4,237.468 | 100.1310 | 4,361.28 | 4,243.02 |
| FHLMC POOL #Q3-3606 | FIXED INCOME SECURITIES 3.500% 05/01/2045 DD 05/01/15 | 36,432.479 | 100.3390 | 37,496.98 | 36,555.99 |
| FHLMC POOL #Q3-4176 | FIXED INCOME SECURITIES 3.500% 06/01/2045 DD 06/01/15 | 35,277.500 | 100.3390 | 36,308.27 | 35,397.09 |
| FHLMC POOL #Q3-4960 | FIXED INCOME SECURITIES 3.500% 07/01/2045 DD 07/01/15 | 668.178 | 100.3390 | 687.71 | 670.44 |
| FHLMC POOL #Q3-6302 | FIXED INCOME SECURITIES 3.500% 09/01/2045 DD 09/01/15 | 28,653.670 | 100.8250 | 30,008.01 | 28,890.06 |
| FHLMC POOL #Q3-6972 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 10/01/15 | 266,787.800 | 102.5270 | 286,734.35 | 273,529.53 |
| FHLMC POOL #Q3-7955 | FIXED INCOME SECURITIES 4.000% 12/01/2045 DD 12/01/15 | 35,414.200 | 102.2620 | 37,829.57 | 36,215.27 |
| FHLMC POOL #Q3-7957 | FIXED INCOME SECURITIES 4.000% 12/01/2045 DD 12/01/15 | 43,709.370 | 102.3600 | 46,581.23 | 44,740.91 |
| FHLMC POOL #Q3-9250 | FIXED INCOME SECURITIES 3.500% 03/01/2046 DD 03/01/16 | 120,241.256 | 100.3390 | 124,280.62 | 120,648.87 |
| FHLMC POOL #Q4-4853 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 12/01/16 | 180,890.740 | 97.7220 | 180,678.77 | 176,770.05 |
| FHLMC POOL #Q4-5064 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 12/01/16 | 174,162.540 | 97.6290 | 173,904.04 | 170,033.15 |
| FHLMC POOL #Q4-5079 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 12/01/16 | 73,854.800 | 97.7990 | 73,860.58 | 72,229.26 |
| FHLMC POOL #Q4-5080 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 12/01/16 | 87,770.300 | 97.7370 | 87,694.88 | 85,784.06 |
| FHLMC POOL #Q4-5083 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 12/01/16 | 44,221.630 | 97.9540 | 44,259.63 | 43,316.86 |
| FHLMC POOL #Q5-3113 | FIXED INCOME SECURITIES 3.500% 07/01/2047 DD 12/01/17 | 56,033.367 | 100.7110 | 57,942.01 | 56,431.76 |
| FHLMC POOL #Q5-3630 | FIXED INCOME SECURITIES 3.500% 01/01/2048 DD 01/01/18 | 31,298.470 | 100.5880 | 32,389.03 | 31,482.51 |
| FHLMC POOL #Q5-3648 | FIXED INCOME SECURITIES 3.500% 01/01/2048 DD 01/01/18 | 60,156.750 | 100.2930 | 62,055.45 | 60,333.01 |
| FHLMC POOL #Q5-3747 | FIXED INCOME SECURITIES 3.500% 01/01/2048 DD 01/01/18 | 721,774.597 | 100.1690 | 716,304.90 | 722,994.40 |
| FHLMC POOL #U7-0060 | FIXED INCOME SECURITIES 3.000% 09/01/2027 DD 09/01/12 | 94,871.247 | 99.7480 | 94,219.01 | 94,632.17 |
| FHLMC POOL #U7-9018 | FIXED INCOME SECURITIES 3.000% 07/01/2028 DD 07/01/13 | 51,413.846 | 99.7480 | 51,060.37 | 51,284.28 |
| FHLMC POOL #V6-0696 | FIXED INCOME SECURITIES 3.000% 01/01/2030 DD 12/01/14 | 44,725.315 | 100.0940 | 46,521.28 | 44,767.36 |
| FHLMC POOL #V6-0724 | FIXED INCOME SECURITIES 3.000% 01/01/2030 DD 01/01/15 | 68,715.850 | 100.0680 | 71,475.23 | 68,762.58 |
| FHLMC POOL #V6-0770 | FIXED INCOME SECURITIES 2.500% 03/01/2030 DD 02/01/15 | 96,349.763 | 98.1170 | 97,418.66 | 94,535.50 |
| FHLMC POOL #V6-0796 | FIXED INCOME SECURITIES 2.500% 05/01/2030 DD 04/01/15 | 157,435.079 | 97.9500 | 161,149.54 | 154,207.66 |
| FHLMC POOL #V6-0840 | FIXED INCOME SECURITIES 3.000% 06/01/2030 DD 05/01/15 | 432,428.775 | 99.9250 | 449,117.83 | 432,104.45 |
| FHLMC POOL #V6-0886 | FIXED INCOME SECURITIES 2.500% 08/01/2030 DD 07/01/15 | 174,366.053 | 97.9090 | 177,090.52 | 170,720.06 |
| FHLMC POOL #V6-0902 | FIXED INCOME SECURITIES 2.500% 08/01/2030 DD 08/01/15 | 134,701.338 | 97.8270 | 136,806.04 | 131,774.28 |
| FHLMC POOL #V6-0903 | FIXED INCOME SECURITIES 2.500% 09/01/2030 DD 08/01/15 | 129,122.350 | 97.8270 | 131,200.43 | 126,316.52 |
| FHLMC POOL #V6-0904 | FIXED INCOME SECURITIES 2.500% 09/01/2030 DD 08/01/15 | 263,200.979 | 97.7860 | 267,354.61 | 257,373.71 |
| FHLMC POOL #V6-0905 | FIXED INCOME SECURITIES 2.500% 07/01/2030 DD 08/01/15 | 13,064.247 | 97.9090 | 13,270.39 | 12,791.07 |
| FHLMC POOL #V6-0909 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 08/01/15 | 42,130.169 | 99.8480 | 43,848.29 | 42,066.13 |
| FHLMC POOL #V8-1932 | FIXED INCOME SECURITIES 3.500% 10/01/2045 DD 09/01/15 | 3,484.135 | 100.3390 | 3,585.94 | 3,495.95 |
| FHLMC POOL #V8-2209 | FIXED INCOME SECURITIES 3.500% 02/01/2046 DD 02/01/16 | 18,560.902 | 100.3390 | 19,103.22 | 18,623.82 |
| FHLMC POOL #V8-2528 | FIXED INCOME SECURITIES 4.000% 07/01/2046 DD 07/01/16 | 177,380.858 | 102.4360 | 188,869.04 | 181,701.86 |
| FHLMC POOL #V8-2553 | FIXED INCOME SECURITIES 4.000% 08/01/2046 DD 08/01/16 | 104,128.887 | 102.4360 | 110,872.86 | 106,665.47 |
| FHLMC POOL #V8-2661 | FIXED INCOME SECURITIES 4.000% 10/01/2046 DD 10/01/16 | 28,113.562 | 102.2520 | 29,934.35 | 28,746.68 |
| FHLMC POOL #V8-2781 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 11/01/16 | 527,687.680 | 97.5820 | 522,773.58 | 514,928.19 |
| FHLMC POOL #V8-2929 | FIXED INCOME SECURITIES 4.000% 02/01/2047 DD 01/01/17 | 613,863.390 | 102.4360 | 651,078.85 | 628,817.10 |
| FHLMC MULTICLASS MTG | FIXED INCOME SECURITIES VAR RT 05/15/2041 DD 09/15/13 | 465,586.495 | 99.4420 | 466,313.99 | 462,988.52 |
| FHLMC MULTICLASS MTG 4606 FB | FIXED INCOME SECURITIES VAR RT 08/15/2046 DD 08/15/16 | 670,848.780 | 100.8670 | 669,695.76 | 676,665.04 |
| FHLMC MULTICLASS MTG K075 A2 | FIXED INCOME SECURITIES VAR RT 02/25/2028 DD 04/01/18 | 370,000.000 | 102.4400 | 378,120.39 | 379,028.00 |
| FHLMC MULTICLASS MTG K085 A2 | FIXED INCOME SECURITIES VAR RT 10/25/2028 DD 12/01/18 | 618,000.000 | 105.3130 | 633,324.55 | 650,834.34 |
| FHLMC MULTICLASS MTG KC02 A2 | FIXED INCOME SECURITIES 3.370% 07/25/2025 DD 09/01/18 | 1,130,000.000 | 100.7720 | 1,112,907.62 | 1,138,723.60 |
| FIDELITY NATIONAL INFORMATION | FIXED INCOME SECURITIES 3.000% 08/15/2026 DD 08/16/16 | 245,000.000 | 91.9970 | 226,885.90 | 225,392.65 |
| FIDELITY NATIONAL INFORMATION | FIXED INCOME SECURITIES 4.750% 05/15/2048 DD 05/16/18 | 45,000.000 | 92.9560 | 44,083.35 | 41,830.20 |
| FISERV INC | FIXED INCOME SECURITIES 3.850% 06/01/2025 DD 05/22/15 | 65,000.000 | 99.1090 | 63,959.35 | 64,420.85 |
| FISERV INC | FIXED INCOME SECURITIES 3.800% 10/01/2023 DD 09/25/18 | 230,000.000 | 100.6230 | 229,894.20 | 231,432.90 |
| FISERV INC | FIXED INCOME SECURITIES 4.200% 10/01/2028 DD 09/25/18 | 170,000.000 | 99.8000 | 167,835.90 | 169,660.00 |
| FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES 5.690% 03/01/2040 DD 02/09/10 | 30,000.000 | 121.6980 | 39,335.10 | 36,509.40 |
| FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES 4.050% 06/01/2042 DD 05/15/12 | 147,000.000 | 99.6820 | 158,654.16 | 146,532.54 |
| FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES 3.800% 12/15/2042 DD 12/20/12 | 60,000.000 | 95.1620 | 62,709.00 | 57,097.20 |
| FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES 3.700% 12/01/2047 DD 11/16/17 | 110,000.000 | 93.5100 | 109,129.90 | 102,861.00 |
| FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES 3.950% 03/01/2048 DD 02/28/18 | 15,000.000 | 97.6640 | 14,044.95 | 14,649.60 |
| FLORIDA POWER & LIGHT CO | FIXED INCOME SECURITIES 4.125% 06/01/2048 DD 05/08/18 | 70,000.000 | 100.2560 | 69,937.70 | 70,179.20 |
| FNMA POOL #0254548 | FIXED INCOME SECURITIES 5.500% 12/01/2032 DD 11/01/02 | 31,181.180 | 106.9700 | 31,043.51 | 33,354.51 |
| FNMA POOL #0357705 | FIXED INCOME SECURITIES 5.500% 02/01/2035 DD 02/01/05 | 156,752.140 | 107.7030 | 166,451.16 | 168,826.76 |
| FNMA POOL #0555531 | FIXED INCOME SECURITIES 5.500% 06/01/2033 DD 05/01/03 | 13,548.511 | 107.7610 | 14,927.69 | 14,600.01 |
| FNMA POOL #0694491 | FIXED INCOME SECURITIES 5.500% 03/01/2033 DD 03/01/03 | 23,759.870 | 107.0170 | 24,171.97 | 25,427.10 |
| FNMA POOL #0699741 | FIXED INCOME SECURITIES 5.500% 07/01/2033 DD 07/01/03 | 83,177.960 | 105.8000 | 84,620.57 | 88,002.28 |
| FNMA POOL #0701941 | FIXED INCOME SECURITIES 5.500% 04/01/2033 DD 04/01/03 | 20,155.550 | 105.8000 | 20,505.15 | 21,324.57 |
| FNMA POOL #0712106 | FIXED INCOME SECURITIES 5.500% 04/01/2033 DD 05/01/03 | 293,630.150 | 106.4700 | 298,722.81 | 312,628.02 |
| FNMA POOL #0725424 | FIXED INCOME SECURITIES 5.500% 04/01/2034 DD 04/01/04 | 140,923.930 | 107.6910 | 145,135.12 | 151,762.39 |
| FNMA POOL #0725946 | FIXED INCOME SECURITIES 5.500% 11/01/2034 DD 10/01/04 | 42,608.360 | 107.6610 | 42,089.08 | 45,872.59 |
| FNMA POOL #0735226 | FIXED INCOME SECURITIES 5.000% 02/01/2035 DD 01/01/05 | 144,029.063 | 106.1580 | 159,242.13 | 152,898.37 |
| FNMA POOL #0735227 | FIXED INCOME SECURITIES 5.500% 02/01/2035 DD 01/01/05 | 151,748.310 | 107.6700 | 161,137.74 | 163,387.41 |
| FNMA POOL #0740228 | FIXED INCOME SECURITIES 5.500% 09/01/2033 DD 09/01/03 | 38,947.890 | 107.8080 | 39,623.39 | 41,988.94 |
| FNMA POOL #0743540 | FIXED INCOME SECURITIES 5.500% 10/01/2033 DD 10/01/03 | 58,604.890 | 107.7810 | 59,621.30 | 63,164.94 |
| FNMA POOL #0745257 | FIXED INCOME SECURITIES 6.000% 01/01/2036 DD 01/01/06 | 2,272.880 | 109.2210 | 2,292.75 | 2,482.46 |
| FNMA POOL #0745412 | FIXED INCOME SECURITIES 5.500% 12/01/2035 DD 03/01/06 | 251,101.060 | 107.6290 | 247,128.55 | 270,257.56 |
| FNMA POOL #0843071 | FIXED INCOME SECURITIES 6.000% 09/01/2035 DD 09/01/05 | 12,446.260 | 107.6050 | 12,555.14 | 13,392.80 |
| FNMA POOL #0851784 | FIXED INCOME SECURITIES 6.000% 12/01/2035 DD 02/01/06 | 15,616.570 | 107.3190 | 15,753.23 | 16,759.55 |
| FNMA POOL #0888023 | FIXED INCOME SECURITIES 5.500% 06/01/2036 DD 11/01/06 | 126,881.010 | 107.4080 | 129,081.62 | 136,280.36 |
| FNMA POOL #0888635 | FIXED INCOME SECURITIES 5.500% 09/01/2036 DD 08/01/07 | 281,930.280 | 107.6930 | 274,915.05 | 303,619.18 |
| FNMA POOL #0889466 | FIXED INCOME SECURITIES 6.000% 05/01/2038 DD 05/01/08 | 134,801.502 | 109.4810 | 150,640.69 | 147,582.03 |
| FNMA POOL #0889529 | FIXED INCOME SECURITIES 6.000% 03/01/2038 DD 05/01/08 | 41,619.126 | 109.1970 | 46,509.36 | 45,446.84 |
| FNMA POOL #0889745 | FIXED INCOME SECURITIES 5.500% 06/01/2036 DD 06/01/08 | 35,441.000 | 107.6950 | 36,055.68 | 38,168.18 |
| FNMA POOL #0889974 | FIXED INCOME SECURITIES 5.000% 09/01/2035 DD 10/01/08 | 31,988.304 | 106.1770 | 35,314.59 | 33,964.22 |
| FNMA POOL #0889983 | FIXED INCOME SECURITIES 6.000% 10/01/2038 DD 10/01/08 | 65,101.984 | 109.0950 | 71,886.83 | 71,023.01 |
| FNMA POOL #0890629 | FIXED INCOME SECURITIES 4.000% 08/01/2044 DD 08/01/14 | 276,952.127 | 103.3260 | 296,392.87 | 286,163.55 |
| FNMA POOL #0890824 | FIXED INCOME SECURITIES 4.000% 03/01/2047 DD 11/01/17 | 747,506.529 | 102.4150 | 762,748.65 | 765,558.81 |
| FNMA POOL #0915939 | FIXED INCOME SECURITIES 5.500% 03/01/2022 DD 03/01/07 | 20,098.907 | 102.0610 | 21,209.87 | 20,513.15 |
| FNMA POOL #0930922 | FIXED INCOME SECURITIES 4.500% 04/01/2039 DD 04/01/09 | 89,352.259 | 104.7090 | 97,840.75 | 93,559.86 |
| FNMA POOL #0962622 | FIXED INCOME SECURITIES 5.500% 04/01/2038 DD 03/01/08 | 256,398.930 | 107.8160 | 250,840.29 | 276,439.07 |
| FNMA POOL #0973851 | FIXED INCOME SECURITIES 5.500% 04/01/2038 DD 04/01/08 | 115,863.080 | 105.8000 | 113,351.20 | 122,583.14 |
| FNMA POOL #0995158 | FIXED INCOME SECURITIES 4.500% 12/01/2020 DD 11/01/08 | 151,021.510 | 102.0810 | 155,434.17 | 154,164.27 |
| FNMA POOL #0AB0686 | FIXED INCOME SECURITIES 4.000% 01/01/2036 DD 06/01/10 | 200,019.998 | 102.6880 | 215,146.49 | 205,396.54 |
| FNMA POOL #0AB1226 | FIXED INCOME SECURITIES 4.500% 07/01/2040 DD 06/01/10 | 66,889.724 | 104.7440 | 72,763.50 | 70,062.97 |
| FNMA POOL #0AB1614 | FIXED INCOME SECURITIES 4.000% 10/01/2040 DD 09/01/10 | 779,053.151 | 102.8250 | 850,202.61 | 801,061.40 |
| FNMA POOL #0AB3314 | FIXED INCOME SECURITIES 4.500% 07/01/2041 DD 06/01/11 | 36,175.903 | 104.6980 | 39,329.99 | 37,875.45 |
| FNMA POOL #0AB4054 | FIXED INCOME SECURITIES 4.000% 12/01/2041 DD 11/01/11 | 138,309.101 | 103.3270 | 152,745.09 | 142,910.64 |
| FNMA POOL #0AB4307 | FIXED INCOME SECURITIES 4.000% 01/01/2042 DD 12/01/11 | 397,982.775 | 102.8260 | 422,545.78 | 409,229.77 |
| FNMA POOL #0AB4530 | FIXED INCOME SECURITIES 4.000% 02/01/2042 DD 01/01/12 | 156,609.105 | 102.8250 | 166,739.78 | 161,033.31 |
| FNMA POOL #0AB5919 | FIXED INCOME SECURITIES 3.000% 08/01/2042 DD 07/01/12 | 814,299.718 | 98.3970 | 837,297.34 | 801,246.49 |
| FNMA POOL #0AB6194 | FIXED INCOME SECURITIES 2.500% 09/01/2027 DD 08/01/12 | 34,215.174 | 98.5820 | 33,680.57 | 33,730.00 |
| FNMA POOL #0AB6512 | FIXED INCOME SECURITIES 3.500% 10/01/2042 DD 09/01/12 | 145,092.536 | 100.7810 | 149,615.35 | 146,225.71 |
| FNMA POOL #0AB7271 | FIXED INCOME SECURITIES 3.000% 12/01/2042 DD 11/01/12 | 256,880.454 | 98.3500 | 250,438.40 | 252,641.93 |

BlackRock Asset Management

| Identity of issue, borrower, lessor or similar party (a) | (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| FNMA | POOL #0AB7425 | FIXED INCOME SECURITIES 3.000% 12/01/2042 DD 12/01/12 | 218,425.136 | 98.3420 | 212,947.46 | 214,803.65 |
| FNMA | POOL #0AB7565 | FIXED INCOME SECURITIES 3.000% 01/01/2043 DD 12/01/12 | 271,047.032 | 98.3270 | 272,529.31 | 266,512.42 |
| FNMA | POOL #0AB7755 | FIXED INCOME SECURITIES 3.000% 01/01/2043 DD 01/01/13 | 404,665.439 | 98.3150 | 394,359.11 | 397,846.83 |
| FNMA | POOL #0AB7762 | FIXED INCOME SECURITIES 3.000% 02/01/2043 DD 01/01/13 | 245,239.656 | 98.3150 | 239,166.17 | 241,107.37 |
| FNMA | POOL #0AB8446 | FIXED INCOME SECURITIES 2.500% 02/01/2028 DD 01/01/13 | 9,841.518 | 98.6610 | 9,698.51 | 9,709.74 |
| FNMA | POOL #0AB8558 | FIXED INCOME SECURITIES 3.000% 02/01/2043 DD 02/01/13 | 240,323.334 | 98.3040 | 234,371.57 | 236,247.45 |
| FNMA | POOL #0AB8712 | FIXED INCOME SECURITIES 3.000% 03/01/2043 DD 02/01/13 | 114,771.975 | 98.2920 | 118,977.26 | 112,811.67 |
| FNMA | POOL #0AB8830 | FIXED INCOME SECURITIES 3.000% 03/01/2043 DD 03/01/13 | 306,473.890 | 98.3150 | 317,703.29 | 301,309.80 |
| FNMA | POOL #0AB8870 | FIXED INCOME SECURITIES 2.500% 04/01/2028 DD 03/01/13 | 16,745.799 | 98.6620 | 16,473.67 | 16,521.74 |
| FNMA | POOL #0AB8923 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 03/01/13 | 294,577.990 | 98.2650 | 305,256.43 | 289,467.06 |
| FNMA | POOL #0AB8924 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 03/01/13 | 263,883.635 | 98.2620 | 273,593.73 | 259,297.34 |
| FNMA | POOL #0AB9016 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 03/01/13 | 808,372.740 | 98.2800 | 837,107.88 | 794,468.73 |
| FNMA | POOL #0AB9033 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 03/01/13 | 111,833.390 | 98.2800 | 115,808.72 | 109,909.86 |
| FNMA | POOL #0AB9173 | FIXED INCOME SECURITIES 3.000% 05/01/2043 DD 04/01/13 | 581,470.320 | 98.2920 | 605,546.82 | 571,538.81 |
| FNMA | POOL #0AB9255 | FIXED INCOME SECURITIES 3.500% 05/01/2043 DD 04/01/13 | 31,765.380 | 100.7800 | 32,897.02 | 32,013.15 |
| FNMA | POOL #0AB9462 | FIXED INCOME SECURITIES 3.000% 05/01/2043 DD 05/01/13 | 390,414.434 | 98.2840 | 392,549.53 | 383,714.92 |
| FNMA | POOL #0AB9564 | FIXED INCOME SECURITIES 3.000% 06/01/2043 DD 05/01/13 | 28,431.683 | 98.2920 | 28,587.17 | 27,946.07 |
| FNMA | POOL #0AB9567 | FIXED INCOME SECURITIES 3.500% 06/01/2043 DD 05/01/13 | 46,710.571 | 100.7800 | 49,473.06 | 47,074.91 |
| FNMA | POOL #0AB9662 | FIXED INCOME SECURITIES 3.000% 06/01/2043 DD 05/01/13 | 444,083.808 | 98.2920 | 446,512.42 | 436,498.86 |
| FNMA | POOL #0AB9940 | FIXED INCOME SECURITIES 3.000% 07/01/2043 DD 06/01/13 | 2,378,170.623 | 98.2670 | 2,391,176.24 | 2,336,956.93 |
| FNMA | POOL #0AC9312 | FIXED INCOME SECURITIES 4.000% 10/01/2041 DD 10/01/11 | 43,587.000 | 102.8260 | 46,406.55 | 44,818.77 |
| FNMA | POOL #0AD4038 | FIXED INCOME SECURITIES 4.500% 04/01/2040 DD 04/01/10 | 48,674.915 | 104.7440 | 53,466.36 | 50,984.05 |
| FNMA | POOL #0AD7127 | FIXED INCOME SECURITIES 4.500% 07/01/2040 DD 07/01/10 | 92,708.025 | 104.7440 | 100,530.26 | 97,106.09 |
| FNMA | POOL #0AD9136 | FIXED INCOME SECURITIES 4.000% 08/01/2040 DD 07/01/10 | 4,571.998 | 102.8250 | 4,882.05 | 4,701.16 |
| FNMA | POOL #0AE0028 | FIXED INCOME SECURITIES 6.000% 10/01/2039 DD 05/01/10 | 514,957.480 | 109.0640 | 556,838.00 | 561,633.23 |
| FNMA | POOL #0AE0113 | FIXED INCOME SECURITIES 4.000% 07/01/2040 DD 06/01/10 | 167,487.752 | 102.8100 | 179,676.39 | 172,194.16 |
| FNMA | POOL #0AE0216 | FIXED INCOME SECURITIES 4.000% 08/01/2040 DD 07/01/10 | 300,039.758 | 102.8250 | 321,874.67 | 308,515.88 |
| FNMA | POOL #0AE0823 | FIXED INCOME SECURITIES 6.000% 09/01/2040 DD 01/01/11 | 42,427.454 | 108.6820 | 46,849.20 | 46,111.01 |
| FNMA | POOL #0AE7535 | FIXED INCOME SECURITIES 4.000% 10/01/2040 DD 10/01/10 | 16,199.795 | 102.8250 | 17,242.66 | 16,657.44 |
| FNMA | POOL #0AE8407 | FIXED INCOME SECURITIES 4.000% 11/01/2040 DD 10/01/10 | 55,299.324 | 102.8250 | 59,101.17 | 56,861.53 |
| FNMA | POOL #0AH0006 | FIXED INCOME SECURITIES 4.000% 12/01/2040 DD 12/01/10 | 37,319.884 | 102.8260 | 39,844.81 | 38,374.54 |
| FNMA | POOL #0AH0946 | FIXED INCOME SECURITIES 4.000% 12/01/2040 DD 12/01/10 | 242,341.229 | 102.8250 | 259,977.22 | 249,187.37 |
| FNMA | POOL #0AI1186 | FIXED INCOME SECURITIES 4.000% 04/01/2041 DD 04/01/11 | 25,209.415 | 102.8230 | 26,832.27 | 25,921.08 |
| FNMA | POOL #0AI5228 | FIXED INCOME SECURITIES 4.000% 09/01/2041 DD 09/01/11 | 54,284.178 | 102.8260 | 58,202.84 | 55,818.25 |
| FNMA | POOL #0AJ1541 | FIXED INCOME SECURITIES 4.000% 09/01/2041 DD 09/01/11 | 638,219.271 | 102.8240 | 679,504.04 | 656,242.58 |
| FNMA | POOL #0AJ3120 | FIXED INCOME SECURITIES 4.500% 10/01/2041 DD 09/01/11 | 15,800.030 | 104.6520 | 17,170.18 | 16,535.05 |
| FNMA | POOL #0AJ7684 | FIXED INCOME SECURITIES 4.000% 12/01/2041 DD 12/01/11 | 45,044.265 | 103.3270 | 49,745.75 | 46,542.89 |
| FNMA | POOL #0AK7510 | FIXED INCOME SECURITIES 3.500% 04/01/2042 DD 03/01/12 | 17,489.397 | 100.7800 | 17,981.28 | 17,625.81 |
| FNMA | POOL #0AK9225 | FIXED INCOME SECURITIES 3.500% 06/01/2042 DD 06/01/12 | 12,677.824 | 100.7800 | 13,034.38 | 12,776.71 |
| FNMA | POOL #0AL1472 | FIXED INCOME SECURITIES 4.500% 05/01/2039 DD 03/01/12 | 96,253.159 | 104.7150 | 105,532.58 | 100,791.50 |
| FNMA | POOL #0AL1704 | FIXED INCOME SECURITIES 6.500% 05/01/2040 DD 04/01/12 | 262,668.020 | 113.0090 | 295,378.39 | 296,838.50 |
| FNMA | POOL #0AL2003 | FIXED INCOME SECURITIES 4.000% 06/01/2042 DD 06/01/12 | 89,969.947 | 102.8250 | 96,225.66 | 92,511.60 |
| FNMA | POOL #0AL2168 | FIXED INCOME SECURITIES 3.500% 06/01/2042 DD 07/01/12 | 13,607.259 | 100.7750 | 13,975.08 | 13,712.72 |
| FNMA | POOL #0AL2242 | FIXED INCOME SECURITIES 4.000% 08/01/2042 DD 08/01/12 | 48,798.615 | 102.8250 | 51,940.01 | 50,177.18 |
| FNMA | POOL #0AL2482 | FIXED INCOME SECURITIES 4.500% 09/01/2042 DD 09/01/12 | 226,880.812 | 104.7050 | 246,945.57 | 237,555.55 |
| FNMA | POOL #0AL2607 | FIXED INCOME SECURITIES 4.000% 07/01/2042 DD 10/01/12 | 65,897.449 | 102.8250 | 70,458.79 | 67,759.05 |
| FNMA | POOL #0AL2901 | FIXED INCOME SECURITIES 4.000% 09/01/2042 DD 12/01/12 | 89,038.287 | 102.8220 | 95,166.60 | 91,550.95 |
| FNMA | POOL #0AL2935 | FIXED INCOME SECURITIES 3.500% 02/01/2043 DD 01/01/13 | 155,616.315 | 100.7800 | 159,713.41 | 156,830.12 |
| FNMA | POOL #0AL3300 | FIXED INCOME SECURITIES 4.000% 03/01/2043 DD 03/01/13 | 67,823.455 | 102.8050 | 71,967.04 | 69,725.90 |
| FNMA | POOL #0AL3759 | FIXED INCOME SECURITIES 3.000% 05/01/2043 DD 06/01/13 | 268,856.400 | 98.3310 | 270,683.80 | 264,369.19 |
| FNMA | POOL #0AL4141 | FIXED INCOME SECURITIES 6.000% 04/01/2040 DD 09/01/13 | 425,871.825 | 109.0890 | 470,255.64 | 464,579.32 |
| FNMA | POOL #0AL4142 | FIXED INCOME SECURITIES 6.000% 06/01/2041 DD 09/01/13 | 91,631.576 | 109.1100 | 101,181.32 | 99,979.21 |
| FNMA | POOL #0AL4244 | FIXED INCOME SECURITIES 4.000% 07/01/2042 DD 09/01/13 | 358,980.015 | 103.3250 | 386,259.25 | 370,916.10 |
| FNMA | POOL #0AL5231 | FIXED INCOME SECURITIES 4.500% 09/01/2042 DD 04/01/14 | 344,780.360 | 104.7390 | 375,538.67 | 361,119.50 |
| FNMA | POOL #0AL5601 | FIXED INCOME SECURITIES 4.000% 08/01/2044 DD 08/01/14 | 1,519,455.699 | 103.3250 | 1,638,281.88 | 1,569,977.60 |
| FNMA | POOL #0AL5778 | FIXED INCOME SECURITIES 3.000% 07/01/2043 DD 09/01/14 | 195,520.672 | 98.2570 | 196,040.03 | 192,112.75 |
| FNMA | POOL #0AL6055 | FIXED INCOME SECURITIES 4.000% 12/01/2042 DD 11/01/14 | 214,537.315 | 103.3220 | 236,929.65 | 221,664.24 |
| FNMA | POOL #0AL6144 | FIXED INCOME SECURITIES 3.000% 01/01/2030 DD 12/01/14 | 767,562.826 | 100.0670 | 798,565.16 | 768,077.09 |
| FNMA | POOL #0AL6302 | FIXED INCOME SECURITIES 4.500% 10/01/2041 DD 01/01/15 | 573,441.410 | 104.8570 | 623,707.14 | 601,293.46 |
| FNMA | POOL #0AL6583 | FIXED INCOME SECURITIES 3.000% 03/01/2030 DD 03/01/15 | 151,972.748 | 100.0670 | 157,719.21 | 152,074.57 |
| FNMA | POOL #0AL6584 | FIXED INCOME SECURITIES 3.000% 04/01/2030 DD 03/01/15 | 127,922.631 | 100.0660 | 132,639.77 | 128,007.06 |
| FNMA | POOL #0AL6626 | FIXED INCOME SECURITIES 4.000% 12/01/2042 DD 03/01/15 | 92,921.345 | 102.8230 | 99,600.05 | 95,544.51 |
| FNMA | POOL #0AL6761 | FIXED INCOME SECURITIES 3.000% 05/01/2030 DD 04/01/15 | 74,680.999 | 100.0670 | 77,738.28 | 74,731.04 |
| FNMA | POOL #0AL6887 | FIXED INCOME SECURITIES 4.500% 04/01/2044 DD 05/01/15 | 2,691,178.435 | 104.7390 | 2,908,995.67 | 2,818,713.38 |
| FNMA | POOL #0AL7139 | FIXED INCOME SECURITIES 3.000% 07/01/2030 DD 07/01/15 | 102,594.003 | 100.0670 | 106,801.97 | 102,662.74 |
| FNMA | POOL #0AL7167 | FIXED INCOME SECURITIES 4.000% 01/01/2041 DD 07/01/15 | 67,720.054 | 102.5200 | 72,121.87 | 69,426.60 |
| FNMA | POOL #0AL7225 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 08/01/15 | 189,823.796 | 100.0670 | 197,743.01 | 189,950.98 |
| FNMA | POOL #0AL7227 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 08/01/15 | 171,253.073 | 100.0670 | 178,290.51 | 171,367.81 |
| FNMA | POOL #0AL7369 | FIXED INCOME SECURITIES 4.000% 01/01/2043 DD 09/01/15 | 143,516.472 | 102.8210 | 153,450.51 | 147,565.07 |
| FNMA | POOL #0AL7442 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 09/01/15 | 89,969.689 | 103.3260 | 97,743.65 | 92,962.08 |
| FNMA | POOL #0AL7443 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 09/01/15 | 129,263.653 | 103.1080 | 140,008.68 | 133,281.17 |
| FNMA | POOL #0AL7524 | FIXED INCOME SECURITIES 5.000% 07/01/2041 DD 10/01/15 | 183,889.511 | 106.1550 | 203,312.83 | 195,207.91 |
| FNMA | POOL #0AL7567 | FIXED INCOME SECURITIES 3.500% 07/01/2029 DD 10/01/15 | 122,079.952 | 101.5720 | 129,686.12 | 123,999.05 |
| FNMA | POOL #0AL7577 | FIXED INCOME SECURITIES 4.000% 10/01/2043 DD 10/01/15 | 108,089.930 | 102.8230 | 115,571.78 | 111,141.31 |
| FNMA | POOL #0AL7777 | FIXED INCOME SECURITIES 5.000% 12/01/2043 DD 11/01/15 | 265,832.685 | 106.1020 | 293,911.28 | 282,053.80 |
| FNMA | POOL #0AL7800 | FIXED INCOME SECURITIES 2.500% 11/01/2030 DD 11/01/15 | 5,458.455 | 97.9170 | 5,315.17 | 5,344.76 |
| FNMA | POOL #0AL7936 | FIXED INCOME SECURITIES 4.500% 09/01/2045 DD 01/01/16 | 82,821.248 | 105.1200 | 89,861.05 | 87,061.70 |
| FNMA | POOL #0AL8045 | FIXED INCOME SECURITIES 3.500% 12/01/2042 DD 01/01/16 | 148,215.887 | 100.7800 | 153,484.50 | 149,371.97 |
| FNMA | POOL #0AL8521 | FIXED INCOME SECURITIES 3.500% 04/01/2046 DD 05/01/16 | 59,624.829 | 100.6380 | 61,562.64 | 60,005.24 |
| FNMA | POOL #0AL8570 | FIXED INCOME SECURITIES 3.500% 05/01/2046 DD 05/01/16 | 114,293.004 | 100.3110 | 118,132.53 | 114,648.46 |
| FNMA | POOL #0AL8637 | FIXED INCOME SECURITIES 4.000% 06/01/2046 DD 05/01/16 | 6,545.131 | 102.6430 | 7,076.89 | 6,718.12 |
| FNMA | POOL #0AL8857 | FIXED INCOME SECURITIES 4.000% 07/01/2046 DD 07/01/16 | 1,495,323.881 | 102.6320 | 1,593,045.62 | 1,534,680.81 |
| FNMA | POOL #0AL8952 | FIXED INCOME SECURITIES 3.500% 08/01/2046 DD 08/01/16 | 240,050.085 | 100.3010 | 248,179.89 | 240,772.64 |
| FNMA | POOL #0AL9031 | FIXED INCOME SECURITIES 3.000% 08/01/2046 DD 08/01/16 | 17,506.947 | 97.9780 | 18,363.14 | 17,152.96 |
| FNMA | POOL #0AL9045 | FIXED INCOME SECURITIES 3.000% 09/01/2046 DD 08/01/16 | 184,130.513 | 97.8750 | 191,092.93 | 180,217.74 |
| FNMA | POOL #0AL9093 | FIXED INCOME SECURITIES 4.000% 06/01/2046 DD 09/01/16 | 585,023.810 | 102.3000 | 618,894.25 | 598,479.36 |
| FNMA | POOL #0AL9214 | FIXED INCOME SECURITIES 3.000% 09/01/2046 DD 10/01/16 | 258,270.036 | 97.5780 | 257,261.17 | 252,014.74 |
| FNMA | POOL #0AL9215 | FIXED INCOME SECURITIES 3.000% 10/01/2046 DD 10/01/16 | 528,518.670 | 97.7450 | 547,512.31 | 516,600.57 |
| FNMA | POOL #0AL9227 | FIXED INCOME SECURITIES 3.000% 10/01/2036 DD 10/01/16 | 17,953.969 | 98.9240 | 18,192.39 | 17,760.78 |
| FNMA | POOL #0AL9266 | FIXED INCOME SECURITIES 3.000% 10/01/2046 DD 10/01/16 | 407,129.559 | 97.5780 | 420,997.37 | 397,268.88 |
| FNMA | POOL #0AL9325 | FIXED INCOME SECURITIES 3.000% 11/01/2046 DD 11/01/16 | 526,725.230 | 97.7450 | 545,901.34 | 514,847.58 |
| FNMA | POOL #0AL9376 | FIXED INCOME SECURITIES 3.000% 08/01/2031 DD 11/01/16 | 812,973.650 | 99.9130 | 836,346.65 | 812,266.36 |
| FNMA | POOL #0AL9378 | FIXED INCOME SECURITIES 3.000% 09/01/2031 DD 11/01/16 | 82,637.920 | 99.8200 | 83,451.39 | 82,489.17 |
| FNMA | POOL #0AL9405 | FIXED INCOME SECURITIES 3.500% 06/01/2044 DD 11/01/16 | 1,583,443.261 | 100.7800 | 1,636,142.25 | 1,595,794.12 |
| FNMA | POOL #0AL9424 | FIXED INCOME SECURITIES 3.500% 11/01/2046 DD 11/01/16 | 1,527,952.677 | 100.2800 | 1,571,702.25 | 1,532,230.94 |
| FNMA | POOL #0AL9481 | FIXED INCOME SECURITIES 3.000% 11/01/2046 DD 11/01/16 | 89,672.533 | 97.8230 | 89,532.42 | 87,720.36 |
| FNMA | POOL #0AL9501 | FIXED INCOME SECURITIES 4.500% 11/01/2045 DD 11/01/16 | 48,357.646 | 105.0720 | 52,490.71 | 50,810.35 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| FNMA | POOL #0AL9511 | FIXED INCOME SECURITIES 3.500% 09/01/2046 DD 11/01/16 | 243,844.877 | 100.3840 | 252,627.09 | 244,781.24 |
| FNMA | POOL #0AL9593 | FIXED INCOME SECURITIES 3.500% 12/01/2046 DD 12/01/16 | 37,276.154 | 100.3160 | 38,231.36 | 37,393.95 |
| FNMA | POOL #0AL9635 | FIXED INCOME SECURITIES 3.500% 12/01/2045 DD 12/01/16 | 131,347.406 | 100.7210 | 135,775.24 | 132,294.42 |
| FNMA | POOL #0AL9725 | FIXED INCOME SECURITIES 3.500% 01/01/2047 DD 01/01/17 | 697,494.062 | 100.7090 | 722,778.21 | 702,439.29 |
| FNMA | POOL #0AL9745 | FIXED INCOME SECURITIES 3.500% 11/01/2043 DD 01/01/17 | 377,406.680 | 100.7810 | 392,326.03 | 380,354.23 |
| FNMA | POOL #0AL9774 | FIXED INCOME SECURITIES 3.500% 01/01/2047 DD 01/01/17 | 96,033.772 | 100.7290 | 99,271.16 | 96,733.86 |
| FNMA | POOL #0AO0777 | FIXED INCOME SECURITIES 3.500% 04/01/2042 DD 04/01/12 | 52,167.424 | 100.7810 | 53,708.00 | 52,574.85 |
| FNMA | POOL #0AO2114 | FIXED INCOME SECURITIES 4.000% 05/01/2042 DD 04/01/12 | 85,104.644 | 102.8250 | 91,061.98 | 87,508.85 |
| FNMA | POOL #0AO2881 | FIXED INCOME SECURITIES 3.500% 05/01/2042 DD 05/01/12 | 7,210.790 | 100.2390 | 7,413.58 | 7,228.02 |
| FNMA | POOL #0AO2961 | FIXED INCOME SECURITIES 4.000% 05/01/2042 DD 05/01/12 | 259,712.751 | 102.8250 | 278,136.11 | 267,049.64 |
| FNMA | POOL #0AO3048 | FIXED INCOME SECURITIES 3.500% 06/01/2042 DD 05/01/12 | 8,302.834 | 100.7800 | 8,536.36 | 8,367.60 |
| FNMA | POOL #0AO3107 | FIXED INCOME SECURITIES 3.500% 06/01/2042 DD 05/01/12 | 51,137.224 | 100.7810 | 51,432.87 | 51,536.61 |
| FNMA | POOL #0AO7152 | FIXED INCOME SECURITIES 3.500% 08/01/2042 DD 08/01/12 | 30,434.934 | 100.7810 | 31,552.47 | 30,672.63 |
| FNMA | POOL #0AO9707 | FIXED INCOME SECURITIES 3.500% 07/01/2042 DD 07/01/12 | 18,604.529 | 100.7810 | 19,127.78 | 18,749.83 |
| FNMA | POOL #0AP4100 | FIXED INCOME SECURITIES 3.500% 09/01/2042 DD 08/01/12 | 187,642.778 | 100.7800 | 193,491.97 | 189,106.39 |
| FNMA | POOL #0AP5205 | FIXED INCOME SECURITIES 2.500% 09/01/2027 DD 08/01/12 | 26,084.139 | 98.6610 | 25,672.51 | 25,734.87 |
| FNMA | POOL #0AP9726 | FIXED INCOME SECURITIES 3.000% 10/01/2042 DD 10/01/12 | 41,426.058 | 98.3810 | 42,596.01 | 40,755.37 |
| FNMA | POOL #0AQ7127 | FIXED INCOME SECURITIES 3.500% 12/01/2042 DD 11/01/12 | 36,609.026 | 100.7780 | 37,953.27 | 36,893.84 |
| FNMA | POOL #0AR6909 | FIXED INCOME SECURITIES 3.500% 03/01/2043 DD 03/01/13 | 6,061.403 | 100.7810 | 6,238.49 | 6,108.74 |
| FNMA | POOL #0AR7145 | FIXED INCOME SECURITIES 3.500% 07/01/2043 DD 07/01/13 | 61,024.251 | 100.6460 | 62,764.38 | 61,418.47 |
| FNMA | POOL #0AR7568 | FIXED INCOME SECURITIES 3.000% 03/01/2043 DD 03/01/13 | 164,406.999 | 98.2670 | 170,186.89 | 161,557.83 |
| FNMA | POOL #0AR7576 | FIXED INCOME SECURITIES 3.000% 03/01/2043 DD 03/01/13 | 225,276.670 | 98.2670 | 233,354.97 | 221,372.63 |
| FNMA | POOL #0AR8128 | FIXED INCOME SECURITIES 3.500% 03/01/2043 DD 02/01/13 | 12,136.505 | 100.7140 | 12,491.11 | 12,223.16 |
| FNMA | POOL #0AR8630 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 03/01/13 | 334,101.790 | 98.2620 | 345,951.98 | 328,295.10 |
| FNMA | POOL #0AR9218 | FIXED INCOME SECURITIES 3.000% 03/01/2043 DD 03/01/13 | 338,662.240 | 98.2590 | 350,832.93 | 332,766.13 |
| FNMA | POOL #0AS0190 | FIXED INCOME SECURITIES 2.500% 08/01/2028 DD 07/01/13 | 42,886.596 | 98.6590 | 42,196.40 | 42,311.49 |
| FNMA | POOL #0AS0209 | FIXED INCOME SECURITIES 3.500% 08/01/2043 DD 07/01/13 | 850,988.264 | 100.7130 | 857,902.56 | 857,055.81 |
| FNMA | POOL #0AS0331 | FIXED INCOME SECURITIES 3.000% 08/01/2043 DD 08/01/13 | 158,087.299 | 98.2650 | 158,494.87 | 155,344.48 |
| FNMA | POOL #0AS1539 | FIXED INCOME SECURITIES 3.500% 01/01/2044 DD 12/01/13 | 211,340.433 | 100.7500 | 214,246.34 | 212,925.49 |
| FNMA | POOL #0AS1867 | FIXED INCOME SECURITIES 3.500% 03/01/2029 DD 02/01/14 | 97,720.820 | 101.3870 | 103,950.54 | 99,076.21 |
| FNMA | POOL #0AS2591 | FIXED INCOME SECURITIES 3.500% 06/01/2044 DD 05/01/14 | 13,620.200 | 100.7490 | 14,016.03 | 13,722.22 |
| FNMA | POOL #0AS2676 | FIXED INCOME SECURITIES 3.000% 06/01/2029 DD 05/01/14 | 400,322.311 | 100.0670 | 415,052.89 | 400,590.53 |
| FNMA | POOL #0AS2821 | FIXED INCOME SECURITIES 4.000% 07/01/2039 DD 06/01/14 | 14,352.824 | 102.8230 | 15,411.35 | 14,758.00 |
| FNMA | POOL #0AS3220 | FIXED INCOME SECURITIES 3.000% 09/01/2029 DD 08/01/14 | 284,299.490 | 100.0660 | 294,738.62 | 284,487.13 |
| FNMA | POOL #0AS3594 | FIXED INCOME SECURITIES 3.000% 10/01/2029 DD 09/01/14 | 84,835.664 | 100.0670 | 85,829.83 | 84,892.50 |
| FNMA | POOL #0AS3753 | FIXED INCOME SECURITIES 3.500% 11/01/2029 DD 10/01/14 | 1,177,890.495 | 101.3880 | 1,253,533.14 | 1,194,239.62 |
| FNMA | POOL #0AS4083 | FIXED INCOME SECURITIES 4.000% 01/01/2045 DD 12/01/14 | 171,488.837 | 103.1250 | 176,204.77 | 176,847.86 |
| FNMA | POOL #0AS4308 | FIXED INCOME SECURITIES 4.000% 02/01/2045 DD 01/01/15 | 153,286.647 | 102.9240 | 166,747.14 | 157,768.75 |
| FNMA | POOL #0AS4485 | FIXED INCOME SECURITIES 2.500% 02/01/2030 DD 02/01/15 | 5,514.334 | 97.9170 | 5,400.60 | 5,399.47 |
| FNMA | POOL #0AS4488 | FIXED INCOME SECURITIES 2.500% 02/01/2030 DD 02/01/15 | 5,948.634 | 97.9160 | 5,825.93 | 5,824.66 |
| FNMA | POOL #0AS4688 | FIXED INCOME SECURITIES 2.500% 03/01/2030 DD 03/01/15 | 85,398.908 | 97.9180 | 83,784.33 | 83,620.90 |
| FNMA | POOL #0AS5017 | FIXED INCOME SECURITIES 4.000% 05/01/2045 DD 04/01/15 | 218,792.233 | 103.3260 | 234,116.24 | 226,069.26 |
| FNMA | POOL #0AS5403 | FIXED INCOME SECURITIES 2.500% 07/01/2030 DD 06/01/15 | 55,134.472 | 97.9160 | 53,669.97 | 53,985.47 |
| FNMA | POOL #0AS5405 | FIXED INCOME SECURITIES 2.500% 07/01/2030 DD 06/01/15 | 9,851.285 | 97.9170 | 9,592.68 | 9,646.08 |
| FNMA | POOL #0AS5453 | FIXED INCOME SECURITIES 3.500% 07/01/2045 DD 06/01/15 | 365,660.515 | 100.3520 | 378,044.41 | 366,947.64 |
| FNMA | POOL #0AS5459 | FIXED INCOME SECURITIES 3.500% 07/01/2045 DD 06/01/15 | 147,340.220 | 100.7390 | 152,297.53 | 148,429.06 |
| FNMA | POOL #0AS5548 | FIXED INCOME SECURITIES 2.500% 08/01/2030 DD 07/01/15 | 80,962.956 | 97.9170 | 81,848.49 | 79,276.50 |
| FNMA | POOL #0AS5614 | FIXED INCOME SECURITIES 2.500% 08/01/2030 DD 07/01/15 | 105,014.395 | 97.9170 | 106,774.19 | 102,826.95 |
| FNMA | POOL #0AS5616 | FIXED INCOME SECURITIES 2.500% 08/01/2030 DD 07/01/15 | 202,372.212 | 97.9170 | 205,700.28 | 198,156.80 |
| FNMA | POOL #0AS5622 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 07/01/15 | 136,092.989 | 100.0670 | 141,759.98 | 136,184.17 |
| FNMA | POOL #0AS5623 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 07/01/15 | 148,677.519 | 100.0670 | 154,787.24 | 148,777.13 |
| FNMA | POOL #0AS5640 | FIXED INCOME SECURITIES 3.500% 08/01/2045 DD 07/01/15 | 20,604.005 | 100.1920 | 20,497.77 | 20,643.56 |
| FNMA | POOL #0AS5707 | FIXED INCOME SECURITIES 3.500% 08/01/2030 DD 08/01/15 | 24,718.180 | 101.3890 | 26,186.80 | 25,061.52 |
| FNMA | POOL #0AS5708 | FIXED INCOME SECURITIES 3.500% 08/01/2030 DD 08/01/15 | 110,648.090 | 101.3920 | 117,637.05 | 112,188.31 |
| FNMA | POOL #0AS5714 | FIXED INCOME SECURITIES 3.000% 09/01/2030 DD 08/01/15 | 100,456.795 | 100.0670 | 104,271.02 | 100,524.10 |
| FNMA | POOL #0AS5728 | FIXED INCOME SECURITIES 3.000% 09/01/2030 DD 08/01/15 | 133,788.237 | 100.0670 | 138,993.41 | 133,877.88 |
| FNMA | POOL #0AS5786 | FIXED INCOME SECURITIES 2.500% 09/01/2030 DD 08/01/15 | 95,533.422 | 97.9180 | 97,104.49 | 93,544.42 |
| FNMA | POOL #0AS5872 | FIXED INCOME SECURITIES 2.500% 09/01/2030 DD 08/01/15 | 118,863.542 | 97.9170 | 120,846.15 | 116,387.61 |
| FNMA | POOL #0AS5949 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 09/01/15 | 448,884.459 | 102.9860 | 486,899.35 | 462,288.15 |
| FNMA | POOL #0AS6115 | FIXED INCOME SECURITIES 2.500% 11/01/2030 DD 10/01/15 | 109,068.150 | 97.9170 | 111,586.08 | 106,796.26 |
| FNMA | POOL #0AS6116 | FIXED INCOME SECURITIES 2.500% 11/01/2030 DD 10/01/15 | 114,205.019 | 97.9150 | 116,788.01 | 111,823.84 |
| FNMA | POOL #0AS6141 | FIXED INCOME SECURITIES 2.500% 11/01/2030 DD 10/01/15 | 116,953.547 | 97.9170 | 118,346.94 | 114,517.40 |
| FNMA | POOL #0AS6142 | FIXED INCOME SECURITIES 2.500% 11/01/2030 DD 10/01/15 | 104,398.601 | 97.9170 | 105,634.26 | 102,223.98 |
| FNMA | POOL #0AS6195 | FIXED INCOME SECURITIES 3.500% 11/01/2045 DD 10/01/15 | 53,932.250 | 100.8580 | 55,727.19 | 54,394.99 |
| FNMA | POOL #0AS6233 | FIXED INCOME SECURITIES 4.500% 11/01/2045 DD 10/01/15 | 13,921.832 | 104.4490 | 15,236.80 | 14,541.21 |
| FNMA | POOL #0AS6347 | FIXED INCOME SECURITIES 4.000% 12/01/2045 DD 12/01/15 | 401,725.654 | 102.8680 | 438,194.80 | 413,247.15 |
| FNMA | POOL #0AS6662 | FIXED INCOME SECURITIES 4.000% 02/01/2046 DD 01/01/16 | 248,315.188 | 102.8550 | 270,915.74 | 255,404.59 |
| FNMA | POOL #0AS6823 | FIXED INCOME SECURITIES 3.500% 03/01/2046 DD 02/01/16 | 181,220.160 | 100.3160 | 187,308.02 | 181,792.82 |
| FNMA | POOL #0AS7015 | FIXED INCOME SECURITIES 3.500% 04/01/2046 DD 03/01/16 | 126,846.260 | 100.2850 | 126,519.24 | 127,207.77 |
| FNMA | POOL #0AS7320 | FIXED INCOME SECURITIES 2.500% 06/01/2031 DD 05/01/16 | 120,248.942 | 97.6980 | 124,499.83 | 117,480.81 |
| FNMA | POOL #0AS7353 | FIXED INCOME SECURITIES 3.500% 06/01/2046 DD 05/01/16 | 481,401.425 | 100.2850 | 499,040.28 | 482,773.42 |
| FNMA | POOL #0AS7362 | FIXED INCOME SECURITIES 3.000% 06/01/2046 DD 05/01/16 | 86,603.253 | 97.8230 | 89,045.71 | 84,717.90 |
| FNMA | POOL #0AS7364 | FIXED INCOME SECURITIES 3.000% 06/01/2046 DD 05/01/16 | 105,870.535 | 97.7450 | 105,432.18 | 103,483.15 |
| FNMA | POOL #0AS7365 | FIXED INCOME SECURITIES 3.000% 06/01/2046 DD 05/01/16 | 9,928.179 | 97.6810 | 10,181.79 | 9,697.94 |
| FNMA | POOL #0AS7370 | FIXED INCOME SECURITIES 3.000% 06/01/2046 DD 05/01/16 | 48,203.604 | 97.9780 | 49,597.00 | 47,228.93 |
| FNMA | POOL #0AS7383 | FIXED INCOME SECURITIES 3.500% 06/01/2046 DD 05/01/16 | 605,424.142 | 100.2960 | 627,323.46 | 607,216.20 |
| FNMA | POOL #0AS7605 | FIXED INCOME SECURITIES 2.500% 07/01/2031 DD 07/01/16 | 151,740.342 | 97.6980 | 156,866.18 | 148,247.28 |
| FNMA | POOL #0AS7617 | FIXED INCOME SECURITIES 2.500% 07/01/2031 DD 07/01/16 | 228,083.596 | 97.6980 | 236,235.77 | 222,833.11 |
| FNMA | POOL #0AS7847 | FIXED INCOME SECURITIES 3.000% 09/01/2046 DD 08/01/16 | 903,477.573 | 97.6520 | 889,360.74 | 882,263.92 |
| FNMA | POOL #0AS7878 | FIXED INCOME SECURITIES 3.000% 09/01/2046 DD 08/01/16 | 161,021.691 | 97.8230 | 168,871.50 | 157,516.25 |
| FNMA | POOL #0AS7889 | FIXED INCOME SECURITIES 3.000% 09/01/2046 DD 08/01/16 | 85,298.882 | 97.8380 | 89,570.49 | 83,454.72 |
| FNMA | POOL #0AS8009 | FIXED INCOME SECURITIES 2.500% 10/01/2031 DD 09/01/16 | 215,650.486 | 97.6980 | 223,239.33 | 210,686.21 |
| FNMA | POOL #0AS8193 | FIXED INCOME SECURITIES 2.500% 10/01/2031 DD 10/01/16 | 295,223.253 | 97.6980 | 305,316.39 | 288,427.21 |
| FNMA | POOL #0AS8195 | FIXED INCOME SECURITIES 2.500% 10/01/2031 DD 10/01/16 | 102,560.831 | 97.6980 | 105,893.86 | 100,199.88 |
| FNMA | POOL #0AS8208 | FIXED INCOME SECURITIES 2.500% 10/01/2031 DD 10/01/16 | 373,630.926 | 97.6980 | 386,373.07 | 365,029.94 |
| FNMA | POOL #0AS8240 | FIXED INCOME SECURITIES 2.500% 11/01/2031 DD 10/01/16 | 210,973.700 | 97.6980 | 217,878.93 | 206,117.09 |
| FNMA | POOL #0AS8241 | FIXED INCOME SECURITIES 2.500% 11/01/2031 DD 10/01/16 | 190,396.137 | 97.6980 | 196,712.52 | 186,013.22 |
| FNMA | POOL #0AS8245 | FIXED INCOME SECURITIES 2.500% 11/01/2031 DD 10/01/16 | 151,001.512 | 97.6980 | 156,215.79 | 147,525.46 |
| FNMA | POOL #0AS8251 | FIXED INCOME SECURITIES 2.000% 11/01/2031 DD 10/01/16 | 186,801.410 | 95.7130 | 177,753.22 | 178,793.23 |
| FNMA | POOL #0AS8291 | FIXED INCOME SECURITIES 2.000% 11/01/2031 DD 10/01/16 | 11,776.318 | 95.7150 | 11,205.89 | 11,271.70 |
| FNMA | POOL #0AS8348 | FIXED INCOME SECURITIES 3.000% 11/01/2036 DD 10/01/16 | 129,687.610 | 98.9240 | 131,410.04 | 128,292.17 |
| FNMA | POOL #0AS8349 | FIXED INCOME SECURITIES 3.000% 11/01/2036 DD 10/01/16 | 53,423.826 | 98.9240 | 54,133.36 | 52,848.99 |
| FNMA | POOL #0AS8371 | FIXED INCOME SECURITIES 3.500% 11/01/2046 DD 10/01/16 | 232,657.690 | 100.6880 | 241,091.54 | 234,258.37 |
| FNMA | POOL #0AS8374 | FIXED INCOME SECURITIES 4.000% 11/01/2046 DD 10/01/16 | 107,831.077 | 102.6300 | 117,502.17 | 110,667.03 |
| FNMA | POOL #0AS8486 | FIXED INCOME SECURITIES 3.000% 12/01/2046 DD 12/01/16 | 581,922.510 | 97.7610 | 581,786.12 | 568,893.27 |
| FNMA | POOL #0AS8493 | FIXED INCOME SECURITIES 3.500% 12/01/2046 DD 12/01/16 | 463,836.488 | 100.3430 | 478,675.63 | 465,427.45 |
| FNMA | POOL #0AS8553 | FIXED INCOME SECURITIES 3.000% 12/01/2036 DD 12/01/16 | 155,245.203 | 98.9240 | 155,317.97 | 153,574.76 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| FNMA | POOL #0AS8589 | FIXED INCOME SECURITIES 3.000% 01/01/2047 DD 12/01/16 | 65,614.150 | 97.8210 | 65,614.15 | 64,184.42 |
| FNMA | POOL #0AS8653 | FIXED INCOME SECURITIES 3.500% 01/01/2047 DD 12/01/16 | 268,071.985 | 100.6260 | 278,794.88 | 269,750.12 |
| FNMA | POOL #0AS8792 | FIXED INCOME SECURITIES 3.000% 02/01/2047 DD 01/01/17 | 15,363.864 | 97.7580 | 15,285.61 | 15,019.41 |
| FNMA | POOL #0AS8885 | FIXED INCOME SECURITIES 3.500% 02/01/2032 DD 02/01/17 | 172,905.368 | 101.3950 | 176,282.44 | 175,317.40 |
| FNMA | POOL #0AS8925 | FIXED INCOME SECURITIES 3.000% 03/01/2047 DD 02/01/17 | 257,690.733 | 97.7390 | 254,791.72 | 251,864.35 |
| FNMA | POOL #0AS8936 | FIXED INCOME SECURITIES 3.000% 03/01/2047 DD 02/01/17 | 208,178.296 | 97.6480 | 205,681.77 | 203,281.94 |
| FNMA | POOL #0AS9316 | FIXED INCOME SECURITIES 2.500% 03/01/2032 DD 03/01/17 | 95,281.110 | 97.6980 | 94,853.09 | 93,087.74 |
| FNMA | POOL #0AS9317 | FIXED INCOME SECURITIES 2.500% 03/01/2032 DD 03/01/17 | 77,871.340 | 97.6980 | 77,497.20 | 76,078.74 |
| FNMA | POOL #0AS9318 | FIXED INCOME SECURITIES 2.500% 03/01/2032 DD 03/01/17 | 146,891.630 | 97.6980 | 146,168.66 | 143,510.18 |
| FNMA | POOL #0AS9319 | FIXED INCOME SECURITIES 2.500% 03/01/2032 DD 03/01/17 | 155,041.570 | 97.6980 | 154,199.75 | 151,472.51 |
| FNMA | POOL #0AS9321 | FIXED INCOME SECURITIES 2.500% 03/01/2032 DD 03/01/17 | 125,125.900 | 97.6980 | 124,508.67 | 122,245.50 |
| FNMA | POOL #0AT0310 | FIXED INCOME SECURITIES 3.500% 03/01/2043 DD 03/01/13 | 7,338.175 | 100.7710 | 7,552.60 | 7,394.75 |
| FNMA | POOL #0AT2037 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 04/01/13 | 127,770.436 | 98.2860 | 132,571.83 | 125,580.45 |
| FNMA | POOL #0AT2040 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 04/01/13 | 454,380.210 | 98.2830 | 472,448.93 | 446,578.50 |
| FNMA | POOL #0AT2043 | FIXED INCOME SECURITIES 3.000% 04/01/2043 DD 04/01/13 | 243,512.970 | 98.2570 | 253,301.07 | 239,268.54 |
| FNMA | POOL #0AT3019 | FIXED INCOME SECURITIES 3.500% 04/01/2043 DD 04/01/13 | 7,787.423 | 100.7800 | 8,014.97 | 7,848.16 |
| FNMA | POOL #0AT3121 | FIXED INCOME SECURITIES 3.000% 04/01/2028 DD 04/01/13 | 36,159.835 | 100.0670 | 37,120.33 | 36,184.06 |
| FNMA | POOL #0AT3906 | FIXED INCOME SECURITIES 3.500% 07/01/2043 DD 08/01/13 | 21,334.000 | 100.7810 | 22,015.68 | 21,500.62 |
| FNMA | POOL #0AT6033 | FIXED INCOME SECURITIES 3.000% 05/01/2028 DD 05/01/13 | 46,436.160 | 100.0660 | 47,669.63 | 46,466.81 |
| FNMA | POOL #0AT6144 | FIXED INCOME SECURITIES 4.000% 05/01/2042 DD 05/01/13 | 96,764.610 | 103.3250 | 100,502.92 | 99,982.03 |
| FNMA | POOL #0AT6654 | FIXED INCOME SECURITIES 3.000% 05/01/2043 DD 05/01/13 | 315,241.064 | 98.3180 | 327,161.11 | 309,938.71 |
| FNMA | POOL #0AT7267 | FIXED INCOME SECURITIES 3.500% 09/01/2043 DD 09/01/13 | 12,124.145 | 100.5270 | 12,451.89 | 12,188.04 |
| FNMA | POOL #0AT7333 | FIXED INCOME SECURITIES 3.500% 08/01/2043 DD 08/01/13 | 14,939.816 | 100.7500 | 15,374.03 | 15,051.86 |
| FNMA | POOL #0AT7676 | FIXED INCOME SECURITIES 3.000% 06/01/2043 DD 06/01/13 | 143,365.430 | 98.2590 | 143,231.01 | 140,869.44 |
| FNMA | POOL #0AT8464 | FIXED INCOME SECURITIES 3.500% 07/01/2043 DD 07/01/13 | 369,897.055 | 100.7500 | 372,931.37 | 372,671.28 |
| FNMA | POOL #0AT9667 | FIXED INCOME SECURITIES 3.500% 07/01/2043 DD 06/01/13 | 142,824.840 | 100.7470 | 148,515.52 | 143,891.74 |
| FNMA | POOL #0AU0570 | FIXED INCOME SECURITIES 3.500% 08/01/2043 DD 07/01/13 | 187,594.530 | 100.5460 | 189,162.70 | 188,618.80 |
| FNMA | POOL #0AU0613 | FIXED INCOME SECURITIES 3.500% 08/01/2043 DD 08/01/13 | 232,575.570 | 100.5120 | 234,519.77 | 233,766.36 |
| FNMA | POOL #0AU0918 | FIXED INCOME SECURITIES 3.500% 07/01/2043 DD 07/01/13 | 197,484.652 | 100.7800 | 203,794.91 | 199,025.03 |
| FNMA | POOL #0AU1633 | FIXED INCOME SECURITIES 3.500% 07/01/2043 DD 07/01/13 | 616,314.495 | 100.7800 | 637,259.56 | 621,121.75 |
| FNMA | POOL #0AU3032 | FIXED INCOME SECURITIES 3.500% 08/01/2043 DD 08/01/13 | 14,794.689 | 100.7800 | 15,224.65 | 14,910.09 |
| FNMA | POOL #0AU3270 | FIXED INCOME SECURITIES 3.500% 08/01/2043 DD 08/01/13 | 113,786.140 | 100.7810 | 114,692.89 | 114,674.81 |
| FNMA | POOL #0AU8774 | FIXED INCOME SECURITIES 3.000% 10/01/2028 DD 10/01/13 | 86,015.784 | 99.9460 | 87,870.50 | 85,969.34 |
| FNMA | POOL #0AV2357 | FIXED INCOME SECURITIES 4.000% 01/01/2044 DD 01/01/14 | 50,278.112 | 103.1150 | 55,038.82 | 51,844.28 |
| FNMA | POOL #0AV6577 | FIXED INCOME SECURITIES 4.000% 03/01/2044 DD 03/01/14 | 64,959.261 | 102.9240 | 69,963.12 | 66,858.67 |
| FNMA | POOL #0AW0937 | FIXED INCOME SECURITIES 3.000% 04/01/2029 DD 04/01/14 | 281,550.790 | 100.0660 | 290,811.18 | 281,736.61 |
| FNMA | POOL #0AW3064 | FIXED INCOME SECURITIES 3.000% 04/01/2029 DD 04/01/14 | 218,268.389 | 99.8760 | 225,583.80 | 217,997.74 |
| FNMA | POOL #0AW3139 | FIXED INCOME SECURITIES 4.000% 05/01/2039 DD 06/01/14 | 578.552 | 102.7020 | 621.23 | 594.18 |
| FNMA | POOL #0AW7055 | FIXED INCOME SECURITIES 4.000% 07/01/2044 DD 06/01/14 | 25,559.325 | 102.4260 | 27,444.29 | 26,179.39 |
| FNMA | POOL #0AW8154 | FIXED INCOME SECURITIES 3.500% 01/01/2042 DD 09/01/14 | 81,099.034 | 100.8240 | 83,481.32 | 81,767.29 |
| FNMA | POOL #0AX1321 | FIXED INCOME SECURITIES 3.500% 09/01/2029 DD 09/01/14 | 266,183.832 | 101.3850 | 283,568.97 | 269,870.48 |
| FNMA | POOL #0AX2741 | FIXED INCOME SECURITIES 3.500% 10/01/2029 DD 10/01/14 | 57,151.483 | 101.3880 | 60,812.78 | 57,944.75 |
| FNMA | POOL #0AX3298 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 08/01/15 | 25,216.129 | 100.0670 | 26,291.76 | 25,233.02 |
| FNMA | POOL #0AX3706 | FIXED INCOME SECURITIES 4.000% 09/01/2042 DD 12/01/14 | 52,416.256 | 102.8240 | 56,183.69 | 53,896.49 |
| FNMA | POOL #0AX6255 | FIXED INCOME SECURITIES 4.000% 12/01/2044 DD 12/01/14 | 16,246.388 | 103.3260 | 17,568.94 | 16,786.74 |
| FNMA | POOL #0AX8713 | FIXED INCOME SECURITIES 4.000% 01/01/2045 DD 01/01/15 | 206,770.273 | 103.1250 | 223,958.06 | 213,231.84 |
| FNMA | POOL #0AX9372 | FIXED INCOME SECURITIES 4.000% 12/01/2044 DD 12/01/14 | 144,388.605 | 103.1250 | 155,736.65 | 148,900.75 |
| FNMA | POOL #0AX9700 | FIXED INCOME SECURITIES 3.000% 07/01/2030 DD 07/01/15 | 34,562.122 | 100.0670 | 35,977.03 | 34,585.28 |
| FNMA | POOL #0AX9701 | FIXED INCOME SECURITIES 3.000% 07/01/2030 DD 07/01/15 | 120,173.917 | 100.0670 | 124,980.86 | 120,254.43 |
| FNMA | POOL #0AY0299 | FIXED INCOME SECURITIES 4.000% 12/01/2044 DD 12/01/14 | 16,995.034 | 103.3260 | 18,378.56 | 17,560.29 |
| FNMA | POOL #0AY0828 | FIXED INCOME SECURITIES 2.500% 05/01/2030 DD 04/01/15 | 50,407.604 | 97.9180 | 51,006.19 | 49,358.12 |
| FNMA | POOL #0AY1866 | FIXED INCOME SECURITIES 4.000% 02/01/2045 DD 01/01/15 | 29,417.011 | 103.3260 | 31,811.76 | 30,395.42 |
| FNMA | POOL #0AY2693 | FIXED INCOME SECURITIES 4.000% 02/01/2045 DD 01/01/15 | 60,962.491 | 102.5060 | 65,725.18 | 62,490.21 |
| FNMA | POOL #0AY3416 | FIXED INCOME SECURITIES 2.500% 04/01/2030 DD 04/01/15 | 104,135.907 | 97.9180 | 105,348.10 | 101,967.80 |
| FNMA | POOL #0AY8218 | FIXED INCOME SECURITIES 4.000% 05/01/2045 DD 04/01/15 | 27,522.000 | 102.4250 | 29,551.76 | 28,189.41 |
| FNMA | POOL #0AY9770 | FIXED INCOME SECURITIES 4.000% 05/01/2045 DD 05/01/15 | 67,885.616 | 103.3260 | 73,231.62 | 70,143.49 |
| FNMA | POOL #0AZ2170 | FIXED INCOME SECURITIES 2.500% 07/01/2030 DD 07/01/15 | 46,857.265 | 97.9150 | 47,399.06 | 45,880.29 |
| FNMA | POOL #0AZ2297 | FIXED INCOME SECURITIES 3.000% 07/01/2030 DD 06/01/15 | 17,038.336 | 99.8140 | 17,671.94 | 17,006.64 |
| FNMA | POOL #0AZ5719 | FIXED INCOME SECURITIES 3.000% 09/01/2030 DD 08/01/15 | 55,440.123 | 99.9130 | 57,501.83 | 55,391.89 |
| FNMA | POOL #0AZ7833 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 08/01/15 | 28,423.834 | 100.0670 | 29,636.28 | 28,442.88 |
| FNMA | POOL #0AZ8597 | FIXED INCOME SECURITIES 3.000% 08/01/2030 DD 08/01/15 | 13,490.205 | 100.0670 | 14,065.66 | 13,499.24 |
| FNMA | POOL #0AZ9243 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 10/01/15 | 38,514.410 | 103.3060 | 41,640.72 | 39,787.70 |
| FNMA | POOL #0AZ9244 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 10/01/15 | 43,367.530 | 103.0750 | 46,765.79 | 44,701.08 |
| FNMA | POOL #0BA2877 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 10/01/15 | 45,111.000 | 102.4900 | 48,637.04 | 46,234.26 |
| FNMA | POOL #0BA2878 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 10/01/15 | 41,421.490 | 103.0580 | 44,542.67 | 42,688.16 |
| FNMA | POOL #0BA2879 | FIXED INCOME SECURITIES 4.000% 10/01/2045 DD 10/01/15 | 42,704.340 | 102.8410 | 45,782.07 | 43,917.57 |
| FNMA | POOL #0BA2904 | FIXED INCOME SECURITIES 4.000% 11/01/2045 DD 11/01/15 | 131,659.740 | 103.2870 | 141,426.21 | 135,987.40 |
| FNMA | POOL #0BA2905 | FIXED INCOME SECURITIES 4.000% 11/01/2045 DD 11/01/15 | 198,177.080 | 103.0410 | 212,351.40 | 204,203.65 |
| FNMA | POOL #0BA2924 | FIXED INCOME SECURITIES 4.000% 12/01/2045 DD 11/01/15 | 60,940.140 | 102.3840 | 64,956.02 | 62,392.95 |
| FNMA | POOL #0BA4736 | FIXED INCOME SECURITIES 4.000% 12/01/2045 DD 12/01/15 | 109,917.330 | 103.2470 | 117,190.76 | 113,486.35 |
| FNMA | POOL #0BA4737 | FIXED INCOME SECURITIES 4.000% 12/01/2045 DD 12/01/15 | 130,492.860 | 103.0080 | 138,786.32 | 134,418.09 |
| FNMA | POOL #0BA4781 | FIXED INCOME SECURITIES 4.000% 01/01/2046 DD 01/01/16 | 148,257.130 | 103.2280 | 158,519.30 | 153,042.87 |
| FNMA | POOL #0BC1154 | FIXED INCOME SECURITIES 3.500% 06/01/2046 DD 06/01/16 | 35,030.047 | 100.7730 | 36,195.90 | 35,300.83 |
| FNMA | POOL #0BC1450 | FIXED INCOME SECURITIES 3.000% 07/01/2046 DD 07/01/16 | 1,041,109.968 | 97.6520 | 1,024,842.62 | 1,016,664.71 |
| FNMA | POOL #0BC1486 | FIXED INCOME SECURITIES 3.000% 08/01/2046 DD 08/01/16 | 1,085,578.007 | 97.6520 | 1,068,615.86 | 1,060,088.64 |
| FNMA | POOL #0BC2628 | FIXED INCOME SECURITIES 2.500% 11/01/2031 DD 10/01/16 | 21,625.008 | 97.6980 | 22,275.43 | 21,127.20 |
| FNMA | POOL #0BC2629 | FIXED INCOME SECURITIES 2.500% 11/01/2031 DD 10/01/16 | 19,933.870 | 97.6980 | 20,570.83 | 19,474.99 |
| FNMA | POOL #0BC2631 | FIXED INCOME SECURITIES 2.500% 11/01/2031 DD 10/01/16 | 39,848.787 | 97.6980 | 41,097.20 | 38,931.47 |
| FNMA | POOL #0BC2777 | FIXED INCOME SECURITIES 2.500% 08/01/2031 DD 08/01/16 | 706.418 | 97.6980 | 682.91 | 690.16 |
| FNMA | POOL #0BC5981 | FIXED INCOME SECURITIES 3.500% 04/01/2046 DD 04/01/16 | 104,439.918 | 100.6100 | 107,948.44 | 105,077.00 |
| FNMA | POOL #0BC7299 | FIXED INCOME SECURITIES 3.500% 11/01/2046 DD 10/01/16 | 10,449.454 | 100.2130 | 10,832.34 | 10,471.71 |
| FNMA | POOL #0BC9012 | FIXED INCOME SECURITIES 4.000% 11/01/2046 DD 11/01/16 | 96,907.518 | 102.9240 | 103,880.31 | 99,741.09 |
| FNMA | POOL #0BC9040 | FIXED INCOME SECURITIES 2.000% 11/01/2031 DD 11/01/16 | 66,344.361 | 95.7130 | 63,130.80 | 63,500.18 |
| FNMA | POOL #0BC9084 | FIXED INCOME SECURITIES 3.500% 12/01/2046 DD 12/01/16 | 90,965.612 | 100.5190 | 94,604.23 | 91,437.72 |
| FNMA | POOL #0BD2439 | FIXED INCOME SECURITIES 4.000% 01/01/2047 DD 01/01/17 | 140,613.812 | 102.9100 | 150,725.93 | 144,705.67 |
| FNMA | POOL #0BD5049 | FIXED INCOME SECURITIES 3.000% 02/01/2047 DD 02/01/17 | 120,112.890 | 97.7440 | 119,146.37 | 117,403.14 |
| FNMA | POOL #0BD5056 | FIXED INCOME SECURITIES 3.000% 02/01/2047 DD 02/01/17 | 31,829.630 | 97.8200 | 31,590.92 | 31,135.74 |
| FNMA | POOL #0BD8477 | FIXED INCOME SECURITIES 3.500% 11/01/2046 DD 11/01/16 | 33,850.139 | 100.2130 | 35,090.43 | 33,922.24 |
| FNMA | POOL #0BD8531 | FIXED INCOME SECURITIES 3.500% 01/01/2047 DD 01/01/17 | 83,653.475 | 100.3160 | 86,522.51 | 83,917.82 |
| FNMA | POOL #0BD8962 | FIXED INCOME SECURITIES 3.000% 11/01/2046 DD 11/01/16 | 32,751.770 | 97.7250 | 33,761.19 | 32,006.67 |
| FNMA | POOL #0BE0547 | FIXED INCOME SECURITIES 3.500% 09/01/2046 DD 11/01/16 | 6,562.301 | 100.0870 | 6,802.75 | 6,568.01 |
| FNMA | POOL #0BE1896 | FIXED INCOME SECURITIES 3.000% 12/01/2036 DD 11/01/16 | 129,344.357 | 98.9240 | 131,078.77 | 127,952.61 |
| FNMA | POOL #0BE1932 | FIXED INCOME SECURITIES 3.500% 11/01/2046 DD 11/01/16 | 17,208.371 | 100.2590 | 17,838.89 | 17,252.94 |
| FNMA | POOL #0BE3188 | FIXED INCOME SECURITIES 3.500% 02/01/2047 DD 02/01/17 | 84,259.451 | 100.5020 | 85,984.13 | 84,682.43 |
| FNMA | POOL #0BE4913 | FIXED INCOME SECURITIES 3.500% 01/01/2047 DD 01/01/17 | 44,473.051 | 100.0970 | 45,899.31 | 44,516.19 |
| FNMA | POOL #0BH0398 | FIXED INCOME SECURITIES 4.000% 05/01/2047 DD 04/01/17 | 238,611.938 | 102.2550 | 243,253.69 | 243,992.64 |
| FNMA | POOL #0BH3401 | FIXED INCOME SECURITIES 4.000% 07/01/2047 DD 07/01/17 | 205,487.477 | 102.4450 | 209,484.86 | 210,511.65 |

BlackRock Asset Management

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|---|---|---|---|---|---|---|
| FNMA POOL #0BH7060 | FIXED INCOME SECURITIES | 3.500% 12/01/2047 DD 12/01/17 | 1,159,826.938 | 100.3160 | 1,189,774.03 | 1,163,491.99 |
| FNMA POOL #0BH7067 | FIXED INCOME SECURITIES | 4.500% 12/01/2047 DD 12/01/17 | 234,657.500 | 104.5240 | 254,145.08 | 245,273.41 |
| FNMA POOL #0BJ2054 | FIXED INCOME SECURITIES | 3.500% 11/01/2032 DD 11/01/17 | 56,060.429 | 101.3720 | 57,120.32 | 56,829.58 |
| FNMA POOL #0BJ2096 | FIXED INCOME SECURITIES | 3.500% 01/01/2033 DD 01/01/18 | 36,835.138 | 101.3700 | 37,531.55 | 37,339.78 |
| FNMA POOL #0BJ5879 | FIXED INCOME SECURITIES | 3.500% 01/01/2048 DD 01/01/18 | 87,732.530 | 100.5030 | 90,779.17 | 88,173.82 |
| FNMA POOL #0BJ8120 | FIXED INCOME SECURITIES | 3.500% 01/01/2048 DD 01/01/18 | 46,265.770 | 100.6270 | 47,944.71 | 46,555.86 |
| FNMA POOL #0BJ8126 | FIXED INCOME SECURITIES | 3.500% 01/01/2048 DD 01/01/18 | 23,694.040 | 100.3320 | 24,487.22 | 23,772.70 |
| FNMA POOL #0BJ8650 | FIXED INCOME SECURITIES | 3.500% 01/01/2048 DD 01/01/18 | 17,417.740 | 100.5030 | 18,022.58 | 17,505.35 |
| FNMA POOL #0BJ9057 | FIXED INCOME SECURITIES | 4.000% 02/01/2048 DD 01/01/18 | 43,724.325 | 102.2790 | 44,342.61 | 44,720.80 |
| FNMA POOL #0BJ9058 | FIXED INCOME SECURITIES | 4.000% 02/01/2048 DD 01/01/18 | 42,265.943 | 102.3590 | 42,903.23 | 43,263.00 |
| FNMA POOL #0BK4471 | FIXED INCOME SECURITIES | 4.500% 07/01/2048 DD 07/01/18 | 9,628.629 | 104.8890 | 10,025.80 | 10,099.37 |
| FNMA POOL #0BK4689 | FIXED INCOME SECURITIES | 4.500% 07/01/2048 DD 07/01/18 | 65,246.959 | 105.2640 | 68,927.30 | 68,681.56 |
| FNMA POOL #0BK7642 | FIXED INCOME SECURITIES | 4.000% 09/01/2033 DD 09/01/18 | 49,358.370 | 102.6330 | 50,717.66 | 50,657.98 |
| FNMA POOL #0BM1100 | FIXED INCOME SECURITIES | 3.500% 02/01/2045 DD 03/01/17 | 163,882.292 | 100.7810 | 169,976.65 | 165,162.21 |
| FNMA POOL #0BM1124 | FIXED INCOME SECURITIES | 3.500% 11/01/2045 DD 04/01/17 | 525,393.961 | 100.7250 | 542,715.55 | 529,203.07 |
| FNMA POOL #0BM1155 | FIXED INCOME SECURITIES | 4.000% 03/01/2047 DD 04/01/17 | 1,001,570.887 | 102.5510 | 1,067,064.23 | 1,027,120.96 |
| FNMA POOL #0BM1174 | FIXED INCOME SECURITIES | 3.500% 05/01/2047 DD 04/01/17 | 252,831.735 | 100.3270 | 262,707.97 | 253,658.49 |
| FNMA POOL #0BM1502 | FIXED INCOME SECURITIES | 4.000% 10/01/2043 DD 07/01/17 | 474,000.766 | 102.8240 | 501,774.25 | 487,386.55 |
| FNMA POOL #0BM1547 | FIXED INCOME SECURITIES | 4.000% 07/01/2047 DD 07/01/17 | 283,328.527 | 102.2050 | 289,946.91 | 289,575.92 |
| FNMA POOL #0BM1571 | FIXED INCOME SECURITIES | 3.500% 07/01/2047 DD 07/01/17 | 143,058.389 | 100.3970 | 147,417.21 | 143,626.33 |
| FNMA POOL #0BM1595 | FIXED INCOME SECURITIES | 2.500% 03/01/2031 DD 07/01/17 | 35,533.813 | 98.5980 | 35,028.56 | 35,035.63 |
| FNMA POOL #0BM1602 | FIXED INCOME SECURITIES | 3.500% 05/01/2032 DD 07/01/17 | 279,224.967 | 101.3940 | 284,722.20 | 283,117.36 |
| FNMA POOL #0BM1619 | FIXED INCOME SECURITIES | 4.000% 08/01/2047 DD 07/01/17 | 276,221.552 | 102.4450 | 293,118.55 | 282,975.17 |
| FNMA POOL #0BM1756 | FIXED INCOME SECURITIES | 4.500% 12/01/2045 DD 09/01/17 | 161,812.092 | 104.4970 | 174,352.52 | 169,088.78 |
| FNMA POOL #0BM1791 | FIXED INCOME SECURITIES | 3.000% 06/01/2032 DD 09/01/17 | 550,827.760 | 99.8320 | 565,545.19 | 549,902.37 |
| FNMA POOL #0BM1822 | FIXED INCOME SECURITIES | 3.500% 09/01/2047 DD 09/01/17 | 92,555.224 | 100.5020 | 95,490.96 | 93,019.85 |
| FNMA POOL #0BM1902 | FIXED INCOME SECURITIES | 3.500% 06/01/2047 DD 10/01/17 | 200,915.942 | 100.2460 | 206,849.24 | 201,410.20 |
| FNMA POOL #0BM1920 | FIXED INCOME SECURITIES | 4.500% 07/01/2046 DD 10/01/17 | 423,369.192 | 105.1180 | 459,421.74 | 445,037.23 |
| FNMA POOL #0BM1937 | FIXED INCOME SECURITIES | 3.500% 05/01/2047 DD 10/01/17 | 55,172.597 | 100.7290 | 57,008.83 | 55,574.81 |
| FNMA POOL #0BM1938 | FIXED INCOME SECURITIES | 3.500% 11/01/2046 DD 10/01/17 | 154,379.259 | 100.5020 | 159,468.96 | 155,154.24 |
| FNMA POOL #0BM1952 | FIXED INCOME SECURITIES | 3.500% 10/01/2047 DD 10/01/17 | 89,132.485 | 100.3780 | 92,697.77 | 89,469.41 |
| FNMA POOL #0BM3052 | FIXED INCOME SECURITIES | 4.500% 10/01/2047 DD 10/01/17 | 182,198.564 | 105.0160 | 198,852.64 | 191,337.64 |
| FNMA POOL #0BM3053 | FIXED INCOME SECURITIES | 4.500% 07/01/2046 DD 10/01/17 | 273,247.111 | 105.1940 | 298,266.29 | 287,439.57 |
| FNMA POOL #0BM3054 | FIXED INCOME SECURITIES | 2.000% 11/01/2031 DD 10/01/17 | 238,975.043 | 95.7150 | 229,714.75 | 228,734.96 |
| FNMA POOL #0BM3061 | FIXED INCOME SECURITIES | 2.000% 03/01/2032 DD 10/01/17 | 329,200.105 | 95.7140 | 311,505.60 | 315,090.59 |
| FNMA POOL #0BM3240 | FIXED INCOME SECURITIES | 3.000% 09/01/2032 DD 12/01/17 | 153,415.115 | 100.1820 | 155,093.10 | 153,694.33 |
| FNMA POOL #0BM3261 | FIXED INCOME SECURITIES | 4.000% 12/01/2047 DD 12/01/17 | 180,606.078 | 102.9590 | 186,475.78 | 185,950.21 |
| FNMA POOL #0BM3282 | FIXED INCOME SECURITIES | 3.500% 12/01/2047 DD 12/01/17 | 258,418.143 | 100.6260 | 267,583.93 | 260,035.84 |
| FNMA POOL #0BM3326 | FIXED INCOME SECURITIES | 3.500% 12/01/2047 DD 12/01/17 | 230,036.711 | 100.6260 | 236,686.21 | 231,476.74 |
| FNMA POOL #0BM3327 | FIXED INCOME SECURITIES | 3.500% 12/01/2047 DD 12/01/17 | 17,251.842 | 100.5020 | 17,712.77 | 17,338.45 |
| FNMA POOL #0BM3403 | FIXED INCOME SECURITIES | 2.500% 02/01/2030 DD 01/01/18 | 17,567.024 | 98.6080 | 17,254.11 | 17,322.49 |
| FNMA POOL #0BM3503 | FIXED INCOME SECURITIES | 3.500% 04/01/2032 DD 02/01/18 | 389,625.688 | 101.7000 | 397,296.45 | 396,249.32 |
| FNMA POOL #0BM3552 | FIXED INCOME SECURITIES | 2.500% 08/01/2030 DD 02/01/18 | 52,352.204 | 98.5770 | 51,566.92 | 51,607.23 |
| FNMA POOL #0BM3762 | FIXED INCOME SECURITIES | 4.000% 04/01/2048 DD 03/01/18 | 54,846.420 | 102.9710 | 56,733.91 | 56,475.91 |
| FNMA POOL #0BM3763 | FIXED INCOME SECURITIES | 4.000% 04/01/2048 DD 03/01/18 | 59,618.595 | 102.8300 | 61,558.54 | 61,305.80 |
| FNMA POOL #0BM3784 | FIXED INCOME SECURITIES | 5.000% 06/01/2045 DD 04/01/18 | 333,868.083 | 105.3680 | 357,291.02 | 351,790.12 |
| FNMA POOL #0BM3792 | FIXED INCOME SECURITIES | 3.500% 02/01/2047 DD 04/01/18 | 337,837.921 | 100.5030 | 336,095.95 | 339,537.25 |
| FNMA POOL #0BM3793 | FIXED INCOME SECURITIES | 2.500% 02/01/2033 DD 04/01/18 | 622,471.665 | 97.9170 | 606,131.78 | 609,505.58 |
| FNMA POOL #0BM3846 | FIXED INCOME SECURITIES | 4.500% 04/01/2048 DD 04/01/18 | 111,678.732 | 105.1330 | 117,515.69 | 117,411.20 |
| FNMA POOL #0BM5002 | FIXED INCOME SECURITIES | 3.500% 12/01/2048 DD 11/01/18 | 2,412,594.110 | 100.9640 | 2,379,420.94 | 2,435,851.52 |
| FNMA POOL #0BM5003 | FIXED INCOME SECURITIES | 4.000% 12/01/2048 DD 11/01/18 | 6,666,830.520 | 102.7830 | 6,733,238.40 | 6,852,368.41 |
| FNMA POOL #0CA0681 | FIXED INCOME SECURITIES | 3.500% 11/01/2047 DD 10/01/17 | 34,293.696 | 100.5020 | 35,220.71 | 34,465.85 |
| FNMA POOL #0CA0689 | FIXED INCOME SECURITIES | 3.500% 11/01/2047 DD 10/01/17 | 220,322.090 | 100.6260 | 227,792.37 | 221,701.31 |
| FNMA POOL #0CA0993 | FIXED INCOME SECURITIES | 3.500% 01/01/2048 DD 12/01/17 | 425,936.876 | 100.2200 | 437,417.20 | 426,873.94 |
| FNMA POOL #0CA1058 | FIXED INCOME SECURITIES | 3.500% 01/01/2048 DD 01/01/18 | 466,970.070 | 100.4790 | 484,007.18 | 469,206.86 |
| FNMA POOL #0CA1199 | FIXED INCOME SECURITIES | 4.000% 02/01/2048 DD 01/01/18 | 337,082.838 | 102.3180 | 346,958.30 | 344,896.42 |
| FNMA POOL #0CA1255 | FIXED INCOME SECURITIES | 4.000% 02/01/2048 DD 02/01/18 | 576,291.309 | 102.3160 | 590,586.02 | 589,638.22 |
| FNMA POOL #0CA1372 | FIXED INCOME SECURITIES | 4.000% 03/01/2048 DD 02/01/18 | 519,825.484 | 102.9710 | 539,684.44 | 535,269.50 |
| FNMA POOL #0CA1541 | FIXED INCOME SECURITIES | 4.000% 04/01/2048 DD 03/01/18 | 1,089,123.215 | 102.5920 | 1,124,604.80 | 1,117,353.29 |
| FNMA POOL #0CA1545 | FIXED INCOME SECURITIES | 4.000% 04/01/2048 DD 03/01/18 | 1,633,345.410 | 102.3210 | 1,682,154.35 | 1,671,255.36 |
| FNMA POOL #0CA1549 | FIXED INCOME SECURITIES | 4.000% 04/01/2048 DD 03/01/18 | 208,639.633 | 102.9840 | 216,292.48 | 214,865.44 |
| FNMA POOL #0CA1704 | FIXED INCOME SECURITIES | 4.500% 05/01/2048 DD 04/01/18 | 2,464,017.878 | 104.7820 | 2,583,368.74 | 2,581,847.21 |
| FNMA POOL #0CA2404 | FIXED INCOME SECURITIES | 4.000% 10/01/2033 DD 09/01/18 | 272,655.700 | 102.6310 | 280,302.85 | 279,829.27 |
| FNMA POOL #0CA2406 | FIXED INCOME SECURITIES | 4.000% 10/01/2033 DD 09/01/18 | 204,403.660 | 102.6300 | 209,833.13 | 209,779.48 |
| FNMA POOL #0CA2527 | FIXED INCOME SECURITIES | 4.000% 10/01/2033 DD 10/01/18 | 138,113.930 | 102.6250 | 141,728.63 | 141,739.42 |
| FNMA POOL #0CA2528 | FIXED INCOME SECURITIES | 4.000% 10/01/2033 DD 10/01/18 | 138,528.440 | 102.6250 | 142,099.87 | 142,164.81 |
| FNMA POOL #0CA2557 | FIXED INCOME SECURITIES | 4.000% 11/01/2033 DD 10/01/18 | 1,028,434.660 | 102.6250 | 1,048,681.96 | 1,055,431.07 |
| FNMA POOL #0MA1440 | FIXED INCOME SECURITIES | 3.500% 05/01/2043 DD 04/01/13 | 13,362.659 | 100.7470 | 13,753.10 | 13,462.48 |
| FNMA POOL #0MA2414 | FIXED INCOME SECURITIES | 3.500% 10/01/2045 DD 09/01/15 | 153,955.570 | 100.8940 | 153,931.53 | 155,331.93 |
| FNMA POOL #0MA2774 | FIXED INCOME SECURITIES | 2.000% 10/01/2031 DD 09/01/16 | 40,921.980 | 95.7130 | 38,939.82 | 39,167.65 |
| FNMA POOL #0MA2845 | FIXED INCOME SECURITIES | 2.000% 12/01/2031 DD 11/01/16 | 53,056.138 | 95.7130 | 50,486.23 | 50,781.62 |
| FNMA GTD REMIC P/T 16-48 UF | FIXED INCOME SECURITIES | VAR RT 08/25/2046 DD 07/25/16 | 1,135,471.590 | 100.3890 | 1,135,205.46 | 1,139,888.57 |
| FNMA GTD REMIC P/T 18-M14 A2 | FIXED INCOME SECURITIES | VAR RT 08/25/2028 DD 11/01/18 | 977,000.000 | 101.9450 | 955,837.20 | 996,002.65 |
| FORD MOTOR CO | FIXED INCOME SECURITIES | 7.450% 07/16/2031 DD 07/16/99 | 310,000.000 | 103.1020 | 336,860.84 | 319,616.20 |
| FORD MOTOR CO | FIXED INCOME SECURITIES | 4.346% 12/08/2026 DD 12/08/16 | 85,000.000 | 89.0810 | 85,124.95 | 75,718.85 |
| FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 3.664% 09/08/2024 DD 09/08/14 | 205,000.000 | 89.4390 | 198,538.40 | 183,349.95 |
| FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 3.157% 08/04/2020 DD 08/04/15 | 200,000.000 | 97.9930 | 198,062.00 | 195,986.00 |
| FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 3.200% 01/15/2021 DD 11/09/15 | 215,000.000 | 96.9760 | 211,678.25 | 208,498.40 |
| FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 4.389% 01/08/2026 DD 01/08/16 | 245,000.000 | 90.1510 | 225,071.70 | 220,869.95 |
| FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 3.336% 03/18/2021 DD 03/18/16 | 205,000.000 | 97.0310 | 204,938.50 | 198,913.55 |
| FORD MOTOR CREDIT CO LLC | FIXED INCOME SECURITIES | 3.096% 05/04/2023 DD 05/04/16 | 700,000.000 | 90.3980 | 675,083.00 | 632,786.00 |
| GAHR COMMERCIAL M NRF DFX 144A | FIXED INCOME SECURITIES | VAR RT 12/15/2034 DD 02/01/15 | 1,790,000.000 | 98.7140 | 1,745,380.67 | 1,766,980.60 |
| GE CAPITAL INTERNATIONAL FUNDI | FIXED INCOME SECURITIES | 4.418% 11/15/2035 DD 05/15/16 | 681,000.000 | 83.7570 | 701,034.02 | 570,385.17 |
| GENERAL DYNAMICS CORP | FIXED INCOME SECURITIES | 3.750% 05/15/2028 DD 05/11/18 | 175,000.000 | 100.9100 | 175,603.06 | 176,592.50 |
| GENERAL ELECTRIC CO | FIXED INCOME SECURITIES | 5.550% 05/04/2020 DD 05/04/07 | 195,000.000 | 101.7140 | 205,549.50 | 198,342.30 |
| GENERAL MOTORS CO | FIXED INCOME SECURITIES | 6.250% 10/02/2043 DD 04/02/14 | 190,000.000 | 93.7340 | 200,364.50 | 178,094.60 |
| GENERAL MOTORS CO | FIXED INCOME SECURITIES | 6.750% 04/01/2046 DD 02/23/16 | 275,000.000 | 96.8100 | 307,197.80 | 266,227.50 |
| GENERAL MOTORS CO | FIXED INCOME SECURITIES | 5.400% 04/01/2048 DD 08/07/17 | 215,000.000 | 85.1650 | 222,905.58 | 183,104.75 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 4.375% 09/25/2021 DD 09/25/14 | 170,000.000 | 100.1940 | 175,387.30 | 170,329.80 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 3.450% 04/10/2022 DD 04/10/15 | 80,000.000 | 96.7060 | 77,848.80 | 77,364.80 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 3.200% 07/13/2020 DD 07/13/15 | 396,000.000 | 98.7590 | 396,839.52 | 391,085.64 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 4.000% 10/06/2026 DD 10/06/16 | 60,000.000 | 89.7820 | 57,507.00 | 53,869.20 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 3.950% 04/13/2024 DD 04/13/17 | 649,000.000 | 94.9710 | 641,815.57 | 616,361.79 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 2.450% 11/06/2020 DD 11/07/17 | 530,000.000 | 97.1270 | 529,602.50 | 514,773.10 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 3.550% 04/09/2021 DD 04/10/18 | 110,000.000 | 98.6230 | 109,957.10 | 108,485.30 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES | 4.350% 04/09/2025 DD 04/10/18 | 15,000.000 | 94.7460 | 14,991.90 | 14,211.90 |
| GEORGIA POWER CO | FIXED INCOME SECURITIES | 2.000% 03/30/2020 DD 03/03/17 | 178,000.000 | 98.3680 | 177,098.00 | 175,095.04 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| GEORGIA POWER CO | FIXED INCOME SECURITIES | 3.250% 03/30/2027 DD 03/03/17 | 220,000.000 | 93.5530 | 215,330.61 | 205,816.60 |
| GEORGIA-PACIFIC LLC 144A | FIXED INCOME SECURITIES | 5.400% 11/01/2020 DD 11/02/10 | 50,000.000 | 103.6170 | 54,669.50 | 51,808.50 |
| GEORGIA-PACIFIC LLC 144A | FIXED INCOME SECURITIES | 3.734% 07/15/2023 DD 06/21/13 | 190,000.000 | 100.9520 | 191,254.00 | 191,808.80 |
| GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 4.800% 04/01/2044 DD 03/07/14 | 205,000.000 | 100.2970 | 218,833.40 | 205,608.85 |
| GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 4.750% 03/01/2046 DD 09/14/15 | 270,000.000 | 99.2090 | 284,904.00 | 267,864.30 |
| GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 2.500% 09/01/2023 DD 09/20/16 | 40,000.000 | 96.4690 | 39,858.40 | 38,587.60 |
| GILEAD SCIENCES INC | FIXED INCOME SECURITIES | 2.950% 03/01/2027 DD 09/20/16 | 110,000.000 | 93.0980 | 104,676.00 | 102,407.80 |
| GLAXOSMITHKLINE CAPITAL PLC | FIXED INCOME SECURITIES | 2.850% 05/08/2022 DD 05/09/12 | 310,000.000 | 98.7870 | 304,578.10 | 306,239.70 |
| GLP CAPITAL LP / GLP FINANCING | FIXED INCOME SECURITIES | 4.875% 11/01/2020 DD 05/01/14 | 1,540,000.000 | 100.8500 | 1,562,163.25 | 1,553,090.00 |
| GLP CAPITAL LP / GLP FINANCING | FIXED INCOME SECURITIES | 5.250% 06/01/2025 DD 05/21/18 | 330,000.000 | 99.2920 | 337,150.80 | 327,663.60 |
| GNMA POOL #0553461 | FIXED INCOME SECURITIES | 3.500% 01/15/2042 DD 01/01/12 | 90,543.327 | 101.1890 | 94,674.36 | 91,619.89 |
| GNMA POOL #0615516 | FIXED INCOME SECURITIES | 4.500% 09/15/2033 DD 09/01/03 | 64,701.044 | 104.1360 | 71,737.26 | 67,377.08 |
| GNMA POOL #0651862 | FIXED INCOME SECURITIES | 6.500% 06/15/2036 DD 06/01/06 | 397.500 | 111.0400 | 451.55 | 441.38 |
| GNMA POOL #0664543 | FIXED INCOME SECURITIES | 6.500% 01/15/2038 DD 01/01/08 | 2,954.063 | 111.9370 | 3,355.64 | 3,306.69 |
| GNMA POOL #0671127 | FIXED INCOME SECURITIES | 6.500% 09/15/2037 DD 09/01/07 | 5,770.831 | 115.8300 | 6,555.26 | 6,684.35 |
| GNMA POOL #0676896 | FIXED INCOME SECURITIES | 6.500% 01/15/2038 DD 01/01/08 | 160,924.835 | 112.2440 | 182,800.56 | 180,628.47 |
| GNMA POOL #0679118 | FIXED INCOME SECURITIES | 6.500% 11/15/2037 DD 11/01/07 | 68,928.436 | 110.1990 | 78,298.40 | 75,958.45 |
| GNMA POOL #0728627 | FIXED INCOME SECURITIES | 4.500% 01/15/2040 DD 01/01/10 | 83,623.788 | 104.4290 | 92,312.81 | 87,327.49 |
| GNMA POOL #0732087 | FIXED INCOME SECURITIES | 4.500% 05/15/2040 DD 05/01/10 | 11,250.058 | 104.4100 | 12,419.01 | 11,746.19 |
| GNMA POOL #0736106 | FIXED INCOME SECURITIES | 4.500% 07/15/2040 DD 07/01/10 | 137,251.989 | 104.4670 | 151,749.23 | 143,383.04 |
| GNMA POOL #0745793 | FIXED INCOME SECURITIES | 4.500% 07/15/2040 DD 07/01/10 | 211,713.304 | 104.4520 | 234,042.47 | 221,138.78 |
| GNMA POOL #0759138 | FIXED INCOME SECURITIES | 4.000% 01/15/2041 DD 01/01/11 | 168,835.496 | 103.0990 | 180,311.06 | 174,067.71 |
| GNMA POOL #0762838 | FIXED INCOME SECURITIES | 4.000% 03/15/2041 DD 03/01/11 | 117,410.027 | 103.0810 | 125,316.86 | 121,027.43 |
| GNMA POOL #0782415 | FIXED INCOME SECURITIES | 6.500% 10/15/2038 DD 10/01/08 | 19,980.054 | 111.6470 | 22,512.71 | 22,307.13 |
| GNMA POOL #0782557 | FIXED INCOME SECURITIES | 5.000% 01/15/2039 DD 02/01/09 | 509,591.750 | 105.9730 | 564,134.00 | 540,029.67 |
| GNMA POOL #0782573 | FIXED INCOME SECURITIES | 6.500% 12/15/2038 DD 02/01/09 | 127,341.900 | 112.9580 | 143,483.49 | 143,842.86 |
| GNMA POOL #0782619 | FIXED INCOME SECURITIES | 5.000% 04/15/2039 DD 04/01/09 | 340,884.010 | 105.9810 | 371,030.94 | 361,272.28 |
| GNMA POOL #0782696 | FIXED INCOME SECURITIES | 5.000% 06/15/2039 DD 07/01/09 | 51,653.368 | 105.9690 | 57,512.77 | 54,736.56 |
| GNMA POOL #0782958 | FIXED INCOME SECURITIES | 5.000% 05/15/2040 DD 05/01/10 | 173,522.188 | 105.9720 | 192,446.93 | 183,884.93 |
| GNMA POOL #0783289 | FIXED INCOME SECURITIES | 4.500% 04/15/2041 DD 04/01/11 | 27,248.130 | 104.4550 | 30,079.38 | 28,462.03 |
| GNMA POOL #0783571 | FIXED INCOME SECURITIES | 5.000% 12/15/2033 DD 05/01/12 | 141,211.740 | 105.9510 | 156,877.42 | 149,615.25 |
| GNMA POOL #0783609 | FIXED INCOME SECURITIES | 4.500% 10/15/2040 DD 07/01/12 | 580,466.680 | 104.4580 | 640,055.21 | 606,343.88 |
| GNMA POOL #0783610 | FIXED INCOME SECURITIES | 4.500% 11/15/2041 DD 07/01/12 | 390,062.540 | 104.5840 | 429,373.50 | 407,943.01 |
| GNMA POOL #0784439 | FIXED INCOME SECURITIES | 3.000% 02/15/2045 DD 02/01/18 | 221,419.975 | 98.8690 | 218,150.57 | 218,915.72 |
| GNMA POOL #0AD2334 | FIXED INCOME SECURITIES | 3.500% 04/15/2043 DD 04/01/13 | 144,541.507 | 100.9470 | 151,023.30 | 145,910.32 |
| GNMA POOL #0AZ8560 | FIXED INCOME SECURITIES | 4.500% 03/15/2047 DD 03/01/17 | 27,737.741 | 104.4960 | 29,013.03 | 28,984.83 |
| GNMA POOL #0AZ8596 | FIXED INCOME SECURITIES | 4.500% 04/15/2047 DD 04/01/17 | 42,914.211 | 104.5590 | 44,887.26 | 44,870.67 |
| GNMA POOL #0AZ8597 | FIXED INCOME SECURITIES | 4.500% 04/15/2047 DD 04/01/17 | 29,237.030 | 104.4990 | 30,581.26 | 30,552.40 |
| GNMA POOL #0BA7888 | FIXED INCOME SECURITIES | 4.500% 05/15/2047 DD 05/01/17 | 26,380.370 | 104.5620 | 27,593.25 | 27,583.84 |
| GNMA POOL #0BB6967 | FIXED INCOME SECURITIES | 4.000% 06/15/2047 DD 07/01/17 | 49,770.342 | 102.7420 | 51,059.31 | 51,135.04 |
| GNMA POOL #0BC5919 | FIXED INCOME SECURITIES | 4.000% 09/15/2047 DD 09/01/17 | 77,217.690 | 102.7700 | 79,217.52 | 79,356.62 |
| GNMA POOL #0BD3187 | FIXED INCOME SECURITIES | 4.000% 10/15/2047 DD 10/01/17 | 167,545.841 | 102.7400 | 171,885.01 | 172,136.60 |
| GNMA POOL #0BE0143 | FIXED INCOME SECURITIES | 4.000% 01/15/2048 DD 01/01/18 | 199,856.072 | 102.7710 | 205,032.02 | 205,394.08 |
| GNMA POOL #0BE0144 | FIXED INCOME SECURITIES | 4.000% 01/15/2048 DD 01/01/18 | 50,179.341 | 102.7410 | 51,478.91 | 51,554.76 |
| GNMA POOL #0BE0204 | FIXED INCOME SECURITIES | 4.000% 01/15/2048 DD 02/01/18 | 127,217.518 | 102.7700 | 130,512.26 | 130,741.44 |
| GNMA POOL #0BE1030 | FIXED INCOME SECURITIES | 4.000% 11/15/2047 DD 11/01/17 | 57,889.569 | 102.8840 | 59,388.82 | 59,559.10 |
| GNMA POOL #0BE1031 | FIXED INCOME SECURITIES | 4.000% 10/15/2047 DD 11/01/17 | 146,240.839 | 102.7730 | 150,028.24 | 150,296.10 |
| GNMA POOL #0BE4664 | FIXED INCOME SECURITIES | 4.000% 12/15/2047 DD 12/01/17 | 172,030.087 | 102.7720 | 176,485.40 | 176,798.76 |
| GNMA II POOL #0004060 | FIXED INCOME SECURITIES | 6.000% 12/20/2037 DD 12/01/07 | 1,314.380 | 108.7110 | 1,348.68 | 1,428.88 |
| GNMA II POOL #0004223 | FIXED INCOME SECURITIES | 6.500% 08/20/2038 DD 08/01/08 | 231,913.200 | 112.8950 | 261,192.22 | 261,818.41 |
| GNMA II POOL #0004292 | FIXED INCOME SECURITIES | 6.500% 11/20/2038 DD 11/01/08 | 129,413.237 | 113.0690 | 145,751.64 | 146,326.25 |
| GNMA II POOL #0004422 | FIXED INCOME SECURITIES | 4.000% 04/20/2039 DD 04/01/09 | 8,102.379 | 103.2770 | 8,616.37 | 8,367.89 |
| GNMA II POOL #0004494 | FIXED INCOME SECURITIES | VAR RT 07/20/2039 DD 07/01/09 | 45,711.468 | 103.2840 | 48,711.29 | 47,212.63 |
| GNMA II POOL #0004559 | FIXED INCOME SECURITIES | 5.000% 10/20/2039 DD 10/01/09 | 1,238,477.036 | 106.4390 | 1,368,517.14 | 1,318,222.57 |
| GNMA II POOL #0004598 | FIXED INCOME SECURITIES | 4.500% 12/20/2039 DD 12/01/09 | 11,620.405 | 104.9290 | 12,648.08 | 12,193.17 |
| GNMA II POOL #0004617 | FIXED INCOME SECURITIES | 4.500% 01/20/2040 DD 01/01/10 | 14,451.105 | 104.9300 | 15,729.13 | 15,163.54 |
| GNMA II POOL #0004636 | FIXED INCOME SECURITIES | 4.500% 02/20/2040 DD 02/01/10 | 11,372.990 | 104.9320 | 12,378.81 | 11,933.91 |
| GNMA II POOL #0004696 | FIXED INCOME SECURITIES | 4.500% 05/20/2040 DD 05/01/10 | 756.329 | 104.9310 | 823.21 | 793.62 |
| GNMA II POOL #0004771 | FIXED INCOME SECURITIES | 4.500% 08/20/2040 DD 08/01/10 | 27,484.700 | 104.9310 | 29,915.37 | 28,839.97 |
| GNMA II POOL #0004800 | FIXED INCOME SECURITIES | 4.000% 09/20/2040 DD 09/01/10 | 12,342.954 | 103.4220 | 13,178.03 | 12,765.33 |
| GNMA II POOL #0004833 | FIXED INCOME SECURITIES | 4.000% 10/20/2040 DD 10/01/10 | 162,609.486 | 103.2870 | 172,591.35 | 167,954.46 |
| GNMA II POOL #0004853 | FIXED INCOME SECURITIES | 4.000% 11/20/2040 DD 11/01/10 | 131,569.108 | 103.2840 | 142,259.08 | 135,889.84 |
| GNMA II POOL #0004882 | FIXED INCOME SECURITIES | 4.000% 12/20/2040 DD 12/01/10 | 295,838.224 | 103.2870 | 315,756.63 | 305,562.43 |
| GNMA II POOL #0004922 | FIXED INCOME SECURITIES | 4.000% 01/20/2041 DD 01/01/11 | 257,737.776 | 103.2890 | 274,889.23 | 266,214.77 |
| GNMA II POOL #0004945 | FIXED INCOME SECURITIES | 4.000% 02/20/2041 DD 02/01/11 | 5,479.163 | 103.2830 | 5,839.59 | 5,659.04 |
| GNMA II POOL #0005018 | FIXED INCOME SECURITIES | 5.000% 04/20/2041 DD 04/01/11 | 83,327.330 | 106.0740 | 91,464.75 | 88,388.63 |
| GNMA II POOL #0005056 | FIXED INCOME SECURITIES | 5.000% 05/20/2041 DD 05/01/11 | 12,600.683 | 106.0600 | 13,831.23 | 13,364.28 |
| GNMA II POOL #0005083 | FIXED INCOME SECURITIES | 5.000% 06/20/2041 DD 06/01/11 | 214,124.378 | 106.1060 | 235,034.98 | 227,198.81 |
| GNMA II POOL #0005116 | FIXED INCOME SECURITIES | 5.000% 07/20/2041 DD 07/01/11 | 116,496.847 | 106.0660 | 127,873.51 | 123,563.55 |
| GNMA II POOL #0783584 | FIXED INCOME SECURITIES | 4.500% 07/20/2041 DD 06/01/12 | 182,241.912 | 104.9080 | 198,515.55 | 191,186.35 |
| GNMA II POOL #0783590 | FIXED INCOME SECURITIES | 4.500% 06/20/2041 DD 06/01/12 | 306,262.736 | 104.9230 | 333,682.83 | 321,340.05 |
| GNMA II POOL #0783591 | FIXED INCOME SECURITIES | 4.500% 07/20/2041 DD 06/01/12 | 316,909.797 | 104.9080 | 344,045.18 | 332,463.73 |
| GNMA II POOL #0AI4166 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 15,168.980 | 103.0000 | 16,245.04 | 15,624.05 |
| GNMA II POOL #0AI4167 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 12,902.010 | 102.6960 | 13,776.93 | 13,249.85 |
| GNMA II POOL #0AJ2723 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 15,445.880 | 103.7950 | 16,493.28 | 16,032.05 |
| GNMA II POOL #0AJ4687 | FIXED INCOME SECURITIES | 4.000% 08/20/2044 DD 08/01/14 | 18,300.280 | 102.9320 | 19,541.25 | 18,836.84 |
| GNMA II POOL #0AQ0542 | FIXED INCOME SECURITIES | 4.000% 10/20/2046 DD 10/01/16 | 16,201.870 | 102.7100 | 17,472.71 | 16,640.94 |
| GNMA II POOL #0AX4341 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 53,229.514 | 100.9020 | 57,525.29 | 53,709.64 |
| GNMA II POOL #0AZ4342 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 51,779.625 | 100.7910 | 55,715.69 | 52,189.20 |
| GNMA II POOL #0AZ4343 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 44,040.052 | 100.7380 | 47,208.88 | 44,365.07 |
| GNMA II POOL #0AZ4344 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 118,584.770 | 100.7120 | 126,876.42 | 119,429.09 |
| GNMA II POOL #0AZ4345 | FIXED INCOME SECURITIES | 3.500% 10/20/2046 DD 10/01/16 | 104,670.695 | 100.7060 | 111,466.13 | 105,409.67 |
| GNMA II POOL #0BD0560 | FIXED INCOME SECURITIES | 4.500% 09/20/2048 DD 09/01/18 | 171,529.150 | 104.4170 | 178,417.11 | 179,105.59 |
| GNMA II POOL #0MA0023 | FIXED INCOME SECURITIES | 4.000% 04/20/2042 DD 04/01/12 | 163,678.309 | 103.2870 | 173,908.22 | 169,058.42 |
| GNMA II POOL #0MA0934 | FIXED INCOME SECURITIES | 3.500% 04/20/2043 DD 04/01/13 | 301,490.432 | 101.1380 | 306,550.59 | 304,921.39 |
| GNMA II POOL #0MA1012 | FIXED INCOME SECURITIES | 3.500% 05/20/2043 DD 05/01/13 | 87,074.232 | 101.1390 | 88,203.48 | 88,066.01 |
| GNMA II POOL #0MA1158 | FIXED INCOME SECURITIES | 4.000% 07/20/2043 DD 07/01/13 | 37,060.369 | 103.2440 | 39,527.21 | 38,262.61 |
| GNMA II POOL #0MA1677 | FIXED INCOME SECURITIES | 3.500% 02/20/2044 DD 02/01/14 | 1,025,981.287 | 100.7080 | 1,047,623.08 | 1,033,245.23 |
| GNMA II POOL #0MA2753 | FIXED INCOME SECURITIES | 3.000% 04/20/2045 DD 04/01/15 | 524,023.770 | 98.8290 | 513,707.05 | 517,887.45 |
| GNMA II POOL #0MA2826 | FIXED INCOME SECURITIES | 3.500% 05/20/2045 DD 05/01/15 | 1,404,561.110 | 100.8310 | 1,410,658.45 | 1,416,233.01 |
| GNMA II POOL #0MA2960 | FIXED INCOME SECURITIES | 3.000% 07/20/2045 DD 07/01/15 | 83,528.253 | 98.7980 | 81,805.49 | 82,524.24 |
| GNMA II POOL #0MA3172 | FIXED INCOME SECURITIES | 3.000% 10/20/2045 DD 10/01/15 | 182,775.097 | 98.7770 | 179,233.84 | 180,539.76 |
| GNMA II POOL #0MA3521 | FIXED INCOME SECURITIES | 3.500% 03/20/2046 DD 03/01/16 | 7,866,942.506 | 100.8000 | 7,846,631.13 | 7,929,878.05 |
| GNMA II POOL #0MA3596 | FIXED INCOME SECURITIES | 3.000% 04/20/2046 DD 04/01/16 | 2,975,907.021 | 98.6840 | 2,934,677.39 | 2,936,744.08 |
| GNMA II POOL #0MA3597 | FIXED INCOME SECURITIES | 3.500% 04/20/2046 DD 04/01/16 | 4,457,417.094 | 100.7840 | 4,483,663.04 | 4,492,363.24 |
| GNMA II POOL #0MA3662 | FIXED INCOME SECURITIES | 3.000% 05/20/2046 DD 05/01/16 | 22,544.990 | 98.7000 | 22,079.99 | 22,251.91 |
| GNMA II POOL #0MA3663 | FIXED INCOME SECURITIES | 3.500% 05/20/2046 DD 05/01/16 | 1,406,586.593 | 100.7540 | 1,419,597.88 | 1,417,192.26 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| GNMA II POOL #0MA3735 | FIXED INCOME SECURITIES | 3.000% 06/20/2046 DD 06/01/16 | 474,697.134 | 98.6230 | 465,648.22 | 468,160.55 |
| GNMA II POOL #0MA3736 | FIXED INCOME SECURITIES | 3.500% 06/20/2046 DD 06/01/16 | 3,012,558.538 | 100.7380 | 3,032,272.28 | 3,034,791.22 |
| GNMA II POOL #0MA3802 | FIXED INCOME SECURITIES | 3.000% 07/20/2046 DD 07/01/16 | 896,632.023 | 98.6380 | 880,055.45 | 884,419.89 |
| GNMA II POOL #0MA3803 | FIXED INCOME SECURITIES | 3.500% 07/20/2046 DD 07/01/16 | 510,902.778 | 100.7070 | 515,133.69 | 514,514.86 |
| GNMA II POOL #0MA3873 | FIXED INCOME SECURITIES | 3.000% 07/20/2046 DD 08/01/16 | 4,434,330.074 | 98.6230 | 4,323,783.52 | 4,373,269.35 |
| GNMA II POOL #0MA3936 | FIXED INCOME SECURITIES | 3.000% 08/20/2046 DD 09/01/16 | 1,963,312.838 | 98.6680 | 1,925,240.10 | 1,937,161.51 |
| GNMA II POOL #0MA3937 | FIXED INCOME SECURITIES | 3.500% 09/20/2046 DD 09/01/16 | 2,483,408.755 | 100.6920 | 2,472,585.49 | 2,500,593.94 |
| GNMA II POOL #0MA4068 | FIXED INCOME SECURITIES | 3.000% 11/20/2046 DD 11/01/16 | 30,128.742 | 98.5760 | 29,432.00 | 29,699.71 |
| GNMA II POOL #0MA4126 | FIXED INCOME SECURITIES | 3.000% 11/20/2046 DD 12/01/16 | 131,202.586 | 98.5610 | 128,021.66 | 129,314.58 |
| GNMA II POOL #0MA5399 | FIXED INCOME SECURITIES | 4.500% 08/20/2048 DD 08/01/18 | 1,306,094.920 | 103.5500 | 1,359,818.28 | 1,352,461.29 |
| GNMA II POOL #0MA5467 | FIXED INCOME SECURITIES | 4.500% 09/20/2048 DD 09/01/18 | 1,832,808.420 | 103.5490 | 1,904,975.26 | 1,897,854.79 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 5.375% 03/15/2020 DD 03/08/10 | 870,000.000 | 102.2360 | 904,599.90 | 889,453.20 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 5.750% 01/24/2022 DD 01/24/12 | 110,000.000 | 104.7030 | 116,333.80 | 115,173.30 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 4.000% 03/03/2024 DD 03/03/14 | 545,000.000 | 98.6770 | 562,083.10 | 537,789.65 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 2.750% 09/15/2020 DD 09/15/15 | 440,000.000 | 98.9660 | 435,041.20 | 435,450.40 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.850% 01/26/2027 DD 01/26/17 | 275,000.000 | 94.0650 | 275,693.26 | 258,678.75 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | VAR RT 06/05/2028 DD 06/05/17 | 315,000.000 | 92.9370 | 298,405.80 | 292,751.55 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | VAR RT 05/01/2029 DD 04/23/18 | 255,000.000 | 96.2390 | 254,060.01 | 245,409.45 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | VAR RT 05/15/2026 DD 05/17/18 | 200,000.000 | 95.9770 | 200,000.00 | 191,954.00 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 2.875% 02/25/2021 DD 02/25/16 | 25,000.000 | 98.2900 | 24,649.00 | 24,572.50 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.750% 02/25/2026 DD 02/25/16 | 175,000.000 | 94.5650 | 174,595.75 | 165,488.75 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.500% 11/16/2026 DD 11/16/16 | 145,000.000 | 92.3650 | 133,955.35 | 133,929.25 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | 3.750% 05/22/2025 DD 05/22/15 | 165,000.000 | 95.6770 | 163,926.31 | 157,867.05 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES | VAR RT 10/31/2022 DD 10/31/17 | 109,000.000 | 97.4380 | 109,000.00 | 106,207.42 |
| GRACE 2014-GRCE MO GRCE A 144A | FIXED INCOME SECURITIES | 3.369% 06/10/2028 DD 06/01/14 | 1,620,000.000 | 100.2710 | 1,691,697.66 | 1,624,390.20 |
| GS MORTGAGE SECURITIES GS3 A4 | FIXED INCOME SECURITIES | 2.850% 10/10/2049 DD 09/01/16 | 480,000.000 | 94.9340 | 494,369.62 | 455,683.20 |
| GSAA HOME EQUITY TRUST 2 5 2A1 | FIXED INCOME SECURITIES | VAR RT 03/25/2036 DD 03/30/06 | 76,054.580 | 50.6850 | 74,069.64 | 38,548.26 |
| HARRIS CORP | FIXED INCOME SECURITIES | 2.700% 04/27/2020 DD 04/27/15 | 80,000.000 | 99.1480 | 80,000.00 | 79,318.40 |
| HARRIS CORP | FIXED INCOME SECURITIES | 5.054% 04/27/2045 DD 04/27/15 | 146,000.000 | 102.8670 | 151,275.80 | 150,185.82 |
| HARRIS CORP | FIXED INCOME SECURITIES | 4.400% 06/15/2028 DD 06/04/18 | 630,000.000 | 99.5470 | 637,178.15 | 627,146.10 |
| HARTFORD FINANCIAL SERVICES GR | FIXED INCOME SECURITIES | 4.300% 04/15/2043 DD 04/18/13 | 50,000.000 | 92.8990 | 47,634.50 | 46,449.50 |
| HCA INC | FIXED INCOME SECURITIES | 6.500% 02/15/2020 DD 08/01/11 | 560,000.000 | 102.5000 | 598,500.00 | 574,000.00 |
| HCA INC | FIXED INCOME SECURITIES | 5.875% 03/15/2022 DD 02/16/12 | 580,000.000 | 102.5000 | 606,542.50 | 594,500.00 |
| HOME DEPOT INC/THE | FIXED INCOME SECURITIES | 3.000% 04/01/2026 DD 02/12/16 | 170,000.000 | 96.8640 | 171,378.70 | 164,668.80 |
| HOME DEPOT INC/THE | FIXED INCOME SECURITIES | 2.125% 09/15/2026 DD 09/15/16 | 15,000.000 | 90.0160 | 13,349.70 | 13,502.40 |
| HOME DEPOT INC/THE | FIXED INCOME SECURITIES | 3.900% 12/06/2028 DD 12/06/18 | 110,000.000 | 102.4260 | 109,244.30 | 112,668.60 |
| HSBC HOLDINGS PLC | FIXED INCOME SECURITIES | 3.400% 03/08/2021 DD 03/08/16 | 570,000.000 | 99.7410 | 589,511.10 | 568,523.70 |
| HSBC HOLDINGS PLC | FIXED INCOME SECURITIES | 2.950% 05/25/2021 DD 05/25/16 | 210,000.000 | 98.7110 | 208,236.00 | 207,293.10 |
| HSBC HOLDINGS PLC | FIXED INCOME SECURITIES | VAR RT 05/18/2024 DD 05/18/18 | 250,000.000 | 99.4600 | 250,000.00 | 248,650.00 |
| HSBC HOLDINGS PLC | FIXED INCOME SECURITIES | VAR RT 06/19/2029 DD 06/19/18 | 220,000.000 | 99.1240 | 220,000.00 | 218,072.80 |
| HSBC USA INC | FIXED INCOME SECURITIES | 5.000% 09/27/2020 DD 09/27/10 | 105,000.000 | 102.1210 | 112,870.80 | 107,227.05 |
| HSBC USA INC | FIXED INCOME SECURITIES | 2.350% 03/05/2020 DD 03/05/15 | 1,070,000.000 | 98.9900 | 1,068,951.40 | 1,059,193.00 |
| HUMANA INC | FIXED INCOME SECURITIES | 4.800% 03/15/2047 DD 03/16/17 | 60,000.000 | 100.0790 | 59,943.00 | 60,047.40 |
| HUNTINGTON INGALLS INDUST 144A | FIXED INCOME SECURITIES | 5.000% 11/15/2025 DD 11/17/15 | 335,000.000 | 101.5950 | 357,075.00 | 340,343.25 |
| HUNTINGTON INGALLS INDUSTRIES | FIXED INCOME SECURITIES | 3.483% 12/01/2027 DD 06/01/18 | 855,000.000 | 93.1430 | 828,657.75 | 796,372.65 |
| HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 3.000% 10/30/2020 DD 10/30/15 | 512,000.000 | 98.8740 | 511,692.80 | 506,234.88 |
| HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 2.500% 03/18/2019 DD 03/18/16 | 75,000.000 | 99.8340 | 74,948.25 | 74,875.50 |
| HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 1.750% 09/27/2019 DD 09/27/16 | 370,000.000 | 98.6920 | 364,734.90 | 365,160.40 |
| HYUNDAI CAPITAL AMERICA 144A | FIXED INCOME SECURITIES | 2.550% 04/03/2020 DD 04/05/17 | 105,000.000 | 98.7280 | 104,853.00 | 103,664.40 |
| HYUNDAI CAPITAL SERVICES 144A | FIXED INCOME SECURITIES | 3.000% 08/29/2022 DD 08/29/17 | 495,000.000 | 96.7560 | 492,495.30 | 478,942.20 |
| IBM CREDIT LLC | FIXED INCOME SECURITIES | 3.450% 11/30/2020 DD 11/30/18 | 235,000.000 | 100.5170 | 234,814.35 | 236,214.95 |
| INDIANA MICHIGAN POWER CO | FIXED INCOME SECURITIES | 4.250% 08/15/2048 DD 08/08/18 | 35,000.000 | 98.2870 | 34,799.80 | 34,400.45 |
| INDONESIA GOVERNMENT INTERNATI | FIXED INCOME SECURITIES | 4.100% 04/24/2028 DD 04/24/18 | 181,000.000 | 97.2910 | 176,736.82 | 176,096.71 |
| ING BANK NV 144A | FIXED INCOME SECURITIES | 5.000% 06/09/2021 DD 06/09/11 | 200,000.000 | 103.5650 | 210,838.00 | 207,130.00 |
| ING BANK NV 144A | FIXED INCOME SECURITIES | 2.750% 03/22/2021 DD 03/22/16 | 200,000.000 | 98.6450 | 197,594.00 | 197,290.00 |
| ING GROEP NV | FIXED INCOME SECURITIES | 3.950% 03/29/2027 DD 03/29/17 | 200,000.000 | 95.9540 | 199,624.00 | 191,908.00 |
| INTEL CORP | FIXED INCOME SECURITIES | 4.100% 05/19/2046 DD 05/19/16 | 80,000.000 | 97.1700 | 80,804.00 | 77,736.00 |
| INTERCONTINENTAL EXCHANGE INC | FIXED INCOME SECURITIES | 4.000% 10/15/2023 DD 10/08/13 | 215,000.000 | 102.4786 | 219,869.50 | 220,328.99 |
| INTERCONTINENTAL EXCHANGE INC | FIXED INCOME SECURITIES | 2.750% 12/01/2020 DD 11/24/15 | 185,000.000 | 99.4424 | 184,800.20 | 183,968.44 |
| INTERCONTINENTAL EXCHANGE INC | FIXED INCOME SECURITIES | 3.450% 09/21/2023 DD 08/13/18 | 130,000.000 | 100.3587 | 129,940.20 | 130,466.31 |
| INTERCONTINENTAL EXCHANGE INC | FIXED INCOME SECURITIES | 4.250% 09/21/2048 DD 08/13/18 | 150,000.000 | 98.5739 | 149,340.00 | 147,860.85 |
| INTERCONTINENTAL EXCHANGE INC | FIXED INCOME SECURITIES | 3.750% 09/21/2028 DD 08/13/18 | 50,000.000 | 99.6257 | 49,619.50 | 49,812.85 |
| INTERNATIONAL BUSINESS MACHINE | FIXED INCOME SECURITIES | 2.900% 11/01/2021 DD 11/01/11 | 120,000.000 | 98.6470 | 117,465.60 | 118,376.40 |
| INTERNATIONAL BUSINESS MACHINE | FIXED INCOME SECURITIES | 2.875% 11/09/2022 DD 11/09/15 | 370,000.000 | 97.6840 | 368,464.50 | 361,430.80 |
| INTERNATIONAL PAPER CO | FIXED INCOME SECURITIES | 4.350% 08/15/2048 DD 08/09/17 | 205,000.000 | 85.5570 | 193,728.41 | 175,391.85 |
| INTERPUBLIC GROUP OF COS INC/T | FIXED INCOME SECURITIES | 3.500% 10/01/2020 DD 09/21/18 | 85,000.000 | 100.1240 | 84,835.95 | 85,105.40 |
| INTERPUBLIC GROUP OF COS INC/T | FIXED INCOME SECURITIES | 3.750% 10/01/2021 DD 09/21/18 | 45,000.000 | 100.6240 | 44,968.95 | 45,280.80 |
| INTESA SANPAOLO SPA 144A | FIXED INCOME SECURITIES | 3.125% 07/14/2022 DD 07/14/17 | 340,000.000 | 92.4610 | 339,469.60 | 314,367.40 |
| INTESA SANPAOLO SPA 144A | FIXED INCOME SECURITIES | 3.875% 07/14/2027 DD 07/14/17 | 230,000.000 | 86.0180 | 229,507.80 | 197,841.40 |
| IRS P 3.175% R US0003M | FIXED INCOME SECURITIES | PUT OCT 19 003.175 ED 102919 | 5,335,000.000 | 0.2942 | 67,487.75 | 15,697.49 |
| IRS P US0003M INDEX | FIXED INCOME SECURITIES | CALL JAN 20 002.950 ED 013020 | 17,490,000.000 | 0.5001 | 38,774.11 | 87,469.06 |
| IRS P US0003M INDEX 01/14/21 | FIXED INCOME SECURITIES | CALL JAN 20 002.950 ED 011020 | 35,600,000.000 | 0.4845 | 93,884.45 | 172,476.30 |
| IRS P US0003M INDEX 04/28/53 | FIXED INCOME SECURITIES | CALL APR 23 003.1125 ED 042623 | 580,000.000 | 12.0514 | 59,073.00 | 69,897.87 |
| IRS P US0003M LIBOR 12/09/37 | FIXED INCOME SECURITIES | CALL DEC 27 002.730 ED 120727 | 1,700,000.000 | 4.6539 | 104,227.59 | 79,116.27 |
| IRS P US0003M R 2.95% 01/23/21 | FIXED INCOME SECURITIES | CALL JAN 20 002.950 ED 012120 | 35,600,000.000 | 0.4952 | 97,714.64 | 176,304.73 |
| IRS P US0003M R 3.04% 083121 | FIXED INCOME SECURITIES | CALL AUG 21 003.040 ED 083121 | 1,211,000.000 | 4.8158 | 48,076.70 | 58,319.28 |
| IRS P US0003M R 3.08% 112224 | FIXED INCOME SECURITIES | CALL NOV 19 003.080 ED 112019 | 5,310,000.000 | 2.7699 | 69,162.75 | 147,079.67 |
| IRS P US0003M R 3.081 11/20/19 | FIXED INCOME SECURITIES | CALL NOV 19 003.081 ED 112019 | 5,310,000.000 | 2.7734 | 69,295.50 | 147,269.82 |
| IRS P US0003M R 3.083% 112719 | FIXED INCOME SECURITIES | CALL NOV 19 003.080 ED 112719 | 10,610,000.000 | 2.7892 | 135,940.63 | 295,934.01 |
| IRS P US0003M R 3.092% 112720 | FIXED INCOME SECURITIES | CALL NOV 20 003.092 ED 112720 | 9,255,000.000 | 3.1908 | 174,688.13 | 295,306.97 |
| IRS P US0003M R 3.204% | FIXED INCOME SECURITIES | CALL OCT 19 003.204 ED 102519 | 5,335,000.000 | 3.2042 | 64,980.30 | 170,942.36 |
| IRS P US0003M R 3.25% | FIXED INCOME SECURITIES | CALL OCT 20 003.250 ED 101620 | 9,350,000.000 | 3.6720 | 169,585.63 | 343,334.24 |
| IRS R 3.175% P US0003M 103124 | FIXED INCOME SECURITIES | CALL OCT 19 003.175 ED 102919 | 5,335,000.000 | 0.2942 | 67,487.75 | 15,697.49 |
| IRS R JY0006M P 0.78% 04/20/41 | FIXED INCOME SECURITIES | PUT APR 21 000.780 ED 041621 | 58,500,000.000 | 0.0245 | 18,072.24 | 14,316.58 |
| IRS R JY0006M P 0.78% 04/20/41 | FIXED INCOME SECURITIES | CALL APR 21 000.780 ED 041621 | 58,500,000.000 | 0.0424 | 18,072.24 | 24,793.53 |
| IRS R US00003M P 3.083% 112719 | FIXED INCOME SECURITIES | PUT DEC 19 03.08 ED 11/27/19 | 10,610,000.000 | 0.4193 | 135,940.63 | 44,487.31 |
| IRS R US0003M LIBOR 02/16/53 | FIXED INCOME SECURITIES | PUT FEB 23 003.400 ED 021423 | 2,590,000.000 | 5.8390 | 211,807.89 | 151,231.34 |
| IRS R US0003M LIBOR 12/09/37 | FIXED INCOME SECURITIES | PUT DEC 27 002.730 ED 120727 | 1,700,000.000 | 6.5443 | 105,357.29 | 111,253.76 |
| IRS R US0003M P 3.04% 08/31/21 | FIXED INCOME SECURITIES | PUT AUG 21 003.040 ED 083121 | 1,211,000.000 | 3.0774 | 48,076.70 | 37,266.97 |
| IRS R US0003M P 3.08% 112224 | FIXED INCOME SECURITIES | PUT NOV 19 003.080 ED 112019 | 5,310,000.000 | 0.4109 | 69,162.75 | 21,820.17 |
| IRS R US0003M P 3.081% 112019 | FIXED INCOME SECURITIES | PUT NOV 19 003.081 ED 112019 | 5,310,000.000 | 0.4100 | 69,295.50 | 21,768.45 |
| IRS R US0003M P 3.092% 112720 | FIXED INCOME SECURITIES | PUT NOV 20 003.092 ED 112720 | 9,255,000.000 | 1.0116 | 174,688.13 | 93,622.93 |
| IRS R US0003M P 3.11250% | FIXED INCOME SECURITIES | PUT APR 23 003.1125 ED 042623 | 580,000.000 | 7.9274 | 59,073.00 | 45,979.13 |
| IRS R US0003M P 3.204% | FIXED INCOME SECURITIES | PUT OCT 19 003.204 ED 102519 | 5,335,000.000 | 0.2687 | 64,980.30 | 14,337.65 |
| IRS R US0003M P 3.25% | FIXED INCOME SECURITIES | PUT OCT 20 003.250 ED 101620 | 9,350,000.000 | 0.7475 | 169,585.63 | 69,893.59 |
| IRS_R US0003M INDEX | FIXED INCOME SECURITIES | PUT JUN 21 003.800 ED 060721 | 2,010,000.000 | 2.2263 | 78,413.61 | 44,748.37 |
| ITC HOLDINGS CORP | FIXED INCOME SECURITIES | 2.700% 11/15/2022 DD 05/15/18 | 115,000.000 | 96.6580 | 114,903.40 | 111,156.70 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| JOHN DEERE CAPITAL CORP | FIXED INCOME SECURITIES | 2.800% 03/06/2023 DD 03/04/16 | 35,000.000 | 97.7720 | 34,768.30 | 34,220.20 |
| JOHN DEERE CAPITAL CORP | FIXED INCOME SECURITIES | 2.650% 01/06/2022 DD 01/06/17 | 25,000.000 | 98.0880 | 24,993.00 | 24,522.00 |
| JOHN DEERE OWNER TRUST 20 B A3 | FIXED INCOME SECURITIES | 1.820% 10/15/2021 DD 07/18/17 | 1,295,000.000 | 98.8700 | 1,294,905.21 | 1,280,366.50 |
| JOHNSON & JOHNSON | FIXED INCOME SECURITIES | 2.950% 03/03/2027 DD 03/03/17 | 195,000.000 | 96.1560 | 194,799.15 | 187,504.20 |
| JOHNSON & JOHNSON | FIXED INCOME SECURITIES | 2.900% 01/15/2028 DD 11/10/17 | 285,000.000 | 95.8450 | 280,565.85 | 273,158.25 |
| JP MORGAN CHASE CBX A4FL 144A | FIXED INCOME SECURITIES | VAR RT 06/15/2045 DD 06/29/12 | 1,420,000.000 | 102.0630 | 1,446,846.87 | 1,449,294.60 |
| JP MORGAN CHASE CO WLDN A 144A | FIXED INCOME SECURITIES | 3.905% 05/05/2030 DD 05/01/12 | 291,964.520 | 100.8610 | 317,475.02 | 294,478.33 |
| JP MORGAN MORTGAGE T 1 A4 144A | FIXED INCOME SECURITIES | VAR RT 01/25/2047 DD 02/01/17 | 1,149,851.840 | 98.9770 | 1,169,794.58 | 1,138,088.86 |
| JP MORGAN MORTGAGE T 2 A6 144A | FIXED INCOME SECURITIES | VAR RT 05/25/2047 DD 05/01/17 | 892,996.330 | 97.2810 | 902,344.89 | 868,715.76 |
| JPMBB COMMERCIAL MORTGA C19 A2 | FIXED INCOME SECURITIES | 3.046% 04/15/2047 DD 05/01/14 | 2,126,358.310 | 99.8070 | 2,190,144.82 | 2,122,254.44 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 3.375% 05/01/2023 DD 05/01/13 | 135,000.000 | 97.8130 | 135,981.45 | 132,047.55 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.250% 01/23/2020 DD 01/23/15 | 314,000.000 | 99.0040 | 310,977.37 | 310,872.56 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.750% 06/23/2020 DD 06/23/15 | 20,000.000 | 99.4270 | 19,965.60 | 19,885.40 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 10/24/2023 DD 10/24/16 | 215,000.000 | 99.9750 | 215,000.00 | 214,946.25 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 02/01/2028 DD 02/01/17 | 470,000.000 | 97.0720 | 472,437.07 | 456,238.40 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 04/25/2023 DD 04/25/17 | 1,789,000.000 | 96.9650 | 1,775,368.66 | 1,734,703.85 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 05/01/2028 DD 04/25/17 | 295,000.000 | 95.3390 | 292,683.25 | 281,250.05 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 03/01/2025 DD 06/01/17 | 150,000.000 | 96.5980 | 150,736.50 | 144,897.00 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 01/23/2029 DD 01/23/18 | 560,000.000 | 94.6900 | 538,367.20 | 530,264.00 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 04/23/2024 DD 04/23/18 | 1,110,000.000 | 99.2440 | 1,108,616.40 | 1,101,608.40 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 06/18/2022 DD 06/18/18 | 20,000.000 | 100.2260 | 20,000.00 | 20,045.20 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 07/23/2024 DD 07/23/18 | 546,000.000 | 100.1810 | 546,081.90 | 546,988.26 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 07/23/2029 DD 07/23/18 | 440,000.000 | 99.6960 | 443,056.90 | 438,662.40 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 12/05/2029 DD 12/05/18 | 790,000.000 | 101.7150 | 793,191.60 | 803,548.50 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | VAR RT 12/05/2024 DD 12/05/18 | 235,000.000 | 100.7960 | 235,000.00 | 236,870.60 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES | 2.200% 10/22/2019 DD 10/22/14 | 695,000.000 | 99.1610 | 693,526.60 | 689,168.95 |
| JUNIPER NETWORKS INC | FIXED INCOME SECURITIES | 4.350% 06/15/2025 DD 03/04/15 | 45,000.000 | 99.7500 | 46,906.65 | 44,887.50 |
| KENNAMETAL INC | FIXED INCOME SECURITIES | 4.625% 06/15/2028 DD 06/07/18 | 275,000.000 | 99.6400 | 272,995.25 | 274,010.00 |
| KEURIG DR PEPPER INC | FIXED INCOME SECURITIES | 4.420% 12/15/2046 DD 12/14/16 | 45,000.000 | 88.2650 | 41,024.40 | 39,719.25 |
| KEURIG DR PEPPER INC 144A | FIXED INCOME SECURITIES | 3.551% 05/25/2021 DD 05/25/18 | 165,000.000 | 99.8490 | 165,000.00 | 164,750.85 |
| KEURIG DR PEPPER INC 144A | FIXED INCOME SECURITIES | 4.057% 05/25/2023 DD 05/25/18 | 153,000.000 | 99.6540 | 153,000.00 | 152,470.62 |
| KEYBANK NA/CLEVELAND OH | FIXED INCOME SECURITIES | 2.500% 12/15/2019 DD 11/24/14 | 350,000.000 | 99.3860 | 348,353.50 | 347,851.00 |
| KEYCORP | FIXED INCOME SECURITIES | 2.900% 09/15/2020 DD 09/15/15 | 200,000.000 | 99.2450 | 199,964.00 | 198,490.00 |
| KEYCORP | FIXED INCOME SECURITIES | 4.150% 10/29/2025 DD 10/29/18 | 85,000.000 | 101.5750 | 84,943.90 | 86,338.75 |
| KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 5.000% 10/01/2021 DD 09/20/11 | 173,000.000 | 102.8320 | 186,718.90 | 177,899.36 |
| KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 5.000% 08/15/2042 DD 08/13/12 | 40,000.000 | 91.5110 | 39,095.00 | 36,604.40 |
| KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 3.500% 09/01/2023 DD 02/28/13 | 1,200,000.000 | 97.1370 | 1,169,244.00 | 1,165,644.00 |
| KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 3.500% 03/01/2021 DD 02/24/14 | 260,000.000 | 99.6920 | 263,890.23 | 259,199.20 |
| KINDER MORGAN ENERGY PARTNERS | FIXED INCOME SECURITIES | 5.400% 09/01/2044 DD 09/11/14 | 305,000.000 | 95.5900 | 295,081.41 | 291,549.50 |
| KINDER MORGAN INC/DE | FIXED INCOME SECURITIES | 3.050% 12/01/2019 DD 11/26/14 | 460,000.000 | 99.4240 | 460,062.90 | 457,350.40 |
| KLA-TENCOR CORP | FIXED INCOME SECURITIES | 4.650% 11/01/2024 DD 11/06/14 | 15,000.000 | 102.4820 | 16,238.70 | 15,372.30 |
| KRAFT HEINZ FOODS CO | FIXED INCOME SECURITIES | 5.375% 02/10/2020 DD 08/10/12 | 160,000.000 | 102.2850 | 173,416.00 | 163,656.00 |
| L3 TECHNOLOGIES INC | FIXED INCOME SECURITIES | 3.850% 12/15/2026 DD 12/05/16 | 585,000.000 | 96.8060 | 577,456.00 | 566,315.10 |
| L3 TECHNOLOGIES INC | FIXED INCOME SECURITIES | 3.850% 06/15/2023 DD 06/06/18 | 960,000.000 | 100.1550 | 958,118.40 | 961,488.00 |
| LAM RESEARCH CORP | FIXED INCOME SECURITIES | 2.750% 03/15/2020 DD 03/12/15 | 195,000.000 | 99.0600 | 194,922.00 | 193,167.00 |
| LAM RESEARCH CORP | FIXED INCOME SECURITIES | 2.800% 06/15/2021 DD 06/07/16 | 112,000.000 | 98.8860 | 112,609.71 | 110,752.32 |
| LEAR CORP | FIXED INCOME SECURITIES | 5.250% 01/15/2025 DD 11/21/14 | 51,000.000 | 102.7250 | 52,810.50 | 52,389.75 |
| LEAR CORP | FIXED INCOME SECURITIES | 3.800% 09/15/2027 DD 08/17/17 | 110,000.000 | 91.3460 | 109,223.40 | 100,480.60 |
| LEHMAN BRTH HLD (RICI) ESCROW | FIXED INCOME SECURITIES | 0.000% 12/28/2017 DD 12/21/07 | 2,475,000.000 | 0.0000 | 2,473,168.50 | 0.25 |
| LEHMAN BRTH HLD (RICI) ESCROW | FIXED INCOME SECURITIES | 0.000% 11/30/2056 DD 05/17/07 | 340,000.000 | 0.0000 | 340,000.00 | 0.03 |
| LENNAR CORP | FIXED INCOME SECURITIES | 5.875% 11/15/2024 DD 05/15/18 | 279,000.000 | 100.0000 | 280,090.00 | 279,000.00 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 4.582% 12/10/2025 DD 06/10/16 | 530,000.000 | 94.6700 | 553,937.78 | 501,751.00 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | VAR RT 11/07/2023 DD 11/07/17 | 400,000.000 | 94.6930 | 391,114.00 | 378,772.00 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 4.650% 03/24/2026 DD 03/24/16 | 285,000.000 | 94.0190 | 282,780.60 | 267,954.15 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 3.000% 01/11/2022 DD 01/11/17 | 200,000.000 | 96.7380 | 199,318.00 | 193,476.00 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 3.750% 01/11/2027 DD 01/11/17 | 200,000.000 | 91.8700 | 198,616.00 | 183,740.00 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES | 4.450% 05/08/2025 DD 05/08/18 | 215,000.000 | 99.2960 | 214,871.00 | 213,486.40 |
| LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 4.070% 12/15/2042 DD 12/14/12 | 360,000.000 | 95.4190 | 353,061.00 | 343,508.40 |
| LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 3.800% 03/01/2045 DD 02/20/15 | 460,000.000 | 91.1150 | 424,200.50 | 419,129.00 |
| LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 2.900% 03/01/2025 DD 02/20/15 | 650,000.000 | 95.9800 | 619,983.00 | 623,870.00 |
| LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 3.550% 01/15/2026 DD 11/23/15 | 2,000.000 | 99.2290 | 2,004.02 | 1,984.58 |
| LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 4.700% 05/15/2046 DD 11/23/15 | 290,000.000 | 104.2030 | 309,724.41 | 302,188.70 |
| LOCKHEED MARTIN CORP | FIXED INCOME SECURITIES | 4.090% 09/15/2052 DD 09/07/17 | 241,000.000 | 93.3410 | 237,030.33 | 224,951.81 |
| LOWE'S COS INC | FIXED INCOME SECURITIES | 2.500% 04/15/2026 DD 04/20/16 | 120,000.000 | 88.8870 | 119,452.80 | 106,664.40 |
| LOWE'S COS INC | FIXED INCOME SECURITIES | 3.700% 04/15/2046 DD 04/20/16 | 175,000.000 | 81.5540 | 144,490.50 | 142,719.50 |
| LSTAR COMMERCIAL MOR 4 A3 144A | FIXED INCOME SECURITIES | 2.809% 03/10/2049 DD 06/01/16 | 440,000.000 | 96.7390 | 439,972.46 | 425,651.60 |
| MAD MORTGAGE TRUST 330M A 144A | FIXED INCOME SECURITIES | VAR RT 08/15/2034 DD 08/01/17 | 920,000.000 | 98.6400 | 933,796.32 | 907,488.00 |
| MAGELLAN MIDSTREAM PARTNERS LP | FIXED INCOME SECURITIES | 4.200% 10/03/2047 DD 10/03/17 | 85,000.000 | 88.9190 | 84,439.85 | 75,581.15 |
| MARATHON OIL CORP | FIXED INCOME SECURITIES | 2.700% 06/01/2020 DD 06/10/15 | 470,000.000 | 98.5220 | 461,911.30 | 463,053.40 |
| MARATHON PETROLEUM CORP | FIXED INCOME SECURITIES | 4.750% 09/15/2044 DD 09/05/14 | 110,000.000 | 88.1860 | 108,886.62 | 97,004.60 |
| MARATHON PETROLEUM CORP 144A | FIXED INCOME SECURITIES | 4.750% 12/15/2023 DD 06/15/18 | 250,000.000 | 102.6100 | 260,217.50 | 256,525.00 |
| MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 3.500% 06/03/2024 DD 05/30/14 | 690,000.000 | 98.5030 | 676,707.60 | 679,670.70 |
| MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 3.500% 03/10/2025 DD 09/10/14 | 15,000.000 | 98.2360 | 15,581.10 | 14,735.40 |
| MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 2.750% 01/30/2022 DD 01/12/17 | 85,000.000 | 98.0140 | 84,883.55 | 83,311.90 |
| MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 4.350% 01/30/2047 DD 01/12/17 | 180,000.000 | 93.2550 | 188,024.40 | 167,859.00 |
| MARSH & MCLENNAN COS INC | FIXED INCOME SECURITIES | 4.200% 03/01/2048 DD 03/01/18 | 90,000.000 | 90.8250 | 87,491.70 | 81,742.50 |
| MASSACHUSETTS INSTITUTE OF TEC | FIXED INCOME SECURITIES | 4.678% 07/01/2114 DD 04/08/14 | 305,000.000 | 109.7450 | 305,000.00 | 334,722.25 |
| MASSACHUSETTS ST SCH BLDG AUTH | FIXED INCOME SECURITIES | 5.000% 10/15/2041 DD 11/03/11 | 455,000.000 | 106.5670 | 486,240.30 | 484,879.85 |
| MASTERCARD INC | FIXED INCOME SECURITIES | 3.375% 04/01/2024 DD 03/31/14 | 275,000.000 | 100.6240 | 272,141.95 | 276,716.00 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 3.700% 02/15/2042 DD 02/07/12 | 70,000.000 | 86.4450 | 63,377.30 | 60,511.50 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.600% 05/26/2045 DD 05/26/15 | 110,000.000 | 97.2730 | 109,964.80 | 107,000.30 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 2.750% 12/09/2020 DD 12/09/15 | 5,000.000 | 99.3060 | 4,990.75 | 4,965.30 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 3.700% 01/30/2026 DD 12/09/15 | 205,000.000 | 98.0290 | 200,139.45 | 200,959.45 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.700% 12/09/2035 DD 12/09/15 | 40,000.000 | 100.4410 | 39,871.60 | 40,176.40 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.875% 12/09/2045 DD 12/09/15 | 225,000.000 | 100.6650 | 237,234.04 | 226,496.25 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.450% 03/01/2047 DD 03/09/17 | 190,000.000 | 95.6100 | 189,067.10 | 181,659.00 |
| MCDONALD'S CORP | FIXED INCOME SECURITIES | 4.450% 09/01/2048 DD 08/15/18 | 45,000.000 | 95.1280 | 44,784.45 | 42,807.60 |
| MEDTRONIC INC | FIXED INCOME SECURITIES | 3.500% 03/15/2025 DD 03/15/15 | 490,000.000 | 99.6050 | 481,218.35 | 488,064.50 |
| MEDTRONIC INC | FIXED INCOME SECURITIES | 4.375% 03/15/2035 DD 03/15/15 | 340,000.000 | 102.3840 | 352,422.55 | 348,105.60 |
| MEXICO GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 3.500% 01/21/2021 DD 01/21/14 | 417,000.000 | 99.4950 | 427,786.59 | 414,894.15 |
| MEXICO GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 4.125% 01/21/2026 DD 01/21/16 | 425,000.000 | 97.7500 | 444,625.14 | 415,437.50 |
| MEXICO GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 4.150% 03/28/2027 DD 03/28/17 | 1,470,000.000 | 96.6910 | 1,517,591.25 | 1,421,357.70 |
| MEXICO GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 3.750% 01/11/2028 DD 01/11/18 | 1,454,000.000 | 93.6010 | 1,367,257.27 | 1,360,958.54 |
| MICRON TECHNOLOGY INC | FIXED INCOME SECURITIES | 5.500% 02/01/2025 DD 07/28/14 | 1,090,000.000 | 97.8750 | 1,111,097.50 | 1,066,837.50 |
| MICROSOFT CORP | FIXED INCOME SECURITIES | 4.000% 02/12/2055 DD 02/12/15 | 230,000.000 | 98.2040 | 224,383.40 | 225,869.20 |
| MICROSOFT CORP | FIXED INCOME SECURITIES | 2.000% 08/08/2023 DD 08/08/16 | 185,000.000 | 96.1460 | 174,301.45 | 177,870.10 |
| MICROSOFT CORP | FIXED INCOME SECURITIES | 3.700% 08/08/2046 DD 08/08/16 | 400,000.000 | 95.7980 | 390,716.03 | 383,192.00 |

BlackRock Asset 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) Security description | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| MICROSOFT CORP | FIXED INCOME SECURITIES | 3.950% 08/08/2056 DD 08/08/16 | 210,000.000 | 97.5680 | 204,760.50 | 204,892.80 |
| MICROSOFT CORP | FIXED INCOME SECURITIES | 3.300% 02/06/2027 DD 02/06/17 | 195,000.000 | 99.0500 | 193,095.70 | 193,147.50 |
| MID-ATLANTIC INTERSTATE T 144A | FIXED INCOME SECURITIES | 4.100% 05/15/2028 DD 05/10/18 | 95,000.000 | 99.2880 | 94,976.25 | 94,323.60 |
| MITSUBISHI UFJ FINANCIAL GROUP | FIXED INCOME SECURITIES | 2.950% 03/01/2021 DD 03/01/16 | 311,000.000 | 98.9950 | 316,283.89 | 307,874.45 |
| MITSUBISHI UFJ FINANCIAL GROUP | FIXED INCOME SECURITIES | 2.665% 07/25/2022 DD 07/25/17 | 100,000.000 | 97.1830 | 100,000.00 | 97,183.00 |
| MITSUBISHI UFJ FINANCIAL GROUP | FIXED INCOME SECURITIES | 3.535% 07/26/2021 DD 07/26/18 | 205,000.000 | 100.3760 | 205,000.00 | 205,770.80 |
| MIZUHO FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 2.953% 02/28/2022 DD 02/28/17 | 475,000.000 | 98.0370 | 475,000.00 | 465,675.75 |
| MOODY'S CORP | FIXED INCOME SECURITIES | 4.250% 02/01/2029 DD 12/17/18 | 135,000.000 | 101.8490 | 133,986.15 | 137,496.15 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 2.750% 05/19/2022 DD 05/19/17 | 190,000.000 | 97.2880 | 189,602.90 | 184,847.20 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | VAR RT 07/22/2028 DD 07/24/17 | 560,000.000 | 94.5500 | 529,222.40 | 529,480.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | VAR RT 01/24/2029 DD 01/23/18 | 465,000.000 | 95.6780 | 451,648.29 | 444,902.70 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 3.750% 02/25/2023 DD 02/25/13 | 420,000.000 | 99.8240 | 421,864.80 | 419,260.80 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 2.500% 01/24/2019 DD 01/24/14 | 310,000.000 | 99.9590 | 312,861.30 | 309,872.90 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 3.875% 01/27/2026 DD 01/27/16 | 755,000.000 | 97.5370 | 732,674.65 | 736,404.35 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 2.625% 11/17/2021 DD 11/17/16 | 290,000.000 | 97.6030 | 290,304.50 | 283,048.70 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 3.625% 01/20/2027 DD 01/20/17 | 790,000.000 | 95.0400 | 758,842.40 | 750,816.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 4.375% 01/22/2047 DD 01/20/17 | 70,000.000 | 94.6440 | 69,525.40 | 66,250.80 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 3.125% 07/27/2026 DD 07/25/16 | 795,000.000 | 92.4630 | 738,968.40 | 735,080.85 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 2.800% 06/16/2020 DD 06/16/15 | 615,000.000 | 99.3500 | 613,900.18 | 611,002.50 |
| MORGAN STANLEY | FIXED INCOME SECURITIES | 3.950% 04/23/2027 DD 04/23/15 | 25,000.000 | 94.2790 | 24,910.00 | 23,569.75 |
| MOTOROLA SOLUTIONS INC | FIXED INCOME SECURITIES | 3.500% 09/01/2021 DD 08/19/14 | 130,000.000 | 99.2040 | 133,422.90 | 128,965.20 |
| MOTOROLA SOLUTIONS INC | FIXED INCOME SECURITIES | 4.000% 09/01/2024 DD 08/19/14 | 66,000.000 | 97.3140 | 64,868.76 | 64,227.24 |
| MPLX LP | FIXED INCOME SECURITIES | 4.500% 07/15/2023 DD 07/15/16 | 215,000.000 | 101.0010 | 222,598.10 | 217,152.15 |
| MPLX LP | FIXED INCOME SECURITIES | 4.875% 12/01/2024 DD 06/01/16 | 560,000.000 | 101.7930 | 569,030.40 | 570,040.80 |
| MPLX LP | FIXED INCOME SECURITIES | 4.875% 06/01/2025 DD 06/01/16 | 434,000.000 | 100.9160 | 444,704.60 | 437,975.44 |
| MPLX LP | FIXED INCOME SECURITIES | 5.200% 03/01/2047 DD 02/10/17 | 90,000.000 | 92.0500 | 87,249.15 | 82,845.00 |
| MPLX LP | FIXED INCOME SECURITIES | 3.375% 03/15/2023 DD 02/08/18 | 65,000.000 | 97.0640 | 64,955.15 | 63,091.60 |
| MPLX LP | FIXED INCOME SECURITIES | 5.500% 02/15/2049 DD 11/15/18 | 45,000.000 | 97.2710 | 44,113.95 | 43,771.95 |
| MYLAN NV | FIXED INCOME SECURITIES | 2.500% 06/07/2019 DD 12/07/16 | 97,000.000 | 99.5300 | 96,891.36 | 96,544.10 |
| NATIONAL AUSTRALIA BANK LTD/NE | FIXED INCOME SECURITIES | 2.125% 05/22/2020 DD 05/22/17 | 330,000.000 | 98.5660 | 329,409.30 | 325,267.80 |
| NAVIENT PRIVATE ED AA A2A 144A | FIXED INCOME SECURITIES | 3.910% 12/15/2045 DD 02/04/16 | 1,022,046.550 | 101.6460 | 1,021,570.49 | 1,038,869.44 |
| NAVIENT STUDENT LOA EA A2 144A | FIXED INCOME SECURITIES | 4.000% 12/15/2059 DD 11/15/18 | 145,000.000 | 102.1910 | 144,980.73 | 148,176.95 |
| NBCUNIVERSAL ENTERPRISE I 144A | FIXED INCOME SECURITIES | 5.250% 12/31/2049 DD 03/19/13 | 1,585,000.000 | 101.2500 | 1,682,076.67 | 1,604,812.50 |
| NBCUNIVERSAL MEDIA LLC | FIXED INCOME SECURITIES | 5.150% 04/30/2020 DD 04/30/11 | 100,000.000 | 102.6620 | 109,871.00 | 102,662.00 |
| NEW JERSEY ST TRANSPRTN TRUST | FIXED INCOME SECURITIES | 5.000% 06/15/2036 DD 08/29/13 | 950,000.000 | 105.1610 | 1,012,334.93 | 999,029.50 |
| NEWMONT MINING CORP | FIXED INCOME SECURITIES | 4.875% 03/15/2042 DD 03/08/12 | 120,000.000 | 94.5580 | 126,904.80 | 113,469.60 |
| NGPL PIPECO LLC 144A | FIXED INCOME SECURITIES | 4.375% 08/15/2022 DD 08/01/17 | 882,000.000 | 97.2500 | 883,130.00 | 857,745.00 |
| NIKE INC | FIXED INCOME SECURITIES | 2.375% 11/01/2026 DD 10/21/16 | 60,000.000 | 91.6020 | 54,331.20 | 54,961.20 |
| NISOURCE INC | FIXED INCOME SECURITIES | 3.490% 05/15/2027 DD 05/22/17 | 320,000.000 | 95.4240 | 319,948.80 | 305,356.80 |
| NOMURA HOLDINGS INC | FIXED INCOME SECURITIES | 2.750% 03/19/2019 DD 03/19/14 | 80,000.000 | 99.9140 | 80,926.16 | 79,931.20 |
| NORDEA BANK ABP 144A | FIXED INCOME SECURITIES | 4.875% 01/27/2020 DD 01/25/10 | 120,000.000 | 101.7340 | 124,476.00 | 122,080.80 |
| NORFOLK SOUTHERN CORP | FIXED INCOME SECURITIES | 2.900% 06/15/2026 DD 06/03/16 | 232,000.000 | 94.6920 | 219,854.61 | 219,685.44 |
| NORFOLK SOUTHERN CORP | FIXED INCOME SECURITIES | 4.150% 02/28/2048 DD 02/28/18 | 150,000.000 | 93.3080 | 147,235.50 | 139,962.00 |
| NORFOLK SOUTHERN CORP | FIXED INCOME SECURITIES | 3.650% 08/01/2025 DD 08/02/18 | 75,000.000 | 100.5220 | 74,839.50 | 75,391.50 |
| NORTHERN NATURAL GAS CO 144A | FIXED INCOME SECURITIES | 4.300% 01/15/2049 DD 07/17/18 | 330,000.000 | 97.4590 | 329,943.90 | 321,614.70 |
| NORTHERN STATES POWER CO/MN | FIXED INCOME SECURITIES | 4.000% 08/15/2045 DD 08/11/15 | 80,000.000 | 97.4510 | 78,484.00 | 77,960.80 |
| NORTHERN STATES POWER CO/MN | FIXED INCOME SECURITIES | 3.600% 05/15/2046 DD 05/31/16 | 40,000.000 | 92.3370 | 40,467.20 | 36,934.80 |
| NORTHERN STATES POWER CO/MN | FIXED INCOME SECURITIES | 3.600% 09/15/2047 DD 09/13/17 | 180,000.000 | 91.5390 | 178,205.40 | 164,770.20 |
| NORTHERN STATES POWER CO/WI | FIXED INCOME SECURITIES | 4.200% 09/01/2048 DD 09/12/18 | 85,000.000 | 98.3550 | 84,684.65 | 83,601.75 |
| NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 3.250% 08/01/2023 DD 05/31/13 | 200,000.000 | 98.4130 | 205,487.59 | 196,826.00 |
| NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 2.080% 10/15/2020 DD 10/13/17 | 195,000.000 | 98.0700 | 194,970.75 | 191,236.50 |
| NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 2.930% 01/15/2025 DD 10/13/17 | 1,594,000.000 | 94.8890 | 1,538,306.04 | 1,512,530.66 |
| NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 3.250% 01/15/2028 DD 10/13/17 | 522,000.000 | 93.3000 | 504,267.76 | 487,026.00 |
| NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 4.030% 10/15/2047 DD 10/13/17 | 535,000.000 | 90.9510 | 521,338.45 | 486,587.85 |
| NORTHROP GRUMMAN CORP | FIXED INCOME SECURITIES | 2.550% 10/15/2022 DD 10/13/17 | 160,000.000 | 96.7650 | 153,913.60 | 154,824.00 |
| NORTHWEST FLORIDA TIMBER 144A | FIXED INCOME SECURITIES | 4.750% 03/04/2029 DD 04/10/14 | 475,000.000 | 92.2180 | 467,794.25 | 438,035.50 |
| NOVARTIS CAPITAL CORP | FIXED INCOME SECURITIES | 3.000% 11/20/2025 DD 11/20/15 | 21,000.000 | 96.8690 | 20,013.63 | 20,342.49 |
| NOVARTIS CAPITAL CORP | FIXED INCOME SECURITIES | 3.100% 05/17/2027 DD 02/17/17 | 54,000.000 | 96.8270 | 53,518.86 | 52,286.58 |
| NSTAR ELECTRIC CO | FIXED INCOME SECURITIES | 3.200% 05/15/2027 DD 05/15/17 | 185,000.000 | 97.4740 | 187,170.05 | 180,326.90 |
| NUCOR CORP | FIXED INCOME SECURITIES | 3.950% 05/01/2028 DD 04/26/18 | 30,000.000 | 98.9020 | 29,955.60 | 29,670.60 |
| NUVEEN LLC 144A | FIXED INCOME SECURITIES | 4.000% 11/01/2028 DD 10/22/18 | 10,000.000 | 103.0430 | 9,940.30 | 10,304.30 |
| NVENT FINANCE SARL | FIXED INCOME SECURITIES | 3.950% 04/15/2023 DD 10/15/18 | 460,000.000 | 99.2850 | 456,221.85 | 456,711.00 |
| NVENT FINANCE SARL | FIXED INCOME SECURITIES | 4.550% 04/15/2028 DD 10/15/18 | 220,000.000 | 97.9760 | 219,606.20 | 215,547.20 |
| NVIDIA CORP | FIXED INCOME SECURITIES | 3.200% 09/16/2026 DD 09/16/16 | 500,000.000 | 94.8450 | 468,765.50 | 474,225.00 |
| NXP BV / NXP FUNDING LLC 144A | FIXED INCOME SECURITIES | 4.125% 06/01/2021 DD 05/23/16 | 2,585,000.000 | 98.7500 | 2,574,112.50 | 2,552,687.50 |
| OCCIDENTAL PETROLEUM CORP | FIXED INCOME SECURITIES | 2.700% 02/15/2023 DD 06/22/12 | 225,000.000 | 96.9230 | 218,241.00 | 218,076.75 |
| OHIO POWER CO | FIXED INCOME SECURITIES | 6.600% 02/15/2033 DD 08/15/03 | 90,000.000 | 124.8440 | 113,355.00 | 112,359.60 |
| OHIO POWER CO | FIXED INCOME SECURITIES | 4.150% 04/01/2048 DD 03/22/18 | 70,000.000 | 98.6790 | 69,487.60 | 69,075.30 |
| ONCOR ELECTRIC DELIVERY C 144A | FIXED INCOME SECURITIES | 3.700% 11/15/2028 DD 08/10/18 | 165,000.000 | 101.0570 | 162,665.25 | 166,744.05 |
| ONCOR ELECTRIC DELIVERY CO LLC | FIXED INCOME SECURITIES | 3.800% 09/30/2047 DD 03/30/18 | 55,000.000 | 94.5670 | 54,921.35 | 52,011.85 |
| ONEOK PARTNERS LP | FIXED INCOME SECURITIES | 8.625% 03/01/2019 DD 03/03/09 | 890,000.000 | 100.7080 | 930,147.90 | 896,301.20 |
| ORACLE CORP | FIXED INCOME SECURITIES | 4.375% 05/15/2055 DD 05/05/15 | 45,000.000 | 98.0290 | 44,797.05 | 44,113.05 |
| ORACLE CORP | FIXED INCOME SECURITIES | 4.000% 07/15/2046 DD 07/07/16 | 610,000.000 | 93.3090 | 611,604.51 | 569,184.90 |
| ORACLE CORP | FIXED INCOME SECURITIES | 2.650% 07/15/2026 DD 07/07/16 | 55,000.000 | 92.6760 | 50,775.45 | 50,971.80 |
| ORACLE CORP | FIXED INCOME SECURITIES | 4.000% 11/15/2047 DD 11/09/17 | 25,000.000 | 93.1700 | 24,398.00 | 23,292.50 |
| ORIX CORP | FIXED INCOME SECURITIES | 2.900% 07/18/2022 DD 07/18/17 | 740,000.000 | 97.7100 | 742,686.80 | 723,054.00 |
| OWENS CORNING | FIXED INCOME SECURITIES | 4.400% 01/30/2048 DD 01/25/18 | 60,000.000 | 75.5900 | 59,124.00 | 45,354.00 |
| PACIFIC GAS & ELECTRIC CO | FIXED INCOME SECURITIES | 6.050% 03/01/2034 DD 03/23/04 | 110,000.000 | 92.6560 | 109,250.52 | 101,921.60 |
| PACIFICORP | FIXED INCOME SECURITIES | 4.125% 01/15/2049 DD 07/13/18 | 180,000.000 | 98.4090 | 179,596.80 | 177,136.20 |
| PANAMA GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 4.000% 09/22/2024 DD 09/22/14 | 375,000.000 | 100.8510 | 372,281.25 | 378,191.25 |
| PANAMA GOVERNMENT INTERNATIONA | FIXED INCOME SECURITIES | 3.875% 03/17/2028 DD 03/17/16 | 235,000.000 | 98.5000 | 228,866.50 | 231,475.00 |
| PATTERSON-UTI ENERGY INC | FIXED INCOME SECURITIES | 3.950% 02/01/2028 DD 08/01/18 | 225,000.000 | 91.7000 | 224,477.72 | 206,325.00 |
| PECO ENERGY CO | FIXED INCOME SECURITIES | 3.900% 03/01/2048 DD 02/23/18 | 200,000.000 | 95.5480 | 192,694.00 | 191,096.00 |
| PEPSICO INC | FIXED INCOME SECURITIES | 2.850% 02/24/2026 DD 02/24/16 | 165,000.000 | 95.6020 | 155,121.45 | 157,743.30 |
| PEPSICO INC | FIXED INCOME SECURITIES | 2.375% 10/06/2026 DD 10/06/16 | 460,000.000 | 91.8050 | 415,320.20 | 422,303.00 |
| PEPSICO INC | FIXED INCOME SECURITIES | 3.450% 10/06/2046 DD 10/06/16 | 70,000.000 | 88.7520 | 69,430.20 | 62,126.40 |
| PEPSICO INC | FIXED INCOME SECURITIES | 4.000% 05/02/2047 DD 05/02/17 | 50,000.000 | 97.7590 | 50,008.50 | 48,879.50 |
| PERUVIAN GOVERNMENT INTERNATIO | FIXED INCOME SECURITIES | 5.625% 11/18/2050 DD 11/18/10 | 165,000.000 | 117.4000 | 190,373.70 | 193,710.00 |
| PETRO-CANADA | FIXED INCOME SECURITIES | 9.250% 10/15/2021 DD 10/15/91 | 50,000.000 | 114.4860 | 57,170.50 | 57,243.00 |
| PETROLEOS MEXICANOS | FIXED INCOME SECURITIES | 6.500% 06/02/2041 DD 06/02/11 | 370,000.000 | 82.8000 | 405,449.23 | 306,360.00 |
| PETROLEOS MEXICANOS | FIXED INCOME SECURITIES | 5.625% 01/23/2046 DD 01/23/16 | 29,000.000 | 75.6890 | 28,789.46 | 21,949.81 |
| PETROLEOS MEXICANOS | FIXED INCOME SECURITIES | 6.500% 03/13/2027 DD 03/13/18 | 1,140,000.000 | 94.0000 | 1,054,854.10 | 1,071,600.00 |
| PFIZER INC | FIXED INCOME SECURITIES | 4.125% 12/15/2046 DD 11/21/16 | 30,000.000 | 100.3870 | 29,947.80 | 30,116.10 |
| PHILIP MORRIS INTERNATIONAL IN | FIXED INCOME SECURITIES | 3.375% 08/11/2025 DD 08/11/15 | 255,000.000 | 97.1680 | 251,261.70 | 247,778.40 |
| PHILIPPINE GOVERNMENT INTERNAT | FIXED INCOME SECURITIES | 3.000% 02/01/2028 DD 02/01/18 | 1,000,000.000 | 94.6190 | 929,885.50 | 946,190.00 |
| PIONEER NATURAL RESOURCES CO | FIXED INCOME SECURITIES | 3.950% 07/15/2022 DD 06/26/12 | 128,000.000 | 100.2970 | 134,924.28 | 128,380.16 |
| PIONEER NATURAL RESOURCES CO | FIXED INCOME SECURITIES | 4.450% 01/15/2026 DD 12/07/15 | 793,000.000 | 100.9650 | 829,534.78 | 800,652.45 |

BlackRock Asset Management

| Identity of issue, borrower, lessor or similar party (a) | (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| PITNEY BOWES INC | FIXED INCOME SECURITIES | VAR RT 09/15/2020 DD 09/15/17 | 562,000.000 | 97.7500 | 554,917.46 | 549,355.00 |
| PLAINS ALL AMERICAN PIPELINE L | FIXED INCOME SECURITIES | 3.650% 06/01/2022 DD 03/22/12 | 45,000.000 | 98.1730 | 44,273.70 | 44,177.85 |
| PNC BANK NA | FIXED INCOME SECURITIES | 2.150% 04/29/2021 DD 04/29/16 | 252,000.000 | 97.6070 | 251,846.28 | 245,969.64 |
| PRESIDENT & FELLOWS OF HARVARD | FIXED INCOME SECURITIES | 3.150% 07/15/2046 DD 10/13/16 | 74,000.000 | 89.2060 | 73,874.20 | 66,012.44 |
| PRESIDENT & FELLOWS OF HARVARD | FIXED INCOME SECURITIES | 3.300% 07/15/2056 DD 10/13/16 | 145,000.000 | 88.4620 | 143,924.10 | 128,269.90 |
| PRINCIPAL FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 4.625% 09/15/2042 DD 09/10/12 | 25,000.000 | 96.6480 | 27,240.75 | 24,162.00 |
| PRINCIPAL FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 3.125% 05/15/2023 DD 11/16/12 | 75,000.000 | 98.7110 | 75,625.50 | 74,033.25 |
| PRINCIPAL FINANCIAL GROUP INC | FIXED INCOME SECURITIES | 3.100% 11/15/2026 DD 11/10/16 | 55,000.000 | 93.3820 | 54,919.70 | 51,360.10 |
| PUBLIC SERVICE ELECTRIC & GAS | FIXED INCOME SECURITIES | 3.650% 09/01/2028 DD 09/07/18 | 150,000.000 | 101.2480 | 149,976.00 | 151,872.00 |
| QUALCOMM INC | FIXED INCOME SECURITIES | 3.450% 05/20/2025 DD 05/20/15 | 226,000.000 | 96.2130 | 222,564.20 | 217,441.38 |
| QUALCOMM INC | FIXED INCOME SECURITIES | 4.800% 05/20/2045 DD 05/20/15 | 351,000.000 | 95.2500 | 342,984.80 | 334,327.50 |
| QUALCOMM INC | FIXED INCOME SECURITIES | 4.300% 05/20/2047 DD 05/26/17 | 25,000.000 | 88.8150 | 23,002.77 | 22,203.75 |
| RAYTHEON CO | FIXED INCOME SECURITIES | 7.200% 08/15/2027 DD 08/12/97 | 90,000.000 | 125.8510 | 114,137.10 | 113,265.90 |
| REALTY INCOME CORP | FIXED INCOME SECURITIES | 4.125% 10/15/2026 DD 09/23/14 | 135,000.000 | 100.5970 | 139,018.95 | 135,805.95 |
| RELX CAPITAL INC | FIXED INCOME SECURITIES | 3.500% 03/16/2023 DD 03/16/18 | 845,000.000 | 99.2070 | 837,828.70 | 838,299.15 |
| RELX CAPITAL INC | FIXED INCOME SECURITIES | 3.125% 10/15/2022 DD 04/15/13 | 25,000.000 | 98.1880 | 24,668.75 | 24,547.00 |
| REPUBLIC SERVICES INC | FIXED INCOME SECURITIES | 2.900% 07/01/2026 DD 07/05/16 | 105,000.000 | 94.3230 | 104,774.25 | 99,039.15 |
| REPUBLIC SERVICES INC | FIXED INCOME SECURITIES | 3.375% 11/15/2027 DD 11/16/17 | 125,000.000 | 95.7940 | 122,153.43 | 119,742.50 |
| REPUBLIC SERVICES INC | FIXED INCOME SECURITIES | 3.950% 05/15/2028 DD 05/14/18 | 360,000.000 | 100.0650 | 354,967.20 | 360,234.00 |
| REPUBLIC SERVICES INC | FIXED INCOME SECURITIES | 5.500% 09/15/2019 DD 03/15/10 | 560,000.000 | 101.5490 | 569,816.80 | 568,674.40 |
| REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 4.850% 09/15/2023 DD 09/17/13 | 280,000.000 | 101.1970 | 291,729.20 | 283,351.60 |
| REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 3.250% 06/12/2020 DD 06/12/15 | 81,000.000 | 99.3860 | 80,985.42 | 80,502.66 |
| REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 4.000% 06/12/2022 DD 06/12/15 | 140,000.000 | 98.9220 | 148,043.00 | 138,490.80 |
| REYNOLDS AMERICAN INC | FIXED INCOME SECURITIES | 4.450% 06/12/2025 DD 06/12/15 | 1,166,000.000 | 96.4240 | 1,188,622.60 | 1,124,303.84 |
| RJ REYNOLDS TOBACCO CO/NC | FIXED INCOME SECURITIES | 6.875% 05/01/2020 DD 04/12/10 | 225,000.000 | 104.0570 | 241,470.00 | 234,128.25 |
| ROCKWELL COLLINS INC | FIXED INCOME SECURITIES | 3.100% 11/15/2021 DD 11/21/11 | 110,000.000 | 99.1850 | 108,175.68 | 109,103.50 |
| ROCKWELL COLLINS INC | FIXED INCOME SECURITIES | 2.800% 03/15/2022 DD 04/10/17 | 545,000.000 | 97.1990 | 544,634.85 | 529,734.55 |
| ROGERS COMMUNICATIONS INC | FIXED INCOME SECURITIES | 5.000% 03/15/2044 DD 03/10/14 | 110,000.000 | 103.9890 | 111,870.00 | 114,387.90 |
| ROGERS COMMUNICATIONS INC | FIXED INCOME SECURITIES | 3.625% 12/15/2025 DD 12/08/15 | 80,000.000 | 97.4970 | 79,401.60 | 77,997.60 |
| ROYAL BANK OF CANADA | FIXED INCOME SECURITIES | 2.125% 03/02/2020 DD 03/06/17 | 180,000.000 | 98.9680 | 180,504.00 | 178,142.40 |
| ROYAL BANK OF CANADA | FIXED INCOME SECURITIES | 2.500% 01/19/2021 DD 01/19/16 | 100,000.000 | 98.8540 | 99,888.00 | 98,854.00 |
| ROYAL BANK OF CANADA | FIXED INCOME SECURITIES | 2.150% 10/26/2020 DD 10/26/17 | 210,000.000 | 98.4640 | 209,878.20 | 206,774.40 |
| ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES | VAR RT 05/15/2023 DD 05/15/17 | 205,000.000 | 96.1620 | 205,000.00 | 197,132.10 |
| ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES | VAR RT 06/25/2024 DD 06/25/18 | 200,000.000 | 98.1230 | 200,000.00 | 196,246.00 |
| RPM INTERNATIONAL INC | FIXED INCOME SECURITIES | 3.750% 03/15/2027 DD 03/02/17 | 70,000.000 | 94.9510 | 69,900.60 | 66,465.70 |
| RYDER SYSTEM INC | FIXED INCOME SECURITIES | 2.650% 03/02/2020 DD 02/24/15 | 330,000.000 | 99.0790 | 328,498.50 | 326,960.70 |
| S&P GLOBAL INC | FIXED INCOME SECURITIES | 4.000% 06/15/2025 DD 05/26/15 | 100,000.000 | 101.8240 | 100,869.00 | 101,824.00 |
| SABINE PASS LIQUEFACTION LLC | FIXED INCOME SECURITIES | VAR RT 04/15/2023 DD 10/15/13 | 270,000.000 | 105.3580 | 286,233.34 | 284,466.60 |
| SABINE PASS LIQUEFACTION LLC | FIXED INCOME SECURITIES | 6.250% 03/15/2022 DD 09/15/14 | 320,000.000 | 105.1490 | 361,187.20 | 336,476.80 |
| SABINE PASS LIQUEFACTION LLC | FIXED INCOME SECURITIES | 5.750% 05/15/2024 DD 11/15/14 | 480,000.000 | 104.3360 | 526,976.70 | 500,812.80 |
| SABINE PASS LIQUEFACTION LLC | FIXED INCOME SECURITIES | 5.625% 03/01/2025 DD 09/01/15 | 822,000.000 | 103.8460 | 879,954.70 | 853,614.12 |
| SABINE PASS LIQUEFACTION LLC | FIXED INCOME SECURITIES | 5.875% 06/30/2026 DD 12/31/16 | 313,000.000 | 105.8800 | 334,739.70 | 331,404.40 |
| SANTANDER DRIVE AUTO REC 3 A2A | FIXED INCOME SECURITIES | 2.780% 03/15/2021 DD 06/27/18 | 1,317,075.010 | 99.8610 | 1,317,010.47 | 1,315,244.28 |
| SANTANDER UK GROUP HOLDIN 144A | FIXED INCOME SECURITIES | 4.750% 09/15/2025 DD 09/15/15 | 200,000.000 | 94.0200 | 199,448.00 | 188,040.00 |
| SANTANDER UK GROUP HOLDINGS PL | FIXED INCOME SECURITIES | 2.875% 10/16/2020 DD 10/16/15 | 165,000.000 | 98.2550 | 164,740.95 | 162,120.75 |
| SANTANDER UK GROUP HOLDINGS PL | FIXED INCOME SECURITIES | 2.875% 08/05/2021 DD 08/05/16 | 278,000.000 | 96.4650 | 277,641.38 | 268,172.70 |
| SANTANDER UK GROUP HOLDINGS PL | FIXED INCOME SECURITIES | 3.571% 01/10/2023 DD 01/10/17 | 400,000.000 | 95.7190 | 396,698.00 | 382,876.00 |
| SANTANDER UK GROUP HOLDINGS PL | FIXED INCOME SECURITIES | VAR RT 01/05/2024 DD 01/05/18 | 1,030,000.000 | 94.8830 | 1,030,000.00 | 977,294.90 |
| SANTANDER UK PLC 144A | FIXED INCOME SECURITIES | 5.000% 11/07/2023 DD 11/07/13 | 200,000.000 | 97.6490 | 209,072.00 | 195,298.00 |
| SCHLUMBERGER HLDS CORP 144A | FIXED INCOME SECURITIES | 4.000% 12/21/2025 DD 12/21/15 | 185,000.000 | 98.7040 | 185,197.95 | 182,602.40 |
| SCHOLAR FUNDING TRUST A A 144A | FIXED INCOME SECURITIES | VAR RT 10/28/2043 DD 03/29/11 | 894,009.470 | 100.2240 | 876,365.30 | 896,012.05 |
| SEAGATE HDD CAYMAN | FIXED INCOME SECURITIES | 4.750% 01/01/2025 DD 05/28/14 | 105,000.000 | 88.6890 | 104,737.50 | 93,123.45 |
| SEMPRA ENERGY | FIXED INCOME SECURITIES | VAR RT 01/15/2021 DD 01/12/18 | 230,000.000 | 98.3210 | 230,000.00 | 226,138.30 |
| SFAVE COMMERCIAL 5AVE A2B 144A | FIXED INCOME SECURITIES | VAR RT 01/05/2043 DD 02/01/15 | 835,000.000 | 93.9790 | 868,307.31 | 784,724.65 |
| SHELL INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 3.250% 05/11/2025 DD 05/11/15 | 165,000.000 | 98.6040 | 161,064.75 | 162,696.60 |
| SHELL INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 4.125% 05/11/2035 DD 05/11/15 | 39,000.000 | 99.2460 | 38,262.01 | 38,705.94 |
| SHELL INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 3.500% 11/13/2023 DD 11/13/18 | 165,000.000 | 101.1160 | 163,841.70 | 166,841.40 |
| SHELL INTERNATIONAL FINANCE BV | FIXED INCOME SECURITIES | 3.875% 11/13/2028 DD 11/13/18 | 155,000.000 | 102.7650 | 153,064.05 | 159,285.75 |
| SHIRE ACQUISITIONS INVESTMENTS | FIXED INCOME SECURITIES | 1.900% 09/23/2019 DD 09/23/16 | 1,050,000.000 | 98.5990 | 1,033,620.00 | 1,035,289.50 |
| SHIRE ACQUISITIONS INVESTMENTS | FIXED INCOME SECURITIES | 2.875% 09/23/2023 DD 09/23/16 | 1,371,000.000 | 94.5320 | 1,293,150.35 | 1,296,033.72 |
| SHIRE ACQUISITIONS INVESTMENTS | FIXED INCOME SECURITIES | 3.200% 09/23/2026 DD 09/23/16 | 226,000.000 | 90.4920 | 205,310.14 | 204,511.92 |
| SKANDINAVISKA ENSKILDA BANKEN | FIXED INCOME SECURITIES | 2.625% 03/15/2021 DD 03/15/16 | 255,000.000 | 98.7100 | 251,634.00 | 251,710.50 |
| SKY LTD 144A | FIXED INCOME SECURITIES | 3.750% 09/16/2024 DD 09/16/14 | 220,000.000 | 99.6330 | 219,234.40 | 219,192.60 |
| SMB PRIVATE EDUCATI A A2A 144A | FIXED INCOME SECURITIES | 2.700% 05/15/2031 DD 05/26/16 | 162,949.650 | 100.0130 | 162,880.34 | 162,970.83 |
| SMB PRIVATE EDUCATI B A2A 144A | FIXED INCOME SECURITIES | 3.600% 01/15/2037 DD 06/20/18 | 1,130,000.000 | 101.2580 | 1,129,724.51 | 1,144,215.40 |
| SMB PRIVATE EDUCATI B A2A 144A | FIXED INCOME SECURITIES | 2.820% 10/15/2035 DD 11/08/17 | 610,000.000 | 97.8080 | 609,898.74 | 596,628.80 |
| SMB PRIVATE EDUCATI B A2B 144A | FIXED INCOME SECURITIES | VAR RT 10/15/2035 DD 11/08/17 | 360,000.000 | 99.3850 | 360,000.00 | 357,786.00 |
| SOFI PROFESSIONAL F A2FX 144A | FIXED INCOME SECURITIES | 2.840% 01/25/2041 DD 12/08/17 | 1,790,000.000 | 97.7480 | 1,789,236.03 | 1,749,689.20 |
| SOFI PROFESSIONAL L D A2B 144A | FIXED INCOME SECURITIES | 2.340% 04/25/2033 DD 09/19/16 | 100,000.000 | 98.2250 | 99,987.56 | 98,225.00 |
| SOUTHERN POWER CO | FIXED INCOME SECURITIES | 2.375% 06/01/2020 DD 05/20/15 | 300,000.000 | 98.6290 | 295,629.00 | 295,887.00 |
| SOUTHWEST AIRLINES CO | FIXED INCOME SECURITIES | 2.750% 11/16/2022 DD 11/16/17 | 125,000.000 | 97.8470 | 124,912.50 | 122,308.75 |
| SOUTHWESTERN ELECTRIC POWER CO | FIXED INCOME SECURITIES | 4.100% 09/15/2028 DD 09/13/18 | 150,000.000 | 100.3540 | 150,000.00 | 150,531.00 |
| SPECTRA ENERGY PARTNERS LP | FIXED INCOME SECURITIES | 3.500% 03/15/2025 DD 03/12/15 | 75,000.000 | 95.4620 | 74,058.75 | 71,596.50 |
| SPECTRA ENERGY PARTNERS LP | FIXED INCOME SECURITIES | 4.500% 03/15/2045 DD 03/12/15 | 85,000.000 | 90.4230 | 86,820.70 | 76,859.55 |
| SPIRIT AEROSYSTEMS INC | FIXED INCOME SECURITIES | 3.950% 06/15/2023 DD 05/30/18 | 880,000.000 | 99.7030 | 882,659.00 | 877,386.40 |
| SPRINT SPECTRUM CO LLC / 144A | FIXED INCOME SECURITIES | VAR RT 03/20/2023 DD 10/27/16 | 2,791,250.000 | 98.7500 | 2,800,601.11 | 2,756,359.38 |
| SPRINT SPECTRUM CO LLC / 144A | FIXED INCOME SECURITIES | 4.738% 09/20/2029 DD 03/21/18 | 1,343,000.000 | 98.1250 | 1,339,543.75 | 1,317,818.75 |
| SPRINT SPECTRUM CO LLC / 144A | FIXED INCOME SECURITIES | 5.152% 09/20/2029 DD 03/21/18 | 200,000.000 | 98.2500 | 197,000.00 | 196,500.00 |
| STANDARD CHARTERED PLC 144A | FIXED INCOME SECURITIES | VAR RT 01/20/2023 DD 10/04/18 | 585,000.000 | 98.9960 | 585,000.00 | 579,126.60 |
| STARBUCKS CORP | FIXED INCOME SECURITIES | 3.750% 12/01/2047 DD 11/22/17 | 65,000.000 | 82.8090 | 57,539.00 | 53,825.85 |
| STARBUCKS CORP | FIXED INCOME SECURITIES | 3.800% 08/15/2025 DD 08/10/18 | 100,000.000 | 98.8920 | 99,908.00 | 98,892.00 |
| STARBUCKS CORP | FIXED INCOME SECURITIES | 4.500% 11/15/2048 DD 08/10/18 | 35,000.000 | 93.0880 | 34,636.70 | 32,580.80 |
| STATE STREET CORP | FIXED INCOME SECURITIES | VAR RT 12/31/2049 DD 09/27/18 | 280,000.000 | 94.5000 | 280,000.00 | 264,600.00 |
| SUMITOMO MITSUI BANKING CORP | FIXED INCOME SECURITIES | 2.650% 07/23/2020 DD 07/23/15 | 1,800,000.000 | 98.9860 | 1,787,326.98 | 1,781,748.00 |
| SUMITOMO MITSUI BANKING CORP | FIXED INCOME SECURITIES | VAR RT 10/18/2019 DD 10/18/17 | 505,000.000 | 99.8890 | 505,000.00 | 504,439.45 |
| SUNCOR ENERGY INC | FIXED INCOME SECURITIES | 5.950% 12/01/2034 DD 12/01/03 | 130,000.000 | 111.3070 | 150,343.70 | 144,699.10 |
| SUNOCO LOGISTICS PARTNERS OPER | FIXED INCOME SECURITIES | 4.650% 02/15/2022 DD 08/02/11 | 50,000.000 | 101.5460 | 50,552.00 | 50,773.00 |
| SUNOCO LOGISTICS PARTNERS OPER | FIXED INCOME SECURITIES | 5.350% 05/15/2045 DD 11/17/14 | 105,000.000 | 88.5140 | 92,683.13 | 92,939.70 |
| SUNOCO LOGISTICS PARTNERS OPER | FIXED INCOME SECURITIES | 5.400% 10/01/2047 DD 09/21/17 | 30,000.000 | 90.6210 | 29,941.80 | 27,186.30 |
| SUNTRUST BANK/ATLANTA GA | FIXED INCOME SECURITIES | VAR RT 10/26/2021 DD 10/26/18 | 140,000.000 | 100.1200 | 140,000.00 | 140,168.00 |
| SUNTRUST BANKS INC | FIXED INCOME SECURITIES | 2.900% 03/03/2021 DD 03/03/16 | 490,000.000 | 99.1350 | 488,789.70 | 485,761.50 |
| SVENSKA HANDELSBANKEN AB | FIXED INCOME SECURITIES | 1.875% 09/07/2021 DD 09/07/16 | 250,000.000 | 96.3600 | 239,342.50 | 240,900.00 |
| SYNCHRONY BANK | FIXED INCOME SECURITIES | 3.650% 05/24/2021 DD 05/24/18 | 420,000.000 | 97.8450 | 419,466.60 | 410,949.00 |
| SYNCHRONY FINANCIAL | FIXED INCOME SECURITIES | 3.000% 08/15/2019 DD 08/11/14 | 645,000.000 | 99.3400 | 643,561.65 | 640,743.00 |
| SYNCHRONY FINANCIAL | FIXED INCOME SECURITIES | 2.700% 02/03/2020 DD 02/02/15 | 515,000.000 | 98.3010 | 514,589.80 | 506,250.15 |
| SYNOVUS FINANCIAL CORP | FIXED INCOME SECURITIES | 3.125% 11/01/2022 DD 11/01/17 | 130,000.000 | 94.3740 | 129,647.70 | 122,686.20 |
| SYSCO CORP | FIXED INCOME SECURITIES | 3.550% 03/15/2025 DD 03/19/18 | 195,000.000 | 98.4750 | 193,986.00 | 192,026.25 |

BlackRock Asset 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: Security description | (c) | Shares/Par | Price | (d) Cost | (e) Current Value |
|---|---|---|---|---|---|---|
| TAKEDA PHARMACEUTICAL CO 144A | FIXED INCOME SECURITIES | 3.800% 11/26/2020 DD 11/26/18 | 235,000.000 | 100.6030 | 234,851.95 | 236,417.05 |
| TAKEDA PHARMACEUTICAL CO 144A | FIXED INCOME SECURITIES | 5.000% 11/26/2028 DD 11/26/18 | 710,000.000 | 102.1360 | 713,918.59 | 725,165.60 |
| TAMPA ELECTRIC CO | FIXED INCOME SECURITIES | 2.600% 09/15/2022 DD 09/28/12 | 70,000.000 | 96.9460 | 67,393.90 | 67,862.20 |
| TAMPA ELECTRIC CO | FIXED INCOME SECURITIES | 4.300% 06/15/2048 DD 06/07/18 | 125,000.000 | 95.5570 | 124,330.00 | 119,446.25 |
| TAMPA ELECTRIC CO | FIXED INCOME SECURITIES | 4.450% 06/15/2049 DD 10/04/18 | 70,000.000 | 97.4870 | 67,266.50 | 68,240.90 |
| TAPESTRY INC | FIXED INCOME SECURITIES | 4.125% 07/15/2027 DD 06/20/17 | 80,000.000 | 93.5690 | 80,027.99 | 74,855.20 |
| TEACHERS INSURANCE & ANNU 144A | FIXED INCOME SECURITIES | 6.850% 12/16/2039 DD 12/16/09 | 8,000.000 | 130.0210 | 10,762.16 | 10,401.68 |
| TEACHERS INSURANCE & ANNU 144A | FIXED INCOME SECURITIES | 4.900% 09/15/2044 DD 09/18/14 | 35,000.000 | 103.6920 | 38,641.40 | 36,292.20 |
| TEACHERS INSURANCE & ANNU 144A | FIXED INCOME SECURITIES | 4.270% 05/15/2047 DD 05/08/17 | 150,000.000 | 95.7130 | 149,520.00 | 143,569.50 |
| TELECOM ITALIA SPA/MILANO 144A | FIXED INCOME SECURITIES | 5.303% 05/30/2024 DD 05/30/14 | 700,000.000 | 95.0000 | 729,458.33 | 665,000.00 |
| TELUS CORP | FIXED INCOME SECURITIES | 4.600% 11/16/2048 DD 06/12/18 | 40,000.000 | 99.1260 | 39,504.00 | 39,650.40 |
| TENET HEALTHCARE CORP | FIXED INCOME SECURITIES | 6.000% 10/01/2020 DD 09/27/13 | 340,000.000 | 101.2500 | 354,450.00 | 344,250.00 |
| TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 1.700% 07/19/2019 DD 07/21/16 | 2,169,000.000 | 98.4480 | 2,130,394.35 | 2,135,337.12 |
| TEVA PHARMACEUTICAL FINANCE NE | FIXED INCOME SECURITIES | 2.200% 07/21/2021 DD 07/21/16 | 480,000.000 | 91.9210 | 449,206.25 | 441,220.80 |
| TEXAS EASTERN TRANSMISSIO 144A | FIXED INCOME SECURITIES | 2.800% 10/15/2022 DD 10/24/12 | 75,000.000 | 96.1650 | 74,490.75 | 72,123.75 |
| TEXAS EASTERN TRANSMISSIO 144A | FIXED INCOME SECURITIES | 3.500% 01/15/2028 DD 01/09/18 | 211,000.000 | 94.4130 | 204,131.87 | 199,211.43 |
| TEXAS EASTERN TRANSMISSIO 144A | FIXED INCOME SECURITIES | 4.150% 01/15/2048 DD 01/09/18 | 910,000.000 | 89.0030 | 886,360.90 | 809,927.30 |
| TEXAS INSTRUMENTS INC | FIXED INCOME SECURITIES | 4.150% 05/15/2048 DD 05/07/18 | 75,000.000 | 99.7830 | 74,667.00 | 74,837.25 |
| THERMO FISHER SCIENTIFIC INC | FIXED INCOME SECURITIES | 3.150% 01/15/2023 DD 08/22/12 | 40,000.000 | 98.0000 | 38,797.20 | 39,200.00 |
| THERMO FISHER SCIENTIFIC INC | FIXED INCOME SECURITIES | 4.150% 02/01/2024 DD 12/11/13 | 120,000.000 | 101.2980 | 120,943.20 | 121,557.60 |
| THERMO FISHER SCIENTIFIC INC | FIXED INCOME SECURITIES | 3.000% 04/15/2023 DD 04/13/16 | 880,000.000 | 97.2890 | 851,154.50 | 856,143.20 |
| TIME WARNER ENTERTAINMENT CO L | FIXED INCOME SECURITIES | 8.375% 03/15/2023 DD 09/15/93 | 140,000.000 | 114.0830 | 166,817.00 | 159,716.20 |
| TORONTO-DOMINION BANK/THE | FIXED INCOME SECURITIES | 3.500% 07/19/2023 DD 07/19/18 | 195,000.000 | 100.6880 | 194,734.80 | 196,341.60 |
| TOTAL SYSTEM SERVICES INC | FIXED INCOME SECURITIES | 3.750% 06/01/2023 DD 05/22/13 | 40,000.000 | 99.1870 | 39,535.44 | 39,674.80 |
| TOTAL SYSTEM SERVICES INC | FIXED INCOME SECURITIES | 3.800% 04/01/2021 DD 03/17/16 | 90,000.000 | 99.9800 | 90,657.90 | 89,982.00 |
| TOTAL SYSTEM SERVICES INC | FIXED INCOME SECURITIES | 4.000% 06/01/2023 DD 05/11/18 | 300,000.000 | 99.8380 | 299,748.00 | 299,514.00 |
| TOYOTA MOTOR CREDIT CORP | FIXED INCOME SECURITIES | 3.450% 09/20/2023 DD 09/20/18 | 70,000.000 | 100.1670 | 69,358.80 | 70,116.90 |
| TRANSCANADA PIPELINES LTD | FIXED INCOME SECURITIES | 6.100% 06/01/2040 DD 06/01/10 | 195,000.000 | 111.6120 | 226,309.20 | 217,643.40 |
| TRANSCANADA PIPELINES LTD | FIXED INCOME SECURITIES | 2.500% 08/01/2022 DD 08/02/12 | 120,000.000 | 95.9700 | 116,379.60 | 115,164.00 |
| TRANSCANADA PIPELINES LTD | FIXED INCOME SECURITIES | 4.875% 01/15/2026 DD 01/27/16 | 315,000.000 | 103.5030 | 321,240.15 | 326,034.45 |
| TRANSCANADA PIPELINES LTD | FIXED INCOME SECURITIES | 4.250% 05/15/2028 DD 05/07/18 | 155,000.000 | 99.0340 | 152,726.15 | 153,502.70 |
| TRANSCANADA TRUST | FIXED INCOME SECURITIES | VAR RT 03/15/2077 DD 03/02/17 | 303,000.000 | 86.3130 | 305,314.58 | 261,528.39 |
| TRANSCONTINENTAL GAS PIPE LINE | FIXED INCOME SECURITIES | 7.850% 02/01/2026 DD 08/01/16 | 557,000.000 | 120.8890 | 673,227.41 | 673,351.73 |
| TRANSCONTINENTAL GAS PIPE LINE | FIXED INCOME SECURITIES | 4.000% 03/15/2028 DD 09/15/18 | 560,000.000 | 97.7840 | 554,131.26 | 547,590.40 |
| TRANSCONTINENTAL GAS PIPE LINE | FIXED INCOME SECURITIES | 4.600% 03/15/2048 DD 09/15/18 | 210,000.000 | 93.5020 | 208,479.60 | 196,354.20 |
| TRIMBLE INC | FIXED INCOME SECURITIES | 4.150% 06/15/2023 DD 06/15/18 | 145,000.000 | 100.5290 | 145,078.53 | 145,767.05 |
| TRINITY ACQUISITION PLC | FIXED INCOME SECURITIES | 4.400% 03/15/2026 DD 03/22/16 | 100,000.000 | 99.3720 | 98,983.50 | 99,372.00 |
| TYCO ELECTRONICS GROUP SA | FIXED INCOME SECURITIES | 3.450% 08/01/2024 DD 07/31/14 | 40,000.000 | 97.3340 | 41,416.80 | 38,933.60 |
| TYSON FOODS INC | FIXED INCOME SECURITIES | 3.950% 08/15/2024 DD 08/08/14 | 130,000.000 | 99.4200 | 130,114.40 | 129,246.00 |
| TYSON FOODS INC | FIXED INCOME SECURITIES | 3.550% 06/02/2027 DD 06/02/17 | 276,000.000 | 93.1940 | 260,273.52 | 257,215.44 |
| TYSON FOODS INC | FIXED INCOME SECURITIES | 4.550% 06/02/2047 DD 06/02/17 | 50,000.000 | 87.6230 | 47,917.50 | 43,811.50 |
| TYSON FOODS INC | FIXED INCOME SECURITIES | 3.900% 09/28/2023 DD 09/28/18 | 40,000.000 | 99.8610 | 39,944.40 | 39,944.40 |
| TYSON FOODS INC | FIXED INCOME SECURITIES | 5.100% 09/28/2048 DD 09/28/18 | 35,000.000 | 95.9600 | 34,850.90 | 33,586.00 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.125% 11/15/2041 DD 11/15/11 | 12,590,000.000 | 102.3870 | 12,747,199.84 | 12,890,523.30 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.625% 08/15/2043 DD 08/15/13 | 3,350,000.000 | 110.6910 | 3,648,686.89 | 3,708,148.50 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.625% 02/15/2044 DD 02/15/14 | 410,000.000 | 110.7730 | 446,841.58 | 454,169.30 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.125% 08/15/2044 DD 08/15/14 | 1,075,000.000 | 102.0820 | 1,187,196.99 | 1,097,381.50 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 2.500% 02/15/2045 DD 02/15/15 | 10,000.000 | 90.6250 | 8,860.94 | 9,062.50 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 05/15/2045 DD 05/15/15 | 760,000.000 | 99.8090 | 822,581.25 | 758,548.40 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 2.875% 08/15/2045 DD 08/15/15 | 1,470,000.000 | 97.3980 | 1,551,883.59 | 1,431,750.60 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 02/15/2047 DD 02/15/17 | 6,110,000.000 | 99.7190 | 6,176,822.74 | 6,092,830.90 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 02/15/2048 DD 02/15/18 | 1,740,000.000 | 99.4650 | 1,613,578.13 | 1,730,691.00 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.125% 05/15/2048 DD 05/15/18 | 5,790,000.000 | 101.8980 | 5,699,292.77 | 5,899,894.20 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 08/15/2048 DD 08/15/18 | 6,990,000.000 | 99.5270 | 6,579,907.83 | 6,956,937.30 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.375% 11/15/2048 DD 11/15/18 | 990,000.000 | 106.9380 | 1,031,990.99 | 1,058,686.20 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.125% 09/30/2024 DD 09/30/17 | 3,160,000.000 | 97.7190 | 3,030,569.86 | 3,087,920.40 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.875% 08/15/2028 DD 08/15/18 | 18,865,000.000 | 101.5470 | 18,432,530.84 | 19,156,841.55 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 3.000% 10/31/2025 DD 10/31/18 | 145,000.000 | 102.5900 | 145,596.74 | 148,755.50 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.875% 11/15/2021 DD 11/15/18 | 3,660,000.000 | 101.1130 | 3,667,808.07 | 3,700,735.80 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 3.125% 11/15/2028 DD 11/15/18 | 14,740,000.000 | 103.7270 | 15,116,281.99 | 15,289,359.80 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.875% 11/30/2023 DD 11/30/18 | 1,985,000.000 | 101.7420 | 1,990,396.25 | 2,019,578.70 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.625% 12/31/2023 DD 12/31/18 | 1,465,000.000 | 100.5230 | 1,473,014.18 | 1,472,661.95 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.125% 12/31/2021 DD 12/31/14 | 4,325,000.000 | 99.0160 | 4,446,207.71 | 4,282,442.00 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.375% 05/31/2021 DD 05/31/16 | 3,762,000.000 | 97.4300 | 3,622,291.90 | 3,665,316.60 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 1.125% 07/31/2021 DD 07/31/16 | 17,365,000.000 | 96.6210 | 16,941,081.90 | 16,778,236.65 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.000% 11/15/2026 DD 11/15/16 | 7,009,000.000 | 95.4570 | 6,653,652.92 | 6,690,581.13 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.125% 03/31/2024 DD 03/31/17 | 850,000.000 | 98.0270 | 855,027.46 | 833,229.50 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.625% 07/15/2021 DD 07/15/18 | 15,458,000.000 | 100.3560 | 15,399,841.44 | 15,513,030.48 |
| UBS AG/LONDON 144A | FIXED INCOME SECURITIES | 2.450% 12/01/2020 DD 11/30/17 | 320,000.000 | 98.1310 | 313,180.80 | 314,019.20 |
| UBS AG/STAMFORD CT | FIXED INCOME SECURITIES | 2.350% 03/26/2020 DD 03/26/15 | 490,000.000 | 99.0080 | 483,123.18 | 485,139.20 |
| UBS GROUP FUNDING SWITZER 144A | FIXED INCOME SECURITIES | 4.125% 09/24/2025 DD 09/24/15 | 210,000.000 | 99.6300 | 212,744.70 | 209,223.00 |
| UBS GROUP FUNDING SWITZER 144A | FIXED INCOME SECURITIES | 3.491% 05/23/2023 DD 03/23/17 | 1,210,000.000 | 97.5230 | 1,236,602.88 | 1,180,028.30 |
| UNION PACIFIC CORP | FIXED INCOME SECURITIES | 3.875% 02/01/2055 DD 01/29/15 | 200,000.000 | 85.3840 | 185,487.31 | 170,768.00 |
| UNION PACIFIC CORP | FIXED INCOME SECURITIES | 2.750% 03/01/2026 DD 03/01/16 | 55,000.000 | 93.2670 | 50,677.00 | 51,296.85 |
| UNION PACIFIC CORP | FIXED INCOME SECURITIES | 3.799% 10/01/2051 DD 10/04/16 | 75,000.000 | 84.8160 | 67,457.70 | 63,612.00 |
| UNION PACIFIC CORP | FIXED INCOME SECURITIES | 4.100% 09/15/2067 DD 09/19/17 | 570,000.000 | 84.9840 | 538,983.90 | 484,408.80 |
| UNION PACIFIC CORP | FIXED INCOME SECURITIES | 4.800% 09/10/2058 DD 06/08/18 | 85,000.000 | 99.5100 | 84,906.50 | 84,583.50 |
| UNION PACIFIC CORP | FIXED INCOME SECURITIES | 3.950% 09/10/2028 DD 06/08/18 | 95,000.000 | 99.8640 | 93,516.10 | 94,870.80 |
| UNION PACIFIC RAILROAD CO 2014 | FIXED INCOME SECURITIES | 3.227% 05/14/2026 DD 05/20/14 | 435,513.220 | 98.1930 | 435,513.22 | 427,643.50 |
| UNITED AIRLINES 2014-1 CLASS B | FIXED INCOME SECURITIES | 4.750% 10/11/2023 DD 04/07/14 | 3,398.242 | 100.2500 | 3,427.84 | 3,406.74 |
| UNITED AIRLINES 2015-1 CLASS A | FIXED INCOME SECURITIES | 3.450% 06/01/2029 DD 11/17/15 | 5,274.714 | 94.5700 | 5,045.84 | 4,988.30 |
| UNITED AIRLINES 2016-1 CLASS B | FIXED INCOME SECURITIES | 3.650% 07/07/2027 DD 11/06/17 | 4,785.880 | 97.7560 | 4,606.94 | 4,678.48 |
| UNITED AIRLINES 2016-2 CLASS A | FIXED INCOME SECURITIES | 2.875% 04/07/2030 DD 09/27/16 | 75,771.044 | 91.8300 | 69,688.43 | 69,580.55 |
| UNITED AIRLINES 2018-1 CLASS B | FIXED INCOME SECURITIES | 4.600% 09/01/2027 DD 05/23/18 | 115,000.000 | 100.0420 | 115,000.00 | 115,048.30 |
| UNITED TECHNOLOGIES CORP | FIXED INCOME SECURITIES | 1.950% 11/01/2021 DD 11/01/16 | 330,000.000 | 95.9950 | 315,671.00 | 316,783.50 |
| UNITED TECHNOLOGIES CORP | FIXED INCOME SECURITIES | 3.750% 11/01/2046 DD 11/01/16 | 390,000.000 | 84.3440 | 353,717.40 | 328,941.60 |
| UNITED TECHNOLOGIES CORP | FIXED INCOME SECURITIES | 4.625% 11/16/2048 DD 08/16/18 | 30,000.000 | 96.5690 | 29,904.90 | 28,970.70 |
| UNITED TECHNOLOGIES CORP | FIXED INCOME SECURITIES | 3.350% 08/16/2021 DD 08/16/18 | 1,825,000.000 | 99.7290 | 1,828,465.65 | 1,820,054.25 |
| UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 2.875% 12/15/2021 DD 12/08/14 | 266,000.000 | 99.6770 | 265,712.72 | 265,140.82 |
| UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 4.750% 07/15/2045 DD 07/23/15 | 425,000.000 | 105.8000 | 474,024.19 | 449,650.00 |
| UNITEDHEALTH GROUP INC | FIXED INCOME SECURITIES | 3.700% 12/15/2025 DD 12/17/18 | 160,000.000 | 100.9980 | 159,678.40 | 161,596.80 |
| UNIV OF CALIFORNIA CA REVENUES | FIXED INCOME SECURITIES | 4.767% 05/15/2115 DD 04/08/15 | 187,000.000 | 102.8180 | 185,043.18 | 192,269.66 |
| UNIV OF CALIFORNIA CA REVENUES | FIXED INCOME SECURITIES | 4.858% 05/15/2039 DD 03/01/12 | 135,000.000 | 104.9720 | 124,421.07 | 141,712.20 |
| URUGUAY GOVERNMENT INTERNATION | FIXED INCOME SECURITIES | 4.375% 10/27/2027 DD 10/27/15 | 560,000.000 | 100.0360 | 579,649.00 | 560,201.60 |
| US AIRWAYS 2012-2 CLASS B PASS | FIXED INCOME SECURITIES | 6.750% 12/03/2022 DD 12/13/12 | 7,225.084 | 104.4880 | 7,585.25 | 7,549.35 |
| US AIRWAYS 2013-1 CLASS B PASS | FIXED INCOME SECURITIES | 5.375% 05/15/2023 DD 04/24/13 | 30,739.843 | 103.0540 | 31,310.02 | 31,678.64 |
| US BANCORP | FIXED INCOME SECURITIES | 3.100% 04/27/2026 DD 04/26/16 | 75,000.000 | 94.6890 | 74,942.25 | 71,016.75 |

BlackRock Asset 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: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| US BANK NA/CINCINNATI OH | FIXED INCOME SECURITIES | 2.050% 10/23/2020 DD 10/24/17 | 270,000.000 | 98.2660 | 264,581.10 | 265,318.20 |
| US TREAS-CPI INFLAT | FIXED INCOME SECURITIES | 1.000% 02/15/2048 DD 02/15/18 | 2,661,016.800 | 94.7640 | 2,466,211.16 | 2,521,685.96 |
| US TREAS-CPI INFLAT | FIXED INCOME SECURITIES | 0.750% 07/15/2028 DD 07/15/18 | 3,389,867.350 | 97.8790 | 3,316,775.25 | 3,317,968.26 |
| VERISIGN INC | FIXED INCOME SECURITIES | 4.625% 05/01/2023 DD 04/16/13 | 695,000.000 | 98.5000 | 699,227.50 | 684,575.00 |
| VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.272% 01/15/2036 DD 07/15/15 | 275,000.000 | 93.3870 | 254,108.25 | 256,814.25 |
| VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 5.500% 03/16/2047 DD 03/16/17 | 595,000.000 | 106.3420 | 651,465.50 | 632,734.90 |
| VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.125% 03/16/2027 DD 03/16/17 | 370,000.000 | 100.0770 | 368,653.64 | 370,284.90 |
| VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.500% 08/10/2033 DD 08/10/17 | 850,000.000 | 98.7090 | 846,688.00 | 839,026.50 |
| VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 4.329% 09/21/2028 DD 06/21/18 | 773,000.000 | 100.4110 | 765,623.12 | 776,177.03 |
| VIACOM INC | FIXED INCOME SECURITIES | 4.375% 03/15/2043 DD 03/15/13 | 185,000.000 | 78.9560 | 170,327.65 | 146,068.60 |
| VIRGIN AUSTRALIA 2013-1A 144A | FIXED INCOME SECURITIES | 5.000% 04/23/2025 DD 10/22/13 | 177,959.990 | 101.2800 | 177,959.99 | 180,237.88 |
| VIRGINIA ELECTRIC & POWER CO | FIXED INCOME SECURITIES | 6.000% 05/15/2037 DD 05/17/07 | 525,000.000 | 119.5710 | 684,062.19 | 627,747.75 |
| VIRGINIA ELECTRIC & POWER CO | FIXED INCOME SECURITIES | 6.350% 11/30/2037 DD 12/04/07 | 175,000.000 | 123.0310 | 237,956.75 | 215,304.25 |
| VIRGINIA ELECTRIC & POWER CO | FIXED INCOME SECURITIES | 2.750% 03/15/2023 DD 03/14/13 | 505,000.000 | 97.5050 | 487,439.10 | 492,400.25 |
| VIRGINIA ELECTRIC & POWER CO | FIXED INCOME SECURITIES | 4.600% 12/01/2048 DD 11/28/18 | 70,000.000 | 104.3000 | 69,604.50 | 73,010.00 |
| VISA INC | FIXED INCOME SECURITIES | 3.150% 12/14/2025 DD 12/14/15 | 285,000.000 | 98.2690 | 279,263.20 | 280,066.65 |
| VODAFONE GROUP PLC | FIXED INCOME SECURITIES | 4.125% 05/30/2025 DD 05/30/18 | 260,000.000 | 98.7890 | 257,475.40 | 256,851.40 |
| VODAFONE GROUP PLC | FIXED INCOME SECURITIES | 5.250% 05/30/2048 DD 05/30/18 | 960,000.000 | 93.8840 | 954,835.10 | 901,286.40 |
| VOLKSWAGEN GROUP OF AMERI 144A | FIXED INCOME SECURITIES | 3.875% 11/13/2020 DD 11/13/18 | 455,000.000 | 100.4880 | 454,654.20 | 457,220.40 |
| VOLKSWAGEN GROUP OF AMERI 144A | FIXED INCOME SECURITIES | 4.000% 11/12/2021 DD 11/13/18 | 200,000.000 | 99.9380 | 199,236.00 | 199,876.00 |
| WACHOVIA CORP | FIXED INCOME SECURITIES | 5.500% 08/01/2035 DD 08/01/05 | 54,000.000 | 107.6490 | 61,214.40 | 58,130.46 |
| WALDORF ASTORIA BO BOCA A 144A | FIXED INCOME SECURITIES | VAR RT 06/15/2029 DD 07/18/16 | 130,000.000 | 99.8050 | 130,000.00 | 129,746.50 |
| WALGREEN CO | FIXED INCOME SECURITIES | 4.400% 09/15/2042 DD 09/13/12 | 80,000.000 | 87.6660 | 73,009.60 | 70,132.80 |
| WALGREENS BOOTS ALLIANCE INC | FIXED INCOME SECURITIES | 4.800% 11/18/2044 DD 11/18/14 | 300,000.000 | 91.0470 | 285,248.80 | 273,141.00 |
| WALGREENS BOOTS ALLIANCE INC | FIXED INCOME SECURITIES | 3.800% 11/18/2024 DD 11/18/14 | 20,000.000 | 98.4790 | 19,690.60 | 19,695.80 |
| WALGREENS BOOTS ALLIANCE INC | FIXED INCOME SECURITIES | 3.450% 06/01/2026 DD 06/01/16 | 225,000.000 | 94.0890 | 210,772.67 | 211,700.25 |
| WALMART INC | FIXED INCOME SECURITIES | 4.000% 04/11/2043 DD 04/11/13 | 180,000.000 | 99.4810 | 190,209.60 | 179,065.80 |
| WALMART INC | FIXED INCOME SECURITIES | 4.050% 06/29/2048 DD 06/27/18 | 35,000.000 | 99.5020 | 34,544.65 | 34,825.70 |
| WARNER MEDIA LLC | FIXED INCOME SECURITIES | 4.750% 03/29/2021 DD 04/01/11 | 350,000.000 | 102.5220 | 357,591.50 | 358,827.00 |
| WARNER MEDIA LLC | FIXED INCOME SECURITIES | 3.400% 06/15/2022 DD 06/13/12 | 370,000.000 | 98.6550 | 363,306.70 | 365,023.50 |
| WARNER MEDIA LLC | FIXED INCOME SECURITIES | 5.350% 12/15/2043 DD 12/16/13 | 40,000.000 | 96.3880 | 43,104.40 | 38,555.20 |
| WARNER MEDIA LLC | FIXED INCOME SECURITIES | 3.875% 01/15/2026 DD 11/20/15 | 630,000.000 | 95.5100 | 673,501.50 | 601,713.00 |
| WARNER MEDIA LLC | FIXED INCOME SECURITIES | 3.800% 02/15/2027 DD 12/08/16 | 550,000.000 | 93.8300 | 544,521.31 | 516,065.00 |
| WELLS FARGO & CO | FIXED INCOME SECURITIES | 3.000% 04/22/2026 DD 04/22/16 | 330,000.000 | 93.1840 | 304,715.40 | 307,507.20 |
| WELLS FARGO & CO | FIXED INCOME SECURITIES | 3.300% 09/09/2024 DD 09/09/14 | 95,000.000 | 96.7340 | 91,591.40 | 91,897.30 |
| WELLS FARGO & CO | FIXED INCOME SECURITIES | 4.300% 07/22/2027 DD 07/22/15 | 150,000.000 | 98.3670 | 150,834.84 | 147,550.50 |
| WELLS FARGO & CO | FIXED INCOME SECURITIES | 2.600% 07/22/2020 DD 07/22/15 | 317,000.000 | 99.0310 | 316,822.48 | 313,928.27 |
| WELLS FARGO & CO | FIXED INCOME SECURITIES | 2.625% 07/22/2022 DD 07/24/17 | 585,000.000 | 96.4260 | 584,485.20 | 564,092.10 |
| WELLS FARGO BANK NA | FIXED INCOME SECURITIES | 2.600% 01/15/2021 DD 01/23/18 | 1,700,000.000 | 98.7580 | 1,691,727.74 | 1,678,886.00 |
| WELLS FARGO COMMERCIAL C27 A5 | FIXED INCOME SECURITIES | 3.451% 02/15/2048 DD 03/01/15 | 970,000.000 | 99.8910 | 999,040.83 | 968,942.70 |
| WELLS FARGO COMMERCIAL C46 A4 | FIXED INCOME SECURITIES | 4.152% 08/15/2051 DD 08/01/18 | 290,000.000 | 102.9320 | 298,695.07 | 298,502.80 |
| WELLS FARGO COMMERCIAL NXS2 A5 | FIXED INCOME SECURITIES | VAR RT 07/15/2058 DD 07/01/15 | 1,185,000.000 | 101.4210 | 1,236,779.87 | 1,201,838.85 |
| WESTPAC BANKING CORP | FIXED INCOME SECURITIES | 2.150% 03/06/2020 DD 03/06/17 | 960,000.000 | 98.9280 | 947,670.40 | 949,708.80 |
| WESTPAC BANKING CORP | FIXED INCOME SECURITIES | 3.650% 05/15/2023 DD 05/15/18 | 450,000.000 | 100.6010 | 449,878.50 | 452,704.50 |
| WESTROCK RKT LLC | FIXED INCOME SECURITIES | 4.900% 03/01/2022 DD 03/01/13 | 92,000.000 | 102.9180 | 101,258.88 | 94,684.56 |
| WFRBS COMMERCIAL C3 A3FL 144A | FIXED INCOME SECURITIES | VAR RT 03/15/2044 DD 06/09/11 | 340,219.630 | 100.3110 | 342,133.37 | 341,277.71 |
| WILLIAMS COS INC/THE | FIXED INCOME SECURITIES | 7.500% 01/15/2031 DD 01/17/01 | 410,000.000 | 119.3710 | 495,398.90 | 489,421.10 |
| WILLIAMS COS INC/THE | FIXED INCOME SECURITIES | 7.875% 09/01/2021 DD 08/21/01 | 285,000.000 | 109.2060 | 310,783.95 | 311,237.10 |
| WILLIAMS COS INC/THE | FIXED INCOME SECURITIES | 4.125% 11/15/2020 DD 11/09/10 | 80,000.000 | 100.7940 | 80,318.40 | 80,635.20 |
| WILLIS NORTH AMERICA INC | FIXED INCOME SECURITIES | 4.500% 09/15/2028 DD 09/10/18 | 230,000.000 | 99.2160 | 229,924.10 | 228,196.80 |
| WISCONSIN POWER & LIGHT CO | FIXED INCOME SECURITIES | 3.050% 10/15/2027 DD 10/10/17 | 125,000.000 | 95.6530 | 124,636.25 | 119,566.25 |
| WYETH LLC | FIXED INCOME SECURITIES | 5.950% 04/01/2037 DD 03/27/07 | 45,000.000 | 119.9270 | 54,601.05 | 53,967.15 |
| ZF NORTH AMERICA CAPITAL 144A | FIXED INCOME SECURITIES | 4.500% 04/29/2022 DD 04/29/15 | 485,000.000 | 97.6810 | 500,720.06 | 473,752.85 |
| ZF NORTH AMERICA CAPITAL 144A | FIXED INCOME SECURITIES | 4.750% 04/29/2025 DD 04/29/15 | 280,000.000 | 93.0670 | 284,673.20 | 260,587.60 |
| BANK OF AMERICA CORP | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 03/15/18 | 370,000.000 | 91.0000 | 370,000.00 | 336,700.00 |
| BANK OF NEW YORK MELLON CORP/T | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 08/01/16 | 295,000.000 | 89.6250 | 286,489.92 | 264,393.75 |
| CHARLES SCHWAB CORP/THE | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 10/31/16 | 450,000.000 | 91.5000 | 450,000.00 | 411,750.00 |
| STATE STREET CORP | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 05/21/15 | 231,000.000 | 98.1250 | 239,722.44 | 226,668.75 |
| | | | | Blackrock Total | 702,683,536.77 | 695,042,654.84 |

# Appendix IX

Camden Asset Management

Description of investment including maturity date, rate of interest, collateral, par or maturity value

| (a) Identity of issue, borrower, lessor or similar party (b) | CUSIP (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| **Long Call Option** | | | | | |
| D JAN CAL 75 011819 | D 1 C75 | 2,209 | 1.0511 | 232,187.54 | 77,315.00 |
| | | | | **232,187.54** | **77,315.00** |
| **Long Common Stock** | | | | | |
| AMR CORP COM | 001ESC102 | 255,050 | 0.6805 | 173,558.26 | 365,571.67 |
| JAGUAR MINING INC COM | 47009M400 | 1,341,679 | 0.5594 | 750,528.66 | 206,608.92 |
| NEXTERA ENERGY INC COM | 65339F101 | 19,303 | 179.3732 | 3,462,441.50 | 3,355,247.46 |
| UNAPIX ENTERTAINMENT INC RST | XX9L29289 | 104,880 | 0.1673 | 17,546.12 | 0.00 |
| | | | | **4,404,074.54** | **3,927,428.05** |
| **Long Convertible Bond** | | | | | |
| AEROJET ROCKETDYNE H CV 2.25% 121523 REG | 007800AB1 | 13,875,000 | 110.9331 | 15,391,961.92 | 20,380,668.43 |
| AMAG PHARMACEUTICAL CV 3.25% 060122 REG | 00163UAD8 | 15,750,000 | 98.8344 | 15,566,425.86 | 14,398,067.28 |
| ATLASSIAN INC CV 0.625% 050123 144A | 04947PAA0 | 4,833,000 | 122.4316 | 5,917,119.23 | 6,127,059.92 |
| AXA SA CV 7.25% 051521 144A | 054536AD9 | 69,030,000 | 105.5030 | 72,828,715.80 | 60,189,397.03 |
| BENEFITFOCUS INC CV 1.25% 121523 144A | 08180DAA4 | 6,475,000 | 100.0000 | 6,475,000.00 | 6,877,570.17 |
| CALAMP CORP CV 1.625% 051520 REG | 128126AB5 | 3,495,000 | 103.5620 | 3,619,493.00 | 3,324,793.50 |
| CALAMP CORP CV 2% 080125 144A | 128126AC3 | 14,945,000 | 92.8531 | 13,876,891.71 | 11,488,968.75 |
| CARDTRONICS INC CV 1% 120120 REG | 14161HAG3 | 3,000,000 | 98.4189 | 2,952,567.15 | 2,778,510.00 |
| CHENIERE ENERGY INC CV 4.25% 031545 REG | 16411RAG4 | 16,054,000 | 61.8140 | 9,923,619.92 | 11,167,162.40 |
| CITRIX SYSTEMS INC CV 0.5% 041519 REG | 177376AD2 | 31,492,000 | 150.5506 | 47,411,390.69 | 44,714,420.08 |
| CLOVIS ONCOLOGY INC CV 1.25% 050125 REG | 189464AC4 | 9,836,000 | 81.3030 | 7,996,962.76 | 6,883,468.85 |
| COWEN INC CV 3% 121522 144A | 223622AD3 | 0.00 | 0.00 | 0.00 | 0.00 |
| COWEN INC CV 3% 121522 REG | 223622AE1 | 5,425,000 | 110.0290 | 5,969,074.80 | 5,412,612.93 |
| CREE INC CV 0.875% 090123 144A | 225447AA9 | 6,900,000 | 97.2644 | 6,711,245.70 | 6,676,212.31 |
| CSG SYSTEMS INTERN CV 4.25% 031536 REG | 126349AF6 | 9,220,000 | 103.4828 | 9,541,115.05 | 9,139,195.92 |
| DEXCOM INC CV 0.75% 120123 144A | 252131AG2 | 14,900,000 | 100.0075 | 14,901,117.98 | 15,049,819.51 |
| ELECTRONICS FOR IMA CV 2.25% 111523 144A | 286082AD4 | 7,200,000 | 100.6964 | 7,250,143.75 | 6,982,185.60 |
| ENCORE CAP EUR FINANC CV 4.5% 090123 REG | 29260UAA5 | 14,500,000 | 99.6892 | 14,454,939.33 | 11,561,604.00 |
| ENVESTNET INC CV 1.75% 121519 REG | 29404KAA4 | 9,283,000 | 103.2529 | 9,584,962.52 | 9,386,254.82 |
| ENVESTNET INC CV 1.75% 060123 144A | 29404KAC0 | 3,920,000 | 109.8115 | 4,304,610.08 | 3,912,128.64 |
| EURONET WORLDWIDE IN CV 1.5% 100144 REG | 298736AH2 | 6,056,000 | 125.3110 | 7,588,831.25 | 8,602,899.25 |
| EXACT SCIENCES CORP CV 1% 011525 REG | 30063PAA3 | 12,225,000 | 111.1489 | 13,587,958.71 | 13,424,272.50 |
| EZCORP INC CV 2.375% 050125 144A | 302301AD8 | 750,000 | 103.2773 | 774,579.75 | 568,689.00 |
| EZCORP INC CV 2.875% 070124 REG | 302301AF3 | 22,575,000 | 135.3967 | 30,565,805.25 | 22,165,195.99 |
| FINISAR CORP CV 0.5% 121536 REG | 31787AAP6 | 4,358,000 | 93.0635 | 4,055,709.44 | 4,136,700.76 |
| FIREEYE INC CV 0.875% 060124 144A | 31816QAE1 | 13,775,000 | 99.1115 | 13,652,607.93 | 13,814,837.30 |
| FIVE9 INC CV 0.125% 050123 144A | 338307AA9 | 5,650,000 | 100.9876 | 5,705,799.05 | 6,885,039.15 |
| FTI CONSULTING INC CV 2% 081523 144A | 302941AN9 | 20,275,000 | 98.2398 | 19,918,112.36 | 19,324,609.39 |
| GUIDEWIRE SOFTWARE I CV 1.25% 031525 REG | 40171VAA8 | 20,625,000 | 101.6941 | 20,974,402.52 | 19,763,452.50 |
| HCI GROUP INC CV 4.25% 030137 REG | 40416EAD5 | 15,926,000 | 93.4450 | 14,882,048.35 | 16,064,285.40 |
| INFINERA CORP CV 2.125% 090124 REG | 45667GAC7 | 8,900,000 | 88.9163 | 7,913,554.80 | 6,441,820.00 |
| INNOVIVA INC CV 2.5% 081525 REG | 45781MAB7 | 13,159,000 | 112.8547 | 14,850,543.65 | 15,807,248.75 |
| INTEGRATED DEVICE CV 0.875% 111522 REG | 458118AC0 | 29,452,000 | 124.1240 | 36,556,987.10 | 45,549,933.06 |
| ISTAR INC CV 3.125% 091522 REG | 45031UCB5 | 2,325,000 | 95.6173 | 2,223,101.60 | 2,094,918.00 |
| KBR INC CV 2.5% 110123 144A | 48242WAA4 | 16,450,000 | 98.0099 | 16,122,625.20 | 14,624,823.17 |
| KNOWLES CORP CV 3.25% 110121 REG | 49926DAB5 | 20,984,000 | 106.7280 | 22,395,804.56 | 21,623,319.46 |
| LIBERTY MEDIA CORP CV DEB 3.75% 021530 R | 530715AL5 | 20,506,000 | 54.1204 | 11,097,924.13 | 13,533,960.00 |
| LIBERTY MEDIA CORP CV DEB 4% 111529 REG | 530715AG6 | 148,000 | 66.6130 | 98,587.24 | 99,715.00 |
| LIGAND PHARMACEUTIC CV 0.75% 051523 144A | 53220KAE8 | 23,000,000 | 100.6764 | 23,155,565.05 | 20,366,707.00 |
| MARRIOTT VACATION WOR CV 1.5% 091522 REG | 57164YAB3 | 4,650,000 | 87.2141 | 4,055,455.70 | 3,989,295.45 |
| MEDICINES COMPANY CV 3.5% 011524 144A | 584688AH8 | 3,750,000 | 100.0000 | 3,750,000.00 | 3,704,028.75 |
| MICROCHIP TECHNOLO CV 1.625% 021525 REG | 595017AD6 | 46,267,000 | 139.7890 | 64,676,186.19 | 65,279,960.98 |
| NATIONAL HEALTH INV CV 3.25% 040121 REG | 63633DAE4 | 9,494,000 | 111.9215 | 10,625,824.09 | 10,392,749.49 |
| NRG ENERGY INC CV 2.75% 060148 144A | 629377CF7 | 21,800,000 | 100.1581 | 21,834,476.43 | 23,475,984.00 |
| NUANCE COMMUNICATION CV 1.5% 110135 REG | 67020YAG5 | 791,000 | 96.3069 | 761,787.58 | 740,450.35 |
| NUANCE COMMUNICATION CV 1.25% 040125 REG | 67020YAN0 | 16,995,000 | 99.9462 | 16,985,857.43 | 14,969,399.94 |
| NUANCE COMMUNICATIONS CV 1% 121535 REG | 67020YAK6 | 19,203,000 | 90.8006 | 17,436,439.87 | 16,632,563.23 |
| NUVASIVE INC CV 2.25% 031521 144A | 670704AG0 | 8,527,000 | 121.8599 | 10,390,991.80 | 8,963,625.06 |
| NXP SEMICONDUCTOR NV CV 1% 120119 REG | 62952QAB6 | 24,195,000 | 114.2123 | 27,633,662.70 | 24,207,242.67 |
| ON SEMICONDUCTOR CO CV 1.625% 101523 REG | 682189AP0 | 23,972,000 | 123.4984 | 29,605,037.66 | 25,726,750.40 |
| PALO ALTO NETWORKS CV 0.75% 070123 144A | 697435AC9 | 14,950,000 | 100.0984 | 14,964,705.05 | 14,785,385.56 |
| PHOTRONICS INC CV 3.25% 040119 REG | 719405AK8 | 9,508,000 | 117.4282 | 11,165,073.29 | 9,894,243.48 |
| PRA GROUP INC CV 3% 080120 REG | 73640QAB1 | 2,350,000 | 94.6824 | 2,225,035.31 | 2,153,746.80 |
| PRA GROUP INC CV 3.5% 060123 REG | 69354NAB2 | 17,775,000 | 97.5281 | 17,335,615.53 | 14,974,513.20 |
| QUOTIENT TECHNOLOGY CV 1.75% 120122 REG | 749119AB9 | 16,950,000 | 104.0848 | 17,642,377.05 | 15,985,545.00 |
| RAMBUS INC CV 1.375% 020123 REG | 750917AG1 | 13,000,000 | 91.2484 | 11,862,288.21 | 11,274,094.00 |
| RAPID7 INC CV 1.25% 080123 144A | 753422AA2 | 7,650,000 | 101.7113 | 7,780,916.11 | 7,748,945.10 |
| RETROPHIN INC CV 2.5% 091525 REG | 761299AB2 | 4,475,000 | 97.8448 | 4,378,554.00 | 4,009,716.35 |
| SAREPTA THERAPEUTICS CV 1.5% 111524 144A | 803607AA8 | 2,975,000 | 231.9775 | 6,901,331.83 | 4,975,291.83 |
| SERVICENOW INC CV 0% 060122 REG | 81762PAC6 | 3,540,000 | 146.8441 | 5,198,280.57 | 4,941,089.51 |
| SILICON LABORATORIE CV 1.375% 030122 REG | 826919AB8 | 3,485,000 | 125.9970 | 4,390,995.91 | 3,681,393.69 |
| SPLUNK INC CV 1.125% 091525 144A | 848637AB0 | 27,550,000 | 99.2076 | 27,331,689.40 | 27,108,345.95 |
| SYNAPTICS INC CV 0.5% 061522 REG | 87157DAD1 | 29,239,000 | 92.3552 | 27,003,732.96 | 25,622,135.70 |
| TEAM INC CV 5% 080123 REG | 878155AE0 | 17,127,000 | 106.7918 | 18,290,229.90 | 17,025,197.11 |
| TEEKAY CORP CV 5% 011523 144A | 87900YAD5 | 1,875,000 | 100.0000 | 1,875,000.00 | 1,241,799.37 |
| TESLA MOTORS INC CV 0.25% 030119 REG | 88160RAB7 | 18,974,000 | 109.5576 | 20,787,466.46 | 19,712,221.40 |
| TILRAY INC CV 5% 100123 144A | 88688TAA8 | 7,179,000 | 94.1549 | 6,759,380.00 | 5,212,297.59 |
| TWITTER INC CV 0.25% 091519 REG | 90184LAB8 | 28,896,000 | 90.7690 | 26,228,617.23 | 28,034,812.54 |
| TWITTER INC CV 1% 091521 REG | 90184LAD4 | 14,982,000 | 95.2811 | 14,275,016.19 | 13,664,048.45 |
| VECTOR GROUP LTD CV 1.75% 041520 REG | 92240MBC1 | 14,672,000 | 103.5035 | 15,186,038.73 | 14,717,820.64 |
| VECTOR GROUP LTD CV 2.5% 011519 REG | 92240MAY4 | 22,975,000 | 112.5418 | 25,856,473.41 | 23,572,350.00 |
| VIAVI SOLUTIONS INC CV 1% 030124 REG | 925550AB1 | 13,725,000 | 100.8177 | 13,837,225.78 | 13,526,234.55 |
| VISHAY INTERTECHNOL CV 2.25% 061525 144A | 928298AN8 | 6,325,000 | 100.0000 | 6,325,000.00 | 5,595,063.38 |
| WAYFAIR INC CV 1.125% 110124 144A | 94419LAC5 | 5,975,000 | 99.6607 | 5,954,724.00 | 6,068,443.02 |
| WORKDAY INC CV 1.5% 071520 REG | 98138HAD3 | 7,175,000 | 119.3276 | 8,561,751.90 | 14,191,956.28 |
| ZILLOW GROUP INC CV 1.5% 070123 REG | 98954MAC5 | 18,800,000 | 99.7120 | 18,745,862.00 | 16,149,557.16 |
| | | | | **1,089,417,005.46** | **1,045,290,823.80** |
| **Long Convertible Preferreds** | | | | | |
| ASSURANT INC CV 6.5% 031521PFD D REG | 04621X207 | 147,694 | 110.2181 | 16,278,554.00 | 14,474,720.93 |
| BANK OF AMERICA CORP 7.25% CV PFD L | 060505682 | 1,030 | 1,237.5000 | 1,274,625.00 | 1,290,075.00 |
| BECTON DICKINSON AND CO 6.125% CV PFD G | 075887208 | 1,626,478 | 60.9213 | 99,087,179.20 | 93,353,656.67 |
| BELDEN INC 6.75% CV PFD | 077454205 | 342,500 | 72.7115 | 24,903,675.80 | 19,669,775.00 |
| BUNGE LTD 4.875% CV PFD | G16962204 | 9,171 | 109.0059 | 999,693.11 | 890,610.49 |
| CENTERPOINT ENERGY CV 7% 090121PFD B REG | 15189T503 | 1,791,425 | 50.3527 | 90,203,062.11 | 90,144,506.00 |
| CENTERPOINT ENERGY CV PFD FLT 091529 REG | 15189T206 | 1,287,751 | 58.3954 | 75,198,690.33 | 50,943,429.56 |
| COWEN GROUP INC 5.625% CV PFD A | 223622507 | 12,025 | 807.0856 | 9,705,204.00 | 9,592,870.40 |
| CROWN CASTLE I CV 6.875% 080120PFD A REG | 22822V309 | 81,709 | 1,041.8849 | 85,131,373.40 | 85,663,372.35 |
| DOMINION RESOURCES CV 6.75% REG | 25746U836 | 3,005,431 | 46.3563 | 139,320,528.95 | 143,930,095.59 |
| DTE ENERGY CO 6.5% CV PFD | 233331883 | 767,495 | 51.9606 | 39,879,525.35 | 39,819,789.58 |
| ENTERTAINMENT PROPERTIES 5.75% CV PFD C | 26884U208 | 598,988 | 22.9121 | 13,724,062.22 | 15,972,434.22 |
| ENTERTAINMENT PROPERTIES 9% CV PFD E | 26884U307 | 361,436 | 36.5507 | 13,210,721.89 | 12,303,245.28 |
| FORTIVE CORPORATIO CV 5% 070121PFD A REG | 34959J207 | 99,700 | 1,003.6380 | 100,062,708.80 | 90,552,525.00 |
| GENERAL DATACOMM IND 9% CV PFD 144A | 369487202 | 188,000 | 6.3191 | 1,188,000.00 | 0.00 |
| GENERAL MOTORS CORP 6.25% CV PFD C *ESCR | 370ESC717 | 223,097 | 0.00 | 0.00 | 0.00 |
| ICG FUNDING LLC 6.75% CV PFD | 44924Q400 | 55,000 | 10.6575 | 586,162.50 | 0.00 |
| INTL FLAVOR & FRAGRA CV 6% 091521PFD REG | 459506309 | 409,875 | 51.3163 | 21,033,252.89 | 20,739,675.00 |

| | | | | | |
|---|---|---|---|---|---|
| L&H CAPITAL TRUST I 4.75% CV PFD 144A | 501608202 | 105,000 | 45.2943 | 4,755,905.00 | 0.00 |
| LEHMAN BROTHERS HOLDINGS 7.25% CV PFD P | 52523J453 | 18,300 | 498.2448 | 9,117,879.00 | 0.00 |
| LEHMAN BROTHERS HOLDINGS 8.75% CV PFD Q | 52520W218 | 23,400 | 430.5513 | 10,074,900.00 | 0.00 |
| LTV CORP 8.25% CV PFD 144A | 501921209 | 80,000 | 50.2344 | 4,018,750.00 | 0.00 |
| NCR CORP 5.5% CV PFD A | 62886E207 | 8,252 | 1,365.1946 | 11,265,585.58 | 8,397,545.47 |
| QTS REALTY TRUST INC CV 6.5% PFD B REG | 74736A301 | 124,775 | 100.2074 | 12,503,372.78 | 11,774,018.55 |
| REXNORD CORP 5.75% CV PFD A | 76169B201 | 196,035 | 54.7614 | 10,735,153.66 | 9,871,577.69 |
| SEMPRA ENERGY CV 6% 011521PFD A REG | 816851406 | 976,393 | 101.5396 | 99,142,524.68 | 93,701,214.13 |
| SEMPRA ENERGY CV 6.75% 071521PFD B REG | 816851505 | 79,925 | 101.3573 | 8,100,983.92 | 7,671,297.41 |
| SOUTH JERSEY INDU CV 7.25% 041521PFD REG | 838518116 | 668,624 | 53.5072 | 35,776,227.68 | 31,177,937.12 |
| TRIBUNE CO CV UNITS 2% 051529 REG ESCROW | 896ESC308 | 345,740 | 60.1298 | 20,789,263.59 | 10,372.19 |
| VISTRA ENERGY CORP CV 7% 070119PFD REG | 92840M300 | 436,600 | 93.3155 | 40,741,566.43 | 39,350,015.80 |
| WELLS FARGO CO 7.5% CV PFD L | 949746804 | 106,802 | 1,270.7994 | 135,723,913.83 | 134,686,421.51 |
| | | | | **1,134,533,045.70** | **1,025,981,180.94** |
| **Long Preferred Stocks** | | | | | |
| HUNTINGTON BANCSHARES 6.25% PFD D REG | 446150708 | 822,386 | 26.6543 | 21,920,145.43 | 20,370,501.21 |
| KEYCORP 5.65% PFD F REG | 493267876 | 298,020 | 23.1451 | 6,897,702.15 | 6,785,915.40 |
| KEYCORP 6.125% PFD E | 493267702 | 46,918 | 26.1384 | 1,226,360.07 | 1,214,125.23 |
| MOTORS LIQUIDATION CO 7.5% PFD *ESCROW* | 370ESC121 | 126,100 | 0.00 | 0.00 | 0.00 |
| | | | | **30,044,207.65** | **28,370,541.84** |
| **Long US T-Bills / T-Notes** | | | | | |
| TREASURY BILL ST 0% 010319 REG | 912796PK9 | 6,350,000 | 98.9712 | 6,284,670.85 | 6,349,619.22 |
| TREASURY BILL ST 0% 011019 REG | 912796QS1 | 10,875,000 | 99.4389 | 10,813,981.94 | 10,869,619.89 |
| TREASURY BILL ST 0% 031419 REG | 912796RB7 | 105,000,000 | 99.4009 | 104,370,962.85 | 104,512,836.47 |
| | | | | **121,469,615.64** | **121,732,075.58** |
| **Long Warrants** | | | | | |
| ZIONS BANCORPORATION WAR 35.818 052220 | 989701115 | 872,362 | 14.5070 | 12,655,387.90 | 8,208,926.42 |
| | | | | **12,655,387.90** | **8,208,926.42** |
| **Short Call Option** | | | | | |
| KN JAN CAL 12.5 011819 | KN 1 C12.5 | (238) | 1.1500 | (20,705.72) | (27,370.00) |
| TLRY JAN CAL 110 011819 | TLRY 1 C110 | (51) | 0.5000 | (60,638.21) | (2,550.00) |
| TLRY JAN CAL 70 011819 | TLRY 1 C70 | (124) | 5.2000 | (122,554.40) | (64,480.00) |
| TLRY JAN CAL 75 011819 | TLRY 1 C75 | (52) | 3.3000 | (52,467.31) | (17,160.00) |
| TLRY JAN CAL 80 011819 | TLRY 1 C80 | (104) | 2.5500 | (104,934.63) | (26,520.00) |
| TSLA JAN CAL 325 011819 | TSLA 1 C325 | (46) | 22.7000 | (62,283.18) | (104,420.00) |
| VGR JAN CAL 12.5 011819 | VGR 1 C12.5 | (21) | 0.0500 | (923.98) | (105.00) |
| | | | | **(424,507.43)** | **(242,605.00)** |
| **Cash** | | | | | |
| Cash | | | | 1,362,189,632.00 | 1,362,189,632.00 |
| **Cash Total** | | | | **1,362,189,632.00** | **1,362,189,632.00** |
| | | Camden Asset Management Total | | 3,754,520,649.00 | 3,595,535,318.63 |

# Appendix X

Golden Capital

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 4,730,383.80 | 1.0000 | 4,730,383.80 | 4,730,383.80 |
| AFLAC INC | EQUITY | 102,173.000 | 45.5600 | 3,654,071.10 | 4,655,001.88 |
| AT&T INC | EQUITY | 294,108.000 | 28.5400 | 11,259,176.78 | 8,393,842.32 |
| ABBOTT LABORATORIES | EQUITY | 83,765.000 | 72.3300 | 4,179,957.19 | 6,058,722.45 |
| ABBVIE INC | EQUITY | 79,595.000 | 92.1900 | 6,065,701.83 | 7,337,863.05 |
| ADOBE INC | EQUITY | 9,129.000 | 226.2400 | 2,211,494.00 | 2,065,344.96 |
| ADVANCED MICRO DEVICES INC | EQUITY | 62,371.000 | 18.4600 | 1,201,571.08 | 1,151,368.66 |
| ALPHABET INC-CL C | EQUITY | 10,864.000 | 1,035.6100 | 7,383,514.74 | 11,250,867.04 |
| ALPHABET INC-CL A | EQUITY | 10,420.000 | 1,044.9600 | 7,283,215.34 | 10,888,483.20 |
| ALTRIA GROUP INC | EQUITY | 46,302.000 | 49.3900 | 2,778,914.34 | 2,286,855.78 |
| AMAZON.COM INC | EQUITY | 11,681.000 | 1,501.9700 | 11,126,378.86 | 17,544,511.57 |
| AMERICAN TOWER CORP | EQUITY | 32,389.000 | 158.1900 | 3,803,535.18 | 5,123,615.91 |
| AMERISOURCEBERGEN CORP | EQUITY | 16,441.000 | 74.4000 | 1,378,916.53 | 1,223,210.40 |
| AMGEN INC | EQUITY | 33,274.000 | 194.6700 | 5,319,788.84 | 6,477,449.58 |
| AMPHENOL CORP | EQUITY | 21,448.000 | 81.0200 | 1,884,879.71 | 1,737,716.96 |
| ANTHEM INC | EQUITY | 18,963.000 | 262.6300 | 3,866,087.88 | 4,980,252.69 |
| APPLE INC | EQUITY | 145,510.000 | 157.7400 | 11,670,652.17 | 22,952,747.40 |
| ARCHER-DANIELS-MIDLAND CO | EQUITY | 32,615.000 | 40.9700 | 1,589,182.47 | 1,336,236.55 |
| AVERY DENNISON CORP | EQUITY | 17,834.000 | 89.8300 | 1,418,800.11 | 1,602,028.22 |
| BANK OF AMERICA CORP | EQUITY | 308,756.000 | 24.6400 | 5,751,087.87 | 7,607,747.84 |
| BAXTER INTERNATIONAL INC | EQUITY | 60,522.000 | 65.8200 | 3,047,811.74 | 3,983,558.04 |
| BERKSHIRE HATHAWAY INC | EQUITY | 72,686.000 | 204.1800 | 9,825,722.63 | 14,841,027.48 |
| BEST BUY CO INC | EQUITY | 64,819.000 | 52.9600 | 2,599,746.96 | 3,432,814.24 |
| BRISTOL-MYERS SQUIBB CO | EQUITY | 79,193.000 | 51.9800 | 4,666,409.24 | 4,116,452.14 |
| CBRE GROUP INC | EQUITY | 65,347.000 | 40.0400 | 2,909,712.43 | 2,616,493.88 |
| CH ROBINSON WORLDWIDE INC | EQUITY | 40,856.000 | 84.0900 | 3,690,344.97 | 3,435,581.04 |
| CSX CORP | EQUITY | 22,778.000 | 62.1300 | 1,583,287.39 | 1,415,197.14 |
| CVS HEALTH CORP | EQUITY | 70,886.000 | 65.5200 | 6,395,123.92 | 4,644,450.72 |
| CAL-MAINE FOODS INC | EQUITY | 70,271.000 | 42.3000 | 3,454,473.16 | 2,972,463.30 |
| CAPITAL ONE FINANCIAL CORP | EQUITY | 44,989.000 | 75.5900 | 3,716,203.87 | 3,400,718.51 |
| CATERPILLAR INC | EQUITY | 34,856.000 | 127.0700 | 5,540,535.34 | 4,429,151.92 |
| CENTERPOINT ENERGY INC | EQUITY | 141,853.000 | 28.2300 | 3,873,355.82 | 4,004,510.19 |
| CHEVRON CORP | EQUITY | 83,276.000 | 108.7900 | 8,569,877.68 | 9,059,596.04 |
| CHIPOTLE MEXICAN GRILL INC | EQUITY | 2,673.000 | 431.7900 | 1,315,393.73 | 1,154,174.67 |
| CISCO SYSTEMS INC | EQUITY | 196,297.000 | 43.3300 | 5,617,691.65 | 8,505,549.01 |
| CITIGROUP INC | EQUITY | 122,214.000 | 52.0600 | 5,980,058.34 | 6,362,460.84 |
| CITIZENS FINANCIAL GROUP INC | EQUITY | 43,502.000 | 29.7300 | 1,942,605.34 | 1,293,314.46 |
| COMCAST CORP | EQUITY | 65,278.000 | 34.0500 | 2,210,623.29 | 2,222,715.90 |
| CROWN CASTLE INTERNATIONAL COR | EQUITY | 40,149.000 | 108.6300 | 4,403,253.64 | 4,361,385.87 |
| CUMMINS INC | EQUITY | 10,683.000 | 133.6400 | 1,680,897.39 | 1,427,676.12 |
| CYPRESS SEMICONDUCTOR CORP | EQUITY | 186,119.000 | 12.7200 | 2,920,562.81 | 2,367,433.68 |
| DTE ENERGY CO | EQUITY | 21,715.000 | 110.3000 | 2,135,944.53 | 2,395,164.50 |
| WALT DISNEY CO/THE | EQUITY | 18,838.000 | 109.6500 | 1,816,550.34 | 2,065,586.70 |
| EQUINIX INC | EQUITY | 3,407.000 | 352.5600 | 1,304,105.09 | 1,201,171.92 |
| EVERCORE INC | EQUITY | 36,510.000 | 71.5600 | 3,175,461.41 | 2,612,655.60 |
| EXELON CORP | EQUITY | 95,260.000 | 45.1000 | 3,350,479.50 | 4,296,226.00 |
| EXXON MOBIL CORP | EQUITY | 159,122.000 | 68.1900 | 12,145,620.17 | 10,850,529.18 |
| FACEBOOK INC | EQUITY | 79,174.000 | 131.0900 | 10,472,692.89 | 10,378,919.66 |
| FEDEX CORP | EQUITY | 6,611.000 | 161.3300 | 1,474,317.32 | 1,066,552.63 |
| FLUOR CORP | EQUITY | 89,937.000 | 32.2000 | 4,142,119.92 | 2,895,971.40 |
| FORD MOTOR CO | EQUITY | 459,860.000 | 7.6500 | 5,339,609.80 | 3,517,929.00 |
| FORTINET INC | EQUITY | 17,552.000 | 70.4300 | 1,299,667.68 | 1,236,187.36 |
| FREEPORT-MCMORAN INC | EQUITY | 328,639.000 | 10.3100 | 4,671,670.20 | 3,388,268.09 |
| GARRETT MOTION INC | EQUITY | 0.300 | 12.3400 | 4.44 | 3.70 |
| GILEAD SCIENCES INC | EQUITY | 90,693.000 | 62.5500 | 7,316,696.67 | 5,672,847.15 |
| WW GRAINGER INC | EQUITY | 13,735.000 | 282.3600 | 4,312,445.25 | 3,878,214.60 |
| HP INC | EQUITY | 176,340.000 | 20.4600 | 2,355,436.78 | 3,607,916.40 |
| HELMERICH & PAYNE INC | EQUITY | 16,543.000 | 47.9400 | 1,030,208.71 | 793,071.42 |
| HOME DEPOT INC/THE | EQUITY | 44,365.000 | 171.8200 | 5,873,930.72 | 7,622,794.30 |
| HONEYWELL INTERNATIONAL INC | EQUITY | 27,453.000 | 132.1200 | 3,703,807.78 | 3,627,090.36 |
| HUMANA INC | EQUITY | 6,689.000 | 286.4800 | 2,094,273.72 | 1,916,264.72 |
| JB HUNT TRANSPORT SERVICES INC | EQUITY | 18,864.000 | 93.0400 | 1,961,022.37 | 1,755,106.56 |
| HUNTSMAN CORP | EQUITY | 84,229.000 | 19.2900 | 2,469,922.26 | 1,624,777.41 |
| ILLUMINA INC | EQUITY | 3,984.000 | 299.9300 | 1,250,838.15 | 1,194,921.12 |
| INTEL CORP | EQUITY | 200,389.000 | 46.9300 | 7,948,320.74 | 9,404,255.77 |
| INTUIT INC | EQUITY | 15,351.000 | 196.8500 | 3,238,637.83 | 3,021,844.35 |
| JPMORGAN CHASE & CO | EQUITY | 108,166.000 | 97.6200 | 7,031,095.11 | 10,559,164.92 |
| JOHNSON & JOHNSON | EQUITY | 90,248.000 | 129.0500 | 9,648,674.28 | 11,646,504.40 |
| KBR INC | EQUITY | 99,548.000 | 15.1800 | 2,036,087.82 | 1,511,138.64 |
| KELLOGG CO | EQUITY | 17,326.000 | 57.0100 | 1,057,948.08 | 987,755.26 |
| KIMBERLY-CLARK CORP | EQUITY | 38,050.000 | 113.9400 | 4,407,075.05 | 4,335,417.00 |
| KIMCO REALTY CORP | EQUITY | 113,701.000 | 14.6500 | 1,980,224.37 | 1,665,719.65 |

Golden Capital

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| KINDER MORGAN INC/DE | EQUITY | 263,433.000 | 15.3800 | 5,073,111.01 | 4,051,599.54 |
| KOHL'S CORP | EQUITY | 30,116.000 | 66.3400 | 1,993,204.38 | 1,997,895.44 |
| KROGER CO/THE | EQUITY | 142,044.000 | 27.5000 | 3,765,539.88 | 3,906,210.00 |
| LAMB WESTON HOLDINGS INC | EQUITY | 16,506.000 | 73.5600 | 1,259,115.64 | 1,214,181.36 |
| LAS VEGAS SANDS CORP | EQUITY | 43,038.000 | 52.0500 | 3,337,645.88 | 2,240,127.90 |
| ELI LILLY & CO | EQUITY | 50,360.000 | 115.7200 | 4,777,818.81 | 5,827,659.20 |
| LOCKHEED MARTIN CORP | EQUITY | 6,370.000 | 261.8400 | 1,935,497.37 | 1,667,920.80 |
| LOUISIANA-PACIFIC CORP | EQUITY | 119,462.000 | 22.2200 | 2,904,694.51 | 2,654,445.64 |
| LOWE'S COS INC | EQUITY | 16,856.000 | 92.3600 | 1,621,664.57 | 1,556,820.16 |
| MGIC INVESTMENT CORP | EQUITY | 150,167.000 | 10.4600 | 1,897,977.47 | 1,570,746.82 |
| MACY'S INC | EQUITY | 98,574.000 | 29.7800 | 2,817,697.88 | 2,935,533.72 |
| MANPOWERGROUP INC | EQUITY | 36,955.000 | 64.8000 | 4,174,384.83 | 2,394,684.00 |
| MARATHON PETROLEUM CORP | EQUITY | 40,025.000 | 59.0100 | 2,913,579.80 | 2,361,875.25 |
| MASTERCARD INC | EQUITY | 12,863.000 | 188.6500 | 2,649,523.70 | 2,426,604.95 |
| MCKESSON CORP | EQUITY | 24,140.000 | 110.4700 | 4,583,729.12 | 2,666,745.80 |
| MERCK & CO INC | EQUITY | 118,270.000 | 76.4100 | 6,787,578.41 | 9,037,010.70 |
| METLIFE INC | EQUITY | 123,348.000 | 41.0600 | 4,784,617.23 | 5,064,668.88 |
| MICROSOFT CORP | EQUITY | 243,375.000 | 101.5700 | 12,497,884.47 | 24,719,598.75 |
| MICRON TECHNOLOGY INC | EQUITY | 124,956.000 | 31.7300 | 4,355,463.77 | 3,964,853.88 |
| MOLSON COORS BREWING CO | EQUITY | 64,409.000 | 56.1600 | 5,122,516.66 | 3,617,209.44 |
| NETAPP INC | EQUITY | 26,091.000 | 59.6700 | 1,931,434.84 | 1,556,849.97 |
| NIKE INC | EQUITY | 42,943.000 | 74.1400 | 3,380,650.08 | 3,183,794.02 |
| NORFOLK SOUTHERN CORP | EQUITY | 9,775.000 | 149.5400 | 1,695,960.54 | 1,461,753.50 |
| ONEOK INC | EQUITY | 60,623.000 | 53.9500 | 3,778,839.09 | 3,270,610.85 |
| ORACLE CORP | EQUITY | 155,540.000 | 45.1500 | 6,470,513.59 | 7,022,631.00 |
| OTTER TAIL CORP | EQUITY | 31,959.000 | 49.6400 | 1,329,400.71 | 1,586,444.76 |
| PACCAR INC | EQUITY | 30,023.000 | 57.1400 | 1,929,863.43 | 1,715,514.22 |
| PEOPLE'S UNITED FINANCIAL INC | EQUITY | 84,369.000 | 14.4300 | 1,624,410.43 | 1,217,444.67 |
| PFIZER INC | EQUITY | 110,236.000 | 43.6500 | 3,834,039.17 | 4,811,801.40 |
| PHILIP MORRIS INTERNATIONAL IN | EQUITY | 22,062.000 | 66.7600 | 1,945,180.07 | 1,472,859.12 |
| POPULAR INC | EQUITY | 52,168.000 | 47.2200 | 1,849,394.69 | 2,463,372.96 |
| PROCTER & GAMBLE CO/THE | EQUITY | 33,361.000 | 91.9200 | 2,682,097.25 | 3,066,543.12 |
| PROGRESSIVE CORP/THE | EQUITY | 62,725.000 | 60.3300 | 3,395,224.38 | 3,784,199.25 |
| PROLOGIS INC | EQUITY | 71,866.000 | 58.7200 | 4,352,998.64 | 4,219,971.52 |
| PRUDENTIAL FINANCIAL INC | EQUITY | 56,645.000 | 81.5500 | 5,217,552.01 | 4,619,399.75 |
| PULTEGROUP INC | EQUITY | 73,310.000 | 25.9900 | 2,112,417.75 | 1,905,326.90 |
| QUANTA SERVICES INC | EQUITY | 46,303.000 | 30.1000 | 1,637,880.45 | 1,393,720.30 |
| RAYTHEON CO | EQUITY | 25,314.000 | 153.3500 | 5,076,005.34 | 3,881,901.90 |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 20,873.000 | 57.2000 | 1,310,644.90 | 1,193,935.60 |
| ROSS STORES INC | EQUITY | 21,565.000 | 83.2000 | 1,949,938.47 | 1,794,208.00 |
| SALESFORCE.COM INC | EQUITY | 10,272.000 | 136.9700 | 1,531,127.88 | 1,406,955.84 |
| SCHLUMBERGER LTD | EQUITY | 85,489.000 | 36.0800 | 5,270,898.78 | 3,084,443.12 |
| SOUTHERN CO/THE | EQUITY | 26,088.000 | 43.9200 | 1,231,601.44 | 1,145,784.96 |
| STATE STREET CORP | EQUITY | 50,833.000 | 63.0700 | 3,627,673.16 | 3,206,037.31 |
| SYNCHRONY FINANCIAL | EQUITY | 81,985.000 | 23.4600 | 2,814,808.93 | 1,923,368.10 |
| TJX COS INC/THE | EQUITY | 41,694.000 | 44.7400 | 1,634,051.49 | 1,865,389.56 |
| TARGET CORP | EQUITY | 27,210.000 | 66.0900 | 1,948,254.22 | 1,798,308.90 |
| TEXAS INSTRUMENTS INC | EQUITY | 27,883.000 | 94.5000 | 2,037,974.49 | 2,634,943.50 |
| TOTAL SYSTEM SERVICES INC | EQUITY | 43,499.000 | 81.2900 | 2,650,450.79 | 3,536,033.71 |
| TWENTY-FIRST CENTURY FOX INC | EQUITY | 72,087.000 | 48.1200 | 1,992,031.71 | 3,468,826.44 |
| TYSON FOODS INC | EQUITY | 55,926.000 | 53.4000 | 3,359,880.11 | 2,986,448.40 |
| UGI CORP | EQUITY | 54,029.000 | 53.3500 | 2,707,658.89 | 2,882,447.15 |
| UNITED CONTINENTAL HOLDINGS IN | EQUITY | 19,036.000 | 83.7300 | 1,039,076.40 | 1,593,884.28 |
| UNITED TECHNOLOGIES CORP | EQUITY | 23,592.000 | 106.4800 | 2,801,518.15 | 2,512,076.16 |
| UNITEDHEALTH GROUP INC | EQUITY | 39,752.000 | 249.1200 | 5,374,039.98 | 9,903,018.24 |
| VALERO ENERGY CORP | EQUITY | 22,014.000 | 74.9700 | 1,387,793.22 | 1,650,389.58 |
| VERIZON COMMUNICATIONS INC | EQUITY | 171,830.000 | 56.2200 | 8,725,820.96 | 9,660,282.60 |
| VIACOM INC | EQUITY | 46,562.000 | 25.7000 | 1,367,728.39 | 1,196,643.40 |
| VISA INC | EQUITY | 72,451.000 | 131.9400 | 9,151,105.07 | 9,559,184.94 |
| WADDELL & REED FINANCIAL INC | EQUITY | 165,288.000 | 18.0800 | 3,244,501.58 | 2,988,407.04 |
| WALMART INC | EQUITY | 72,069.000 | 93.1500 | 5,296,363.91 | 6,713,227.35 |
| WALGREENS BOOTS ALLIANCE INC | EQUITY | 62,182.000 | 68.3300 | 4,506,571.60 | 4,248,896.06 |
| WASTE MANAGEMENT INC | EQUITY | 49,408.000 | 88.9900 | 2,995,482.45 | 4,396,817.92 |
| WEYERHAEUSER CO | EQUITY | 133,521.000 | 21.8600 | 4,428,870.65 | 2,918,769.06 |
| ALLERGAN PLC | EQUITY | 14,660.000 | 133.6600 | 2,407,837.56 | 1,959,455.60 |
| ACCENTURE PLC | EQUITY | 38,974.000 | 141.0100 | 4,543,620.39 | 5,495,723.74 |
| EATON CORP PLC | EQUITY | 25,901.000 | 68.6600 | 2,053,709.49 | 1,778,362.66 |
| EVEREST RE GROUP LTD | EQUITY | 16,305.000 | 217.7600 | 3,561,726.93 | 3,550,576.80 |
| MEDTRONIC PLC | EQUITY | 52,595.000 | 90.9600 | 4,596,465.09 | 4,784,041.20 |
| GARMIN LTD | EQUITY | 26,409.000 | 63.3200 | 1,616,886.31 | 1,672,217.88 |
| LYONDELLBASELL INDUSTRIES NV | EQUITY | 41,116.000 | 83.1600 | 3,431,116.41 | 3,419,206.49 |

Golden Capital

| Identity of issue, borrower, lessor or similar party | Description of investment including maturity date, rate of interest, collateral, par or maturity value | | | | |
|---|---|---|---|---|---|
| | Asset type | Shares/Par | Price | Cost | Current Value |
| (a) | (b) | (c) | | (d) | (e) |
| | | Golden Capital Total | | 545,640,227.79 | 591,619,788.25 |

# Appendix XI

Intech

| Identity of issue, borrower, lessor or similar party (a) (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Asset type | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 14,022,928.12 | 1.0000 | 14,022,928.12 | 14,022,928.12 |
| CASH | CASH & CASH EQUIVALENTS | 0.000 | 1.0000 | 136.72 | 136.72 |
| 3M CO | EQUITY | 85,454.000 | 190.5400 | 16,758,451.40 | 16,282,405.16 |
| ABBOTT LABORATORIES | EQUITY | 161,300.000 | 72.3300 | 9,296,099.34 | 11,666,829.00 |
| ABBVIE INC | EQUITY | 1,454.000 | 92.1900 | 149,333.94 | 134,044.26 |
| ABIOMED INC | EQUITY | 35,193.000 | 325.0400 | 12,234,184.94 | 11,439,132.72 |
| ACCENTURE PLC | EQUITY | 20,912.000 | 141.0100 | 3,229,366.23 | 2,948,801.12 |
| ACTIVISION BLIZZARD INC | EQUITY | 7,022.000 | 46.5700 | 316,121.27 | 327,014.54 |
| ADOBE INC | EQUITY | 118,339.000 | 226.2400 | 21,682,336.26 | 26,773,015.36 |
| ADVANCE AUTO PARTS INC | EQUITY | 26,525.000 | 157.4600 | 4,200,345.94 | 4,176,626.50 |
| ADVANCED MICRO DEVICES INC | EQUITY | 101,364.000 | 18.4600 | 1,917,630.26 | 1,871,179.44 |
| AES CORP/VA | EQUITY | 323,882.000 | 14.4600 | 4,841,612.51 | 4,683,333.72 |
| AFLAC INC | EQUITY | 329,146.000 | 45.5600 | 13,910,325.16 | 14,995,891.76 |
| AKAMAI TECHNOLOGIES INC | EQUITY | 60,301.000 | 61.0800 | 4,644,607.67 | 3,683,185.08 |
| ALIGN TECHNOLOGY INC | EQUITY | 54,714.000 | 209.4300 | 12,058,038.83 | 11,458,753.02 |
| ALLIANT ENERGY CORP | EQUITY | 103,700.000 | 42.2500 | 4,296,822.84 | 4,381,325.00 |
| ALLSTATE CORP/THE | EQUITY | 244,143.000 | 82.6300 | 17,104,724.52 | 20,173,536.09 |
| ALPHABET INC-CL A | EQUITY | 9,290.000 | 1,044.9600 | 7,102,086.76 | 9,707,678.40 |
| ALPHABET INC-CL C | EQUITY | 10,106.000 | 1,035.6100 | 8,173,911.22 | 10,465,874.66 |
| AMAZON.COM INC | EQUITY | 28,209.000 | 1,501.9700 | 24,987,645.91 | 42,369,071.73 |
| AMEREN CORP | EQUITY | 154,356.000 | 65.2300 | 9,255,288.48 | 10,068,641.88 |
| AMERICAN ELECTRIC POWER CO INC | EQUITY | 59,300.000 | 74.7400 | 4,282,102.87 | 4,432,082.00 |
| AMERICAN EXPRESS CO | EQUITY | 17,340.000 | 95.3200 | 1,693,669.70 | 1,652,848.80 |
| AMERICAN TOWER CORP | EQUITY | 15,688.000 | 158.1900 | 2,011,756.86 | 2,481,684.72 |
| AMERICAN WATER WORKS CO INC | EQUITY | 124,266.000 | 90.7700 | 10,484,649.74 | 11,279,624.82 |
| AMETEK INC | EQUITY | 45,324.000 | 67.7000 | 3,214,306.30 | 3,068,434.80 |
| AMPHENOL CORP | EQUITY | 32,798.000 | 81.0200 | 2,351,539.37 | 2,657,293.96 |
| ANADARKO PETROLEUM CORP | EQUITY | 103,100.000 | 43.8400 | 6,911,764.64 | 4,519,904.00 |
| ANSYS INC | EQUITY | 32,524.000 | 142.9400 | 4,714,113.14 | 4,648,980.56 |
| ANTHEM INC | EQUITY | 97,279.000 | 262.6300 | 24,847,716.96 | 25,548,383.77 |
| AON PLC | EQUITY | 27,763.000 | 145.3600 | 3,975,601.89 | 4,035,629.68 |
| APPLE INC | EQUITY | 384,359.000 | 157.7400 | 28,197,263.75 | 60,628,788.66 |
| ARCHER-DANIELS-MIDLAND CO | EQUITY | 113,804.000 | 40.9700 | 5,350,837.17 | 4,662,549.88 |
| ARISTA NETWORKS INC | EQUITY | 4,200.000 | 210.7000 | 1,172,164.98 | 884,940.00 |
| ARTHUR J GALLAGHER & CO | EQUITY | 99,500.000 | 73.7000 | 5,286,832.94 | 7,333,150.00 |
| AUTOMATIC DATA PROCESSING INC | EQUITY | 90,233.000 | 131.1200 | 10,794,060.85 | 11,831,350.96 |
| AUTOZONE INC | EQUITY | 11,295.000 | 838.3400 | 8,053,393.26 | 9,469,050.30 |
| BALL CORP | EQUITY | 31,412.000 | 45.9800 | 1,530,426.35 | 1,444,323.76 |
| BANK OF AMERICA CORP | EQUITY | 485,145.000 | 24.6400 | 11,788,054.48 | 11,953,972.80 |
| BAXTER INTERNATIONAL INC | EQUITY | 310,420.000 | 65.8200 | 17,979,701.90 | 20,431,844.40 |
| BECTON DICKINSON AND CO | EQUITY | 71,243.000 | 225.3200 | 11,851,519.31 | 16,052,472.76 |
| BERKSHIRE HATHAWAY INC | EQUITY | 87,661.000 | 204.1800 | 11,813,043.80 | 17,898,622.98 |
| BEST BUY CO INC | EQUITY | 204,088.000 | 52.9600 | 13,536,538.82 | 10,808,500.48 |
| BLACKROCK INC | EQUITY | 15,573.000 | 392.8200 | 8,077,807.70 | 6,117,385.86 |
| BOEING CO/THE | EQUITY | 97,700.000 | 322.5000 | 26,209,346.23 | 31,508,250.00 |
| BOOKING HOLDINGS INC | EQUITY | 1,665.000 | 1,722.4200 | 3,088,784.24 | 2,867,829.30 |
| BOSTON SCIENTIFIC CORP | EQUITY | 26,081.000 | 35.3400 | 952,227.74 | 921,702.54 |
| BROADRIDGE FINANCIAL SOLUTIONS | EQUITY | 36,200.000 | 96.2500 | 4,528,757.34 | 3,484,250.00 |
| BROWN-FORMAN CORP | EQUITY | 142,586.000 | 47.5800 | 7,737,554.53 | 6,784,241.88 |
| CARNIVAL CORP | EQUITY | 8,717.000 | 49.3000 | 565,495.52 | 429,748.10 |
| CATERPILLAR INC | EQUITY | 39,613.000 | 127.0700 | 5,692,067.27 | 5,033,623.91 |
| CBOE GLOBAL MARKETS INC | EQUITY | 63,500.000 | 97.8300 | 6,069,022.17 | 6,212,205.00 |
| CENTENE CORP | EQUITY | 135,387.000 | 115.3000 | 13,856,553.21 | 15,610,121.10 |
| CF INDUSTRIES HOLDINGS INC | EQUITY | 111,899.000 | 43.5100 | 4,539,894.24 | 4,868,725.49 |
| CH ROBINSON WORLDWIDE INC | EQUITY | 92,000.000 | 84.0900 | 8,177,960.44 | 7,736,280.00 |
| CHEVRON CORP | EQUITY | 38,688.000 | 108.7900 | 4,055,063.37 | 4,208,867.52 |
| CHIPOTLE MEXICAN GRILL INC | EQUITY | 1,196.000 | 431.7900 | 568,010.42 | 516,420.84 |
| CHURCH & DWIGHT CO INC | EQUITY | 6,365.000 | 65.7600 | 432,981.03 | 418,562.40 |
| CIGNA CORP | EQUITY | 72,262.075 | 189.9200 | 14,582,491.46 | 13,724,013.28 |
| CINCINNATI FINANCIAL CORP | EQUITY | 31,969.000 | 77.4200 | 2,565,781.64 | 2,475,039.98 |
| CINTAS CORP | EQUITY | 10,900.000 | 167.9900 | 2,279,885.15 | 1,831,091.00 |
| CISCO SYSTEMS INC | EQUITY | 326,447.000 | 43.3300 | 14,876,297.99 | 14,144,948.51 |
| CITIZENS FINANCIAL GROUP INC | EQUITY | 208,587.000 | 29.7300 | 7,763,090.76 | 6,201,291.51 |
| CITRIX SYSTEMS INC | EQUITY | 7,291.000 | 102.4600 | 815,842.26 | 747,035.86 |
| CME GROUP INC | EQUITY | 152,100.000 | 188.1200 | 17,793,997.97 | 28,613,052.00 |
| CMS ENERGY CORP | EQUITY | 40,705.000 | 49.6500 | 1,650,624.27 | 2,021,003.25 |
| COMERICA INC | EQUITY | 138,000.000 | 68.6900 | 10,307,393.12 | 9,479,220.00 |
| CONAGRA BRANDS INC | EQUITY | 36,441.000 | 21.3600 | 1,243,260.46 | 778,379.76 |
| CONCHO RESOURCES INC | EQUITY | 12,878.000 | 102.7900 | 1,817,247.01 | 1,323,729.62 |
| CONOCOPHILLIPS | EQUITY | 216,704.000 | 62.3500 | 14,932,116.28 | 13,511,494.40 |
| CONSOLIDATED EDISON INC | EQUITY | 21,405.000 | 76.4600 | 1,687,827.86 | 1,636,626.30 |
| CONSTELLATION BRANDS INC | EQUITY | 98,000.000 | 160.8200 | 9,154,211.13 | 15,760,360.00 |
| COOPER COS INC/THE | EQUITY | 18,544.000 | 254.5000 | 4,857,164.29 | 4,719,448.00 |
| COPART INC | EQUITY | 144,532.000 | 47.7800 | 8,092,964.48 | 6,905,738.96 |
| COSTCO WHOLESALE CORP | EQUITY | 54,254.000 | 203.7100 | 12,265,855.70 | 11,052,082.34 |
| CROWN CASTLE INTERNATIONAL COR | EQUITY | 3,310.000 | 108.6300 | 356,356.61 | 359,565.30 |
| CSX CORP | EQUITY | 119,111.000 | 62.1300 | 5,888,167.84 | 7,400,366.43 |
| CUMMINS INC | EQUITY | 20,787.000 | 133.6400 | 2,980,397.64 | 2,777,974.68 |
| CVS HEALTH CORP | EQUITY | 34,069.400 | 65.5200 | 2,651,946.48 | 2,232,227.09 |
| DARDEN RESTAURANTS INC | EQUITY | 12,754.000 | 99.8600 | 1,107,123.59 | 1,273,614.44 |

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| (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) Asset type | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| DEERE & CO | EQUITY | 19,801.000 | 149.1700 | 2,522,320.90 | 2,953,715.17 |
| DIGITAL REALTY TRUST INC | EQUITY | 52,555.000 | 106.5500 | 5,670,674.39 | 5,599,735.25 |
| DISCOVER FINANCIAL SERVICES | EQUITY | 8,711.000 | 58.9800 | 648,132.12 | 513,774.78 |
| DISCOVERY INC | EQUITY | 114,450.000 | 24.7400 | 3,134,910.21 | 2,831,493.00 |
| DISCOVERY INC | EQUITY | 60,900.000 | 23.0800 | 1,511,915.47 | 1,405,572.00 |
| DOLLAR GENERAL CORP | EQUITY | 134,441.000 | 108.0800 | 13,628,200.69 | 14,530,383.28 |
| DOLLAR TREE INC | EQUITY | 153,800.000 | 90.3200 | 14,135,412.92 | 13,891,216.00 |
| DOMINION ENERGY INC | EQUITY | 18,100.000 | 71.4600 | 1,330,089.26 | 1,293,426.00 |
| DR HORTON INC | EQUITY | 9,112.000 | 34.6600 | 403,065.43 | 315,821.92 |
| DTE ENERGY CO | EQUITY | 69,700.000 | 110.3000 | 6,502,415.40 | 7,687,910.00 |
| DXC TECHNOLOGY CO | EQUITY | 15,825.000 | 53.1700 | 1,086,191.48 | 841,415.25 |
| E*TRADE FINANCIAL CORP | EQUITY | 227,100.000 | 43.8800 | 11,143,975.56 | 9,965,148.00 |
| EASTMAN CHEMICAL CO | EQUITY | 4,401.000 | 73.1100 | 437,156.13 | 321,757.11 |
| EDISON INTERNATIONAL | EQUITY | 16,919.000 | 56.7700 | 948,214.47 | 960,491.63 |
| EDWARDS LIFESCIENCES CORP | EQUITY | 19,480.000 | 153.1700 | 2,822,348.61 | 2,983,751.60 |
| ELECTRONIC ARTS INC | EQUITY | 4,243.000 | 78.9100 | 376,408.57 | 334,815.13 |
| ELI LILLY & CO | EQUITY | 45,400.000 | 115.7200 | 5,173,073.34 | 5,253,688.00 |
| ENTERGY CORP | EQUITY | 43,640.000 | 86.0700 | 3,711,319.16 | 3,756,094.80 |
| EOG RESOURCES INC | EQUITY | 64,683.000 | 87.2100 | 7,216,360.57 | 5,641,004.43 |
| EQUIFAX INC | EQUITY | 33,105.000 | 93.1300 | 3,229,895.95 | 3,083,068.65 |
| ESTEE LAUDER COS INC/THE | EQUITY | 82,660.000 | 130.1000 | 11,048,849.36 | 10,754,066.00 |
| EVERGY INC | EQUITY | 62,900.000 | 56.7700 | 3,525,942.70 | 3,570,833.00 |
| EVERSOURCE ENERGY | EQUITY | 27,646.000 | 65.0400 | 1,749,428.38 | 1,798,095.84 |
| EXELON CORP | EQUITY | 120,070.000 | 45.1000 | 5,208,811.20 | 5,415,157.00 |
| EXTRA SPACE STORAGE INC | EQUITY | 44,071.000 | 90.4800 | 4,091,296.44 | 3,987,544.08 |
| EXXON MOBIL CORP | EQUITY | 147,556.000 | 68.1900 | 10,752,781.38 | 10,061,843.64 |
| F5 NETWORKS INC | EQUITY | 39,463.000 | 162.0300 | 7,091,682.70 | 6,394,189.89 |
| FACEBOOK INC | EQUITY | 124,415.000 | 131.0900 | 12,031,306.18 | 16,309,562.35 |
| FASTENAL CO | EQUITY | 648.000 | 52.2900 | 34,094.61 | 33,883.92 |
| FIDELITY NATIONAL INFORMATION | EQUITY | 64,971.000 | 102.5500 | 6,211,783.23 | 6,662,776.05 |
| FIFTH THIRD BANCORP | EQUITY | 307,315.000 | 23.5300 | 8,628,919.44 | 7,231,121.95 |
| FIRSTENERGY CORP | EQUITY | 74,781.000 | 37.5500 | 2,903,885.68 | 2,808,026.55 |
| FISERV INC | EQUITY | 135,469.000 | 73.4900 | 4,726,865.55 | 9,955,616.81 |
| FLEETCOR TECHNOLOGIES INC | EQUITY | 11,296.000 | 185.7200 | 2,462,582.55 | 2,097,893.12 |
| FLIR SYSTEMS INC | EQUITY | 53,400.000 | 43.5400 | 3,055,213.37 | 2,325,036.00 |
| FLOWSERVE CORP | EQUITY | 55,204.000 | 38.0200 | 2,515,855.03 | 2,098,856.08 |
| FLUOR CORP | EQUITY | 132,235.000 | 32.2000 | 6,441,891.02 | 4,257,967.00 |
| FOOT LOCKER INC | EQUITY | 9,098.000 | 53.2000 | 474,105.88 | 484,013.60 |
| FORTINET INC | EQUITY | 102,222.000 | 70.4300 | 7,469,805.22 | 7,199,495.46 |
| GARMIN LTD | EQUITY | 16,600.000 | 63.3200 | 983,686.02 | 1,051,112.50 |
| GARTNER INC | EQUITY | 20,787.000 | 127.8400 | 2,943,323.07 | 2,657,410.08 |
| GENERAL DYNAMICS CORP | EQUITY | 17,437.000 | 157.2100 | 3,057,624.20 | 2,741,270.77 |
| GENUINE PARTS CO | EQUITY | 26,969.000 | 96.0200 | 2,749,357.26 | 2,589,563.38 |
| HARRIS CORP | EQUITY | 42,930.000 | 134.6500 | 4,737,745.27 | 5,780,524.50 |
| HCA HEALTHCARE INC | EQUITY | 59,309.000 | 124.4500 | 7,899,551.07 | 7,381,005.05 |
| HELMERICH & PAYNE INC | EQUITY | 28,873.000 | 47.9400 | 1,914,607.68 | 1,384,171.62 |
| HENRY SCHEIN INC | EQUITY | 61,722.000 | 78.5200 | 5,100,923.08 | 4,846,411.44 |
| HESS CORP | EQUITY | 97,205.000 | 40.5000 | 5,838,143.98 | 3,936,802.50 |
| HEWLETT PACKARD ENTERPRISE CO | EQUITY | 56,700.000 | 13.2100 | 888,122.47 | 749,007.00 |
| HOLLYFRONTIER CORP | EQUITY | 134,088.000 | 51.1200 | 9,211,037.57 | 6,854,578.56 |
| HOME DEPOT INC/THE | EQUITY | 22,011.000 | 171.8200 | 2,430,229.07 | 3,781,930.02 |
| HORMEL FOODS CORP | EQUITY | 133,732.000 | 42.6800 | 5,661,684.41 | 5,707,681.76 |
| HP INC | EQUITY | 136,903.000 | 20.4600 | 3,146,182.67 | 2,801,035.38 |
| HUMANA INC | EQUITY | 30,072.000 | 286.4800 | 7,595,445.32 | 8,615,026.56 |
| HUNTINGTON BANCSHARES INC/OH | EQUITY | 58,083.000 | 11.9200 | 901,382.59 | 692,349.36 |
| IDEXX LABORATORIES INC | EQUITY | 57,635.000 | 186.0200 | 11,113,501.26 | 10,721,262.70 |
| IHS MARKIT LTD | EQUITY | 106,910.000 | 47.9700 | 5,164,664.29 | 5,128,472.70 |
| ILLUMINA INC | EQUITY | 15,200.000 | 299.9300 | 2,372,926.83 | 4,558,936.00 |
| INTEL CORP | EQUITY | 68,830.000 | 46.9300 | 3,209,485.86 | 3,230,191.90 |
| INTERCONTINENTAL EXCHANGE INC | EQUITY | 71,646.000 | 75.3300 | 3,898,716.14 | 5,397,093.18 |
| INTERPUBLIC GROUP OF COS INC/T | EQUITY | 17,577.000 | 20.6300 | 387,887.48 | 362,613.51 |
| INTUIT INC | EQUITY | 56,046.000 | 196.8500 | 11,565,899.88 | 11,032,655.10 |
| INTUITIVE SURGICAL INC | EQUITY | 47,055.000 | 478.9200 | 14,648,981.30 | 22,535,580.60 |
| IPG PHOTONICS CORP | EQUITY | 15,249.000 | 113.2900 | 3,694,638.72 | 1,727,559.21 |
| IQVIA HOLDINGS INC | EQUITY | 59,883.000 | 116.1700 | 7,317,759.11 | 6,956,608.11 |
| JACK HENRY & ASSOCIATES INC | EQUITY | 3,122.000 | 126.5200 | 439,383.41 | 394,995.44 |
| JOHNSON & JOHNSON | EQUITY | 111,843.000 | 129.0500 | 10,505,933.21 | 14,433,339.15 |
| JPMORGAN CHASE & CO | EQUITY | 184,883.000 | 97.6200 | 13,931,267.54 | 18,048,278.46 |
| JUNIPER NETWORKS INC | EQUITY | 148,345.000 | 26.9100 | 4,184,858.65 | 3,991,963.95 |
| KANSAS CITY SOUTHERN | EQUITY | 2,229.000 | 95.4500 | 238,654.13 | 212,758.05 |
| KEYCORP | EQUITY | 215,497.000 | 14.7800 | 3,859,694.73 | 3,185,045.66 |
| KEYSIGHT TECHNOLOGIES INC | EQUITY | 7,744.000 | 62.0800 | 435,443.57 | 480,747.52 |
| KOHL'S CORP | EQUITY | 150,008.000 | 66.3400 | 10,064,172.71 | 9,951,530.72 |
| KROGER CO/THE | EQUITY | 428,084.000 | 27.5000 | 12,798,672.77 | 11,772,310.00 |
| L3 TECHNOLOGIES INC | EQUITY | 48,420.000 | 173.6600 | 8,572,615.58 | 8,408,617.20 |
| LABORATORY CORP OF AMERICA HOL | EQUITY | 32,881.000 | 126.3600 | 4,965,804.42 | 4,154,843.16 |
| LINDE PLC | EQUITY | 1,389.000 | 156.0400 | 213,327.10 | 216,739.56 |
| LOCKHEED MARTIN CORP | EQUITY | 38,406.000 | 261.8400 | 6,942,073.36 | 10,056,227.04 |
| M&T BANK CORP | EQUITY | 37,284.000 | 143.1300 | 5,976,883.56 | 5,336,458.92 |
| MACY'S INC | EQUITY | 105,000.000 | 29.7800 | 3,984,795.92 | 3,126,900.00 |

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| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| MARATHON OIL CORP | EQUITY | 381,708.000 | 14.3400 | 7,514,825.69 | 5,473,692.72 |
| MARATHON PETROLEUM CORP | EQUITY | 183,407.000 | 59.0100 | 12,031,617.81 | 10,822,847.07 |
| MARRIOTT INTERNATIONAL INC/MD | EQUITY | 119,900.000 | 108.5600 | 14,374,256.57 | 13,016,344.00 |
| MARSH & MCLENNAN COS INC | EQUITY | 27,571.000 | 79.7500 | 1,397,725.03 | 2,198,787.25 |
| MASTERCARD INC | EQUITY | 179,589.000 | 188.6500 | 26,330,026.97 | 33,879,464.85 |
| MCCORMICK & CO INC/MD | EQUITY | 26,968.000 | 139.2400 | 3,862,855.73 | 3,755,024.32 |
| MCDONALD'S CORP | EQUITY | 21,377.000 | 177.5700 | 3,114,894.11 | 3,795,913.89 |
| MERCK & CO INC | EQUITY | 34,949.000 | 76.4100 | 2,697,586.20 | 2,670,453.09 |
| MICHAEL KORS HOLDINGS LTD | EQUITY | 135,570.000 | 37.9200 | 8,237,860.16 | 5,140,814.40 |
| MICROCHIP TECHNOLOGY INC | EQUITY | 5,015.000 | 71.9200 | 316,893.98 | 360,678.80 |
| MICRON TECHNOLOGY INC | EQUITY | 108,126.000 | 31.7300 | 3,088,385.80 | 3,430,837.98 |
| MICROSOFT CORP | EQUITY | 514,700.000 | 101.5700 | 23,299,769.52 | 52,278,079.00 |
| MID-AMERICA APARTMENT COMMUNIT | EQUITY | 5,364.000 | 95.7000 | 550,247.70 | 513,334.80 |
| MOODY'S CORP | EQUITY | 75,720.000 | 140.0400 | 11,888,679.82 | 10,603,828.80 |
| MORGAN STANLEY | EQUITY | 30,209.000 | 39.6500 | 1,353,200.00 | 1,197,786.85 |
| MOSAIC CO/THE | EQUITY | 116,056.000 | 29.2100 | 3,647,888.08 | 3,389,995.76 |
| MOTOROLA SOLUTIONS INC | EQUITY | 61,373.000 | 115.0400 | 7,573,718.63 | 7,060,349.92 |
| MSCI INC | EQUITY | 31,369.000 | 147.4300 | 4,979,707.41 | 4,624,731.67 |
| NASDAQ INC | EQUITY | 82,927.000 | 81.5700 | 7,478,062.53 | 6,764,355.39 |
| NATIONAL OILWELL VARCO INC | EQUITY | 47,800.000 | 25.7000 | 2,184,979.78 | 1,228,460.00 |
| NEKTAR THERAPEUTICS | EQUITY | 87,393.000 | 32.8700 | 6,082,324.85 | 2,872,607.91 |
| NETAPP INC | EQUITY | 217,461.000 | 59.6700 | 15,178,961.59 | 12,975,897.87 |
| NETFLIX INC | EQUITY | 67,661.000 | 267.6600 | 16,201,907.09 | 18,110,143.26 |
| NEXTERA ENERGY INC | EQUITY | 131,800.000 | 173.8200 | 15,480,164.72 | 22,909,476.00 |
| NIKE INC | EQUITY | 7,209.000 | 74.1400 | 568,546.02 | 534,475.26 |
| NISOURCE INC | EQUITY | 67,100.000 | 25.3500 | 1,715,886.47 | 1,700,985.00 |
| NORDSTROM INC | EQUITY | 58,649.000 | 46.6100 | 2,900,149.81 | 2,733,629.89 |
| NORFOLK SOUTHERN CORP | EQUITY | 22,897.000 | 149.5400 | 3,004,227.41 | 3,424,017.38 |
| NORTHERN TRUST CORP | EQUITY | 13,032.000 | 83.5900 | 1,149,585.34 | 1,089,344.88 |
| NORTHROP GRUMMAN CORP | EQUITY | 46,226.000 | 244.9000 | 8,016,032.03 | 11,320,747.40 |
| NRG ENERGY INC | EQUITY | 205,500.000 | 39.6000 | 5,624,998.15 | 8,137,800.00 |
| NVIDIA CORP | EQUITY | 81,692.000 | 133.5000 | 7,012,451.19 | 10,905,882.00 |
| OCCIDENTAL PETROLEUM CORP | EQUITY | 154,654.000 | 61.3800 | 11,353,810.91 | 9,492,662.52 |
| OMNICOM GROUP INC | EQUITY | 6,496.000 | 73.2400 | 501,823.15 | 475,767.04 |
| ONEOK INC | EQUITY | 122,213.000 | 53.9500 | 7,659,112.95 | 6,593,391.35 |
| ORACLE CORP | EQUITY | 175,272.000 | 45.1500 | 8,671,013.92 | 7,913,530.80 |
| O'REILLY AUTOMOTIVE INC | EQUITY | 7,918.000 | 344.3300 | 2,330,484.12 | 2,726,404.94 |
| PAYPAL HOLDINGS INC | EQUITY | 172,406.000 | 84.0900 | 12,886,237.08 | 14,497,620.54 |
| PERKINELMER INC | EQUITY | 75,730.000 | 78.5500 | 6,184,337.51 | 5,948,591.50 |
| PFIZER INC | EQUITY | 176,082.000 | 43.6500 | 7,817,862.33 | 7,685,979.30 |
| PHILLIPS 66 | EQUITY | 96,890.000 | 86.1500 | 10,200,633.00 | 8,347,073.50 |
| PNC FINANCIAL SERVICES GROUP I | EQUITY | 158,267.000 | 116.9100 | 20,246,594.51 | 18,502,994.97 |
| PROCTER & GAMBLE CO/THE | EQUITY | 3,075.000 | 91.9200 | 248,050.38 | 282,654.00 |
| PROGRESSIVE CORP/THE | EQUITY | 259,300.000 | 60.3300 | 11,706,596.83 | 15,643,569.00 |
| PROLOGIS INC | EQUITY | 50,833.000 | 58.7200 | 2,868,703.64 | 2,984,913.76 |
| PUBLIC SERVICE ENTERPRISE GROU | EQUITY | 152,100.000 | 52.0500 | 7,931,539.06 | 7,916,805.00 |
| PVH CORP | EQUITY | 61,100.000 | 92.9500 | 9,008,267.09 | 5,679,245.00 |
| QUEST DIAGNOSTICS INC | EQUITY | 951.000 | 83.2700 | 89,912.30 | 79,189.77 |
| RALPH LAUREN CORP | EQUITY | 44,200.000 | 103.4600 | 5,519,406.30 | 4,572,932.00 |
| RAYTHEON CO | EQUITY | 120,700.000 | 153.3500 | 15,026,394.28 | 18,509,345.00 |
| REALTY INCOME CORP | EQUITY | 12,723.000 | 63.0400 | 811,215.94 | 802,057.92 |
| RED HAT INC | EQUITY | 110,938.000 | 175.6400 | 16,542,571.66 | 19,485,150.32 |
| REGIONS FINANCIAL CORP | EQUITY | 816,163.000 | 13.3800 | 13,099,392.20 | 10,920,260.94 |
| REPUBLIC SERVICES INC | EQUITY | 141,400.000 | 72.0900 | 6,768,248.68 | 10,193,526.00 |
| RESIDEO TECHNOLOGIES INC | EQUITY | 0.333 | 20.5500 | 7.23 | 6.84 |
| RESMED INC | EQUITY | 54,334.000 | 113.8700 | 5,704,665.13 | 6,187,012.58 |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 90,374.000 | 57.2000 | 6,192,764.55 | 5,169,392.80 |
| ROLLINS INC | EQUITY | 73,196.500 | 36.1000 | 2,812,429.62 | 2,642,393.65 |
| ROSS STORES INC | EQUITY | 81,772.000 | 83.2000 | 6,955,057.40 | 6,803,430.40 |
| S&P GLOBAL INC | EQUITY | 67,023.000 | 169.9400 | 8,590,562.58 | 11,389,888.62 |
| SALESFORCE.COM INC | EQUITY | 105,105.000 | 136.9700 | 13,507,770.97 | 14,396,231.85 |
| SBA COMMUNICATIONS CORP | EQUITY | 3,033.000 | 161.8900 | 481,442.12 | 491,012.37 |
| SEAGATE TECHNOLOGY PLC | EQUITY | 121,985.000 | 38.5900 | 6,418,033.98 | 4,707,401.15 |
| SEMPRA ENERGY | EQUITY | 67,947.000 | 108.1900 | 7,720,248.18 | 7,351,185.93 |
| SHERWIN-WILLIAMS CO/THE | EQUITY | 20,755.000 | 393.4600 | 8,312,210.81 | 8,166,262.30 |
| SIMON PROPERTY GROUP INC | EQUITY | 2,954.000 | 167.9900 | 548,015.45 | 496,242.46 |
| STARBUCKS CORP | EQUITY | 29,493.000 | 64.4000 | 1,983,059.00 | 1,899,349.20 |
| STRYKER CORP | EQUITY | 85,209.000 | 156.7500 | 13,001,356.35 | 13,356,510.75 |
| SUNTRUST BANKS INC | EQUITY | 162,513.000 | 50.4400 | 9,453,474.45 | 8,197,155.72 |
| SYNOPSYS INC | EQUITY | 71,828.000 | 84.2400 | 6,035,857.19 | 6,050,790.72 |
| SYSCO CORP | EQUITY | 87,766.000 | 62.6600 | 5,936,247.72 | 5,499,417.56 |
| T ROWE PRICE GROUP INC | EQUITY | 159,739.000 | 92.3200 | 17,777,687.54 | 14,747,104.48 |
| TAKE-TWO INTERACTIVE SOFTWARE | EQUITY | 14,645.000 | 102.9400 | 1,676,461.50 | 1,507,556.30 |
| TAPESTRY INC | EQUITY | 184,381.000 | 33.7500 | 7,738,456.61 | 6,222,858.75 |
| TARGET CORP | EQUITY | 138,153.000 | 66.0900 | 10,202,612.35 | 9,130,531.77 |
| TEXAS INSTRUMENTS INC | EQUITY | 177,544.000 | 94.5000 | 15,921,358.76 | 16,777,908.00 |
| TEXTRON INC | EQUITY | 54,473.000 | 45.9900 | 3,365,051.94 | 2,505,213.27 |
| THERMO FISHER SCIENTIFIC INC | EQUITY | 73,451.000 | 223.7900 | 16,882,360.63 | 16,437,599.29 |
| TIFFANY & CO | EQUITY | 84,235.000 | 80.5100 | 8,037,174.66 | 6,781,759.85 |
| TJX COS INC/THE | EQUITY | 117,387.000 | 44.7400 | 5,645,458.67 | 5,251,894.38 |

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| (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) Asset type | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| TORCHMARK CORP | EQUITY | 10,426.000 | 74.5300 | 747,026.26 | 777,049.78 |
| TOTAL SYSTEM SERVICES INC | EQUITY | 116,670.000 | 81.2900 | 9,981,776.26 | 9,484,104.30 |
| TRACTOR SUPPLY CO | EQUITY | 34,400.000 | 83.4400 | 2,485,306.60 | 2,870,336.00 |
| TRANSDIGM GROUP INC | EQUITY | 27,230.000 | 340.0600 | 9,163,499.97 | 9,259,833.80 |
| TRAVELERS COS INC/THE | EQUITY | 31,291.000 | 119.7500 | 3,527,301.95 | 3,747,097.25 |
| TWENTY-FIRST CENTURY FOX INC | EQUITY | 65,400.000 | 48.1200 | 2,870,644.52 | 3,147,048.00 |
| TWENTY-FIRST CENTURY FOX INC | EQUITY | 101,700.000 | 47.7800 | 4,413,804.25 | 4,859,226.00 |
| TWITTER INC | EQUITY | 173,749.000 | 28.7400 | 6,267,467.72 | 4,993,546.26 |
| TYSON FOODS INC | EQUITY | 76,177.000 | 53.4000 | 4,673,090.13 | 4,067,851.80 |
| ULTA BEAUTY INC | EQUITY | 1,582.000 | 244.8400 | 472,737.04 | 387,336.88 |
| UNDER ARMOUR INC | EQUITY | 32,300.000 | 17.6700 | 693,875.06 | 570,741.00 |
| UNDER ARMOUR INC | EQUITY | 88,904.000 | 16.1700 | 1,699,996.37 | 1,437,577.68 |
| UNION PACIFIC CORP | EQUITY | 22,864.000 | 138.2300 | 2,981,281.81 | 3,160,490.72 |
| UNITED CONTINENTAL HOLDINGS IN | EQUITY | 41,995.000 | 83.7300 | 3,857,028.95 | 3,516,241.35 |
| UNITED RENTALS INC | EQUITY | 54,907.000 | 102.5300 | 8,111,867.15 | 5,629,614.71 |
| UNITED TECHNOLOGIES CORP | EQUITY | 0.616 | 106.4800 | 76.18 | 65.59 |
| UNITEDHEALTH GROUP INC | EQUITY | 61,514.000 | 249.1200 | 5,922,969.88 | 15,324,367.68 |
| VALERO ENERGY CORP | EQUITY | 306,509.000 | 74.9700 | 27,506,464.04 | 22,978,979.73 |
| VERISIGN INC | EQUITY | 65,881.000 | 148.2900 | 7,976,248.80 | 9,769,493.49 |
| VERISK ANALYTICS INC | EQUITY | 59,181.000 | 109.0400 | 6,869,166.66 | 6,453,096.24 |
| VERIZON COMMUNICATIONS INC | EQUITY | 40,943.000 | 56.2200 | 2,271,138.17 | 2,301,815.46 |
| VF CORP | EQUITY | 239,585.000 | 71.3400 | 18,976,374.23 | 17,091,993.90 |
| VISA INC | EQUITY | 180,632.000 | 131.9400 | 13,727,699.93 | 23,832,586.08 |
| WALMART INC | EQUITY | 140,803.000 | 93.1500 | 13,400,330.51 | 13,115,799.45 |
| WASTE MANAGEMENT INC | EQUITY | 71,200.000 | 88.9900 | 4,813,591.13 | 6,336,088.00 |
| WATERS CORP | EQUITY | 2,218.000 | 188.6500 | 388,554.25 | 418,425.70 |
| WEC ENERGY GROUP INC | EQUITY | 86,212.000 | 69.2600 | 4,926,576.29 | 5,971,043.12 |
| WELLCARE HEALTH PLANS INC | EQUITY | 11,266.000 | 236.0900 | 3,086,390.09 | 2,659,789.94 |
| WELLS FARGO & CO | EQUITY | 13,460.000 | 46.0800 | 572,565.39 | 620,236.80 |
| WW GRAINGER INC | EQUITY | 2,420.000 | 282.3600 | 761,025.67 | 683,311.20 |
| XCEL ENERGY INC | EQUITY | 143,100.000 | 49.2700 | 6,512,443.03 | 7,050,537.00 |
| XYLEM INC/NY | EQUITY | 118,800.000 | 66.7200 | 8,544,113.87 | 7,926,336.00 |
| YUM! BRANDS INC | EQUITY | 13,400.000 | 91.9200 | 1,010,086.05 | 1,231,728.00 |
| ZIONS BANCORP NA | EQUITY | 20,881.000 | 40.7400 | 996,482.20 | 850,691.94 |
| ZOETIS INC | EQUITY | 110,486.000 | 85.5400 | 7,485,953.23 | 9,450,972.44 |
| | | | Total Intech | 1,812,774,297.71 | 1,961,958,240.54 |

# Appendix XII

MacKay 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: Security description (c) | | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| CASH & CASH EQUIVALENTS | CASH | | | 1.0000 | 74,878.36 | 74,878.36 |
| CASH & CASH EQUIVALENTS | CASH - BROKER | | | 1.0000 | (273,297.68) | (273,297.68) |
| EB TEMP INV FD | CCT | 1.147% 12/31/2049 DD 11/01/01 | 9,262,178.01 | 1.0000 | 9,262,178.01 | 9,262,178.01 |
| 21ST CENTURY FOX AMERICA INC | FIXED INCOME SECURITIES | 6.650% 11/15/2037 DD 11/14/07 | 720,000.000 | 131.6720 | 894,211.20 | 948,038.40 |
| ADVANCED DISPOSAL 10/16 | FIXED INCOME SECURITIES | COV-LITE TLB | 1,248,750.000 | 95.9060 | 1,245,628.13 | 1,197,626.18 |
| AERCAP IRELAND CAPITAL DAC / A | FIXED INCOME SECURITIES | 4.500% 05/15/2021 DD 05/15/15 | 325,000.000 | 100.2890 | 338,812.50 | 325,939.25 |
| AERCAP IRELAND CAPITAL DAC / A | FIXED INCOME SECURITIES | 3.500% 05/26/2022 DD 01/26/17 | 980,000.000 | 96.9560 | 977,246.00 | 950,168.80 |
| ALLY FINANCIAL INC | FIXED INCOME SECURITIES | 3.750% 11/18/2019 DD 11/17/14 | 410,000.000 | 99.6250 | 409,057.00 | 408,462.50 |
| ALLY FINANCIAL INC | FIXED INCOME SECURITIES | 8.000% 11/01/2031 DD 12/31/08 | 420,000.000 | 111.0000 | 527,834.68 | 466,200.00 |
| AMAZON.COM INC | FIXED INCOME SECURITIES | 2.500% 11/29/2022 DD 11/29/12 | 1,495,000.000 | 97.8060 | 1,448,640.05 | 1,462,199.70 |
| AMERICAN AIRLINES 2015-2 CLASS | FIXED INCOME SECURITIES | 4.000% 03/22/2029 DD 09/24/15 | 1,300,378.520 | 97.2900 | 1,306,880.41 | 1,265,138.26 |
| AMERICAN EXPRESS CREDIT AC 9 A | FIXED INCOME SECURITIES | VAR RT 04/15/2026 DD 09/24/18 | 880,000.000 | 99.3320 | 880,000.00 | 874,121.60 |
| AMERICAN INTERNATIONAL GROUP I | FIXED INCOME SECURITIES | 4.200% 04/01/2028 DD 03/26/18 | 320,000.000 | 96.3360 | 318,806.40 | 308,275.20 |
| AMERICAN TOWER TRUST #1 144A | FIXED INCOME SECURITIES | 3.070% 03/15/2048 DD 03/15/13 | 825,000.000 | 98.4840 | 805,818.75 | 812,493.00 |
| ANTHEM INC | FIXED INCOME SECURITIES | 5.100% 01/15/2044 DD 08/06/13 | 1,500,000.000 | 101.4730 | 1,623,720.00 | 1,522,095.00 |
| APPLE INC | FIXED INCOME SECURITIES | 1.550% 08/04/2021 DD 08/04/16 | 545,000.000 | 96.9590 | 544,242.45 | 528,426.55 |
| ARCELORMITTAL | FIXED INCOME SECURITIES | VAR RT 10/15/2039 DD 10/08/09 | 850,000.000 | 105.3600 | 909,500.00 | 895,560.00 |
| AT&T INC | FIXED INCOME SECURITIES | 4.500% 05/15/2035 DD 05/04/15 | 700,000.000 | 89.7800 | 690,669.00 | 628,460.00 |
| AUTOZONE INC | FIXED INCOME SECURITIES | 3.750% 06/01/2027 DD 04/18/17 | 520,000.000 | 95.9300 | 519,974.00 | 498,836.00 |
| BAIDU INC | FIXED INCOME SECURITIES | 4.375% 05/14/2024 DD 11/14/18 | 600,000.000 | 100.8230 | 598,812.00 | 604,938.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 5.875% 02/07/2042 DD 02/07/12 | 195,000.000 | 116.0690 | 220,403.85 | 226,334.55 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 3.300% 01/11/2023 DD 01/11/13 | 2,300,000.000 | 98.4860 | 2,265,937.00 | 2,265,178.00 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 3.500% 04/19/2026 DD 04/19/16 | 165,000.000 | 96.2340 | 167,587.20 | 158,786.10 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | VAR RT 04/24/2028 DD 04/24/17 | 595,000.000 | 95.9270 | 603,248.15 | 570,765.65 |
| BANK OF AMERICA CORP | FIXED INCOME SECURITIES | 6.110% 01/29/2037 DD 01/29/07 | 1,405,000.000 | 109.9040 | 1,625,911.90 | 1,544,151.20 |
| BARCLAYS PLC | FIXED INCOME SECURITIES | VAR RT 02/15/2023 DD 11/15/18 | 940,000.000 | 99.1560 | 939,821.40 | 932,066.40 |
| BAUSCH HEALTH COS INC 144A | FIXED INCOME SECURITIES | 5.625% 12/01/2021 DD 12/02/13 | 245,000.000 | 98.5000 | 245,000.00 | 241,325.00 |
| BB&T CORP | FIXED INCOME SECURITIES | 3.750% 12/06/2023 DD 12/06/18 | 1,100,000.000 | 100.8410 | 1,098,306.00 | 1,109,251.00 |
| BECTON DICKINSON AND CO | FIXED INCOME SECURITIES | 2.133% 06/06/2019 DD 06/06/17 | 970,000.000 | 99.4180 | 962,065.40 | 964,354.60 |
| BERRY PLASTICS 5/18 COV-LITE | FIXED INCOME SECURITIES | TLT | 1,050,000.000 | 97.4720 | 1,050,000.00 | 1,023,456.00 |
| BMW FLOORPLAN MASTER 1 A1 144A | FIXED INCOME SECURITIES | 3.150% 05/15/2023 DD 06/12/18 | 415,000.000 | 100.1970 | 414,905.50 | 415,817.55 |
| BRASKEM NETHERLANDS FINAN 144A | FIXED INCOME SECURITIES | 4.500% 01/10/2028 DD 10/10/17 | 1,500,000.000 | 92.4260 | 1,484,925.00 | 1,386,390.00 |
| BWAY 3/17 TLB | FIXED INCOME SECURITIES | | 985,000.000 | 93.8330 | 980,075.00 | 924,255.05 |
| BX COMMERCIAL MORTG IND A 144A | FIXED INCOME SECURITIES | VAR RT 11/15/2035 DD 10/31/18 | 978,539.850 | 99.3750 | 978,539.85 | 972,423.98 |
| CATERPILLAR FINANCIAL SERVICES | FIXED INCOME SECURITIES | VAR RT 05/15/2020 DD 05/16/18 | 805,000.000 | 99.6400 | 805,000.00 | 802,102.00 |
| CINTAS CORP NO 2 | FIXED INCOME SECURITIES | 3.700% 04/01/2027 DD 03/14/17 | 800,000.000 | 97.6660 | 796,928.00 | 781,328.00 |
| CITIBANK CREDIT CARD ISS A6 A6 | FIXED INCOME SECURITIES | 3.210% 12/07/2024 DD 08/17/18 | 1,090,000.000 | 101.0230 | 1,089,815.35 | 1,101,150.70 |
| CITIBANK NA | FIXED INCOME SECURITIES | 3.400% 07/23/2021 DD 07/23/18 | 750,000.000 | 100.1270 | 749,175.00 | 750,952.50 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 6.625% 06/15/2032 DD 06/06/02 | 200,000.000 | 116.3880 | 230,310.00 | 232,776.00 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 4.050% 07/30/2022 DD 02/08/13 | 1,530,000.000 | 100.4550 | 1,569,015.00 | 1,536,961.50 |
| CITIGROUP INC | FIXED INCOME SECURITIES | VAR RT 07/24/2028 DD 07/24/17 | 465,000.000 | 94.4680 | 465,000.00 | 439,276.20 |
| CITIGROUP INC | FIXED INCOME SECURITIES | 2.700% 10/27/2022 DD 10/27/17 | 1,420,000.000 | 96.3950 | 1,384,632.90 | 1,368,809.00 |
| CK HUTCHISON INTERNATIONA 144A | FIXED INCOME SECURITIES | 3.250% 09/29/2027 DD 09/29/17 | 925,000.000 | 94.6430 | 920,293.75 | 875,447.75 |
| CNH INDUSTRIAL CAPITAL LLC | FIXED INCOME SECURITIES | 4.200% 01/15/2024 DD 08/14/18 | 535,000.000 | 98.8260 | 533,400.35 | 528,719.10 |
| COMCAST CORP | FIXED INCOME SECURITIES | 3.700% 04/15/2024 DD 10/05/18 | 410,000.000 | 100.6110 | 409,975.40 | 412,505.10 |
| COMCAST CORP | FIXED INCOME SECURITIES | 3.950% 10/15/2025 DD 10/05/18 | 535,000.000 | 101.1840 | 534,341.95 | 541,334.40 |
| COMCAST CORP | FIXED INCOME SECURITIES | 4.250% 10/15/2030 DD 10/05/18 | 260,000.000 | 101.1310 | 259,851.80 | 262,940.60 |
| CONSTELLATION BRANDS INC | FIXED INCOME SECURITIES | 4.750% 11/15/2024 DD 11/03/14 | 1,115,000.000 | 103.6040 | 1,195,211.55 | 1,155,184.60 |
| CONSTELLATION BRANDS INC | FIXED INCOME SECURITIES | 3.700% 12/06/2026 DD 12/06/16 | 665,000.000 | 94.1450 | 664,394.85 | 626,064.25 |
| CONTINENTAL RESOURCES INC/OK | FIXED INCOME SECURITIES | 5.000% 09/15/2022 DD 03/08/12 | 936,000.000 | 99.2910 | 1,017,900.00 | 929,363.76 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 4.780% 03/25/2038 DD 03/09/18 | 410,000.000 | 95.8260 | 401,857.40 | 392,886.60 |
| CVS HEALTH CORP | FIXED INCOME SECURITIES | 5.050% 03/25/2048 DD 03/09/18 | 410,000.000 | 97.2610 | 407,663.00 | 398,770.10 |
| CVS PASS-THROUGH TRUST 144A | FIXED INCOME SECURITIES | 5.926% 01/10/2034 DD 12/21/11 | 1,783,598.850 | 107.7010 | 1,967,095.48 | 1,920,953.80 |
| DELL 10/17 COV-LITE TLB | FIXED INCOME SECURITIES | | 1,369,219.330 | 95.9170 | 1,374,626.01 | 1,313,314.10 |
| DR HORTON INC | FIXED INCOME SECURITIES | 3.750% 03/01/2019 DD 02/24/14 | 1,050,000.000 | 99.9920 | 1,052,950.50 | 1,049,916.00 |
| EASTMAN CHEMICAL CO | FIXED INCOME SECURITIES | 4.650% 10/15/2044 DD 05/15/14 | 1,200,000.000 | 89.4120 | 1,242,660.00 | 1,072,944.00 |
| ELECTRO RENT 1/17 COV LITE TLB | FIXED INCOME SECURITIES | | 710,500.000 | 98.1250 | 699,842.52 | 697,178.13 |
| EMDEON 3/17 COV-LITE TLB | FIXED INCOME SECURITIES | | 1,203,125.000 | 94.6250 | 1,204,628.94 | 1,138,457.03 |
| ENLINK MIDSTREAM PARTNERS LP | FIXED INCOME SECURITIES | 2.700% 04/01/2019 DD 03/19/14 | 2,000,000.000 | 99.3750 | 2,018,720.00 | 1,987,500.00 |
| ESTEE LAUDER COS INC/THE | FIXED INCOME SECURITIES | 1.800% 02/07/2020 DD 02/09/17 | 635,000.000 | 98.9160 | 634,920.90 | 628,116.60 |
| FHLMC POOL #C9-2009 | FIXED INCOME SECURITIES | 3.500% 07/01/2038 DD 07/01/18 | 2,010,248.960 | 101.3300 | 1,996,742.60 | 2,036,985.27 |
| FHLMC POOL #G0-8578 | FIXED INCOME SECURITIES | 4.500% 03/01/2044 DD 03/01/14 | 778,940.072 | 103.6540 | 841,255.27 | 807,402.54 |
| FHLMC POOL #G6-1606 | FIXED INCOME SECURITIES | 4.500% 09/01/2048 DD 09/01/18 | 1,556,377.098 | 103.5550 | 1,602,703.64 | 1,611,706.30 |
| FHLMC POOL #G6-1679 | FIXED INCOME SECURITIES | 3.000% 02/01/2046 DD 10/01/18 | 1,270,784.310 | 97.8380 | 1,210,620.61 | 1,243,309.95 |
| FHLMC POOL #G6-1680 | FIXED INCOME SECURITIES | 3.000% 04/01/2047 DD 10/01/18 | 2,499,074.231 | 97.5530 | 2,374,511.00 | 2,437,921.88 |
| FHLMC POOL #G6-1681 | FIXED INCOME SECURITIES | 3.000% 12/01/2047 DD 10/01/18 | 851,349.300 | 97.5060 | 808,382.77 | 830,116.65 |
| FHLMC POOL #G6-1720 | FIXED INCOME SECURITIES | 3.500% 01/01/2044 DD 11/01/18 | 733,004.910 | 100.7420 | 717,314.03 | 738,443.81 |
| FHLMC POOL #G6-1721 | FIXED INCOME SECURITIES | 3.500% 11/01/2046 DD 11/01/18 | 2,318,013.060 | 100.3050 | 2,252,818.94 | 2,325,083.00 |
| FHLMC POOL #G6-1722 | FIXED INCOME SECURITIES | 3.500% 02/01/2048 DD 11/01/18 | 1,610,991.780 | 99.9960 | 1,562,158.59 | 1,610,927.34 |
| FHLMC POOL #G6-1723 | FIXED INCOME SECURITIES | 3.500% 01/01/2043 DD 11/01/18 | 416,996.640 | 100.8970 | 409,829.51 | 420,737.10 |
| FHLMC POOL #G6-1724 | FIXED INCOME SECURITIES | 3.500% 01/01/2045 DD 11/01/18 | 605,036.480 | 100.7320 | 593,408.43 | 609,465.35 |
| FHLMC POOL #G6-1725 | FIXED INCOME SECURITIES | 3.500% 03/01/2046 DD 11/01/18 | 604,533.630 | 100.7420 | 593,387.55 | 609,019.27 |
| FHLMC POOL #G6-1726 | FIXED INCOME SECURITIES | 3.500% 11/01/2045 DD 11/01/18 | 545,160.510 | 100.7370 | 534,427.67 | 549,178.34 |
| FHLMC POOL #G6-1759 | FIXED INCOME SECURITIES | 4.000% 12/01/2041 DD 11/01/18 | 373,980.370 | 102.8910 | 378,888.86 | 384,792.14 |
| FHLMC POOL #G6-1760 | FIXED INCOME SECURITIES | 4.000% 02/01/2045 DD 11/01/18 | 2,010,574.420 | 102.9450 | 2,035,078.30 | 2,069,785.84 |
| FHLMC POOL #G6-1761 | FIXED INCOME SECURITIES | 4.000% 01/01/2046 DD 11/01/18 | 297,297.100 | 102.7860 | 300,641.69 | 305,579.80 |
| FHLMC POOL #G6-1762 | FIXED INCOME SECURITIES | 4.000% 03/01/2045 DD 11/01/18 | 416,800.590 | 102.8480 | 421,294.23 | 428,671.07 |
| FHLMC POOL #G6-1763 | FIXED INCOME SECURITIES | 4.000% 07/01/2044 DD 11/01/18 | 444,576.010 | 102.8720 | 449,299.63 | 457,344.23 |
| FHLMC POOL #G6-1764 | FIXED INCOME SECURITIES | 4.000% 12/01/2046 DD 11/01/18 | 1,931,726.260 | 102.1590 | 1,940,781.23 | 1,973,432.23 |
| FHLMC POOL #G6-1765 | FIXED INCOME SECURITIES | 4.000% 02/01/2048 DD 11/01/18 | 911,892.250 | 102.0310 | 913,602.05 | 930,412.78 |
| FHLMC POOL #G6-1766 | FIXED INCOME SECURITIES | 4.000% 10/01/2048 DD 11/01/18 | 539,120.320 | 102.5070 | 541,310.50 | 552,636.07 |
| FHLMC POOL #G6-1767 | FIXED INCOME SECURITIES | 4.500% 08/01/2044 DD 11/01/18 | 432,676.350 | 104.7620 | 451,200.31 | 453,280.40 |
| FHLMC POOL #G6-1768 | FIXED INCOME SECURITIES | 4.500% 08/01/2047 DD 11/01/18 | 415,285.210 | 104.4280 | 432,480.62 | 433,674.04 |
| FHLMC POOL #G6-1769 | FIXED INCOME SECURITIES | 4.500% 12/01/2044 DD 11/01/18 | 1,899,215.100 | 104.6130 | 1,975,777.21 | 1,986,825.89 |
| FHLMC POOL #G6-1770 | FIXED INCOME SECURITIES | 4.500% 04/01/2046 DD 11/01/18 | 198,915.880 | 104.7930 | 206,810.35 | 208,449.92 |
| FHLMC POOL #G6-1771 | FIXED INCOME SECURITIES | 4.500% 07/01/2045 DD 11/01/18 | 1,227,399.420 | 104.5740 | 1,275,728.27 | 1,283,540.67 |
| FHLMC POOL #G6-1772 | FIXED INCOME SECURITIES | 5.000% 11/01/2041 DD 11/01/18 | 601,258.470 | 106.0790 | 639,212.91 | 637,808.97 |
| FHLMC MULTICLASS MTG 4759 MA | FIXED INCOME SECURITIES | 3.000% 09/15/2045 DD 01/01/18 | 957,948.910 | 99.1910 | 940,211.90 | 950,199.10 |
| FHLMC MULTICLASS MTG K085 A2 | FIXED INCOME SECURITIES | VAR RT 10/25/2028 DD 12/01/18 | 1,700,000.000 | 105.3130 | 1,742,154.90 | 1,790,321.00 |
| FIRSTENERGY TRANSMISSION 144A | FIXED INCOME SECURITIES | 5.450% 07/15/2044 DD 05/19/14 | 1,350,000.000 | 108.6350 | 1,359,598.50 | 1,466,572.50 |
| FNMA POOL #0AL9859 | FIXED INCOME SECURITIES | 3.000% 03/01/2047 DD 02/01/17 | 2,478,038.734 | 97.5270 | 2,362,267.86 | 2,416,756.84 |
| FNMA POOL #0BJ0104 | FIXED INCOME SECURITIES | 3.500% 10/01/2047 DD 10/01/17 | 1,488,697.360 | 100.0270 | 1,531,962.61 | 1,489,099.31 |
| FNMA POOL #0BK4740 | FIXED INCOME SECURITIES | 4.000% 08/01/2048 DD 08/01/18 | 4,187,377.905 | 101.9590 | 4,200,790.61 | 4,269,408.64 |
| FNMA POOL #0BK7660 | FIXED INCOME SECURITIES | 4.500% 10/01/2048 DD 10/01/18 | 2,181,840.866 | 103.6240 | 2,248,063.15 | 2,260,910.78 |
| FNMA POOL #0BM3322 | FIXED INCOME SECURITIES | 3.000% 12/01/2037 DD 12/01/17 | 731,864.870 | 98.9240 | 703,848.17 | 723,990.00 |
| FNMA POOL #0BM3818 | FIXED INCOME SECURITIES | 3.000% 05/01/2038 DD 04/01/18 | 1,317,010.130 | 98.9240 | 1,282,644.40 | 1,302,839.10 |
| FNMA POOL #0BM4329 | FIXED INCOME SECURITIES | 4.000% 04/01/2038 DD 07/01/18 | 1,309,655.550 | 103.1300 | 1,336,257.92 | 1,350,647.77 |
| FNMA POOL #0BM4331 | FIXED INCOME SECURITIES | 4.000% 07/01/2038 DD 07/01/18 | 731,488.740 | 103.1290 | 752,061.86 | 754,377.02 |
| FNMA POOL #0BM4480 | FIXED INCOME SECURITIES | 3.500% 10/01/2048 DD 09/01/18 | 1,120,838.060 | 100.7460 | 1,115,759.26 | 1,129,199.51 |

MacKay 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: Security description (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| FNMA POOL #0BM4481 | FIXED INCOME SECURITIES 3.500% 10/01/2048 DD 09/01/18 | 1,072,238.040 | 100.7920 | 1,070,060.05 | 1,080,730.17 |
| FNMA POOL #0BM4482 | FIXED INCOME SECURITIES 4.000% 10/01/2048 DD 09/01/18 | 752,652.490 | 102.5700 | 766,176.72 | 771,995.66 |
| FNMA POOL #0BM4492 | FIXED INCOME SECURITIES 4.000% 08/01/2038 DD 08/01/18 | 488,347.570 | 103.1700 | 497,961.91 | 503,828.19 |
| FNMA POOL #0BM4549 | FIXED INCOME SECURITIES 4.000% 10/01/2048 DD 09/01/18 | 681,848.270 | 103.7330 | 695,272.15 | 707,301.67 |
| FNMA POOL #0BM4551 | FIXED INCOME SECURITIES 4.500% 04/01/2041 DD 09/01/18 | 193,110.360 | 105.4160 | 201,543.86 | 203,569.22 |
| FNMA POOL #0BM4599 | FIXED INCOME SECURITIES 4.500% 11/01/2048 DD 10/01/18 | 642,387.760 | 105.1090 | 668,334.20 | 675,207.35 |
| FNMA POOL #0BM4600 | FIXED INCOME SECURITIES 4.500% 11/01/2048 DD 10/01/18 | 331,763.420 | 104.8160 | 344,541.49 | 347,741.15 |
| FNMA POOL #0BM4608 | FIXED INCOME SECURITIES 4.000% 10/01/2038 DD 10/01/18 | 614,911.450 | 103.6540 | 622,958.14 | 637,380.31 |
| FNMA POOL #0BM4620 | FIXED INCOME SECURITIES 3.000% 10/01/2044 DD 10/01/18 | 1,822,223.031 | 98.3470 | 1,737,945.22 | 1,792,101.68 |
| FNMA POOL #0BM4699 | FIXED INCOME SECURITIES 4.000% 01/01/2046 DD 10/01/18 | 382,726.320 | 102.7950 | 386,822.69 | 393,423.52 |
| FNMA POOL #0BM4703 | FIXED INCOME SECURITIES 3.500% 02/01/2048 DD 10/01/18 | 7,467,017.269 | 99.9970 | 7,320,885.41 | 7,466,793.26 |
| FNMA POOL #0BM4748 | FIXED INCOME SECURITIES 3.500% 03/01/2046 DD 10/01/18 | 2,205,116.980 | 100.8300 | 2,167,561.08 | 2,223,419.45 |
| FNMA POOL #0BM4798 | FIXED INCOME SECURITIES 5.500% 07/01/2041 DD 10/01/18 | 359,943.840 | 107.6610 | 387,389.56 | 387,519.14 |
| FNMA POOL #0BM4803 | FIXED INCOME SECURITIES 3.000% 11/01/2048 DD 10/01/18 | 982,998.990 | 98.2920 | 939,839.19 | 966,209.37 |
| FNMA POOL #0BM4806 | FIXED INCOME SECURITIES 3.000% 11/01/2048 DD 10/01/18 | 788,027.740 | 97.5460 | 748,010.71 | 768,689.54 |
| FNMA POOL #0BM4818 | FIXED INCOME SECURITIES 3.500% 11/01/2048 DD 10/01/18 | 420,020.280 | 100.9900 | 415,491.94 | 424,178.48 |
| FNMA POOL #0BM4819 | FIXED INCOME SECURITIES 3.500% 11/01/2048 DD 10/01/18 | 411,494.660 | 100.6920 | 406,029.50 | 414,342.20 |
| FNMA POOL #0BM4820 | FIXED INCOME SECURITIES 3.500% 11/01/2048 DD 10/01/18 | 594,203.570 | 100.7640 | 586,126.11 | 598,743.29 |
| FNMA POOL #0BM4848 | FIXED INCOME SECURITIES 4.000% 12/01/2043 DD 11/01/18 | 306,680.420 | 103.1220 | 309,268.04 | 316,254.98 |
| FNMA POOL #0BM4852 | FIXED INCOME SECURITIES 4.000% 07/01/2044 DD 11/01/18 | 1,569,978.620 | 102.8230 | 1,580,281.61 | 1,614,299.12 |
| FNMA POOL #0BM4853 | FIXED INCOME SECURITIES 4.000% 03/01/2046 DD 11/01/18 | 198,045.360 | 102.8230 | 199,097.48 | 203,636.18 |
| FNMA POOL #0BM4854 | FIXED INCOME SECURITIES 4.500% 08/01/2044 DD 11/01/18 | 583,406.660 | 104.7290 | 603,096.63 | 610,995.96 |
| FNMA POOL #0BM4910 | FIXED INCOME SECURITIES 4.500% 12/01/2043 DD 11/01/18 | 1,532,192.480 | 104.6180 | 1,581,031.12 | 1,602,949.13 |
| FNMA POOL #0BM4911 | FIXED INCOME SECURITIES 5.000% 09/01/2041 DD 11/01/18 | 168,454.430 | 105.9860 | 177,614.14 | 178,538.11 |
| FNMA POOL #0BM4912 | FIXED INCOME SECURITIES 6.000% 07/01/2039 DD 11/01/18 | 157,444.790 | 108.8000 | 170,876.80 | 171,299.93 |
| FNMA POOL #0CA2056 | FIXED INCOME SECURITIES 4.500% 07/01/2048 DD 06/01/18 | 1,631,755.167 | 103.6230 | 1,670,764.31 | 1,690,873.66 |
| FNMA POOL #0CA2375 | FIXED INCOME SECURITIES 4.000% 09/01/2048 DD 08/01/18 | 12,177,813.599 | 101.9230 | 12,237,435.68 | 12,411,992.95 |
| FORD CREDIT FLOORPLAN MAST 4 A | FIXED INCOME SECURITIES 4.060% 11/15/2030 DD 12/21/18 | 950,000.000 | 100.5026 | 949,430.48 | 954,774.70 |
| GAZPROM OAO VIA GAZ CAPIT 144A | FIXED INCOME SECURITIES 7.288% 08/16/2037 DD 08/16/07 | 650,000.000 | 111.3650 | 817,245.00 | 723,872.50 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES 3.200% 07/06/2021 DD 07/05/16 | 1,500,000.000 | 97.6810 | 1,514,626.50 | 1,465,215.00 |
| GENERAL MOTORS FINANCIAL CO IN | FIXED INCOME SECURITIES 3.150% 06/30/2022 DD 06/30/17 | 645,000.000 | 95.5160 | 643,903.50 | 616,078.20 |
| GLAXOSMITHKLINE CAPITAL PLC | FIXED INCOME SECURITIES VAR RT 05/14/2021 DD 05/15/18 | 1,185,000.000 | 99.3150 | 1,185,000.00 | 1,176,882.75 |
| GNMA II POOL #0MA4510 | FIXED INCOME SECURITIES 3.500% 06/20/2047 DD 06/01/17 | 1,100,009.970 | 100.6640 | 1,139,584.53 | 1,107,314.04 |
| GNMA II POOL #0MA4586 | FIXED INCOME SECURITIES 3.500% 07/20/2047 DD 07/01/17 | 2,100,872.590 | 100.6640 | 2,179,327.05 | 2,114,822.38 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES 6.000% 06/15/2020 DD 06/03/10 | 3,268,000.000 | 103.5190 | 3,807,873.60 | 3,383,000.92 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES 6.750% 10/01/2037 DD 10/03/07 | 465,000.000 | 112.9280 | 570,179.55 | 525,115.20 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES 3.850% 01/26/2027 DD 01/26/17 | 5,000.000 | 94.0650 | 5,120.20 | 4,703.25 |
| GOLDMAN SACHS GROUP INC/THE | FIXED INCOME SECURITIES 3.500% 11/16/2026 DD 11/16/16 | 1,000,000.000 | 92.3650 | 995,663.60 | 923,650.00 |
| HARRIS CORP | FIXED INCOME SECURITIES 4.854% 04/27/2035 DD 04/27/15 | 225,000.000 | 99.2130 | 228,413.25 | 223,229.25 |
| HARRIS CORP | FIXED INCOME SECURITIES 5.054% 04/27/2045 DD 04/27/15 | 925,000.000 | 102.8670 | 1,001,479.00 | 951,519.75 |
| HARTFORD FINANCIAL SERVIC 144A | FIXED INCOME SECURITIES VAR RT 02/12/2067 DD 02/15/17 | 1,375,000.000 | 80.0000 | 1,368,125.00 | 1,100,000.00 |
| HASBRO INC | FIXED INCOME SECURITIES 6.350% 03/15/2040 DD 03/11/10 | 1,250,000.000 | 103.8690 | 1,496,512.50 | 1,298,362.50 |
| HONEYWELL INTERNATIONAL INC | FIXED INCOME SECURITIES 1.400% 10/30/2019 DD 10/31/16 | 1,570,000.000 | 98.7380 | 1,568,759.70 | 1,550,186.60 |
| HUNTINGTON NATIONAL BANK/THE | FIXED INCOME SECURITIES 3.550% 10/06/2023 DD 08/23/18 | 750,000.000 | 99.6550 | 748,350.00 | 747,412.50 |
| INTERNATIONAL LEASE FINANCE CO | FIXED INCOME SECURITIES 5.875% 08/15/2022 DD 08/21/12 | 990,000.000 | 104.7460 | 1,132,312.50 | 1,036,985.40 |
| JM SMUCKER CO/THE | FIXED INCOME SECURITIES 2.500% 03/15/2020 DD 09/15/15 | 350,000.000 | 99.0140 | 348,502.00 | 346,549.00 |
| JP MORGAN CHASE COM AON A 144A | FIXED INCOME SECURITIES 4.128% 07/05/2031 DD 06/01/18 | 900,000.000 | 103.6630 | 926,998.20 | 932,967.00 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES 6.400% 05/15/2038 DD 05/22/08 | 325,000.000 | 121.6060 | 408,495.75 | 395,219.50 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES 3.300% 04/01/2026 DD 03/23/16 | 375,000.000 | 95.2330 | 360,150.00 | 357,123.75 |
| JPMORGAN CHASE & CO | FIXED INCOME SECURITIES VAR RT 05/01/2028 DD 04/25/17 | 215,000.000 | 95.3390 | 217,567.10 | 204,978.85 |
| KIK CUSTOM PRODUCTS 8/15 | FIXED INCOME SECURITIES COV-LITE TL | 725,000.000 | 94.0630 | 723,187.50 | 681,956.75 |
| KINDER MORGAN INC/DE | FIXED INCOME SECURITIES 7.750% 01/15/2032 DD 01/11/02 | 1,500,000.000 | 119.7010 | 1,886,250.00 | 1,795,515.00 |
| KRAFT HEINZ FOODS CO | FIXED INCOME SECURITIES 5.375% 02/10/2020 DD 08/10/12 | 1,000,000.000 | 102.2850 | 1,136,840.00 | 1,022,850.00 |
| LEVEL 3 2/17 TLB | FIXED INCOME SECURITIES | 525,000.000 | 94.7500 | 523,687.50 | 497,437.50 |
| LIBERTY MUTUAL GROUP INC 144A | FIXED INCOME SECURITIES 4.950% 05/01/2022 DD 05/04/12 | 2,090,000.000 | 103.1030 | 2,292,321.90 | 2,154,852.70 |
| LINCOLN NATIONAL CORP | FIXED INCOME SECURITIES 3.625% 12/12/2026 DD 12/12/16 | 725,000.000 | 96.8240 | 697,377.50 | 701,974.00 |
| LLOYDS BANKING GROUP PLC | FIXED INCOME SECURITIES 4.582% 12/10/2025 DD 06/10/16 | 2,221,000.000 | 94.6700 | 2,247,318.85 | 2,102,620.70 |
| MARATHON PETROLEUM CORP 144A | FIXED INCOME SECURITIES 3.800% 04/01/2028 DD 10/01/18 | 320,000.000 | 93.8440 | 319,529.60 | 300,300.80 |
| MARKEL CORP | FIXED INCOME SECURITIES 3.625% 03/30/2023 DD 03/08/13 | 1,960,000.000 | 99.3970 | 1,951,082.00 | 1,948,181.20 |
| MARRIOTT INTERNATIONAL INC/MD | FIXED INCOME SECURITIES 3.125% 06/15/2026 DD 06/10/16 | 1,520,000.000 | 90.8050 | 1,550,612.80 | 1,380,236.00 |
| MEXICHEM SAB DE CV 144A | FIXED INCOME SECURITIES 4.000% 10/04/2027 DD 10/04/17 | 625,000.000 | 90.8750 | 622,334.50 | 567,968.75 |
| MGM RESORTS INTERNATIONAL | FIXED INCOME SECURITIES 6.750% 10/01/2020 DD 04/01/13 | 780,000.000 | 102.7500 | 812,175.00 | 801,450.00 |
| MIDAMERICAN ENERGY CO | FIXED INCOME SECURITIES 3.950% 08/01/2047 DD 02/01/17 | 900,000.000 | 96.8070 | 898,731.00 | 871,263.00 |
| MILACRON 1/17 COV-LITE TLB | FIXED INCOME SECURITIES | 977,265.720 | 93.5000 | 973,600.97 | 913,743.45 |
| MONDELEZ INTERNATIONAL HO 144A | FIXED INCOME SECURITIES 1.625% 10/28/2019 DD 10/28/16 | 975,000.000 | 98.6080 | 972,894.00 | 961,428.00 |
| MONDELEZ INTERNATIONAL HO 144A | FIXED INCOME SECURITIES 2.000% 10/28/2021 DD 10/28/16 | 1,100,000.000 | 95.8130 | 1,095,941.00 | 1,053,943.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES 5.000% 11/24/2025 DD 11/22/13 | 95,000.000 | 101.9670 | 103,016.10 | 96,868.65 |
| MORGAN STANLEY | FIXED INCOME SECURITIES 4.350% 09/08/2026 DD 09/08/14 | 455,000.000 | 97.1800 | 473,486.45 | 442,169.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES VAR RT 07/22/2028 DD 07/24/17 | 480,000.000 | 94.5500 | 480,000.00 | 453,840.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES VAR RT 07/22/2038 DD 07/24/17 | 470,000.000 | 91.1260 | 471,619.70 | 428,292.20 |
| MORGAN STANLEY | FIXED INCOME SECURITIES 3.125% 01/23/2023 DD 01/23/18 | 1,630,000.000 | 97.6940 | 1,626,332.50 | 1,592,412.20 |
| MORGAN STANLEY | FIXED INCOME SECURITIES 3.875% 01/27/2026 DD 01/27/16 | 100,000.000 | 97.5370 | 103,998.00 | 97,537.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES 4.875% 11/01/2022 DD 10/23/12 | 2,800,000.000 | 103.0490 | 3,004,512.00 | 2,885,372.00 |
| MORGAN STANLEY | FIXED INCOME SECURITIES 6.375% 07/24/2042 DD 07/24/12 | 50,000.000 | 122.3800 | 62,429.00 | 61,190.00 |
| MULTIPLAN 6/16 COV-LITE TL | FIXED INCOME SECURITIES | 1,047,646.120 | 94.5000 | 1,047,646.12 | 990,025.58 |
| NBCUNIVERSAL MEDIA LLC | FIXED INCOME SECURITIES 5.150% 04/30/2020 DD 04/30/11 | 3,280,000.000 | 102.6620 | 3,761,241.60 | 3,367,313.60 |
| NESTLE HOLDINGS INC 144A | FIXED INCOME SECURITIES 3.500% 09/24/2025 DD 09/24/18 | 1,620,000.000 | 100.4480 | 1,615,512.60 | 1,627,257.60 |
| NISOURCE INC | FIXED INCOME SECURITIES 3.490% 05/15/2027 DD 05/22/17 | 1,240,000.000 | 95.4240 | 1,239,801.60 | 1,183,257.60 |
| PEACHTREE CORNERS FUNDING 144A | FIXED INCOME SECURITIES 3.976% 02/15/2025 DD 03/17/15 | 665,000.000 | 97.0020 | 665,000.00 | 645,063.30 |
| PETROBRAS GLOBAL FINANCE BV | FIXED INCOME SECURITIES 7.375% 01/17/2027 DD 01/17/17 | 1,955,000.000 | 102.7500 | 2,054,509.50 | 2,008,762.50 |
| PETROLEOS MEXICANOS | FIXED INCOME SECURITIES 6.750% 09/21/2047 DD 09/21/16 | 1,550,000.000 | 82.6890 | 1,545,363.22 | 1,281,679.50 |
| PHILIP MORRIS INTERNATIONAL IN | FIXED INCOME SECURITIES 2.000% 02/21/2020 DD 02/21/17 | 1,870,000.000 | 98.7520 | 1,858,555.60 | 1,846,662.40 |
| PPL ELECTRIC UTILITIES CORP | FIXED INCOME SECURITIES 3.950% 06/01/2047 DD 05/11/17 | 950,000.000 | 96.9120 | 940,405.00 | 920,664.00 |
| PRUDENTIAL FINANCIAL INC | FIXED INCOME SECURITIES 3.878% 03/27/2028 DD 03/27/18 | 670,000.000 | 100.4950 | 670,000.00 | 673,316.50 |
| PRUDENTIAL FINANCIAL INC | FIXED INCOME SECURITIES 4.418% 03/27/2048 DD 03/27/18 | 620,000.000 | 96.5640 | 620,000.00 | 598,696.80 |
| QUIKRETE 11/16 COV-LITE TLB | FIXED INCOME SECURITIES | 1,504,807.690 | 95.0630 | 1,510,042.06 | 1,430,515.33 |
| ROGERS COMMUNICATIONS INC | FIXED INCOME SECURITIES 3.625% 12/15/2025 DD 12/08/15 | 360,000.000 | 97.4970 | 351,111.60 | 350,989.20 |
| ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES 6.000% 12/19/2023 DD 12/19/13 | 70,000.000 | 101.2100 | 74,110.40 | 70,847.00 |
| ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES VAR RT 05/18/2029 DD 05/18/18 | 590,000.000 | 95.4550 | 590,000.00 | 563,184.50 |
| ROYAL BANK OF SCOTLAND GROUP P | FIXED INCOME SECURITIES 5.125% 05/28/2024 DD 05/28/14 | 830,000.000 | 96.9570 | 815,980.10 | 804,743.10 |
| SEALED AIR CORP 144A | FIXED INCOME SECURITIES 4.875% 12/01/2022 DD 11/24/14 | 1,475,000.000 | 99.0000 | 1,519,250.00 | 1,460,250.00 |
| SERVICE CORP INTERNATIONAL/US | FIXED INCOME SECURITIES 5.375% 01/15/2022 DD 01/15/14 | 1,455,000.000 | 100.2500 | 1,546,217.25 | 1,458,637.50 |
| SKY LTD 144A | FIXED INCOME SECURITIES 3.750% 09/16/2024 DD 09/16/14 | 340,000.000 | 99.6330 | 342,907.00 | 338,752.20 |
| SMITHFIELD FOODS INC 144A | FIXED INCOME SECURITIES 2.650% 10/03/2021 DD 10/03/17 | 775,000.000 | 95.5700 | 772,551.00 | 740,667.50 |
| SOUTHERN CALIFORNIA GAS CO | FIXED INCOME SECURITIES 3.200% 06/15/2025 DD 06/18/15 | 240,000.000 | 99.2370 | 245,085.85 | 238,168.80 |
| SOUTHWESTERN ELECTRIC POWER CO | FIXED INCOME SECURITIES 2.750% 10/01/2026 DD 09/29/16 | 955,000.000 | 91.9800 | 905,473.70 | 878,409.00 |
| SPRINT COMMUNICATIONS 2/17 TL | FIXED INCOME SECURITIES | 982,500.000 | 94.9170 | 982,500.00 | 932,559.53 |
| SPRINT CORP | FIXED INCOME SECURITIES 7.875% 09/15/2023 DD 09/15/14 | 570,000.000 | 102.6250 | 628,425.00 | 584,962.50 |

MacKay Shields

| Identity of issue, borrower, lessor or similar party (a) | (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| SPRINT SPECTRUM CO LLC / 144A | FIXED INCOME SECURITIES | VAR RT 03/20/2023 DD 10/27/16 | 563,750.000 | 98.7500 | 566,350.35 | 556,703.13 |
| SYNCHRONY FINANCIAL | FIXED INCOME SECURITIES | 4.500% 07/23/2025 DD 07/23/15 | 1,390,000.000 | 91.1890 | 1,409,390.50 | 1,267,527.10 |
| TAKEDA PHARMACEUTICAL CO 144A | FIXED INCOME SECURITIES | 3.800% 11/26/2020 DD 11/26/18 | 400,000.000 | 100.6030 | 399,894.00 | 402,412.00 |
| TELEFONICA EMISIONES SA | FIXED INCOME SECURITIES | 4.570% 04/27/2023 DD 04/29/13 | 1,135,000.000 | 102.7170 | 1,204,723.05 | 1,165,837.95 |
| TELEFONICA EMISIONES SA | FIXED INCOME SECURITIES | 5.213% 03/08/2047 DD 03/08/17 | 940,000.000 | 91.5400 | 940,000.00 | 860,476.00 |
| TEMPO ACQUISITION 5/17 | FIXED INCOME SECURITIES | COV-LITE TLB | 985,000.000 | 95.5000 | 986,231.25 | 940,675.00 |
| TEXTRON FINANCIAL CORP 144A | FIXED INCOME SECURITIES | VAR RT 02/15/2067 DD 02/08/07 | 1,170,000.000 | 72.0000 | 947,700.00 | 842,400.00 |
| TEXTRON INC | FIXED INCOME SECURITIES | 7.250% 10/01/2019 DD 09/17/09 | 1,500,000.000 | 103.0440 | 1,805,055.00 | 1,545,660.00 |
| TIME WARNER CABLE LLC | FIXED INCOME SECURITIES | 8.750% 02/14/2019 DD 11/18/08 | 1,750,000.000 | 100.5580 | 2,226,805.00 | 1,759,765.00 |
| TYSON FOODS INC | FIXED INCOME SECURITIES | 2.650% 08/15/2019 DD 08/08/14 | 2,250,000.000 | 99.4820 | 2,255,512.50 | 2,238,345.00 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 4.500% 02/15/2036 DD 02/15/06 | 985,000.000 | 123.2580 | 1,187,745.31 | 1,214,091.30 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 4.375% 11/15/2039 DD 11/15/09 | 3,990,000.000 | 122.6020 | 4,666,267.50 | 4,891,819.80 |
| U S TREASURY BOND | FIXED INCOME SECURITIES | 3.000% 08/15/2048 DD 08/15/18 | 13,640,000.000 | 99.5270 | 12,568,626.76 | 13,575,482.80 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 3.000% 10/31/2025 DD 10/31/18 | 235,000.000 | 102.5900 | 238,543.36 | 241,086.50 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 2.875% 10/31/2023 DD 10/31/18 | 1,175,000.000 | 101.6640 | 1,183,024.41 | 1,194,552.00 |
| U S TREASURY NOTE | FIXED INCOME SECURITIES | 3.125% 11/15/2028 DD 11/15/18 | 2,335,000.000 | 103.7270 | 2,413,536.17 | 2,422,025.45 |
| US BANK NA/CINCINNATI OH | FIXED INCOME SECURITIES | 2.000% 01/24/2020 DD 01/24/17 | 1,555,000.000 | 99.0660 | 1,551,718.95 | 1,540,476.30 |
| US TREAS-CPI INFLAT | FIXED INCOME SECURITIES | 0.750% 07/15/2028 DD 07/15/18 | 1,671,968.600 | 97.8790 | 1,636,455.14 | 1,636,506.15 |
| VALE OVERSEAS LTD | FIXED INCOME SECURITIES | 6.875% 11/21/2036 DD 11/21/06 | 418,000.000 | 114.3500 | 468,682.50 | 477,983.00 |
| VALEANT 11/18 INCREMENTAL TL | FIXED INCOME SECURITIES | 0.000% 11/14/2025 DD 11/09/18 | 325,875.000 | 94.6880 | 322,616.25 | 308,564.52 |
| VALEANT 11/18 INCREMENTAL TL | FIXED INCOME SECURITIES | | 562,875.000 | 94.6880 | 557,246.25 | 532,975.08 |
| VALERO ENERGY CORP | FIXED INCOME SECURITIES | 6.625% 06/15/2037 DD 06/08/07 | 1,225,000.000 | 109.5640 | 1,504,667.50 | 1,342,159.00 |
| VANTIV 5/18 COV-LITE TLB4 | FIXED INCOME SECURITIES | | 1,111,600.000 | 95.7080 | 1,111,600.00 | 1,063,890.13 |
| VERIZON COMMUNICATIONS INC | FIXED INCOME SECURITIES | 5.150% 09/15/2023 DD 09/18/13 | 1,000,000.000 | 106.4360 | 1,121,020.00 | 1,064,360.00 |
| VERIZON OWNER TRUS 1A A1A 144A | FIXED INCOME SECURITIES | 2.820% 09/20/2022 DD 03/13/18 | 670,000.000 | 99.7120 | 667,435.16 | 668,070.40 |
| VOYA FINANCIAL INC | FIXED INCOME SECURITIES | 3.650% 06/15/2026 DD 06/13/16 | 490,000.000 | 94.5330 | 488,574.10 | 463,211.70 |
| WACHOVIA CORP | FIXED INCOME SECURITIES | 5.500% 08/01/2035 DD 08/01/05 | 230,000.000 | 107.6490 | 252,121.40 | 247,592.70 |
| WALMART INC | FIXED INCOME SECURITIES | 3.550% 06/26/2025 DD 06/27/18 | 1,545,000.000 | 101.1030 | 1,540,550.40 | 1,562,041.35 |
| WELLS FARGO BANK NA | FIXED INCOME SECURITIES | 5.850% 02/01/2037 DD 01/29/07 | 105,000.000 | 112.9270 | 126,486.15 | 118,573.35 |
| WELLS FARGO COMMER 1745 A 144A | FIXED INCOME SECURITIES | VAR RT 06/15/2036 DD 07/01/18 | 1,150,000.000 | 101.0450 | 1,146,886.95 | 1,162,017.50 |
| WELLS FARGO COMMERC AUS A 144A | FIXED INCOME SECURITIES | VAR RT 07/17/2036 DD 07/01/18 | 1,100,000.000 | 101.5560 | 1,115,634.30 | 1,117,116.00 |
| WESTPAC BANKING CORP | FIXED INCOME SECURITIES | VAR RT 05/15/2020 DD 05/15/18 | 685,000.000 | 99.5130 | 685,000.00 | 681,664.05 |
| XPO LOGISTICS 2/18 COV-LITE | FIXED INCOME SECURITIES | 0.000% 02/14/2025 DD 02/15/18 | 745,000.000 | 95.2780 | 745,000.00 | 709,821.10 |
| ZEBRA 5/18 COV-LITE TLB | FIXED INCOME SECURITIES | | 430,640.806 | 98.7500 | 430,640.81 | 425,257.80 |
| BANK OF AMERICA CORP | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 03/10/16 | 120,000.000 | 101.5650 | 120,000.00 | 121,878.00 |
| BANK OF NEW YORK MELLON CORP/T | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 08/01/16 | 1,165,000.000 | 89.6250 | 1,133,312.50 | 1,044,131.25 |
| CITIGROUP INC | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 04/30/14 | 1,200,000.000 | 92.2500 | 1,215,000.00 | 1,107,000.00 |
| JPMORGAN CHASE & CO | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 03/10/14 | 1,455,000.000 | 99.2500 | 1,491,084.00 | 1,444,087.50 |
| MORGAN STANLEY | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 04/29/14 | 1,485,000.000 | 97.2620 | 1,495,395.00 | 1,444,340.70 |
| WELLS FARGO & CO | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 04/22/14 | 890,000.000 | 95.2750 | 937,385.16 | 847,947.50 |
| WELLS FARGO & CO | PREFERRED SECURITIES | VAR RT 12/31/2049 DD 01/23/15 | 500,000.000 | 98.8450 | 527,475.50 | 494,225.00 |
| CASH & CASH EQUIVALENTS | U S TREASURY BILL | 0.000% 01/10/2019 DD 07/12/18 | 1,620,000.000 | 99.9506 | 1,619,199.00 | 1,619,199.00 |
| | | | | Total MacKay Shields | 279,253,430.07 | 274,757,808.71 |

# Appendix XIII

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 maturity value: Asset type (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 3,950,361.93 | 1.0000 | 3,950,361.93 | 3,950,361.93 |
| CASH | CASH & CASH EQUIVALENTS | 0.000 | 1.0000 | 50.40 | 50.40 |
| 1-800-FLOWERS.COM INC | EQUITY | 32,400.000 | 12.2300 | 376,388.83 | 396,252.00 |
| 1ST CONSTITUTION BANCORP | EQUITY | 700.000 | 19.9300 | 15,189.79 | 13,951.00 |
| 1ST SOURCE CORP | EQUITY | 20,863.000 | 40.3400 | 788,221.76 | 841,613.42 |
| AAR CORP | EQUITY | 7,100.000 | 37.3400 | 317,724.83 | 265,114.00 |
| ACI WORLDWIDE INC | EQUITY | 74,500.000 | 27.6700 | 1,897,309.04 | 2,061,415.00 |
| ACNB CORP | EQUITY | 5,400.000 | 39.2500 | 158,542.00 | 211,950.00 |
| ADAMS RESOURCES & ENERGY INC | EQUITY | 500.000 | 38.7100 | 21,174.00 | 19,355.00 |
| ADDUS HOMECARE CORP | EQUITY | 13,700.000 | 67.8800 | 583,368.98 | 929,956.00 |
| ADVANCED DISPOSAL SERVICES INC | EQUITY | 82,200.000 | 23.9400 | 1,927,507.37 | 1,967,868.00 |
| ADVANCED DRAINAGE SYSTEMS INC | EQUITY | 5,000.000 | 24.2500 | 137,209.88 | 121,250.00 |
| ADVANSIX INC | EQUITY | 11,600.000 | 24.3400 | 450,654.95 | 282,344.00 |
| AG MORTGAGE INVESTMENT TRUST I | EQUITY | 44,500.000 | 15.9300 | 749,973.40 | 708,885.00 |
| AGILYSYS INC | EQUITY | 15,200.000 | 14.3400 | 193,505.01 | 217,968.00 |
| ALEXANDER'S INC | EQUITY | 2,700.000 | 304.7400 | 1,158,822.62 | 822,798.00 |
| ALLETE INC | EQUITY | 33,300.000 | 76.2200 | 2,073,289.93 | 2,538,126.00 |
| AMEDISYS INC | EQUITY | 8,400.000 | 117.1100 | 920,888.48 | 983,724.00 |
| AMERICAN ASSETS TRUST INC | EQUITY | 38,700.000 | 40.1700 | 1,563,120.95 | 1,554,579.00 |
| AMERICAN NATIONAL BANKSHARES I | EQUITY | 5,700.000 | 29.3100 | 216,945.53 | 167,067.00 |
| AMERICAN SOFTWARE INC/GA | EQUITY | 20,300.000 | 10.4500 | 226,224.24 | 212,135.00 |
| AMERICAN STATES WATER CO | EQUITY | 22,400.000 | 67.0400 | 1,165,224.39 | 1,501,696.00 |
| AMERISAFE INC | EQUITY | 24,100.000 | 56.6900 | 1,459,405.57 | 1,366,229.00 |
| AMPHASTAR PHARMACEUTICALS INC | EQUITY | 49,000.000 | 19.9000 | 933,673.09 | 975,100.00 |
| ANGIODYNAMICS INC | EQUITY | 50,200.000 | 20.1300 | 827,361.63 | 1,010,526.00 |
| ANI PHARMACEUTICALS INC | EQUITY | 3,100.000 | 45.0200 | 165,362.22 | 139,562.00 |
| ANWORTH MORTGAGE ASSET CORP | EQUITY | 157,000.000 | 4.0400 | 931,538.05 | 634,280.00 |
| APPFOLIO INC | EQUITY | 8,400.000 | 59.2200 | 335,145.93 | 497,448.00 |
| APPLIED INDUSTRIAL TECHNOLOGIE | EQUITY | 29,900.000 | 53.9400 | 1,444,504.18 | 1,612,806.00 |
| ARCH COAL INC | EQUITY | 18,900.000 | 82.9900 | 1,800,384.95 | 1,568,511.00 |
| ARES COMMERCIAL REAL ESTATE CO | EQUITY | 45,400.000 | 13.0400 | 577,862.22 | 592,016.00 |
| ARGO GROUP INTERNATIONAL HOLDI | EQUITY | 34,521.000 | 67.2500 | 1,701,923.32 | 2,321,537.25 |
| ARMADA HOFFLER PROPERTIES INC | EQUITY | 30,800.000 | 14.0600 | 409,390.05 | 433,048.00 |
| ARROW FINANCIAL CORP | EQUITY | 10,937.000 | 32.0200 | 337,569.52 | 350,202.74 |
| ARTESIAN RESOURCES CORP | EQUITY | 14,500.000 | 34.8700 | 464,342.31 | 505,615.00 |
| ASBURY AUTOMOTIVE GROUP INC | EQUITY | 25,100.000 | 66.6600 | 1,758,278.97 | 1,673,166.00 |
| ATN INTERNATIONAL INC | EQUITY | 1,900.000 | 71.5300 | 139,956.86 | 135,907.00 |
| ATRION CORP | EQUITY | 1,900.000 | 741.0800 | 860,458.07 | 1,408,052.00 |
| AVX CORP | EQUITY | 11,600.000 | 15.2500 | 162,317.66 | 176,900.00 |
| BALCHEM CORP | EQUITY | 24,300.000 | 78.3500 | 1,695,979.50 | 1,903,905.00 |
| BANCFIRST CORP | EQUITY | 21,800.000 | 49.9000 | 735,389.48 | 1,087,820.00 |
| BANCORP INC/THE | EQUITY | 700.000 | 7.9600 | 6,104.63 | 5,572.00 |
| BANK OF COMMERCE HOLDINGS | EQUITY | 21,900.000 | 10.9600 | 263,732.79 | 240,024.00 |
| BANK OF NT BUTTERFIELD & SON L | EQUITY | 19,700.000 | 31.3500 | 641,372.12 | 617,595.00 |
| BANKFINANCIAL CORP | EQUITY | 26,500.000 | 14.9500 | 373,932.32 | 396,175.00 |
| BARRETT BUSINESS SERVICES INC | EQUITY | 11,200.000 | 57.2500 | 670,027.26 | 641,200.00 |
| BAYCOM CORP | EQUITY | 6,100.000 | 22.9200 | 152,254.17 | 139,812.00 |
| BCB BANCORP INC | EQUITY | 13,800.000 | 10.4700 | 217,322.96 | 144,486.00 |
| BG STAFFING INC | EQUITY | 17,200.000 | 20.6500 | 355,427.06 | 355,180.00 |
| BJ'S RESTAURANTS INC | EQUITY | 14,800.000 | 50.5700 | 619,545.11 | 748,436.00 |
| BLACK HILLS CORP | EQUITY | 5,300.000 | 62.7800 | 313,762.06 | 332,734.00 |
| BLACKBAUD INC | EQUITY | 14,800.000 | 62.9000 | 1,249,048.95 | 930,920.00 |
| BLOOMIN' BRANDS INC | EQUITY | 99,900.000 | 17.8900 | 1,849,162.82 | 1,787,211.00 |
| BOSTON BEER CO INC/THE | EQUITY | 7,700.000 | 240.8400 | 1,291,027.28 | 1,854,468.00 |
| BOTTOMLINE TECHNOLOGIES DE INC | EQUITY | 23,800.000 | 48.0000 | 699,471.16 | 1,142,400.00 |
| BRADY CORP | EQUITY | 16,800.000 | 43.4600 | 620,574.51 | 730,128.00 |
| BRINKER INTERNATIONAL INC | EQUITY | 47,800.000 | 43.9800 | 1,765,939.91 | 2,102,244.00 |
| BRT APARTMENTS CORP | EQUITY | 6,400.000 | 11.4400 | 85,341.45 | 73,216.00 |
| BRYN MAWR BANK CORP | EQUITY | 20,200.000 | 34.4000 | 663,077.06 | 694,880.00 |
| BYLINE BANCORP INC | EQUITY | 12,100.000 | 16.6600 | 205,717.49 | 201,586.00 |
| C&F FINANCIAL CORP | EQUITY | 6,000.000 | 53.2100 | 320,775.88 | 319,260.00 |
| CACI INTERNATIONAL INC | EQUITY | 8,300.000 | 144.0300 | 1,047,684.00 | 1,195,449.00 |
| CALAMP CORP | EQUITY | 7,600.000 | 13.0100 | 173,932.50 | 98,876.00 |
| CALAVO GROWERS INC | EQUITY | 16,000.000 | 72.9600 | 1,526,114.85 | 1,167,360.00 |
| CAL-MAINE FOODS INC | EQUITY | 37,900.000 | 42.3000 | 1,786,670.16 | 1,603,170.00 |
| CAMBRIDGE BANCORP | EQUITY | 2,000.000 | 83.2500 | 176,188.60 | 166,500.00 |
| CAMDEN NATIONAL CORP | EQUITY | 3,700.000 | 35.9700 | 167,469.40 | 133,089.00 |
| CAPSTEAD MORTGAGE CORP | EQUITY | 104,700.000 | 6.6700 | 955,816.03 | 698,349.00 |
| CARRIAGE SERVICES INC | EQUITY | 30,100.000 | 15.5000 | 783,181.05 | 466,550.00 |
| CARROLS RESTAURANT GROUP INC | EQUITY | 50,300.000 | 9.8400 | 678,115.52 | 494,952.00 |
| CASELLA WASTE SYSTEMS INC | EQUITY | 53,300.000 | 28.4900 | 508,052.26 | 1,518,517.00 |
| CASS INFORMATION SYSTEMS INC | EQUITY | 19,199.000 | 52.9200 | 1,034,398.36 | 1,016,011.08 |

Martingale Small Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| CATALENT INC | EQUITY | 19,200.000 | 31.1800 | 710,111.16 | 598,656.00 |
| CATCHMARK TIMBER TRUST INC | EQUITY | 9,400.000 | 7.1000 | 113,939.11 | 66,740.00 |
| CATHAY GENERAL BANCORP | EQUITY | 48,300.000 | 33.5300 | 2,046,934.74 | 1,619,499.00 |
| CBIZ INC | EQUITY | 73,514.000 | 19.7000 | 911,433.83 | 1,448,225.80 |
| CENTRAL GARDEN & PET CO | EQUITY | 13,400.000 | 34.4500 | 364,230.10 | 461,630.00 |
| CENTRAL GARDEN & PET CO | EQUITY | 43,900.000 | 31.2500 | 1,159,995.20 | 1,371,875.00 |
| CENTRAL PACIFIC FINANCIAL CORP | EQUITY | 10,300.000 | 24.3500 | 258,813.13 | 250,805.00 |
| CENTRAL VALLEY COMMUNITY BANCO | EQUITY | 20,300.000 | 18.8700 | 324,062.64 | 383,061.00 |
| CENTURY CASINOS INC | EQUITY | 2,800.000 | 7.3900 | 21,890.18 | 20,692.00 |
| CHASE CORP | EQUITY | 8,347.000 | 100.0500 | 518,590.82 | 835,117.35 |
| CHATHAM LODGING TRUST | EQUITY | 66,800.000 | 17.6800 | 1,423,503.86 | 1,181,024.00 |
| CHEESECAKE FACTORY INC/THE | EQUITY | 42,900.000 | 43.5100 | 2,165,525.43 | 1,866,579.00 |
| CHEMED CORP | EQUITY | 6,500.000 | 283.2800 | 933,442.24 | 1,841,320.00 |
| CHEMUNG FINANCIAL CORP | EQUITY | 200.000 | 41.3100 | 6,864.43 | 8,262.00 |
| CHERRY HILL MORTGAGE INVESTMEN | EQUITY | 28,500.000 | 17.5400 | 533,885.48 | 499,890.00 |
| CHESAPEAKE LODGING TRUST | EQUITY | 6,800.000 | 24.3500 | 173,615.03 | 165,580.00 |
| CHESAPEAKE UTILITIES CORP | EQUITY | 21,200.000 | 81.3000 | 1,413,648.04 | 1,723,560.00 |
| CISION LTD | EQUITY | 39,700.000 | 11.7000 | 627,777.75 | 464,490.00 |
| CITI TRENDS INC | EQUITY | 7,900.000 | 20.3900 | 196,337.31 | 161,081.00 |
| CITY OFFICE REIT INC | EQUITY | 59,300.000 | 10.2500 | 764,954.44 | 607,825.00 |
| CIVITAS SOLUTIONS INC | EQUITY | 23,300.000 | 17.5100 | 391,225.61 | 407,983.00 |
| CLEARWAY ENERGY INC | EQUITY | 21,300.000 | 16.9200 | 364,320.57 | 360,396.00 |
| CNB FINANCIAL CORP/PA | EQUITY | 18,500.000 | 22.9500 | 519,681.74 | 424,575.00 |
| COCA-COLA CONSOLIDATED INC | EQUITY | 5,300.000 | 177.3800 | 1,040,127.82 | 940,114.00 |
| CODORUS VALLEY BANCORP INC | EQUITY | 1,365.000 | 21.2500 | 38,757.16 | 29,006.25 |
| COGENT COMMUNICATIONS HOLDINGS | EQUITY | 2,300.000 | 45.2100 | 104,114.10 | 103,983.00 |
| COLLEGIUM PHARMACEUTICAL INC | EQUITY | 15,600.000 | 17.1700 | 269,121.51 | 267,852.00 |
| COLUMBIA SPORTSWEAR CO | EQUITY | 17,000.000 | 84.0900 | 1,286,737.27 | 1,429,530.00 |
| COMMUNITY FINANCIAL CORP/THE | EQUITY | 500.000 | 29.2400 | 18,363.71 | 14,620.00 |
| COMMUNITY TRUST BANCORP INC | EQUITY | 21,500.000 | 39.6100 | 887,605.74 | 851,615.00 |
| COMMVAULT SYSTEMS INC | EQUITY | 32,800.000 | 59.0900 | 1,781,114.46 | 1,938,152.00 |
| COMPUTER PROGRAMS & SYSTEMS IN | EQUITY | 24,900.000 | 25.1000 | 720,855.75 | 624,990.00 |
| CONMED CORP | EQUITY | 30,200.000 | 64.2000 | 1,543,824.41 | 1,938,840.00 |
| CORENERGY INFRASTRUCTURE TRUST | EQUITY | 7,200.000 | 33.0800 | 260,862.07 | 238,176.00 |
| CORNERSTONE ONDEMAND INC | EQUITY | 3,200.000 | 50.4300 | 156,240.04 | 161,376.00 |
| CORVEL CORP | EQUITY | 13,500.000 | 61.7200 | 681,519.55 | 833,220.00 |
| COVANTA HOLDING CORP | EQUITY | 5,000.000 | 13.4200 | 71,060.00 | 67,100.00 |
| CRA INTERNATIONAL INC | EQUITY | 13,400.000 | 42.5500 | 362,221.07 | 570,170.00 |
| CRACKER BARREL OLD COUNTRY STO | EQUITY | 15,300.000 | 159.8600 | 2,377,755.04 | 2,445,858.00 |
| CRAFT BREW ALLIANCE INC | EQUITY | 19,500.000 | 14.3100 | 367,514.54 | 279,045.00 |
| CSG SYSTEMS INTERNATIONAL INC | EQUITY | 45,000.000 | 31.7700 | 1,855,497.39 | 1,429,650.00 |
| CTS CORP | EQUITY | 13,600.000 | 25.8900 | 358,265.85 | 352,104.00 |
| CULP INC | EQUITY | 19,404.000 | 18.9000 | 555,386.24 | 366,735.60 |
| CURTISS-WRIGHT CORP | EQUITY | 5,500.000 | 102.1200 | 492,652.77 | 561,660.00 |
| DARLING INGREDIENTS INC | EQUITY | 28,100.000 | 19.2400 | 583,315.67 | 540,644.00 |
| DAVE & BUSTER'S ENTERTAINMENT | EQUITY | 7,200.000 | 44.5600 | 368,606.53 | 320,832.00 |
| DECKERS OUTDOOR CORP | EQUITY | 6,800.000 | 127.9500 | 744,409.26 | 870,060.00 |
| DENNY'S CORP | EQUITY | 48,500.000 | 16.2100 | 536,965.09 | 786,185.00 |
| DINE BRANDS GLOBAL INC | EQUITY | 15,100.000 | 67.3400 | 1,231,290.66 | 1,016,834.00 |
| DIODES INC | EQUITY | 45,500.000 | 32.2600 | 1,107,044.62 | 1,467,830.00 |
| DONEGAL GROUP INC | EQUITY | 19,600.000 | 13.6450 | 326,356.79 | 267,442.00 |
| DUCOMMUN INC | EQUITY | 10,700.000 | 36.3200 | 328,862.39 | 388,624.00 |
| DYNEX CAPITAL INC | EQUITY | 87,800.000 | 5.7200 | 614,760.34 | 502,216.00 |
| EASTERN CO/THE | EQUITY | 800.000 | 24.1800 | 22,893.81 | 19,344.00 |
| EASTGROUP PROPERTIES INC | EQUITY | 10,600.000 | 91.7300 | 794,726.81 | 972,338.00 |
| EL PASO ELECTRIC CO | EQUITY | 14,700.000 | 50.1300 | 686,072.26 | 736,911.00 |
| EL POLLO LOCO HOLDINGS INC | EQUITY | 15,300.000 | 15.1700 | 241,967.15 | 232,101.00 |
| EMC INSURANCE GROUP INC | EQUITY | 12,900.000 | 31.8500 | 359,675.93 | 410,865.00 |
| EMCOR GROUP INC | EQUITY | 26,700.000 | 59.6900 | 1,689,759.51 | 1,593,723.00 |
| EMPLOYERS HOLDINGS INC | EQUITY | 39,349.000 | 41.9700 | 1,362,127.02 | 1,651,477.53 |
| ENCOMPASS HEALTH CORP | EQUITY | 27,300.000 | 61.7000 | 1,146,486.75 | 1,684,410.00 |
| ENNIS INC | EQUITY | 7,200.000 | 19.2500 | 120,105.82 | 138,600.00 |
| ENSIGN GROUP INC/THE | EQUITY | 44,600.000 | 38.7900 | 1,696,533.81 | 1,730,034.00 |
| ENSTAR GROUP LTD | EQUITY | 2,100.000 | 167.5700 | 353,179.12 | 351,897.00 |
| ENTEGRA FINANCIAL CORP | EQUITY | 10,800.000 | 20.7500 | 275,393.93 | 224,100.00 |
| ENTERPRISE BANCORP INC/MA | EQUITY | 5,100.000 | 32.1600 | 186,345.86 | 164,016.00 |
| ENTERPRISE FINANCIAL SERVICES | EQUITY | 27,800.000 | 37.6300 | 937,536.06 | 1,046,114.00 |
| EPAM SYSTEMS INC | EQUITY | 14,400.000 | 116.0100 | 1,127,477.21 | 1,670,544.00 |
| ESCALADE INC | EQUITY | 100.000 | 11.4500 | 1,334.17 | 1,145.00 |
| ESSA BANCORP INC | EQUITY | 10,000.000 | 15.6100 | 140,988.52 | 156,100.00 |
| ESSENT GROUP LTD | EQUITY | 48,800.000 | 34.1800 | 1,666,329.84 | 1,667,984.00 |
| EVANS BANCORP INC | EQUITY | 4,300.000 | 32.5100 | 183,365.73 | 139,793.00 |

Martingale Small Cap

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|---|---|---|---|---|---|
| EVERTEC INC | EQUITY | 76,700.000 | 28.7000 | 1,393,398.75 | 2,201,290.00 |
| EXANTAS CAPITAL CORP | EQUITY | 37,900.000 | 10.0200 | 446,625.44 | 379,758.00 |
| EXLSERVICE HOLDINGS INC | EQUITY | 16,400.000 | 52.6200 | 952,342.98 | 862,968.00 |
| FABRINET | EQUITY | 4,200.000 | 51.3100 | 184,378.44 | 215,502.00 |
| FAIR ISAAC CORP | EQUITY | 9,900.000 | 187.0000 | 1,256,467.61 | 1,851,300.00 |
| FARMERS NATIONAL BANC CORP | EQUITY | 13,300.000 | 12.7400 | 213,737.20 | 169,442.00 |
| FINANCIAL INSTITUTIONS INC | EQUITY | 24,500.000 | 25.7000 | 766,137.90 | 629,650.00 |
| FIRST BANCSHARES INC/THE | EQUITY | 5,800.000 | 30.2500 | 187,775.60 | 175,450.00 |
| FIRST BUSEY CORP | EQUITY | 52,100.000 | 24.5400 | 1,531,746.82 | 1,278,534.00 |
| FIRST BUSINESS FINANCIAL SERVI | EQUITY | 8,000.000 | 19.5100 | 187,753.97 | 156,080.00 |
| FIRST CITIZENS BANCSHARES INC/ | EQUITY | 4,700.000 | 377.0500 | 1,258,533.69 | 1,772,135.00 |
| FIRST COMMUNITY BANKSHARES INC | EQUITY | 22,200.000 | 31.4800 | 594,510.20 | 698,856.00 |
| FIRST DEFIANCE FINANCIAL CORP | EQUITY | 30,786.000 | 24.5100 | 705,963.55 | 754,564.86 |
| FIRST FINANCIAL CORP/IN | EQUITY | 17,043.000 | 40.1500 | 745,305.56 | 684,276.45 |
| FIRST INTERSTATE BANCSYSTEM IN | EQUITY | 5,600.000 | 36.5600 | 207,311.00 | 204,736.00 |
| FIRST MID-ILLINOIS BANCSHARES | EQUITY | 18,100.000 | 31.9200 | 584,359.08 | 577,752.00 |
| FIRSTCASH INC | EQUITY | 5,100.000 | 72.3500 | 347,698.04 | 368,985.00 |
| FONAR CORP | EQUITY | 4,400.000 | 20.2400 | 110,498.96 | 89,056.00 |
| FORRESTER RESEARCH INC | EQUITY | 16,500.000 | 44.7000 | 668,169.20 | 737,550.00 |
| FORWARD AIR CORP | EQUITY | 31,300.000 | 54.8500 | 1,499,117.70 | 1,716,805.00 |
| FOUR CORNERS PROPERTY TRUST IN | EQUITY | 14,100.000 | 26.2000 | 351,588.54 | 369,420.00 |
| FRANKLIN STREET PROPERTIES COR | EQUITY | 21,800.000 | 6.2300 | 271,958.25 | 135,814.00 |
| FRESH DEL MONTE PRODUCE INC | EQUITY | 41,500.000 | 28.2700 | 2,237,471.54 | 1,173,205.00 |
| FS BANCORP INC | EQUITY | 3,500.000 | 42.8800 | 199,770.62 | 150,080.00 |
| FTI CONSULTING INC | EQUITY | 33,600.000 | 66.6400 | 1,696,526.26 | 2,239,104.00 |
| GETTY REALTY CORP | EQUITY | 46,800.000 | 29.4100 | 1,131,660.25 | 1,376,388.00 |
| GLADSTONE COMMERCIAL CORP | EQUITY | 47,100.000 | 17.9200 | 882,807.42 | 844,032.00 |
| GLOBAL BRASS & COPPER HOLDINGS | EQUITY | 32,300.000 | 25.1500 | 946,858.23 | 812,345.00 |
| GLOBUS MEDICAL INC | EQUITY | 41,700.000 | 43.2800 | 2,084,680.62 | 1,804,776.00 |
| GOLD RESOURCE CORP | EQUITY | 18,700.000 | 4.0000 | 92,195.27 | 74,800.00 |
| GREAT SOUTHERN BANCORP INC | EQUITY | 16,300.000 | 46.0300 | 725,021.21 | 750,289.00 |
| GUARANTY BANCSHARES INC/TX | EQUITY | 12,900.000 | 29.5200 | 429,961.62 | 380,808.00 |
| HACKETT GROUP INC/THE | EQUITY | 41,600.000 | 16.0100 | 659,738.03 | 666,016.00 |
| HAEMONETICS CORP | EQUITY | 28,300.000 | 100.0500 | 1,018,558.25 | 2,831,415.00 |
| HANCOCK WHITNEY CORP | EQUITY | 44,900.000 | 34.6500 | 2,300,379.86 | 1,555,785.00 |
| HANMI FINANCIAL CORP | EQUITY | 6,200.000 | 19.7000 | 194,611.14 | 122,140.00 |
| HAVERTY FURNITURE COS INC | EQUITY | 28,500.000 | 18.7800 | 574,129.29 | 535,230.00 |
| HAWKINS INC | EQUITY | 14,500.000 | 40.9500 | 675,779.17 | 593,775.00 |
| HEALTHSTREAM INC | EQUITY | 37,300.000 | 24.1500 | 885,657.29 | 900,795.00 |
| HEARTLAND FINANCIAL USA INC | EQUITY | 31,600.000 | 43.9500 | 1,252,119.17 | 1,388,820.00 |
| HEIDRICK & STRUGGLES INTERNATI | EQUITY | 22,500.000 | 31.1900 | 665,721.48 | 701,775.00 |
| HELEN OF TROY LTD | EQUITY | 19,500.000 | 131.1800 | 1,806,945.73 | 2,558,010.00 |
| HERITAGE COMMERCE CORP | EQUITY | 6,500.000 | 11.3400 | 87,800.77 | 73,710.00 |
| HERITAGE-CRYSTAL CLEAN INC | EQUITY | 2,200.000 | 23.0100 | 43,454.23 | 50,622.00 |
| HERSHA HOSPITALITY TRUST | EQUITY | 14,500.000 | 17.5400 | 294,062.29 | 254,330.00 |
| HESKA CORP | EQUITY | 4,200.000 | 86.1000 | 405,186.67 | 361,620.00 |
| HFF INC | EQUITY | 4,200.000 | 33.1600 | 142,856.91 | 139,272.00 |
| HILLENBRAND INC | EQUITY | 45,800.000 | 37.9300 | 2,051,831.86 | 1,737,194.00 |
| HINGHAM INSTITUTION FOR SAVING | EQUITY | 1,100.000 | 197.7400 | 169,221.19 | 217,514.00 |
| HOME BANCORP INC | EQUITY | 12,803.000 | 35.4000 | 481,074.31 | 453,226.20 |
| HOMESTREET INC | EQUITY | 29,000.000 | 21.2300 | 716,558.09 | 615,670.00 |
| HURCO COS INC | EQUITY | 10,900.000 | 35.7000 | 388,058.15 | 389,130.00 |
| HURON CONSULTING GROUP INC | EQUITY | 29,300.000 | 51.3100 | 1,359,465.89 | 1,503,383.00 |
| ICF INTERNATIONAL INC | EQUITY | 22,800.000 | 64.7800 | 978,111.55 | 1,476,984.00 |
| ICU MEDICAL INC | EQUITY | 8,100.000 | 229.6300 | 1,006,057.62 | 1,860,003.00 |
| IDACORP INC | EQUITY | 22,900.000 | 93.0600 | 1,848,370.57 | 2,131,074.00 |
| INDEPENDENT BANK CORP/MI | EQUITY | 34,600.000 | 21.0200 | 634,828.00 | 727,292.00 |
| INFORMATION SERVICES GROUP INC | EQUITY | 51,800.000 | 4.2400 | 216,073.75 | 219,632.00 |
| INFRAREIT INC | EQUITY | 63,000.000 | 21.0200 | 1,129,182.36 | 1,324,260.00 |
| INNOPHOS HOLDINGS INC | EQUITY | 4,000.000 | 24.5300 | 162,733.49 | 98,120.00 |
| INSIGHT ENTERPRISES INC | EQUITY | 19,700.000 | 40.7500 | 1,042,511.28 | 802,775.00 |
| INSPERITY INC | EQUITY | 17,600.000 | 93.3600 | 657,042.45 | 1,643,136.00 |
| INTEGER HOLDINGS CORP | EQUITY | 29,700.000 | 76.2600 | 1,421,315.97 | 2,264,922.00 |
| INTEGRA LIFESCIENCES HOLDINGS | EQUITY | 21,300.000 | 45.1000 | 898,136.28 | 960,630.00 |
| INTERDIGITAL INC | EQUITY | 14,300.000 | 66.4300 | 1,165,255.32 | 949,949.00 |
| INTERFACE INC | EQUITY | 45,800.000 | 14.2500 | 1,107,572.83 | 652,650.00 |
| INTERNATIONAL SPEEDWAY CORP | EQUITY | 8,000.000 | 43.8600 | 345,075.20 | 350,880.00 |
| INVESCO MORTGAGE CAPITAL INC | EQUITY | 18,800.000 | 14.4800 | 306,791.35 | 272,224.00 |
| INVESTORS TITLE CO | EQUITY | 1,600.000 | 176.6800 | 296,354.56 | 282,688.00 |
| J ALEXANDER'S HOLDINGS INC | EQUITY | 24,900.000 | 8.2300 | 269,350.42 | 204,927.00 |
| J&J SNACK FOODS CORP | EQUITY | 14,600.000 | 144.5900 | 1,804,005.34 | 2,111,014.00 |
| J2 GLOBAL INC | EQUITY | 31,100.000 | 69.3800 | 2,195,739.50 | 2,157,718.00 |

Martingale Small Cap

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|---|---|---|---|---|---|
| JAMES RIVER GROUP HOLDINGS LTD | EQUITY | 34,500.000 | 36.5400 | 1,287,075.42 | 1,260,630.00 |
| JOHN B SANFILIPPO & SON INC | EQUITY | 13,600.000 | 55.6600 | 801,648.75 | 756,976.00 |
| K12 INC | EQUITY | 57,600.000 | 24.7900 | 1,057,767.60 | 1,427,904.00 |
| KAMAN CORP | EQUITY | 27,300.000 | 56.0900 | 1,579,995.88 | 1,531,257.00 |
| KELLY SERVICES INC | EQUITY | 31,400.000 | 20.4800 | 781,891.75 | 643,072.00 |
| KFORCE INC | EQUITY | 33,300.000 | 30.9200 | 1,042,960.56 | 1,029,636.00 |
| KIMBALL ELECTRONICS INC | EQUITY | 35,800.000 | 15.4900 | 516,250.98 | 554,542.00 |
| KINGSTONE COS INC | EQUITY | 4,000.000 | 17.6900 | 67,702.40 | 70,760.00 |
| KINSALE CAPITAL GROUP INC | EQUITY | 19,300.000 | 55.5600 | 749,323.23 | 1,072,308.00 |
| KITE REALTY GROUP TRUST | EQUITY | 11,500.000 | 14.0900 | 193,970.17 | 162,035.00 |
| KKR REAL ESTATE FINANCE TRUST | EQUITY | 30,300.000 | 19.1500 | 618,884.05 | 580,245.00 |
| LADDER CAPITAL CORP | EQUITY | 97,200.000 | 15.4700 | 1,660,919.05 | 1,503,684.00 |
| LANCASTER COLONY CORP | EQUITY | 14,000.000 | 176.8600 | 1,794,565.09 | 2,476,040.00 |
| LANDEC CORP | EQUITY | 43,000.000 | 11.8400 | 589,465.27 | 509,120.00 |
| LAUREATE EDUCATION INC | EQUITY | 3,600.000 | 15.2400 | 52,369.20 | 54,864.00 |
| LCNB CORP | EQUITY | 8,600.000 | 15.1500 | 164,839.28 | 130,290.00 |
| LEMAITRE VASCULAR INC | EQUITY | 23,300.000 | 23.6400 | 692,712.30 | 550,812.00 |
| LHC GROUP INC | EQUITY | 11,800.000 | 93.8800 | 638,963.28 | 1,107,784.00 |
| LIBERTY EXPEDIA HOLDINGS INC | EQUITY | 28,400.000 | 39.1100 | 1,255,004.83 | 1,110,724.00 |
| LIGAND PHARMACEUTICALS INC | EQUITY | 5,700.000 | 135.7000 | 804,846.47 | 773,490.00 |
| LIVANOVA PLC | EQUITY | 25,800.000 | 91.4700 | 1,765,347.33 | 2,359,926.00 |
| LTC PROPERTIES INC | EQUITY | 10,600.000 | 41.6800 | 466,141.51 | 441,808.00 |
| LUMINEX CORP | EQUITY | 41,500.000 | 23.1100 | 900,919.22 | 959,065.00 |
| MAJESCO | EQUITY | 1,500.000 | 7.0900 | 11,817.00 | 10,635.00 |
| MANTECH INTERNATIONAL CORP/VA | EQUITY | 34,100.000 | 52.2950 | 1,397,733.15 | 1,783,259.50 |
| MARCUS & MILLICHAP INC | EQUITY | 24,700.000 | 34.3300 | 964,573.54 | 847,951.00 |
| MARCUS CORP/THE | EQUITY | 27,300.000 | 39.5000 | 804,609.14 | 1,078,350.00 |
| MARLIN BUSINESS SERVICES CORP | EQUITY | 12,200.000 | 22.3300 | 350,295.01 | 272,426.00 |
| MASIMO CORP | EQUITY | 17,900.000 | 107.3700 | 1,035,554.81 | 1,921,923.00 |
| MATERION CORP | EQUITY | 6,500.000 | 44.9900 | 365,102.10 | 292,435.00 |
| MAXIMUS INC | EQUITY | 38,600.000 | 65.0900 | 2,379,054.05 | 2,512,474.00 |
| MBT FINANCIAL CORP | EQUITY | 23,300.000 | 9.3000 | 253,083.75 | 216,690.00 |
| MCGRATH RENTCORP | EQUITY | 27,400.000 | 51.4800 | 1,030,582.36 | 1,410,552.00 |
| MEDEQUITIES REALTY TRUST INC | EQUITY | 22,700.000 | 6.8400 | 265,096.37 | 155,268.00 |
| MEDIFAST INC | EQUITY | 3,500.000 | 125.0200 | 124,569.93 | 437,570.00 |
| MERCHANTS BANCORP/IN | EQUITY | 18,600.000 | 19.9600 | 422,931.24 | 371,256.00 |
| MERIDIAN BIOSCIENCE INC | EQUITY | 67,600.000 | 17.3600 | 974,497.19 | 1,173,536.00 |
| MERIT MEDICAL SYSTEMS INC | EQUITY | 9,500.000 | 55.8100 | 221,890.12 | 530,195.00 |
| MGE ENERGY INC | EQUITY | 26,600.000 | 59.9600 | 1,504,420.52 | 1,594,936.00 |
| MICROSTRATEGY INC | EQUITY | 12,400.000 | 127.7500 | 1,777,707.09 | 1,584,100.00 |
| MIDDLEFIELD BANC CORP | EQUITY | 3,200.000 | 42.0000 | 164,975.31 | 134,400.00 |
| MIDDLESEX WATER CO | EQUITY | 21,600.000 | 53.3500 | 828,780.22 | 1,152,360.00 |
| MIDWESTONE FINANCIAL GROUP INC | EQUITY | 17,400.000 | 24.8300 | 579,869.88 | 432,042.00 |
| MILACRON HOLDINGS CORP | EQUITY | 14,900.000 | 11.8900 | 292,672.86 | 177,161.00 |
| MILLER INDUSTRIES INC/TN | EQUITY | 19,200.000 | 27.0000 | 498,355.86 | 518,400.00 |
| MONMOUTH REAL ESTATE INVESTMEN | EQUITY | 79,700.000 | 12.4000 | 1,176,794.14 | 988,280.00 |
| MONOTYPE IMAGING HOLDINGS INC | EQUITY | 63,000.000 | 15.5200 | 1,429,101.08 | 977,760.00 |
| MOOG INC | EQUITY | 24,200.000 | 77.4800 | 1,710,008.41 | 1,875,016.00 |
| MOVADO GROUP INC | EQUITY | 17,500.000 | 31.6200 | 718,130.73 | 553,350.00 |
| MSA SAFETY INC | EQUITY | 25,400.000 | 94.2700 | 1,427,275.50 | 2,394,458.00 |
| MSG NETWORKS INC | EQUITY | 300.000 | 23.5600 | 7,179.27 | 7,068.00 |
| MTS SYSTEMS CORP | EQUITY | 23,100.000 | 40.1300 | 1,273,176.70 | 927,003.00 |
| MURPHY USA INC | EQUITY | 17,900.000 | 76.6400 | 1,432,379.55 | 1,371,856.00 |
| MUTUALFIRST FINANCIAL INC | EQUITY | 6,752.000 | 26.5700 | 218,990.92 | 179,400.64 |
| NATHAN'S FAMOUS INC | EQUITY | 5,962.000 | 66.4500 | 305,182.81 | 396,174.90 |
| NATIONAL BEVERAGE CORP | EQUITY | 4,400.000 | 71.7700 | 346,891.09 | 315,788.00 |
| NATIONAL CINEMEDIA INC | EQUITY | 92,500.000 | 6.4800 | 808,742.36 | 599,400.00 |
| NATIONAL GENERAL HOLDINGS CORP | EQUITY | 58,700.000 | 24.2100 | 1,291,679.22 | 1,421,127.00 |
| NATIONAL HEALTH INVESTORS INC | EQUITY | 29,400.000 | 75.5400 | 2,285,462.80 | 2,220,876.00 |
| NATIONAL HEALTHCARE CORP | EQUITY | 16,400.000 | 78.4500 | 1,069,443.30 | 1,286,580.00 |
| NATIONAL PRESTO INDUSTRIES INC | EQUITY | 10,500.000 | 116.9200 | 961,737.80 | 1,227,660.00 |
| NATIONAL WESTERN LIFE GROUP IN | EQUITY | 1,400.000 | 300.7000 | 473,732.41 | 420,980.00 |
| NATURAL HEALTH TRENDS CORP | EQUITY | 13,300.000 | 18.4900 | 291,816.18 | 245,917.00 |
| NATUS MEDICAL INC | EQUITY | 4,100.000 | 34.0300 | 132,580.38 | 139,523.00 |
| NAVIGANT CONSULTING INC | EQUITY | 15,200.000 | 24.0500 | 369,189.38 | 365,560.00 |
| NAVIGATORS GROUP INC/THE | EQUITY | 25,200.000 | 69.4900 | 1,186,064.79 | 1,751,148.00 |
| NEOGEN CORP | EQUITY | 25,800.000 | 57.0000 | 1,153,221.97 | 1,470,600.00 |
| NEW JERSEY RESOURCES CORP | EQUITY | 54,200.000 | 45.6700 | 2,264,109.41 | 2,475,314.00 |
| NEXPOINT RESIDENTIAL TRUST INC | EQUITY | 11,900.000 | 35.0500 | 320,745.47 | 417,095.00 |
| NEXTGEN HEALTHCARE INC | EQUITY | 77,100.000 | 15.1500 | 1,170,866.15 | 1,168,065.00 |
| NI HOLDINGS INC | EQUITY | 3,600.000 | 15.7300 | 60,575.76 | 56,628.00 |
| NIC INC | EQUITY | 37,400.000 | 12.4800 | 739,706.62 | 466,752.00 |

Martingale Small Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| NICOLET BANKSHARES INC | EQUITY | 11,700.000 | 48.8000 | 662,316.40 | 570,960.00 |
| NORTHEAST BANCORP | EQUITY | 16,000.000 | 16.7300 | 370,610.52 | 267,680.00 |
| NORTHRIM BANCORP INC | EQUITY | 10,600.000 | 32.8700 | 337,624.09 | 348,422.00 |
| NORTHWEST BANCSHARES INC | EQUITY | 95,000.000 | 16.9400 | 1,455,243.36 | 1,609,300.00 |
| NORTHWEST NATURAL HOLDING CO | EQUITY | 5,200.000 | 60.4600 | 325,948.73 | 314,392.00 |
| NORTHWESTERN CORP | EQUITY | 41,300.000 | 59.4400 | 2,418,120.65 | 2,454,872.00 |
| NORWOOD FINANCIAL CORP | EQUITY | 5,100.000 | 33.0000 | 146,819.94 | 168,300.00 |
| NUVASIVE INC | EQUITY | 2,500.000 | 49.5600 | 156,651.50 | 123,900.00 |
| OIL-DRI CORP OF AMERICA | EQUITY | 4,000.000 | 26.5000 | 160,441.51 | 106,000.00 |
| OLD SECOND BANCORP INC | EQUITY | 44,700.000 | 13.0000 | 664,225.95 | 581,100.00 |
| OLLIE'S BARGAIN OUTLET HOLDING | EQUITY | 11,800.000 | 66.5100 | 1,022,943.64 | 784,818.00 |
| ONE GAS INC | EQUITY | 33,000.000 | 79.6000 | 2,113,367.85 | 2,626,800.00 |
| ONE LIBERTY PROPERTIES INC | EQUITY | 27,400.000 | 24.2200 | 681,789.76 | 663,628.00 |
| ORRSTOWN FINANCIAL SERVICES IN | EQUITY | 8,700.000 | 18.2100 | 188,941.34 | 158,427.00 |
| ORTHOFIX MEDICAL INC | EQUITY | 23,300.000 | 52.4900 | 1,043,739.40 | 1,223,017.00 |
| OTTER TAIL CORP | EQUITY | 28,218.000 | 49.6400 | 977,501.49 | 1,400,741.52 |
| OXFORD IMMUNOTEC GLOBAL PLC | EQUITY | 38,000.000 | 12.7800 | 564,268.71 | 485,640.00 |
| OXFORD INDUSTRIES INC | EQUITY | 20,000.000 | 71.0400 | 1,255,209.09 | 1,420,800.00 |
| PACIRA PHARMACEUTICALS INC/DE | EQUITY | 4,000.000 | 43.0200 | 192,600.16 | 172,080.00 |
| PAR PACIFIC HOLDINGS INC | EQUITY | 45,800.000 | 14.1800 | 889,939.31 | 649,444.00 |
| PARKE BANCORP INC | EQUITY | 10,800.000 | 18.7150 | 253,093.10 | 202,122.00 |
| PC CONNECTION INC | EQUITY | 20,900.000 | 29.7300 | 546,612.73 | 621,357.00 |
| PEAPACK GLADSTONE FINANCIAL CO | EQUITY | 15,600.000 | 25.1800 | 438,954.30 | 392,808.00 |
| PENNYMAC FINANCIAL SERVICES IN | EQUITY | 7,400.000 | 21.2600 | 154,729.56 | 157,324.00 |
| PENNYMAC MORTGAGE INVESTMENT T | EQUITY | 80,700.000 | 18.6200 | 1,370,711.35 | 1,502,634.00 |
| PEOPLES BANCORP INC/OH | EQUITY | 25,629.000 | 30.1000 | 668,762.62 | 771,432.90 |
| PEOPLES BANCORP OF NORTH CAROL | EQUITY | 3,800.000 | 24.4600 | 121,122.35 | 92,948.00 |
| PEOPLES FINANCIAL SERVICES COR | EQUITY | 3,000.000 | 44.0600 | 129,633.94 | 132,180.00 |
| PEOPLE'S UTAH BANCORP | EQUITY | 736.000 | 30.1500 | 13,961.96 | 22,190.40 |
| PERFICIENT INC | EQUITY | 51,000.000 | 22.2600 | 1,059,954.84 | 1,135,260.00 |
| PERFORMANCE FOOD GROUP CO | EQUITY | 73,500.000 | 32.2700 | 2,022,092.41 | 2,371,845.00 |
| PERSPECTA INC | EQUITY | 10,300.000 | 17.2200 | 258,978.48 | 177,366.00 |
| PHIBRO ANIMAL HEALTH CORP | EQUITY | 30,300.000 | 32.1600 | 1,060,174.29 | 974,448.00 |
| PIEDMONT OFFICE REALTY TRUST I | EQUITY | 86,200.000 | 17.0400 | 1,687,498.54 | 1,468,848.00 |
| PJT PARTNERS INC | EQUITY | 27,100.000 | 38.7600 | 1,040,623.80 | 1,050,396.00 |
| PLEXUS CORP | EQUITY | 20,100.000 | 51.0800 | 930,187.91 | 1,026,708.00 |
| PNM RESOURCES INC | EQUITY | 54,400.000 | 41.0900 | 2,064,409.53 | 2,235,296.00 |
| PORTLAND GENERAL ELECTRIC CO | EQUITY | 57,800.000 | 45.8500 | 2,481,450.67 | 2,650,130.00 |
| POTBELLY CORP | EQUITY | 19,200.000 | 8.0500 | 221,781.78 | 154,560.00 |
| PREFERRED BANK/LOS ANGELES CA | EQUITY | 12,100.000 | 43.3500 | 573,512.47 | 524,535.00 |
| PREMIER FINANCIAL BANCORP INC | EQUITY | 14,531.000 | 14.9100 | 219,013.16 | 216,657.21 |
| PRIMO WATER CORP | EQUITY | 19,600.000 | 14.0100 | 326,128.00 | 274,596.00 |
| PRIMORIS SERVICES CORP | EQUITY | 7,500.000 | 19.1300 | 211,058.94 | 143,475.00 |
| PROGRESS SOFTWARE CORP | EQUITY | 51,400.000 | 35.4900 | 1,507,576.16 | 1,824,186.00 |
| PROTECTIVE INSURANCE CORP | EQUITY | 16,900.000 | 16.6500 | 441,715.11 | 281,385.00 |
| PROVIDENCE SERVICE CORP/THE | EQUITY | 12,900.000 | 60.0200 | 958,892.02 | 774,258.00 |
| PROVIDENT FINANCIAL SERVICES I | EQUITY | 29,900.000 | 24.1300 | 713,633.53 | 721,487.00 |
| PRUDENTIAL BANCORP INC | EQUITY | 5,400.000 | 17.6000 | 97,382.76 | 95,040.00 |
| PS BUSINESS PARKS INC | EQUITY | 17,500.000 | 131.0000 | 1,944,898.68 | 2,292,500.00 |
| QAD INC | EQUITY | 18,300.000 | 39.3300 | 445,630.94 | 719,739.00 |
| QCR HOLDINGS INC | EQUITY | 7,508.000 | 32.0900 | 281,657.33 | 240,931.72 |
| RADNET INC | EQUITY | 59,700.000 | 10.1700 | 704,039.25 | 607,149.00 |
| RCI HOSPITALITY HOLDINGS INC | EQUITY | 18,200.000 | 22.3300 | 504,977.19 | 406,406.00 |
| READING INTERNATIONAL INC | EQUITY | 22,700.000 | 14.5400 | 355,018.22 | 330,058.00 |
| REGIONAL MANAGEMENT CORP | EQUITY | 3,300.000 | 24.0500 | 84,578.14 | 79,365.00 |
| REPUBLIC BANCORP INC/KY | EQUITY | 13,200.000 | 38.7200 | 469,542.26 | 511,104.00 |
| RESOURCES CONNECTION INC | EQUITY | 25,600.000 | 14.2000 | 377,882.10 | 363,520.00 |
| RIVERVIEW BANCORP INC | EQUITY | 38,000.000 | 7.2800 | 302,631.81 | 276,640.00 |
| RMR GROUP INC/THE | EQUITY | 12,868.000 | 53.0800 | 491,839.91 | 683,033.44 |
| ROCKY BRANDS INC | EQUITY | 14,700.000 | 26.0000 | 413,567.32 | 382,200.00 |
| ROSETTA STONE INC | EQUITY | 10,500.000 | 16.4000 | 136,625.26 | 172,200.00 |
| RPT REALTY | EQUITY | 29,600.000 | 11.9500 | 415,412.32 | 353,720.00 |
| RUSH ENTERPRISES INC | EQUITY | 11,700.000 | 34.4800 | 434,433.30 | 403,416.00 |
| RUTH'S HOSPITALITY GROUP INC | EQUITY | 51,300.000 | 22.7300 | 796,540.96 | 1,166,049.00 |
| RYMAN HOSPITALITY PROPERTIES I | EQUITY | 29,400.000 | 66.6900 | 1,612,607.22 | 1,960,686.00 |
| SAFETY INSURANCE GROUP INC | EQUITY | 18,306.000 | 81.8100 | 1,241,260.90 | 1,497,613.86 |
| SCHNITZER STEEL INDUSTRIES INC | EQUITY | 30,900.000 | 21.5500 | 815,297.70 | 665,895.00 |
| SELECT MEDICAL HOLDINGS CORP | EQUITY | 32,600.000 | 15.3500 | 620,306.98 | 500,410.00 |
| SELECTIVE INSURANCE GROUP INC | EQUITY | 32,126.000 | 60.9400 | 1,474,465.70 | 1,957,758.44 |
| SENECA FOODS CORP | EQUITY | 9,400.000 | 28.2200 | 306,786.42 | 265,268.00 |
| SHENANDOAH TELECOMMUNICATIONS | EQUITY | 40,100.000 | 44.2500 | 1,573,052.22 | 1,774,425.00 |
| SHIP FINANCE INTERNATIONAL LTD | EQUITY | 22,800.000 | 10.5300 | 347,549.10 | 240,084.00 |

Martingale Small Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| SHORE BANCSHARES INC | EQUITY | 17,400.000 | 14.5400 | 276,379.42 | 252,996.00 |
| SI FINANCIAL GROUP INC | EQUITY | 9,812.000 | 12.7300 | 141,459.70 | 124,906.76 |
| SIERRA BANCORP | EQUITY | 22,800.000 | 24.0300 | 517,741.02 | 547,884.00 |
| SILVERBOW RESOURCES INC | EQUITY | 9,600.000 | 23.6400 | 286,748.58 | 226,944.00 |
| SIMPLY GOOD FOODS CO/THE | EQUITY | 46,800.000 | 18.9000 | 894,331.43 | 884,520.00 |
| SIMULATIONS PLUS INC | EQUITY | 29,200.000 | 19.9000 | 440,024.49 | 581,080.00 |
| SJW GROUP | EQUITY | 5,498.000 | 55.6200 | 227,639.47 | 305,798.76 |
| SOUTHERN FIRST BANCSHARES INC | EQUITY | 8,200.000 | 32.0700 | 345,471.98 | 262,974.00 |
| SOUTHERN MISSOURI BANCORP INC | EQUITY | 10,500.000 | 33.9000 | 327,402.55 | 355,950.00 |
| SOUTHERN NATIONAL BANCORP OF V | EQUITY | 15,900.000 | 13.2200 | 274,656.96 | 210,198.00 |
| SOUTHWEST GAS HOLDINGS INC | EQUITY | 29,500.000 | 76.5000 | 2,194,746.33 | 2,256,750.00 |
| SP PLUS CORP | EQUITY | 34,100.000 | 29.5400 | 1,040,152.92 | 1,007,314.00 |
| SPEEDWAY MOTORSPORTS INC | EQUITY | 1,300.000 | 16.2700 | 20,144.28 | 21,151.00 |
| SPIRE INC | EQUITY | 33,400.000 | 74.0800 | 2,266,989.24 | 2,474,272.00 |
| SPOK HOLDINGS INC | EQUITY | 26,100.000 | 13.2600 | 347,405.64 | 346,086.00 |
| SPS COMMERCE INC | EQUITY | 14,800.000 | 82.3800 | 1,106,597.10 | 1,219,224.00 |
| STAMPS.COM INC | EQUITY | 9,700.000 | 155.6400 | 1,952,971.34 | 1,509,708.00 |
| STATE AUTO FINANCIAL CORP | EQUITY | 1,400.000 | 34.0400 | 32,195.71 | 47,656.00 |
| STATE BANK FINANCIAL CORP | EQUITY | 10,700.000 | 21.4100 | 321,905.22 | 229,087.00 |
| STEPAN CO | EQUITY | 21,300.000 | 74.0000 | 1,447,113.90 | 1,576,200.00 |
| STEVEN MADDEN LTD | EQUITY | 5,700.000 | 30.2600 | 200,218.64 | 172,482.00 |
| STEWART INFORMATION SERVICES C | EQUITY | 29,588.000 | 41.4000 | 1,326,098.91 | 1,224,943.20 |
| STURM RUGER & CO INC | EQUITY | 23,700.000 | 53.2200 | 1,463,106.48 | 1,261,314.00 |
| SUMMIT FINANCIAL GROUP INC | EQUITY | 300.000 | 19.3100 | 7,983.72 | 5,793.00 |
| SUPERIOR GROUP OF COS INC | EQUITY | 12,300.000 | 17.6500 | 284,329.30 | 217,095.00 |
| SUPERNUS PHARMACEUTICALS INC | EQUITY | 5,800.000 | 33.2200 | 310,318.19 | 192,676.00 |
| SYKES ENTERPRISES INC | EQUITY | 55,600.000 | 24.7300 | 1,657,184.29 | 1,374,988.00 |
| SYNNEX CORP | EQUITY | 13,220.050 | 80.8400 | 1,428,463.79 | 1,068,708.84 |
| SYSTEMAX INC | EQUITY | 19,500.000 | 23.8900 | 583,106.90 | 465,855.00 |
| TECH DATA CORP | EQUITY | 6,100.000 | 81.8100 | 521,916.99 | 499,041.00 |
| TERRITORIAL BANCORP INC | EQUITY | 11,700.000 | 25.9800 | 350,524.11 | 303,966.00 |
| TETRA TECH INC | EQUITY | 42,500.000 | 51.7700 | 1,439,266.15 | 2,200,225.00 |
| TEXAS ROADHOUSE INC | EQUITY | 39,200.000 | 59.7000 | 1,748,813.06 | 2,340,240.00 |
| TIER REIT INC | EQUITY | 66,200.000 | 20.6300 | 1,157,551.27 | 1,365,706.00 |
| TIMBERLAND BANCORP INC/WA | EQUITY | 11,400.000 | 22.3000 | 324,586.69 | 254,220.00 |
| TIPTREE INC | EQUITY | 34,400.000 | 5.5900 | 226,122.86 | 192,296.00 |
| TOOTSIE ROLL INDUSTRIES INC | EQUITY | 22,900.000 | 33.4000 | 780,902.94 | 764,860.00 |
| TPG RE FINANCE TRUST INC | EQUITY | 51,200.000 | 18.2800 | 1,044,564.24 | 935,936.00 |
| TRAVELPORT WORLDWIDE LTD | EQUITY | 126,800.000 | 15.6200 | 1,727,662.44 | 1,980,616.00 |
| TREDEGAR CORP | EQUITY | 12,000.000 | 15.8600 | 291,464.60 | 190,320.00 |
| TRICO BANCSHARES | EQUITY | 23,000.000 | 33.7900 | 739,592.71 | 777,170.00 |
| TRIPLE-S MANAGEMENT CORP | EQUITY | 12,800.000 | 17.3900 | 437,887.21 | 222,592.00 |
| TRUSTCO BANK CORP NY | EQUITY | 67,197.000 | 6.8600 | 491,496.02 | 460,971.42 |
| TTEC HOLDINGS INC | EQUITY | 15,300.000 | 28.5700 | 456,775.58 | 437,121.00 |
| TUCOWS INC | EQUITY | 10,800.000 | 60.0600 | 678,622.49 | 648,648.00 |
| TURNING POINT BRANDS INC | EQUITY | 13,600.000 | 27.2200 | 240,767.46 | 370,192.00 |
| UFP TECHNOLOGIES INC | EQUITY | 10,100.000 | 30.0400 | 279,306.73 | 303,404.00 |
| UMH PROPERTIES INC | EQUITY | 5,400.000 | 11.8400 | 66,601.53 | 63,936.00 |
| UNIFIRST CORP/MA | EQUITY | 12,600.000 | 143.0700 | 2,107,295.75 | 1,802,682.00 |
| UNITED COMMUNITY FINANCIAL COR | EQUITY | 76,300.000 | 8.8500 | 776,352.44 | 675,255.00 |
| UNITED FINANCIAL BANCORP INC | EQUITY | 53,900.000 | 14.7000 | 942,048.86 | 792,330.00 |
| UNITED FIRE GROUP INC | EQUITY | 28,300.000 | 55.4500 | 1,211,375.72 | 1,569,235.00 |
| UNITIL CORP | EQUITY | 27,300.000 | 50.6400 | 1,161,698.91 | 1,382,472.00 |
| UNIVERSAL CORP/VA | EQUITY | 27,900.000 | 54.1500 | 1,835,218.06 | 1,510,785.00 |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 11,421.000 | 61.3700 | 705,841.74 | 700,906.77 |
| UNIVERSAL INSURANCE HOLDINGS I | EQUITY | 28,600.000 | 37.9200 | 849,275.36 | 1,084,512.00 |
| UNIVERSAL LOGISTICS HOLDINGS I | EQUITY | 17,700.000 | 18.0900 | 431,365.09 | 320,193.00 |
| UNIVEST FINANCIAL CORP | EQUITY | 6,100.000 | 21.5700 | 144,015.06 | 131,577.00 |
| UPLAND SOFTWARE INC | EQUITY | 4,400.000 | 27.1800 | 99,436.77 | 119,592.00 |
| URSTADT BIDDLE PROPERTIES INC | EQUITY | 48,127.000 | 19.2200 | 1,058,145.43 | 925,000.94 |
| US ECOLOGY INC | EQUITY | 26,300.000 | 62.9800 | 1,656,090.58 | 1,656,374.00 |
| US PHYSICAL THERAPY INC | EQUITY | 14,500.000 | 102.3500 | 1,207,650.62 | 1,484,075.00 |
| USANA HEALTH SCIENCES INC | EQUITY | 15,200.000 | 117.7300 | 1,148,806.37 | 1,789,496.00 |
| UTAH MEDICAL PRODUCTS INC | EQUITY | 6,700.000 | 83.0800 | 465,284.37 | 556,636.00 |
| VAREX IMAGING CORP | EQUITY | 14,700.000 | 23.6800 | 514,375.47 | 348,096.00 |
| VECTOR GROUP LTD | EQUITY | 132,418.000 | 9.7300 | 2,386,847.62 | 1,288,427.14 |
| VERINT SYSTEMS INC | EQUITY | 50,700.000 | 42.3100 | 2,014,126.92 | 2,145,117.00 |
| VIAD CORP | EQUITY | 27,100.000 | 50.0900 | 1,020,785.80 | 1,357,439.00 |
| VILLAGE SUPER MARKET INC | EQUITY | 15,500.000 | 26.7400 | 468,084.12 | 414,470.00 |
| VIRTUSA CORP | EQUITY | 1,100.000 | 42.5900 | 60,081.22 | 46,849.00 |
| VISHAY PRECISION GROUP INC | EQUITY | 6,900.000 | 30.2300 | 159,793.62 | 208,587.00 |
| VONAGE HOLDINGS CORP | EQUITY | 174,900.000 | 8.7300 | 1,740,087.24 | 1,526,877.00 |

Martingale Small Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| VSE CORP | EQUITY | 800.000 | 29.9100 | 39,978.06 | 23,928.00 |
| WALKER & DUNLOP INC | EQUITY | 4,000.000 | 43.2500 | 219,631.22 | 173,000.00 |
| WATERSTONE FINANCIAL INC | EQUITY | 38,200.000 | 16.7600 | 634,150.00 | 640,232.00 |
| WEIS MARKETS INC | EQUITY | 15,700.000 | 47.7800 | 751,941.06 | 750,146.00 |
| WEST BANCORPORATION INC | EQUITY | 11,600.000 | 19.0900 | 285,164.02 | 221,444.00 |
| WESTERN ASSET MORTGAGE CAPITAL | EQUITY | 66,200.000 | 8.3400 | 717,321.44 | 552,108.00 |
| WESTWOOD HOLDINGS GROUP INC | EQUITY | 13,200.000 | 34.0000 | 862,583.17 | 448,800.00 |
| WEYCO GROUP INC | EQUITY | 13,200.000 | 29.1700 | 380,211.16 | 385,044.00 |
| WINMARK CORP | EQUITY | 1,300.000 | 159.0000 | 152,640.55 | 206,700.00 |
| XENIA HOTELS & RESORTS INC | EQUITY | 98,100.000 | 17.2000 | 1,875,227.69 | 1,687,320.00 |
| ZIX CORP | EQUITY | 84,500.000 | 5.7300 | 483,910.33 | 484,185.00 |
| | | Martingale Small Total | | 344,395,345.41 | 362,434,470.22 |

# Appendix XIV

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 maturity value: Asset type (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 12,594,176.15 | 1.0000 | 12,594,176.15 | 12,594,176.15 |
| CASH | CASH & CASH EQUIVALENTS | | 1.0000 | 37.80 | 37.80 |
| ABBOTT LABORATORIES | EQUITY | 99,500.000 | 72.3300 | 6,166,310.70 | 7,196,835.00 |
| ACCENTURE PLC | EQUITY | 82,400.000 | 141.0100 | 8,747,906.30 | 11,619,224.00 |
| ADOBE INC | EQUITY | 46,900.000 | 226.2400 | 5,416,813.61 | 10,610,656.00 |
| AGNC INVESTMENT CORP | EQUITY | 245,000.000 | 17.5400 | 5,225,784.99 | 4,297,300.00 |
| ALLSTATE CORP/THE | EQUITY | 98,400.000 | 82.6300 | 6,881,887.73 | 8,130,792.00 |
| ALPHABET INC-CL A | EQUITY | 14,900.000 | 1,044.9600 | 8,454,649.14 | 15,569,904.00 |
| ALPHABET INC-CL C | EQUITY | 2,119.000 | 1,035.6100 | 847,551.57 | 2,194,457.59 |
| ALTRIA GROUP INC | EQUITY | 217,500.000 | 49.3900 | 9,089,085.17 | 10,742,325.00 |
| AMDOCS LTD | EQUITY | 118,200.000 | 58.5800 | 5,007,264.62 | 6,924,156.00 |
| AMEREN CORP | EQUITY | 129,400.000 | 65.2300 | 5,441,816.91 | 8,440,762.00 |
| AMERICAN ELECTRIC POWER CO INC | EQUITY | 111,900.000 | 74.7400 | 6,033,150.85 | 8,363,406.00 |
| AMERICAN EXPRESS CO | EQUITY | 80,800.000 | 95.3200 | 8,008,892.18 | 7,701,856.00 |
| AMERICAN FINANCIAL GROUP INC/O | EQUITY | 72,700.000 | 90.5300 | 5,170,786.95 | 6,581,531.00 |
| AMERICAN NATIONAL INSURANCE CO | EQUITY | 9,200.000 | 127.2400 | 1,139,704.67 | 1,170,608.00 |
| AMERISOURCEBERGEN CORP | EQUITY | 1,900.000 | 74.4000 | 162,720.29 | 141,360.00 |
| ANNALY CAPITAL MANAGEMENT INC | EQUITY | 205,000.000 | 9.8200 | 2,093,850.78 | 2,013,100.00 |
| ANSYS INC | EQUITY | 35,000.000 | 142.9400 | 2,951,181.23 | 5,002,900.00 |
| ANTHEM INC | EQUITY | 38,400.000 | 262.6300 | 7,405,683.90 | 10,084,992.00 |
| AON PLC | EQUITY | 36,900.000 | 145.3600 | 2,567,970.36 | 5,363,784.00 |
| APPLE HOSPITALITY REIT INC | EQUITY | 189,500.000 | 14.2600 | 3,555,657.34 | 2,702,270.00 |
| ARCH CAPITAL GROUP LTD | EQUITY | 74,800.000 | 26.7200 | 1,421,706.75 | 1,998,656.00 |
| ARCHER-DANIELS-MIDLAND CO | EQUITY | 46,900.000 | 40.9700 | 2,030,333.37 | 1,921,493.00 |
| ARTHUR J GALLAGHER & CO | EQUITY | 124,700.000 | 73.7000 | 5,485,339.74 | 9,190,390.00 |
| ASSURED GUARANTY LTD | EQUITY | 11,500.000 | 38.2800 | 484,863.00 | 440,220.00 |
| AT&T INC | EQUITY | 159,400.000 | 28.5400 | 5,935,267.52 | 4,549,276.00 |
| ATMOS ENERGY CORP | EQUITY | 48,200.000 | 92.7200 | 2,426,900.72 | 4,469,104.00 |
| AUTOMATIC DATA PROCESSING INC | EQUITY | 75,100.000 | 131.1200 | 10,108,268.28 | 9,847,112.00 |
| AUTOZONE INC | EQUITY | 700.000 | 838.3400 | 613,104.17 | 586,838.00 |
| AVALONBAY COMMUNITIES INC | EQUITY | 32,400.000 | 174.0500 | 5,957,946.37 | 5,639,220.00 |
| AXIS CAPITAL HOLDINGS LTD | EQUITY | 100,700.000 | 51.6400 | 5,302,373.16 | 5,200,148.00 |
| BAXTER INTERNATIONAL INC | EQUITY | 128,400.000 | 65.8200 | 5,516,387.62 | 8,451,288.00 |
| BECTON DICKINSON AND CO | EQUITY | 25,957.000 | 225.3200 | 3,521,635.34 | 5,848,631.24 |
| BERKSHIRE HATHAWAY INC | EQUITY | 66,400.000 | 204.1800 | 10,945,072.29 | 13,557,552.00 |
| BGC PARTNERS INC | EQUITY | 29,800.000 | 5.1700 | 254,890.97 | 154,066.00 |
| BLACK KNIGHT INC | EQUITY | 25,200.000 | 45.0600 | 1,300,118.40 | 1,135,512.00 |
| BOEING CO/THE | EQUITY | 39,000.000 | 322.5000 | 6,260,484.19 | 12,577,500.00 |
| BOOKING HOLDINGS INC | EQUITY | 2,400.000 | 1,722.4200 | 4,508,254.22 | 4,133,808.00 |
| BOSTON PROPERTIES INC | EQUITY | 3,600.000 | 112.5500 | 458,653.16 | 405,180.00 |
| BRIGHT HORIZONS FAMILY SOLUTIO | EQUITY | 33,600.000 | 111.4500 | 2,952,810.21 | 3,744,720.00 |
| BRISTOL-MYERS SQUIBB CO | EQUITY | 102,300.000 | 51.9800 | 6,109,000.65 | 5,317,554.00 |
| BROADRIDGE FINANCIAL SOLUTIONS | EQUITY | 76,400.000 | 96.2500 | 5,036,893.72 | 7,353,500.00 |
| BROWN & BROWN INC | EQUITY | 144,900.000 | 27.5600 | 2,455,002.60 | 3,993,444.00 |
| BUNGE LTD | EQUITY | 41,400.000 | 53.4400 | 2,937,053.24 | 2,212,416.00 |
| CABOT CORP | EQUITY | 16,400.000 | 42.9400 | 835,021.95 | 704,216.00 |
| CADENCE DESIGN SYSTEMS INC | EQUITY | 157,500.000 | 43.4800 | 6,471,521.03 | 6,848,100.00 |
| CAMDEN PROPERTY TRUST | EQUITY | 51,300.000 | 88.0500 | 4,581,378.94 | 4,516,965.00 |
| CAPITAL ONE FINANCIAL CORP | EQUITY | 25,900.000 | 75.5900 | 2,440,152.68 | 1,957,781.00 |
| CARNIVAL CORP | EQUITY | 124,200.000 | 49.3000 | 7,147,520.62 | 6,123,060.00 |
| CARTER'S INC | EQUITY | 14,800.000 | 81.6200 | 1,598,023.67 | 1,207,976.00 |
| CDK GLOBAL INC | EQUITY | 104,000.000 | 47.8800 | 5,844,254.42 | 4,979,520.00 |
| CELANESE CORP | EQUITY | 18,100.000 | 89.9700 | 1,709,617.40 | 1,628,457.00 |
| CENTERPOINT ENERGY INC | EQUITY | 260,100.000 | 28.2300 | 5,967,886.48 | 7,342,623.00 |
| CHEMED CORP | EQUITY | 500.000 | 283.2800 | 138,816.00 | 141,640.00 |
| CHIMERA INVESTMENT CORP | EQUITY | 105,200.000 | 17.8200 | 1,748,801.31 | 1,874,664.00 |
| CIGNA CORP | EQUITY | 48,491.760 | 189.9200 | 8,268,118.55 | 9,209,555.06 |
| CINEMARK HOLDINGS INC | EQUITY | 17,600.000 | 35.8000 | 699,107.20 | 630,080.00 |
| CITRIX SYSTEMS INC | EQUITY | 61,700.000 | 102.4600 | 6,878,996.07 | 6,321,782.00 |
| CLOROX CO/THE | EQUITY | 32,900.000 | 154.1400 | 3,871,856.98 | 5,071,206.00 |
| CMS ENERGY CORP | EQUITY | 160,700.000 | 49.6500 | 6,532,526.09 | 7,978,755.00 |
| COCA-COLA CO/THE | EQUITY | 18,600.000 | 47.3500 | 910,730.40 | 880,710.00 |
| COGNIZANT TECHNOLOGY SOLUTIONS | EQUITY | 134,400.000 | 63.4800 | 10,393,733.79 | 8,531,712.00 |
| COLGATE-PALMOLIVE CO | EQUITY | 24,000.000 | 59.5200 | 1,561,298.75 | 1,428,480.00 |
| CONAGRA BRANDS INC | EQUITY | 162,948.460 | 21.3600 | 6,039,042.99 | 3,480,579.11 |
| CONDUENT INC | EQUITY | 59,300.000 | 10.6300 | 1,202,244.33 | 630,359.00 |
| CONOCOPHILLIPS | EQUITY | 89,700.000 | 62.3500 | 6,272,066.55 | 5,592,795.00 |
| CONSOLIDATED EDISON INC | EQUITY | 83,800.000 | 76.4600 | 5,200,716.52 | 6,407,348.00 |
| CONSTELLATION BRANDS INC | EQUITY | 36,800.000 | 160.8200 | 7,726,971.06 | 5,918,176.00 |
| COOPER COS INC/THE | EQUITY | 23,500.000 | 254.5000 | 4,292,890.79 | 5,980,750.00 |
| COPART INC | EQUITY | 23,000.000 | 47.7800 | 587,381.55 | 1,098,940.00 |
| CORELOGIC INC/UNITED STATES | EQUITY | 14,500.000 | 33.4200 | 694,877.70 | 484,590.00 |

Martingale Large Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| COSTCO WHOLESALE CORP | EQUITY | 3,000.000 | 203.7100 | 701,470.62 | 611,130.00 |
| CRANE CO | EQUITY | 9,500.000 | 72.1800 | 753,055.20 | 685,710.00 |
| DANAHER CORP | EQUITY | 104,900.000 | 103.1200 | 6,808,511.66 | 10,817,288.00 |
| DARDEN RESTAURANTS INC | EQUITY | 87,800.000 | 99.8600 | 4,746,623.90 | 8,767,708.00 |
| DELTA AIR LINES INC | EQUITY | 69,000.000 | 49.9000 | 3,842,750.60 | 3,443,100.00 |
| DTE ENERGY CO | EQUITY | 70,400.000 | 110.3000 | 5,743,421.15 | 7,765,120.00 |
| ECOLAB INC | EQUITY | 17,600.000 | 147.3500 | 2,145,364.91 | 2,593,360.00 |
| EDISON INTERNATIONAL | EQUITY | 50,900.000 | 56.7700 | 2,885,401.22 | 2,889,593.00 |
| EDWARDS LIFESCIENCES CORP | EQUITY | 16,900.000 | 153.1700 | 2,291,677.48 | 2,588,573.00 |
| ELI LILLY & CO | EQUITY | 131,800.000 | 115.7200 | 10,023,201.66 | 15,251,896.00 |
| ENCOMPASS HEALTH CORP | EQUITY | 101,000.000 | 61.7000 | 7,167,860.96 | 6,231,700.00 |
| ENTERGY CORP | EQUITY | 71,900.000 | 86.0700 | 5,422,761.63 | 6,188,433.00 |
| EPR PROPERTIES | EQUITY | 44,800.000 | 64.0300 | 3,143,421.76 | 2,868,544.00 |
| EQUITY LIFESTYLE PROPERTIES IN | EQUITY | 63,900.000 | 97.1300 | 3,178,117.88 | 6,206,607.00 |
| EQUITY RESIDENTIAL | EQUITY | 67,700.000 | 66.0100 | 4,603,698.66 | 4,468,877.00 |
| ERIE INDEMNITY CO | EQUITY | 9,200.000 | 133.3100 | 813,247.27 | 1,226,452.00 |
| ESSEX PROPERTY TRUST INC | EQUITY | 20,100.000 | 245.2100 | 5,321,187.26 | 4,928,721.00 |
| ESTEE LAUDER COS INC/THE | EQUITY | 18,500.000 | 130.1000 | 2,416,507.00 | 2,406,850.00 |
| EVEREST RE GROUP LTD | EQUITY | 31,600.000 | 217.7600 | 4,519,138.84 | 6,881,216.00 |
| EXELON CORP | EQUITY | 210,900.000 | 45.1000 | 7,607,271.68 | 9,511,590.00 |
| EXPEDITORS INTERNATIONAL OF WA | EQUITY | 11,400.000 | 68.0900 | 601,052.85 | 776,226.00 |
| EXXON MOBIL CORP | EQUITY | 142,400.000 | 68.1900 | 11,938,213.12 | 9,710,256.00 |
| FACEBOOK INC | EQUITY | 68,100.000 | 131.0900 | 10,992,702.13 | 8,927,229.00 |
| FAIR ISAAC CORP | EQUITY | 4,500.000 | 187.0000 | 1,007,682.60 | 841,500.00 |
| FEDEX CORP | EQUITY | 17,300.000 | 161.3300 | 3,177,611.73 | 2,791,009.00 |
| FIDELITY NATIONAL INFORMATION | EQUITY | 88,900.000 | 102.5500 | 8,538,104.68 | 9,116,695.00 |
| FIRST AMERICAN FINANCIAL CORP | EQUITY | 120,200.000 | 44.6400 | 5,820,885.32 | 5,365,728.00 |
| FIRST CITIZENS BANCSHARES INC/ | EQUITY | 10,200.000 | 377.0500 | 4,521,188.89 | 3,845,910.00 |
| FIRSTENERGY CORP | EQUITY | 232,200.000 | 37.5500 | 7,809,569.39 | 8,719,110.00 |
| FISERV INC | EQUITY | 105,000.000 | 73.4900 | 2,815,127.91 | 7,716,450.00 |
| FLOWERS FOODS INC | EQUITY | 241,700.000 | 18.4700 | 4,939,658.49 | 4,464,199.00 |
| FORTINET INC | EQUITY | 43,100.000 | 70.4300 | 2,034,565.83 | 3,035,533.00 |
| GAMING AND LEISURE PROPERTIES | EQUITY | 99,900.000 | 32.3100 | 3,435,546.12 | 3,227,769.00 |
| GENERAL DYNAMICS CORP | EQUITY | 12,600.000 | 157.2100 | 1,499,735.02 | 1,980,846.00 |
| GENERAL MILLS INC | EQUITY | 60,600.000 | 38.9400 | 3,080,601.15 | 2,359,764.00 |
| GENPACT LTD | EQUITY | 218,600.000 | 26.9900 | 6,019,619.31 | 5,900,014.00 |
| H&R BLOCK INC | EQUITY | 222,900.000 | 25.3700 | 5,932,931.03 | 5,654,973.00 |
| HANOVER INSURANCE GROUP INC/TH | EQUITY | 50,500.000 | 116.7700 | 3,195,396.62 | 5,896,885.00 |
| HAWAIIAN ELECTRIC INDUSTRIES I | EQUITY | 26,400.000 | 36.6200 | 832,867.26 | 966,768.00 |
| HCA HEALTHCARE INC | EQUITY | 78,600.000 | 124.4500 | 7,933,055.79 | 9,781,770.00 |
| HERSHEY CO/THE | EQUITY | 75,100.000 | 107.1800 | 7,517,297.92 | 8,049,218.00 |
| HIGHWOODS PROPERTIES INC | EQUITY | 74,500.000 | 38.6900 | 3,525,283.98 | 2,882,405.00 |
| HILL-ROM HOLDINGS INC | EQUITY | 78,000.000 | 88.5500 | 4,391,034.24 | 6,906,900.00 |
| HOME DEPOT INC/THE | EQUITY | 30,500.000 | 171.8200 | 2,472,104.70 | 5,240,510.00 |
| HONEYWELL INTERNATIONAL INC | EQUITY | 87,900.000 | 132.1200 | 9,600,567.48 | 11,613,348.00 |
| HORMEL FOODS CORP | EQUITY | 23,000.000 | 42.6800 | 829,256.00 | 981,640.00 |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 148,800.000 | 23.8800 | 4,070,309.12 | 3,553,344.00 |
| HUDSON PACIFIC PROPERTIES INC | EQUITY | 27,900.000 | 29.0600 | 967,495.59 | 810,774.00 |
| HUMANA INC | EQUITY | 29,400.000 | 286.4800 | 7,435,321.62 | 8,422,512.00 |
| HUNTINGTON INGALLS INDUSTRIES | EQUITY | 31,400.000 | 190.3100 | 4,568,294.88 | 5,975,734.00 |
| ICU MEDICAL INC | EQUITY | 19,200.000 | 229.6300 | 5,691,786.21 | 4,408,896.00 |
| INGREDION INC | EQUITY | 69,800.000 | 91.4000 | 6,442,139.85 | 6,379,720.00 |
| INTERNATIONAL BUSINESS MACHINE | EQUITY | 99,700.000 | 113.6700 | 16,884,982.63 | 11,332,899.00 |
| INTUIT INC | EQUITY | 58,500.000 | 196.8500 | 4,193,958.64 | 11,515,725.00 |
| INTUITIVE SURGICAL INC | EQUITY | 4,100.000 | 478.9200 | 1,336,276.68 | 1,963,572.00 |
| JACK HENRY & ASSOCIATES INC | EQUITY | 16,400.000 | 126.5200 | 1,039,400.45 | 2,074,928.00 |
| JAZZ PHARMACEUTICALS PLC | EQUITY | 47,300.000 | 123.9600 | 7,889,998.52 | 5,863,308.00 |
| JM SMUCKER CO/THE | EQUITY | 23,300.000 | 93.4900 | 3,040,635.94 | 2,178,317.00 |
| JOHNSON & JOHNSON | EQUITY | 126,200.000 | 129.0500 | 11,683,466.20 | 16,286,110.00 |
| KAR AUCTION SERVICES INC | EQUITY | 10,600.000 | 47.7200 | 565,160.20 | 505,832.00 |
| KELLOGG CO | EQUITY | 67,500.000 | 57.0100 | 4,559,645.30 | 3,848,175.00 |
| KOHL'S CORP | EQUITY | 8,500.000 | 66.3400 | 676,846.50 | 563,890.00 |
| LAMB WESTON HOLDINGS INC | EQUITY | 89,400.000 | 73.5600 | 7,098,831.56 | 6,576,264.00 |
| LANDSTAR SYSTEM INC | EQUITY | 47,000.000 | 95.6700 | 4,006,869.43 | 4,496,490.00 |
| LIBERTY PROPERTY TRUST | EQUITY | 62,300.000 | 41.8800 | 2,586,957.61 | 2,609,124.00 |
| LOCKHEED MARTIN CORP | EQUITY | 34,500.000 | 261.8400 | 4,946,084.59 | 9,033,480.00 |
| LYONDELLBASELL INDUSTRIES NV | EQUITY | 71,200.000 | 83.1600 | 6,926,419.99 | 5,920,992.00 |
| M&T BANK CORP | EQUITY | 27,800.000 | 143.1300 | 3,608,956.46 | 3,979,014.00 |
| MARKEL CORP | EQUITY | 600.000 | 1,038.0500 | 626,156.40 | 622,830.00 |
| MARSH & MCLENNAN COS INC | EQUITY | 108,600.000 | 79.7500 | 4,589,295.12 | 8,660,850.00 |
| MASTERCARD INC | EQUITY | 48,900.000 | 188.6500 | 5,021,070.98 | 9,224,985.00 |
| MCCORMICK & CO INC/MD | EQUITY | 13,600.000 | 139.2400 | 2,033,725.14 | 1,893,664.00 |

Martingale Large Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| MCDONALD'S CORP | EQUITY | 82,200.000 | 177.5700 | 8,583,827.46 | 14,596,254.00 |
| MCKESSON CORP | EQUITY | 8,000.000 | 110.4700 | 975,752.99 | 883,760.00 |
| MEDICAL PROPERTIES TRUST INC | EQUITY | 2,500.000 | 16.0800 | 40,730.00 | 40,200.00 |
| MEDTRONIC PLC | EQUITY | 142,500.000 | 90.9600 | 11,797,637.10 | 12,961,800.00 |
| MERCK & CO INC | EQUITY | 171,900.000 | 76.4100 | 8,925,943.90 | 13,134,879.00 |
| MERCURY GENERAL CORP | EQUITY | 8,000.000 | 51.7100 | 463,384.80 | 413,680.00 |
| METTLER-TOLEDO INTERNATIONAL I | EQUITY | 4,000.000 | 565.5800 | 2,435,818.00 | 2,262,320.00 |
| MFA FINANCIAL INC | EQUITY | 334,100.000 | 6.6800 | 2,451,886.37 | 2,231,788.00 |
| MICHAEL KORS HOLDINGS LTD | EQUITY | 10,900.000 | 37.9200 | 676,143.73 | 413,328.00 |
| MICROSOFT CORP | EQUITY | 171,500.000 | 101.5700 | 7,581,548.38 | 17,419,255.00 |
| MID-AMERICA APARTMENT COMMUNIT | EQUITY | 56,147.000 | 95.7000 | 4,613,889.53 | 5,373,267.90 |
| MONDELEZ INTERNATIONAL INC | EQUITY | 95,200.000 | 40.0300 | 4,118,754.30 | 3,810,856.00 |
| MORNINGSTAR INC | EQUITY | 24,400.000 | 109.8400 | 2,026,294.65 | 2,680,096.00 |
| MOTOROLA SOLUTIONS INC | EQUITY | 83,300.000 | 115.0400 | 6,053,459.11 | 9,582,832.00 |
| MSCI INC | EQUITY | 5,300.000 | 147.4300 | 818,951.76 | 781,379.00 |
| NEWMARK GROUP INC | EQUITY | 22,374.402 | 8.0200 | 226,321.65 | 179,442.70 |
| NEWMONT MINING CORP | EQUITY | 212,000.000 | 34.6500 | 8,162,777.64 | 7,345,800.00 |
| NEXTERA ENERGY INC | EQUITY | 40,300.000 | 173.8200 | 4,355,539.35 | 7,004,946.00 |
| NORTHROP GRUMMAN CORP | EQUITY | 17,900.000 | 244.9000 | 2,321,692.54 | 4,383,710.00 |
| NU SKIN ENTERPRISES INC | EQUITY | 9,800.000 | 61.3300 | 704,767.00 | 601,034.00 |
| OMNICOM GROUP INC | EQUITY | 86,200.000 | 73.2400 | 6,782,167.89 | 6,313,288.00 |
| ORACLE CORP | EQUITY | 212,400.000 | 45.1500 | 8,185,726.86 | 9,589,860.00 |
| PARK HOTELS & RESORTS INC | EQUITY | 148,100.000 | 25.9800 | 4,301,161.46 | 3,847,638.00 |
| PAYCHEX INC | EQUITY | 37,500.000 | 65.1500 | 2,684,582.61 | 2,443,125.00 |
| PEPSICO INC | EQUITY | 132,200.000 | 110.4800 | 12,162,500.42 | 14,605,456.00 |
| PFIZER INC | EQUITY | 364,200.000 | 43.6500 | 12,117,574.82 | 15,897,330.00 |
| PHILIP MORRIS INTERNATIONAL IN | EQUITY | 130,700.000 | 66.7600 | 11,466,632.81 | 8,725,532.00 |
| PINNACLE WEST CAPITAL CORP | EQUITY | 36,400.000 | 85.2000 | 3,103,994.20 | 3,101,280.00 |
| POOL CORP | EQUITY | 3,500.000 | 148.6500 | 603,210.65 | 520,275.00 |
| POPULAR INC | EQUITY | 119,000.000 | 47.2200 | 5,191,580.39 | 5,619,180.00 |
| POST HOLDINGS INC | EQUITY | 54,500.000 | 89.1300 | 5,054,845.68 | 4,857,585.00 |
| PREMIER INC | EQUITY | 76,100.000 | 37.3500 | 2,518,910.88 | 2,842,335.00 |
| PROCTER & GAMBLE CO/THE | EQUITY | 73,700.000 | 91.9200 | 6,066,426.91 | 6,774,504.00 |
| PROGRESSIVE CORP/THE | EQUITY | 145,500.000 | 60.3300 | 5,559,396.40 | 8,778,015.00 |
| PROLOGIS INC | EQUITY | 146,828.000 | 58.7200 | 8,971,717.03 | 8,621,740.16 |
| PUBLIC STORAGE | EQUITY | 5,800.000 | 202.4100 | 1,128,129.00 | 1,173,978.00 |
| RALPH LAUREN CORP | EQUITY | 8,500.000 | 103.4600 | 967,038.58 | 879,410.00 |
| RAYTHEON CO | EQUITY | 53,900.000 | 153.3500 | 7,552,706.17 | 8,265,565.00 |
| REINSURANCE GROUP OF AMERICA I | EQUITY | 46,500.000 | 140.2300 | 5,974,400.03 | 6,520,695.00 |
| RENAISSANCERE HOLDINGS LTD | EQUITY | 47,095.000 | 133.7000 | 4,839,471.85 | 6,296,601.50 |
| REPUBLIC SERVICES INC | EQUITY | 119,500.000 | 72.0900 | 4,328,238.03 | 8,614,755.00 |
| RESIDEO TECHNOLOGIES INC | EQUITY | 0.001 | 20.5500 | 0.02 | 0.02 |
| RESMED INC | EQUITY | 11,000.000 | 113.8700 | 1,247,642.00 | 1,252,570.00 |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 19,500.000 | 57.2000 | 1,093,166.14 | 1,115,400.00 |
| ROYAL CARIBBEAN CRUISES LTD | EQUITY | 19,900.000 | 97.7900 | 2,377,585.27 | 1,946,021.00 |
| ROYAL GOLD INC | EQUITY | 42,100.000 | 85.6500 | 3,338,674.15 | 3,605,865.00 |
| S&P GLOBAL INC | EQUITY | 15,800.000 | 169.9400 | 2,997,370.72 | 2,685,052.00 |
| SABRE CORP | EQUITY | 224,200.000 | 21.6400 | 5,586,993.50 | 4,851,688.00 |
| SEABOARD CORP | EQUITY | 100.000 | 3,538.0100 | 449,955.03 | 353,801.00 |
| SENIOR HOUSING PROPERTIES TRUS | EQUITY | 42,900.000 | 11.7200 | 913,533.20 | 502,788.00 |
| SIMON PROPERTY GROUP INC | EQUITY | 46,000.000 | 167.9900 | 7,942,575.42 | 7,727,540.00 |
| SPIRIT AEROSYSTEMS HOLDINGS IN | EQUITY | 16,400.000 | 72.0900 | 1,283,353.72 | 1,182,276.00 |
| STARBUCKS CORP | EQUITY | 109,300.000 | 64.4000 | 5,507,803.91 | 7,038,920.00 |
| STERIS PLC | EQUITY | 3,700.000 | 106.8500 | 423,468.33 | 395,345.00 |
| STRYKER CORP | EQUITY | 59,000.000 | 156.7500 | 4,232,417.67 | 9,248,250.00 |
| SUN COMMUNITIES INC | EQUITY | 63,400.000 | 101.7100 | 5,822,203.84 | 6,448,414.00 |
| SUNTRUST BANKS INC | EQUITY | 32,100.000 | 50.4400 | 2,178,240.64 | 1,619,124.00 |
| SYNOPSYS INC | EQUITY | 93,000.000 | 84.2400 | 3,560,796.85 | 7,834,320.00 |
| SYNOVUS FINANCIAL CORP | EQUITY | 61,200.000 | 31.9900 | 2,540,446.72 | 1,957,788.00 |
| SYSCO CORP | EQUITY | 142,000.000 | 62.6600 | 5,627,016.96 | 8,897,720.00 |
| TARGET CORP | EQUITY | 60,400.000 | 66.0900 | 5,174,677.44 | 3,991,836.00 |
| TEXAS INSTRUMENTS INC | EQUITY | 24,300.000 | 94.5000 | 1,276,094.31 | 2,296,350.00 |
| TOTAL SYSTEM SERVICES INC | EQUITY | 37,600.000 | 81.2900 | 2,540,042.91 | 3,056,504.00 |
| TRAVELERS COS INC/THE | EQUITY | 66,100.000 | 119.7500 | 6,805,363.46 | 7,915,475.00 |
| TYSON FOODS INC | EQUITY | 137,700.000 | 53.4000 | 8,628,528.35 | 7,353,180.00 |
| UDR INC | EQUITY | 159,000.000 | 39.6200 | 6,170,000.08 | 6,299,580.00 |
| UGI CORP | EQUITY | 132,550.000 | 53.3500 | 4,736,847.21 | 7,071,542.50 |
| UNION PACIFIC CORP | EQUITY | 5,100.000 | 138.2300 | 786,026.53 | 704,973.00 |
| UNITED CONTINENTAL HOLDINGS IN | EQUITY | 33,600.000 | 83.7300 | 2,952,566.67 | 2,813,328.00 |
| UNITED STATES CELLULAR CORP | EQUITY | 5,900.000 | 51.9700 | 314,971.00 | 306,623.00 |
| UNITEDHEALTH GROUP INC | EQUITY | 38,700.000 | 249.1200 | 3,426,001.03 | 9,640,944.00 |
| UNIVERSAL HEALTH SERVICES INC | EQUITY | 16,400.000 | 116.5600 | 2,061,702.92 | 1,911,584.00 |

Martingale Large Cap

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| US BANCORP | EQUITY | 149,200.000 | 45.7000 | 7,287,856.41 | 6,818,440.00 |
| US FOODS HOLDING CORP | EQUITY | 91,500.000 | 31.6400 | 3,388,329.97 | 2,895,060.00 |
| VARIAN MEDICAL SYSTEMS INC | EQUITY | 55,800.000 | 113.3100 | 5,450,393.12 | 6,322,698.00 |
| VENTAS INC | EQUITY | 33,300.000 | 58.5900 | 2,149,606.53 | 1,951,047.00 |
| VERIZON COMMUNICATIONS INC | EQUITY | 113,600.000 | 56.2200 | 5,647,558.43 | 6,386,592.00 |
| VF CORP | EQUITY | 36,000.000 | 71.3400 | 3,325,186.80 | 2,568,240.00 |
| VISTRA ENERGY CORP | EQUITY | 32,100.000 | 22.8900 | 749,442.75 | 734,769.00 |
| WALGREENS BOOTS ALLIANCE INC | EQUITY | 42,500.000 | 68.3300 | 3,394,090.83 | 2,904,025.00 |
| WALMART INC | EQUITY | 149,700.000 | 93.1500 | 11,005,165.25 | 13,944,555.00 |
| WASTE MANAGEMENT INC | EQUITY | 102,700.000 | 88.9900 | 4,389,535.04 | 9,139,273.00 |
| WATERS CORP | EQUITY | 3,600.000 | 188.6500 | 676,352.82 | 679,140.00 |
| WEC ENERGY GROUP INC | EQUITY | 24,100.000 | 69.2600 | 1,584,487.90 | 1,669,166.00 |
| WENDY'S CO/THE | EQUITY | 8,400.000 | 15.6100 | 148,958.04 | 131,124.00 |
| WHITE MOUNTAINS INSURANCE GROU | EQUITY | 700.000 | 857.6900 | 478,445.37 | 600,383.00 |
| WP CAREY INC | EQUITY | 28,400.000 | 65.3400 | 1,921,872.43 | 1,855,656.00 |
| XCEL ENERGY INC | EQUITY | 43,100.000 | 49.2700 | 2,069,266.36 | 2,123,537.00 |
| YUM CHINA HOLDINGS INC | EQUITY | 128,700.000 | 33.5300 | 3,901,888.94 | 4,315,311.00 |
| YUM! BRANDS INC | EQUITY | 66,700.000 | 91.9200 | 3,688,173.87 | 6,131,064.00 |
| ZIMMER BIOMET HOLDINGS INC | EQUITY | 43,400.000 | 103.7200 | 5,454,643.64 | 4,501,448.00 |
| | | | Martngale Large Total | 1,011,290,086.69 | 1,187,016,536.73 |

# Appendix XV

Mellon Transition Account

| (a) | Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Security description | Shares/Par (c) | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|---|
| | EB TEMP INV FD | CCT | 2,741.990 | 1.0000 | 2,741.99 | 2,741.99 |
| | ACC CLAIMS HLDGS LLC | EQUITY | 8,222,480.000 | 0.0040 | 0.00 | 32,889.92 |
| | ADELPHIA RECOVERY TRUST | EQUITY | 5,107,789.000 | 0.0001 | 2,438,841.97 | 510.78 |
| | ADELPHIA RECOVERY TRUST | EQUITY | 10,669,204.000 | 0.0000 | 851,509.33 | 106.69 |
| | KAISER VENTURES LLC UNIT | EQUITY | 2,248.000 | 0.0000 | 0.00 | 0.00 |
| | GLOBAL UNILABS CLINICAL TRIALS | EQUITY | 53.000 | 0.0002 | 0.01 | 0.01 |
| | | | Mellon Transition Total | | 3,293,093.30 | 36,249.39 |

# Appendix XVI

Oaktree

| 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 |
|---|---|---|---|---|---|---|
| (a) (b) | | (c) | | | (d) | (e) |
| EB TEMP INV FD | CCT | 1.147% 12/31/2049 DD 11/01/01 | 33,680,360.900 | 1.0000 | 33,680,360.90 | 33,680,360.90 |
| CASH | CASH & CASH EQUIVALENTS | | | 1.0000 | 202.43 | 202.43 |
| ACORDA THERAPEUTICS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.750% 06/15/2021 DD 06/23/14 | 1,928,000.000 | 82.7380 | 1,680,620.78 | 1,595,188.64 |
| AKAMAI TECHNOLOGIES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.000% 02/15/2019 DD 02/20/14 | 6,156,000.000 | 99.4400 | 6,112,155.75 | 6,121,526.40 |
| APOLLO COMMERCIAL REAL ESTATE | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.750% 08/23/2022 DD 08/21/17 | 4,781,000.000 | 93.6290 | 4,788,197.55 | 4,476,402.49 |
| ARBOR REALTY TRUST INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.250% 07/01/2021 DD 07/20/18 | 3,691,000.000 | 97.2660 | 3,705,693.78 | 3,590,088.06 |
| ARES CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.375% 01/15/2019 DD 07/19/13 | 6,754,000.000 | 99.9310 | 6,811,373.49 | 6,749,339.74 |
| ASSERTIO THERAPEUTICS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.500% 09/01/2021 DD 09/09/14 | 1,735,000.000 | 67.3120 | 1,481,046.82 | 1,167,863.20 |
| BANK OF AMERICA CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | PFD 7.250% NON-CUMULATIVE | 1,500.000 | 1,252.5100 | 1,910,416.55 | 1,878,765.00 |
| BLACKROCK CAPITAL INVESTMENT C | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 06/15/2022 DD 06/13/17 | 2,268,000.000 | 97.7500 | 2,274,695.18 | 2,216,970.00 |
| BLACKROCK TCP CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.250% 12/15/2019 DD 06/17/14 | 3,811,000.000 | 100.0020 | 3,865,234.14 | 3,811,076.22 |
| BLACKSTONE MORTGAGE TRUST INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.375% 05/05/2022 DD 05/05/17 | 2,359,000.000 | 97.3110 | 2,351,877.67 | 2,295,566.49 |
| BW GROUP LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.750% 09/10/2019 | 2,400,000.000 | 96.0233 | 2,267,578.44 | 2,304,559.20 |
| CALAMP CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.625% 05/15/2020 DD 05/06/15 | 1,280,000.000 | 95.1300 | 1,223,500.80 | 1,217,664.00 |
| CANADIAN SOLAR INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.250% 02/15/2019 DD 02/18/14 | 1,885,000.000 | 98.9550 | 1,845,667.59 | 1,865,301.75 |
| CARDTRONICS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.000% 12/01/2020 DD 11/25/13 | 5,303,000.000 | 92.6170 | 4,957,392.35 | 4,911,479.51 |
| CEMEX SAB DE CV | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.720% 03/15/2020 DD 03/13/15 | 1,030,000.000 | 97.3970 | 1,040,928.30 | 1,003,189.10 |
| CEMEX SAB DE CV | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.720% 03/15/2020 DD 05/28/15 | 1,952,000.000 | 97.5080 | 1,968,724.85 | 1,903,356.16 |
| CLEARWAY ENERGY INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.500% 02/01/2019 DD 02/11/14 | 3,093,000.000 | 99.7500 | 3,094,324.70 | 3,085,267.50 |
| CLOVIS ONCOLOGY INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.500% 09/15/2021 DD 09/09/14 | 1,000,000.000 | 83.4930 | 860,050.00 | 834,930.00 |
| COLONY CAPITAL INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.875% 01/15/2021 DD 01/28/14 | 6,570,000.000 | 92.5080 | 6,234,756.28 | 6,077,775.60 |
| COWEN INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 03/15/2019 DD 03/10/14 | 2,210,000.000 | 99.0020 | 2,206,677.50 | 2,187,944.20 |
| CTRIP.COM INTERNATIONAL LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.250% 09/15/2022 DD 09/12/16 | 3,945,000.000 | 96.6900 | 3,859,933.81 | 3,814,420.50 |
| DHT HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 10/01/2019 DD 09/15/14 | 1,598,000.000 | 97.6500 | 1,557,677.54 | 1,560,447.00 |
| DOREL INDUSTRIES INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.500% 11/30/2019 | 1,784,000.000 | 97.0000 | 1,720,872.50 | 1,730,480.00 |
| ECHO GLOBAL LOGISTICS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.500% 05/01/2020 DD 05/05/15 | 434,000.000 | 96.8130 | 420,074.71 | 420,168.42 |
| ELECTRONICS FOR IMAGING INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.750% 09/01/2019 DD 09/09/14 | 3,734,000.000 | 97.3540 | 3,671,106.99 | 3,635,198.36 |
| EMPIRE STATE REALTY OP LP 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.625% 08/15/2019 DD 08/12/14 | 995,000.000 | 99.4160 | 990,762.50 | 989,189.20 |
| ENCORE CAPITAL GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 03/15/2021 DD 03/11/14 | 2,867,000.000 | 83.0150 | 2,579,740.16 | 2,380,040.05 |
| ENSCO JERSEY FINANCE LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 01/31/2024 DD 12/12/16 | 361,000.000 | 66.1260 | 317,726.70 | 238,714.86 |
| EXANTAS CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 08/15/2022 DD 08/16/17 | 965,000.000 | 96.5070 | 968,408.30 | 931,292.55 |
| EZCORP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | VAR RT 06/15/2019 DD 06/23/14 | 3,894,000.000 | 97.3480 | 3,681,527.70 | 3,790,731.12 |
| FINISAR CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.500% 12/15/2036 DD 12/21/16 | 3,939,000.000 | 94.9220 | 3,610,503.08 | 3,738,977.58 |
| FIREEYE INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.000% 06/01/2035 DD 06/02/15 | 2,991,000.000 | 95.6260 | 2,879,393.54 | 2,860,173.66 |
| FORESTAR GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 03/01/2020 DD 02/26/13 | 3,632,000.000 | 97.0350 | 3,536,691.32 | 3,524,311.20 |
| GLOBAL EAGLE ENTERTAINMENT INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | VAR RT 02/15/2035 DD 02/18/15 | 835,000.000 | 73.6910 | 637,731.25 | 615,319.85 |
| GNC HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.500% 08/15/2020 DD 08/10/15 | 1,674,000.000 | 71.5000 | 1,288,905.13 | 1,196,910.00 |
| GOLDEN OCEAN GROUP LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.070% 01/30/2019 | 1,800,000.000 | 99.0000 | 1,634,175.01 | 1,782,000.00 |
| GOLDMAN SACHS BDC INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 04/01/2022 DD 10/03/16 | 3,230,000.000 | 96.7590 | 3,229,132.53 | 3,125,315.70 |
| GRANITE POINT MORTGAGE TR 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.625% 12/01/2022 DD 12/12/17 | 2,730,000.000 | 99.5180 | 2,727,848.77 | 2,716,841.40 |
| GREEN PLAINS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.125% 09/01/2022 DD 08/15/16 | 3,373,000.000 | 88.1250 | 3,300,409.85 | 2,972,456.25 |
| HANNON ARMSTRONG SUSTAINABLE I | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.125% 09/01/2022 DD 08/22/17 | 2,864,000.000 | 90.8470 | 2,758,939.61 | 2,601,858.08 |
| HCI GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.875% 03/15/2019 DD 12/11/13 | 3,165,000.000 | 99.5730 | 3,080,954.58 | 3,151,485.45 |
| HCI GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.250% 03/01/2037 DD 03/03/17 | 855,000.000 | 100.8680 | 781,803.01 | 862,421.40 |
| HELIX ENERGY SOLUTIONS GROUP I | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.250% 05/01/2022 DD 11/01/16 | 1,409,000.000 | 92.2810 | 1,381,594.15 | 1,300,239.29 |
| HERCULES CAPITAL INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.375% 02/01/2022 DD 01/25/17 | 2,642,000.000 | 94.6400 | 2,654,643.32 | 2,500,388.80 |
| HURON CONSULTING GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.250% 10/01/2019 DD 09/10/14 | 6,692,000.000 | 97.9890 | 6,357,186.33 | 6,557,423.88 |
| INTERCEPT PHARMACEUTICALS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.250% 07/01/2023 DD 07/06/16 | 318,000.000 | 92.1380 | 258,648.75 | 292,998.84 |
| JUST ENERGY GROUP INC REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.500% 07/29/2019 | 2,200,000.000 | 100.4075 | 2,230,267.43 | 2,208,965.00 |
| KB HOME | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.375% 02/01/2019 DD 01/29/13 | 4,899,000.000 | 99.3750 | 4,890,288.70 | 4,868,381.25 |
| KKR REAL ESTATE FINANCE T 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.125% 05/15/2023 DD 05/18/18 | 4,920,000.000 | 98.5840 | 4,941,462.25 | 4,850,332.80 |
| MACQUARIE INFRASTRUCTURE CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 07/15/2019 DD 07/15/14 | 6,125,000.000 | 99.2520 | 6,076,947.72 | 6,079,185.00 |
| MACQUARIE INFRASTRUCTURE CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.000% 10/01/2023 DD 10/13/16 | 1,156,000.000 | 86.5300 | 1,032,661.06 | 1,000,286.80 |
| NAVISTAR INTERNATIONAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.750% 04/15/2019 DD 03/24/14 | 3,801,000.000 | 99.7490 | 3,722,767.54 | 3,791,459.49 |
| NEW MOUNTAIN FINANCE CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.000% 06/15/2019 DD 06/03/14 | 4,935,000.000 | 100.2600 | 5,013,820.25 | 4,947,831.00 |
| NEW YORK MORTGAGE TRUST INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.250% 01/15/2022 DD 01/23/17 | 2,828,000.000 | 98.1880 | 2,796,301.22 | 2,776,756.64 |
| NOVAVAX INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 02/01/2023 DD 01/29/16 | 2,195,000.000 | 60.2500 | 1,400,986.62 | 1,322,487.50 |
| PANDORA MEDIA INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.750% 12/01/2020 DD 12/09/15 | 4,709,000.000 | 94.3790 | 4,316,226.57 | 4,444,307.11 |
| PATTERN ENERGY GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | VAR RT 07/15/2020 DD 07/28/15 | 5,455,000.000 | 98.5630 | 5,451,175.99 | 5,376,611.65 |
| PDL BIOPHARMA INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.750% 12/01/2021 DD 11/22/16 | 1,200,000.000 | 101.2680 | 1,067,862.27 | 1,215,216.00 |
| PENNYMAC CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.375% 05/01/2020 DD 04/30/13 | 5,008,000.000 | 98.8890 | 4,932,461.97 | 4,952,361.12 |
| PRA GROUP INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 08/01/2020 DD 08/13/13 | 5,215,000.000 | 91.6490 | 4,935,308.95 | 4,779,495.35 |
| PROSPECT CAPITAL CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.750% 04/15/2020 DD 04/11/14 | 798,000.000 | 98.9140 | 800,218.53 | 789,333.72 |
| ROYAL GOLD INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 06/15/2019 DD 06/20/12 | 2,751,000.000 | 100.2540 | 2,745,661.50 | 2,757,987.54 |
| RWT HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.625% 11/15/2019 DD 11/24/14 | 5,995,000.000 | 100.4380 | 6,064,144.70 | 6,021,258.10 |
| SCORPIO TANKERS INC 144A | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.375% 07/01/2019 DD 06/30/14 | 2,785,000.000 | 96.0520 | 2,687,080.34 | 2,675,048.20 |
| SEACOR HOLDINGS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.000% 11/15/2028 DD 11/13/13 | 6,587,000.000 | 92.3030 | 6,086,787.12 | 6,079,998.61 |
| SHIP FINANCE INTERNATIONAL LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 5.750% 10/15/2021 DD 10/05/16 | 1,595,000.000 | 92.9020 | 1,616,401.57 | 1,481,786.90 |
| SIBANYE GOLD LTD REGS | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.875% 09/26/2023 | 1,400,000.000 | 75.7300 | 1,128,250.00 | 1,060,220.00 |
| SPIRIT REALTY CAPITAL INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 05/15/2019 DD 05/20/14 | 6,388,000.000 | 99.8000 | 6,377,619.75 | 6,375,224.00 |
| SSR MINING INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.875% 02/01/2033 DD 01/16/13 | 6,183,000.000 | 99.5000 | 6,075,374.34 | 6,152,085.00 |
| SUNPOWER CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.000% 01/15/2023 DD 12/15/15 | 690,000.000 | 80.1980 | 574,997.91 | 553,366.20 |
| SYNCHRONOSS TECHNOLOGIES INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.750% 08/15/2019 DD 08/12/14 | 407,000.000 | 96.1820 | 385,214.31 | 391,460.74 |
| TESLA ENERGY OPERATIONS INC/DE | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.625% 11/01/2019 DD 09/30/14 | 3,929,000.000 | 93.6090 | 3,697,095.43 | 3,677,897.61 |
| TEVA PHARMACEUTICAL FINANCE CO | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.250% 02/01/2026 DD 01/31/06 | 3,485,000.000 | 90.2500 | 3,147,453.29 | 3,145,212.50 |
| TITAN MACHINERY INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 3.750% 05/01/2019 DD 04/24/12 | 2,698,000.000 | 98.5580 | 2,441,575.75 | 2,659,094.84 |
| TPG SPECIALTY LENDING INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 4.500% 12/15/2019 DD 06/10/14 | 2,711,000.000 | 100.3880 | 2,750,272.63 | 2,721,518.68 |
| TWITTER INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 0.250% 09/15/2019 DD 09/17/14 | 7,271,000.000 | 97.0200 | 6,951,298.67 | 7,054,324.20 |
| TWO HARBORS INVESTMENT CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.250% 01/15/2022 DD 01/19/17 | 1,612,000.000 | 97.5410 | 1,649,826.31 | 1,572,360.92 |
| VECTOR GROUP LTD | CONVERTIBLE OR EXCHANGEABLE SECURITIES | VAR RT 04/15/2020 DD 03/24/14 | 2,800,000.000 | 100.3120 | 2,898,409.00 | 2,808,736.00 |
| VEECO INSTRUMENTS INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.700% 01/15/2023 DD 01/18/17 | 1,006,000.000 | 75.4140 | 785,055.00 | 758,664.44 |
| VITAMIN SHOPPE INC | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 2.250% 12/01/2020 DD 12/09/15 | 1,890,000.000 | 94.2500 | 1,670,424.06 | 1,781,325.00 |
| WESTERN ASSET MORTGAGE CAPITAL | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 6.750% 10/01/2022 DD 10/02/17 | 1,990,000.000 | 91.7500 | 1,993,641.87 | 1,825,825.00 |
| WHITING PETROLEUM CORP | CONVERTIBLE OR EXCHANGEABLE SECURITIES | 1.250% 04/01/2020 DD 03/27/15 | 6,028,000.000 | 94.5420 | 5,641,847.83 | 5,698,991.76 |
| VIDEOCON INDUSTRIES | FIXED INCOME SECURITIES | 0.000% 12/30/2016 | 77,366.000 | 30.5000 | 77,366.00 | 23,596.63 |
| | | | | Oaktree Total | 275,302,421.44 | 272,943,613.33 |

# Appendix XVII

Wellington

| (a) Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Asset type (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| EB TEMP INV FD | CCT | 2,672,660.610 | 1.0000 | 2,672,660.61 | 2,672,660.61 |
| CASH | CASH & CASH EQUIVALENTS | | 1.0000 | 0.83 | 0.83 |
| 2U INC | EQUITY | 28,293.000 | 49.7200 | 989,109.73 | 1,406,727.96 |
| ABEONA THERAPEUTICS INC | EQUITY | 9,127.000 | 7.1400 | 129,096.93 | 65,166.78 |
| ACADIA HEALTHCARE CO INC | EQUITY | 41,184.000 | 25.7100 | 1,800,428.49 | 1,058,840.64 |
| ADURO BIOTECH INC | EQUITY | 15,463.000 | 2.6400 | 189,474.57 | 40,822.32 |
| ADVANCED DRAINAGE SYSTEMS INC | EQUITY | 75,401.000 | 24.2500 | 1,870,495.44 | 1,828,474.25 |
| ADVANCED MICRO DEVICES INC | EQUITY | 181,418.000 | 18.4600 | 2,780,442.17 | 3,348,976.28 |
| AERIE PHARMACEUTICALS INC | EQUITY | 9,484.000 | 36.1000 | 172,577.34 | 342,372.40 |
| AFFIMED NV | EQUITY | 62,529.000 | 3.1100 | 186,445.06 | 194,465.19 |
| AGCO CORP | EQUITY | 21,657.000 | 55.6700 | 1,266,472.63 | 1,205,645.19 |
| AGREE REALTY CORP | EQUITY | 35,474.000 | 59.1200 | 1,996,697.04 | 2,097,222.88 |
| AIR LEASE CORP | EQUITY | 19,528.000 | 30.2100 | 802,632.13 | 589,940.88 |
| ALCOA CORP | EQUITY | 37,233.000 | 26.5800 | 1,489,318.73 | 989,653.14 |
| ALKERMES PLC | EQUITY | 5,088.000 | 29.5100 | 264,855.62 | 150,146.88 |
| ALLETE INC | EQUITY | 26,277.000 | 76.2200 | 1,920,811.47 | 2,002,832.94 |
| ALNYLAM PHARMACEUTICALS INC | EQUITY | 8,541.000 | 72.9100 | 668,293.20 | 622,724.31 |
| ALTERYX INC | EQUITY | 10,029.000 | 59.4700 | 585,486.55 | 596,424.63 |
| ALTRA INDUSTRIAL MOTION CORP | EQUITY | 24,748.000 | 25.1500 | 1,119,465.49 | 622,412.20 |
| AMERICAN VANGUARD CORP | EQUITY | 75,424.000 | 15.1900 | 1,576,507.38 | 1,145,690.56 |
| ANTERO RESOURCES CORP | EQUITY | 17,268.000 | 9.3900 | 342,466.98 | 162,146.52 |
| ARAMARK | EQUITY | 99,365.000 | 28.9700 | 3,630,243.88 | 2,878,604.05 |
| ARCUS BIOSCIENCES INC | EQUITY | 16,200.000 | 10.7700 | 242,814.92 | 174,474.00 |
| ARDAGH GROUP SA | EQUITY | 28,100.000 | 11.0800 | 599,612.88 | 311,348.00 |
| ARDAGH GROUP SA | EQUITY | 14,000.000 | 11.0800 | 266,000.00 | 155,120.00 |
| ARENA PHARMACEUTICALS INC | EQUITY | 8,064.000 | 38.9500 | 332,302.42 | 314,092.80 |
| ARES CAPITAL CORP | EQUITY | 17,323.000 | 15.5800 | 276,608.03 | 269,892.34 |
| ARGAN INC | EQUITY | 9,572.000 | 37.8400 | 414,332.33 | 362,204.48 |
| ASCENDIS PHARMA A/S | EQUITY | 1,208.000 | 62.6500 | 74,629.27 | 75,681.20 |
| ASPEN TECHNOLOGY INC | EQUITY | 10,018.000 | 82.1800 | 777,868.24 | 823,279.24 |
| ASSEMBLY BIOSCIENCES INC | EQUITY | 8,801.000 | 22.6200 | 315,838.40 | 199,078.62 |
| ASSURANT INC | EQUITY | 21,365.000 | 89.4400 | 1,948,131.95 | 1,910,885.60 |
| ASSURED GUARANTY LTD | EQUITY | 80,339.000 | 38.2800 | 2,242,465.96 | 3,075,376.92 |
| ATHENAHEALTH INC | EQUITY | 8,743.000 | 131.9300 | 1,054,345.47 | 1,153,463.99 |
| ATHENE HOLDING LTD | EQUITY | 55,700.000 | 39.8300 | 2,723,686.10 | 2,218,531.00 |
| ATRICURE INC | EQUITY | 8,725.000 | 30.6000 | 127,269.51 | 266,985.00 |
| AUDENTES THERAPEUTICS INC | EQUITY | 16,596.000 | 21.3200 | 570,556.46 | 353,826.72 |
| AVROBIO INC | EQUITY | 4,800.000 | 16.6500 | 91,200.00 | 79,920.00 |
| AXALTA COATING SYSTEMS LTD | EQUITY | 35,907.000 | 23.4200 | 994,698.76 | 840,941.94 |
| AXCELIS TECHNOLOGIES INC | EQUITY | 77,037.000 | 17.8000 | 1,887,703.68 | 1,371,258.60 |
| B&G FOODS INC | EQUITY | 64,358.000 | 28.9100 | 1,801,689.06 | 1,860,589.78 |
| BANCORPSOUTH BANK | EQUITY | 62,338.000 | 26.1400 | 1,791,713.16 | 1,629,515.32 |
| BANK OF NT BUTTERFIELD & SON L | EQUITY | 54,096.000 | 31.3500 | 2,506,279.54 | 1,695,909.60 |
| BEACON ROOFING SUPPLY INC | EQUITY | 70,610.000 | 31.7200 | 2,695,944.09 | 2,239,749.20 |
| BENEFITFOCUS INC | EQUITY | 24,317.000 | 45.7200 | 963,713.92 | 1,111,773.24 |
| BIO-TECHNE CORP | EQUITY | 6,026.000 | 144.7200 | 771,188.43 | 872,082.72 |
| BLACK HILLS CORP | EQUITY | 41,118.000 | 62.7800 | 2,447,301.20 | 2,581,388.04 |
| BLACKBAUD INC | EQUITY | 10,213.000 | 62.9000 | 831,891.66 | 642,397.70 |
| BLUCORA INC | EQUITY | 57,644.000 | 26.6400 | 1,097,307.33 | 1,535,636.16 |
| BLUEBIRD BIO INC | EQUITY | 11,701.000 | 99.2000 | 1,377,428.82 | 1,160,739.20 |
| BLUEPRINT MEDICINES CORP | EQUITY | 6,605.000 | 53.9100 | 264,282.24 | 356,075.55 |
| BMC STOCK HOLDINGS INC | EQUITY | 12,289.000 | 15.4800 | 268,488.92 | 190,233.72 |
| BOISE CASCADE CO | EQUITY | 13,691.000 | 23.8500 | 360,164.45 | 326,530.35 |
| BRANDYWINE REALTY TRUST | EQUITY | 283,996.000 | 12.8700 | 5,109,992.74 | 3,655,028.52 |
| BRUKER CORP | EQUITY | 14,952.000 | 29.7700 | 403,813.16 | 445,121.04 |
| BURLINGTON STORES INC | EQUITY | 11,426.000 | 162.6700 | 1,502,287.19 | 1,858,667.42 |
| CABOT CORP | EQUITY | 46,095.000 | 42.9400 | 2,298,676.95 | 1,979,319.30 |
| CACI INTERNATIONAL INC | EQUITY | 6,132.000 | 144.0300 | 789,691.20 | 883,191.96 |
| CACTUS INC | EQUITY | 9,361.000 | 27.4100 | 199,470.53 | 256,585.01 |
| CADENCE BANCORP | EQUITY | 26,317.000 | 16.7800 | 736,802.39 | 441,599.26 |
| CADENCE DESIGN SYSTEMS INC | EQUITY | 42,766.000 | 43.4800 | 1,445,650.40 | 1,859,465.68 |
| CAESARSTONE LTD | EQUITY | 81,261.000 | 13.5800 | 1,617,534.51 | 1,103,524.38 |
| CALITHERA BIOSCIENCES INC | EQUITY | 37,867.000 | 4.0100 | 339,796.83 | 151,846.67 |
| CAMDEN PROPERTY TRUST | EQUITY | 26,431.000 | 88.0500 | 2,384,946.79 | 2,327,249.55 |
| CANTEL MEDICAL CORP | EQUITY | 5,149.000 | 74.4500 | 442,753.44 | 383,343.05 |
| CARBON BLACK INC | EQUITY | 36,225.000 | 13.4200 | 864,016.95 | 486,139.50 |
| CARDIOVASCULAR SYSTEMS INC | EQUITY | 15,107.000 | 28.4900 | 363,928.79 | 430,398.43 |
| CARDTRONICS PLC | EQUITY | 55,967.000 | 26.0000 | 1,441,656.41 | 1,455,142.00 |
| CARGURUS INC | EQUITY | 12,640.000 | 33.7300 | 678,795.70 | 426,347.20 |
| CARPENTER TECHNOLOGY CORP | EQUITY | 24,375.000 | 35.6100 | 1,002,389.37 | 867,993.75 |
| CARRIZO OIL & GAS INC | EQUITY | 8,772.000 | 11.2900 | 162,354.26 | 99,035.88 |
| CARTER'S INC | EQUITY | 28,899.000 | 81.6200 | 2,763,479.98 | 2,358,736.38 |

Wellington

| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| CENTENNIAL RESOURCE DEVELOPMEN | EQUITY | 47,232.000 | 11.0200 | 900,027.37 | 520,496.64 |
| CENTERSTATE BANK CORP | EQUITY | 69,445.000 | 21.0400 | 1,920,562.28 | 1,461,122.80 |
| CERIDIAN HCM HOLDING INC | EQUITY | 30,813.000 | 34.4900 | 1,017,012.43 | 1,062,740.37 |
| CINEMARK HOLDINGS INC | EQUITY | 44,056.000 | 35.8000 | 1,595,028.21 | 1,577,204.80 |
| CLEAN HARBORS INC | EQUITY | 61,981.000 | 49.3500 | 3,195,039.64 | 3,058,762.35 |
| CLEARSIDE BIOMEDICAL INC | EQUITY | 12,600.000 | 1.0700 | 163,800.00 | 13,482.00 |
| CLOUDERA INC | EQUITY | 46,083.000 | 11.0600 | 768,887.46 | 509,677.98 |
| CLOUDERA INC | EQUITY | 5,823.000 | 11.0600 | 101,562.18 | 64,402.38 |
| COHEN & STEERS INC | EQUITY | 21,372.000 | 34.3200 | 961,192.87 | 733,487.04 |
| COHERENT INC | EQUITY | 2,081.000 | 105.7100 | 285,312.72 | 219,982.51 |
| COMMERCIAL METALS CO | EQUITY | 40,259.000 | 16.0200 | 710,570.20 | 644,949.18 |
| COMMSCOPE HOLDING CO INC | EQUITY | 31,185.000 | 16.3900 | 1,165,055.06 | 511,122.15 |
| CONMED CORP | EQUITY | 4,584.000 | 64.2000 | 312,090.20 | 294,292.80 |
| CORESITE REALTY CORP | EQUITY | 20,058.000 | 87.2300 | 1,679,306.72 | 1,749,659.34 |
| CORPORATE OFFICE PROPERTIES TR | EQUITY | 78,036.000 | 21.0300 | 2,361,599.27 | 1,641,097.08 |
| CRISPR THERAPEUTICS AG | EQUITY | 4,449.000 | 28.5700 | 146,866.37 | 127,107.93 |
| CROWN HOLDINGS INC | EQUITY | 33,979.000 | 41.5700 | 1,814,618.02 | 1,412,507.03 |
| CYTOKINETICS INC | EQUITY | 8,097.000 | 6.3200 | 97,468.59 | 51,173.04 |
| CYTOMX THERAPEUTICS INC | EQUITY | 14,100.000 | 15.1000 | 203,844.07 | 212,910.00 |
| DHT HOLDINGS INC | EQUITY | 667,838.000 | 3.9200 | 2,638,775.26 | 2,617,924.96 |
| DIAMONDBACK ENERGY INC | EQUITY | 13,780.010 | 92.7000 | 1,415,586.86 | 1,277,406.93 |
| DOMINO'S PIZZA INC | EQUITY | 7,636.000 | 247.9900 | 1,794,988.91 | 1,893,651.64 |
| DOUGLAS EMMETT INC | EQUITY | 153,715.000 | 34.1300 | 5,930,464.72 | 5,246,292.95 |
| ELANCO ANIMAL HEALTH INC | EQUITY | 9,286.000 | 31.5300 | 234,315.86 | 292,787.58 |
| ENTEGRIS INC | EQUITY | 43,334.000 | 27.8950 | 1,152,549.61 | 1,208,801.93 |
| EPAM SYSTEMS INC | EQUITY | 12,621.000 | 116.0100 | 897,078.19 | 1,464,162.21 |
| EQT CORP | EQUITY | 28,388.000 | 18.8900 | 531,678.50 | 536,249.32 |
| EQUITY LIFESTYLE PROPERTIES IN | EQUITY | 29,233.000 | 97.1300 | 2,451,612.89 | 2,839,401.29 |
| ESSENT GROUP LTD | EQUITY | 21,213.000 | 34.1800 | 834,049.73 | 725,060.34 |
| ETSY INC | EQUITY | 3,516.000 | 47.5700 | 106,164.60 | 167,256.12 |
| EVO PAYMENTS INC | EQUITY | 8,941.000 | 24.6700 | 143,056.00 | 220,574.47 |
| EXLSERVICE HOLDINGS INC | EQUITY | 31,054.000 | 52.6200 | 1,544,317.16 | 1,634,061.48 |
| FABRINET | EQUITY | 14,786.000 | 51.3100 | 567,541.16 | 758,669.66 |
| FACTSET RESEARCH SYSTEMS INC | EQUITY | 7,303.000 | 200.1300 | 1,408,154.53 | 1,461,549.39 |
| FAIR ISAAC CORP | EQUITY | 5,868.000 | 187.0000 | 985,867.65 | 1,097,316.00 |
| FALCON MINERALS CORP | EQUITY | 29,363.000 | 8.5000 | 327,393.58 | 249,585.50 |
| FIRST BUSEY CORP | EQUITY | 69,092.000 | 24.5400 | 1,698,106.85 | 1,695,517.68 |
| FIRST MIDWEST BANCORP INC/IL | EQUITY | 78,302.000 | 19.8100 | 2,043,116.81 | 1,551,162.62 |
| FIRST SOLAR INC | EQUITY | 82,961.000 | 42.4550 | 4,319,681.04 | 3,522,109.26 |
| FIVE POINT HOLDINGS LLC | EQUITY | 2,584.000 | 6.9400 | 30,847.88 | 17,932.96 |
| FIVE POINT HOLDINGS LLC | EQUITY | 59,566.000 | 6.9400 | 862,816.05 | 413,388.04 |
| FIVE PRIME THERAPEUTICS INC | EQUITY | 10,598.000 | 9.3000 | 437,345.55 | 98,561.40 |
| FLOWSERVE CORP | EQUITY | 12,075.000 | 38.0200 | 576,963.53 | 459,091.50 |
| FOOT LOCKER INC | EQUITY | 7,346.000 | 53.2000 | 357,432.12 | 390,807.20 |
| FORESCOUT TECHNOLOGIES INC | EQUITY | 15,309.000 | 25.9900 | 476,929.92 | 397,880.91 |
| FORESCOUT TECHNOLOGIES INC | EQUITY | 5,555.000 | 25.9900 | 131,250.75 | 144,374.45 |
| FORMFACTOR INC | EQUITY | 75,148.000 | 14.0900 | 1,037,416.53 | 1,058,835.32 |
| FORTUNE BRANDS HOME & SECURITY | EQUITY | 76,548.000 | 37.9900 | 4,094,279.11 | 2,908,058.52 |
| FORTY SEVEN INC | EQUITY | 25,121.000 | 15.7200 | 401,915.65 | 394,902.12 |
| G1 THERAPEUTICS INC | EQUITY | 14,777.000 | 19.1500 | 307,357.15 | 282,979.55 |
| GENPACT LTD | EQUITY | 53,170.000 | 26.9900 | 1,288,359.51 | 1,435,058.30 |
| GLOBAL BLOOD THERAPEUTICS INC | EQUITY | 9,500.000 | 41.0500 | 170,044.42 | 389,975.00 |
| GLOBUS MEDICAL INC | EQUITY | 12,001.000 | 43.2800 | 280,498.90 | 519,403.28 |
| GLYCOMIMETICS INC | EQUITY | 40,817.000 | 9.4700 | 438,895.39 | 386,536.99 |
| GODADDY INC | EQUITY | 22,935.000 | 65.6200 | 1,015,201.22 | 1,504,994.70 |
| GRANITE CONSTRUCTION INC | EQUITY | 116,488.000 | 40.2800 | 5,572,932.21 | 4,692,136.64 |
| GRAPHIC PACKAGING HOLDING CO | EQUITY | 159,218.000 | 10.6400 | 2,186,711.75 | 1,694,079.52 |
| GREENBRIER COS INC/THE | EQUITY | 45,693.000 | 39.5400 | 2,360,104.32 | 1,806,701.22 |
| GUIDEWIRE SOFTWARE INC | EQUITY | 15,859.000 | 80.2300 | 1,157,265.78 | 1,272,367.57 |
| HAEMONETICS CORP | EQUITY | 5,839.000 | 100.0500 | 677,062.31 | 584,191.95 |
| HALCON RESOURCES CORP | EQUITY | 33,407.000 | 1.7000 | 156,874.67 | 56,791.90 |
| HAMILTON LANE INC | EQUITY | 22,207.000 | 37.0000 | 589,686.13 | 821,659.00 |
| HANNON ARMSTRONG SUSTAINABLE I | EQUITY | 24,310.000 | 19.0500 | 566,142.85 | 463,105.50 |
| HEICO CORP | EQUITY | 22,906.000 | 63.0000 | 898,365.19 | 1,443,078.00 |
| HERON THERAPEUTICS INC | EQUITY | 9,308.000 | 25.9400 | 372,859.37 | 241,449.52 |
| HILL-ROM HOLDINGS INC | EQUITY | 13,423.000 | 88.5500 | 1,159,793.20 | 1,188,606.65 |
| HMS HOLDINGS CORP | EQUITY | 49,403.000 | 28.1300 | 956,097.28 | 1,389,706.39 |
| HOLLYFRONTIER CORP | EQUITY | 12,125.000 | 51.1200 | 640,806.51 | 619,830.00 |
| HOSTESS BRANDS INC | EQUITY | 138,487.000 | 10.9400 | 1,835,732.14 | 1,515,047.78 |
| HOUGHTON MIFFLIN HARCOURT CO | EQUITY | 215,504.000 | 8.8600 | 1,564,933.99 | 1,909,365.44 |
| HUBSPOT INC | EQUITY | 5,684.000 | 125.7300 | 384,277.13 | 714,649.32 |
| HUNTINGTON INGALLS INDUSTRIES | EQUITY | 9,147.000 | 190.3100 | 1,942,244.09 | 1,740,765.57 |

Wellington

| (a) Identity of issue, borrower, lessor or similar party (b) | Description of investment including maturity date, rate of interest, collateral, par or maturity value: Asset type (c) | Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| HURON CONSULTING GROUP INC | EQUITY | 30,402.000 | 51.3100 | 1,536,095.45 | 1,559,926.62 |
| HYATT HOTELS CORP | EQUITY | 60,254.000 | 67.6000 | 3,203,917.07 | 4,073,170.40 |
| IBERIABANK CORP | EQUITY | 55,556.000 | 64.2800 | 4,118,834.41 | 3,571,139.68 |
| ICON PLC | EQUITY | 7,085.000 | 129.2100 | 539,219.47 | 915,452.85 |
| ICU MEDICAL INC | EQUITY | 3,120.000 | 229.6300 | 825,732.26 | 716,445.60 |
| II-VI INC | EQUITY | 13,916.000 | 32.4600 | 632,003.93 | 451,713.36 |
| INDEPENDENT BANK GROUP INC | EQUITY | 7,132.000 | 45.7700 | 456,448.00 | 326,431.64 |
| INSPIRE MEDICAL SYSTEMS INC | EQUITY | 4,108.000 | 42.2500 | 81,614.85 | 173,563.00 |
| INSTALLED BUILDING PRODUCTS IN | EQUITY | 10,634.000 | 33.6900 | 657,913.18 | 358,259.46 |
| INSULET CORP | EQUITY | 11,028.000 | 79.3200 | 931,777.25 | 874,740.96 |
| INTEGRA LIFESCIENCES HOLDINGS | EQUITY | 10,868.000 | 45.1000 | 641,843.00 | 490,146.80 |
| INTERPUBLIC GROUP OF COS INC/T | EQUITY | 75,223.000 | 20.6300 | 1,767,694.08 | 1,551,850.49 |
| INTERSECT ENT INC | EQUITY | 9,383.000 | 28.1800 | 382,768.93 | 264,412.94 |
| IONIS PHARMACEUTICALS INC | EQUITY | 4,086.000 | 54.0600 | 188,907.50 | 220,889.16 |
| IROBOT CORP | EQUITY | 5,735.000 | 83.7400 | 401,562.06 | 480,248.90 |
| ISHARES RUSSELL 2000 ETF | EQUITY | 7,562.000 | 133.9000 | 1,044,663.28 | 1,012,551.80 |
| ITRON INC | EQUITY | 51,929.000 | 47.2900 | 2,962,722.56 | 2,455,722.41 |
| JACK IN THE BOX INC | EQUITY | 7,680.000 | 77.6300 | 660,321.92 | 596,198.40 |
| JAGGED PEAK ENERGY INC | EQUITY | 44,579.000 | 9.1200 | 640,480.07 | 406,560.48 |
| JAMES RIVER GROUP HOLDINGS LTD | EQUITY | 25,917.000 | 36.5400 | 945,970.50 | 947,007.18 |
| JELD-WEN HOLDING INC | EQUITY | 81,640.000 | 14.2100 | 2,528,159.95 | 1,160,104.40 |
| JETBLUE AIRWAYS CORP | EQUITY | 153,111.000 | 16.0600 | 2,951,834.84 | 2,458,962.66 |
| JOUNCE THERAPEUTICS INC | EQUITY | 1,039.000 | 3.3700 | 20,442.03 | 3,501.43 |
| JOUNCE THERAPEUTICS INC | EQUITY | 8,100.000 | 3.3700 | 129,600.00 | 27,297.00 |
| KALA PHARMACEUTICALS INC | EQUITY | 7,407.000 | 4.8900 | 139,643.79 | 36,220.23 |
| KARYOPHARM THERAPEUTICS INC | EQUITY | 34,781.000 | 9.3700 | 423,692.77 | 325,897.97 |
| KENNEDY-WILSON HOLDINGS INC | EQUITY | 99,733.000 | 18.1700 | 2,074,616.92 | 1,812,148.61 |
| KIRBY CORP | EQUITY | 30,309.000 | 67.3600 | 2,468,304.53 | 2,041,614.24 |
| LAKELAND BANCORP INC | EQUITY | 76,039.000 | 14.8100 | 1,194,319.02 | 1,126,137.59 |
| LAMB WESTON HOLDINGS INC | EQUITY | 38,433.000 | 73.5600 | 2,652,653.35 | 2,827,131.48 |
| LIBERTY EXPEDIA HOLDINGS INC | EQUITY | 25,378.000 | 39.1100 | 1,180,517.56 | 992,533.58 |
| LIBERTY MEDIA CORP-LIBERTY BRA | EQUITY | 32,539.000 | 24.8900 | 652,610.39 | 809,895.71 |
| LIBERTY MEDIA CORP-LIBERTY FOR | EQUITY | 50,833.000 | 30.7000 | 1,569,300.23 | 1,560,573.10 |
| LIFE STORAGE INC | EQUITY | 43,729.000 | 92.9900 | 3,600,241.04 | 4,066,359.71 |
| LINDBLAD EXPEDITIONS HOLDINGS | EQUITY | 43,658.000 | 13.4600 | 404,438.06 | 587,636.68 |
| LOXO ONCOLOGY INC | EQUITY | 3,784.000 | 140.0700 | 102,882.54 | 530,024.88 |
| MANPOWERGROUP INC | EQUITY | 7,322.000 | 64.8000 | 550,856.55 | 474,465.60 |
| MARVELL TECHNOLOGY GROUP LTD | EQUITY | 182,044.000 | 16.1900 | 3,354,354.52 | 2,947,292.36 |
| MASIMO CORP | EQUITY | 6,522.000 | 107.3700 | 659,766.72 | 700,267.14 |
| MERIT MEDICAL SYSTEMS INC | EQUITY | 9,228.000 | 55.8100 | 482,671.32 | 515,014.68 |
| MERSANA THERAPEUTICS INC | EQUITY | 19,470.000 | 4.0800 | 292,038.15 | 79,437.60 |
| MGIC INVESTMENT CORP | EQUITY | 146,454.000 | 10.4600 | 1,367,859.54 | 1,531,908.84 |
| MICHAEL KORS HOLDINGS LTD | EQUITY | 8,478.000 | 37.9200 | 319,668.08 | 321,485.76 |
| MIDDLEBY CORP/THE | EQUITY | 42,840.000 | 102.7300 | 5,078,623.89 | 4,400,953.20 |
| MILACRON HOLDINGS CORP | EQUITY | 135,446.000 | 11.8900 | 2,375,866.32 | 1,610,452.94 |
| MINDBODY INC | EQUITY | 10,628.000 | 36.4000 | 431,403.69 | 386,859.20 |
| MINERVA NEUROSCIENCES INC | EQUITY | 4,730.000 | 6.7400 | 50,164.63 | 31,880.20 |
| MOLINA HEALTHCARE INC | EQUITY | 28,030.000 | 116.2200 | 2,100,425.04 | 3,257,646.60 |
| MONARCH CASINO & RESORT INC | EQUITY | 9,832.000 | 38.1400 | 238,772.88 | 374,992.48 |
| MONGODB INC | EQUITY | 4,940.000 | 83.7400 | 221,309.86 | 413,675.60 |
| MONOLITHIC POWER SYSTEMS INC | EQUITY | 18,867.000 | 116.2500 | 2,383,637.08 | 2,193,288.75 |
| MOOG INC | EQUITY | 19,664.000 | 77.4800 | 1,577,726.23 | 1,523,566.72 |
| MYOKARDIA INC | EQUITY | 10,998.000 | 48.8600 | 207,240.70 | 537,362.28 |
| NAVIENT CORP | EQUITY | 95,001.000 | 8.8100 | 1,227,180.37 | 836,958.81 |
| NEON THERAPEUTICS INC | EQUITY | 12,057.000 | 5.0300 | 192,871.00 | 60,646.71 |
| NEUROCRINE BIOSCIENCES INC | EQUITY | 3,018.000 | 71.4100 | 262,771.88 | 215,515.38 |
| NEW JERSEY RESOURCES CORP | EQUITY | 29,478.000 | 45.6700 | 1,170,810.30 | 1,346,260.26 |
| NEW YORK TIMES CO/THE | EQUITY | 71,101.000 | 22.2900 | 1,269,035.83 | 1,584,841.29 |
| NMI HOLDINGS INC | EQUITY | 98,804.000 | 17.8500 | 1,284,974.87 | 1,763,651.40 |
| NRG ENERGY INC | EQUITY | 106,455.000 | 39.6000 | 2,576,044.66 | 4,215,618.00 |
| NUVASIVE INC | EQUITY | 10,332.000 | 49.5600 | 538,436.43 | 512,053.92 |
| OKTA INC | EQUITY | 10,886.000 | 63.8000 | 477,600.71 | 694,526.80 |
| OMNOVA SOLUTIONS INC | EQUITY | 92,321.000 | 7.3300 | 896,428.91 | 676,712.93 |
| ONEMAIN HOLDINGS INC | EQUITY | 50,029.000 | 24.2900 | 1,669,439.14 | 1,215,204.41 |
| ORASURE TECHNOLOGIES INC | EQUITY | 21,538.000 | 11.6800 | 354,719.54 | 251,563.84 |
| ORBCOMM INC | EQUITY | 45,170.000 | 8.2600 | 499,606.72 | 373,104.20 |
| ORIGIN BANCORP INC | EQUITY | 6,200.000 | 34.0800 | 210,800.00 | 211,296.00 |
| OTONOMY INC | EQUITY | 26,969.000 | 1.8500 | 408,884.63 | 49,892.65 |
| OUTFRONT MEDIA INC | EQUITY | 84,454.000 | 18.1200 | 1,906,715.86 | 1,530,306.48 |
| OWENS-ILLINOIS INC | EQUITY | 22,931.000 | 17.2400 | 434,702.97 | 395,330.44 |
| PACKAGING CORP OF AMERICA | EQUITY | 12,497.000 | 83.4600 | 942,616.64 | 1,042,999.62 |
| PACWEST BANCORP | EQUITY | 37,758.000 | 33.2800 | 1,241,815.67 | 1,256,586.24 |

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| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| PAPA JOHN'S INTERNATIONAL INC | EQUITY | 11,266.000 | 39.8100 | 665,661.79 | 448,499.46 |
| PARSLEY ENERGY INC | EQUITY | 8,323.000 | 15.9800 | 172,495.59 | 133,001.54 |
| PATTERN ENERGY GROUP INC | EQUITY | 26,370.000 | 18.6200 | 627,366.18 | 491,009.40 |
| PATTERSON-UTI ENERGY INC | EQUITY | 37,734.000 | 10.3500 | 637,609.59 | 390,546.90 |
| PAYLOCITY HOLDING CORP | EQUITY | 15,079.000 | 60.2100 | 707,614.99 | 907,906.59 |
| PDC ENERGY INC | EQUITY | 15,559.000 | 29.7600 | 614,319.26 | 463,035.84 |
| PEGASYSTEMS INC | EQUITY | 13,030.000 | 47.8300 | 627,941.43 | 623,224.90 |
| PERFORMANCE FOOD GROUP CO | EQUITY | 107,222.000 | 32.2700 | 3,282,634.00 | 3,460,053.94 |
| PHASEBIO PHARMACEUTICALS INC | EQUITY | 61,374.000 | 3.0900 | 306,870.00 | 189,645.66 |
| PINNACLE FINANCIAL PARTNERS IN | EQUITY | 29,900.000 | 46.1000 | 1,964,340.54 | 1,378,390.00 |
| PIVOTAL SOFTWARE INC | EQUITY | 28,663.000 | 16.3500 | 517,684.13 | 468,640.05 |
| PLANET FITNESS INC | EQUITY | 49,397.000 | 53.6200 | 2,446,717.35 | 2,648,667.14 |
| POLARIS INDUSTRIES INC | EQUITY | 18,998.000 | 76.6800 | 2,191,472.00 | 1,456,766.64 |
| POLYONE CORP | EQUITY | 20,857.000 | 28.6000 | 898,461.54 | 596,510.20 |
| PORTOLA PHARMACEUTICALS INC | EQUITY | 12,094.000 | 19.5200 | 323,087.34 | 236,074.88 |
| POST HOLDINGS INC | EQUITY | 22,484.000 | 89.1300 | 1,806,451.02 | 2,003,998.92 |
| PRA GROUP INC | EQUITY | 55,915.000 | 24.3700 | 1,618,714.17 | 1,362,648.55 |
| PRINCIPIA BIOPHARMA INC | EQUITY | 3,862.000 | 27.3900 | 65,654.00 | 105,780.18 |
| PROPETRO HOLDING CORP | EQUITY | 44,023.000 | 12.3200 | 709,352.61 | 542,363.36 |
| PROTEOSTASIS THERAPEUTICS INC | EQUITY | 28,701.000 | 3.2400 | 189,927.32 | 92,991.24 |
| PTC INC | EQUITY | 15,374.000 | 82.9000 | 1,233,467.00 | 1,274,504.60 |
| QIAGEN NV | EQUITY | 27,123.000 | 34.4500 | 991,552.51 | 934,387.35 |
| QUANTENNA COMMUNICATIONS INC | EQUITY | 25,678.000 | 14.3500 | 499,843.80 | 368,479.30 |
| RA PHARMACEUTICALS INC | EQUITY | 25,110.000 | 18.2000 | 317,131.44 | 457,002.00 |
| RADIUS HEALTH INC | EQUITY | 17,699.000 | 16.4900 | 615,928.03 | 291,856.51 |
| RAPID7 INC | EQUITY | 12,790.000 | 31.1600 | 421,412.97 | 398,536.40 |
| REALPAGE INC | EQUITY | 12,149.000 | 48.1900 | 622,698.72 | 585,460.31 |
| REDWOOD TRUST INC | EQUITY | 96,539.000 | 15.0700 | 1,598,766.98 | 1,454,842.73 |
| REGENXBIO INC | EQUITY | 3,232.000 | 41.9500 | 229,501.56 | 135,582.40 |
| RELIANCE STEEL & ALUMINUM CO | EQUITY | 17,665.000 | 71.1700 | 1,397,784.17 | 1,257,218.05 |
| REXFORD INDUSTRIAL REALTY INC | EQUITY | 125,688.000 | 29.4700 | 3,109,075.52 | 3,704,025.36 |
| REXNORD CORP | EQUITY | 9,910.000 | 22.9500 | 253,223.68 | 227,434.50 |
| RHYTHM PHARMACEUTICALS INC | EQUITY | 7,915.000 | 26.8800 | 203,134.40 | 212,755.20 |
| RIGEL PHARMACEUTICALS INC | EQUITY | 67,300.000 | 2.3000 | 235,477.88 | 154,790.00 |
| RINGCENTRAL INC | EQUITY | 18,011.000 | 82.4400 | 1,454,618.72 | 1,484,826.84 |
| ROGERS CORP | EQUITY | 17,944.000 | 99.0600 | 1,264,246.68 | 1,777,532.64 |
| ROKU INC | EQUITY | 13,586.000 | 30.6400 | 509,234.53 | 416,275.04 |
| SAGE THERAPEUTICS INC | EQUITY | 3,624.000 | 95.7900 | 538,657.79 | 347,142.96 |
| SAIA INC | EQUITY | 5,542.000 | 55.8200 | 417,825.36 | 309,354.44 |
| SANGAMO THERAPEUTICS INC | EQUITY | 12,895.000 | 11.4800 | 209,606.88 | 148,034.60 |
| SCHWEITZER-MAUDUIT INTERNATION | EQUITY | 44,362.000 | 25.0500 | 1,856,595.96 | 1,111,268.10 |
| SCIENCE APPLICATIONS INTERNATI | EQUITY | 19,137.000 | 63.7000 | 1,448,519.76 | 1,219,026.90 |
| SEATTLE GENETICS INC | EQUITY | 20,414.000 | 56.6600 | 1,097,824.28 | 1,156,657.24 |
| SEAWORLD ENTERTAINMENT INC | EQUITY | 30,841.000 | 22.0900 | 846,144.02 | 681,277.69 |
| SELECT BANCORP INC | EQUITY | 54,135.000 | 12.3800 | 652,256.75 | 670,191.30 |
| SKECHERS U.S.A. INC | EQUITY | 19,958.000 | 22.8900 | 633,869.13 | 456,838.62 |
| SKYLINE CHAMPION CORP | EQUITY | 118,828.000 | 14.6900 | 2,954,445.06 | 1,745,583.32 |
| SLM CORP | EQUITY | 202,982.000 | 8.3100 | 2,341,145.29 | 1,686,780.42 |
| SNAP INC | EQUITY | 71,063.000 | 5.5100 | 407,569.33 | 391,557.13 |
| SOLID BIOSCIENCES INC | EQUITY | 3,056.000 | 26.8000 | 116,671.89 | 81,900.80 |
| SPARK THERAPEUTICS INC | EQUITY | 7,940.000 | 39.1400 | 493,798.09 | 310,771.60 |
| SPIRIT AEROSYSTEMS HOLDINGS IN | EQUITY | 23,670.000 | 72.0900 | 1,557,662.61 | 1,706,370.30 |
| SRC ENERGY INC | EQUITY | 56,610.000 | 4.7000 | 534,033.62 | 266,067.00 |
| SS&C TECHNOLOGIES HOLDINGS INC | EQUITY | 51,930.000 | 45.1100 | 2,432,318.71 | 2,342,562.30 |
| STEEL DYNAMICS INC | EQUITY | 44,498.000 | 30.0400 | 1,207,905.72 | 1,336,719.92 |
| STERIS PLC | EQUITY | 11,369.000 | 106.8500 | 1,067,023.07 | 1,214,777.65 |
| STERLING BANCORP/DE | EQUITY | 137,779.000 | 16.5100 | 2,472,077.85 | 2,274,731.29 |
| STEVEN MADDEN LTD | EQUITY | 31,034.000 | 30.2600 | 827,838.41 | 939,088.84 |
| SVMK INC | EQUITY | 10,106.000 | 12.2700 | 128,621.10 | 124,000.62 |
| SYNDAX PHARMACEUTICALS INC | EQUITY | 18,382.000 | 4.4500 | 249,026.82 | 81,799.90 |
| SYNEOS HEALTH INC | EQUITY | 37,888.000 | 39.3500 | 1,625,840.40 | 1,490,892.80 |
| SYNLOGIC INC | EQUITY | 37,000.000 | 7.0100 | 338,550.00 | 259,370.00 |
| TARGA RESOURCES CORP | EQUITY | 58,144.000 | 36.0200 | 2,679,389.18 | 2,094,346.88 |
| TELADOC HEALTH INC | EQUITY | 37,439.000 | 49.5700 | 760,230.81 | 1,855,851.23 |
| TELEDYNE TECHNOLOGIES INC | EQUITY | 4,171.000 | 207.0700 | 458,589.65 | 863,688.97 |
| TERADYNE INC | EQUITY | 70,358.000 | 31.3800 | 2,548,491.90 | 2,207,834.04 |
| TESARO INC | EQUITY | 2,087.000 | 74.2500 | 198,075.63 | 154,959.75 |
| TOPBUILD CORP | EQUITY | 61,163.000 | 45.0000 | 2,413,586.54 | 2,752,335.00 |
| TREVENA INC | EQUITY | 61,880.000 | 0.4300 | 414,590.36 | 26,608.40 |
| TRI POINTE GROUP INC | EQUITY | 135,629.000 | 10.9300 | 2,170,172.76 | 1,482,424.97 |
| TRICIDA INC | EQUITY | 11,200.000 | 23.5800 | 230,293.00 | 264,096.00 |
| TRINET GROUP INC | EQUITY | 78,038.000 | 41.9500 | 2,011,716.69 | 3,273,694.10 |

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| (a) Identity of issue, borrower, lessor or similar party (b) | Asset type | Description of investment including maturity date, rate of interest, collateral, par or maturity value (c) Shares/Par | Price | Cost (d) | Current Value (e) |
|---|---|---|---|---|---|
| TRIPADVISOR INC | EQUITY | 11,409.000 | 53.9400 | 519,968.89 | 615,401.46 |
| TRITON INTERNATIONAL LTD/BERMU | EQUITY | 79,855.000 | 31.0700 | 2,796,971.11 | 2,481,094.85 |
| TRIUMPH BANCORP INC | EQUITY | 66,184.000 | 29.7000 | 2,506,204.00 | 1,965,664.80 |
| TRIUMPH GROUP INC | EQUITY | 13,022.000 | 11.5000 | 258,345.85 | 149,753.00 |
| TRUECAR INC | EQUITY | 50,432.000 | 9.0600 | 472,781.54 | 456,913.92 |
| TRUPANION INC | EQUITY | 28,778.000 | 25.4600 | 758,721.93 | 732,687.88 |
| TWO HARBORS INVESTMENT CORP | EQUITY | 56,022.000 | 12.8400 | 804,717.69 | 719,322.48 |
| UNDER ARMOUR INC | EQUITY | 52,129.000 | 17.6700 | 962,873.24 | 921,119.43 |
| UNDER ARMOUR INC | EQUITY | 81,286.000 | 16.1700 | 1,440,952.07 | 1,314,394.62 |
| UNION BANKSHARES CORP | EQUITY | 51,544.000 | 28.2300 | 1,966,285.11 | 1,455,087.12 |
| US FOODS HOLDING CORP | EQUITY | 41,806.000 | 31.6400 | 1,423,188.48 | 1,322,741.84 |
| VAIL RESORTS INC | EQUITY | 11,775.000 | 210.8200 | 2,125,026.45 | 2,482,405.50 |
| VALMONT INDUSTRIES INC | EQUITY | 2,504.000 | 110.9500 | 387,800.13 | 277,818.80 |
| VICI PROPERTIES INC | EQUITY | 64,446.000 | 18.7700 | 1,374,824.43 | 1,209,651.42 |
| VIEWRAY INC | EQUITY | 36,219.000 | 6.0700 | 343,743.38 | 219,849.33 |
| VIRTUS INVESTMENT PARTNERS INC | EQUITY | 587.000 | 79.4300 | 73,695.82 | 46,625.41 |
| VOYA FINANCIAL INC | EQUITY | 48,647.000 | 40.1400 | 2,479,108.77 | 1,952,690.58 |
| WAGEWORKS INC | EQUITY | 15,749.000 | 27.1600 | 973,709.63 | 427,742.84 |
| WARRIOR MET COAL INC | EQUITY | 20,279.000 | 24.1100 | 477,266.56 | 488,926.69 |
| WAYFAIR INC | EQUITY | 49,660.000 | 90.0800 | 2,533,530.63 | 4,473,372.80 |
| WELLCARE HEALTH PLANS INC | EQUITY | 15,902.000 | 236.0900 | 2,654,842.15 | 3,754,303.18 |
| WENDY'S CO/THE | EQUITY | 40,775.000 | 15.6100 | 725,326.04 | 636,497.75 |
| WESTERN ALLIANCE BANCORP | EQUITY | 65,844.000 | 39.4900 | 2,644,173.61 | 2,600,179.56 |
| WEX INC | EQUITY | 17,684.000 | 140.0600 | 1,764,316.95 | 2,476,821.04 |
| WINGSTOP INC | EQUITY | 10,523.000 | 64.1900 | 415,979.08 | 675,471.37 |
| WIX.COM LTD | EQUITY | 4,017.000 | 90.3400 | 240,120.28 | 362,895.78 |
| WORTHINGTON INDUSTRIES INC | EQUITY | 16,479.000 | 34.8400 | 671,936.87 | 574,128.36 |
| WPX ENERGY INC | EQUITY | 163,779.000 | 11.3500 | 2,310,701.17 | 1,858,891.65 |
| WRIGHT MEDICAL GROUP NV | EQUITY | 14,962.000 | 27.2200 | 391,228.93 | 407,265.64 |
| ZEBRA TECHNOLOGIES CORP | EQUITY | 7,385.000 | 159.2300 | 892,088.32 | 1,175,913.55 |
| ZENDESK INC | EQUITY | 14,860.000 | 58.3700 | 539,592.65 | 867,378.20 |
| ZIONS BANCORP NA | EQUITY | 39,527.000 | 40.7400 | 2,044,964.86 | 1,610,329.98 |
| ZSCALER INC | EQUITY | 6,609.000 | 39.2100 | 222,632.62 | 259,138.89 |
| | | | Wellington Total | 368,314,908.45 | 347,714,138.56 |

# Appendix XVIII

UBS Holdings No. 260 LLC

| Identity of issue, borrower, lessor or similar party | | | | |
|---|---|---|---|---|
| Property ID | | Asset type | Cost | Current Value |
| (a) (b) | | (c) | (d) | (e) |
| A-12 | Ann Arbor, MI | Real Estate | | 32,000,000.00 |
| B-29 | Rochester, MI | Real Estate | | 69,000,000.00 |
| C-38 | Delray Beach, FL | Real Estate | | 53,000,000.00 |
| D-39 | Cincinnati, OH | Real Estate | | 35,600,000.00 |
| E-40 | New York, NY | Real Estate | | 124,000,000.00 |
| F-45 | Naperville, IL | Real Estate | | 60,700,000.00 |
| G-48 | Arlington, VA | Real Estate | | 71,757,621.00 |
| H-50 | N. Reading, MA | Real Estate | | 123,340,187.00 |
| I-54 | Orlando, FL | Real Estate | | 82,500,000.00 |
| J-56 | Houston, TX | Real Estate | | 72,012,045.00 |
| K-58 | Phoenix, AZ | Real Estate | | 51,700,000.00 |
| L-37 | Tampa, FL | Real Estate | | 34,310,000.00 |
| M-22 | Haslet, TX | Real Estate | | 14,300,000.00 |
| N-23 | Romeoville, IL | Real Estate | | 21,900,000.00 |
| O-46 | Lathrop, CA | Real Estate | | 49,418,054.00 |
| P-49 | Rogers, MN | Real Estate | | 31,474,211.00 |
| Q-51 | Woodridge, IL | Real Estate | | 37,200,000.00 |
| R-52 | McCook, IL | Real Estate | | 25,600,000.00 |
| S-55 | Gastonia, NC | Real Estate | | 26,600,000.00 |
| T-28 | Westmont, IL | Real Estate | | 24,437,594.00 |
| U-30 | Vienna, VA | Real Estate | | 43,300,000.00 |
| V-31 | Westmont, IL | Real Estate | | 9,545,274.00 |
| W-33 | Seattle, WA | Real Estate | | 47,600,000.00 |
| X-43 | Alpharetta, GA | Real Estate | | 120,652,636.00 |
| Y-53 | Santa Ana, CA | Real Estate | | 93,300,000.00 |
| Z-03 | Campbell, CA | Real Estate | | 100,099,560.00 |
| AA-34 | Walnut Creek, CA | Real Estate | | 108,000,000.00 |
| BB-41 | Los Angeles, CA | Real Estate | | 76,601,304.00 |
| CC-57 | Madison, WI | Real Estate | | 39,700,000.00 |
| DD-61 | Denver, CO | Real Estate | | 29,576,373.00 |
| EE-59 | Orlando, FL | Real Estate | | 37,390,575.00 |
| FF-60 | Hamden, CT | Real Estate | | 53,804,515.00 |
| GG-62 | Stockton, CA | Real Estate | | 13,809,826.00 |
| HH-25 | Mechanicsburg, PA | Real Estate | | 82,200,000.00 |
| **Total Real Estate** | | | Cost | 1,896,429,775.00 |
| | | | 1,413,559,087.00 | |
| Cash and Cash Equivalents | | | 19,738,390.00 | 19,738,390.00 |
| Other Net Assets | | | (403,346,179.00) | (426,942,509.00) |
| | | | 1,029,951,298.00 | 1,489,225,656.00 |

# Appendix XIX

**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) |
|---|---|---|---|---|
| | EB Daily Valued Stock Index Fund | Common/commingled fund | $ 2,569,299,037 | $ 4,358,972,820 |
| | EB Daily Valued Market Completion Fund | Common/commingled fund | 827,275,090 | 1,403,717,823 |
| | EB DV ACWI ex US Fund | Common/commingled fund | 3,936,309,041 | 4,137,694,901 |
| | Strategic Beta Fund | Common/commingled fund | 250,000,000 | 242,372,472 |
| | | Total Portfolio | $ 7,582,883,168 | $ 10,142,758,016 |

# Appendix XX

**Invesco Common Commingled Funds**

| (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) |
|---|---|---|---|---|
| | Invesco Balanced Risk Allocation | Common/Commingled Funds | $ 520,011,059 | $ 857,899,377 |
| | Invesco International Growth Equity Trust | Common/Commingled Funds | 350,000,000 | 344,359,707 |
| | | Total Portfolio | $ 870,011,059 | $ 1,202,259,084 |

# Appendix XXI

**Limited Partnerships and Other Private Equity**

| (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) |
|---|---|---|---|---|
| | Audax Senior Debt (WCTPT), LLC | Other private equity | 195,416,290 | 191,332,946 |
| | Home Partners of America | Other private equity | 152,075,000 | 209,398,502 |
| | MacKay Shields Defensive Bond Arbitrage Fund. Ltd. | Other private equity | 30,200,000 | 31,942,012 |
| | New Growth, LLC | Other private equity | 454,282,123 | 614,489,025 |
| | PEG U.S. Corporate Finance Institutional Investors IV, LLC | Other private equity | 42,500,289 | 59,837,338 |
| | PEG U.S. Corporate Finance Institutional Investors V, LLC | Other private equity | 48,404,390 | 58,235,247 |
| | PEG Venture Capital Institutional Investors IV, LLC | Other private equity | 11,359,175 | 17,539,918 |
| | PEG Venture Capital Institutional Investors V, LLC | Other private equity | 15,515,133 | 19,380,109 |
| | Perella Weinberg Partners ABV Opportunity Offshore Fund III A, L.P. | Other private equity | 132,624,742 | 98,973,749 |
| | TCP Direct Lending Fund VIII-T, LLC | Other private equity | 55,739,091 | 55,645,134 |
| | Waterfall Victoria ERISA Fund, Ltd. | Other private equity | 86,047,662 | 102,667,483 |
| | Western Farmland, LLC | Other private equity | 224,805,063 | 248,070,387 |
| | Sutherland REIT Holdings, L.P. | Equity | 81,208,724 | 65,519,819 |
| | Audax PE Fund V | Limited partnership | 58,390,536 | 75,562,249 |
| | Audax PE Fund VI | Limited partnership | (486,529) | (486,529) |
| | BlackRock Vesey Street Fund IV | Limited partnership | 39,274,951 | 39,203,428 |
| | Centerbridge Capital Partners II, L.P. | Limited partnership | 79,939,112 | 42,466,842 |
| | Centerbridge Capital Partners III, L.P. | Limited partnership | 46,199,896 | 63,401,106 |
| | Crescent Mezzanine Partners VIB, L.P. | Limited partnership | 33,610,522 | 31,982,255 |
| | EIG Energy Fund XV-A, L.P. | Limited partnership | 88,027,835 | 73,553,668 |
| | EIG Energy Fund XVI, L.P. | Limited partnership | 83,373,542 | 103,477,378 |
| | EIG Energy Fund XVII, LP | Limited partnership | 59,414,597 | 57,475,088 |
| | EIG Energy Global Private Debt Fund, L.P. | Limited partnership | 58,837,032 | 57,500,759 |
| | EnCap Energy Capital Fund IX, L.P. | Limited partnership | 105,966,355 | 103,884,891 |
| | EnCap Energy Capital Fund VIII, L.P. | Limited partnership | 83,480,746 | 57,093,804 |
| | EnCap Energy Capital Fund X, L.P. | Limited partnership | 102,381,147 | 125,721,975 |
| | EnCap Energy Capital Fund XI, L.P. | Limited partnership | 12,355,184 | 12,371,452 |
| | EnerVest Energy Institutional Fund XIV-A, L.P. | Limited partnership | 119,381,904 | 119,381,904 |
| | EnTrust Activist Managers, L.P. | Limited partnership | 72,722,529 | 112,772,772 |
| | G.I. Partners Fund IV, L.P. | Limited partnership | 72,227,444 | 127,613,346 |
| | G.I. Partners Fund V, L.P. | Limited partnership | 29,463,894 | 34,691,959 |
| | General Atlantic Investment Partners 2017, L.P. | Limited partnership | 38,765,953 | 39,369,083 |
| | Genstar Capital Partners VI, L.P. | Limited partnership | 36,329,247 | 60,097,193 |
| | Genstar Capital Partners VII, L.P. | Limited partnership | 51,523,283 | 111,082,427 |
| | Genstar Capital Partners VIII, L.P. | Limited partnership | 49,521,022 | 73,143,430 |
| | GoldPoint Partners Select Manager Fund III, L.P. | Limited partnership | 42,455,704 | 48,609,966 |
| | GoldPoint Partners Select Manager Fund IV, LP | Limited partnership | 16,912,308 | 15,722,087 |
| | Greenbriar Equity Fund III, L.P. | Limited partnership | 54,899,775 | 92,398,220 |
| | Greenbriar Equity Fund IV, L.P. | Limited partnership | 24,045,896 | 24,045,897 |
| | Grosvenor Opportunistic Multi Credit, LP | Limited partnership | 74,900,607 | 73,475,511 |
| | Hamilton Lane Capital Opportunities Fund LP | Limited partnership | 34,960,256 | 34,783,008 |
| | HarbourVest Dover Street VII LP | Limited partnership | 23,964,182 | 12,696,632 |
| | HarbourVest Dover Street VIII LP | Limited partnership | 33,373,491 | 41,182,747 |
| | HC Innovative Partners, L.P. | Limited partnership | 100,001,370 | 150,223,838 |
| | IFM Global Infrastructure Fund L.P. | Limited partnership | 403,179,835 | 669,462,510 |
| | Innovatus Flagship Fund I, L.P. | Limited partnership | 11,287,669 | 17,477,554 |
| | Innovatus LifeSciences Lending I, L.P. | Limited partnership | 43,234,125 | 43,578,101 |
| | Landmark Equity Partners XIII, L.P. | Limited partnership | 13,546,182 | 11,413,240 |
| | Landmark Equity Partners XIV, L.P. | Limited partnership | 30,633,577 | 20,435,589 |
| | Lone Star Fund IX (U.S.), L.P. | Limited partnership | 65,460,114 | 73,800,359 |
| | Lone Star Fund VII (U.S.), L.P. | Limited partnership | 4,545,122 | 1,499,177 |
| | Lone Star Fund VIII (U.S.), L.P. | Limited partnership | 87,225,260 | 46,309,543 |
| | Lone Star Fund X (U.S.), L.P. | Limited partnership | 69,843,645 | 75,054,460 |
| | Lone Star Fund XI (U.S.), L.P. | Limited partnership | (740,586) | (740,586) |
| | Lone Star Real Estate Fund III (U.S.), L.P. | Limited partnership | 14,269,145 | 13,192,243 |
| | Lone Star Real Estate Fund IV (U.S.), L.P. | Limited partnership | 40,344,471 | 55,301,495 |
| | Lone Star Residential Mortgage Fund I (U.S.), L.P. | Limited partnership | 8,856,775 | 10,248,105 |
| | MacKay Shields High Yield Active Core Fund, L.P. | Limited partnership | 16,493,996 | 18,869,807 |
| | MC Credit Fund I, L.P. | Limited partnership | 57,020,095 | 58,530,784 |
| | Monarch Capital Partners II Offshore, L.P. | Limited partnership | 1,489,843 | 943,131 |
| | Monarch Capital Partners III Offshore, L.P. | Limited partnership | 65,825,446 | 70,505,853 |
| | Monarch Capital Partners III, L.P. | Limited partnership | 41,397,956 | 46,591,961 |

**Limited Partnerships and Other Private Equity**

| (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) |
|---|---|---|---|---|
| | NYLCAP Mezzanine Partners III Parallel Fund, L.P. | Limited partnership | 39,658,670 | 35,195,499 |
| | NYLCAP Select Manager Fund II, L.P. | Limited partnership | 38,243,414 | 42,328,351 |
| | Oaktree Enhanced Income Fund (Parallel), L.P. | Limited partnership | 95,522,698 | 81,492,714 |
| | Oaktree Enhanced Income Fund II (Parallel), L.P. | Limited partnership | 96,294,112 | 79,907,492 |
| | Oaktree Enhanced Income Fund III (Parallel), L.P. | Limited partnership | 104,573,551 | 88,013,811 |
| | Oaktree Special Situations Fund, L.P. | Limited partnership | 58,687,021 | 59,823,165 |
| | Onex Partners V, L.P. | Limited partnership | (551,101) | (531,808) |
| | Pantheon Global Secondary Fund IV, L.P. | Limited partnership | 12,220,271 | 21,103,930 |
| | Pantheon USA Fund VIII, LP | Limited partnership | 58,045,287 | 71,086,519 |
| | Partners Group Secondary 2008, L.P. | Limited partnership | 23,149,088 | 12,531,615 |
| | Partners Group WCTPT Emerging Markets 2011, L.P. | Limited partnership | 67,604,956 | 99,437,240 |
| | Pomona Capital VIII, L.P. | Limited partnership | (4,692,544) | 11,695,571 |
| | Selene Residential Mortgage Opportunity Fund II, L.P. | Limited partnership | 23,049,681 | 34,109,299 |
| | Summit Partners IX | Limited partnership | 76,587,903 | 80,909,820 |
| | TA Subordinated Debt Fund IV, L.P. | Limited partnership | 38,511,072 | 40,155,277 |
| | Thoma Bravo Fund XII, L.P. | Limited partnership | 84,347,879 | 97,803,340 |
| | Thoma Bravo Fund XIII, L.P. | Limited partnership | (123,476) | (123,476) |
| | Trilantic Capital Partners V (North America) L.P. | Limited partnership | 54,091,291 | 67,700,610 |
| | Trilantic Capital Partners V (North America) L.P. | Limited partnership | 27,894,375 | 27,873,836 |
| | UBS International Infrastructure Fund | Limited partnership | 219,609,413 | 203,425,250 |
| | WCTPT Choice L.P. | Limited partnership | 136,627,575 | 205,521,683 |
| | White Oak WCTPT Evergreen Fund, L.P. | Limited partnership | 229,582,182 | 195,963,010 |
| | Windjammer Senior Equity Fund V, L.P. | Limited partnership | (137,654) | (137,654) |
| | WP Global COREalpha Private Equity Partners Co-Investment IV | Limited partnership | 7,665,721 | 12,996,205 |
| | WP Global COREalpha Private Equity Partners II, LP | Limited partnership | 13,324,280 | 22,712,171 |
| | WP Global COREalpha Private Equity Partners III, LP | Limited partnership | 17,253,212 | 47,788,250 |
| | WP Global COREalpha Private Equity Partners IV, LP | Limited partnership | 18,928,588 | 33,032,329 |
| | WP Global COREalpha Private Equity Partners V, LP | Limited partnership | 27,927,498 | 32,747,741 |
| | Yucaipa American Alliance Fund I, LP | Limited partnership | 32,106,865 | 18,946,641 |
| | Yucaipa American Alliance Fund II, LP | Limited partnership | 52,050,152 | 112,269,581 |
| | | Total Portfolio | $ 5,878,356,123 | $ 6,855,781,393 |

# Appendix XXII

**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 (e) |
|---|---|---|---|---|
| | PGIM Core Short-Term Bond Fund | Pooled account | $ 2,050,334,009 | $ 1,926,167,081 |
| | ASL ERISA Global Securities Lending Pool | Pooled account | 545,967,853 | 545,946,825 |
| | | Total Portfolio | $ 2,596,301,862 | $ 2,472,113,906 |

**Western Conference of Teamsters Pension Plan**
**Supplemental Schedule**
**Form 5500 - Schedule H - Line 4j**
**Schedule of Reportable Transactions**
**December 31, 2018**
**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 | $ 2,254,907,871 | | $ 2,254,907,871 | $ 2,254,907,871 | |
| State Street Bank & Trust Short Term Inv. Fund | Short Term Investment Fund | | $ 2,848,516,092 | $ 2,848,516,092 | $ 2,848,516,092 | $ - |
| Prudential Insurance Co Temporary Investment Acct | Pooled Separate Account | $ 5,389,566,145 | | $ 5,389,566,145 | $ 5,389,566,145 | |
| Prudential Insurance Co Temporary Investment Acct | Pooled Separate Account | | $ 5,315,242,110 | $ 5,315,242,110 | $ 5,315,242,110 | $ - |
| EB Temporary Investment Fund | Common Collective Fund | $ 1,086,895,465 | | $ 1,086,895,465 | $ 1,086,895,465 | |
| EB Temporary Investment Fund | Common Collective Fund | | $ 1,105,312,412 | $ 1,105,312,412 | $ 1,105,312,412 | $ - |