

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
			<u>\$ 43,834,125,217</u>	

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)

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)

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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
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)

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)

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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
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)

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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)

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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)

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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)

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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)

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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)

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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

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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)

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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)

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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)

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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)

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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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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)
525ESC107	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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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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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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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)

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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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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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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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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)

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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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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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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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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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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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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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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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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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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

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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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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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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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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)
759138QP2	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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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	UNIVERSITY 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	UNIVERSITY 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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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

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
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

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		

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)

**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)

**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)

**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)

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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					1,655,000.00	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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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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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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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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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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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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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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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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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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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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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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29364WBB3	ENERGY 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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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)

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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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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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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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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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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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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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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)

**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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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
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)**

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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)

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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					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)

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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
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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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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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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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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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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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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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

**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			07/28/2016	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

**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			08/22/2016	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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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			09/20/2016	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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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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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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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

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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

**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

**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

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

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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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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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

**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

**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

**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

**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

**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

**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

**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

**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

**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			08/31/2018	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

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

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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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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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
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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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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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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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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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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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)

**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)

**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

**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		

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)

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)

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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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525ESC107	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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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

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

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/12/2013	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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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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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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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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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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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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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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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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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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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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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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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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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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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

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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

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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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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

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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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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					255,000.00	273,776.37	273,776.37	288,000.59	14,224.22	0.00
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
912828W9	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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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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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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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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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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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					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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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

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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					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		

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)

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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					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)

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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					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)

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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					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)

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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					2,204,476.90	2,205,278.44	2,205,278.44	2,203,092.27	0.00	(2,186.17)
89175VAA1	TOWD POINT MORTQAGE 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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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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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)
3136AQT66	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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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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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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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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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)

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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 MORTGAGE 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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For the Period 12/31/2017 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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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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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)

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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)

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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)

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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)

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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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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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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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For the Period 12/31/2017 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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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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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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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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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)

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Totals for Cusip					1,035,000.00	1,035,000.00	1,099,687.50	926,325.00	0.00	(173,362.50)
398433AH5	GRIFON 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)

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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)

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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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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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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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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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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)

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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)

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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					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)

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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					1,400,000.00	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)

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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					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)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip					8,545,000.00	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)

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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)

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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					(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										

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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)

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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)

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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	1,595,840.00	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)

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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					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)

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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
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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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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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
81899963	MONEY MARKET INVESTMENT POOL			12/19/2018	1,261.52	1,261.52	1,261.52	1,261.52	0.00	0.00
81899963	MONEY MARKET INVESTMENT POOL			12/27/2018	359.58	359.58	359.58	359.58	0.00	0.00
81899963	MONEY MARKET INVESTMENT POOL			12/28/2018	2,030.12	2,030.12	2,030.12	2,030.12	0.00	0.00
81899963	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
81899963	MONEY MARKET INVESTMENT POOL			12/26/2018	2,268.63	2,268.63	2,268.63	2,268.63	0.00	0.00
81899963	MONEY MARKET INVESTMENT POOL			12/24/2018	956.97	956.97	956.97	956.97	0.00	0.00
81899963	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)
31283H1H6	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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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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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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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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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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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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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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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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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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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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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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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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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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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)
31340ZY4	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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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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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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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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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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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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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)
3138AA70	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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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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Totals for Cusip					464,638.48	487,725.19	474,552.17	466,084.89	0.00	(8,467.28)
3138EPH7	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)
3138EPH7	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)
3138EPH7	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)

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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					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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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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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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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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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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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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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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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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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
3140EWWY	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)

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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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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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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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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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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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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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For the Period 12/31/2017 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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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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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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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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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)

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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
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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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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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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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)

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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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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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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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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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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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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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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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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)
3620AQQ56	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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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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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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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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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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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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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)

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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

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)

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						<u>7,792,840</u>		<u>7,792,840</u>		
Total						2,422,236,282		2,363,419,854		

Appendix V

9032-MORISA
Schedule of Assets Held for Investment Purposes at End of Plan Year

MORTGAGES				12/31/2017	12/31/2018	Unrealized	Unrealized
Loan #	Name	Interest Rate	Maturity Date	Current Market	Current Market	Market Value Gain	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



Appendix VI

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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	Unrealized (Loss)
165301	-	-	-	-	-	-	-	-	-	-
194001	6,230,000	6,400,000	170,000	-	13,191,876	13,191,876	-	-	170,000	-
412601	-	-	-	-	-	-	-	-	-	-
173401	-	-	-	-	-	-	-	-	-	-
455701	-	-	-	-	-	-	-	-	-	-
459001	-	-	-	-	-	-	-	-	-	-
Total Real Estate Owned	\$ 6,230,000	\$ 6,400,000	\$ 170,000	\$ -	\$ 13,191,876	\$ 13,191,876	\$ -	\$ -	\$ 170,000	\$ -
106200-106217	65,708,681	80,595,086	14,886,405	-	3,625,261	3,625,261	-	(0)	14,648,086	-
114901	58,941,104	66,211,461	7,270,357	-	32,396,589	37,430,223	5,033,635	-	2,236,723	-
170201	-	-	-	-	-	-	-	-	-	28,824
173301	69,762,275	80,366,245	10,603,970	-	25,182,375	29,290,058	4,107,683	-	6,496,287	-
191601	56,110,409	52,978,876	-	(3,131,534)	115,034,229	58,740,899	-	(56,293,331)	(217,023)	-
196701	64,336,932	71,436,467	7,099,535	-	24,877,883	25,221,281	343,398	-	6,756,137	-
154701	2,926,240	3,044,423	118,182	-	11,753,548	12,177,929	424,381	-	-	306,199
410702	-	172,378	172,378	-	-	-	-	-	-	-
165101	44,324,712	39,434,449	-	(4,890,263)	24,256,313	24,947,597	691,284	-	-	5,581,547
165102	8,146,765	5,190,977	-	(2,955,787)	12,072,577	11,616,789	-	(455,787)	-	2,500,000
155502	41,987,122	40,548,754	-	(1,438,368)	47,149,711	49,509,326	2,359,615	-	-	3,797,983
184202	668,042	-	-	(668,042)	668,042	-	-	(668,042)	-	-
410802	32,030	1,123	-	(30,907)	32,030	1,123	-	(30,907)	-	-
420702	11,341,301	6,796,733	-	(4,544,568)	25,088,467	25,183,899	95,432	-	-	4,640,000
425103	-	-	-	-	-	-	-	-	-	-
451301	-	-	-	-	-	-	-	-	-	-
451302	-	-	-	-	-	-	-	-	-	-
457001	18,787,532	23,090,463	4,302,931	-	18,765,914	18,620,443	-	(145,471)	4,448,402	-
457301	12,391,771	12,791,941	400,170	-	11,046,951	11,061,225	14,274	-	385,896	-
459201	48,220,584	62,623,499	14,402,915	-	35,870,502	38,413,010	2,542,507	-	11,860,407	-
455501	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

<u>Identity of issue, borrower, lessor or similar party</u>		<u>Description of investment including maturity date, rate of interest, collateral, par or maturity value</u>		<u>Cost</u>	<u>Current Value</u>
(a)	(b)	<u>Asset type</u>	<u>Shares/Par</u>	(d)	(e)
		CCT	247,949.28	247,949.28	247,949.28
		CASH & CASH EQUIVALENTS		-1,383.00	-1,383.00
			Analytic Total	246,566.28	246,566.48

Appendix VIII

BlackRock Asset Management

(a)	(b)	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description		Cost	Current Value		
			Shares/Par	Price				
	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
	ABBOTT LABORATORIES	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	300,875.76
	ALLERGAN SALES LLC 144A	FIXED INCOME SECURITIES	5.000%	12/15/2021 DD 12/10/13	1,035,912.000	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	30,793.42	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	168,852.01
	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	222,421.55	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	

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

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)
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	154,885.35
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 II 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 MORTG 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 SECUR				

BlackRock Asset Management

(a)	(b)	(c)	Security description	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	58,238.60	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%	05/28/2020 DD 05/28/17	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	82.8550	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
	COOPERATIVE RABOBANK UAN/YN		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								

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

BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price
	CROWN CASTLE INTERNATIONAL COR	FIXED INCOME SECURITIES	3.650%	09/01/2027 DD 08/01/17
	CROWN CASTLE INTERNATIONAL COR	FIXED INCOME SECURITIES	3.150%	07/15/2023 DD 01/16/18
	CSAIL 2018-CX11 COMMER CX11 A5	FIXED INCOME SECURITIES	VAR RT	04/15/2051 DD 04/01/18
	CSX CORP	FIXED INCOME SECURITIES	2.600%	11/01/2026 DD 10/18/16
	CSX CORP	FIXED INCOME SECURITIES	3.800%	11/01/2046 DD 10/18/16
	CSX CORP	FIXED INCOME SECURITIES	3.250%	06/01/2027 DD 05/01/17
	CSX CORP	FIXED INCOME SECURITIES	4.300%	03/01/2048 DD 02/20/18
	CSX CORP	FIXED INCOME SECURITIES	4.250%	03/15/2029 DD 11/15/18
	CSX CORP	FIXED INCOME SECURITIES	4.750%	11/15/2048 DD 11/15/18
	CVS HEALTH CORP	FIXED INCOME SECURITIES	2.250%	08/12/2019 DD 08/12/14
	CVS HEALTH CORP	FIXED INCOME SECURITIES	5.125%	07/20/2045 DD 07/20/15
	CVS HEALTH CORP	FIXED INCOME SECURITIES	3.700%	03/09/2023 DD 03/09/18
	CVS HEALTH CORP	FIXED INCOME SECURITIES	4.300%	03/25/2028 DD 03/09/18
	CVS HEALTH CORP	FIXED INCOME SECURITIES	5.050%	03/25/2048 DD 03/09/18
	CVS HEALTH CORP	FIXED INCOME SECURITIES	3.350%	03/09/2021 DD 03/09/18
	DAIMLER FINANCE NORTH AME 144A	FIXED INCOME SECURITIES	3.000%	02/22/2021 DD 02/22/18
	DAIMLER FINANCE NORTH AME 144A	FIXED INCOME SECURITIES	3.750%	11/05/2021 DD 11/05/18
	DBGS 2018-BID MORTGAGE C1 A4	FIXED INCOME SECURITIES	4.466%	10/15/2051 DD 10/01/18
	DELL INTERNATIONAL LLC / 144A	FIXED INCOME SECURITIES	8.350%	07/15/2046 DD 06/01/16
	DELTA AIR LINES INC	FIXED INCOME SECURITIES	2.600%	12/04/2020 DD 12/05/17
	DEUTSCHE BANK AG	FIXED INCOME SECURITIES	4.100%	01/13/2026 DD 01/13/16
	DEUTSCHE BANK AG	FIXED INCOME SECURITIES	3.375%	05/12/2021 DD 05/12/16
	DEUTSCHE BANK AG	FIXED INCOME SECURITIES	4.250%	10/14/2021 DD 04/14/17
	DEUTSCHE BANK AG/LONDON	FIXED INCOME SECURITIES	2.500%	02/13/2019 DD 02/13/14
	DEUTSCHE BANK AG/NEW YORK NY	FIXED INCOME SECURITIES	2.700%	07/13/2020 DD 07/13/17
	DEUTSCHE BANK AG/NEW YORK NY	FIXED INCOME SECURITIES	2.950%	08/20/2020 DD 02/20/18
	DEUTSCHE BANK AG/NEW YORK NY	FIXED INCOME SECURITIES	4.250%	02/04/2021 DD 10/04/18
	DEUTSCHE TELEKOM INTERNAT 144A	FIXED INCOME SECURITIES	1.950%	09/19/2021 DD 09/19/16
	DEUTSCHE TELEKOM INTERNAT 144A	FIXED INCOME SECURITIES	4.375%	06/21/2028 DD 06/21/18
	DEVON ENERGY CORP	FIXED INCOME SECURITIES	5.850%	12/15/2025 DD 12/15/15
	DIAMONDBACK ENERGY INC	FIXED INCOME SECURITIES	5.375%	05/31/2025 DD 05/31/17
	DISCOVER BANK	FIXED INCOME SECURITIES	3.100%	06/04/2020 DD 06/04/15
	DISCOVER FINANCIAL SERVICES	FIXED INCOME SECURITIES	3.750%	03/04/2025 DD 03/04/15
	DISCOVERY COMMUNICATIONS 144A	FIXED INCOME SECURITIES	3.950%	03/15/2025 DD 12/15/17
	DISCOVERY COMMUNICATIONS LLC	FIXED INCOME SECURITIES	4.875%	04/01/2043 DD 03/19/13
	DISCOVERY COMMUNICATIONS LLC	FIXED INCOME SECURITIES	2.200%	09/20/2019 DD 09/21/17
	DISCOVERY COMMUNICATIONS LLC	FIXED INCOME SECURITIES	2.950%	03/20/2023 DD 09/21/17
	DOMINION ENERGY INC	FIXED INCOME SECURITIES	VAR RT	07/01/2020 DD 04/01/17
	DOW CHEMICAL CO/THE	FIXED INCOME SECURITIES	4.375%	11/15/2042 DD 11/14/12
	DOW CHEMICAL CO/THE 144A	FIXED INCOME SECURITIES	4.550%	11/30/2025 DD 11/30/18
	DOWDUPONT INC	FIXED INCOME SECURITIES	4.493%	11/15/2025 DD 11/28/18
	DOWDUPONT INC	FIXED INCOME SECURITIES	5.419%	11/15/2048 DD 11/28/18
	DRIVE AUTO RECEIVABLES TR 2 A2	FIXED INCOME SECURITIES	2.640%	09/15/2020 DD 05/23/18
	DRIVE AUTO RECEIVABLES TR 4 A3	FIXED INCOME SECURITIES	3.040%	11/15/2021 DD 09/19/18
	DTE ELECTRIC CO	FIXED INCOME SECURITIES	3.650%	03/15/2024 DD 08/27/13
	DTE ELECTRIC CO	FIXED INCOME SECURITIES	3.750%	08/15/2047 DD 08/09/17
	DUKE ENERGY CAROLINAS LLC	FIXED INCOME SECURITIES	2.950%	12/01/2026 DD 11/17/16
	DUKE ENERGY CAROLINAS LLC	FIXED INCOME SECURITIES	3.700%	12/01/2047 DD 11/14/17
	DUKE ENERGY CAROLINAS LLC	FIXED INCOME SECURITIES	3.950%	11/15/2028 DD 11/08/18
	DUKE ENERGY CORP	FIXED INCOME SECURITIES	3.550%	09/15/2021 DD 08/25/11
	DUKE ENERGY CORP	FIXED INCOME SECURITIES	3.050%	08/15/2022 DD 08/16/12
	DUKE ENERGY CORP	FIXED INCOME SECURITIES	3.950%	10/15/2023 DD 10/11/13
	DUKE ENERGY CORP	FIXED INCOME SECURITIES	2.400%	08/15/2022 DD 08/10/17
	DUKE ENERGY FLORIDA LLC	FIXED INCOME SECURITIES	2.100%	12/15/2019 DD 12/12/17
	DUKE ENERGY FLORIDA LLC	FIXED INCOME SECURITIES	6.400%	06/15/2038 DD 06/18/08
	DUKE ENERGY PROGRESS LLC	FIXED INCOME SECURITIES	3.000%	09/15/2021 DD 09/15/11
	DUKE ENERGY PROGRESS LLC	FIXED INCOME SECURITIES	3.700%	10/15/2046 DD 09/16/16
	DUKE UNIVERSITY	FIXED INCOME SECURITIES	4.077%	10/01/2048 DD 10/27/15
	DXC TECHNOLOGY CO	FIXED INCOME SECURITIES	2.875%	03/27/2020 DD 03/27/17
	EASTMAN CHEMICAL CO	FIXED INCOME SECURITIES	3.800%	03/15/2025 DD 11/20/14
	EATON CORP	FIXED INCOME SECURITIES	2.750%	11/02/2022 DD 11/02/13
	EATON CORP	FIXED INCOME SECURITIES	4.150%	11/02/2042 DD 11/02/13
	EBAY INC	FIXED INCOME SECURITIES	4.000%	07/15/2042 DD 07/24/12
	ECOPETROL SA	FIXED INCOME SECURITIES	4.125%	01/16/2025 DD 09/16/14
	EDWARDS LIFESCIENCES CORP	FIXED INCOME SECURITIES	4.300%	06/15/2028 DD 06/15/18
	EMERA US FINANCE LP	FIXED INCOME SECURITIES	2.150%	06/15/2019 DD 12/15/16
	ENBRIDGE INC	FIXED INCOME SECURITIES	VAR RT	07/15/2077 DD 07/14/17
	ENBRIDGE INC	FIXED INCOME SECURITIES	VAR RT	03/01/2078 DD 03/01/18
	ENERGY TRANSFER LP	FIXED INCOME SECURITIES	7.500%	10/15/2020 DD 09/20/10
	ENERGY TRANSFER LP	FIXED INCOME SECURITIES	5.875%	01/15/2024 DD 12/02/13
	ENERGY TRANSFER LP	FIXED INCOME SECURITIES	4.250%	03/15/2023 DD 10/18/17
	ENERGY TRANSFER OPERATING LP	FIXED INCOME SECURITIES	4.650%	06/01/2021 DD 05/12/11
	ENERGY TRANSFER OPERATING LP	FIXED INCOME SECURITIES	5.200%	02/01/2022 DD 01/17/12
	ENERGY TRANSFER OPERATING LP	FIXED INCOME SECURITIES	4.050%	03/15/2025 DD 03/12/15
	ENERGY TRANSFER OPERATING LP	FIXED INCOME SECURITIES	4.900%	03/15/2035 DD 03/12/15
	ENERGY TRANSFER OPERATING LP	FIXED INCOME SECURITIES	4.750%	01/15/2026 DD 06/23/15
	ENERGY TRANSFER PARTNERS LP / ENLINK MIDSTREAM PARTNERS LP	FIXED INCOME SECURITIES	4.500%	11/01/2023 DD 11/01/13
	ENERGY CORP	FIXED INCOME SECURITIES	2.700%	04/01/2019 DD 03/19/14
	ENTERGY LOUISIANA LLC	FIXED INCOME SECURITIES	4.000%	07/15/2022 DD 07/01/15
	ENTERGY LOUISIANA LLC	FIXED INCOME SECURITIES	5.400%	11/01/2024 DD 11/16/09
	ENTERGY LOUISIANA LLC	FIXED INCOME SECURITIES	4.000%	03/15/2033 DD 03/23/18
	ENTERGY LOUISIANA LLC	FIXED INCOME SECURITIES	4.200%	09/01/2048 DD 08/14/18
	ENTERGY TEXAS INC	FIXED INCOME SECURITIES	3.450%	12/01/2027 DD 11/17/17
	ENTERPRISE FLEET FIN 2 A2 144A	FIXED INCOME SECURITIES	3.140%	02/20/2024 DD 07/31/18
	ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	4.450%	02/15/2043 DD 08/13/12
	ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	5.100%	02/15/2045 DD 02/12/14
	ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	VAR RT	08/16/2077 DD 08/16/17
	ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	4.250%	02/15/2048 DD 02/15/18
	ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	VAR RT	02/15/2078 DD 02/15/18
	ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	4.800%	02/01/2049 DD 10/11/18
	EOG RESOURCES INC	FIXED INCOME SECURITIES	3.900%	04/01/2035 DD 03/17/15
	EOG RESOURCES INC	FIXED INCOME SECURITIES	4.150%	01/15/2026 DD 01/14/16
	EQM MIDSTREAM PARTNERS LP	FIXED INCOME SECURITIES	4.750%	07/15/2023 DD 06/25/18
	EQUIFAX INC	FIXED INCOME SECURITIES	2.300%	06/01/2021 DD 05/12/16
	EQUIFAX INC	FIXED INCOME SECURITIES	3.600%	08/15/2021 DD 05/25/18
	EXELON CORP	FIXED INCOME SECURITIES	5.625%	06/15/2035 DD 06/09/05
	EXELON CORP	FIXED INCOME SECURITIES	2.850%	06/15/2020 DD 06/11/15

BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)		
Identity of issue, borrower, lessor or similar party		Description of investment including maturity date, rate of interest, collateral, par or maturity value	Cost	Current Value		
		Security description	Shares/Par	Price		
	EXELON CORP	FIXED INCOME SECURITIES 4.9500 06/15/2035 DD 12/15/15	77,000.000	100.6900	84,771.61	77,531.30
	EXELON CORP	FIXED INCOME SECURITIES 2.4500 04/15/2021 DD 04/07/16	10,000.000	97.8040	9,997.60	9,780.40
	EXXON MOBIL CORP	FIXED INCOME SECURITIES 2.7260 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 0.0000 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 0.0000 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 4.1000 02/01/2045 DD 01/09/15	222,000.000	85.6230	202,480.86	190,083.06
	FEDEX CORP	FIXED INCOME SECURITIES 4.7500 11/15/2045 DD 10/23/15	100,000.000	94.2840	95,885.00	94,284.00
	FEDEX CORP	FIXED INCOME SECURITIES 4.5500 04/01/2046 DD 03/24/16	170,000.000	90.8870	174,442.66	154,507.90
	FEDEX CORP	FIXED INCOME SECURITIES 4.4000 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 5.5000 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 5.5000 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 4.5000 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 4.0000 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 4.0000 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 4.0000 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 4.0000 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 4.0000 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 4.0000 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 3.5000 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 3.5000 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 3.0000 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 5.0000 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 5.5000 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 3.5000 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 6.0000 04/01/2039 DD 01/01/14	257,196.078	110.4650	292,399.79	284,111.65
	FHLMC POOL #G0-7642	5.0000 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 3.5000 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 3.5000 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 3.0000 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 3.5000 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 2.5000 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 4.5000 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 3.0000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.0000 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 4.0000 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 4.0000 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 3.5000 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 4.5000 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 3.5000 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 3.5000 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 4.0000 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 3.5000 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 4.0000 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 4.5000 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 2.5000 05/01/2030 DD 04/01/15	108,645.641	97.9910	109,625.45	106,462.95
	FHLMC POOL #J3-1689	FIXED INCOME SECURITIES 3.0000 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 3.0000 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 2.5000 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 2.5000 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 3.0000 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 2.5000 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 2.5000 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 4.0000 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 4.5000 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 4.5000 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 4.0000 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 4.0000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.0000 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 3.0000 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 3.0000 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 3.0000 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 3.5000 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 3.0000 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 4.0000 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 3.5000 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 4.0000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 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 3.5000 09/01/2044 DD 09/01/14	12,224			

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

BlackRock Asset Management

Identity of issue, borrower, lessor or similar party		Description of investment including maturity date, rate of interest, collateral, par or maturity value	Shares/Par	Price	Cost	Current Value
(a)	(b)	(c)			(d)	(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 #Q3-1313	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	60,156.570	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 3.700% 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	147,582.60
	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

(a)		(b)		(c)		(d)	(e)
Identity of issue, borrower, lessor or similar party		Description of investment including maturity date, rate of interest, collateral, par or maturity value		Shares/Par	Price	Cost	Current Value
		Security description					
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 #0AH1186	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 #0AIS228	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	240,500.085	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	

BlackRock Asset Management

(a)	(b)	Description of investment including maturity date, rate of interest, collateral, par or maturity value		(c)	Cost	Current Value	
Identity of issue, borrower, lessor or similar party	Security description	Shares/Par	Price	(d)	(e)		
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 #0A00777	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 #0A02114	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 #0A02881	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 #0A02961	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 #0A03048	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 #0A03107	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 #0A07152	FIXED INCOME SECURITIES	3.500%	08/01/2042 DD 08/01/12	30,434.934	100.7810	31,552.47	30,872.63
FNMA POOL #0A09077	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	20,643.56	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	102,223.98	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 #0							

BlackRock Asset Management

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)
	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	94,855.09	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 #0AZ2519	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% 11/01/2047 DD 01/01/17	83,653.475	100.31		

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(a)		(b)			(c)			(d)	(e)
Identity of issue, borrower, lessor or similar party		Description of investment including maturity date, rate of interest, collateral, par or maturity value			Shares/Par	Price	Cost	Current Value	
		Security description							
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%	11/01/2033 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	50,857.98	
FNMA	POOL #0BM100	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	333,888.083	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 #0MA2411	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	39,839.82	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%	07/18/2031 DD 07/18/99	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	199,913.55	
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			

BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par Price	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
GEORGIA-PACIFIC LLC 144A	FIXED INCOME SECURITIES	5.400% 11/01/2020 DD 11/02/10	50,000.000 103.6170	54,669.50
GEORGIA-PACIFIC LLC 144A	FIXED INCOME SECURITIES	3.734% 07/15/2023 DD 06/21/13	190,000.000 100.9520	191,254.00
GILEAD SCIENCES INC	FIXED INCOME SECURITIES	4.800% 04/01/2044 DD 03/07/14	205,000.000 100.2970	218,833.40
GILEAD SCIENCES INC	FIXED INCOME SECURITIES	4.750% 03/01/2046 DD 09/14/15	270,000.000 99.2090	284,904.00
GILEAD SCIENCES INC	FIXED INCOME SECURITIES	2.500% 09/01/2023 DD 09/20/16	40,000.000 96.4690	39,858.40
GILEAD SCIENCES INC	FIXED INCOME SECURITIES	2.950% 03/01/2027 DD 09/20/16	110,000.000 93.0980	104,676.00
GLAXOSMITHKLINE CAPITAL PLC	FIXED INCOME SECURITIES	2.850% 05/08/2022 DD 05/09/12	310,000.000 98.7870	304,578.10
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
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
GNMA POOL #0553461	FIXED INCOME SECURITIES	3.500% 01/15/2042 DD 01/01/12	90,543.327 101.1890	94,674.36
GNMA POOL #0615516	FIXED INCOME SECURITIES	4.500% 09/15/2033 DD 09/01/03	64,701.044 104.1360	71,737.26
GNMA POOL #0651862	FIXED INCOME SECURITIES	6.500% 06/15/2036 DD 06/01/06	397.500 111.0400	451.55
GNMA POOL #0664543	FIXED INCOME SECURITIES	6.500% 01/15/2038 DD 01/01/08	2,954.063 111.9370	3,355.64
GNMA POOL #0671127	FIXED INCOME SECURITIES	6.500% 09/15/2037 DD 09/01/07	5,770.831 115.8300	6,555.26
GNMA POOL #0676896	FIXED INCOME SECURITIES	6.500% 01/15/2038 DD 01/01/08	160,924.835 112.2440	182,800.56
GNMA POOL #0679118	FIXED INCOME SECURITIES	6.500% 11/15/2037 DD 11/01/07	68,928.436 110.1990	78,298.40
GNMA POOL #0728627	FIXED INCOME SECURITIES	4.500% 01/15/2040 DD 01/01/10	83,623.788 104.4290	92,312.81
GNMA POOL #0732087	FIXED INCOME SECURITIES	4.500% 01/15/2040 DD 05/01/10	11,250.058 104.4100	12,419.01
GNMA POOL #0736106	FIXED INCOME SECURITIES	4.500% 07/15/2040 DD 07/01/10	137,251.989 104.4670	151,749.23
GNMA POOL #0745793	FIXED INCOME SECURITIES	4.500% 07/15/2040 DD 07/01/10	211,713.304 104.4520	234,042.47
GNMA POOL #0759138	FIXED INCOME SECURITIES	4.000% 01/15/2041 DD 01/01/11	168,835.496 103.0990	180,311.06
GNMA POOL #0762838	FIXED INCOME SECURITIES	4.000% 03/15/2041 DD 03/01/11	117,410.027 103.0810	125,316.86
GNMA POOL #0782415	FIXED INCOME SECURITIES	6.500% 10/15/2038 DD 10/01/08	19,980.054 111.6470	22,512.71
GNMA POOL #0782557	FIXED INCOME SECURITIES	5.000% 01/15/2039 DD 02/01/09	509,591.750 105.9730	564,134.00
GNMA POOL #0782573	FIXED INCOME SECURITIES	6.500% 12/15/2038 DD 02/01/09	127,341.900 112.9580	143,483.49
GNMA POOL #0782619	FIXED INCOME SECURITIES	5.000% 04/15/2039 DD 04/01/09	340,884.010 105.9810	371,030.94
GNMA POOL #0782696	FIXED INCOME SECURITIES	5.000% 06/15/2039 DD 07/01/09	51,653.368 105.9690	57,512.77
GNMA POOL #0782958	FIXED INCOME SECURITIES	5.000% 05/15/2040 DD 05/01/10	173,522.188 105.9720	192,446.93
GNMA POOL #0783289	FIXED INCOME SECURITIES	4.500% 04/15/2041 DD 04/01/11	27,248.130 104.4550	30,079.38
GNMA POOL #0783571	FIXED INCOME SECURITIES	5.000% 12/15/2033 DD 05/01/12	141,211.740 105.9510	156,877.42
GNMA POOL #0783609	FIXED INCOME SECURITIES	4.500% 10/15/2040 DD 07/01/12	580,466.680 104.4580	640,055.21
GNMA POOL #0783610	FIXED INCOME SECURITIES	4.500% 11/15/2041 DD 07/01/12	390,062.540 104.5840	429,373.50
GNMA POOL #0784439	FIXED INCOME SECURITIES	3.000% 02/15/2045 DD 02/01/18	221,419.975 98.8690	218,150.57
GNMA POOL #0AD2334	FIXED INCOME SECURITIES	3.500% 04/15/2043 DD 04/01/13	144,541.507 100.9470	151,023.30
GNMA POOL #0A28560	FIXED INCOME SECURITIES	4.500% 03/15/2047 DD 03/01/17	27,737.741 104.4960	29,013.03
GNMA POOL #0A28596	FIXED INCOME SECURITIES	4.500% 04/15/2047 DD 04/01/17	42,914.211 104.5590	44,887.26
GNMA POOL #0A28597	FIXED INCOME SECURITIES	4.500% 04/15/2047 DD 04/01/17	29,237.030 104.4990	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
GNMA POOL #0BB8967	FIXED INCOME SECURITIES	4.000% 06/15/2047 DD 07/01/17	49,770.342 102.7420	51,059.31
GNMA POOL #0BC5919	FIXED INCOME SECURITIES	4.000% 09/15/2047 DD 09/01/17	77,217.690 102.7700	79,217.52
GNMA POOL #0BD3187	FIXED INCOME SECURITIES	4.000% 10/15/2047 DD 10/01/17	167,545.841 102.7400	171,885.01
GNMA POOL #0BE0143	FIXED INCOME SECURITIES	4.000% 01/15/2048 DD 01/01/18	199,856.072 102.7710	205,032.02
GNMA POOL #0BE0144	FIXED INCOME SECURITIES	4.000% 01/15/2048 DD 01/01/18	50,179.341 102.7410	51,478.91
GNMA POOL #0BE0204	FIXED INCOME SECURITIES	4.000% 01/15/2048 DD 02/01/18	127,217.518 102.7700	130,512.26
GNMA POOL #0BE1030	FIXED INCOME SECURITIES	4.000% 11/15/2047 DD 11/01/17	57,889.569 102.8840	59,588.82
GNMA POOL #0BE1031	FIXED INCOME SECURITIES	4.000% 10/15/2047 DD 11/01/17	146,240.839 102.7730	150,028.24
GNMA POOL #0BE4664	FIXED INCOME SECURITIES	4.000% 12/15/2047 DD 12/01/17	172,030.087 102.7720	176,485.40
GNMA II POOL #0004060	FIXED INCOME SECURITIES	6.000% 12/20/2037 DD 12/01/07	1,314.380 108.7110	1,348.68
GNMA II POOL #0004223	FIXED INCOME SECURITIES	6.500% 08/20/2038 DD 08/01/08	231,913.200 112.8950	261,192.22
GNMA II POOL #0004292	FIXED INCOME SECURITIES	6.500% 11/20/2038 DD 11/01/08	129,413.237 113.0690	145,751.64
GNMA II POOL #0004422	FIXED INCOME SECURITIES	4.000% 10/20/2039 DD 04/01/09	8,102.379 103.2770	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
GNMA II POOL #0004559	FIXED INCOME SECURITIES	5.000% 10/20/2039 DD 10/01/09	1,238,477.036 106.4390	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
GNMA II POOL #0004617	FIXED INCOME SECURITIES	4.500% 01/20/2040 DD 01/01/10	14,451.105 104.9300	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
GNMA II POOL #0004696	FIXED INCOME SECURITIES	4.500% 05/20/2040 DD 05/01/10	756.329 104.9310	823.21
GNMA II POOL #0004771	FIXED INCOME SECURITIES	4.500% 08/20/2040 DD 08/01/10	27,484.700 104.9310	29,915.37
GNMA II POOL #0004800	FIXED INCOME SECURITIES	4.000% 09/20/2040 DD 09/01/10	12,342.954 103.4220	13,178.03
GNMA II POOL #0004833	FIXED INCOME SECURITIES	4.000% 10/20/2040 DD 10/01/10	162,609.486 103.2870	172,591.35
GNMA II POOL #0004853	FIXED INCOME SECURITIES	4.000% 11/20/2040 DD 11/01/10	131,569.108 103.2840	142,259.08
GNMA II POOL #0004882	FIXED INCOME SECURITIES	4.000% 12/20/2040 DD 12/01/10	295,838.224 103.2870	315,756.63
GNMA II POOL #0004922	FIXED INCOME SECURITIES	4.000% 01/20/2041 DD 01/01/11	257,737.776 103.2890	274,889.23
GNMA II POOL #0004945	FIXED INCOME SECURITIES	4.000% 02/20/2041 DD 02/01/11	5,479.163 103.2830	5,839.59
GNMA II POOL #0005018	FIXED INCOME SECURITIES	5.000% 04/20/2041 DD 04/01/11	83,327.330 106.0740	91,464.75
GNMA II POOL #0005056	FIXED INCOME SECURITIES	5.000% 05/20/2041 DD 05/01/11	12,600.683 106.0600	13,831.23
GNMA II POOL #0005083	FIXED INCOME SECURITIES	5.000% 06/20/2041 DD 06/01/11	214,124.378 106.1060	235,034.98
GNMA II POOL #0005116	FIXED INCOME SECURITIES	5.000% 07/20/2041 DD 07/01/11	116,496.847 106.0660	127,873.51
GNMA II POOL #0783584	FIXED INCOME SECURITIES	4.500% 07/20/2041 DD 06/01/12	182,241.912 104.9080	198,515.55
GNMA II POOL #0783590	FIXED INCOME SECURITIES	4.500% 06/20/2041 DD 06/01/12	306,262.736 104.9230	333,682.83
GNMA II POOL #0783591	FIXED INCOME SECURITIES	4.500% 07/20/2041 DD 06/01/12	316,909.797 104.9080	344,045.18
GNMA II POOL #0A11666	FIXED INCOME SECURITIES	4.000% 08/20/2044 DD 08/01/14	15,168.980 103.0000	16,245.04
GNMA II POOL #0A11677	FIXED INCOME SECURITIES	4.000% 08/20/2044 DD 08/01/14	12,902.010 102.6960	13,776.93
GNMA II POOL #0A12723	FIXED INCOME SECURITIES	4.000% 08/20/2044 DD 08/01/14	15,445.880 103.7950	16,493.28
GNMA II POOL #0A14687	FIXED INCOME SECURITIES	4.000% 08/20/2044 DD 08/01/14	18,300.280 102.9320	19,541.25
GNMA II POOL #0A0Q542	FIXED INCOME SECURITIES	4.000% 10/20/2046 DD 10/01/16	16,201.870 102.7100	17,472.71
GNMA II POOL #0AX4341	FIXED INCOME SECURITIES	3.500% 10/20/2046 DD 10/01/16	53,229.514 100.9020	57,525.29
GNMA II POOL #0AZ4342	FIXED INCOME SECURITIES	3.500% 10/20/2046 DD 10/01/16	51,779.625 100.7910	55,715.69
GNMA II POOL #0AZ4343	FIXED INCOME SECURITIES	3.500% 10/20/2046 DD 10/01/16	44,040.052 100.7380	47,208.88
GNMA II POOL #0AZ4344	FIXED INCOME SECURITIES	3.500% 10/20/2046 DD 10/01/16	118,574.770 100.7120	126,876.42
GNMA II POOL #0AZ4345	FIXED INCOME SECURITIES	3.500% 10/20/2046 DD 10/01/16	104,670.695 100.7060	111,466.13
GNMA II POOL #0BD0560	FIXED INCOME SECURITIES	4.500% 09/20/2048 DD 09/01/18	171,529.150 104.4170	178,417.11
GNMA II POOL #0MA0023	FIXED INCOME SECURITIES	4.000% 04/20/2042 DD 04/01/12	163,678.309 103.2870	173,908.22
GNMA II POOL #0MA0934	FIXED INCOME SECURITIES	3.500% 04/20/2043 DD 04/01/13	301,490.432 101.1380	306,550.59
GNMA II POOL #0MA1012	FIXED INCOME SECURITIES	3.500% 05/20/2043 DD 05/01/13	87,074.232 101.1390	88,203.48
GNMA II POOL #0MA1158	FIXED INCOME SECURITIES	4.000% 07/20/2043 DD 07/01/13	37,060.369 103.2440	39,527.21
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
GNMA II POOL #0MA2753	FIXED INCOME SECURITIES	3.000% 04/20/2045 DD 04/01/15	524,023.770 98.8290	513,707.05
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
GNMA II POOL #0MA2960	FIXED INCOME SECURITIES	3.000% 07/20/2045 DD 07/01/15	83,528.253 98.7980	81,805.49
GNMA II POOL #0MA3172	FIXED INCOME SECURITIES	3.000% 10/20/2045 DD 10/01/15	182,775.097 98.7770	179,233.84
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
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
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
GNMA II POOL #0MA3662	FIXED INCOME SECURITIES	3.000% 05/20/2046 DD 05/01/16	22,544.990 98.7000	22,079.99
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

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(a) Identity of issue, borrower, lessor or similar party	(b)	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	Shares/Par	Price	Cost (d)	Current Value (e)			
		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% 11/16/2028 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	163,928.31	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	1,624,390.22
		GS MORTGAGE SECURITIES G53 A4		FIXED INCOME SECURITIES	2.850% 10/10/2049 DD 09/01/16	480,000.000	94.9340	494,369.62	455,883.20
		GSA 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% 09/15/2028 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	337,075.00	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	172,476.80
		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	

BlackRock Asset Management

BlackRock Asset Management		Description of investment including maturity date, rate of interest, collateral, par or maturity value			Cost	Current Value
(a)	(b)	(c)	Security description	Shares/Par	Price	(e)
	JOHN DEERE CAPITAL CORP		FIXED INCOME SECURITIES 2.800% 03/06/2023 DD 03/04/16	35,000.000	97.7720	34,768.30
	JOHN DEERE CAPITAL CORP		FIXED INCOME SECURITIES 2.650% 01/06/2022 DD 01/06/17	25,000.000	98.0880	24,993.00
	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	1,280,366.50
	JOHNSON & JOHNSON		FIXED INCOME SECURITIES 2.950% 03/03/2027 DD 03/03/17	195,000.000	96.1560	187,504.20
	JOHNSON & JOHNSON		FIXED INCOME SECURITIES 2.900% 01/15/2028 DD 11/10/17	285,000.000	95.8450	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
	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
	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
	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
	JPMBB COMMERCIAL MORTGA C19 A2		FIXED INCOME SECURITIES 3.046% 04/15/2044 DD 05/01/14	2,126,358.310	99.8070	2,120,144.82
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES 3.375% 05/01/2023 DD 05/01/13	135,000.000	97.8130	135,981.45
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES 2.250% 01/23/2020 DD 01/23/15	314,000.000	99.0040	310,977.37
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES 2.750% 06/23/2020 DD 06/23/15	20,000.000	99.4270	19,965.60
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES VAR RT 10/24/2023 DD 10/24/16	215,000.000	99.9750	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
	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
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES VAR RT 05/01/2028 DD 04/25/17	295,000.000	95.3390	292,683.25
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES VAR RT 03/01/2025 DD 06/01/17	150,000.000	96.5980	150,736.50
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES VAR RT 01/23/2029 DD 01/23/18	560,000.000	94.6900	538,367.20
	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
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES VAR RT 06/18/2022 DD 06/18/18	20,000.000	100.2260	20,000.00
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES VAR RT 07/23/2024 DD 07/23/18	546,000.000	100.1810	546,081.90
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES VAR RT 07/23/2029 DD 07/23/18	440,000.000	99.6960	443,056.90
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES VAR RT 12/05/2029 DD 12/05/18	790,000.000	101.7150	793,191.60
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES VAR RT 12/05/2024 DD 12/05/18	235,000.000	100.7960	235,000.00
	JPMORGAN CHASE & CO		FIXED INCOME SECURITIES 2.200% 10/22/2019 DD 10/22/14	695,000.000	99.1610	693,526.60
	JUNIPER NETWORKS INC		FIXED INCOME SECURITIES 4.350% 06/15/2025 DD 03/04/15	45,000.000	99.7500	46,906.65
	KENNAMETAL INC		FIXED INCOME SECURITIES 4.625% 06/15/2028 DD 06/07/18	275,000.000	99.6400	272,995.25
	KEURIG DR PEPPER INC		FIXED INCOME SECURITIES 4.420% 12/15/2046 DD 12/14/16	45,000.000	88.2650	41,024.40
	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
	KEURIG DR PEPPER INC 144A		FIXED INCOME SECURITIES 4.057% 05/25/2023 DD 05/25/18	153,000.000	99.6540	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
	KEYCORP		FIXED INCOME SECURITIES 2.900% 09/15/2020 DD 09/15/15	200,000.000	99.2450	199,964.00
	KEYCORP		FIXED INCOME SECURITIES 4.150% 10/29/2025 DD 10/29/18	85,000.000	101.5750	84,943.90
	KINDER MORGAN ENERGY PARTNERS		FIXED INCOME SECURITIES 5.000% 10/01/2021 DD 09/20/11	173,000.000	102.8320	186,718.90
	KINDER MORGAN ENERGY PARTNERS		FIXED INCOME SECURITIES 5.000% 08/15/2042 DD 08/13/12	40,000.000	91.5110	39,095.00
	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
	KINDER MORGAN ENERGY PARTNERS		FIXED INCOME SECURITIES 3.500% 03/01/2021 DD 02/24/14	260,000.000	99.6920	263,890.23
	KINDER MORGAN ENERGY PARTNERS		FIXED INCOME SECURITIES 5.400% 09/01/2044 DD 09/11/14	305,000.000	95.5900	295,081.41
	KINDER MORGAN INC/DE		FIXED INCOME SECURITIES 3.050% 12/01/2019 DD 11/28/14	460,000.000	99.4240	460,062.90
	KLA-TENCOR CORP		FIXED INCOME SECURITIES 4.650% 11/01/2024 DD 11/06/14	15,000.000	102.4820	16,238.70
	KRAFT HEINZ FOODS CO		FIXED INCOME SECURITIES 5.375% 02/10/2020 DD 08/10/12	160,000.000	102.2850	173,416.00
	L3 TECHNOLOGIES INC		FIXED INCOME SECURITIES 3.850% 12/15/2026 DD 12/05/16	585,000.000	96.8060	577,456.00
	L3 TECHNOLOGIES INC		FIXED INCOME SECURITIES 3.850% 06/15/2023 DD 06/06/18	960,000.000	100.1550	958,118.40
	LAM RESEARCH CORP		FIXED INCOME SECURITIES 2.750% 03/15/2020 DD 03/12/15	195,000.000	99.0600	194,922.00
	LAM RESEARCH CORP		FIXED INCOME SECURITIES 2.800% 06/15/2021 DD 06/07/16	112,000.000	98.8860	112,609.71
	LEAR CORP		FIXED INCOME SECURITIES 5.250% 01/15/2025 DD 11/21/14	51,000.000	102.7250	52,810.50
	LEAR CORP		FIXED INCOME SECURITIES 3.800% 09/15/2027 DD 08/17/17	110,000.000	91.3460	109,223.40
	LEHMAN BRTH HLD (RIC) ESCROW		FIXED INCOME SECURITIES 0.000% 12/28/2017 DD 12/21/07	2,475,000.000	0.0000	2,473,168.50
	LEHMAN BRTH HLD (RIC) ESCROW		FIXED INCOME SECURITIES 0.000% 11/30/2056 DD 05/17/07	340,000.000	0.0000	340,000.00
	LENNAR CORP		FIXED INCOME SECURITIES 5.875% 11/15/2024 DD 05/15/18	279,000.000	100.0000	280,090.00
	LLOYDS BANKING GROUP PLC		FIXED INCOME SECURITIES 4.582% 12/10/2025 DD 06/10/16	530,000.000	94.6700	553,937.78
	LLOYDS BANKING GROUP PLC		FIXED INCOME SECURITIES VAR RT 11/07/2023 DD 11/07/17	400,000.000	94.6930	391,114.00
	LLOYDS BANKING GROUP PLC		FIXED INCOME SECURITIES 4.650% 03/24/2026 DD 03/24/16	285,000.000	94.0190	282,780.60
	LLOYDS BANKING GROUP PLC		FIXED INCOME SECURITIES 3.000% 01/11/2022 DD 01/11/17	200,000.000	96.7380	199,318.00
	LLOYDS BANKING GROUP PLC		FIXED INCOME SECURITIES 3.750% 01/11/2027 DD 01/11/17	200,000.000	91.8700	198,616.00
	LLOYDS BANKING GROUP PLC		FIXED INCOME SECURITIES 4.450% 05/08/2025 DD 05/08/18	215,000.000	99.2960	214,871.00
	LOCKHEED MARTIN CORP		FIXED INCOME SECURITIES 4.070% 12/15/2042 DD 12/14/12	360,000.000	95.4190	353,061.00
	LOCKHEED MARTIN CORP		FIXED INCOME SECURITIES 3.800% 03/01/2045 DD 02/20/15	460,000.000	91.1150	424,200.50
	LOCKHEED MARTIN CORP		FIXED INCOME SECURITIES 2.900% 03/01/2025 DD 02/20/15	650,000.000	95.9800	619,983.00
	LOCKHEED MARTIN CORP		FIXED INCOME SECURITIES 3.550% 01/15/2028 DD 11/23/15	2,000.000	99.2290	2,004.02
	LOCKHEED MARTIN CORP		FIXED INCOME SECURITIES 4.700% 05/15/2046 DD 11/23/15	290,000.000	104.2030	309,724.41
	LOCKHEED MARTIN CORP		FIXED INCOME SECURITIES 4.090% 09/15/2052 DD 09/07/17	241,000.000	93.3410	237,030.33
	LOWE'S COS INC		FIXED INCOME SECURITIES 2.500% 04/15/2026 DD 04/20/16	120,000.000	88.8870	119,452.80
	LOWE'S COS INC		FIXED INCOME SECURITIES 3.700% 04/15/2046 DD 04/20/16	175,000.000	81.5540	144,490.50
	LSTAR COMMERCIAL MOR 4 A3 144A		FIXED INCOME SECURITIES 2.809% 03/10/2048 DD 06/01/16	440,000.000	96.7390	439,972.46
	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
	MAGELLAN MIDSTREAM PARTNERS LP		FIXED INCOME SECURITIES 4.200% 10/03/2047 DD 10/03/17	85,000.000	88.9190	84,439.85
	MARATHON OIL CORP		FIXED INCOME SECURITIES 2.700% 06/01/2020 DD 06/10/15	470,000.000	98.5220	461,911.30
	MARATHON PETROLEUM CORP		FIXED INCOME SECURITIES 4.750% 09/15/2044 DD 09/05/14	110,000.000	88.1860	108,886.62
	MARATHON PETROLEUM CORP 144A		FIXED INCOME SECURITIES 4.750% 12/15/2023 DD 06/15/18	250,000.000	102.6100	260,217.50
	MARSH & MCLENNAN COS INC		FIXED INCOME SECURITIES 3.500% 06/03/2024 DD 05/30/14	690,000.000	98.5030	676,707.60
	MARSH & MCLENNAN COS INC		FIXED INCOME SECURITIES 3.500% 03/10/2025 DD 09/10/14	15,000.000	98.2360	15,581.10
	MARSH & MCLENNAN COS INC		FIXED INCOME SECURITIES 2.750% 01/30/2022 DD 01/12/17	85,000.000	98.0140	84,883.55
	MARSH & MCLENNAN COS INC		FIXED INCOME SECURITIES 4.350% 01/30/2047 DD 01/12/17	180,000.000	93.2550	188,024.40
	MARSH & MCLENNAN COS INC		FIXED INCOME SECURITIES 4.200% 03/01/2048 DD 03/01/18	90,000.000	90.8250	87,491.70
	MASSACHUSETTS INSTITUTE OF TEC		FIXED INCOME SECURITIES 4.678% 07/01/2114 DD 04/08/14	305,000.000	109.7450	305,000.00
	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
	MASTERCARD INC		FIXED INCOME SECURITIES 3.375% 04/01/2024 DD 03/31/14	275,000.000	100.6240	272,141.95
	MCDONALD'S CORP		FIXED INCOME SECURITIES 3.700% 02/15/2042 DD 02/07/12	70,000.000	86.4450	63,377.30
	MCDONALD'S CORP		FIXED INCOME SECURITIES 4.600% 05/26/2045 DD 05/26/15	110,000.000	97.2730	109,964.80
	MCDONALD'S CORP		FIXED INCOME SECURITIES 2.750% 12/09/2020 DD 12/09/15	5,000.000	99.3060	4,990.75
	MCDONALD'S CORP		FIXED INCOME SECURITIES 3.700% 01/30/2026 DD 12/09/15	205,000.000	98.0290	200,139.45
	MCDONALD'S CORP		FIXED INCOME SECURITIES 4.700% 12/09/2035 DD 12/09/15	40,000.000	100.4410	39,871.60
	MCDONALD'S CORP		FIXED INCOME SECURITIES 4.875% 12/09/2045 DD 12/09/15	225,000.000	100.6650	237,234.04
	MCDONALD'S CORP		FIXED INCOME SECURITIES 4.450% 03/01/2047 DD 03/09/17	190,000.000	95.6100	189,067.10
	MCDONALD'S CORP		FIXED INCOME SECURITIES 4.450% 09/01/2048 DD 08/15/18	45,000.000	95.1280	44,784.45
	MEDTRONIC INC		FIXED INCOME SECURITIES 3.500% 03/15/2025 DD 03/15/15	490,000.000	99.6050	481,218.35
	MEDTRONIC INC		FIXED INCOME SECURITIES 4.375% 03/15/2035 DD 03/15/15	340,000.000	102.3840	352,422.55
	MEXICO GOVERNMENT INTERNATIONA		FIXED INCOME SECURITIES 3.500% 01/21/2021 DD 01/21/14	417,000.000	99.4950	427,786.59
	MEXICO GOVERNMENT INTERNATIONA		FIXED INCOME SECURITIES 4.125% 01/21/2026 DD 01/21/16	425,000.000	97.7500	444,625.14
	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
	MEXICO GOVERNMENT INTERNATIONA		FIXED INCOME SECURITIES 3.750% 01/11/2028 DD 01/11/18	1,454,000.000	93.6010	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
	MICROSOFT CORP		FIXED INCOME SECURITIES 4.000% 02/12/2055 DD 02/12/15	230,000.000	98.2040	224,383.40
	MICROSOFT CORP		FIXED INCOME SECURITIES 2.000% 08/08/2023 DD 08/08/16	185,000.000	96.1460	174,301.45
	MICROSOFT CORP		FIXED INCOME SECURITIES 3.700% 08/08/2046 DD 08/08/16	400,000.000	95.7980	390,716.03

BlackRock Asset Management

(a)	(b)	(c)	Security description	Shares/Par	Price	Cost (d)	Current Value (e)
			MICROSOFT CORP				
			MICROSOFT CORP				
			MID-ATLANTIC INTERSTATE T 144A				
			MITSUBISHI UFJ FINANCIAL GROUP				
			MITSUBISHI UFJ FINANCIAL GROUP				
			MITSUBISHI UFJ FINANCIAL GROUP				
			MIZUHO FINANCIAL GROUP INC				
			MOODY'S CORP				
			MORGAN STANLEY				
			MORGAN STANLEY				
			MORGAN STANLEY				
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			MORGAN STANLEY				
			MOTOROLA SOLUTIONS INC				
			MOTOROLA SOLUTIONS INC				
			MPLX LP				
			MPLX LP				
			MPLX LP				
			MPLX LP				
			MPLX LP				
			MYLAN NV				
			NATIONAL AUSTRALIA BANK LTD/NE				
			NAVIENT PRIVATE ED AA A24 144A				
			NAVIENT STUDENT LOA EA A2 144A				
			NBCUNIVERSAL ENTERPRISE I 144A				
			NBCUNIVERSAL MEDIA LLC				
			NEW JERSEY ST TRANSPRTN TRUST				
			NEWJONT MINING CORP				
			NGPL PIPECO LLC 144A				
			NIKE INC				
			NISOURCE INC				
			NOMURA HOLDINGS INC				
			NORDEA BANK ABP 144A				
			NORFOLK SOUTHERN CORP				
			NORFOLK SOUTHERN CORP				
			NORFOLK SOUTHERN CORP				
			NORTHERN NATURAL GAS CO 144A				
			NORTHERN STATES POWER CO/MN				
			NORTHERN STATES POWER CO/MN				
			NORTHERN STATES POWER CO/MN				
			NORTHERN STATES POWER CO/WI				
			NORTHROP GRUMMAN CORP				
			NORTHROP GRUMMAN CORP				
			NORTHROP GRUMMAN CORP				
			NORTHROP GRUMMAN CORP				
			NORTHROP GRUMMAN CORP				
			NORTHROP GRUMMAN CORP				
			NORTHROP GRUMMAN CORP				
			NORTHWEST FLORIDA TIMBER 144A				
			NOVARTIS CAPITAL CORP				
			NOVARTIS CAPITAL CORP				
			NSTAR ELECTRIC CO				
			NUCOR CORP				
			NUVEEN LLC 144A				
			NVENT FINANCE SARL				
			NVENT FINANCE SARL				
			NVIDIA CORP				
			NXP BV / NXP FUNDING LLC 144A				
			OCCIDENTAL PETROLEUM CORP				
			OHIO POWER CO				
			OHIO POWER CO				
			ONCOR ELECTRIC DELIVERY C 144A				
			ONCOR ELECTRIC DELIVERY CO LLC				
			ONEOK PARTNERS LP				
			ORACLE CORP				
			ORACLE CORP				
			ORACLE CORP				
			ORACLE CORP				
			ORIX CORP				
			OWENS CORNING				
			PACIFIC GAS & ELECTRIC CO				
			PACIFICORP				
			PANAMA GOVERNMENT INTERNATIONAL				
			PANAMA GOVERNMENT INTERNATIONAL				
			PATTERSON-UTI ENERGY INC				
			PECO ENERGY CO				
			PEPSICO INC				
			PEPSICO INC				
			PEPSICO INC				
			PEPSICO INC				
			PERUVIAN GOVERNMENT INTERNATIO				
			PETRO-CANADA				
			PETROLEOS MEXICANOS				
			PETROLEOS MEXICANOS				
			PETROLEOS MEXICANOS				
			PETROLEOS MEXICANOS				
			PETROLEOS MEXICANOS				
			PFIZER INC				
			PHILIP MORRIS INTERNATIONAL IN				
			PHILIPPINE GOVERNMENT INTERNAT				
			PIONEER NATURAL RESOURCES CO				
			PIONEER NATURAL RESOURCES CO				

BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)		
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price		
				Cost		
				Current Value		
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 05/28/17	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 05/28/15	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	182,502.40
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 05/28/16	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 06/26/18	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
SUNCO 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</	

BlackRock Asset Management

(a) Identity of issue, borrower, lessor or similar party (b)	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value Security description	Shares/Par	Price	Cost (d)	Current Value (e)
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	39,850.40
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	208,479.80	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	4,246,207.71	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% 10/11/2020 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	

BlackRock Asset Management

(a)	(b)	(c)	(d)	(e)		
Identity of issue, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price		
(a)	(b)	(c)	(d)	(e)		
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% 05/01/2048 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	80,835.20
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)	(b)	(c)	(d)	(e)	(f)	(g)
	Identity of issue, borrower, lessor or similar party	CUSIP	Shares/Par	Price	Cost	Current Value
	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
	FIREYE 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	97,115.00
	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
	PHOTONICS 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
	SERVENOW 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	151897503	1,791,425	50.3527	90,203,062.11	90,144,506.00
	CENTERPOINT ENERGY CV PFD FLT 091529 REG	151897206	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

Appendix X

Golden Capital

<u>Identity of issue, borrower, lessor or similar party</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
		(c)			(d)	(e)
	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 CORP	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
	FREEMPORT-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

<u>Identity of issue, borrower, lessor or similar party</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
		(c)			(d)	(e)
	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

<u>Golden Capital</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value			<u>Cost</u>	<u>Current Value</u>
(a)	<u>Identity of issue, borrower, lessor or similar party</u> (b)	<u>Asset type</u>	<u>Shares/Par</u> (c)	<u>Price</u>	(d)	(e)
				Golden Capital Total	545,640,227.79	591,619,788.25

Appendix XI

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

Intech

(a)	(b)	(c)	Description of investment including maturity date, rate of interest, collateral, par or maturity value			
			Asset type	Shares/Par	Price	Cost (d)
	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

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

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Description of investment including maturity date, rate of interest, collateral, par or maturity value					
(a)	(b)	(c)	(d)	(e)	(f)
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	Price	Cost	Current Value
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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		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	(c)	(d)	(e)	(f)	
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	Price	Cost	Current Value	
	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
	MOAIC 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
	SYNOPSIS 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

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

Intech

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	(c)	Shares/Par	Price	Cost (d)	Current Value (e)
	<u>Identity of issue, borrower, lessor or similar party</u>	<u>Asset type</u>				
	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 (c)	Security description	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	720,000.00	131.6720	894,211.20	948,038.40
ADVANCED DISPOSAL 10/16	FIXED INCOME SECURITIES	COV-LITE TLB	1,248,750.00	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	325,000.00	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	980,000.00	96.9560	977,246.00	950,168.80
ALLY FINANCIAL INC	FIXED INCOME SECURITIES	3.750% 11/18/2019 DD 11/17/14	410,000.00	99.6250	409,057.00	406,462.50
ALLY FINANCIAL INC	FIXED INCOME SECURITIES	8.000% 11/01/2031 DD 12/31/08	420,000.00	111.0000	527,834.68	468,200.00
AMAZON.COM INC	FIXED INCOME SECURITIES	2.500% 11/29/2022 DD 11/29/12	1,495,000.00	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	880,000.00	99.3320	880,000.00	874,121.60
AMERICAN INTERNATIONAL GROUP I	FIXED INCOME SECURITIES	4.200% 04/01/2028 DD 03/26/18	320,000.00	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	825,000.00	98.4840	805,818.75	812,493.00
ANTHEM INC	FIXED INCOME SECURITIES	5.100% 01/15/2044 DD 08/06/13	1,500,000.00	101.4730	1,623,720.00	1,522,095.00
APPLE INC	FIXED INCOME SECURITIES	1.550% 08/04/2021 DD 08/04/16	545,000.00	96.9590	544,242.45	528,426.55
ARCELORMITTAL	FIXED INCOME SECURITIES	VAR RT 10/15/2039 DD 10/08/09	850,000.00	105.3600	909,500.00	895,560.00
AT&T INC	FIXED INCOME SECURITIES	4.500% 05/15/2035 DD 05/04/15	700,000.00	89.7800	690,669.00	682,460.00
AUTOZONE INC	FIXED INCOME SECURITIES	3.750% 06/01/2027 DD 04/18/17	520,000.00	95.9300	519,974.00	498,836.00
BAIDU INC	FIXED INCOME SECURITIES	4.375% 05/14/2023 DD 11/14/18	600,000.00	100.8230	598,812.00	604,938.00
BANK OF AMERICA CORP	FIXED INCOME SECURITIES	5.875% 02/07/2042 DD 02/07/12	195,000.00	116.0690	220,403.85	226,334.55
BANK OF AMERICA CORP	FIXED INCOME SECURITIES	3.000% 01/11/2023 DD 01/11/13	2,300,000.00	98.4860	2,265,937.00	2,265,178.50
BANK OF AMERICA CORP	FIXED INCOME SECURITIES	3.500% 04/19/2026 DD 04/19/16	165,000.00	96.2340	167,587.20	158,786.10
BANK OF AMERICA CORP	FIXED INCOME SECURITIES	VAR RT 04/24/2028 DD 04/24/17	595,000.00	95.9270	603,248.15	570,765.65
BANK OF AMERICA CORP	FIXED INCOME SECURITIES	6.110% 01/29/2037 DD 01/29/07	1,405,000.00	109.9400	1,625,911.90	1,544,151.20
BARCLAYS PLC	FIXED INCOME SECURITIES	VAR RT 02/15/2023 DD 11/15/18	949,000.00	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	245,000.00	98.5000	245,000.00	241,325.00
BB&T CORP	FIXED INCOME SECURITIES	3.750% 12/06/2023 DD 12/06/18	1,100,000.00	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	970,000.00	99.4180	962,065.40	964,354.60
BERRY PLASTICS 5/18 COV-LITE	FIXED INCOME SECURITIES	TLT	1,050,000.00	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	415,000.00	100.1970	414,905.50	415,817.55
BRASKEM NETHERLANDS FINAN 144A	FIXED INCOME SECURITIES	4.500% 01/10/2028 DD 10/10/17	1,500,000.00	92.4260	1,484,925.00	1,386,390.00
BWAY 3/17 TLB	FIXED INCOME SECURITIES		985,000.00	93.8330	980,075.00	924,255.05
BX CATERMILLAR 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	805,000.00	99.6400	805,000.00	802,102.00
CINTAS CORP NO 2	FIXED INCOME SECURITIES	3.700% 04/01/2027 DD 03/14/17	800,000.00	97.6660	796,928.00	781,328.00
CITIBANK CREDIT CARD ISS A6 A6	FIXED INCOME SECURITIES	3.210% 07/23/2024 DD 08/17/18	1,090,000.00	101.0230	1,089,815.35	1,101,150.70
CITIBANK NA	FIXED INCOME SECURITIES	3.400% 07/23/2021 DD 07/23/18	750,000.00	100.1270	749,175.00	750,962.50
CITIGROUP INC	FIXED INCOME SECURITIES	6.625% 06/15/2032 DD 06/06/02	200,000.00	116.3880	230,310.00	232,776.00
CITIGROUP INC	FIXED INCOME SECURITIES	4.050% 07/30/2022 DD 02/08/13	1,530,000.00	100.4550	1,569,015.00	1,536,961.50
CITIGROUP INC	FIXED INCOME SECURITIES	VAR RT 07/24/2028 DD 07/24/17	465,000.00	94.4680	465,000.00	439,276.20
CITIGROUP INC	FIXED INCOME SECURITIES	2.700% 10/27/2022 DD 10/27/17	1,420,000.00	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	925,000.00	94.6430	920,293.75	875,447.75
CNH INDUSTRIAL CAPITAL LLC	FIXED INCOME SECURITIES	4.200% 01/15/2024 DD 08/14/18	535,000.00	98.8260	533,400.35	528,719.10
COMCAST CORP	FIXED INCOME SECURITIES	3.700% 04/15/2024 DD 10/05/18	410,000.00	100.6110	409,975.40	412,505.10
COMCAST CORP	FIXED INCOME SECURITIES	3.950% 10/15/2025 DD 10/05/18	535,000.00	101.1840	534,341.95	541,334.40
COMCAST CORP	FIXED INCOME SECURITIES	4.250% 10/15/2030 DD 10/05/18	260,000.00	101.1310	259,851.80	262,940.60
CONSTELLATION BRANDS INC	FIXED INCOME SECURITIES	4.750% 11/15/2024 DD 11/03/14	1,115,000.00	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	665,000.00	94.1450	664,394.85	628,064.25
CONTINENTAL RESOURCES INC/OK	FIXED INCOME SECURITIES	5.000% 09/15/2022 DD 03/08/12	936,000.00	99.2910	1,017,900.00	929,363.76
CVS HEALTH CORP	FIXED INCOME SECURITIES	4.780% 03/25/2038 DD 03/09/18	410,000.00	95.8260	401,857.40	392,886.60
CVS HEALTH CORP	FIXED INCOME SECURITIES	5.050% 03/25/2048 DD 03/09/18	410,000.00	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	1,050,000.00	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	1,200,000.00	89.4120	1,242,660.00	1,072,944.00
ELECTRO RENT 1/17 COV LITE TLB	FIXED INCOME SECURITIES		710,500.00	98.1250	699,842.52	697,178.13
EMDEON 3/17 COV-LITE TLB	FIXED INCOME SECURITIES		1,203,125.00	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	2,000,000.00	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	635,000.00	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	1,278,728.27	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	1,700,000.00	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	1,350,000.00	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% 08/01/2				

MacKay Shields

(a)	(b)	(c)					
Identity of issue, borrower, lessor or similar party		Description of investment including maturity date, rate of interest, collateral, par or maturity value	Security description	Shares/Par	Price	Cost	Current Value
(a)	(b)	(c)				(d)	(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	2,223,419.08	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	1,620,949.13
	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	12,237,433.68	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	2,109,327.05	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	937,667.00
	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
	MARTEL 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 07/22/2028 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	97.0220	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	940,000.000	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	1,456,317.25	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						

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

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)
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	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	1,111,600.000	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	430,640.806	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

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	Asset type	Shares/Par	Price	Cost	Current Value
(a)	(b)	(c)			(d)	(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

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	Asset type	Shares/Par	Price	Cost	Current Value
(a)	(b)	(c)			(d)	(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
	COREENERGY 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
	ENTEGR 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

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	Asset type	Shares/Par	Price	Cost	Current Value
(a)	(b)	(c)			(d)	(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

Description of investment including maturity date, rate of interest, collateral, par or maturity value						
(a)	(b)	(c)	(d)	(e)	(f)	(g)
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	Price	Cost	Current Value	
	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

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	Asset type	Shares/Par	Price	Cost	Current Value
(a)	(b)	(c)			(d)	(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

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	Asset type	Shares/Par	Price	Cost	Current Value
(a)	(b)	(c)			(d)	(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

<u>Identity of issue, borrower, lessor or similar party</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				<u>Cost</u>	<u>Current Value</u>
(a)	(b)	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	(d)	(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

<u>Identity of issue, borrower, lessor or similar party</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
			(c)		(d)	(e)
	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

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	Asset type	Shares/Par	Price	Cost	Current Value
(a)	(b)	(c)			(d)	(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

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	Asset type	Shares/Par	Price	Cost	Current Value
(a)	(b)	(c)			(d)	(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

<u>Identity of issue, borrower, lessor or similar party</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	<u>Asset type</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
		(c)			(d)	(e)
	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

<u>Mellon Transition Account</u>		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	<u>Security description</u>	<u>Shares/Par</u>	<u>Price</u>	<u>Cost</u>	<u>Current Value</u>
			(c)		(d)	(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

Oaktree		Description of investment including maturity date, rate of interest, collateral, par or maturity value						
(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	
Identity of issue, borrower, lessor or similar party	Security description	Shares/Par	Price	Cost	Current Value			
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	1,876,765.00		
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		
CTRP.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	1,720,500.00	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	276,814.86		
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	90.8770	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	99.5470	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	118,000.000	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	385,214.51	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		77,366.00	23,596.63		

Oaktree Total 275,302,421.44 272,943,613.33

Appendix XVII

Wellington

Description of investment including maturity date, rate of interest, collateral, par or maturity value					
(a)	(b)	(c)	(d)	(e)	(f)
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	Price	Cost	Current Value
		2,672,660.610	1.0000	2,672,660.61	2,672,660.61
			1.0000	0.83	0.83
				989,109.73	1,406,727.96
		9,127.000	7.1400	129,096.93	65,166.78
		41,184.000	25.7100	1,800,428.49	1,058,840.64
		15,463.000	2.6400	189,474.57	40,822.32
		75,401.000	24.2500	1,870,495.44	1,828,474.25
		181,418.000	18.4600	2,780,442.17	3,348,976.28
		9,484.000	36.1000	172,577.34	342,372.40
		62,529.000	3.1100	186,445.06	194,465.19
		21,657.000	55.6700	1,266,472.63	1,205,645.19
		35,474.000	59.1200	1,996,697.04	2,097,222.88
		19,528.000	30.2100	802,632.13	589,940.88
		37,233.000	26.5800	1,489,318.73	989,653.14
		5,088.000	29.5100	264,855.62	150,146.88
		26,277.000	76.2200	1,920,811.47	2,002,832.94
		8,541.000	72.9100	668,293.20	622,724.31
		10,029.000	59.4700	585,486.55	596,424.63
		24,748.000	25.1500	1,119,465.49	622,412.20
		75,424.000	15.1900	1,576,507.38	1,145,690.56
		17,268.000	9.3900	342,466.98	162,146.52
		99,365.000	28.9700	3,630,243.88	2,878,604.05
		16,200.000	10.7700	242,814.92	174,474.00
		28,100.000	11.0800	599,612.88	311,348.00
		14,000.000	11.0800	266,000.00	155,120.00
		8,064.000	38.9500	332,302.42	314,092.80
		17,323.000	15.5800	276,608.03	269,892.34
		9,572.000	37.8400	414,332.33	362,204.48
		1,208.000	62.6500	74,629.27	75,681.20
		10,018.000	82.1800	777,868.24	823,279.24
		8,801.000	22.6200	315,838.40	199,078.62
		21,365.000	89.4400	1,948,131.95	1,910,885.60
		80,339.000	38.2800	2,242,465.96	3,075,376.92
		8,743.000	131.9300	1,054,345.47	1,153,463.99
		55,700.000	39.8300	2,723,686.10	2,218,531.00
		8,725.000	30.6000	127,269.51	266,985.00
		16,596.000	21.3200	570,556.46	353,826.72
		4,800.000	16.6500	91,200.00	79,920.00
		35,907.000	23.4200	994,698.76	840,941.94
		77,037.000	17.8000	1,887,703.68	1,371,258.60
		64,358.000	28.9100	1,801,689.06	1,860,589.78
		62,338.000	26.1400	1,791,713.16	1,629,515.32
		54,096.000	31.3500	2,506,279.54	1,695,909.60
		70,610.000	31.7200	2,695,944.09	2,239,749.20
		24,317.000	45.7200	963,713.92	1,111,773.24
		6,026.000	144.7200	771,188.43	872,082.72
		41,118.000	62.7800	2,447,301.20	2,581,388.04
		10,213.000	62.9000	831,891.66	642,397.70
		57,644.000	26.6400	1,097,307.33	1,535,636.16
		11,701.000	99.2000	1,377,428.82	1,160,739.20
		6,605.000	53.9100	264,282.24	356,075.55
		12,289.000	15.4800	268,488.92	190,233.72
		13,691.000	23.8500	360,164.45	326,530.35
		283,996.000	12.8700	5,109,992.74	3,655,028.52
		14,952.000	29.7700	403,813.16	445,121.04
		11,426.000	162.6700	1,502,287.19	1,858,667.42
		46,095.000	42.9400	2,298,676.95	1,979,319.30
		6,132.000	144.0300	789,691.20	883,191.96
		9,361.000	27.4100	199,470.53	256,585.01
		26,317.000	16.7800	736,802.39	441,599.26
		42,766.000	43.4800	1,445,650.40	1,859,465.68
		81,261.000	13.5800	1,617,534.51	1,103,524.38
		37,867.000	4.0100	339,796.83	151,846.67
		26,431.000	88.0500	2,384,946.79	2,327,249.55
		5,149.000	74.4500	442,753.44	383,343.05
		36,225.000	13.4200	864,016.95	486,139.50
		15,107.000	28.4900	363,928.79	430,398.43
		55,967.000	26.0000	1,441,656.41	1,455,142.00
		12,640.000	33.7300	678,795.70	426,347.20
		24,375.000	35.6100	1,002,389.37	867,993.75
		8,772.000	11.2900	162,354.26	99,035.88
		28,899.000	81.6200	2,763,479.98	2,358,736.38

Wellington

Description of investment including maturity date, rate of interest, collateral, par or maturity value						
(a)	(b)	(c)	(d)	(e)	(f)	
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	Price	Cost	Current Value	
	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
	CYTOX 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/L	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

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)
<u>Identity of issue, borrower, lessor or similar party</u>						
	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 INC	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

Wellington

Wellington		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	Asset type	Shares/Par	Price	Cost	Current Value
(a)	(b)	(c)	(c)	(d)	(d)	(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

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

Wellington

		Description of investment including maturity date, rate of interest, collateral, par or maturity value				
(a)	(b)	Asset type	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

<u>Identity of issue, borrower, lessor or similar party</u>				
	<u>Property ID</u>	<u>Asset type</u>	<u>Cost</u>	<u>Current Value</u>
(a)	(b)	(c)	(d)	(e)
	A-12	Ann Arbor, MI	Real Estate	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	<u>1,896,429,775.00</u>
			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)
			<u>1,029,951,298.00</u>	<u>1,489,225,656.00</u>

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	<u>\$ 7,582,883,168</u>	<u>\$ 10,142,758,016</u>

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
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	<u>\$ 5,878,356,123</u>	<u>\$ 6,855,781,393</u>

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	<u>545,967,853</u>	<u>545,946,825</u>
		Total Portfolio	<u>\$ 2,596,301,862</u>	<u>\$ 2,472,113,906</u>