

INDEPENDENT AUDITORS' REPORT

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

REPORT ON THE FINANCIAL STATEMENTS

We have audited the accompanying financial statements of Western Conference of Teamsters Pension Plan (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2019 and 2018; the related statements of changes in net assets available for benefits for the years then ended; and the related notes to the financial statements.

MANAGEMENT'S RESPONSIBILITY FOR THE FINANCIAL STATEMENTS

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

AUDITORS' RESPONSIBILITY

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

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

To the Participants and Trustees of

Western Conference of Teamsters Pension Plan

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

as well as evaluating the overall presentation of the financial statements.

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

audit opinion.

OPINION

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding Western Conference of Teamsters Pension Plan's net assets available for benefits as of December 31, 2019, and changes therein for the year then ended and its financial status as of December 31, 2018, and changes therein for the year then ended in accordance with accounting principles

generally accepted in the United States of America.

Lindquist LLP

September 9, 2020



INDEPENDENT AUDITORS' REPORT ON ADDITIONAL INFORMATION

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

We have audited the financial statements of Western Conference of Teamsters Pension Plan (the Plan) for the years ended December 31, 2019 and 2018, and have issued our report thereon dated September 9, 2020, which contained an unmodified opinion on those financial statements. Our audits were performed for the purpose of forming an opinion on the financial statements taken as a whole. The accompanying information, included on page 36, Schedule G - Financial Transaction Schedules (IRS Form 5500) and Schedule H - Financial Schedules (IRS Form 5500), is presented for the purpose of additional analysis and is not a required part of the basic financial statements, but is additional information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from, and relates directly to, the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the basic financial statements and certain underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements taken as a whole.

September 9, 2020

Lindquist LLP

Attachment to 2019 Form 5500 Schedule R, line 13e - Information on Contribution Rates and Base Units

Plan Name WESTE	RN CONFERE	ENCE OF TEA	MSTERS PENSION PLA	N		EIN : 91-	-6145047
Plan Sponsor's N	ame WES	STERN CONFI	ERENCE OF TEAMSTERS	PENSION TRUST FU	ND BOARD OF	TRABTEE	001
Contribution rate (in do		ts)					
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	0.100		
Contribution rate (in do		ts)		<u> </u>			
	X Hourly	Weekly	Unit of production	Other (specify):	3.280		
Contribution rate (in do							
	X Hourly	Weekly	Unit of production	Other (specify):	4.760		
Contribution rate (in do		<u> </u>	_				
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	5.900		
Contribution rate (in do		<u> </u>	_				
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	8.960		
Contribution rate (in do		ts)					
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	9.060		
Contribution rate (in do		ts)		<u> </u>			
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	9.280		
Contribution rate (in do	llars and cent	ts)		<u> </u>			
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	9.470		
Contribution rate (in do	llars and cent	ts)		<u> </u>			
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	9.563		
Contribution rate (in do	llars and cent	ts)		_			
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	9.580		
Contribution rate (in do	llars and cent	ts)		_			
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	9.620		
Contribution rate (in do	llars and cent	ts)		_			
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	9.650		
Contribution rate (in do	llars and cent	ts)					
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	9.810		
Contribution rate (in do	llars and cent	ts)			-		
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	9.977		
Contribution rate (in do	llars and cent	ts)		_ 			
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	10.230		
Contribution rate (in do			—				
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	10.250		
Contribution rate (in do	llars and cent	ts)	<u> </u>				
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	10.450		
Contribution rate (in do	llars and cent	ts)	<u>—</u>				
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	10.577		
Contribution rate (in do			<u> </u>				
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	10.600		
Contribution rate (in do			<u> </u>				
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	10.610		
Contribution rate (in do			<u> </u>				
Base unit measure:	X Hourly	Weekly	Unit of production	Other (specify):	10.617		

Attachment to 2019 Form 5500 Schedule R, line 13e - Information on Contribution Rates and Base Units

Plan Name WESTERN	CONFERENC	CE OF TEA	MSTERS PENSION PLAI	N		EIN : 91-	6145047
Plan Sponsor's Nan			RENCE OF TEAMSTERS		ND BOARD OF	TRABTEE	001
Contribution rate (in dollar							
Base unit measure: X	Hourly	Weekly	Unit of production	Other (specify):	10.650		
Contribution rate (in dollar		_					
Base unit measure:	Hourly	Weekly	Unit of production	Other (specify):	10.760		
Contribution rate (in dollar							
Base unit measure: X	Hourly	Weekly	Unit of production	Other (specify):	10.830		
Contribution rate (in dollar							
Base unit measure: X	Hourly	Weekly	Unit of production	Other (specify):	10.890		
Contribution rate (in dollar							
Base unit measure:	Hourly	Weekly	Unit of production	Other (specify):	10.950		
Contribution rate (in dollar		_					
Base unit measure: X	Hourly	Weekly	Unit of production	Other (specify):	11.050		
Contribution rate (in dollar		_		<u> </u>			
Base unit measure:	Hourly	Weekly	Unit of production	Other (specify):	11.160		
Contribution rate (in dollar	s and cents)	_		<u> </u>			
Base unit measure: X	Hourly	Weekly	Unit of production	Other (specify):	11.310		
Contribution rate (in dollar	s and cents)			<u> </u>			
Base unit measure: X	Hourly	Weekly	Unit of production	Other (specify):	11.550		
Contribution rate (in dollar	s and cents)			_			
Base unit measure: X	Hourly	Weekly	Unit of production	Other (specify):	11.600		
Contribution rate (in dollar	s and cents)			_			
Base unit measure: X	Hourly	Weekly	Unit of production	Other (specify):	11.750		
Contribution rate (in dollar	s and cents)			_			
Base unit measure:	Hourly	Weekly	Unit of production	Other (specify):	11.760		
Contribution rate (in dollar	s and cents)						
Base unit measure:	Hourly	Weekly	Unit of production	Other (specify):	11.800		
Contribution rate (in dollar	s and cents)			_			
Base unit measure: X	Hourly	Weekly	Unit of production	Other (specify):	11.850		
Contribution rate (in dollar	s and cents)			_			
Base unit measure: X	Hourly	Weekly	Unit of production	Other (specify):	12.180		
Contribution rate (in dollar				_	<u> </u>		
Base unit measure: X	Hourly	Weekly	Unit of production	Other (specify):	12.300		
Contribution rate (in dollar	s and cents)			_			
Base unit measure: X	Hourly	Weekly	Unit of production	Other (specify):	12.350		
Contribution rate (in dollar	s and cents)			_			
Base unit measure:	Hourly	Weekly	Unit of production	Other (specify):			
Contribution rate (in dollar	s and cents)			<u> </u>			
Base unit measure:	Hourly	Weekly	Unit of production	Other (specify):			
Contribution rate (in dollar	s and cents)			_			
Base unit measure:	Hourly	Weekly	Unit of production	Other (specify):			
Contribution rate (in dollar	s and cents)			_			
Base unit measure:	Hourly	Weekly	Unit of production	Other (specify):			

SCHEDULE MB (Form 5500)

Department of the Treasury

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

2019

OMB No. 1210-0110

Internal Revenue Service	This schedule is required to be filed under section 104 of the	Employee		
Department of Labor Employee Benefits Security Administration	Retirement Income Security Act of 1974 (ERISA) and section 6 Internal Revenue Code (the Code).	6059 of the	This Form is Ope Inspection	
Pension Benefit Guaranty Corporation	File as an attachment to Form 5500 or 5500-SF			
For calendar plan year 2019 or fiscal p	olan year beginning 01/01/2019	and ending	12/31/2019	9
Round off amounts to nearest do	ollar.			
▶ Caution: A penalty of \$1,000 will b	e assessed for late filing of this report unless reasonable cause is	established.		,
A Name of plan WESTERN CONFERENCE OF	TEAMSTERS PENSION PLAN	B Three-o	ligit mber (PN)	001
C Plan sponsor's name as shown on li	ine 2a of Form 5500 or 5500-SF	D Employe	r Identification Numbe	r (EIN)
WESTERN CONFERENCE OF TH	EAMSTERS PENSION TRUST FUND BOARD OF TRUSTEE	s 91-61	45047	
E Type of plan: (1) X	Multiemployer Defined Benefit (2) Money Purchase (se	e instructions)		
1a Enter the valuation date:	Month 01 Day 01 Year 2019			
b Assets				
		1b(1)	40,1	74,690,000
	funding standard account			49,049,000
	g immediate gain methods	4 441	44,8	22,315,000
(2) Information for plans using s	pread gain methods:			
(a) Unfunded liability for met	thods with bases	1c(2)(a	1)	
(b) Accrued liability under er	ntry age normal method	1c(2)(b)	
(c) Normal cost under entry	age normal method	1c(2)(c	:)	
	redit cost method			22,315,000
d Information on current liabilities o				
	nt liability attributable to pre-participation service (see instructions)	1d(1)		
(2) "RPA '94" information:	The masking attributable to pro participation don the (edg included only)	10(1)	Approximation of the	
Mark States a statement see at		1d(2)(a	76.5	34,287,000
	rrent liability due to benefits accruing during the plan year		'	18,465,000
The state of the s	RPA '94" current liability for the plan year			95,502,000
				95,502,000
Statement by Enrolled Actuary	s for the plan year	1d(3)	2,0	93,302,000
To the best of my knowledge, the information s	upplied in this schedule and accompanying schedules, statements and attachments, if a ons. In my opinion, each other assumption is reasonable (taking into account the experient imate of anticipated experience under the plan.	ny, is complete and a nce of the plan and re	ccurate. Each prescribed assu easonable expectations) and s	imption was applied uch other
SIGN			/ /	
HERE PICO		8/	31/2020	
S	ignature of actuary		Date	
PETER R. STURDIVAN			2004239	
Type	or print name of actuary	Most	recent enrollment num	ber
MILLIMAN, INC.			503-227-0634	
	Firm name	Telephone	number (including are	ea code)
14EE ON DROADWAY OFFER	1600			
1455 SW BROADWAY, SUITE PORTLAND OR	97201			
	Address of the firm			
	regulation or ruling promulgated under the statute in completing th	is schedule, che	eck the box and see	П
instructions				Ш

	Schedule M	1B (Form 5500) 2019				Page 2	2				
_											
		tion as of beginning of this								40 154	
		assets (see instructions)						IK IK		40,174,	
		nt liability/participant coun				-	1) Number of partic		(2) Current lial	
(1	*	participants and beneficia	10000					33,589			204,000
(2	Man in New Contraction of the	ated vested participants					16	55,860		10,188,	794,000
(3	The second second second second	Marie Committee									
	U. Wildred Harry Street Life	ested benefits									723,000
		benefits				-		6 500			566,000
190		ctive						16,520			289,000
(4								15,969		76,534,	287,000
		e resulting from dividing li		(N 1895) A) 5071				2c			52.49%
3 Cont	ributions made	to the plan for the plan yea									
	a) Date DD-YYYY)	(b) Amount paid by employer(s)		ount paid by ployees	(a) D (MM-DD		(b) Amount employe			(c) Amount pa employee	
02/	15/2019	154,851,00	0.0	0							
03/:	15/2019	159,342,0	00	0							
04/	15/2019	170,939,0	00	0							
05/3	15/2019	168,779,0	00	0							
06/	15/2019	209,757,00	00	0							
07/:	15/2019	176,852,0	00	0							
08/	15/2019	184,337,0	00	0							
09/	15/2019	193,175,0	00	0							4
10/	15/2019	176,263,00	00	0							
11/:	15/2019	169,780,00	0.0	0							
12/	15/2019	157,934,00	0.0	0							
01/:	15/2020	156,303,00	0.0	0							
									1		
					Totals ▶	3(b)	2,078,3	312,00	0 3(c)		0
4 Infor	mation on plan	etatus.		2							
	CONTRACTOR CONTRACTOR OF	e for monitoring plan's state	ıs (line 1h/2) div	vided by line 1c(3)	1		1	4a			92.7 %
		icate plan's status (see in						10.0000			22.7 70
		s "N," go to line 5						4b		N	
C Is	the plan makin	g the scheduled progress to	ınder any applic	able funding impr	rovement or	rehabilitat	ion plan?			Ye	es 🗌 No
d If	the plan is in o	critical status or critical an	d declining stat	us, were any ber	nefits reduce	ed (see ir	structions)?			Ye	es 🗌 No
		enter the reduction in liather the valuation date						4e			
ye If	ear in which it i the rehabilitati	on plan projects emergen s projected to emerge. on plan is based on fores neck here	alling possible	insolvency, ente	r the plan y	ear in whi	ich insolvenc <u>y i</u> s	4f			
5 Actu	arial cost meth	od used as the basis for	his plan year's	funding standard	d account co	omputatio	ns (check all that a	apply):			
а	Attained ag	-	Entry age no		c	_	ed benefit (unit cred		d	Aggrega	ite
e	Frozen initi		Individual lev		g	=	ual aggregate	- 1	h	Shortfall	

Page 3 Schedule MB (Form 5500) 2019 Other (specify): If box h is checked, enter period of use of shortfall method Yes X k Has a change been made in funding method for this plan year?..... I If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval?..... m If line k is "Yes," and line I is "No," enter the date (MM-DD-YYYY) of the ruling letter (individual or class) approving the change in funding method 6 Checklist of certain actuarial assumptions: 3.06 % 6a a Interest rate for "RPA '94" current liability...... Pre-retirement Post-retirement Yes X No Yes X No N/A b Rates specified in insurance or annuity contracts..... C Mortality table code for valuation purposes: (1) Males A A 6c(2) (2) Females d Valuation liability interest rate 7.00% 7.00% 10.0 % X N/A 6e N/A % e Expense loading N/A f Salary scale..... 5.9% g Estimated investment return on actuarial value of assets for year ending on the valuation date .. 6g -1.8% h Estimated investment return on current value of assets for year ending on the valuation date 7 New amortization bases established in the current plan year: (2) Initial balance (3) Amortization Charge/Credit (1) Type of base 404,036,000 41,459,000 -18,437,000 -1,892,000 8 Miscellaneous information: a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM-DD-YYYY) of the ruling letter granting the approval b(1) Is the plan required to provide a projection of expected benefit payments? (See the instructions.) If "Yes," X Yes No attach a schedule..... b(2) Is the plan required to provide a Schedule of Active Participant Data? (See the instructions.) If "Yes," attach a X Yes No schedule..... C Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect Yes X No prior to 2008) or section 431(d) of the Code?..... d If line c is "Yes," provide the following additional information: Yes No (1) Was an extension granted automatic approval under section 431(d)(1) of the Code?..... 8d(2) (2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended (3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior Yes to 2008) or 431(d)(2) of the Code?..... (4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not 8d(4) including the number of years in line (2))..... (5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension 8d(5) (6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under Yes section 6621(b) of the Code for years beginning after 2007? e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or 8e extending the amortization base(s) 9 Funding standard account statement for this plan year: Charges to funding standard account: a Prior year funding deficiency, if any 9a

b Employer's normal cost for plan year as of valuation date.....

9h

1,063,629,000

MB Actuary Signature, Western Conference of Teamsters Pension Plan, EIN 91-6145047 / PN: 001

	Schedule MB (Form 5500) 2019		Page 4		
С	Amortization charges as of valuation date:		Outstanding bal	ance	
	(1) All bases except funding waivers and certain bases for which the amortization period has been extended	9c(1)	8,330	,501,000	766,483,000
	(2) Funding waivers	9c(2)		0	0
	(3) Certain bases for which the amortization period has been extended	9c(3)		0	0
d	Interest as applicable on lines 9a, 9b, and 9c			9d	128,108,000
е	Total charges. Add lines 9a through 9d			9е	1,958,220,000
•	dike he few diese should and account.				
f.	redits to funding standard account: Prior year credit balance, if any			9f	5,057,235,000
-					2,078,312,000
g	Employer contributions. Total from column (b) of line 3		Outstanding bal		2,078,312,000
L	According to the second state of the second st	9h	Outstanding bai	arice	0
n	Amortization credits as of valuation date			9i	
ı	Interest as applicable to end of plan year on lines 9f, 9g, and 9h			91	414,276,000
i	Full funding limitation (FFL) and credits:				
•	(1) ERISA FFL (accrued liability FFL)	9j(1)	11,522,	283,000	
	(2) "RPA '94" override (90% current liability FFL)	9j(2)	30,410,	432,000	
	(3) FFL credit			9j(3)	
k	(1) Waived funding deficiency			9k(1)	
7(5)	(2) Other credits				
ī	Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			91	7,549,823,000
	Credit balance: If line 9l is greater than line 9e, enter the difference				5,591,603,000
	Funding deficiency: If line 9e is greater than line 9l, enter the difference				
5.51	,				
9 o	Current year's accumulated reconciliation account:				
	(1) Due to waived funding deficiency accumulated prior to the 2019 pla	an vear		90(1)	0
	(2) Due to amortization bases extended and amortized using the interest	4101 NO. 100 NO. 100 NO.		the Code:	
	(a) Reconciliation outstanding balance as of valuation date			9o(2)(a)	0
	(b) Reconciliation amount (line 9c(3) balance minus line 9c(2)(a))			9o(2)(b)	0
	(3) Total as of valuation date			90(3)	0
10	Contribution necessary to avoid an accumulated funding deficiency. (Se			10	
20.00	Has a change been made in the actuarial assumptions for the current pl			S	X Yes ☐ No

1. Active Participation

Non-Seasonal employees for whom contributions are required to be made to the Trust under the terms of a pension agreement become "Active Participants" on the day on which they first accumulate 750 covered hours in the current and immediately preceding calendar years. Seasonal employees become "Active Participants" if they satisfy one-half of the covered hour requirement of Non-Seasonal employees.

2. Monthly Pension at Normal Retirement

The monthly pension earned for service prior to 1987 is determined based on the 1986 Plan provisions as outlined in the Actuarial Report as of January 1, 1986. The final five-year average contribution rate used for this determination recognizes contribution rates applicable to all 500 hour years through 1991.

For service after 1986, monthly pension benefits are earned as follows:

	Contribution Percentage				
Calendar Year	First 20 Years	After 20 Years			
1987-1991	2.00%	2.65%			
1992-1996	2.30%	3.05%			
1997-1999	2.46%	3.26%			
2000-2002	2.70%	3.58%			
1/2003-6/2003	2.20%	2.92%			
7/2003-2006	1.20%	1.20%			
2007	1.65%	1.65%			
2008	2.00%	2.65%			
2009+	1.20%	1.20%			

3. Past Service Credits

A participant is granted credit for the number of years and months of specified types of unbroken employment rendered prior to his or her first covered hour, subject to limits specified in the Plan.

4. Vesting Service

A Plan member earns a vesting service year for each year after 1975 during which he or she is credited with at least 500 covered hours (250 covered hours for Seasonal Plan members). For service before 1976, a Plan member is credited with a vesting service year for each year of continuous coverage under the Plan.

5. Normal Retirement Age

A participant reaches Normal Retirement Age upon the later of age 65 or an Active participant's age on the second anniversary of his or her first covered hour.

6. Normal Pension Form

The normal form of pension for unmarried participants is a Life Only Pension. In general, married participants who do not elect otherwise receive a reduced Employee and Spouse Pension. This reduced amount is an "actuarial equivalent" of the Life Only Pension. Participants who retired under the Employee and Spouse Pension Option will have their pension restored to the amount payable under the Normal Form if the spouse dies first. In the event that the participant dies first, the amount of spouse pension is 66 2/3% of the retiree's pension for those who retired after 1991 with recent coverage; otherwise the amount of spouse pension is 50% of the retiree's pension. In both instances, the actuarial reduction factor for the Employee and Spouse Pension amount is calculated as though the spouse pension benefit would be 50% of the reduced Employee and Spouse Pension.

7. Other Pension Forms

An Optional Employee and Spouse Pension providing a 75% spouse pension is available. Participants retiring under age 65 may elect a Benefit Adjustment Option with or without the regular or Optional Employee and Spouse Pension.

8. <u>Early Retirement Eligibility Date</u>

In general, this date is the first day of the month coincident with or immediately following the later of the participant's 55th birthday or the date the individual becomes a vested participant. However, a participant with recent coverage may retire at any age if he or she meets the Rule of 84 (or Rule of 82 or Rule of 80) under the Program for Enhanced Early Retirement (PEER program); that is, the sum of his or her attained age plus years of contributory service is equal to or greater than 84 (or 82 or 80).

9. Monthly Pension at Early Retirement for a Participant with Recent Coverage

If a participant meets the Rule of 84 and has recent coverage, the monthly pension benefit is reduced by the sum of 0.45% for each of the first 60 months that the early retirement date precedes his or her 62nd birthday plus 0.33% for each month that the early retirement date precedes his or her 57th birthday.

If a participant has recent coverage but does not meet the Rule of 84, his or her monthly pension benefit is reduced by the sum of 0.60% for each of the first 60 months that the early retirement date precedes his or her 62nd birthday plus 0.40% for each month that the early retirement date precedes his or her 57th birthday.

10. Monthly Pension at Early Retirement for a Participant with Current PEER Coverage

If a participant meets the Rule of 84 (or Rule of 82 or Rule of 80), is a member of a bargaining unit which has negotiated PEER 84 (or PEER 82 or PEER 80) contribution surcharges, and has <u>current PEER coverage</u>, the early retirement benefit equals 100% of the earned pension benefits. A participant has <u>current PEER coverage</u> at his or her retirement effective date if the applicable PEER contributions have been paid for at least 1,000 covered hours in the 24-month period immediately preceding his or her retirement effective date.

Note: If a participant is in a category of early retirement where benefits are subsidized (as described in paragraph 1 of Item 9 or in Item 10) and accumulates 25 years of service under the Plan while so covered, then his or her subsidized early retirement benefits are "locked-in" and cannot be forfeited.

11. Disability Benefit

Upon a vested participant's total and permanent disability before age 65, the monthly benefit is the greater of (a) 85% of the earned monthly pension benefit or (b) the early retirement pension otherwise payable, provided the vested participant has met the specified recent coverage requirement on the disability onset date.

12. Vested Benefit Upon Termination of Employment

Upon termination of employment, a participant is vested in his or her accrued pension, based on past and future service credits, if he or she has completed at least 5 years of vesting service, one of which was completed during or after 1991.

A terminated vested participant may elect early commencement of the earned retirement benefit at any time on or after the Early Retirement Eligibility Date. If the participant does not have recent coverage and has not "locked-in" rights to unreduced pension benefits by having completed 25 years of Plan service before termination, the benefit is reduced by the sum of 0.60% per month for each of the first 60 months that the early retirement date precedes the participant's 65th birthday plus 0.40% per month for each month that such early retirement date precedes the participant's 60th birthday.

Vested participants who are not covered by the current Plan provisions may be subject to additional limitations on their benefits.

13. Extra Check

An annual "Extra Check" is payable to: (i.) pre-1985 retirees in the amount of \$540 and to (ii.) their eligible survivors in the amount of \$450.

14. Death Benefits

Upon the death of a participant or pensioner who has met the specified recent coverage requirement, a temporary monthly pension is payable to the surviving children under conditions specified in the Plan.

A pre-retirement benefit to the surviving spouse is payable upon the death of a vested participant. If a married participant had recent coverage at the time of death, the spouse receives an immediate benefit based on the participant's earned benefit. The earned benefit is reduced to reflect early retirement, as specified in the Plan, and the appropriate Employee and Spouse Pension factor. 66 2/3% of the resulting amount is then payable immediately to the spouse. If the participant does not have recent coverage, the benefit is calculated as described above, but a 50% factor is applied in lieu of the 66 2/3% factor, and, if the participant was not eligible to retire on the date of death, commencement of the pension is deferred until the time the participant would have been first eligible to retire.

A single sum death benefit equal to 50% of contributions, subject to a maximum of \$10,000, is payable upon the death of an Active or Terminated participant who has completed at least 5 years of vesting service. In addition, for unmarried vested participants who satisfy the recent coverage requirements and would otherwise be eligible to retire, a death benefit of 48 times the participant's accrued pension, reduced to reflect early retirement as specified in the Plan, is payable as a lump sum amount.

Upon the death of a pensioner with a retirement date before January 1, 1992, a single sum benefit of 12 times the monthly normal form pension (Life Only annuity), subject to a maximum of \$10,000 is payable. Beginning with retirements in 1992, beneficiaries of retirees with recent coverage who elect a Life Only or Benefit Adjustment Option (without the Spouse Pension) receive a 4-Year Certain death benefit payment equal to 48 times the pensioner's Life Only benefit minus the total monthly payments already received by the pensioner.

If a pensioner retires after January 1, 1992, he or she may elect an Optional Lump Sum Death Benefit equal to 12 times the monthly normal form pension (Life Only annuity). The Optional Lump Sum Death Benefit is paid for by reducing the pensioner's monthly payment.

15. <u>Transition Provisions</u>

Certain minimum benefits are provided to participants who were covered by prior versions of the Plan.

PLAN AMENDMENT HISTORY

The following is a summary of the Plan changes since 2000 that impact the valuation.

Effective Date	Description of Change
1/1/2011	Annual "Extra Checks" to pre-1985 retirees and their eligible survivors were made a permanent part of the Plan.
1/1/2009	A 75% Optional Employee and Spouse Pension was added. Also, a \$40 million reserve for extra check payments was established.
1/1/2008	Effective for calendar year 2008 only, the percentages used to calculate Plan participant account benefits have been increased from 1.20% to 2.00% for participants who have not completed 20 years of service, and from 1.20% to 2.65% for participants who have completed at least 20 years of service. The percentages for years 2009 and later remain at 1.20%.
1/1/2007	Effective for calendar year 2007 only, the percentage used to calculate Plan participant account benefits was increased from 1.20% to 1.65%. The percentages for years 2008 and later remain at 1.20%.
7/1/2003	Effective July 1, 2003, the percentage used to calculate Plan participant account benefits has been reduced to 1.20% for the second half of 2003 and all subsequent years.
1/1/2000	Effective for calendar years 2000, 2001 and 2002, the percentage used to calculate Plan participant account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.70% instead of 2.16% for contributions credited in this period if he/she has not completed 20 year of service. If such participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.58% instead of 2.86% during this same period.
	Effective for calendar years 2003, 2004 and 2005, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.20% instead of 2.00% for contributions credited in this period, if he/she has not completed 20 years of service. If such participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 2.92% instead of 2.65% during this same period.
	Effective with calendar year 2000, all Disability Pensioner benefits have been increased to 85% of his/her Normal Retirement Benefit unless said Disability Pensioner's benefits are already payable in a greater amount. Spouses of certain deceased Disability Pensioners have had their benefits appropriately adjusted, as applicable. The same 85% "floor" monthly pension benefit shall be paid to all Disability Pensioners and, as applicable, to their spouses for Plan participants who become Disabled Pensioners after calendar year 1999.
	Effective with calendar year 2000, the maximum Child Survivor Benefits have been increased to \$1,000 and such increased benefits shall be payable, in general, upon the death of a person who was an Active Participant on 1/1/1987 or thereafter and who otherwise satisfied the applicable recency of employment requirements at the time of death.
	Effective with calendar year 2000, PEER eligible participants with 25 years of contributory service "lock-in" PEER coverage by working at least 1,000 covered hours during any consecutive 24 month period that ends on or after completion of 25 years of contributory service.

Actuarial Assumptions

Investment Earnings Assumptions

Strategic Bond Account (SBA)

The assumed rate of return for these assets 4.16%. This assumption is used to value 85.20% of the pension benefits related to service through December 31, 1985, based on December 31, 1984, Plan provisions and not covered by the prior asset dedications.

Remaining Assets

The assumed rate of investment return which is used to value all benefits expected to be paid out of remaining assets and future contributions is 7.00%, net of investment expenses.

Post-retirement Mortality Rates

Healthy Males

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

Healthy Females

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

Disabled Males

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

Disabled Females

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

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

	Assumed Years of Life Expectancy – Healthy Males								
Age	2019	2024	2029	2034	2039				
55	27.9	28.4	28.8	29.3	29.8				
60	23.4	23.9	24.3	24.7	25.2				
65	19.2	19.6	20.0	20.4	20.8				
70	15.1	15.5	15.8	16.2	16.6				

	Assumed Years of Life Expectancy – Healthy Females								
Age	2019	2024	2029	2034	2039				
	ı								
55	31.7	32.1	32.6	33.1	33.5				
60	26.9	27.4	27.8	28.3	28.7				
65	22.4	22.8	23.2	23.6	24.1				
70	18.2	18.5	18.9	19.3	19.7				

	Assumed Years of Life Expectancy – Disabled Males								
Age	2019	2024	2029	2034	2039				
55	22.3	22.9	23.4	24.0	24.6				
60	19.0	19.5	20.0	20.5	21.0				
65	15.8	16.2	16.7	17.1	17.6				
70	12.8	13.1	13.5	13.9	14.3				

Assumed Years of Life Expectancy – Disabled Females								
Age	2019	2024	2029	2034	2039			
55	27.2	27.8	28.3	28.9	29.5			
60	23.4	23.9	24.4	25.0	25.5			
65	19.8	20.2	20.7	21.1	21.6			
70	16.3	16.7	17.1	17.5	17.9			

Pre-retirement Mortality Rates

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

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

Retirement Rates

Retirement rates apply only to retirement eligible participants.

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

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

Active Participant Retirement Rates

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

Vested Terminated Participant Retirement Rates

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

Disability Retirement

Disability rates apply only to employees with 4 or more years of vesting service.

Age Last Birthday	Examples of Annual Probability of Disability Retirement
32	0.0006
37	0.0008
42	0.0011
47	0.0017
52	0.0030
57	0.0052

Employee Termination Rates

The termination rates shown below exclude death, disability and retirement rates. Termination rates are not applied when an individual is eligible for retirement. Below are the annual probabilities of employment termination for active employees.

Seasonal Participant Termination Rates

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

Non-Seasonal Participant Termination Rates

V	10	2			_	^	-			10 -	15 -	20 -	25 -	>=
Years of Service:	< 2	2	3	4	5	6	- 1	8	9	14	19	24	29	30
Age 15 - 30	0.20	0.25	0.20	0.15	0.12	0.12	0.08	0.07	0.06	0.05	0.04	0.03	0.02	0.01
Age 31 - 40	0.16	0.18	0.15	0.12	0.10	0.10	0.08	0.07	0.06	0.05	0.04	0.03	0.02	0.01
Age 41 -50	0.14	0.15	0.12	0.10	0.08	0.08	0.08	0.07	0.06	0.05	0.04	0.03	0.02	0.01
Age >= 51	0.13	0.13	0.10	0.10	0.08	0.08	0.08	0.07	0.06	0.05	0.04	0.03	0.02	0.01

Future Annual Hours and Contributions

Projected benefit amounts for future years were calculated assuming that: (a) Active Non-Seasonal employees work an average of 1,800 hours per year; (b) Active Seasonal employees work an average of 600 hours per year; and (c) contribution rates in effect as of December 31 prior to the valuation date.

A non-retired participant was considered Active as of the valuation date, if he or she earned at least 250 covered hours during the prior year, or at least 1 covered hour in the prior year and at least 250 covered hours in second prior year.

Expected Annual Employer Contributions

The annual employer contributions expected during 2019 have been assumed to be \$1.955 billion. This amount is used to determine the projected Funding Standard Account and the expected amortization period of the UAL.

Provision for Non-investment Expenses

Administrative expenses are assumed to be \$111 million per year, payable mid-year.

Sample Valuation Data

We have relied on data supplied by Prudential Investments and Northwest Administrators. The actuarial values for non-retired participants are based on a sample of the employees covered under the Plan, as described in Appendix B. The actuarial values for records with valid data are adjusted for sampling and incomplete data, and the results are assumed to represent the values of the entire covered group.

Form of Payment

Participants without recent coverage are assumed to elect the single life annuity. Participants with recent coverage are assumed to elect a four year certain and life annuity. A factor of 1.0037 is applied in order to account for the availability of a subsidized joint and survivor benefit.

Probability of Marriage

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

Spouse Age Difference

Where applicable, husbands are assumed to be two years older than their wives.

Past Employment

Total past employment (continuous past employment plus special past employment) for each employee was calculated as the number of years from year of union membership until year of coverage, but not less than the known continuous past employment for the employee.

Survivor Benefit Costs

The family composition of covered employees was assumed to be similar to that tabulated in the 15th Actuarial Valuation published by the Railroad Retirement Board. This assumption was used to estimate the probability that an employee will be survived by a beneficiary eligible for a survivor benefit and to establish the probable duration of the benefit.

Inactive Participants

Vested inactive participants who are 75 or older as of the valuation date are assumed to be deceased and excluded from this valuation. Inactive participants who are coded as a claim for more than one year are expected to be either deceased or not eligible for a benefit from the Plan. We assume that any such participants do not have and will not create any liability for the Plan. As of 2019, in-pay participants aged 100 or older with a due and unpaid benefit are expected to never receive payment.

Actuarial Value of Assets

The SBA was valued on an amortized cost basis. The actuarial value of the SBA at January 1, 2019 was \$2,700,413.

The remaining assets were valued using a smoothing procedure under which market value gains and losses are recognized at the rate of 20% per year over five years. The actuarial value of the remaining assets may not be greater than 120% or less than 80% of the market value.

The actuarial value of assets for purposes of determining the unfunded vested benefit liability is the same method used for ERISA funding purposes.

Actuarial Cost Method

The Unit Credit actuarial cost method was used for this valuation. Under this method, the Actuarial Liability is the Accrued Benefit Liability for all participants included on the valuation date.

The Normal Cost is:

- (i.) the expected increase in Accrued Benefit Liability for these participants resulting from benefits earned during the current year, plus,
- (ii.) as permitted under section 1.412(c)(3)-1(d)(2) of the Regulations, the expected increase in Accrued Benefit Liabilities resulting from new participants who are covered employees on the valuation date. The additional cost for these employees is based on a sample population that has the same demographic characteristics of a representative cross-section of recent new entrants, reflecting the actuary's best estimate of the number of new hires and number of hours worked by covered employees who are expected to become new participants in the Plan.

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

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

SCHEDULE MB, LINE 11, JUSTIFICATION FOR CHANGE IN ACTUARIAL ASSUMPTIONS Assumption Changes Incorporated in This Valuation

- The current liability interest rate was increased from 2.98% to 3.06% to remain within the IRS prescribed corridor.
- The current liability mortality tables were changed from annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2018 to the annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2019 as prescribed by the IRS.
- The anticipated annual employer contributions were increased to \$1.955 billion based on recent plan experience.
- The form of payment factor was updated to reflect recent plan experience.
- Retired participants aged 100 or older with a due and unpaid benefit were assumed to never receive payment.
- The in pay liabilities were valued on the number of participants rather than records.

Method Changes Incorporated in This Valuation

There are no method changes for the January 1, 2019 valuation.

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

EIN/PLAN NO.: 91-6145047/001

Schedule MB, line 8b(1) - Schedule of Projection of Expected Benefit Payments (in Thousands)

Expected Annual
Benefit Payments
\$2,907,553
\$2,970,854
\$3,061,847
\$3,153,067
\$3,234,553
\$3,311,282
\$3,383,016
\$3,445,024
\$3,498,714
\$3,543,173

MB Actuary Signature, Western Conference of Teamsters Pension Plan, EIN 91-6145047 / PN: 001

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

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

					Years of	Credited Se	rvice				
Attained Age	Under 1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & Up	Total
Under 25	200	14,520	880	0	0	0	0	0	0	0	15,600
25 to 29	160	14,920	6,540	540	0	0	0	0	0	0	22,160
30 to 34	140	13,440	5,520	5,680	740	0	0	0	0	0	25,520
35 to 39	20	8,680	4,900	5,940	5,180	420	0	0	0	0	25,140
40 to 44	60	6,580	3,900	5,220	4,540	4,060	300	0	0	0	24,660
45 to 49	60	6,280	3,920	4,540	4,880	4,120	3,800	560	0	0	28,160
50 to 54	20	4,760	3,100	4,960	4,480	4,140	3,780	2,600	200	0	28,040
55 to 59	0	4,220	2,340	3,940	4,720	3,420	3,040	3,180	1,180	280	26,320
60 to 64	60	2,420	2,340	2,400	2,800	1,800	1,580	1,520	1,500	940	17,360
65 to 69	40	920	540	360	320	200	100	140	40	160	2,820
70 & Up	20	480	20	100	40	20	0	20	0	40	740
Total	780	77,220	34,000	33,680	27,700	18,180	12,600	8,020	2,920	1,420	216,520

We valued 216,520 active lives for the 1-1-2019 actuarial valuation.

EIN/PLAN NO.: 91-6145047/001

SCHEDULE MB, LINE 9C AND 9H, SCHEDULE OF FUNDING STANDARD ACCOUNT BASES Amortization Bases

The following table shows the various entries used to establish the year-by-year charges and credits with respect to the Funding Standard Account.

Before Combine/Offset

	(\$	in thousands)			
	Year	Original	01/01/2019	Years	Amortization
	Established	Balance	Balance	Remaining	Payment
Charges					
2008 Net Investment Loss	2009	\$4,407,752	\$3,710,536	19.000	\$335,519
2008 Net Investment Loss	2010	\$588,120	\$500,827	19.000	\$45,286
2008 Net Investment Loss	2011	\$671,272	\$578,802	19.000	\$52,338
2008 Net Investment Loss	2012	\$467,560	\$408,640	19.000	\$36,951
2008 Net Investment Loss	2013	\$875,912	\$776,851	19.000	\$70,245
2008 Net Investment Loss	2014	\$1,635,968	\$1,474,253	19.000	\$133,307
Prior Combined/Offset Base	2018	\$515,932	\$494,993	13.820	\$53,322
Experience Loss	2019	\$404,036	\$404,036	15.000	\$41,459
Total Charges		\$9,566,552	\$8,348,938		\$768,427
Credits					
Assumption Change	2019	\$18,437	\$18,437	15.000	\$1,892
Total Credits		\$18,437	\$18,437		\$1,892
. Stan Ground		÷ · • ; · • ·	+ 1	,	+ .,
Net Charges/(Credits)			\$8,330,501		\$766,535

Combined/Offset

	(\$	in thousands)			
	Year	Original	01/01/2019	Years	Amortization
	Established	Balance	Balance	Remaining	Payment
	ı			1	
Charges					
2008 Net Investment Loss	2009	\$4,407,752	\$3,710,536	19.000	\$335,519
2008 Net Investment Loss	2010	\$588,120	\$500,827	19.000	\$45,286
2008 Net Investment Loss	2011	\$671,272	\$578,802	19.000	\$52,338
2008 Net Investment Loss	2012	\$467,560	\$408,640	19.000	\$36,951
2008 Net Investment Loss	2013	\$875,912	\$776,851	19.000	\$70,245
2008 Net Investment Loss	2014	\$1,635,968	\$1,474,253	19.000	\$133,307
Combined/Offset Base	2019	\$880,592	\$880,592	14.329	\$92,837
Total Charges		\$9,527,176	\$8,330,501		\$766,483
				•	
Credits					
		\$0	\$0		\$0
Total Credits		\$0	\$0		\$0
. Sta. Grades		, , , , , , , , , , , , , , , , , , , 	, , , ,		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Net Charges/(Credits)			\$8,330,501		\$766,483

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

EIN/PLAN NO.: 91-6145047/001

Schedule MB, line 3 - Withdrawal Liability Amounts

Date	Withdrawal Liability Contribution
02/15/2019	\$2,280,266
03/15/2019	\$923,870
04/15/2019	\$1,648,238
05/15/2019	\$951,324
06/15/2019	\$1,273,153
07/15/2019	\$2,076,273
08/15/2019	\$1,052,336
09/15/2019	\$1,149,630
10/15/2019	\$1,712,745
11/15/2019	\$755,493
12/15/2019	\$342,026
Total	\$14,165,353

EIN/PLAN NO.: 91-6145047/001, SCHEDULE MB, LINE 11, JUSTIFICATION FOR CHANGE IN ACTUARIAL ASSUMPTIONS Assumption Changes Incorporated in This Valuation

- The current liability interest rate was increased from 2.98% to 3.06% to remain within the IRS prescribed corridor.
- The current liability mortality tables were changed from annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2018 to the annuitant / non-annuitant projected version of the RP-2000 Mortality Tables for 2019 as prescribed by the IRS.
- The anticipated annual employer contributions were increased to \$1.955 billion based on recent plan experience.
- The form of payment factor was updated to reflect recent plan experience.
- Retired participants aged 100 or older with a due and unpaid benefit were assumed to never receive payment.
- The in pay liabilities were valued on the number of participants rather than records.

Method Changes Incorporated in This Valuation

There are no method changes for the January 1, 2019 valuation.

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

EIN/PLAN NO.: 91-6145047/001

Schedule MB, line 8b(1) - Schedule of Projection of Expected Benefit Payments (in Thousands)

Expected Annual
Benefit Payments
\$2,907,553
\$2,970,854
\$3,061,847
\$3,153,067
\$3,234,553
\$3,311,282
\$3,383,016
\$3,445,024
\$3,498,714
\$3,543,173

1. Active Participation

Non-Seasonal employees for whom contributions are required to be made to the Trust under the terms of a pension agreement become "Active Participants" on the day on which they first accumulate 750 covered hours in the current and immediately preceding calendar years. Seasonal employees become "Active Participants" if they satisfy one-half of the covered hour requirement of Non-Seasonal employees.

2. Monthly Pension at Normal Retirement

The monthly pension earned for service prior to 1987 is determined based on the 1986 Plan provisions as outlined in the Actuarial Report as of January 1, 1986. The final five-year average contribution rate used for this determination recognizes contribution rates applicable to all 500 hour years through 1991.

For service after 1986, monthly pension benefits are earned as follows:

	Contribution	n Percentage
Calendar Year	First 20 Years	After 20 Years
1987-1991	2.00%	2.65%
1992-1996	2.30%	3.05%
1997-1999	2.46%	3.26%
2000-2002	2.70%	3.58%
1/2003-6/2003	2.20%	2.92%
7/2003-2006	1.20%	1.20%
2007	1.65%	1.65%
2008	2.00%	2.65%
2009+	1.20%	1.20%

3. Past Service Credits

A participant is granted credit for the number of years and months of specified types of unbroken employment rendered prior to his or her first covered hour, subject to limits specified in the Plan.

4. Vesting Service

A Plan member earns a vesting service year for each year after 1975 during which he or she is credited with at least 500 covered hours (250 covered hours for Seasonal Plan members). For service before 1976, a Plan member is credited with a vesting service year for each year of continuous coverage under the Plan.

5. Normal Retirement Age

A participant reaches Normal Retirement Age upon the later of age 65 or an Active participant's age on the second anniversary of his or her first covered hour.

6. Normal Pension Form

The normal form of pension for unmarried participants is a Life Only Pension. In general, married participants who do not elect otherwise receive a reduced Employee and Spouse Pension. This reduced amount is an "actuarial equivalent" of the Life Only Pension. Participants who retired under the Employee and Spouse Pension Option will have their pension restored to the amount payable under the Normal Form if the spouse dies first. In the event that the participant dies first, the amount of spouse pension is 66 2/3% of the retiree's pension for those who retired after 1991 with recent coverage; otherwise the amount of spouse pension is 50% of the retiree's pension. In both instances, the actuarial reduction factor for the Employee and Spouse Pension amount is calculated as though the spouse pension benefit would be 50% of the reduced Employee and Spouse Pension.

7. Other Pension Forms

An Optional Employee and Spouse Pension providing a 75% spouse pension is available. Participants retiring under age 65 may elect a Benefit Adjustment Option with or without the regular or Optional Employee and Spouse Pension.

8. Early Retirement Eligibility Date

In general, this date is the first day of the month coincident with or immediately following the later of the participant's 55th birthday or the date the individual becomes a vested participant. However, a participant with recent coverage may retire at any age if he or she meets the Rule of 84 (or Rule of 82 or Rule of 80) under the Program for Enhanced Early Retirement (PEER program); that is, the sum of his or her attained age plus years of contributory service is equal to or greater than 84 (or 82 or 80).

9. Monthly Pension at Early Retirement for a Participant with Recent Coverage

If a participant meets the Rule of 84 and has recent coverage, the monthly pension benefit is reduced by the sum of 0.45% for each of the first 60 months that the early retirement date precedes his or her 62nd birthday plus 0.33% for each month that the early retirement date precedes his or her 57th birthday.

If a participant has recent coverage but does not meet the Rule of 84, his or her monthly pension benefit is reduced by the sum of 0.60% for each of the first 60 months that the early retirement date precedes his or her 62nd birthday plus 0.40% for each month that the early retirement date precedes his or her 57th birthday.

10. Monthly Pension at Early Retirement for a Participant with Current PEER Coverage

If a participant meets the Rule of 84 (or Rule of 82 or Rule of 80), is a member of a bargaining unit which has negotiated PEER 84 (or PEER 82 or PEER 80) contribution surcharges, and has <u>current PEER coverage</u>, the early retirement benefit equals 100% of the earned pension benefits. A participant has <u>current PEER coverage</u> at his or her retirement effective date if the applicable PEER contributions have been paid for at least 1,000 covered hours in the 24-month period immediately preceding his or her retirement effective date.

Note: If a participant is in a category of early retirement where benefits are subsidized (as described in paragraph 1 of Item 9 or in Item 10) and accumulates 25 years of service under the Plan while so covered, then his or her subsidized early retirement benefits are "locked-in" and cannot be forfeited.

11. Disability Benefit

Upon a vested participant's total and permanent disability before age 65, the monthly benefit is the greater of (a) 85% of the earned monthly pension benefit or (b) the early retirement pension otherwise payable, provided the vested participant has met the specified recent coverage requirement on the disability onset date.

12. Vested Benefit Upon Termination of Employment

Upon termination of employment, a participant is vested in his or her accrued pension, based on past and future service credits, if he or she has completed at least 5 years of vesting service, one of which was completed during or after 1991.

A terminated vested participant may elect early commencement of the earned retirement benefit at any time on or after the Early Retirement Eligibility Date. If the participant does not have recent coverage and has not "locked-in" rights to unreduced pension benefits by having completed 25 years of Plan service before termination, the benefit is reduced by the sum of 0.60% per month for each of the first 60 months that the early retirement date precedes the participant's 65th birthday plus 0.40% per month for each month that such early retirement date precedes the participant's 60th birthday.

Vested participants who are not covered by the current Plan provisions may be subject to additional limitations on their benefits.

13. Extra Check

An annual "Extra Check" is payable to: (i.) pre-1985 retirees in the amount of \$540 and to (ii.) their eligible survivors in the amount of \$450.

14. Death Benefits

Upon the death of a participant or pensioner who has met the specified recent coverage requirement, a temporary monthly pension is payable to the surviving children under conditions specified in the Plan.

A pre-retirement benefit to the surviving spouse is payable upon the death of a vested participant. If a married participant had recent coverage at the time of death, the spouse receives an immediate benefit based on the participant's earned benefit. The earned benefit is reduced to reflect early retirement, as specified in the Plan, and the appropriate Employee and Spouse Pension factor. 66 2/3% of the resulting amount is then payable immediately to the spouse. If the participant does not have recent coverage, the benefit is calculated as described above, but a 50% factor is applied in lieu of the 66 2/3% factor, and, if the participant was not eligible to retire on the date of death, commencement of the pension is deferred until the time the participant would have been first eligible to retire.

A single sum death benefit equal to 50% of contributions, subject to a maximum of \$10,000, is payable upon the death of an Active or Terminated participant who has completed at least 5 years of vesting service. In addition, for unmarried vested participants who satisfy the recent coverage requirements and would otherwise be eligible to retire, a death benefit of 48 times the participant's accrued pension, reduced to reflect early retirement as specified in the Plan, is payable as a lump sum amount.

Upon the death of a pensioner with a retirement date before January 1, 1992, a single sum benefit of 12 times the monthly normal form pension (Life Only annuity), subject to a maximum of \$10,000 is payable. Beginning with retirements in 1992, beneficiaries of retirees with recent coverage who elect a Life Only or Benefit Adjustment Option (without the Spouse Pension) receive a 4-Year Certain death benefit payment equal to 48 times the pensioner's Life Only benefit minus the total monthly payments already received by the pensioner.

If a pensioner retires after January 1, 1992, he or she may elect an Optional Lump Sum Death Benefit equal to 12 times the monthly normal form pension (Life Only annuity). The Optional Lump Sum Death Benefit is paid for by reducing the pensioner's monthly payment.

15. Transition Provisions

Certain minimum benefits are provided to participants who were covered by prior versions of the Plan.

PLAN AMENDMENT HISTORY

The following is a summary of the Plan changes since 2000 that impact the valuation.

Effective Date	Description of Change
1/1/2011	Annual "Extra Checks" to pre-1985 retirees and their eligible survivors were made a permanent part of the Plan.
1/1/2009	A 75% Optional Employee and Spouse Pension was added. Also, a \$40 million reserve for extra check payments was established.
1/1/2008	Effective for calendar year 2008 only, the percentages used to calculate Plan participant account benefits have been increased from 1.20% to 2.00% for participants who have not completed 20 years of service, and from 1.20% to 2.65% for participants who have completed at least 20 years of service. The percentages for years 2009 and later remain at 1.20%.
1/1/2007	Effective for calendar year 2007 only, the percentage used to calculate Plan participant account benefits was increased from 1.20% to 1.65%. The percentages for years 2008 and later remain at 1.20%.
7/1/2003	Effective July 1, 2003, the percentage used to calculate Plan participant account benefits has been reduced to 1.20% for the second half of 2003 and all subsequent years.
1/1/2000	Effective for calendar years 2000, 2001 and 2002, the percentage used to calculate Plan participant account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.70% instead of 2.16% for contributions credited in this period if he/she has not completed 20 year of service. If such participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 3.58% instead of 2.86% during this same period.
	Effective for calendar years 2003, 2004 and 2005, the percentage used to calculate Plan participant contribution account benefits has been increased. An Active participant will earn a monthly pension benefit of 2.20% instead of 2.00% for contributions credited in this period, if he/she has not completed 20 years of service. If such participant has completed at least 20 years of contributory service, he/she will earn a monthly pension benefit of 2.92% instead of 2.65% during this same period.
	Effective with calendar year 2000, all Disability Pensioner benefits have been increased to 85% of his/her Normal Retirement Benefit unless said Disability Pensioner's benefits are already payable in a greater amount. Spouses of certain deceased Disability Pensioners have had their benefits appropriately adjusted, as applicable. The same 85% "floor" monthly pension benefit shall be paid to all Disability Pensioners and, as applicable, to their spouses for Plan participants who become Disabled Pensioners after calendar year 1999.
	Effective with calendar year 2000, the maximum Child Survivor Benefits have been increased to \$1,000 and such increased benefits shall be payable, in general, upon the death of a person who was an Active Participant on 1/1/1987 or thereafter and who otherwise satisfied the applicable recency of employment requirements at the time of death.
	Effective with calendar year 2000, PEER eligible participants with 25 years of contributory service "lock-in" PEER coverage by working at least 1,000 covered hours during any consecutive 24 month period that ends on or after completion of 25 years of contributory service.

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

					Years of	Credited Sea	rvice				
Attained Age	Under 1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & Up	Total
Under 25	200	14,520	880	0	0	0	0	0	0	0	15,60
25 to 29	160	14,920	6,540	540	0	0	0	0	0	0	22,160
30 to 34	140	13,440	5,520	5,680	740	0	0	0	0	0	25,520
35 to 39	20	8,680	4,900	5,940	5,180	420	0	0	0	0	25,140
40 to 44	60	6,580	3,900	5,220	4,540	4,060	300	0	0	0	24,660
45 to 49	60	6,280	3,920	4,540	4,880	4,120	3,800	560	0	0	28,160
50 to 54	20	4,760	3,100	4,960	4,480	4,140	3,780	2,600	200	0	28,040
55 to 59	0	4,220	2,340	3,940	4,720	3,420	3,040	3,180	1,180	280	26,320
60 to 64	60	2,420	2,340	2,400	2,800	1,800	1,580	1,520	1,500	940	17,360
65 to 69	40	920	540	360	320	200	100	140	40	160	2,820
70 & Up	20	480	20	100	40	20	0	20	0	40	740
Total	780	77,220	34,000	33,680	27,700	18,180	12,600	8,020	2,920	1,420	216,520

We valued 216,520 active lives for the 1-1-2019 actuarial valuation.

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SCHEDULE MB, LINE 9C AND 9H, SCHEDULE OF FUNDING STANDARD ACCOUNT BASES Amortization Bases

The following table shows the various entries used to establish the year-by-year charges and credits with respect to the Funding Standard Account.

Before Combine/Offset

(\$ in thousands)						
	Year	Original	01/01/2019	Years	Amortization	
	Established	Balance	Balance	Remaining	Payment	
Charges						
2008 Net Investment Loss	2009	\$4,407,752	\$3,710,536	19.000	\$335,519	
2008 Net Investment Loss	2010	\$588,120	\$500,827	19.000	\$45,286	
2008 Net Investment Loss	2011	\$671,272	\$578,802	19.000	\$52,338	
2008 Net Investment Loss	2012	\$467,560	\$408,640	19.000	\$36,951	
2008 Net Investment Loss	2013	\$875,912	\$776,851	19.000	\$70,245	
2008 Net Investment Loss	2014	\$1,635,968	\$1,474,253	19.000	\$133,307	
Prior Combined/Offset Base	2018	\$515,932	\$494,993	13.820	\$53,322	
Experience Loss	2019	\$404,036	\$404,036	15.000	\$41,459	
Total Charges		\$9,566,552	\$8,348,938		\$768,427	
Credits						
Assumption Change	2019	\$18,437	\$18,437	15.000	\$1,892	
Total Credits		\$18,437	\$18,437		\$1,892	
Total Ordais		ψ10,431	ψ10,401		Ψ1,032	
Net Charges/(Credits)			\$8,330,501		\$766,535	

Combined/Offset

(\$ in thousands)							
	Year	Original	01/01/2019	Years	Amortization		
	Established	Balance	Balance	Remaining	Payment		
Charges							
2008 Net Investment Loss	2009	\$4,407,752	\$3,710,536	19.000	\$335,519		
2008 Net Investment Loss	2010	\$588,120	\$500,827	19.000	\$45,286		
2008 Net Investment Loss	2011	\$671,272	\$578,802	19.000	\$52,338		
2008 Net Investment Loss	2012	\$467,560	\$408,640	19.000	\$36,951		
2008 Net Investment Loss	2013	\$875,912	\$776,851	19.000	\$70,245		
2008 Net Investment Loss	2014	\$1,635,968	\$1,474,253	19.000	\$133,307		
Combined/Offset Base	2019	\$880,592	\$880,592	14.329	\$92,837		
Total Charges		\$9,527,176	\$8,330,501		\$766,483		
Credits							
		\$0	\$0		\$0		
Total Credits		\$0	\$0		\$0		
Net Charges/(Credits)			\$8,330,501		\$766,483		

Actuarial Assumptions

Investment Earnings Assumptions

Strategic Bond Account (SBA)

The assumed rate of return for these assets 4.16%. This assumption is used to value 85.20% of the pension benefits related to service through December 31, 1985, based on December 31, 1984, Plan provisions and not covered by the prior asset dedications.

Remaining Assets

The assumed rate of investment return which is used to value all benefits expected to be paid out of remaining assets and future contributions is 7.00%, net of investment expenses.

Post-retirement Mortality Rates

Healthy Males

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

Healthy Females

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

Disabled Males

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

Disabled Females

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

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

Assumed Years of Life Expectancy – Healthy Males							
Age	2019	2024	2029	2034	2039		
55	27.9	28.4	28.8	29.3	29.8		
60	23.4	23.9	24.3	24.7	25.2		
65	19.2	19.6	20.0	20.4	20.8		
70	15.1	15.5	15.8	16.2	16.6		

Assumed Years of Life Expectancy – Healthy Females						
٨٥٥	2019	2024	2029	2034	2020	
Age	2019	2024	2029	2034	2039	
55	31.7	32.1	32.6	33.1	33.5	
60	26.9	27.4	27.8	28.3	28.7	
65	22.4	22.8	23.2	23.6	24.1	
70	18.2	18.5	18.9	19.3	19.7	

Assumed Years of Life Expectancy – Disabled Males						
Age	2019	2024	2029	2034	2039	
55	22.3	22.9	23.4	24.0	24.6	
60	19.0	19.5	20.0	20.5	21.0	
65	15.8	16.2	16.7	17.1	17.6	
70	12.8	13.1	13.5	13.9	14.3	

Assumed Years of Life Expectancy – Disabled Females							
Age	2019	2024	2029	2034	2039		
J							
55	27.2	27.8	28.3	28.9	29.5		
60	23.4	23.9	24.4	25.0	25.5		
65	19.8	20.2	20.7	21.1	21.6		
70	16.3	16.7	17.1	17.5	17.9		

Pre-retirement Mortality Rates

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

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

Retirement Rates

Retirement rates apply only to retirement eligible participants.

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

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

Active Participant Retirement Rates

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

Vested Terminated Participant Retirement Rates

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

Disability Retirement

Disability rates apply only to employees with 4 or more years of vesting service.

Age Last Birthday	Examples of Annual Probability of Disability Retirement
32	0.0006
37	0.0008
42	0.0011
47	0.0017
52	0.0030
57	0.0052

Employee Termination Rates

The termination rates shown below exclude death, disability and retirement rates. Termination rates are not applied when an individual is eligible for retirement. Below are the annual probabilities of employment termination for active employees.

Seasonal Participant Termination Rates

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

Non-Seasonal Participant Termination Rates

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

Future Annual Hours and Contributions

Projected benefit amounts for future years were calculated assuming that: (a) Active Non-Seasonal employees work an average of 1,800 hours per year; (b) Active Seasonal employees work an average of 600 hours per year; and (c) contribution rates in effect as of December 31 prior to the valuation date.

A non-retired participant was considered Active as of the valuation date, if he or she earned at least 250 covered hours during the prior year, or at least 1 covered hour in the prior year and at least 250 covered hours in second prior year.

Expected Annual Employer Contributions

The annual employer contributions expected during 2019 have been assumed to be \$1.955 billion. This amount is used to determine the projected Funding Standard Account and the expected amortization period of the UAL.

Provision for Non-investment Expenses

Administrative expenses are assumed to be \$111 million per year, payable mid-year.

Sample Valuation Data

We have relied on data supplied by Prudential Investments and Northwest Administrators. The actuarial values for non-retired participants are based on a sample of the employees covered under the Plan, as described in Appendix B. The actuarial values for records with valid data are adjusted for sampling and incomplete data, and the results are assumed to represent the values of the entire covered group.

Form of Payment

Participants without recent coverage are assumed to elect the single life annuity. Participants with recent coverage are assumed to elect a four year certain and life annuity. A factor of 1.0037 is applied in order to account for the availability of a subsidized joint and survivor benefit.

Probability of Marriage

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

Spouse Age Difference

Where applicable, husbands are assumed to be two years older than their wives.

Past Employment

Total past employment (continuous past employment plus special past employment) for each employee was calculated as the number of years from year of union membership until year of coverage, but not less than the known continuous past employment for the employee.

Survivor Benefit Costs

The family composition of covered employees was assumed to be similar to that tabulated in the 15th Actuarial Valuation published by the Railroad Retirement Board. This assumption was used to estimate the probability that an employee will be survived by a beneficiary eligible for a survivor benefit and to establish the probable duration of the benefit.

Inactive Participants

Vested inactive participants who are 75 or older as of the valuation date are assumed to be deceased and excluded from this valuation. Inactive participants who are coded as a claim for more than one year are expected to be either deceased or not eligible for a benefit from the Plan. We assume that any such participants do not have and will not create any liability for the Plan. As of 2019, in-pay participants aged 100 or older with a due and unpaid benefit are expected to never receive payment.

Actuarial Value of Assets

The SBA was valued on an amortized cost basis. The actuarial value of the SBA at January 1, 2019 was \$2,700,413.

The remaining assets were valued using a smoothing procedure under which market value gains and losses are recognized at the rate of 20% per year over five years. The actuarial value of the remaining assets may not be greater than 120% or less than 80% of the market value.

The actuarial value of assets for purposes of determining the unfunded vested benefit liability is the same method used for ERISA funding purposes.

Actuarial Cost Method

The Unit Credit actuarial cost method was used for this valuation. Under this method, the Actuarial Liability is the Accrued Benefit Liability for all participants included on the valuation date.

The Normal Cost is:

- (i.) the expected increase in Accrued Benefit Liability for these participants resulting from benefits earned during the current year, plus,
- (ii.) as permitted under section 1.412(c)(3)-1(d)(2) of the Regulations, the expected increase in Accrued Benefit Liabilities resulting from new participants who are covered employees on the valuation date. The additional cost for these employees is based on a sample population that has the same demographic characteristics of a representative cross-section of recent new entrants, reflecting the actuary's best estimate of the number of new hires and number of hours worked by covered employees who are expected to become new participants in the Plan.

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

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

EIN/PLAN NO.: 91-6145047/001

Schedule MB, line 3 - Withdrawal Liability Amounts

Date	Withdrawal Liability Contribution
02/15/2019	\$2,280,266
03/15/2019	\$923,870
04/15/2019	\$1,648,238
05/15/2019	\$951,324
06/15/2019	\$1,273,153
07/15/2019	\$2,076,273
08/15/2019	\$1,052,336
09/15/2019	\$1,149,630
10/15/2019	\$1,712,745
11/15/2019	\$755,493
12/15/2019	\$342,026
Total	\$14,165,353

Western Conference of Teamsters Pension Plan Financial Transaction Schedule Form 5500 - Schedule G - Part I - Overdue Loan Explanation Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible December 31, 2019 EIN: 91-6145047 Plan Number: 001

	Identity and address of obligor	Detailed description of loan		Original mount of loan	Amount received reporting ve Principal		Unpaid balance at end of year	Amount ov Principal	<u>verdue</u> Interest
(a)	(b)	(c)		(d)	(e)	(f)	(g)	(h)	(i)
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 09/26/2014 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	S	5,840,000 \$	31,263 \$	-	\$ 3,084,360 \$	3,084,360	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 05/17/2013 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		3,955,000	24,984	-	2,103,388	2,103,388	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 11/10/2049 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		1,890,000	11,879	-	1,009,616	1,009,616	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 09/26/2014 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		1,155,000	7,370	-	637,109	637,109	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 09/27/2027 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		1,465,000	9,380	-	817,977	817,977	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 09/26/2014 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		370,000	2,361	-	204,097	204,097	-

Western Conference of Teamsters Pension Plan Financial Transaction Schedule Form 5500 - Schedule G - Part I - Overdue Loan Explanation Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible December 31, 2019 EIN: 91-6145047

Plan Number: 001

	Identity and address of obligor	Detailed description of loan	am	riginal ount of loan	Amount received reporting ve		Unpaid balance at end of year	<u>Amount o</u> Principal	<u>verdue</u> Interest
(a)	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 05/17/2013 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	\$	(d) 245,000 \$	(e) 1,548 \$	(f) -	(g) \$ 130,298	(h) \$ 130,298	(i) -
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 11/10/2049 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		360,000	2,263	-	192,308	192,308	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 09/27/2027 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		1,050,000	6,723	-	586,264	586,264	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 04/04/2016 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		3,165,000	20,106	-	1,674,880	1,674,880	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 05/17/2013 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		3,470,000	21,637	-	1,866,435	1,866,435	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 7.25% CV PFD P The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		9,117,879	-	-	8,883,761	8,883,761	-

Western Conference of Teamsters Pension Plan Financial Transaction Schedule Form 5500 - Schedule G - Part I - Overdue Loan Explanation Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible December 31, 2019 EIN: 91-6145047 Plan Number: 001

	Identity and address of obligor	Detailed description of loan	am	riginal nount of loan	Amount r repo Principal	eceived rting v		st	Unpaid balance at end of year	Amount Principal	overdue Interest
(a)	(b) Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 8.75% CV PFD Q The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		(d) 10,074,900 \$	(e)	-	(f) \$	- S	(g) 9,784,231	(h) \$ 9,784,231	(i) \$ -
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms 0.000%; 12/28/2017 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		2,475,000		-		-	2,461,151	2,461,151	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms 5.857%; 11/30/2056 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		340,000				<u>-</u>	340,000	340,000	
			\$ 4	14,972,779 \$	139	,514	\$	<u> </u>	33,775,875	\$ 33,775,875	<u>s - </u>

Western Conference of Teamsters Pension Plan Supplemental Schedule Form 5500 - Schedule H - Line 4i Schedule of Assets (Held at End of Year) December 31, 2019

EIN: 91-6145047 Plan Number: 001

		Description of investment including				
	Identity of issue, borrower, lessor or	maturity date, rate of interest,	_			
	similar party	collateral, par, or maturity value	Cost		Current value	
(a)	(b)	(c)	(d)		(e)	
	Investments with Prudential					
	Insurance Company of America					
	Strategic Bond Account (GA - 8216)	See appendix I	\$ 1,125,998,398	\$	1,255,545,496	
	Strategic Bond Account (GA - 8217)	See appendix II	1,435,422,205		1,811,864,355	
	Fixed Dollar Account	Unallocated insurance contract	85,684,280		85,684,280	
	82/84 Annuity Account	See appendix III	217,930,534		224,492,905	
	Property Investment Separate Account (PRISA)	Pooled separate account	916,594,937		1,061,115,439	
	Property Investment Separate Account II (PRISA II)	Pooled separate account	398,816,057		561,121,800	
	Private Placement Bond Separate Account (PRIVEST)	Pooled separate account	547,126,718		545,003,776	
	PGIM Real Estate U.S. Debt Fund, L.P. (PREDS)	Pooled separate account	112,055,714		112,965,112	
	Enhanced Bond Index Account (GA - 8217)	See appendix IV	2,545,610,783		2,626,597,904	
	Union Mortgage Account (UMA)	Pooled separate account	112,725,753		113,564,482	
	Mortgage Investment Separate Account (MORISA)	See appendix V	15,876,861		11,683,642	
	Western Conference of Teamsters (WCOT)	See appendix VI	219,067,977		238,313,307	
	Temporary Investment Account (GA - 8216)	Pooled separate account	16,324,684		16,324,684	
	Temporary Investment Account (GA - 8217)	Pooled separate account	484,716,394		484,716,394	
	BlackRock Asset Management	See appendix VII	731,148,844		748,362,484	
	Camden Asset Management	See appendix VIII	3,179,481,679		3,232,433,901	
	Intech Investment Management	See appendix IX	931,550,081		1,125,232,336	
	Mackay Shields	See appendix X	302,336,202		313,613,678	
	Martingale Asset Management Small Cap	See appendix XI	361,082,553		441,086,441	
	Martingale Asset Management Large Cap	See appendix XII	1,097,186,275		1,512,328,278	
	Mellon Transition Account	See appendix XIII	4,159,360		917,676	
	Oaktree Capital	See appendix XIV	288,420,897		298,090,127	
	Wellington Management	See appendix XV	402,242,434		484,186,884	
	UBS Holdings No. 260 LLC	See appendix XVI	1,152,160,969		1,549,661,901	
	Mellon Capital Management	See appendix XVII	8,381,708,979		13,677,489,376	
	Invesco Common Commingled Funds	See appendix XVIII	870,011,059		1,443,425,183	
	Separate Account J of the Union Labor Life Insurance Co	Pooled separate account	57,965,764		57,708,483	
	HighVista SGE ex-US	Common commingled trust	400,000,000		439,123,506	
	SGA International Equity Plus Fund	Common commingled trust	300,000,000		336,426,238	
	PanAgora Risk Parity Multi-Asset Fund	103-12 Investment entity	725,000,000		844,889,926	
	Arrowstreet Intl Equity ACWI ex US Fund	103-12 Investment entity	449,400,000		605,208,216	
	Bridgewater All Weather Portfolio	103-12 Investment entity	500,000,000		1,109,865,815	
	Neuberger Berman Risk Parity LP	103-12 Investment entity	500,000,000		541,491,216	
	PIMCO Income Institutional Fund	Mutual Fund	700,553,011		688,404,511	
	Limited Partnerships and Other Private Equity	See appendix XIX	6,989,163,526		8,360,044,360	
	Collateral Held For Securities on Loan	See appendix XX	2,470,083,858		2,345,925,474	
	Commentariation of Securities on Louis	abbanani 1111	_, 170,000,000		_,5 15,725,77	

APPENDIX I

Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Back	ed									
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/15/2024	01/17/2013	900,000.00	893,003.91	873,283.32	906,194.70	32,911.38	0.00
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/15/2024	02/19/2013	16,250,000.00	15,919,921.88	15,767,615.50	16,361,848.75	594,233.25	0.00
Tota	ls for Cusip				17,150,000.00	16,812,925.79	16,640,898.82	17,268,043.45	627,144.63	0.00
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F	2.44%	01/15/2027	07/21/2015	2,800,000.00	2,798,893.16	2,776,471.60	2,805,972.68	29,501.08	0.00
Tota	ls for Cusip				2,800,000.00	2,798,893.16	2,776,471.60	2,805,972.68	29,501.08	0.00
42806DAA7	HERTZ VEHICLE FINANCING LLC	2.73%	03/25/2021	04/07/2015	500,000.00	499,966.75	495,770.85	500,560.75	4,789.90	0.00
Tota	Is for Cusip				500,000.00	499,966.75	495,770.85	500,560.75	4,789.90	0.00
89231XAA9	TOYOTA AUTO LOAN EXTENDED	2.56%	11/25/2031	06/10/2019	4,600,000.00	4,598,458.08	4,598,458.08	4,670,730.52	72,272.44	0.00
Tota	Is for Cusip				4,600,000.00	4,598,458.08	4,598,458.08	4,670,730.52	72,272.44	0.00
Totals fo	r Asset-Backed				25,050,000.00	24,710,243.78	24,511,599.35	25,245,307.40	733,708.05	0.00
Corporate										
00115AAE9	AEP TRANSMISSION CO LLC	3.10%	12/01/2026	05/07/2018	355,000.00	357,780.54	343,001.40	367,901.85	24,900.45	0.00
Tota	ls for Cusip				355,000.00	357,780.54	343,001.40	367,901.85	24,900.45	0.00
001306AB5	AHS HOSPITAL CORP	5.02%	07/01/2045	08/22/2017	220,000.00	262,264.20	244,361.63	274,220.02	29,858.39	0.00
Tota	ls for Cusip				220,000.00	262,264.20	244,361.63	274,220.02	29,858.39	0.00
00138CAD0	AIG GLOBAL FUNDING	2.15%	07/02/2020	06/27/2017	2,005,000.00	2,003,736.85	1,975,275.75	2,006,925.82	31,650.07	0.00
Tota	ls for Cusip				2,005,000.00	2,003,736.85	1,975,275.75	2,006,925.82	31,650.07	0.00
00206RCL4	AT&T INC	2.45%	06/30/2020	04/23/2015	1,985,000.00	1,983,987.65	1,959,168.70	1,991,753.98	32,585.28	0.00
Tota	ls for Cusip				1,985,000.00	1,983,987.65	1,959,168.70	1,991,753.98	32,585.28	0.00
00206RCP5	AT&T INC	4.50%	05/15/2035	02/15/2017	910,000.00	849,721.60	816,999.57	1,014,038.28	197,038.71	0.00
00206RCP5	AT&T INC	4.50%	05/15/2035	07/30/2019	990,000.00	1,048,014.00	1,048,014.00	1,103,184.50	55,170.50	0.00
Tota	ls for Cusip				1,900,000.00	1,897,735.60	1,865,013.57	2,117,222.78	252,209.21	0.00
002824AY6	ABBOTT LABORATORIES	5.30%	05/27/2040	05/07/2018	1,475,000.00	1,629,240.75	1,626,450.54	1,939,453.16	313,002.62	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
002824AY6	ABBOTT LABORATORIES	5.30%	05/27/2040	07/25/2018	425,000.00	479,064.25	468,638.29	558,825.49	90,187.20	0.00
Tota	als for Cusip				1,900,000.00	2,108,305.00	2,095,088.83	2,498,278.65	403,189.82	0.00
002824BF6	ABBOTT LABORATORIES	3.75%	11/30/2026	04/18/2018	354,000.00	350,622.84	349,609.15	386,798.65	37,189.50	0.00
Tota	als for Cusip				354,000.00	350,622.84	349,609.15	386,798.65	37,189.50	0.00
00287YAQ2	2 ABBVIE INC	3.60%	05/14/2025	05/05/2015	1,195,000.00	1,192,908.75	1,146,225.82	1,262,487.58	116,261.76	0.00
00287YAQ2	2 ABBVIE INC	3.60%	05/14/2025	05/24/2018	4,125,000.00	4,004,591.25	3,956,637.26	4,357,959.21	401,321.95	0.00
Tota	als for Cusip				5,320,000.00	5,197,500.00	5,102,863.08	5,620,446.79	517,583.71	0.00
00287YAT6	ABBVIE INC	2.50%	05/14/2020	05/05/2015	735,000.00	731,986.50	728,024.18	736,104.29	8,080.11	0.00
Tota	als for Cusip				735,000.00	731,986.50	728,024.18	736,104.29	8,080.11	0.00
00507UAP6	ACTAVIS FUNDING SCS	3.00%	03/12/2020	03/03/2015	1,745,000.00	1,744,912.75	1,738,599.36	1,746,277.71	7,678.35	0.00
Tota	als for Cusip				1,745,000.00	1,744,912.75	1,738,599.36	1,746,277.71	7,678.35	0.00
00507UAR2	2 ACTAVIS FUNDING SCS	3.45%	03/15/2022	03/03/2015	2,530,000.00	2,526,407.40	2,489,627.93	2,588,100.31	98,472.38	0.00
Tota	als for Cusip				2,530,000.00	2,526,407.40	2,489,627.93	2,588,100.31	98,472.38	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	03/28/2019	1,250,000.00	1,229,912.50	1,229,912.50	1,366,521.34	136,608.84	0.00
Tota	als for Cusip				1,250,000.00	1,229,912.50	1,229,912.50	1,366,521.34	136,608.84	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	06/12/2014	835,000.00	873,025.90	796,685.99	932,763.41	136,077.42	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	05/20/2016	290,000.00	313,229.00	276,693.34	323,953.76	47,260.42	0.00
Tota	als for Cusip				1,125,000.00	1,186,254.90	1,073,379.33	1,256,717.17	183,337.84	0.00
010392FN3	ALABAMA POWER CO	2.80%	04/01/2025	04/09/2015	340,000.00	339,619.20	324,118.21	347,433.28	23,315.07	0.00
Tota	als for Cusip				340,000.00	339,619.20	324,118.21	347,433.28	23,315.07	0.00
02377AAA6	AMER AIRLN 14 1 A PTT	3.70%	04/01/2028	09/02/2014	457,713.58	457,713.58	443,158.28	481,397.51	38,239.23	0.00
Tota	als for Cusip				457,713.58	457,713.58	443,158.28	481,397.51	38,239.23	0.00
026874DL8	AMERICAN INTERNATIONAL GROUP	4.75%	04/01/2048	03/19/2018	1,000,000.00	997,770.00	915,122.00	1,205,817.73	290,695.73	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				1,000,000.00	997,770.00	915,122.00	1,205,817.73	290,695.73	0.00
03073EAP0	AMERISOURCEBERGEN CORP	3.45%	12/15/2027	11/29/2017	800,000.00	798,040.00	745,201.07	836,147.14	90,946.07	0.00
03073EAP0	AMERISOURCEBERGEN CORP	3.45%	12/15/2027	12/04/2017	800,000.00	794,824.00	745,201.07	836,147.14	90,946.07	0.00
Tota	ls for Cusip				1,600,000.00	1,592,864.00	1,490,402.14	1,672,294.28	181,892.14	0.00
036752AC7	ANTHEM INC	3.35%	12/01/2024	11/14/2017	2,000,000.00	1,999,360.00	1,948,390.66	2,087,666.10	139,275.44	0.00
Tota	ls for Cusip				2,000,000.00	1,999,360.00	1,948,390.66	2,087,666.10	139,275.44	0.00
036752AJ2	ANTHEM INC	2.38%	01/15/2025	09/04/2019	980,000.00	979,137.60	979,137.60	978,848.33	0.00	(289.27)
Tota	ls for Cusip				980,000.00	979,137.60	979,137.60	978,848.33	0.00	(289.27)
037833CK4	APPLE INC	1.90%	02/07/2020	02/02/2017	5,750,000.00	5,747,182.50	5,700,075.11	5,749,815.25	49,740.14	0.00
Tota	ls for Cusip				5,750,000.00	5,747,182.50	5,700,075.11	5,749,815.25	49,740.14	0.00
03938JAA7	ARCH CAPITAL GRP US INC	5.14%	11/01/2043	12/10/2013	690,000.00	690,000.00	722,716.16	856,172.93	133,456.77	0.00
Tota	ls for Cusip				690,000.00	690,000.00	722,716.16	856,172.93	133,456.77	0.00
03939CAA1	ARCH CAPITAL FINANCE LLC	4.01%	12/15/2026	11/29/2016	595,000.00	595,000.00	594,138.72	653,566.13	59,427.41	0.00
Tota	ls for Cusip				595,000.00	595,000.00	594,138.72	653,566.13	59,427.41	0.00
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	04/25/2016	975,000.00	975,000.00	939,799.68	1,082,863.75	143,064.07	0.00
Tota	ls for Cusip				975,000.00	975,000.00	939,799.68	1,082,863.75	143,064.07	0.00
049560AS4	ATMOS ENERGY CORP	3.38%	09/15/2049	09/25/2019	865,000.00	864,359.90	864,359.90	878,433.83	14,073.93	0.00
Tota	Is for Cusip				865,000.00	864,359.90	864,359.90	878,433.83	14,073.93	0.00
05351WAA1	AVANGRID INC	3.15%	12/01/2024	11/16/2017	825,000.00	823,036.50	796,117.01	851,764.25	55,647.24	0.00
Tota	ls for Cusip				825,000.00	823,036.50	796,117.01	851,764.25	55,647.24	0.00
05526DAV7	BAT CAPITAL CORP	2.76%	08/15/2022	11/20/2018	1,550,000.00	1,491,159.43	1,464,005.50	1,572,848.64	108,843.14	0.00
Tota	ls for Cusip				1,550,000.00	1,491,159.43	1,464,005.50	1,572,848.64	108,843.14	0.00
05526DAZ8	BAT CAPITAL CORP	3.22%	08/15/2024	11/20/2018	1,070,000.00	1,070,000.00	985,570.62	1,094,479.48	108,908.86	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				1,070,000.00	1,070,000.00	985,570.62	1,094,479.48	108,908.86	0.00
05565EAL9	BMW US CAPITAL LLC	1.85%	09/15/2021	09/08/2016	1,165,000.00	1,163,671.90	1,116,787.37	1,162,532.60	45,745.23	0.00
Tota	als for Cusip				1,165,000.00	1,163,671.90	1,116,787.37	1,162,532.60	45,745.23	0.00
05723KAE0	BAKER HUGHES LLC CO OBL	3.34%	12/15/2027	01/31/2018	535,000.00	535,000.00	492,250.02	558,507.51	66,257.49	0.00
Tota	als for Cusip				535,000.00	535,000.00	492,250.02	558,507.51	66,257.49	0.00
05964HAG) BANCO SANTANDER SA	3.85%	04/12/2023	04/09/2018	400,000.00	400,000.00	388,665.48	417,289.86	28,624.38	0.00
Tota	als for Cusip				400,000.00	400,000.00	388,665.48	417,289.86	28,624.38	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	02/05/2019	1,500,000.00	1,493,865.00	1,493,865.00	1,610,554.97	116,689.97	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	02/08/2019	1,320,000.00	1,317,822.00	1,317,822.00	1,417,288.37	99,466.37	0.00
Tota	als for Cusip				2,820,000.00	2,811,687.00	2,811,687.00	3,027,843.34	216,156.34	0.00
06675FAS6	BANQUE FED CRED MUTUEL	2.12%	11/21/2022	11/18/2019	1,050,000.00	1,047,028.50	1,047,028.50	1,051,477.44	4,448.94	0.00
Tota	als for Cusip				1,050,000.00	1,047,028.50	1,047,028.50	1,051,477.44	4,448.94	0.00
06738EBD6	B BARCLAYS PLC	4.97%	05/16/2029	07/11/2019	3,960,000.00	4,184,413.20	4,184,413.20	4,465,338.21	280,925.01	0.00
Tota	als for Cusip				3,960,000.00	4,184,413.20	4,184,413.20	4,465,338.21	280,925.01	0.00
07274NAZ6	MONSANTO COMPANY CO	4.20%	07/15/2034	06/25/2018	150,000.00	138,135.15	131,150.04	155,586.46	24,436.42	0.00
Tota	als for Cusip				150,000.00	138,135.15	131,150.04	155,586.46	24,436.42	0.00
097023AH8	BOEING CO	7.95%	08/15/2024	12/11/2019	2,500,000.00	3,094,925.00	3,094,925.00	3,092,113.38	0.00	(2,811.62)
Tota	als for Cusip				2,500,000.00	3,094,925.00	3,094,925.00	3,092,113.38	0.00	(2,811.62)
097023CK9	BOEING CO	3.90%	05/01/2049	05/22/2019	1,000,000.00	983,820.00	983,820.00	1,085,643.93	101,823.93	0.00
Tota	als for Cusip				1,000,000.00	983,820.00	983,820.00	1,085,643.93	101,823.93	0.00
097023CM5	5 BOEING CO	2.70%	02/01/2027	07/29/2019	1,555,000.00	1,550,801.50	1,550,801.50	1,576,627.86	25,826.36	0.00
Tota	als for Cusip				1,555,000.00	1,550,801.50	1,550,801.50	1,576,627.86	25,826.36	0.00
110122BL1	BRISTOL MYERS SQUIBB	4.00%	08/15/2023	11/20/2019	905,000.00	959,944.36	959,944.36	964,345.76	4,401.40	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
•	tals for Cusip	-cupo			905,000.00	959,944.36	959,944.36	964,345.76	4,401.40	0.00
	2 BRISTOL MYERS SQUIBB CO	3.45%	11/15/2027	11/20/2019	735,000.00	777.204.44	777,204.44	786.649.55	9,445.11	0.00
То	tals for Cusip				735,000.00	777,204.44	777,204.44	786,649.55	9,445.11	0.00
	0 BRISTOL MYERS SQUIBB CO	3.90%	02/20/2028	11/20/2019	415,000.00	453,596.25	453,596.25	457,488.12	3,891.87	0.00
	tals for Cusip				415,000.00	453,596.25	453,596.25	457,488.12	3,891.87	0.00
110122BZ	•	2.90%	07/26/2024	05/07/2019	5,000.00	4,980.60	4,980.60	5,162.99	182.39	0.00
То	tals for Cusip				5,000.00	4,980.60	4,980.60	5,162.99	182.39	0.00
	7 BRIXMOR OPERATING PART	4.12%	06/15/2026	01/08/2019	1,650,000.00	1,587,217.50	1,587,217.50	1,758,013.85	170,796.35	0.00
	tals for Cusip				1,650,000.00	1,587,217.50	1,587,217.50	1,758,013.85	170,796.35	0.00
	5 CPD FINANCIAL	3.15%	07/24/2024	07/21/2014	315,000.00	313,821.90	317,381.10	331,568.33	14,187.23	0.00
	tals for Cusip				315,000.00	313,821.90	317,381.10	331,568.33	14,187.23	0.00
	68 CF INDUSTRIES INC	3.40%	12/01/2021	11/10/2016	150,000.00	149,779.50	147,077.77	153,830.81	6,753.04	0.00
	tals for Cusip				150,000.00	149,779.50	147,077.77	153,830.81	6,753.04	0.00
	7 CIGNA CORP	3 75%	07/15/2023	08/27/2019	550,000.00	560,363.70	560,363.70	576,837.61	16.473.91	0.00
	tals for Cusip				550,000.00	560,363.70	560,363.70	576,837.61	16,473.91	0.00
	3 CIGNA CORP	4 38%	10/15/2028	08/27/2019	500,000.00	499,381.76	499,381.76	553,943.99	54,562.23	0.00
	tals for Cusip	1.0070	10, 10,2020	00/21/2010	500,000.00	499,381.76	499,381.76	553,943.99	54,562.23	0.00
	2 CMS ENERGY CORP	3.00%	05/15/2026	05/02/2016	610,000.00	607,694.20	573,584.21	626,948.29	53,364.08	0.00
	tals for Cusip	0.0070	00/10/2020	00/02/2010	610,000.00	607,694.20	573,584.21	626,948.29	53,364.08	0.00
	3 CSX CORP	6 15%	05/01/2037	08/07/2019	1,000,000.00	1,309,460.00	1,309,460.00	1,329,265.91	19,805.91	0.00
	tals for Cusip	0.1070	00/01/2007	00/01/2010	1,000,000.00	1,309,460.00	1,309,460.00	1,329,265.91	19,805.91	0.00
	:1 CSX CORP	1 25%	11/01/2066	10/13/2016	1,310,000.00	1,306,738.10	1,132,535.98	1,401,451.41	268,915.43	0.00
	tals for Cusip	4.2370	1 1/0 1/2000	10/13/2010	1,310,000.00	1,306,738.10	1,132,535.96	1,401,451.41	268,915.43	0.00
10	tais for Gusip				1,310,000.00	1,300,730.10	1,132,333.90	1,401,451.41	200,915.45	0.00



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Cusip Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
126410LK3 CSX TRANSPORTATION INC	9.75%	06/15/2020	10/06/2004	1,588,000.00	1,936,161.71	1,737,367.95	1,640,914.70	0.00	(96,453.25)
Totals for Cusip				1,588,000.00	1,936,161.71	1,737,367.95	1,640,914.70	0.00	(96,453.25)
126650CW8 CVS HEALTH CORP	4.10%	03/25/2025	03/06/2018	3,000,000.00	2,970,630.00	2,970,066.99	3,220,992.51	250,925.52	0.00
Totals for Cusip				3,000,000.00	2,970,630.00	2,970,066.99	3,220,992.51	250,925.52	0.00
126650CX6 CVS HEALTH CORP	4.30%	03/25/2028	03/06/2018	1,305,000.00	1,286,651.70	1,275,779.82	1,425,635.83	149,856.01	0.00
Totals for Cusip				1,305,000.00	1,286,651.70	1,275,779.82	1,425,635.83	149,856.01	0.00
13034VAA2 CALIFORNIA INSTITUTE OF	4.70%	11/01/2111	06/07/2016	1,000,000.00	1,077,150.00	1,057,616.00	1,222,663.92	165,047.92	0.00
Totals for Cusip				1,000,000.00	1,077,150.00	1,057,616.00	1,222,663.92	165,047.92	0.00
13645RAE4 CANADIAN PACIFIC RR CO	5.75%	03/15/2033	11/06/2015	1,014,000.00	1,131,289.38	1,152,675.49	1,265,784.79	113,109.30	0.00
Totals for Cusip				1,014,000.00	1,131,289.38	1,152,675.49	1,265,784.79	113,109.30	0.00
14042RFH9 CAPITAL ONE NA	2.35%	01/31/2020	01/16/2018	4,000,000.00	3,980,080.00	3,949,288.56	4,000,791.24	51,502.68	0.00
Totals for Cusip				4,000,000.00	3,980,080.00	3,949,288.56	4,000,791.24	51,502.68	0.00
14149YAT5 CARDINAL HEALTH INC	4.62%	12/15/2020	12/08/2010	1,040,000.00	1,034,810.40	1,063,652.12	1,065,170.04	1,517.92	0.00
Totals for Cusip				1,040,000.00	1,034,810.40	1,063,652.12	1,065,170.04	1,517.92	0.00
151020AH7 CELGENE CORP	3.25%	08/15/2022	05/08/2019	2,375,000.00	2,406,492.50	2,406,492.50	2,431,393.83	24,901.33	0.00
Totals for Cusip				2,375,000.00	2,406,492.50	2,406,492.50	2,431,393.83	24,901.33	0.00
15135UAP4 CENOVUS ENERGY INC	5.25%	06/15/2037	12/11/2017	405,000.00	407,614.69	356,800.78	448,896.03	92,095.25	0.00
Totals for Cusip				405,000.00	407,614.69	356,800.78	448,896.03	92,095.25	0.00
15189TAW7 CENTERPOINT ENERGY INC	2.50%	09/01/2024	08/12/2019	645,000.00	643,903.50	643,903.50	645,927.11	2,023.61	0.00
Totals for Cusip				645,000.00	643,903.50	643,903.50	645,927.11	2,023.61	0.00
161175BL7 CHARTER COMM OPT LLC CAP	5.38%	05/01/2047	11/27/2017	340,000.00	336,514.63	308,097.44	381,448.40	73,350.96	0.00
161175BL7 CHARTER COMM OPT LLC CAP	5.38%	05/01/2047	11/27/2017	380,000.00	378,589.02	344,344.20	426,324.68	81,980.48	0.00
Totals for Cusip				720,000.00	715,103.65	652,441.64	807,773.08	155,331.44	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
16876BAA0	CHILDREN'S HOSPITAL CORP	4.12%	01/01/2047	01/24/2017	800,000.00	800,000.00	803,011.92	907,452.21	104,440.29	0.00
Tota	als for Cusip				800,000.00	800,000.00	803,011.92	907,452.21	104,440.29	0.00
171340AN2	CHURCH & DWIGHT CO INC	3.15%	08/01/2027	07/20/2017	445,000.00	444,541.65	418,584.76	459,899.47	41,314.71	0.00
Tota	als for Cusip				445,000.00	444,541.65	418,584.76	459,899.47	41,314.71	0.00
172967AS0	CITIGROUP INC	6.88%	02/15/2098	12/05/2013	2,000,000.00	2,290,940.00	2,504,496.12	2,788,467.26	283,971.14	0.00
Tota	als for Cusip				2,000,000.00	2,290,940.00	2,504,496.12	2,788,467.26	283,971.14	0.00
172967LD1	CITIGROUP INC	3.89%	01/10/2028	08/01/2018	2,500,000.00	2,423,225.00	2,412,272.00	2,694,280.08	282,008.08	0.00
Tota	als for Cusip				2,500,000.00	2,423,225.00	2,412,272.00	2,694,280.08	282,008.08	0.00
172967LS8	CITIGROUP INC	3.52%	10/27/2028	10/23/2017	750,000.00	750,315.00	699,443.03	789,672.74	90,229.71	0.00
172967LS8	CITIGROUP INC	3.52%	10/27/2028	10/23/2017	750,000.00	750,315.00	699,443.03	789,672.74	90,229.71	0.00
Tota	als for Cusip				1,500,000.00	1,500,630.00	1,398,886.06	1,579,345.48	180,459.42	0.00
18600TAA0	CLEVELAND CLINIC FOUND	4.86%	01/01/2114	09/11/2014	1,140,000.00	1,140,000.00	1,169,169.83	1,424,690.92	255,521.09	0.00
Tota	als for Cusip				1,140,000.00	1,140,000.00	1,169,169.83	1,424,690.92	255,521.09	0.00
195869AQ5	COLONIAL PIPELINE CO	4.25%	04/15/2048	03/27/2018	900,000.00	889,434.00	862,942.66	1,008,377.62	145,434.96	0.00
Tota	als for Cusip				900,000.00	889,434.00	862,942.66	1,008,377.62	145,434.96	0.00
19864HAR8	COLUMBIA UNIVERSITY	7.36%	10/15/2021	10/09/1996	333,333.33	333,333.33	352,767.63	348,114.11	0.00	(4,653.52)
19864HAR8	COLUMBIA UNIVERSITY	7.36%	10/15/2021	10/09/1996	733,333.33	733,333.33	776,088.80	765,851.05	0.00	(10,237.75)
Tota	als for Cusip				1,066,666.66	1,066,666.66	1,128,856.43	1,113,965.16	0.00	(14,891.27)
20030NCQ2	COMCAST CORP	3.45%	10/01/2021	10/02/2018	1,300,000.00	1,298,687.00	1,313,180.71	1,338,190.07	25,009.36	0.00
Tota	als for Cusip				1,300,000.00	1,298,687.00	1,313,180.71	1,338,190.07	25,009.36	0.00
205887BZ4	CONAGRA BRANDS INC	3.80%	10/22/2021	10/15/2018	440,000.00	439,494.00	440,155.16	454,063.68	13,908.52	0.00
Tota	als for Cusip				440,000.00	439,494.00	440,155.16	454,063.68	13,908.52	0.00
20605PAJ0	CONCHO RESOURCES INC	4.88%	10/01/2047	09/13/2017	190,000.00	189,523.10	180,277.70	221,981.29	41,703.59	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				190,000.00	189,523.10	180,277.70	221,981.29	41,703.59	0.00
20605PAK7	CONCHO RESOURCES INC	4.30%	08/15/2028	06/14/2018	615,000.00	612,909.00	601,593.72	670,598.28	69,004.56	0.00
20605PAK7	CONCHO RESOURCES INC	4.30%	08/15/2028	10/02/2019	1,000,000.00	1,079,350.00	1,079,350.00	1,090,403.71	11,053.71	0.00
Tota	als for Cusip				1,615,000.00	1,692,259.00	1,680,943.72	1,761,001.99	80,058.27	0.00
21036PBC1	CONSTELLATION BRANDS INC	4.65%	11/15/2028	10/22/2018	250,000.00	249,300.00	248,971.26	281,371.08	32,399.82	0.00
Tota	als for Cusip				250,000.00	249,300.00	248,971.26	281,371.08	32,399.82	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	03/27/2007	1,197,337.49	1,197,337.49	1,250,259.81	1,259,562.64	9,302.83	0.00
Tota	als for Cusip				1,197,337.49	1,197,337.49	1,250,259.81	1,259,562.64	9,302.83	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	07/12/2022	11/17/2010	305,080.98	305,080.98	309,209.76	311,610.32	2,400.56	0.00
Tota	als for Cusip				305,080.98	305,080.98	309,209.76	311,610.32	2,400.56	0.00
210805DH7	CONTINENTAL AIRLINES	6.70%	06/15/2021	10/05/2005	260,219.01	248,509.16	275,832.15	275,167.76	0.00	(664.39)
Tota	als for Cusip				260,219.01	248,509.16	275,832.15	275,167.76	0.00	(664.39)
212015AS0	CONTINENTAL RESOURCES	4.38%	01/15/2028	09/20/2019	600,000.00	627,906.00	627,906.00	638,028.00	10,122.00	0.00
Tota	als for Cusip				600,000.00	627,906.00	627,906.00	638,028.00	10,122.00	0.00
224044CH8	COX COMMUNICATIONS INC	3.15%	08/15/2024	07/24/2017	2,300,000.00	2,296,826.00	2,212,608.28	2,365,179.38	152,571.10	0.00
Tota	als for Cusip				2,300,000.00	2,296,826.00	2,212,608.28	2,365,179.38	152,571.10	0.00
224044CK1	COX COMMUNICATIONS INC	4.60%	08/15/2047	07/24/2017	250,000.00	248,465.00	224,894.56	277,621.83	52,727.27	0.00
Tota	als for Cusip				250,000.00	248,465.00	224,894.56	277,621.83	52,727.27	0.00
22535WAE7	CREDIT AGRICOLE LONDON	3.75%	04/24/2023	04/17/2018	500,000.00	498,240.00	489,270.07	523,051.59	33,781.52	0.00
Tota	als for Cusip				500,000.00	498,240.00	489,270.07	523,051.59	33,781.52	0.00
225433AT8	CRED SUIS GP FUN LTD	3.80%	06/09/2023	02/23/2017	2,900,000.00	2,912,760.00	2,845,732.13	3,036,364.21	190,632.08	0.00
Tota	als for Cusip				2,900,000.00	2,912,760.00	2,845,732.13	3,036,364.21	190,632.08	0.00
23331ABM0	DR HORTON INC	2.50%	10/15/2024	10/07/2019	1,765,000.00	1,763,923.35	1,763,923.35	1,767,067.57	3,144.22	0.00



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Oaira	Description		MatData	Tuesda Data	Dou/Chausa	Onin Coot	Duian Mat/Coot	Comment Member	Hannal Cain	Hamal Laga
Cusip _	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
10	tals for Cusip				1,765,000.00	1,763,923.35	1,763,923.35	1,767,067.57	3,144.22	0.00
233331AW	77 DTE ENERGY CO	2.53%	10/01/2024	08/08/2019	720,000.00	719,762.40	719,762.40	723,512.58	3,750.18	0.00
То	tals for Cusip				720,000.00	719,762.40	719,762.40	723,512.58	3,750.18	0.00
23355LAC	0 DXC TECHNOLOGY CO	4.25%	04/15/2024	08/07/2017	733,000.00	729,616.60	721,254.56	778,669.16	57,414.60	0.00
То	tals for Cusip				733,000.00	729,616.60	721,254.56	778,669.16	57,414.60	0.00
233851BW	/3 DAIMLER FINANCE NA LLC	3.30%	05/19/2025	11/19/2015	2,000,000.00	1,957,500.00	1,881,517.88	2,064,983.02	183,465.14	0.00
То	tals for Cusip				2,000,000.00	1,957,500.00	1,881,517.88	2,064,983.02	183,465.14	0.00
233851CK	8 DAIMLER FINANCE NA LLC	2.20%	10/30/2021	10/26/2016	2,500,000.00	2,499,300.00	2,411,018.15	2,504,181.78	93,163.63	0.00
То	tals for Cusip				2,500,000.00	2,499,300.00	2,411,018.15	2,504,181.78	93,163.63	0.00
24422ETF	6 DEERE JOHN CAPITAL CORP	2.55%	01/08/2021	01/05/2016	1,300,000.00	1,298,661.00	1,288,253.34	1,309,251.06	20,997.72	0.00
То	tals for Cusip				1,300,000.00	1,298,661.00	1,288,253.34	1,309,251.06	20,997.72	0.00
24422ETS	8 DEERE JOHN CAPITAL CORP	1.95%	06/22/2020	06/19/2017	2,500,000.00	2,498,475.00	2,461,001.45	2,500,469.23	39,467.78	0.00
То	tals for Cusip				2,500,000.00	2,498,475.00	2,461,001.45	2,500,469.23	39,467.78	0.00
24422ETT	6 DEERE JOHN CAPITAL CORP	2.65%	06/24/2024	10/02/2017	920,000.00	913,477.20	882,334.34	946,149.35	63,815.01	0.00
То	tals for Cusip				920,000.00	913,477.20	882,334.34	946,149.35	63,815.01	0.00
24422EUE	7 DEERE JOHN CAPITAL CORP	3.45%	03/13/2025	03/08/2018	550,000.00	549,829.50	548,116.60	585,567.50	37,450.90	0.00
То	tals for Cusip				550,000.00	549,829.50	548,116.60	585,567.50	37,450.90	0.00
24422EUN	9 DEERE JOHN CAPITAL CORP	3.65%	10/12/2023	10/09/2018	1,510,000.00	1,509,728.20	1,525,805.46	1,600,295.09	74,489.63	0.00
То	tals for Cusip				1,510,000.00	1,509,728.20	1,525,805.46	1,600,295.09	74,489.63	0.00
24422EVB	2 JOHN DEERE CAPITAL CORP	2.25%	09/14/2026	09/09/2019	975,000.00	972,611.25	972,611.25	975,569.26	2,958.01	0.00
То	tals for Cusip				975,000.00	972,611.25	972,611.25	975,569.26	2,958.01	0.00
247109BT	7 DELMARVA PWR & LT	4.15%	05/15/2045	12/05/2016	480,000.00	482,126.40	468,380.57	539,917.42	71,536.85	0.00
То	tals for Cusip				480,000.00	482,126.40	468,380.57	539,917.42	71,536.85	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
247361ZK7	DELTA AIR LINES INC	2.88%	03/13/2020	03/09/2017	885,000.00	882,583.95	879,120.67	885,137.48	6,016.81	0.00
Tota	ls for Cusip				885,000.00	882,583.95	879,120.67	885,137.48	6,016.81	0.00
247367BH7	DELTA AIR LINES	6.82%	02/10/2024	04/17/2008	978,599.85	978,599.85	1,050,722.66	1,062,403.03	11,680.37	0.00
Tota	ls for Cusip				978,599.85	978,599.85	1,050,722.66	1,062,403.03	11,680.37	0.00
251526CA5	DEUTSCHE BANK NY	5.00%	02/14/2022	02/11/2019	1,950,000.00	1,949,629.50	1,949,629.50	2,036,883.69	87,254.19	0.00
Tota	ls for Cusip				1,950,000.00	1,949,629.50	1,949,629.50	2,036,883.69	87,254.19	0.00
25156PAC7	DEUTSCHE TELEKOM INT FIN	8.75%	06/15/2030	05/07/2014	540,000.00	792,158.40	704,309.91	795,529.59	91,219.68	0.00
Tota	ls for Cusip				540,000.00	792,158.40	704,309.91	795,529.59	91,219.68	0.00
25466AAD3	DISCOVER BANK	4.20%	08/08/2023	08/05/2013	1,455,000.00	1,449,354.60	1,455,334.72	1,546,831.82	91,497.10	0.00
Tota	ls for Cusip				1,455,000.00	1,449,354.60	1,455,334.72	1,546,831.82	91,497.10	0.00
254687DM5	WALT DISNEY COMPANY THE	7.12%	04/08/2028	11/22/2019	1,560,000.00	1,931,497.13	1,931,497.13	2,067,110.62	135,613.49	0.00
Tota	ls for Cusip				1,560,000.00	1,931,497.13	1,931,497.13	2,067,110.62	135,613.49	0.00
254687DR4	WALT DISNEY COMPANY THE	7.28%	06/30/2028	11/22/2019	3,000,000.00	3,764,497.97	3,764,497.97	4,035,015.78	270,517.81	0.00
Tota	ls for Cusip				3,000,000.00	3,764,497.97	3,764,497.97	4,035,015.78	270,517.81	0.00
26443CAA1	DUKE UNIVERSITY HEALTH	3.92%	06/01/2047	06/01/2017	220,000.00	220,000.00	214,742.75	245,692.45	30,949.70	0.00
Tota	ls for Cusip				220,000.00	220,000.00	214,742.75	245,692.45	30,949.70	0.00
26875PAM3	EOG RESOURCES INC	3.15%	04/01/2025	03/12/2015	705,000.00	704,992.95	681,848.15	740,361.85	58,513.70	0.00
Tota	ls for Cusip				705,000.00	704,992.95	681,848.15	740,361.85	58,513.70	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	05/21/2014	1,265,000.00	1,587,018.40	1,502,561.94	1,707,881.71	205,319.77	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	04/09/2018	485,000.00	601,487.30	576,081.06	654,800.50	78,719.44	0.00
Tota	ls for Cusip				1,750,000.00	2,188,505.70	2,078,643.00	2,362,682.21	284,039.21	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	10/02/2013	1,000,000.00	1,192,450.00	1,243,272.31	1,414,621.40	171,349.09	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	01/28/2019	500,000.00	612,995.00	612,995.00	707,310.70	94,315.70	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				1,500,000.00	1,805,445.00	1,856,267.31	2,121,932.10	265,664.79	0.00
26884TAA0	ERAC USA FINANCE LLC	5.25%	10/01/2020	06/24/2010	800,000.00	795,064.00	825,543.32	819,113.11	0.00	(6,430.21)
Tota	als for Cusip				800,000.00	795,064.00	825,543.32	819,113.11	0.00	(6,430.21)
29267HAA7	ENDURANCE SPECIALTY HOLDING	7.00%	07/15/2034	03/23/2010	1,575,000.00	1,495,872.00	1,851,528.83	2,085,813.04	234,284.21	0.00
Tota	als for Cusip				1,575,000.00	1,495,872.00	1,851,528.83	2,085,813.04	234,284.21	0.00
29278GAJ7	ENEL FINANCE INTL NV	4.62%	09/14/2025	09/11/2018	1,500,000.00	1,490,535.00	1,439,217.84	1,636,929.83	197,711.99	0.00
Tota	als for Cusip				1,500,000.00	1,490,535.00	1,439,217.84	1,636,929.83	197,711.99	0.00
29278NAG8	B ENERGY TRANSFER PARTNERS	5.25%	04/15/2029	01/08/2019	630,000.00	628,670.70	628,670.70	707,937.46	79,266.76	0.00
Tota	als for Cusip				630,000.00	628,670.70	628,670.70	707,937.46	79,266.76	0.00
29279FAA7	ENERGY TRANSFER OPERATING	6.25%	04/15/2049	08/26/2019	500,000.00	619,940.00	619,940.00	603,406.06	0.00	(16,533.94)
Tota	als for Cusip				500,000.00	619,940.00	619,940.00	603,406.06	0.00	(16,533.94)
29364WAK	FINE ENTERGY LOUISIANA LLC	5.40%	11/01/2024	11/10/2009	1,880,000.00	1,873,570.40	2,066,535.37	2,153,270.41	86,735.04	0.00
Tota	als for Cusip				1,880,000.00	1,873,570.40	2,066,535.37	2,153,270.41	86,735.04	0.00
29379VBF9	ENTERPRISE PRODUCTS OPER	4.95%	10/15/2054	10/22/2014	455,000.00	469,487.20	442,188.42	525,582.03	83,393.61	0.00
Tota	als for Cusip				455,000.00	469,487.20	442,188.42	525,582.03	83,393.61	0.00
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	06/01/2016	435,000.00	434,699.85	428,879.02	438,534.01	9,654.99	0.00
Tota	als for Cusip				435,000.00	434,699.85	428,879.02	438,534.01	9,654.99	0.00
3134A32L9	FREDDIE MAC	0.00%	03/15/2027	03/03/2009	2,470,000.00	997,949.16	1,912,620.86	2,103,924.36	191,303.50	0.00
Tota	als for Cusip				2,470,000.00	997,949.16	1,912,620.86	2,103,924.36	191,303.50	0.00
3134A32M7	FREDDIE MAC	0.00%	09/15/2027	03/03/2009	2,780,000.00	1,093,343.42	2,117,553.94	2,334,633.41	217,079.47	0.00
Tota	als for Cusip				2,780,000.00	1,093,343.42	2,117,553.94	2,334,633.41	217,079.47	0.00
3134A3D29	FREDDIE MAC	0.00%	08/15/2027	05/19/2004	13,400,000.00	3,130,709.00	10,242,239.88	11,274,545.20	1,032,305.32	0.00
Tota	als for Cusip				13,400,000.00	3,130,709.00	10,242,239.88	11,274,545.20	1,032,305.32	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31358DDG6	6 FNMA	0.00%	01/15/2030	02/05/2019	400,000.00	278,892.00	278,892.00	315,468.59	36,576.59	0.00
Tota	als for Cusip				400,000.00	278,892.00	278,892.00	315,468.59	36,576.59	0.00
31359YCW	5 FNMA STRIPS	0.00%	07/15/2027	03/03/2009	3,992,000.00	1,583,243.17	3,051,505.56	3,372,686.51	321,180.95	0.00
Tota	als for Cusip				3,992,000.00	1,583,243.17	3,051,505.56	3,372,686.51	321,180.95	0.00
31359YCY1	FNMA STRIPS	0.00%	07/15/2028	12/28/2016	162,000.00	109,685.34	119,659.49	133,163.76	13,504.27	0.00
Tota	als for Cusip				162,000.00	109,685.34	119,659.49	133,163.76	13,504.27	0.00
31359YDA2	P FNMA STRIPS	0.00%	07/15/2029	12/28/2016	281,000.00	181,908.16	200,442.88	224,676.53	24,233.65	0.00
Tota	als for Cusip				281,000.00	181,908.16	200,442.88	224,676.53	24,233.65	0.00
31428XBG0	FEDEX CORP	4.55%	04/01/2046	09/19/2019	915,000.00	956,778.90	956,778.90	941,185.49	0.00	(15,593.41)
Tota	als for Cusip				915,000.00	956,778.90	956,778.90	941,185.49	0.00	(15,593.41)
31428XBQ8	FEDEX CORP	4.05%	02/15/2048	02/12/2018	600,000.00	567,954.00	502,591.25	579,734.73	77,143.48	0.00
31428XBQ8	FEDEX CORP	4.05%	02/15/2048	10/01/2018	500,000.00	450,120.00	418,826.04	483,112.28	64,286.24	0.00
Tota	als for Cusip				1,100,000.00	1,018,074.00	921,417.29	1,062,847.01	141,429.72	0.00
338915AM3	FLEETBOSTON FINANCIAL GROUP	6.70%	07/15/2028	10/23/2013	1,500,000.00	1,683,375.00	1,710,749.07	1,852,995.74	142,246.67	0.00
Tota	als for Cusip				1,500,000.00	1,683,375.00	1,710,749.07	1,852,995.74	142,246.67	0.00
341081EQ6	FLORIDA POWER & LIGHT CO	5.62%	04/01/2034	09/13/2013	1,625,000.00	1,834,283.75	1,912,541.13	2,140,575.13	228,034.00	0.00
Tota	als for Cusip				1,625,000.00	1,834,283.75	1,912,541.13	2,140,575.13	228,034.00	0.00
345370CA6	FORD MOTOR COMPANY	7.45%	07/16/2031	08/28/2017	950,000.00	1,216,950.00	979,472.75	1,129,034.20	149,561.45	0.00
Tota	als for Cusip				950,000.00	1,216,950.00	979,472.75	1,129,034.20	149,561.45	0.00
345370CQ1	FORD MOTOR COMPANY	4.75%	01/15/2043	03/01/2018	800,000.00	742,152.00	616,948.18	711,018.84	94,070.66	0.00
Tota	als for Cusip				800,000.00	742,152.00	616,948.18	711,018.84	94,070.66	0.00
345397ZR7	FORD MOTOR CREDIT CO LLC	5.11%	05/03/2029	05/21/2019	925,000.00	913,909.25	913,909.25	953,302.28	39,393.03	0.00
Tota	als for Cusip				925,000.00	913,909.25	913,909.25	953,302.28	39,393.03	0.00



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Cusip Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
345397ZU0 FORD MOTOR CREDIT CO LLC	3.35%	11/01/2022	07/29/2019	2,365,000.00	2,363,770.20	2,363,770.20	2,389,062.88	25,292.68	0.00
Totals for Cusip				2,365,000.00	2,363,770.20	2,363,770.20	2,389,062.88	25,292.68	0.00
369550BE7 GENERAL DYNAMICS CORP	3.00%	05/11/2021	05/08/2018	3,330,000.00	3,306,856.50	3,332,692.90	3,386,041.27	53,348.37	0.00
Totals for Cusip				3,330,000.00	3,306,856.50	3,332,692.90	3,386,041.27	53,348.37	0.00
37045VAF7 GENERAL MOTORS CO	6.25%	10/02/2043	09/07/2018	500,000.00	515,350.00	468,671.45	561,767.92	93,096.47	0.00
37045VAF7 GENERAL MOTORS CO	6.25%	10/02/2043	09/05/2018	500,000.00	514,100.00	468,671.45	561,767.92	93,096.47	0.00
Totals for Cusip				1,000,000.00	1,029,450.00	937,342.90	1,123,535.84	186,192.94	0.00
37045VAH3 GENERAL MOTORS CO	5.00%	04/01/2035	08/03/2017	1,365,000.00	1,364,112.75	1,160,620.53	1,411,030.76	250,410.23	0.00
Totals for Cusip				1,365,000.00	1,364,112.75	1,160,620.53	1,411,030.76	250,410.23	0.00
37045VAL4 GENERAL MOTORS CO	6.75%	04/01/2046	03/14/2018	1,350,000.00	1,563,664.50	1,306,940.49	1,583,721.65	276,781.16	0.00
Totals for Cusip				1,350,000.00	1,563,664.50	1,306,940.49	1,583,721.65	276,781.16	0.00
37045XAL0 GENERAL MOTORS FINL CO	4.25%	05/15/2023	06/25/2015	750,000.00	757,275.00	732,463.84	789,942.57	57,478.73	0.00
Totals for Cusip				750,000.00	757,275.00	732,463.84	789,942.57	57,478.73	0.00
37045XBS4 GENERAL MOTORS FINL CO	3.45%	01/14/2022	06/20/2018	1,000,000.00	987,770.00	969,031.26	1,022,383.09	53,351.83	0.00
Totals for Cusip				1,000,000.00	987,770.00	969,031.26	1,022,383.09	53,351.83	0.00
37045XCK0 GENERAL MOTORS FINL CO	4.35%	04/09/2025	09/11/2018	1,050,000.00	1,030,785.00	994,828.19	1,120,372.71	125,544.52	0.00
Totals for Cusip				1,050,000.00	1,030,785.00	994,828.19	1,120,372.71	125,544.52	0.00
37331NAB7 GEORGIA PACIFIC LLC	5.40%	11/01/2020	04/01/2013	1,170,000.00	1,382,004.00	1,212,323.88	1,202,477.35	0.00	(9,846.53)
Totals for Cusip				1,170,000.00	1,382,004.00	1,212,323.88	1,202,477.35	0.00	(9,846.53)
375558AY9 GILEAD SCIENCES INC	2.35%	02/01/2020	11/12/2014	745,000.00	743,301.40	740,003.33	745,171.58	5,168.25	0.00
Totals for Cusip				745,000.00	743,301.40	740,003.33	745,171.58	5,168.25	0.00
38141GWL4 GOLDMAN SACHS GROUP INC	3.69%	06/05/2028	07/11/2019	1,910,000.00	1,954,503.00	1,954,503.00	2,032,211.29	77,708.29	0.00
Totals for Cusip				1,910,000.00	1,954,503.00	1,954,503.00	2,032,211.29	77,708.29	0.00



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38148LAF3	GOLDMAN SACHS GROUP INC	5.15%	05/22/2045	05/19/2015	1,000,000.00	993,500.00	935,139.63	1,229,234.54	294,094.91	0.00
Tota	als for Cusip				1,000,000.00	993,500.00	935,139.63	1,229,234.54	294,094.91	0.00
42217KBF2	WELLTOWER INC	4.00%	06/01/2025	05/20/2015	1,185,000.00	1,184,123.10	1,169,503.21	1,275,846.97	106,343.76	0.00
Tota	als for Cusip				1,185,000.00	1,184,123.10	1,169,503.21	1,275,846.97	106,343.76	0.00
423452AC5	HELMERICH & PAYNE INC	4.65%	03/15/2025	03/18/2019	600,000.00	608,211.93	608,211.93	655,461.86	47,249.93	0.00
Tota	als for Cusip				600,000.00	608,211.93	608,211.93	655,461.86	47,249.93	0.00
44107TAX4	HOST HOTELS & RESORTS LP	3.88%	04/01/2024	03/09/2017	895,000.00	891,196.25	882,929.01	941,751.07	58,822.06	0.00
Tota	als for Cusip				895,000.00	891,196.25	882,929.01	941,751.07	58,822.06	0.00
444859BK7	HUMANA INC	3.12%	08/15/2029	08/08/2019	455,000.00	454,535.90	454,535.90	464,149.42	9,613.52	0.00
Tota	als for Cusip				455,000.00	454,535.90	454,535.90	464,149.42	9,613.52	0.00
446413AL0	HUNTINGTON INGALLS INDUS	3.48%	12/01/2027	06/07/2019	1,100,000.00	1,106,754.00	1,106,754.00	1,143,340.00	36,586.00	0.00
Tota	als for Cusip				1,100,000.00	1,106,754.00	1,106,754.00	1,143,340.00	36,586.00	0.00
44644AAB3	HUNTINGTON NATIONAL BANK	2.50%	08/07/2022	08/02/2017	4,000,000.00	3,990,480.00	3,864,398.56	4,044,408.76	180,010.20	0.00
Tota	als for Cusip				4,000,000.00	3,990,480.00	3,864,398.56	4,044,408.76	180,010.20	0.00
448055AP8	HUSKY ENERGY INC	4.40%	04/15/2029	08/26/2019	1,500,000.00	1,597,245.00	1,597,245.00	1,613,855.61	16,610.61	0.00
Tota	als for Cusip				1,500,000.00	1,597,245.00	1,597,245.00	1,613,855.61	16,610.61	0.00
448814DX8	HYDRO QUEBEC	8.40%	01/15/2022	04/27/2010	2,355,000.00	3,139,591.80	2,711,558.92	2,654,453.49	0.00	(57,105.43)
Tota	als for Cusip				2,355,000.00	3,139,591.80	2,711,558.92	2,654,453.49	0.00	(57,105.43)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	08/22/2013	7,250,000.00	9,673,530.00	9,005,460.41	9,123,784.98	118,324.57	0.00
Tota	als for Cusip				7,250,000.00	9,673,530.00	9,005,460.41	9,123,784.98	118,324.57	0.00
456837AP8	ING GROEP NV	3.55%	04/09/2024	04/02/2019	400,000.00	399,400.00	399,400.00	418,662.29	19,262.29	0.00
Tota	als for Cusip				400,000.00	399,400.00	399,400.00	418,662.29	19,262.29	0.00
45818QAD1	INTERAMER DEV BK	6.75%	07/15/2027	01/04/2007	819,000.00	975,871.26	1,026,082.51	1,056,448.77	30,366.26	0.00



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•	als for Cusip	осиро			819,000.00	975,871.26	1,026,082.51	1,056,448.77	30.366.26	0.00
459051FX1	INTL BK RECON & DEV	0.00%	03/01/2028	01/16/2019	8,500,000.00	6,290,000.00	6,290,000.00	6,999,283.52	709,283.52	0.00
	als for Cusip	0.0070	00/01/2020	01/10/2010	8,500,000.00	6,290,000.00	6,290,000.00	6,999,283.52	709,283.52	0.00
	INTERNATIONAL PAPER COMPANY	6.00%	11/15/2041	11/08/2011	400,000.00	399,944.00	421,368.53	499,316.67	77.948.14	0.00
	als for Cusip	0.00%	11/13/2041	11/00/2011				•	,-	0.00
	·				400,000.00	399,944.00	421,368.53	499,316.67	77,948.14	
460690BM1	INTERPUBLIC GROUP COS	3.50%	10/01/2020	09/18/2018	465,000.00	464,102.55	465,575.82	469,981.10	4,405.28	0.00
Tota	als for Cusip				465,000.00	464,102.55	465,575.82	469,981.10	4,405.28	0.00
465138RB3	AID ISRAEL	0.00%	08/15/2023	03/14/2019	705,000.00	625,504.20	625,504.20	655,093.48	29,589.28	0.00
Tota	als for Cusip				705,000.00	625,504.20	625,504.20	655,093.48	29,589.28	0.00
465139TK9	AID ISRAEL	0.00%	11/15/2026	08/29/2019	8,000,000.00	7,051,520.00	7,051,520.00	6,855,785.04	0.00	(195,734.96)
Tota	als for Cusip				8,000,000.00	7,051,520.00	7,051,520.00	6,855,785.04	0.00	(195,734.96)
465139VE0	AID ISRAEL	0.00%	11/01/2024	11/18/2004	19,029,000.00	6,600,018.36	16,130,442.78	17,238,618.10	1,108,175.32	0.00
Tota	als for Cusip				19,029,000.00	6,600,018.36	16,130,442.78	17,238,618.10	1,108,175.32	0.00
46513EFG2	AID ISRAEL	5.50%	09/18/2033	05/14/2019	5,500,000.00	7,200,435.00	7,200,435.00	7,523,985.76	323,550.76	0.00
46513EFG2	AID ISRAEL	5.50%	09/18/2033	10/23/2019	400,000.00	558,356.00	558,356.00	547,198.96	0.00	(11,157.04)
46513EFG2	AID ISRAEL	5.50%	09/18/2033	10/31/2019	175,000.00	245,840.00	245,840.00	239,399.55	0.00	(6,440.45)
Tota	als for Cusip				6,075,000.00	8,004,631.00	8,004,631.00	8,310,584.27	323,550.76	(17,597.49)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	07/20/2016	9,000,000.00	11,356,845.84	10,124,985.87	10,253,140.83	128,154.96	0.00
Tota	als for Cusip				9,000,000.00	11,356,845.84	10,124,985.87	10,253,140.83	128,154.96	0.00
46625HKC3	JP MORGAN CHASE & CO	3.12%	01/23/2025	02/20/2018	1,020,000.00	989,991.60	971,760.17	1,064,509.64	92,749.47	0.00
Tota	als for Cusip				1,020,000.00	989,991.60	971,760.17	1,064,509.64	92,749.47	0.00
46647PAM8	JPMORGAN CHASE & CO	3.51%	01/23/2029	10/25/2019	4,675,000.00	4,929,740.75	4,929,740.75	4,969,127.53	39,386.78	0.00
Tota	als for Cusip				4,675,000.00	4,929,740.75	4,929,740.75	4,969,127.53	39,386.78	0.00



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Cusip Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
46647PBE5 JPMORGAN CHASE & CO	2.74%	10/15/2030	09/05/2019	1,000,000.00	1,000,000.00	1,000,000.00	1,000,146.10	146.10	0.00
Totals for Cusip				1,000,000.00	1,000,000.00	1,000,000.00	1,000,146.10	146.10	0.00
478160BY9 JOHNSON & JOHNSON	2.45%	03/01/2026	02/01/2019	1,250,000.00	1,199,050.00	1,199,050.00	1,269,470.91	70,420.91	0.00
Totals for Cusip				1,250,000.00	1,199,050.00	1,199,050.00	1,269,470.91	70,420.91	0.00
478160CE2 JOHNSON & JOHNSON	2.95%	03/03/2027	03/11/2019	1,000,000.00	981,760.00	981,760.00	1,048,908.45	67,148.45	0.00
Totals for Cusip				1,000,000.00	981,760.00	981,760.00	1,048,908.45	67,148.45	0.00
478160CK8 JOHNSON & JOHNSON	2.90%	01/15/2028	11/08/2017	1,725,000.00	1,722,947.25	1,653,317.00	1,800,877.39	147,560.39	0.00
Totals for Cusip				1,725,000.00	1,722,947.25	1,653,317.00	1,800,877.39	147,560.39	0.00
478375AN8 JOHNSON CONTROLS INTL PL	4.95%	07/02/2064	12/09/2016	1,050,000.00	988,726.20	975,901.68	1,110,995.81	135,094.13	0.00
478375AN8 JOHNSON CONTROLS INTL PL	4.95%	07/02/2064	03/12/2018	21,000.00	20,835.99	19,518.03	22,219.92	2,701.89	0.00
Totals for Cusip				1,071,000.00	1,009,562.19	995,419.71	1,133,215.73	137,796.02	0.00
478375AR9 JOHNSON CONTROLS INTL PL	3.90%	02/14/2026	12/09/2016	483,000.00	491,339.00	473,682.23	511,294.25	37,612.02	0.00
Totals for Cusip				483,000.00	491,339.00	473,682.23	511,294.25	37,612.02	0.00
485260BM4 KANSAS GAS AND ELECTRIC CO	4.30%	07/15/2044	06/25/2014	500,000.00	498,735.00	496,683.33	556,200.10	59,516.77	0.00
Totals for Cusip				500,000.00	498,735.00	496,683.33	556,200.10	59,516.77	0.00
49271VAG5 KEURIG DR PEPPER INC	4.06%	05/25/2023	05/31/2019	2,305,000.00	2,305,000.00	2,305,000.00	2,431,087.16	126,087.16	0.00
Totals for Cusip				2,305,000.00	2,305,000.00	2,305,000.00	2,431,087.16	126,087.16	0.00
494386AC9 KIMBERLY CLARK DE MEXICO SAB D	3.25%	03/12/2025	03/05/2015	1,335,000.00	1,327,777.65	1,250,298.55	1,328,643.65	78,345.10	0.00
Totals for Cusip				1,335,000.00	1,327,777.65	1,250,298.55	1,328,643.65	78,345.10	0.00
50077LAJ5 KRAFT HEINZ FOODS CO	3.50%	07/15/2022	08/16/2016	5,000,000.00	4,989,833.40	4,927,462.70	5,149,965.90	222,503.20	0.00
Totals for Cusip				5,000,000.00	4,989,833.40	4,927,462.70	5,149,965.90	222,503.20	0.00
50077LAU0 KRAFT HEINZ FOODS CO	3.75%	04/01/2030	09/11/2019	1,015,000.00	1,011,061.80	1,011,061.80	1,045,922.35	34,860.55	0.00
Totals for Cusip				1,015,000.00	1,011,061.80	1,011,061.80	1,045,922.35	34,860.55	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
501044DK4	KROGER CO	4.65%	01/15/2048	07/17/2017	650,000.00	645,294.00	596,358.23	711,464.70	115,106.47	0.00
Tota	als for Cusip				650,000.00	645,294.00	596,358.23	711,464.70	115,106.47	0.00
502431AB5	L3HARRIS TECH INC	3.85%	06/15/2023	06/12/2019	1,655,000.00	1,719,874.35	1,719,874.35	1,742,457.23	22,582.88	0.00
Tota	als for Cusip				1,655,000.00	1,719,874.35	1,719,874.35	1,742,457.23	22,582.88	0.00
50247VAC3	LYB INTL FINANCE BV	4.88%	03/15/2044	06/19/2018	750,000.00	749,835.00	681,075.59	845,098.45	164,022.86	0.00
Tota	als for Cusip				750,000.00	749,835.00	681,075.59	845,098.45	164,022.86	0.00
50540RAP7	LABORATORY CORP OF AMER	3.20%	02/01/2022	01/21/2015	225,000.00	226,053.00	223,297.01	230,138.19	6,841.18	0.00
Tota	als for Cusip				225,000.00	226,053.00	223,297.01	230,138.19	6,841.18	0.00
50540RAS1	LABORATORY CORP OF AMER	4.70%	02/01/2045	01/22/2018	1,000,000.00	1,057,680.00	930,944.77	1,125,992.86	195,048.09	0.00
Tota	als for Cusip				1,000,000.00	1,057,680.00	930,944.77	1,125,992.86	195,048.09	0.00
50540RAU6	LABORATORY CORP OF AMER	3.60%	09/01/2027	08/15/2017	1,080,000.00	1,078,369.20	1,028,611.05	1,141,173.36	112,562.31	0.00
Tota	als for Cusip				1,080,000.00	1,078,369.20	1,028,611.05	1,141,173.36	112,562.31	0.00
524660AZ0	LEGGETT & PLATT INC	4.40%	03/15/2029	07/19/2019	1,250,000.00	1,307,462.50	1,307,462.50	1,367,042.76	59,580.26	0.00
Tota	als for Cusip				1,250,000.00	1,307,462.50	1,307,462.50	1,367,042.76	59,580.26	0.00
525ESC107	LEHMAN BROTHERS HOLDINGS	0.00%	05/17/2013	08/22/2007	3,955,000.00	1,989,286.58	50,161.06	49,437.50	0.00	(723.56)
Tota	als for Cusip				3,955,000.00	1,989,286.58	50,161.06	49,437.50	0.00	(723.56)
525ESC6J3	LEHMAN BROTHERS HOLDINGS	0.00%	11/10/2049	11/08/2005	1,890,000.00	934,148.28	24,030.92	23,625.00	0.00	(405.92)
Tota	als for Cusip				1,890,000.00	934,148.28	24,030.92	23,625.00	0.00	(405.92)
525ESC6X2	LEHMAN BROTHERS HOLDINGS	0.00%	09/26/2014	09/19/2007	5,840,000.00	3,073,453.98	76,616.97	75,920.00	0.00	(696.97)
Tota	als for Cusip				5,840,000.00	3,073,453.98	76,616.97	75,920.00	0.00	(696.97)
526107AD9	LENNOX INTERNATIONAL INC	3.00%	11/15/2023	05/31/2018	1,500,000.00	1,435,290.00	1,411,515.32	1,526,632.04	115,116.72	0.00
Tota	als for Cusip				1,500,000.00	1,435,290.00	1,411,515.32	1,526,632.04	115,116.72	0.00
53079EBJ2	LIBERTY MUTUAL GROUP INC	3.95%	10/15/2050	09/24/2019	500,000.00	498,903.25	498,903.25	520,078.45	21,175.20	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				500,000.00	498,903.25	498,903.25	520,078.45	21,175.20	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	10/03/2007	2,000,000.00	1,989,580.00	2,361,554.40	2,588,989.64	227,435.24	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	01/08/2014	300,000.00	348,516.00	354,233.16	388,348.45	34,115.29	0.00
Tota	als for Cusip				2,300,000.00	2,338,096.00	2,715,787.56	2,977,338.09	261,550.53	0.00
534187BH1	LINCOLN NATIONAL CORP	3.80%	03/01/2028	02/07/2018	785,000.00	783,170.95	761,347.01	836,832.66	75,485.65	0.00
Tota	als for Cusip				785,000.00	783,170.95	761,347.01	836,832.66	75,485.65	0.00
53944VAS8	LLOYDS BANK PLC	2.25%	08/14/2022	08/07/2019	840,000.00	837,286.80	837,286.80	844,166.69	6,879.89	0.00
Tota	als for Cusip				840,000.00	837,286.80	837,286.80	844,166.69	6,879.89	0.00
53944YAD5	LLOYDS BANKING GROUP PLC	3.75%	01/11/2027	04/11/2019	700,000.00	693,378.00	693,378.00	736,286.99	42,908.99	0.00
Tota	als for Cusip				700,000.00	693,378.00	693,378.00	736,286.99	42,908.99	0.00
53944YAH6	LLOYDS BANKING GROUP PLC	3.90%	03/12/2024	03/05/2019	225,000.00	224,667.00	224,667.00	237,605.37	12,938.37	0.00
Tota	als for Cusip				225,000.00	224,667.00	224,667.00	237,605.37	12,938.37	0.00
539830BC2	LOCKHEED MARTIN CORP	3.60%	03/01/2035	01/11/2019	1,000,000.00	935,090.00	935,090.00	1,093,530.93	158,440.93	0.00
Tota	als for Cusip				1,000,000.00	935,090.00	935,090.00	1,093,530.93	158,440.93	0.00
552081AM3	LYONDELLBASELL IND NV	4.62%	02/26/2055	05/03/2016	500,000.00	466,690.00	421,108.58	526,131.49	105,022.91	0.00
Tota	als for Cusip				500,000.00	466,690.00	421,108.58	526,131.49	105,022.91	0.00
55336VAK6	MPLX LP	4.12%	03/01/2027	02/07/2017	1,250,000.00	1,247,925.00	1,190,142.19	1,313,048.75	122,906.56	0.00
Tota	als for Cusip				1,250,000.00	1,247,925.00	1,190,142.19	1,313,048.75	122,906.56	0.00
55336VAR1	MPLX LP	4.00%	03/15/2028	02/05/2018	515,000.00	512,687.65	482,684.10	533,423.00	50,738.90	0.00
Tota	als for Cusip				515,000.00	512,687.65	482,684.10	533,423.00	50,738.90	0.00
55616XAH0	MACYS RETAIL HLDGS INC	2.88%	02/15/2023	11/13/2014	154,000.00	148,054.06	142,591.22	153,524.92	10,933.70	0.00
Tota	als for Cusip				154,000.00	148,054.06	142,591.22	153,524.92	10,933.70	0.00
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	01/19/2017	900,000.00	913,437.00	903,901.65	947,156.72	43,255.07	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				900,000.00	913,437.00	903,901.65	947,156.72	43,255.07	0.00
570535AR5	MARKEL CORP	3.50%	11/01/2027	10/30/2017	1,070,000.00	1,067,678.10	1,009,714.58	1,108,496.30	98,781.72	0.00
570535AR5	MARKEL CORP	3.50%	11/01/2027	11/22/2019	1,815,000.00	1,878,760.95	1,878,760.95	1,880,299.80	1,538.85	0.00
Tota	ls for Cusip				2,885,000.00	2,946,439.05	2,888,475.53	2,988,796.10	100,320.57	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	1,324,000.00	1,321,432.52	1,320,345.04	1,361,758.08	41,413.04	0.00
Tota	ls for Cusip				1,324,000.00	1,321,432.52	1,320,345.04	1,361,758.08	41,413.04	0.00
586054AB4	MEMORIAL SLOAN-KETTERING	4.12%	07/01/2052	11/28/2012	1,310,000.00	1,301,851.80	1,307,612.28	1,496,214.48	188,602.20	0.00
Tota	ls for Cusip				1,310,000.00	1,301,851.80	1,307,612.28	1,496,214.48	188,602.20	0.00
58933YAU9	MERCK & CO INC	2.90%	03/07/2024	03/05/2019	1,340,000.00	1,336,221.20	1,336,221.20	1,394,005.40	57,784.20	0.00
Tota	ls for Cusip				1,340,000.00	1,336,221.20	1,336,221.20	1,394,005.40	57,784.20	0.00
59022CAJ2	MERRILL LYNCH	6.11%	01/29/2037	06/18/2012	1,260,000.00	1,195,525.80	1,384,786.33	1,703,179.01	318,392.68	0.00
Tota	ls for Cusip				1,260,000.00	1,195,525.80	1,384,786.33	1,703,179.01	318,392.68	0.00
594918AU8	MICROSOFT CORP	3.75%	05/01/2043	07/28/2014	180,000.00	167,112.00	173,737.36	202,289.21	28,551.85	0.00
Tota	ls for Cusip				180,000.00	167,112.00	173,737.36	202,289.21	28,551.85	0.00
594918BX1	MICROSOFT CORP	2.88%	02/06/2024	01/30/2017	2,580,000.00	2,561,217.60	2,555,678.37	2,677,162.44	121,484.07	0.00
Tota	ls for Cusip				2,580,000.00	2,561,217.60	2,555,678.37	2,677,162.44	121,484.07	0.00
595017AN4	MICROCHIP TECHNOLOGY	3.92%	06/01/2021	06/06/2019	995,000.00	995,000.00	995,000.00	1,017,567.23	22,567.23	0.00
Tota	ls for Cusip				995,000.00	995,000.00	995,000.00	1,017,567.23	22,567.23	0.00
610202BR3	MONONGAHELA POWER CO	3.55%	05/15/2027	05/09/2017	2,135,000.00	2,134,103.30	2,091,828.46	2,223,996.36	132,167.90	0.00
Tota	ls for Cusip				2,135,000.00	2,134,103.30	2,091,828.46	2,223,996.36	132,167.90	0.00
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	09/03/2014	1,825,000.00	1,821,788.00	1,773,542.87	1,996,337.83	222,794.96	0.00
Tota	ls for Cusip				1,825,000.00	1,821,788.00	1,773,542.87	1,996,337.83	222,794.96	0.00
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	02/20/2013	2,065,000.00	2,057,504.05	2,061,359.98	2,162,489.41	101,129.43	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				2,065,000.00	2,057,504.05	2,061,359.98	2,162,489.41	101,129.43	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	05/26/2017	2,020,000.00	2,079,125.40	1,970,249.64	2,169,668.16	199,418.52	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	06/13/2018	1,535,000.00	1,513,341.15	1,497,194.65	1,648,732.99	151,538.34	0.00
Tota	ls for Cusip				3,555,000.00	3,592,466.55	3,467,444.29	3,818,401.15	350,956.86	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	05/22/2013	355,000.00	353,012.00	355,512.74	374,865.65	19,352.91	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	07/22/2016	155,000.00	161,961.05	155,223.87	163,673.73	8,449.86	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	11/16/2016	115,000.00	118,846.75	115,166.10	121,435.35	6,269.25	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	06/28/2017	115,000.00	120,301.50	115,166.10	121,435.35	6,269.25	0.00
Tota	ls for Cusip				740,000.00	754,121.30	741,068.81	781,410.08	40,341.27	0.00
628530BJ5	MYLAN INC	5.20%	04/15/2048	01/09/2019	600,000.00	598,069.02	598,069.02	671,783.21	73,714.19	0.00
628530BJ5	MYLAN INC	5.20%	04/15/2048	01/09/2019	1,325,000.00	1,340,556.74	1,340,556.74	1,483,521.26	142,964.52	0.00
Tota	ls for Cusip				1,925,000.00	1,938,625.76	1,938,625.76	2,155,304.47	216,678.71	0.00
631005BC8	NARRAGANSETT ELECTRIC	5.64%	03/15/2040	10/10/2013	3,000,000.00	3,298,470.00	3,474,722.04	3,767,636.07	292,914.03	0.00
Tota	ls for Cusip				3,000,000.00	3,298,470.00	3,474,722.04	3,767,636.07	292,914.03	0.00
638585BF5	NATIONSBANK CORP	6.80%	03/15/2028	07/21/2011	3,000,000.00	3,029,190.00	3,431,614.41	3,714,041.19	282,426.78	0.00
Tota	ls for Cusip				3,000,000.00	3,029,190.00	3,431,614.41	3,714,041.19	282,426.78	0.00
63906AAA8	NATWEST MARKETS PLC	3.62%	09/29/2022	03/26/2019	1,500,000.00	1,499,175.00	1,499,175.00	1,554,008.52	54,833.52	0.00
Tota	ls for Cusip				1,500,000.00	1,499,175.00	1,499,175.00	1,554,008.52	54,833.52	0.00
651290AR9	NEWFIELD EXPLORATION CO	5.38%	01/01/2026	07/31/2019	1,000,000.00	1,093,890.00	1,093,890.00	1,084,613.79	0.00	(9,276.21)
Tota	ls for Cusip				1,000,000.00	1,093,890.00	1,093,890.00	1,084,613.79	0.00	(9,276.21)
65339KAT7	NEXTERA ENERGY CAPITAL	3.55%	05/01/2027	04/25/2017	2,250,000.00	2,243,610.00	2,147,052.26	2,390,618.52	243,566.26	0.00
Tota	ls for Cusip				2,250,000.00	2,243,610.00	2,147,052.26	2,390,618.52	243,566.26	0.00
655844BD9	NORFOLK SOUTHERN CORP	6.00%	05/23/2111	07/31/2019	725,000.00	929,798.00	929,798.00	967,512.12	37,714.12	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	lls for Cusip	·			725,000.00	929,798.00	929,798.00	967,512.12	37,714.12	0.00
655844CB2	NORFOLK SOUTHERN CORP	5.10%	08/01/2118	07/30/2018	750,000.00	748,545.00	735,918.70	887,043.13	151,124.43	0.00
Tota	ıls for Cusip				750,000.00	748,545.00	735,918.70	887,043.13	151,124.43	0.00
655855FA7	NORFOLK SOUTHERN RAILWAY	9.75%	06/15/2020	10/06/2004	3,492,000.00	4,257,604.96	3,817,537.02	3,613,939.80	0.00	(203,597.22)
Tota	als for Cusip				3,492,000.00	4,257,604.96	3,817,537.02	3,613,939.80	0.00	(203,597.22)
656531AC4	NORSK HYDRO A/S	7.75%	06/15/2023	07/18/2013	1,250,000.00	1,673,712.50	1,478,203.65	1,480,897.68	2,694.03	0.00
Tota	als for Cusip				1,250,000.00	1,673,712.50	1,478,203.65	1,480,897.68	2,694.03	0.00
656531AM2	NORSK HYDRO A/S	7.25%	09/23/2027	02/14/2007	2,150,000.00	2,507,695.50	2,661,288.77	2,848,608.90	187,320.13	0.00
Tota	als for Cusip				2,150,000.00	2,507,695.50	2,661,288.77	2,848,608.90	187,320.13	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	04/29/2011	1,250,000.00	1,619,587.50	1,534,276.40	1,612,038.01	77,761.61	0.00
Tota	lls for Cusip				1,250,000.00	1,619,587.50	1,534,276.40	1,612,038.01	77,761.61	0.00
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	07/25/2000	3,550,000.00	4,114,237.00	4,032,385.86	3,873,997.03	0.00	(158,388.83)
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	08/31/2000	3,000,000.00	3,522,930.00	3,407,650.02	3,273,800.31	0.00	(133,849.71)
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	01/29/2004	3,500,000.00	4,011,296.16	3,975,591.69	3,819,433.70	0.00	(156,157.99)
Tota	lls for Cusip				10,050,000.00	11,648,463.16	11,415,627.57	10,967,231.04	0.00	(448,396.53)
669827DM6	PROVINCE OF NOVA SCOTIA	8.75%	04/01/2022	07/20/2000	1,700,000.00	1,911,565.00	1,993,981.00	1,941,357.36	0.00	(52,623.64)
669827DM6	PROVINCE OF NOVA SCOTIA	8.75%	04/01/2022	01/29/2004	4,445,000.00	4,956,978.99	5,213,673.85	5,076,078.52	0.00	(137,595.33)
Tota	lls for Cusip				6,145,000.00	6,868,543.99	7,207,654.85	7,017,435.88	0.00	(190,218.97)
67021CAL1	NSTAR ELECTRIC COMPANY	2.70%	06/01/2026	05/23/2016	825,000.00	822,129.00	772,317.26	836,376.91	64,059.65	0.00
Tota	lls for Cusip				825,000.00	822,129.00	772,317.26	836,376.91	64,059.65	0.00
67077MAJ7	NUTRIEN LTD	3.15%	10/01/2022	03/23/2018	1,055,000.00	1,045,241.25	1,018,381.28	1,077,965.70	59,584.42	0.00
Tota	lls for Cusip				1,055,000.00	1,045,241.25	1,018,381.28	1,077,965.70	59,584.42	0.00
674599CP8	OCCIDENTAL PETROLEUM COR	2.70%	08/15/2022	08/06/2019	705,000.00	704,245.65	704,245.65	712,328.26	8,082.61	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				705,000.00	704,245.65	704,245.65	712,328.26	8,082.61	0.00
674599DB8	OCCIDENTAL PETROLEUM COR	6.95%	07/01/2024	09/12/2019	2,397,000.00	2,805,350.52	2,805,350.52	2,823,902.92	18,552.40	0.00
Tota	als for Cusip				2,397,000.00	2,805,350.52	2,805,350.52	2,823,902.92	18,552.40	0.00
682680AN3	ONEOK INC	6.00%	06/15/2035	07/25/2017	1,100,000.00	1,228,260.00	1,096,878.81	1,320,379.34	223,500.53	0.00
Tota	als for Cusip				1,100,000.00	1,228,260.00	1,096,878.81	1,320,379.34	223,500.53	0.00
682680AS2	ONEOK INC	4.00%	07/13/2027	07/10/2017	410,000.00	409,364.50	391,070.01	436,679.26	45,609.25	0.00
Tota	als for Cusip				410,000.00	409,364.50	391,070.01	436,679.26	45,609.25	0.00
682680AX1	ONEOK INC	2.75%	09/01/2024	08/12/2019	630,000.00	628,784.10	628,784.10	635,984.96	7,200.86	0.00
Tota	als for Cusip				630,000.00	628,784.10	628,784.10	635,984.96	7,200.86	0.00
68327LAB2	CADILLAC FAIRVIEW PRP TR	3.88%	03/20/2027	03/13/2017	1,200,000.00	1,196,448.00	1,194,333.13	1,284,271.48	89,938.35	0.00
Tota	als for Cusip				1,200,000.00	1,196,448.00	1,194,333.13	1,284,271.48	89,938.35	0.00
69352PAE3	PPL CAPITAL FUNDING INC	3.50%	12/01/2022	10/10/2012	1,190,000.00	1,188,131.70	1,170,702.29	1,231,557.36	60,855.07	0.00
Tota	als for Cusip				1,190,000.00	1,188,131.70	1,170,702.29	1,231,557.36	60,855.07	0.00
69352PAJ2	PPL CAPITAL FUNDING INC	5.00%	03/15/2044	06/21/2017	1,300,000.00	1,492,543.00	1,325,132.94	1,494,636.62	169,503.68	0.00
Tota	als for Cusip				1,300,000.00	1,492,543.00	1,325,132.94	1,494,636.62	169,503.68	0.00
693627AY7	PSI ENERGY	6.12%	10/15/2035	10/18/2005	1,500,000.00	1,499,205.00	1,848,135.01	1,980,228.77	132,093.76	0.00
Tota	als for Cusip				1,500,000.00	1,499,205.00	1,848,135.01	1,980,228.77	132,093.76	0.00
698900AG2	PANCANADIAN PETL	7.20%	11/01/2031	07/18/2017	1,700,000.00	2,057,017.00	1,922,619.10	2,079,995.14	157,376.04	0.00
Tota	als for Cusip				1,700,000.00	2,057,017.00	1,922,619.10	2,079,995.14	157,376.04	0.00
709599AU8	PENSKE TRUCK LEASING/PTL	3.20%	07/15/2020	07/16/2015	1,500,000.00	1,493,985.00	1,492,519.70	1,506,434.69	13,914.99	0.00
Tota	als for Cusip				1,500,000.00	1,493,985.00	1,492,519.70	1,506,434.69	13,914.99	0.00
709599BC7	PENSKE TRUCK LEASING/PTL	4.12%	08/01/2023	06/26/2018	2,500,000.00	2,499,775.00	2,495,583.88	2,639,207.30	143,623.42	0.00
Tota	als for Cusip				2,500,000.00	2,499,775.00	2,495,583.88	2,639,207.30	143,623.42	0.00



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Cusip Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
709599BG8 PENSKE TRUCK LEASING PTL	2.70%	11/01/2024	09/10/2019	2,000,000.00	1,995,860.00	1,995,860.00	2,014,314.52	18,454.52	0.00
Totals for Cusip				2,000,000.00	1,995,860.00	1,995,860.00	2,014,314.52	18,454.52	0.00
718549AF5 PHILLIPS 66 PARTNERS LP	3.75%	03/01/2028	10/10/2017	450,000.00	448,290.00	415,599.89	468,743.12	53,143.23	0.00
Totals for Cusip				450,000.00	448,290.00	415,599.89	468,743.12	53,143.23	0.00
723787AB3 PIONEER NATURAL RESOURCES CO	7.20%	01/15/2028	03/05/2013	2,350,000.00	3,056,950.50	2,850,426.16	2,981,349.59	130,923.43	0.00
Totals for Cusip				2,350,000.00	3,056,950.50	2,850,426.16	2,981,349.59	130,923.43	0.00
740816AM5 PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	10/06/2016	270,000.00	269,541.00	240,856.17	275,884.40	35,028.23	0.00
740816AM5 PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	11/29/2016	1,000,000.00	911,640.00	892,059.89	1,021,794.07	129,734.18	0.00
Totals for Cusip				1,270,000.00	1,181,181.00	1,132,916.06	1,297,678.47	164,762.41	0.00
742651DW9 PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	545,000.00	584,414.40	555,882.02	580,837.12	24,955.10	0.00
Totals for Cusip				545,000.00	584,414.40	555,882.02	580,837.12	24,955.10	0.00
74274TAB6 PRIVATE EXPORT FUNDING	2.65%	02/16/2021	02/13/2018	8,635,000.00	8,626,624.05	8,641,890.73	8,724,046.02	82,155.29	0.00
Totals for Cusip				8,635,000.00	8,626,624.05	8,641,890.73	8,724,046.02	82,155.29	0.00
743756AB4 PROV ST JOSEPH HLTH OBL	2.75%	10/01/2026	09/20/2016	750,000.00	750,000.00	697,981.32	757,344.44	59,363.12	0.00
Totals for Cusip				750,000.00	750,000.00	697,981.32	757,344.44	59,363.12	0.00
74456QAR7 PUBLIC SERVICE ELECTRIC	5.80%	05/01/2037	05/07/2007	2,060,000.00	2,055,983.00	2,462,340.85	2,728,096.98	265,756.13	0.00
Totals for Cusip				2,060,000.00	2,055,983.00	2,462,340.85	2,728,096.98	265,756.13	0.00
74456QBS4 PUBLIC SERVICE ELECTRIC	3.00%	05/15/2027	05/02/2017	1,290,000.00	1,286,220.30	1,241,615.48	1,334,802.04	93,186.56	0.00
Totals for Cusip				1,290,000.00	1,286,220.30	1,241,615.48	1,334,802.04	93,186.56	0.00
748148KA0 PROVINCE OF QUEBEC	8.62%	12/01/2026	07/16/2013	1,750,000.00	2,552,130.00	2,372,811.14	2,438,690.19	65,879.05	0.00
Totals for Cusip				1,750,000.00	2,552,130.00	2,372,811.14	2,438,690.19	65,879.05	0.00
74834LAS9 QUEST DIAGNOSTIC INC	4.70%	04/01/2021	03/21/2011	2,490,000.00	2,485,841.70	2,559,377.10	2,572,743.52	13,366.42	0.00
Totals for Cusip				2,490,000.00	2,485,841.70	2,559,377.10	2,572,743.52	13,366.42	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
74834LAX8	QUEST DIAGNOSTIC INC	3.50%	03/30/2025	03/11/2015	1,000,000.00	985,890.00	975,159.77	1,053,687.34	78,527.57	0.00
Tot	als for Cusip				1,000,000.00	985,890.00	975,159.77	1,053,687.34	78,527.57	0.00
74834LAZ3	QUEST DIAGNOSTIC INC	3.45%	06/01/2026	05/23/2016	345,000.00	344,044.35	331,134.46	362,485.76	31,351.30	0.00
Tot	als for Cusip				345,000.00	344,044.35	331,134.46	362,485.76	31,351.30	0.00
756109AV6	REALTY INCOME CORP	3.88%	04/15/2025	04/16/2018	805,000.00	798,213.85	803,489.47	868,210.61	64,721.14	0.00
Tot	als for Cusip				805,000.00	798,213.85	803,489.47	868,210.61	64,721.14	0.00
75625QAC	RECKITT BENCKISER TSY	2.38%	06/24/2022	06/21/2017	1,760,000.00	1,758,345.60	1,690,419.65	1,773,091.37	82,671.72	0.00
Tot	als for Cusip				1,760,000.00	1,758,345.60	1,690,419.65	1,773,091.37	82,671.72	0.00
774341AE1	ROCKWELL COLLINS INC	3.70%	12/15/2023	01/24/2019	135,000.00	134,131.95	134,131.95	142,329.44	8,197.49	0.00
Tot	als for Cusip				135,000.00	134,131.95	134,131.95	142,329.44	8,197.49	0.00
774341AJ0	ROCKWELL COLLINS	3.20%	03/15/2024	03/28/2017	1,250,000.00	1,246,400.00	1,203,763.14	1,301,013.79	97,250.65	0.00
Tot	als for Cusip				1,250,000.00	1,246,400.00	1,203,763.14	1,301,013.79	97,250.65	0.00
776743AA4	ROPER TECHNOLOGIES INC	3.00%	12/15/2020	11/30/2015	2,475,000.00	2,474,059.50	2,458,923.54	2,496,029.85	37,106.31	0.00
Tot	als for Cusip				2,475,000.00	2,474,059.50	2,458,923.54	2,496,029.85	37,106.31	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/22/2019	600,000.00	604,206.00	604,206.00	637,472.05	33,266.05	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/19/2019	940,000.00	940,000.00	940,000.00	998,706.21	58,706.21	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/20/2019	760,000.00	761,322.40	761,322.40	807,464.59	46,142.19	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/20/2019	340,000.00	340,666.40	340,666.40	361,234.16	20,567.76	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/21/2019	420,000.00	421,797.60	421,797.60	446,230.43	24,432.83	0.00
Tot	als for Cusip				3,060,000.00	3,067,992.40	3,067,992.40	3,251,107.44	183,115.04	0.00
78355HKF5	RYDER SYSTEM INC	2.50%	09/01/2022	08/01/2017	2,520,000.00	2,513,901.60	2,421,159.98	2,532,872.84	111,712.86	0.00
Tot	als for Cusip				2,520,000.00	2,513,901.60	2,421,159.98	2,532,872.84	111,712.86	0.00
78355HKH ⁻	RYDER SYSTEM INC	3.75%	06/09/2023	06/14/2018	1,600,000.00	1,596,704.00	1,590,167.17	1,671,843.04	81,675.87	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
•	ls for Cusip	-cape		2	1,600,000.00	1,596,704.00	1,590,167.17	1,671,843.04	81,675.87	0.00
78355HKK4	RYDER SYSTEM INC	3.88%	12/01/2023	10/30/2018	2,000,000.00	1,998,760.00	2,002,650.40	2,111,272.46	108,622.06	0.00
Tota	ls for Cusip				2,000,000.00	1,998,760.00	2,002,650.40	2,111,272.46	108,622.06	0.00
797440BF0	SAN DIEGO G & E	5.35%	05/15/2035	08/20/2019	1,250,000.00	1,532,287.50	1,532,287.50	1,466,011.39	0.00	(66,276.11)
Tota	ls for Cusip				1,250,000.00	1,532,287.50	1,532,287.50	1,466,011.39	0.00	(66,276.11)
797440BR4	SAN DIEGO G & E	3.60%	09/01/2023	09/04/2013	2,400,000.00	2,399,616.00	2,419,118.57	2,509,718.62	90,600.05	0.00
Tota	ls for Cusip				2,400,000.00	2,399,616.00	2,419,118.57	2,509,718.62	90,600.05	0.00
80281LAH8	SANTANDER UK GROUP HLDGS	3.37%	01/05/2024	01/02/2018	2,145,000.00	2,145,000.00	2,035,234.26	2,197,768.20	162,533.94	0.00
Tota	ls for Cusip				2,145,000.00	2,145,000.00	2,035,234.26	2,197,768.20	162,533.94	0.00
803854FA1	SASKATCHEWAN CDA	8.50%	07/15/2022	07/19/2000	5,450,000.00	6,030,479.50	6,419,064.50	6,307,612.00	0.00	(111,452.50)
Tota	ls for Cusip				5,450,000.00	6,030,479.50	6,419,064.50	6,307,612.00	0.00	(111,452.50)
824348BJ4	SHERWIN WILLIAMS CO	2.95%	08/15/2029	08/12/2019	1,250,000.00	1,245,837.50	1,245,837.50	1,262,536.55	16,699.05	0.00
Tota	ls for Cusip				1,250,000.00	1,245,837.50	1,245,837.50	1,262,536.55	16,699.05	0.00
82481LAC3	SHIRE ACQ INV IRELAND DA	2.88%	09/23/2023	09/19/2016	1,730,000.00	1,729,775.10	1,635,398.48	1,762,899.36	127,500.88	0.00
82481LAC3	SHIRE ACQ INV IRELAND DA	2.88%	09/23/2023	11/30/2017	1,640,000.00	1,609,627.20	1,550,319.95	1,671,187.83	120,867.88	0.00
Tota	ls for Cusip				3,370,000.00	3,339,402.30	3,185,718.43	3,434,087.19	248,368.76	0.00
82620KAC7	SIEMENS FINANCIERINGSMAT	2.15%	05/27/2020	05/18/2015	900,000.00	898,812.00	887,504.56	900,986.23	13,481.67	0.00
Tota	ls for Cusip				900,000.00	898,812.00	887,504.56	900,986.23	13,481.67	0.00
82620KAJ2	SIEMENS FINANCIERINGSMAT	1.70%	09/15/2021	09/23/2016	4,030,000.00	4,000,701.90	3,864,418.54	4,024,115.43	159,696.89	0.00
Tota	ls for Cusip				4,030,000.00	4,000,701.90	3,864,418.54	4,024,115.43	159,696.89	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/10/2018	720,000.00	727,156.80	691,203.04	759,873.54	68,670.50	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/10/2018	780,000.00	788,977.80	748,803.29	823,196.33	74,393.04	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/17/2018	500,000.00	505,860.00	480,002.11	527,689.95	47,687.84	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				2,000,000.00	2,021,994.60	1,920,008.44	2,110,759.82	190,751.38	0.00
85434VAA6	STANFORD HEALTH CARE	3.80%	11/15/2048	01/09/2018	245,000.00	245,000.00	234,455.04	265,508.62	31,053.58	0.00
Tota	ls for Cusip				245,000.00	245,000.00	234,455.04	265,508.62	31,053.58	0.00
863667AH4	STRYKER CORPORATION	3.38%	11/01/2025	06/29/2018	1,175,000.00	1,133,710.50	1,135,961.71	1,245,596.29	109,634.58	0.00
Tota	ls for Cusip				1,175,000.00	1,133,710.50	1,135,961.71	1,245,596.29	109,634.58	0.00
86787EAV9	SUNTRUST BANK	3.00%	02/02/2023	01/26/2018	1,565,000.00	1,559,741.60	1,534,058.84	1,605,566.52	71,507.68	0.00
Tota	ls for Cusip				1,565,000.00	1,559,741.60	1,534,058.84	1,605,566.52	71,507.68	0.00
871829BG1	SYSCO CORP	3.55%	03/15/2025	03/08/2018	2,000,000.00	1,989,600.00	1,969,498.64	2,129,703.76	160,205.12	0.00
Tota	ls for Cusip				2,000,000.00	1,989,600.00	1,969,498.64	2,129,703.76	160,205.12	0.00
875127BD3	TAMPA ELECTRIC CO	4.20%	05/15/2045	05/15/2015	600,000.00	598,884.00	563,033.86	656,403.92	93,370.06	0.00
Tota	ls for Cusip				600,000.00	598,884.00	563,033.86	656,403.92	93,370.06	0.00
880591DZ2	TENNESSEE VALLEY AUTHORITY	5.38%	04/01/2056	03/29/2006	1,690,000.00	1,680,400.80	2,305,753.19	2,567,257.86	261,504.67	0.00
Tota	ls for Cusip				1,690,000.00	1,680,400.80	2,305,753.19	2,567,257.86	261,504.67	0.00
88059FBG5	TENNESSEE VALLEY AUTHORITY	0.00%	05/01/2030	05/14/2019	66,000.00	47,020.38	47,020.38	51,166.12	4,145.74	0.00
Tota	ls for Cusip				66,000.00	47,020.38	47,020.38	51,166.12	4,145.74	0.00
882384AD2	TEXAS EASTERN TRANSMISSION LP	3.50%	01/15/2028	01/04/2018	1,315,000.00	1,308,175.15	1,241,525.70	1,351,008.86	109,483.16	0.00
Tota	ls for Cusip				1,315,000.00	1,308,175.15	1,241,525.70	1,351,008.86	109,483.16	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/23/2014	285,000.00	284,532.60	286,486.88	290,190.57	3,703.69	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/29/2015	1,000,000.00	1,041,780.00	1,005,217.13	1,018,212.51	12,995.38	0.00
Tota	ls for Cusip				1,285,000.00	1,326,312.60	1,291,704.01	1,308,403.08	16,699.07	0.00
89233P5F9	TOYOTA MOTOR CREDIT	3.40%	09/15/2021	04/24/2018	1,000,000.00	1,006,380.00	1,007,839.16	1,025,954.91	18,115.75	0.00
Tota	ls for Cusip				1,000,000.00	1,006,380.00	1,007,839.16	1,025,954.91	18,115.75	0.00
893574AK9	TRANSCONT GAS PIPE CORP	4.00%	03/15/2028	09/20/2018	1,275,000.00	1,268,227.45	1,246,745.20	1,356,565.97	109,820.77	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				1,275,000.00	1,268,227.45	1,246,745.20	1,356,565.97	109,820.77	0.00
89838QAA1	BOSTON UNIVERSITY	4.06%	10/01/2048	08/15/2018	475,000.00	475,000.00	476,456.08	545,363.85	68,907.77	0.00
Tota	als for Cusip				475,000.00	475,000.00	476,456.08	545,363.85	68,907.77	0.00
899043AA1	TUFTS UNIVERSITY	5.02%	04/15/2112	03/22/2012	2,000,000.00	2,000,000.00	2,131,123.04	2,437,569.40	306,446.36	0.00
Tota	als for Cusip				2,000,000.00	2,000,000.00	2,131,123.04	2,437,569.40	306,446.36	0.00
902494BD4	TYSON FOODS INC	4.55%	06/02/2047	05/23/2017	245,000.00	243,569.20	214,676.26	280,507.60	65,831.34	0.00
Tota	als for Cusip				245,000.00	243,569.20	214,676.26	280,507.60	65,831.34	0.00
904764BH9	UNILEVER CAPITAL CORP	2.12%	09/06/2029	09/03/2019	825,000.00	817,566.75	817,566.75	801,299.24	0.00	(16,267.51)
Tota	als for Cusip				825,000.00	817,566.75	817,566.75	801,299.24	0.00	(16,267.51)
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	04/10/2018	630,000.00	630,352.80	573,413.21	693,510.07	120,096.86	0.00
Tota	als for Cusip				630,000.00	630,352.80	573,413.21	693,510.07	120,096.86	0.00
909319AA3	UNITED AIR 2013-1 A	4.30%	02/15/2027	08/01/2013	327,401.83	327,401.83	334,274.72	350,870.42	16,595.70	0.00
Tota	als for Cusip				327,401.83	327,401.83	334,274.72	350,870.42	16,595.70	0.00
90932JAA0	UNITED AIR	2.70%	11/01/2033	09/03/2019	295,000.00	295,000.00	295,000.00	296,148.23	1,148.23	0.00
Tota	als for Cusip				295,000.00	295,000.00	295,000.00	296,148.23	1,148.23	0.00
911312BC9	UNITED PARCEL SERVICE	2.35%	05/16/2022	05/11/2017	2,500,000.00	2,496,475.00	2,439,143.38	2,528,001.30	88,857.92	0.00
911312BC9	UNITED PARCEL SERVICE	2.35%	05/16/2022	06/06/2017	2,060,000.00	2,081,836.00	2,009,854.14	2,083,073.07	73,218.93	0.00
Tota	als for Cusip				4,560,000.00	4,578,311.00	4,448,997.52	4,611,074.37	162,076.85	0.00
913017AS8	UNITED TECHNOLOGIES CORP	8.75%	03/01/2021	04/01/2011	425,000.00	571,841.75	471,620.35	457,929.11	0.00	(13,691.24)
Tota	als for Cusip				425,000.00	571,841.75	471,620.35	457,929.11	0.00	(13,691.24)
913017BK4	UNITED TECHNOLOGIES CORP	6.05%	06/01/2036	10/20/2010	205,000.00	238,935.70	233,364.94	279,221.57	45,856.63	0.00
Tota	als for Cusip				205,000.00	238,935.70	233,364.94	279,221.57	45,856.63	0.00
913017CY3	UNITED TECHNOLOGIES CORP	4.12%	11/16/2028	08/13/2018	515,000.00	514,814.60	510,211.12	579,423.43	69,212.31	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
Tota	als for Cusip				515,000.00	514,814.60	510,211.12	579,423.43	69,212.31	0.00
913017DA4	UNITED TECHNOLOGIES CORP	3.35%	08/16/2021	08/13/2018	510,000.00	509,377.80	508,620.04	522,239.02	13,618.98	0.00
Tota	als for Cusip				510,000.00	509,377.80	508,620.04	522,239.02	13,618.98	0.00
913017DB2	UNITED TECHNOLOGIES CORP	3.65%	08/16/2023	08/13/2018	365,000.00	364,967.15	363,569.83	384,858.54	21,288.71	0.00
Tota	als for Cusip				365,000.00	364,967.15	363,569.83	384,858.54	21,288.71	0.00
913017DD8	UNITED TECHNOLOGIES CORP	3.95%	08/16/2025	08/13/2018	300,000.00	299,490.00	297,676.64	327,173.36	29,496.72	0.00
Tota	als for Cusip				300,000.00	299,490.00	297,676.64	327,173.36	29,496.72	0.00
91481CAA8	UNIVERSITY OF PENNSYLVANIA	4.67%	09/01/2112	03/29/2012	1,775,000.00	1,775,000.00	1,900,675.72	2,309,606.09	408,930.37	0.00
Tota	als for Cusip				1,775,000.00	1,775,000.00	1,900,675.72	2,309,606.09	408,930.37	0.00
91529YAH9	UNUM GROUP	5.62%	09/15/2020	09/08/2010	725,000.00	724,122.75	750,156.17	743,607.13	0.00	(6,549.04)
Tota	als for Cusip				725,000.00	724,122.75	750,156.17	743,607.13	0.00	(6,549.04)
92277GAN7	VENTAS REALTY LP	4.40%	01/15/2029	08/06/2018	1,200,000.00	1,199,448.00	1,194,004.33	1,320,710.76	126,706.43	0.00
Tota	als for Cusip				1,200,000.00	1,199,448.00	1,194,004.33	1,320,710.76	126,706.43	0.00
92343VCV4	VERIZON COMMUNICATIONS	4.27%	01/15/2036	10/18/2019	1,215,000.00	1,363,570.20	1,363,570.20	1,376,051.92	12,481.72	0.00
Tota	als for Cusip				1,215,000.00	1,363,570.20	1,363,570.20	1,376,051.92	12,481.72	0.00
92840VAD4	VISTRA OPERATIONS CO LLC	3.55%	07/15/2024	06/04/2019	730,000.00	728,591.10	728,591.10	739,502.96	10,911.86	0.00
Tota	als for Cusip				730,000.00	728,591.10	728,591.10	739,502.96	10,911.86	0.00
931142EJ8	WALMART INC	3.12%	06/23/2021	06/20/2018	4,500,000.00	4,499,775.00	4,531,974.35	4,596,217.47	64,243.12	0.00
Tota	als for Cusip				4,500,000.00	4,499,775.00	4,531,974.35	4,596,217.47	64,243.12	0.00
94106LBF5	WASTE MANAGEMENT INC	2.95%	06/15/2024	05/14/2019	1,250,000.00	1,249,925.00	1,249,925.00	1,290,498.20	40,573.20	0.00
Tota	als for Cusip				1,250,000.00	1,249,925.00	1,249,925.00	1,290,498.20	40,573.20	0.00
94106LBG3	WASTE MANAGEMENT INC	3.45%	06/15/2029	05/14/2019	415,000.00	414,186.60	414,186.60	444,446.74	30,260.14	0.00
Tota	als for Cusip				415,000.00	414,186.60	414,186.60	444,446.74	30,260.14	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
95040QAD6	WELLTOWER INC	4.25%	04/15/2028	08/14/2018	1,000,000.00	992,980.00	989,913.89	1,096,949.79	107,035.90	0.00
Tota	lls for Cusip				1,000,000.00	992,980.00	989,913.89	1,096,949.79	107,035.90	0.00
960386AM2	WABTEC	4.95%	09/15/2028	01/07/2019	1,000,000.00	938,260.00	938,260.00	1,100,059.30	161,799.30	0.00
960386AM2	WABTEC	4.95%	09/15/2028	04/05/2019	150,000.00	151,645.50	151,645.50	165,008.90	13,363.40	0.00
Tota	als for Cusip				1,150,000.00	1,089,905.50	1,089,905.50	1,265,068.20	175,162.70	0.00
960386AN0	WABTEC	4.40%	03/15/2024	09/12/2018	2,250,000.00	2,245,612.50	2,174,279.58	2,389,083.28	214,803.70	0.00
Tota	als for Cusip				2,250,000.00	2,245,612.50	2,174,279.58	2,389,083.28	214,803.70	0.00
96145DAF2	WRKCO INC	3.75%	03/15/2025	02/15/2019	2,840,000.00	2,833,049.21	2,833,049.21	2,995,819.01	162,769.80	0.00
Tota	als for Cusip				2,840,000.00	2,833,049.21	2,833,049.21	2,995,819.01	162,769.80	0.00
962166AT1	WEYERHAEUSER CO	8.50%	01/15/2025	09/09/2013	1,500,000.00	1,843,575.00	1,825,983.47	1,897,944.65	71,961.18	0.00
Tota	als for Cusip				1,500,000.00	1,843,575.00	1,825,983.47	1,897,944.65	71,961.18	0.00
96949LAD7	WILLIAMS COMPANIES INC	3.75%	06/15/2027	05/31/2017	2,000,000.00	1,998,980.00	1,895,155.50	2,086,119.62	190,964.12	0.00
Tota	als for Cusip				2,000,000.00	1,998,980.00	1,895,155.50	2,086,119.62	190,964.12	0.00
98389BAS9	XCEL ENERGY INC	2.40%	03/15/2021	01/02/2018	3,320,000.00	3,306,554.00	3,269,237.63	3,336,472.51	67,234.88	0.00
Tota	als for Cusip				3,320,000.00	3,306,554.00	3,269,237.63	3,336,472.51	67,234.88	0.00
98462YAD2	YAMANA GOLD INC	4.62%	12/15/2027	06/04/2018	630,000.00	629,938.84	585,025.20	659,121.73	74,096.53	0.00
Tota	als for Cusip				630,000.00	629,938.84	585,025.20	659,121.73	74,096.53	0.00
98956PAQ5	ZIMMER BIOMET HOLDINGS INC	3.70%	03/19/2023	03/08/2018	1,500,000.00	1,497,630.00	1,483,990.17	1,563,447.68	79,457.51	0.00
Tota	als for Cusip				1,500,000.00	1,497,630.00	1,483,990.17	1,563,447.68	79,457.51	0.00
Totals fo	r Corporate				508,057,019.40	492,258,952.12	500,605,719.65	530,058,898.74	30,954,682.64	(1,501,503.55)
Fed Agency	•									
3130AEWA	FEDERAL HOME LOAN BANK	2.62%	10/01/2020	09/06/2018	1,750,000.00	1,746,237.50	1,752,276.75	1,762,641.21	10,364.46	0.00
Tota	lls for Cusip				1,750,000.00	1,746,237.50	1,752,276.75	1,762,641.21	10,364.46	0.00
3134A4CK8	FREDDIE MAC	0.00%	03/15/2029	01/19/2018	4,795,000.00	3,355,780.75	3,453,755.40	3,867,504.49	413,749.09	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tot	als for Cusip				4,795,000.00	3,355,780.75	3,453,755.40	3,867,504.49	413,749.09	0.00
3134A4CL	6 FREDDIE MAC	0.00%	09/15/2029	01/19/2018	4,795,000.00	3,298,720.25	3,387,834.17	3,811,616.32	423,782.15	0.00
Tot	als for Cusip				4,795,000.00	3,298,720.25	3,387,834.17	3,811,616.32	423,782.15	0.00
3134A4MU	5 FREDDIE MAC	0.00%	01/15/2020	03/27/2018	2,368,000.00	2,265,607.68	2,302,096.86	2,366,400.18	64,303.32	0.00
Tot	als for Cusip				2,368,000.00	2,265,607.68	2,302,096.86	2,366,400.18	64,303.32	0.00
31358C5G	7 FANNIEMAE STRIPS	0.00%	08/06/2032	02/07/2019	1,843,000.00	1,170,968.48	1,170,968.48	1,352,929.64	181,961.16	0.00
Tot	als for Cusip				1,843,000.00	1,170,968.48	1,170,968.48	1,352,929.64	181,961.16	0.00
31358C5J1	FANNIEMAE STRIPS	0.00%	08/06/2033	02/07/2019	1,862,000.00	1,139,022.64	1,139,022.64	1,324,812.61	185,789.97	0.00
Tot	als for Cusip				1,862,000.00	1,139,022.64	1,139,022.64	1,324,812.61	185,789.97	0.00
31358C5Q	5 FNMA STRIPS	0.00%	08/06/2036	02/07/2019	900,000.00	484,560.00	484,560.00	578,857.19	94,297.19	0.00
Tot	als for Cusip				900,000.00	484,560.00	484,560.00	578,857.19	94,297.19	0.00
31358C5S	FANNIEMAE STRIPS	0.00%	08/06/2037	02/07/2019	862,000.00	447,955.54	447,955.54	538,929.38	90,973.84	0.00
To	als for Cusip				862,000.00	447,955.54	447,955.54	538,929.38	90,973.84	0.00
31358DCS	1 FNMA	0.00%	08/07/2028	12/28/2016	628,000.00	424,320.76	462,965.49	514,262.10	51,296.61	0.00
To	als for Cusip				628,000.00	424,320.76	462,965.49	514,262.10	51,296.61	0.00
31358DJP0) FNMA	0.00%	07/15/2037	02/07/2019	1,000,000.00	525,000.00	525,000.00	626,182.41	101,182.41	0.00
Tot	als for Cusip				1,000,000.00	525,000.00	525,000.00	626,182.41	101,182.41	0.00
31359YBD	B FNMA STRIPS	0.00%	05/15/2027	09/12/2016	3,000,000.00	2,316,990.00	2,305,276.29	2,542,534.56	237,258.27	0.00
Tot	als for Cusip				3,000,000.00	2,316,990.00	2,305,276.29	2,542,534.56	237,258.27	0.00
31359YBG	1 FNMA STRIPS	0.00%	11/15/2028	12/28/2016	211,000.00	140,933.23	154,061.38	171,647.98	17,586.60	0.00
Tot	als for Cusip				211,000.00	140,933.23	154,061.38	171,647.98	17,586.60	0.00
31359YQN	0 FNMA INT STRIPS	0.00%	01/15/2034	02/07/2019	2,000,000.00	1,203,480.00	1,203,480.00	1,401,510.18	198,030.18	0.00
Tot	als for Cusip				2,000,000.00	1,203,480.00	1,203,480.00	1,401,510.18	198,030.18	0.00



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31359YQP5	FNMA INT STRIPS	0.00%	07/15/2034	02/07/2019	1,700,000.00	1,004,173.00	1,004,173.00	1,176,288.58	172,115.58	0.00
Tota	ls for Cusip				1,700,000.00	1,004,173.00	1,004,173.00	1,176,288.58	172,115.58	0.00
31359YQV2	FNMA INT STRIPS	0.00%	07/15/2037	02/07/2019	2,500,000.00	1,304,200.00	1,304,200.00	1,565,456.03	261,256.03	0.00
Tota	ls for Cusip				2,500,000.00	1,304,200.00	1,304,200.00	1,565,456.03	261,256.03	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	21,225,000.00	3,098,850.00	16,093,303.13	17,791,278.08	1,697,974.95	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	14,540,000.00	2,122,840.00	11,024,576.09	12,187,758.93	1,163,182.84	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	33,700,000.00	4,920,200.00	25,552,146.78	28,248,107.01	2,695,960.23	0.00
31364EAV6	FNMA	0.00%	10/08/2027	06/21/2016	1,305,000.00	980,133.30	989,482.24	1,093,880.70	104,398.46	0.00
Tota	ls for Cusip				70,770,000.00	11,122,023.30	53,659,508.24	59,321,024.72	5,661,516.48	0.00
31364EBA1	FNMA	0.00%	03/23/2028	12/28/2016	173,000.00	118,894.25	129,053.73	143,458.43	14,404.70	0.00
31364EBA1	FNMA	0.00%	03/23/2028	01/03/2017	4,000.00	2,772.16	2,983.90	3,316.96	333.06	0.00
Tota	ls for Cusip				177,000.00	121,666.41	132,037.63	146,775.39	14,737.76	0.00
76116EGL8	RFCO STRIP	0.00%	07/15/2027	04/09/1990	2,025,000.00	96,410.25	1,564,208.17	1,710,844.23	146,636.06	0.00
Tota	ls for Cusip				2,025,000.00	96,410.25	1,564,208.17	1,710,844.23	146,636.06	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	07/02/2018	2,749,000.00	2,010,316.21	2,082,252.37	2,286,265.04	204,012.67	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/19/2018	31,000.00	23,149.25	23,481.20	25,781.82	2,300.62	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	04/22/2019	2,600,000.00	2,015,312.00	2,015,312.00	2,162,345.98	147,033.98	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/11/2019	400,000.00	336,328.00	336,328.00	332,668.61	0.00	(3,659.39)
Tota	ls for Cusip				5,780,000.00	4,385,105.46	4,457,373.57	4,807,061.45	353,347.27	(3,659.39)
76116EGN4	RFCO STRIP	0.00%	07/15/2028	07/02/2018	1,290,000.00	927,097.20	961,709.87	1,060,378.08	98,668.21	0.00
Tota	ls for Cusip				1,290,000.00	927,097.20	961,709.87	1,060,378.08	98,668.21	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	05/31/2018	1,495,000.00	1,054,543.10	1,093,338.25	1,210,526.11	117,187.86	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	07/29/2019	1,200,000.00	950,628.00	950,628.00	971,659.75	21,031.75	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tot	als for Cusip				2,695,000.00	2,005,171.10	2,043,966.25	2,182,185.86	138,219.61	0.00
76116EGR	5 RFCO STRIP	0.00%	01/15/2030	09/18/2019	1,500,000.00	1,197,090.00	1,197,090.00	1,178,323.71	0.00	(18,766.29)
Tot	als for Cusip				1,500,000.00	1,197,090.00	1,197,090.00	1,178,323.71	0.00	(18,766.29)
76116EHK	RFCO STRIP	0.00%	04/15/2028	04/18/2019	2,000,000.00	1,542,600.00	1,542,600.00	1,653,462.04	110,862.04	0.00
76116EHK) RFCO STRIP	0.00%	04/15/2028	07/18/2019	2,000,000.00	1,618,940.00	1,618,940.00	1,653,462.04	34,522.04	0.00
Tot	als for Cusip				4,000,000.00	3,161,540.00	3,161,540.00	3,306,924.08	145,384.08	0.00
76116EHM	5 RFCO STRIP	0.00%	04/15/2029	05/31/2018	940,000.00	657,276.20	684,020.66	755,313.97	71,293.31	0.00
Tot	als for Cusip				940,000.00	657,276.20	684,020.66	755,313.97	71,293.31	0.00
76116EHP8	RFCO STRIP	0.00%	04/15/2030	10/31/2018	5,500,000.00	3,645,347.37	3,851,370.43	4,294,620.66	443,250.23	0.00
76116EHP8	RFCO STRIP	0.00%	04/15/2030	12/05/2019	1,500,000.00	1,187,235.00	1,187,235.00	1,171,260.18	0.00	(15,974.82)
Tot	als for Cusip				7,000,000.00	4,832,582.37	5,038,605.43	5,465,880.84	443,250.23	(15,974.82)
76116FAC1	RFCSP STRIP	0.00%	04/15/2030	11/19/2019	500,000.00	396,185.00	396,185.00	390,420.06	0.00	(5,764.94)
Tot	als for Cusip				500,000.00	396,185.00	396,185.00	390,420.06	0.00	(5,764.94)
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	10/07/2015	2,660,000.00	2,432,410.40	2,538,450.08	2,623,641.18	85,191.10	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	12/01/2015	2,895,000.00	2,641,108.50	2,762,711.64	2,855,429.03	92,717.39	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/11/2016	1,376,000.00	1,269,318.72	1,313,123.05	1,357,191.83	44,068.78	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/21/2016	500,000.00	463,506.00	477,152.27	493,165.64	16,013.37	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/22/2016	3,229,000.00	2,993,702.77	3,081,449.36	3,184,863.67	103,414.31	0.00
Tot	als for Cusip				10,660,000.00	9,800,046.39	10,172,886.40	10,514,291.35	341,404.95	0.00
880591EU2	TENNESSEE VALLEY AUTHORITY	2.88%	02/01/2027	02/07/2017	645,000.00	644,503.35	638,304.26	677,083.04	38,778.78	0.00
Tot	als for Cusip				645,000.00	644,503.35	638,304.26	677,083.04	38,778.78	0.00
880591EV0	TENNESSEE VALLEY AUTHORITY	2.25%	03/15/2020	03/05/2018	3,005,000.00	2,998,509.20	2,994,792.02	3,008,910.29	14,118.27	0.00
Tot	als for Cusip				3,005,000.00	2,998,509.20	2,994,792.02	3,008,910.29	14,118.27	0.00



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Cusip De	escription	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
88059EA95 TE	ENNESSEE VALL AUTH CPN STRIP	0.00%	04/01/2030	12/10/2018	1,000,000.00	666,640.00	678,402.03	776,837.95	98,435.92	0.00
Totals fo	or Cusip				1,000,000.00	666,640.00	678,402.03	776,837.95	98,435.92	0.00
88059FBA8 TE	ENNESSEE VALLEY AUTHORITY	0.00%	01/15/2038	08/23/2017	120,000.00	59,756.40	60,110.69	70,543.81	10,433.12	0.00
88059FBA8 TE	ENNESSEE VALLEY AUTHORITY	0.00%	01/15/2038	09/25/2018	180,000.00	84,475.80	90,166.04	105,815.71	15,649.67	0.00
Totals fo	or Cusip				300,000.00	144,232.20	150,276.73	176,359.52	26,082.79	0.00
88059FCF6 TV	/A PRIN STRIP	0.00%	09/15/2024	01/29/2019	655,000.00	555,977.10	555,977.10	594,090.97	38,113.87	0.00
Totals fo	or Cusip				655,000.00	555,977.10	555,977.10	594,090.97	38,113.87	0.00
912833LZ1 US	S TREASURY STRIP	0.00%	05/15/2026	12/17/2019	23,425,000.00	20,789,896.92	20,789,896.92	20,773,871.17	0.00	(16,025.75)
Totals fo	or Cusip				23,425,000.00	20,789,896.92	20,789,896.92	20,773,871.17	0.00	(16,025.75)
Totals for Fe	d Agency				166,581,000.00	85,329,902.28	130,374,406.28	140,448,149.54	10,133,934.45	(60,191.19)
Foreign										
13645RAX2 CA	ANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	1,500,000.00	1,500,000.00	1,744,556.49	2,203,221.98	458,665.49	0.00
Totals fo	or Cusip				1,500,000.00	1,500,000.00	1,744,556.49	2,203,221.98	458,665.49	0.00
219868BX3 CC	ORP ANDINA DE FOMENTO	2.12%	09/27/2021	06/29/2017	2,615,000.00	2,595,779.75	2,538,302.05	2,608,279.45	69,977.40	0.00
Totals fo	or Cusip				2,615,000.00	2,595,779.75	2,538,302.05	2,608,279.45	69,977.40	0.00
465138RG2 AII	D ISRAEL	0.00%	02/15/2026	03/05/2019	3,000,000.00	2,443,470.00	2,443,470.00	2,622,534.33	179,064.33	0.00
Totals fo	or Cusip				3,000,000.00	2,443,470.00	2,443,470.00	2,622,534.33	179,064.33	0.00
465139BT9 AII	D ISRAEL	0.00%	03/15/2022	03/27/2018	1,007,000.00	902,312.28	924,045.39	965,726.23	41,680.84	0.00
Totals fo	or Cusip				1,007,000.00	902,312.28	924,045.39	965,726.23	41,680.84	0.00
465139LA9 AII	D ISRAEL	0.00%	08/15/2025	03/06/2019	1,500,000.00	1,246,185.00	1,246,185.00	1,333,506.06	87,321.06	0.00
Totals fo	or Cusip				1,500,000.00	1,246,185.00	1,246,185.00	1,333,506.06	87,321.06	0.00
465139MY6 AII	D ISRAEL	0.00%	11/15/2026	03/05/2019	3,000,000.00	2,382,540.00	2,382,540.00	2,570,919.39	188,379.39	0.00
Totals fo	or Cusip				3,000,000.00	2,382,540.00	2,382,540.00	2,570,919.39	188,379.39	0.00
465139PT4 AII	D ISRAEL	0.00%	11/15/2025	03/06/2019	2,000,000.00	1,649,320.00	1,649,320.00	1,768,672.08	119,352.08	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tot	als for Cusip				2,000,000.00	1,649,320.00	1,649,320.00	1,768,672.08	119,352.08	0.00
465139PU	AID ISRAEL	0.00%	05/15/2026	03/06/2019	2,000,000.00	1,621,680.00	1,621,680.00	1,738,777.78	117,097.78	0.00
Tot	als for Cusip				2,000,000.00	1,621,680.00	1,621,680.00	1,738,777.78	117,097.78	0.00
465139RM	7 AID ISRAEL	0.00%	08/15/2026	09/07/2017	3,612,000.00	2,902,856.04	2,876,171.70	3,112,699.26	236,527.56	0.00
Tot	als for Cusip				3,612,000.00	2,902,856.04	2,876,171.70	3,112,699.26	236,527.56	0.00
465139TD	6 AID ISRAEL	0.00%	11/15/2023	11/30/2018	1,865,000.00	1,599,442.65	1,628,897.90	1,724,284.15	95,386.25	0.00
Tot	als for Cusip				1,865,000.00	1,599,442.65	1,628,897.90	1,724,284.15	95,386.25	0.00
465139TG	3 AID ISRAEL	0.00%	05/15/2025	11/28/2018	3,000,000.00	2,428,170.00	2,488,872.15	2,683,843.71	194,971.56	0.00
Tot	als for Cusip				3,000,000.00	2,428,170.00	2,488,872.15	2,683,843.71	194,971.56	0.00
471048AW	8 JPN BANK FOR INTL COOP	1.50%	07/21/2021	11/28/2017	3,200,000.00	3,098,806.40	3,097,488.13	3,183,402.46	85,914.33	0.00
Tot	als for Cusip				3,200,000.00	3,098,806.40	3,097,488.13	3,183,402.46	85,914.33	0.00
471048BA	JPN BANK FOR INTL COOP	2.25%	02/24/2020	02/14/2017	1,400,000.00	1,396,164.00	1,392,484.18	1,400,698.53	8,214.35	0.00
Tot	als for Cusip				1,400,000.00	1,396,164.00	1,392,484.18	1,400,698.53	8,214.35	0.00
471068AH	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	600,000.00	598,680.00	588,589.39	601,318.63	12,729.24	0.00
Tot	als for Cusip				600,000.00	598,680.00	588,589.39	601,318.63	12,729.24	0.00
656836AB9	NA DEVELOPMENT BANK	2.40%	10/26/2022	11/17/2016	4,000,000.00	3,996,440.00	3,910,752.00	4,037,947.36	127,195.36	0.00
Tot	als for Cusip				4,000,000.00	3,996,440.00	3,910,752.00	4,037,947.36	127,195.36	0.00
Totals f	or Foreign				34,299,000.00	30,361,846.12	30,533,354.38	32,555,831.40	2,022,477.02	0.00
MMIP Inve	stment									
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2019	107.67	107.67	107.67	107.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2019	73.70	73.70	73.70	73.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2019	29.77	29.77	29.77	29.77	0.00	0.00



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

WCT Strategic Bond Account

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/14/2019	104.52	104.52	104.52	104.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2019	34.43	34.43	34.43	34.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2019	34.29	34.29	34.29	34.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2019	72.84	72.84	72.84	72.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2019	101.21	101.21	101.21	101.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2019	102.41	102.41	102.41	102.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2019	72.44	72.44	72.44	72.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2019	57.03	57.03	57.03	57.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2019	127.24	127.24	127.24	127.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2019	135.01	135.01	135.01	135.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2019	134.66	134.66	134.66	134.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2019	134.98	134.98	134.98	134.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2019	133.83	133.83	133.83	133.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2019	134.02	134.02	134.02	134.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2019	145.70	145.70	145.70	145.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2019	8,027.03	8,027.03	8,027.03	8,027.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2019	507.08	507.08	507.08	507.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2019	157,082.71	157,082.71	157,082.71	157,082.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2019	504.55	504.55	504.55	504.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2019	1,312.75	1,312.75	1,312.75	1,312.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2019	72,950.88	72,950.88	72,950.88	72,950.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2019	715.80	715.80	715.80	715.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2019	739.29	739.29	739.29	739.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2019	342,426.84	342,426.84	342,426.84	342,426.84	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/14/2019	771.63	771.63	771.63	771.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2019	488,684.68	488,684.68	488,684.68	488,684.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2019	420.90	420.90	420.90	420.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2019	724.85	724.85	724.85	724.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2019	1,831.11	1,831.11	1,831.11	1,831.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2019	399.68	399.68	399.68	399.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2019	410.39	410.39	410.39	410.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2019	244,140.48	244,140.48	244,140.48	244,140.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2019	667.68	667.68	667.68	667.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2019	2,579.91	2,579.91	2,579.91	2,579.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2019	520.16	520.16	520.16	520.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2019	1,460.70	1,460.70	1,460.70	1,460.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2019	430.07	430.07	430.07	430.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2019	37,702.55	37,702.55	37,702.55	37,702.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2019	140.19	140.19	140.19	140.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2019	140.98	140.98	140.98	140.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2019	144.89	144.89	144.89	144.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2019	738.00	738.00	738.00	738.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2019	470.83	470.83	470.83	470.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2019	471.42	471.42	471.42	471.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2019	1,655.00	1,655.00	1,655.00	1,655.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2019	96,231.25	96,231.25	96,231.25	96,231.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2019	944.01	944.01	944.01	944.01	0.00	0.00



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

WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/08/2019	36,175.43	36,175.43	36,175.43	36,175.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2019	1,438.17	1,438.17	1,438.17	1,438.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2019	308,387.50	308,387.50	308,387.50	308,387.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2019	497.84	497.84	497.84	497.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2019	505.97	505.97	505.97	505.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2019	132,899.50	132,899.50	132,899.50	132,899.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2019	492.46	492.46	492.46	492.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2019	506.46	506.46	506.46	506.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2019	1,835.67	1,835.67	1,835.67	1,835.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2019	33,403.39	33,403.39	33,403.39	33,403.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2019	952.75	952.75	952.75	952.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2019	908.04	908.04	908.04	908.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2019	957.15	957.15	957.15	957.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2019	1,119.65	1,119.65	1,119.65	1,119.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2019	1,124.49	1,124.49	1,124.49	1,124.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2019	110,836.85	110,836.85	110,836.85	110,836.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2019	113,759.66	113,759.66	113,759.66	113,759.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2019	3,157.99	3,157.99	3,157.99	3,157.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2019	1,044.16	1,044.16	1,044.16	1,044.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2019	1,051.15	1,051.15	1,051.15	1,051.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2019	1,122.90	1,122.90	1,122.90	1,122.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2019	3,612.92	3,612.92	3,612.92	3,612.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2019	2,515.17	2,515.17	2,515.17	2,515.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2019	1,191.93	1,191.93	1,191.93	1,191.93	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/02/2019	150.87	150.87	150.87	150.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2019	900,842.60	900,842.60	900,842.60	900,842.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2019	207.09	207.09	207.09	207.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2019	1,026.94	1,026.94	1,026.94	1,026.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2019	614.13	614.13	614.13	614.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2019	37,087.51	37,087.51	37,087.51	37,087.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2019	736.41	736.41	736.41	736.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2019	996.75	996.75	996.75	996.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2019	725,286.18	725,286.18	725,286.18	725,286.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2019	1,093.99	1,093.99	1,093.99	1,093.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2019	997.47	997.47	997.47	997.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2019	3,483.51	3,483.51	3,483.51	3,483.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2019	1,610.48	1,610.48	1,610.48	1,610.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2019	1,790.45	1,790.45	1,790.45	1,790.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2019	1,171.94	1,171.94	1,171.94	1,171.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2019	3,618.83	3,618.83	3,618.83	3,618.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2019	1,279.78	1,279.78	1,279.78	1,279.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2019	929,863.57	929,863.57	929,863.57	929,863.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2019	1,416.45	1,416.45	1,416.45	1,416.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2019	602,394.11	602,394.11	602,394.11	602,394.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2019	1,404.22	1,404.22	1,404.22	1,404.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2019	1,183.17	1,183.17	1,183.17	1,183.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2019	1,409.95	1,409.95	1,409.95	1,409.95	0.00	0.00



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WCT Strategic Bond Account

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/27/2019	4,017.18	4,017.18	4,017.18	4,017.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2019	336,602.41	336,602.41	336,602.41	336,602.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2019	1,239.53	1,239.53	1,239.53	1,239.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2019	692,734.00	692,734.00	692,734.00	692,734.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2019	1,231.96	1,231.96	1,231.96	1,231.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2019	1,105.26	1,105.26	1,105.26	1,105.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2019	3,725.11	3,725.11	3,725.11	3,725.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2019	1,717.30	1,717.30	1,717.30	1,717.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2019	1,671.88	1,671.88	1,671.88	1,671.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2019	11,750.00	11,750.00	11,750.00	11,750.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2019	1,909.43	1,909.43	1,909.43	1,909.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2019	2,020.04	2,020.04	2,020.04	2,020.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2019	1,943,906.98	1,943,906.98	1,943,906.98	1,943,906.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2019	545,673.54	545,673.54	545,673.54	545,673.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2019	2,282.42	2,282.42	2,282.42	2,282.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2019	1,963,976.93	1,963,976.93	1,963,976.93	1,963,976.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2019	716,906.51	716,906.51	716,906.51	716,906.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2019	1,792.18	1,792.18	1,792.18	1,792.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2019	5,421.93	5,421.93	5,421.93	5,421.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2019	1,994.15	1,994.15	1,994.15	1,994.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2019	6,394.70	6,394.70	6,394.70	6,394.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2019	2,539.86	2,539.86	2,539.86	2,539.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2019	1,998,785.62	1,998,785.62	1,998,785.62	1,998,785.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2019	2,875.16	2,875.16	2,875.16	2,875.16	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/19/2019	2,602,459.15	2,602,459.15	2,602,459.15	2,602,459.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2019	2,122.17	2,122.17	2,122.17	2,122.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2019	2,083.62	2,083.62	2,083.62	2,083.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2019	242,939.65	242,939.65	242,939.65	242,939.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2019	6,260.73	6,260.73	6,260.73	6,260.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2019	141,656.57	141,656.57	141,656.57	141,656.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2019	2,262.15	2,262.15	2,262.15	2,262.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2019	2,240.17	2,240.17	2,240.17	2,240.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2019	432,120.89	432,120.89	432,120.89	432,120.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2019	2,262.58	2,262.58	2,262.58	2,262.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2019	1,436,760.05	1,436,760.05	1,436,760.05	1,436,760.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2019	1,756,234.48	1,756,234.48	1,756,234.48	1,756,234.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2019	672,886.49	672,886.49	672,886.49	672,886.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2019	1,910.84	1,910.84	1,910.84	1,910.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2019	2,140.33	2,140.33	2,140.33	2,140.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2019	562,687.97	562,687.97	562,687.97	562,687.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2019	6,640.13	6,640.13	6,640.13	6,640.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2019	1,939.87	1,939.87	1,939.87	1,939.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2019	1,929.38	1,929.38	1,929.38	1,929.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2019	1,905.66	1,905.66	1,905.66	1,905.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2019	5,695.48	5,695.48	5,695.48	5,695.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2019	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2019	1,934.43	1,934.43	1,934.43	1,934.43	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/09/2019	55,575.00	55,575.00	55,575.00	55,575.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2019	2,035.81	2,035.81	2,035.81	2,035.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2019	1,822,254.25	1,822,254.25	1,822,254.25	1,822,254.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2019	2,930.44	2,930.44	2,930.44	2,930.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2019	994,551.31	994,551.31	994,551.31	994,551.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2019	3,173.54	3,173.54	3,173.54	3,173.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2019	1,272,060.73	1,272,060.73	1,272,060.73	1,272,060.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2019	3,099.28	3,099.28	3,099.28	3,099.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2019	3,051.95	3,051.95	3,051.95	3,051.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2019	2,943.46	2,943.46	2,943.46	2,943.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2019	8,770.60	8,770.60	8,770.60	8,770.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2019	2,871.26	2,871.26	2,871.26	2,871.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2019	646,570.83	646,570.83	646,570.83	646,570.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2019	287,218.52	287,218.52	287,218.52	287,218.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2019	2,978.22	2,978.22	2,978.22	2,978.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2019	12,853.75	12,853.75	12,853.75	12,853.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2019	8,857.77	8,857.77	8,857.77	8,857.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2019	2,827.52	2,827.52	2,827.52	2,827.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2019	2,861.66	2,861.66	2,861.66	2,861.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2019	3,063.76	3,063.76	3,063.76	3,063.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2019	592,800.10	592,800.10	592,800.10	592,800.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2019	3,270.60	3,270.60	3,270.60	3,270.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2019	3,256.72	3,256.72	3,256.72	3,256.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2019	82,297.50	82,297.50	82,297.50	82,297.50	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			10/29/2019	8,288.60	8,288.60	8,288.60	8,288.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2019	2,767.82	2,767.82	2,767.82	2,767.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2019	2,391.39	2,391.39	2,391.39	2,391.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2019	7,156.39	7,156.39	7,156.39	7,156.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2019	44,973.24	44,973.24	44,973.24	44,973.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2019	2,344.05	2,344.05	2,344.05	2,344.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2019	2,379.43	2,379.43	2,379.43	2,379.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2019	692,087.54	692,087.54	692,087.54	692,087.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2019	2,524.64	2,524.64	2,524.64	2,524.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2019	8,102.87	8,102.87	8,102.87	8,102.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2019	159,917.59	159,917.59	159,917.59	159,917.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2019	3,607.97	3,607.97	3,607.97	3,607.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2019	3,656.18	3,656.18	3,656.18	3,656.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2019	2,795.16	2,795.16	2,795.16	2,795.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2019	1,232,541.40	1,232,541.40	1,232,541.40	1,232,541.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2019	1,402,594.77	1,402,594.77	1,402,594.77	1,402,594.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2019	2,701.14	2,701.14	2,701.14	2,701.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2019	2,039,178.57	2,039,178.57	2,039,178.57	2,039,178.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2019	8,695.09	8,695.09	8,695.09	8,695.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2019	2,837.35	2,837.35	2,837.35	2,837.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2019	2,363,042.76	2,363,042.76	2,363,042.76	2,363,042.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2019	2,975.08	2,975.08	2,975.08	2,975.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2019	2,965.99	2,965.99	2,965.99	2,965.99	0.00	0.00



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

WCT Strategic Bond Account

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/21/2019	1,114,326.39	1,114,326.39	1,114,326.39	1,114,326.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2019	3,018.67	3,018.67	3,018.67	3,018.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2019	156,219.85	156,219.85	156,219.85	156,219.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2019	1,881,007.14	1,881,007.14	1,881,007.14	1,881,007.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2019	2,255,532.73	2,255,532.73	2,255,532.73	2,255,532.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2019	2,946.06	2,946.06	2,946.06	2,946.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2019	3,000.08	3,000.08	3,000.08	3,000.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2019	8,950.25	8,950.25	8,950.25	8,950.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2019	40,919.99	40,919.99	40,919.99	40,919.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2019	2,964.14	2,964.14	2,964.14	2,964.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2019	2,901.46	2,901.46	2,901.46	2,901.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2019	247,500.00	247,500.00	247,500.00	247,500.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2019	2,545.65	2,545.65	2,545.65	2,545.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2019	6,021.30	6,021.30	6,021.30	6,021.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2019	2,791.34	2,791.34	2,791.34	2,791.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2019	8,949.90	8,949.90	8,949.90	8,949.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2019	2,637,178.16	2,637,178.16	2,637,178.16	2,637,178.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2019	2,495.83	2,495.83	2,495.83	2,495.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2019	104,365.23	104,365.23	104,365.23	104,365.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2019	2,458.69	2,458.69	2,458.69	2,458.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2019	2,449.09	2,449.09	2,449.09	2,449.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2019	30,000.00	30,000.00	30,000.00	30,000.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2019	7,423.74	7,423.74	7,423.74	7,423.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2019	2,469.51	2,469.51	2,469.51	2,469.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2019	2,469.51	2,469.51	2,469.51	2,469.51	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/11/2019	55,100.00	55,100.00	55,100.00	55,100.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2019	790,796.44	790,796.44	790,796.44	790,796.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2019	2,730.83	2,730.83	2,730.83	2,730.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2019	1,536,948.38	1,536,948.38	1,536,948.38	1,536,948.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2019	7,664.54	7,664.54	7,664.54	7,664.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2019	532,911.85	532,911.85	532,911.85	532,911.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2019	2,829.83	2,829.83	2,829.83	2,829.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2019	2,008,636.71	2,008,636.71	2,008,636.71	2,008,636.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2019	2,524.95	2,524.95	2,524.95	2,524.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2019	2,272,796.40	2,272,796.40	2,272,796.40	2,272,796.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2019	521,513.87	521,513.87	521,513.87	521,513.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2019	2,908.02	2,908.02	2,908.02	2,908.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2019	84,551.63	84,551.63	84,551.63	84,551.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2019	5,599.84	5,599.84	5,599.84	5,599.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2019	2,931.90	2,931.90	2,931.90	2,931.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2019	8,698.14	8,698.14	8,698.14	8,698.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2019	297,399.33	297,399.33	297,399.33	297,399.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2019	2,893.33	2,893.33	2,893.33	2,893.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2019	9,629.94	9,629.94	9,629.94	9,629.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2019	3,650,225.24	3,650,225.24	3,650,225.24	3,650,225.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2019	2,982.31	2,982.31	2,982.31	2,982.31	0.00	0.00
Tota	ls for Cusip				55,741,602.80	55,741,602.80	55,741,602.80	55,741,602.80	0.00	0.00
Totals fo	r MMIP Investment				55,741,602.80	55,741,602.80	55,741,602.80	55,741,602.80	0.00	0.00

Municipals

Prudential

Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
01026CAC5	ALABAMA ECON SETTLEMENT AUTH B	3.16%	09/15/2025	12/02/2016	770,000.00	770,000.00	763,847.70	787,894.80	24,047.10	0.00
Tota	als for Cusip				770,000.00	770,000.00	763,847.70	787,894.80	24,047.10	0.00
072024NU2	BAY AREA TOLL AUTH CALIF TOLL	6.92%	04/01/2040	06/24/2010	2,785,000.00	2,785,000.00	3,718,114.25	4,077,769.15	359,654.90	0.00
Tota	als for Cusip				2,785,000.00	2,785,000.00	3,718,114.25	4,077,769.15	359,654.90	0.00
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/25/2010	1,375,000.00	1,399,241.25	1,505,336.25	1,482,786.25	0.00	(22,550.00)
Tota	als for Cusip				1,375,000.00	1,399,241.25	1,505,336.25	1,482,786.25	0.00	(22,550.00)
15504RET2	CENTRAL PUGET SOUND WASH REGL	5.49%	11/01/2039	09/16/2009	1,340,000.00	1,340,000.00	1,664,172.80	1,762,555.60	98,382.80	0.00
Tota	als for Cusip				1,340,000.00	1,340,000.00	1,664,172.80	1,762,555.60	98,382.80	0.00
167725AC4	CHICAGO ILL TRANSIT AUTH	6.90%	12/01/2040	07/30/2008	265,000.00	265,000.00	338,534.85	357,993.80	19,458.95	0.00
Tota	als for Cusip				265,000.00	265,000.00	338,534.85	357,993.80	19,458.95	0.00
207758KM4	CONNECTICUT ST SPL TAX	5.46%	11/01/2030	10/28/2010	2,335,000.00	2,335,000.00	2,615,970.55	2,772,742.45	156,771.90	0.00
Tota	als for Cusip				2,335,000.00	2,335,000.00	2,615,970.55	2,772,742.45	156,771.90	0.00
254845JZ4	DISTRICT COLUMBIA WTR & SWR	4.81%	10/01/2114	07/11/2014	300,000.00	300,000.00	331,770.00	394,158.00	62,388.00	0.00
Tota	als for Cusip				300,000.00	300,000.00	331,770.00	394,158.00	62,388.00	0.00
544646XY3	LOS ANGELES CALIF UNI SCH DIST	5.76%	07/01/2029	10/02/2009	2,300,000.00	2,320,976.00	2,661,675.00	2,788,727.00	127,052.00	0.00
Tota	als for Cusip				2,300,000.00	2,320,976.00	2,661,675.00	2,788,727.00	127,052.00	0.00
574300HZ5	MARYLAND ST TRANSN AUTH TRANSN	5.89%	07/01/2043	12/15/2010	3,100,000.00	3,138,936.00	3,879,743.00	4,137,570.00	257,827.00	0.00
Tota	als for Cusip				3,100,000.00	3,138,936.00	3,879,743.00	4,137,570.00	257,827.00	0.00
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/01/2014	410,000.00	410,000.00	449,954.08	528,751.46	78,797.38	0.00
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/02/2014	590,000.00	591,168.20	647,494.90	760,886.25	113,391.35	0.00
Tota	als for Cusip				1,000,000.00	1,001,168.20	1,097,448.98	1,289,637.71	192,188.73	0.00
57604P5P5	MASSACHUSETTS ST WTR POLLUTN A	5.19%	08/01/2040	06/30/2010	2,940,000.00	2,940,000.00	3,259,725.00	3,407,724.60	147,999.60	0.00
Tota	als for Cusip				2,940,000.00	2,940,000.00	3,259,725.00	3,407,724.60	147,999.60	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
59447TXW8	MICHIGAN ST FIN AUTH REVENUE	3.08%	12/01/2034	12/05/2019	1,580,000.00	1,580,000.00	1,580,000.00	1,574,027.60	0.00	(5,972.40)
Tota	als for Cusip				1,580,000.00	1,580,000.00	1,580,000.00	1,574,027.60	0.00	(5,972.40)
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	1,340,000.00	1,340,000.00	1,830,533.80	2,043,553.60	213,019.80	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/16/2010	1,565,000.00	1,591,354.60	2,137,899.55	2,386,687.60	248,788.05	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	04/03/2014	95,000.00	127,779.75	129,776.65	144,878.80	15,102.15	0.00
Tota	lls for Cusip				3,000,000.00	3,059,134.35	4,098,210.00	4,575,120.00	476,910.00	0.00
64966JAR7	NEW YORK NY	6.27%	12/01/2037	12/15/2010	1,900,000.00	1,900,000.00	2,391,549.00	2,636,098.00	244,549.00	0.00
Tota	lls for Cusip				1,900,000.00	1,900,000.00	2,391,549.00	2,636,098.00	244,549.00	0.00
64971MT44	NEW YORK N Y CITY TRANSITIONAL	5.27%	05/01/2027	05/19/2010	2,680,000.00	2,680,000.00	3,003,315.20	3,163,820.40	160,505.20	0.00
Tota	lls for Cusip				2,680,000.00	2,680,000.00	3,003,315.20	3,163,820.40	160,505.20	0.00
64971MZG0	NEW YORK N Y CITY TRANSITIONAL	5.77%	08/01/2036	10/16/2009	2,270,000.00	2,270,000.00	2,710,970.20	2,820,066.40	109,096.20	0.00
Tota	als for Cusip				2,270,000.00	2,270,000.00	2,710,970.20	2,820,066.40	109,096.20	0.00
677632MV0	OHIO ST UNIV GEN RCPTS	4.91%	06/01/2040	09/15/2010	1,000,000.00	1,000,000.00	1,157,140.00	1,274,430.00	117,290.00	0.00
Tota	als for Cusip				1,000,000.00	1,000,000.00	1,157,140.00	1,274,430.00	117,290.00	0.00
677632PA3	OHIO ST UNIV GEN RCPTS	4.80%	06/01/2111	10/20/2011	1,840,000.00	1,821,471.20	2,015,591.20	2,332,402.40	316,811.20	0.00
Tota	ls for Cusip				1,840,000.00	1,821,471.20	2,015,591.20	2,332,402.40	316,811.20	0.00
73358WAJ3	PORT AUTH NY AND NJ	6.04%	12/01/2029	06/17/2009	1,075,000.00	1,075,000.00	1,305,232.75	1,384,256.00	79,023.25	0.00
Tota	ls for Cusip				1,075,000.00	1,075,000.00	1,305,232.75	1,384,256.00	79,023.25	0.00
759136QP2	REGIONAL TRANSN DIST COLO SALE	5.84%	11/01/2050	11/10/2010	1,725,000.00	1,725,000.00	2,279,259.75	2,502,009.00	222,749.25	0.00
Tota	lls for Cusip				1,725,000.00	1,725,000.00	2,279,259.75	2,502,009.00	222,749.25	0.00
796253Z21	SAN ANTONIO TX ELEC &GAS	4.43%	02/01/2042	03/20/2012	1,405,000.00	1,405,000.00	1,502,563.20	1,628,633.85	126,070.65	0.00
Tota	als for Cusip				1,405,000.00	1,405,000.00	1,502,563.20	1,628,633.85	126,070.65	0.00
91412GHA6	UNIVERSITY CALIFORNIA REVS	4.86%	05/15/2112	02/22/2012	2,045,000.00	2,045,000.00	2,146,677.40	2,521,116.90	374,439.50	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				2,045,000.00	2,045,000.00	2,146,677.40	2,521,116.90	374,439.50	0.00
91412GU94	UNIVERSITY CALIFORNIA REVS	3.06%	07/01/2025	05/05/2017	1,720,000.00	1,720,000.00	1,697,519.60	1,801,098.00	103,578.40	0.00
Tota	ls for Cusip				1,720,000.00	1,720,000.00	1,697,519.60	1,801,098.00	103,578.40	0.00
915217WX7	UNIVERCITY OF VIRGINIA	4.18%	09/01/2117	09/21/2017	585,000.00	585,000.00	569,468.25	690,937.65	121,469.40	0.00
915217WX7	UNIVERCITY OF VIRGINIA	4.18%	09/01/2117	09/27/2017	415,000.00	414,597.45	403,981.75	490,152.35	86,170.60	0.00
Tota	ls for Cusip				1,000,000.00	999,597.45	973,450.00	1,181,090.00	207,640.00	0.00
Totals fo	r Municipals				41,750,000.00	41,875,524.45	48,697,816.68	52,653,727.91	3,984,433.63	(28,522.40)
Other Bond	s									
313490CL6	FEDERAL JUDICIARY	0.00%	08/15/2023	11/09/1989	8,615,000.00	614,335.65	7,532,603.73	7,990,883.14	458,279.41	0.00
Tota	ls for Cusip				8,615,000.00	614,335.65	7,532,603.73	7,990,883.14	458,279.41	0.00
313490CN2	FEDERAL JUDICIARY	0.00%	08/15/2024	11/09/1989	8,615,000.00	568,073.10	7,335,871.51	7,821,774.39	485,902.88	0.00
Tota	ls for Cusip				8,615,000.00	568,073.10	7,335,871.51	7,821,774.39	485,902.88	0.00
Totals fo	r Other Bonds				17,230,000.00	1,182,408.75	14,868,475.24	15,812,657.53	944,182.29	0.00
US Govt Bo	nds									
88059EHK3	TENNESSEE VALL AUTH CPN STRIP	0.00%	05/01/2023	08/06/2019	1,120,000.00	1,043,929.60	1,043,929.60	1,046,664.46	2,734.86	0.00
Tota	ls for Cusip				1,120,000.00	1,043,929.60	1,043,929.60	1,046,664.46	2,734.86	0.00
912810EQ7	US TREASURY BOND	6.25%	08/15/2023	01/15/2019	1,385,000.00	1,606,600.00	1,606,600.00	1,608,926.37	2,326.37	0.00
912810EQ7	US TREASURY BOND	6.25%	08/15/2023	02/28/2019	3,990,000.00	4,612,346.48	4,612,346.48	4,635,101.96	22,755.48	0.00
Tota	ls for Cusip				5,375,000.00	6,218,946.48	6,218,946.48	6,244,028.33	25,081.85	0.00
912810SH2	US TREASURY N/B	2.88%	05/15/2049	09/03/2019	(540,000.00)	(655,340.63)	(655,340.63)	(596,805.47)	58,535.16	0.00
912810SH2	US TREASURY N/B	2.88%	05/15/2049	10/25/2019	540,000.00	608,596.87	608,596.87	596,805.47	0.00	(11,791.40)
Tota	ls for Cusip				0.00	(46,743.76)	(46,743.76)	0.00	58,535.16	(11,791.40)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/12/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/10/2019	0.00	0.00	0.00	0.00	0.00	0.00



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

WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/13/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/11/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/17/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/19/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/18/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/18/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/17/2019	0.00	0.00	0.00	0.00	0.00	0.00
Tota	ls for Cusip				0.00	0.00	0.00	0.00	0.00	0.00
9128285G1	WI TREASURY SEC	2.88%	10/31/2020	10/25/2018	660,000.00	660,000.00	664,125.00	666,574.22	2,449.22	0.00
9128285G1	WI TREASURY SEC	2.88%	10/31/2020	10/29/2018	13,620,000.00	13,632,571.94	13,705,125.00	13,755,668.00	50,543.00	0.00
9128285G1	WI TREASURY SEC	2.88%	10/31/2020	11/14/2018	285,000.00	284,643.75	286,781.25	287,838.87	1,057.62	0.00
Tota	ls for Cusip				14,565,000.00	14,577,215.69	14,656,031.25	14,710,081.09	54,049.84	0.00
9128285K2	WI TREASURY SEC	2.88%	10/31/2023	11/15/2018	1,080,000.00	1,078,312.50	1,097,971.87	1,128,810.93	30,839.06	0.00
9128285K2	WI TREASURY SEC	2.88%	10/31/2023	11/28/2018	5,000.00	4,995.31	5,083.20	5,225.98	142.78	0.00
9128285K2	WI TREASURY SEC	2.88%	10/31/2023	11/28/2018	(1,085,000.00)	(1,085,254.30)	(1,103,055.07)	(1,134,036.91)	0.00	(30,981.84)
Tota	ls for Cusip				0.00	(1,946.49)	0.00	0.00	30,981.84	(30,981.84)
9128287F1	US TREASURY N B	1.75%	07/31/2021	09/23/2019	5,920,000.00	5,924,856.25	5,924,856.25	5,934,337.53	9,481.28	0.00
Tota	ls for Cusip				5,920,000.00	5,924,856.25	5,924,856.25	5,934,337.53	9,481.28	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/18/2018	6,055,000.00	5,965,121.09	5,998,943.96	6,074,631.46	75,687.50	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828A42	US TREASURY N B	2.00%	11/30/2020	07/17/2018	6,030,000.00	5,940,021.09	5,974,175.41	6,049,550.41	75,375.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/23/2018	21,400,000.00	21,079,000.00	21,201,882.87	21,469,382.87	267,500.00	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	08/10/2018	1,665,000.00	1,640,610.35	1,649,585.75	1,670,398.25	20,812.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	08/08/2018	7,100,000.00	6,987,675.78	7,034,269.55	7,123,019.55	88,750.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	08/10/2018	7,140,000.00	7,035,131.25	7,073,899.24	7,163,149.24	89,250.00	0.00
Tota	ls for Cusip				49,390,000.00	48,647,559.56	48,932,756.78	49,550,131.78	617,375.00	0.00
912828D56	US TREASURY N B	2.38%	08/15/2024	10/18/2018	1,010,000.00	970,941.40	1,000,728.51	1,040,931.25	40,202.74	0.00
912828D56	US TREASURY N B	2.38%	08/15/2024	05/20/2019	4,100,000.00	4,134,113.28	4,134,113.28	4,225,562.50	91,449.22	0.00
Tota	ls for Cusip				5,110,000.00	5,105,054.68	5,134,841.79	5,266,493.75	131,651.96	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	11/23/2016	20,975,000.00	21,247,838.87	20,775,901.31	21,162,627.88	386,726.57	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	02/08/2017	430,000.00	436,164.45	425,918.36	433,846.48	7,928.12	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	09/22/2017	12,000,000.00	12,168,281.25	11,886,093.72	12,107,343.72	221,250.00	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	02/14/2018	33,750,000.00	33,296,484.38	33,429,638.59	34,051,904.21	622,265.62	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	02/14/2018	3,035,000.00	2,994,217.19	3,006,191.20	3,062,149.02	55,957.82	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	02/16/2018	4,600,000.00	4,540,164.06	4,556,335.93	4,641,148.43	84,812.50	0.00
Tota	ls for Cusip				74,790,000.00	74,683,150.20	74,080,079.11	75,459,019.74	1,378,940.63	0.00
912828Q78	US TREASURY N B	1.38%	04/30/2021	04/15/2019	6,425,000.00	6,296,500.00	6,296,500.00	6,405,423.80	108,923.80	0.00
Tota	ls for Cusip				6,425,000.00	6,296,500.00	6,296,500.00	6,405,423.80	108,923.80	0.00
912828R28	US TREASURY N/B	1.62%	04/30/2023	07/19/2019	1,970,000.00	1,958,508.30	1,958,508.30	1,969,846.10	11,337.80	0.00
912828R28	US TREASURY N/B	1.62%	04/30/2023	07/22/2019	1,310,000.00	1,302,920.66	1,302,920.66	1,309,897.66	6,977.00	0.00
912828R28	US TREASURY N/B	1.62%	04/30/2023	07/29/2019	1,665,000.00	1,653,967.36	1,653,967.36	1,664,869.93	10,902.57	0.00
Tota	ls for Cusip				4,945,000.00	4,915,396.32	4,915,396.32	4,944,613.69	29,217.37	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828RC6	US TREASURY N B	2.12%	08/15/2021	08/07/2018	37,985,000.00	37,290,586.72	37,639,277.24	38,302,531.05	663,253.81	0.00
912828RC6	US TREASURY N B	2.12%	08/15/2021	08/09/2018	14,000,000.00	13,745,156.25	13,872,578.16	14,117,031.32	244,453.16	0.00
912828RC6	US TREASURY N B	2.12%	08/15/2021	08/06/2018	37,325,000.00	36,665,980.47	36,985,284.27	37,637,013.86	651,729.59	0.00
Tota	Is for Cusip				89,310,000.00	87,701,723.44	88,497,139.67	90,056,576.23	1,559,436.56	0.00
912828TY6	US TREASURY N B	1.62%	11/15/2022	11/12/2019	11,630,000.00	11,600,925.00	11,600,925.00	11,638,631.67	37,706.67	0.00
912828TY6	US TREASURY N B	1.62%	11/15/2022	11/26/2019	420,000.00	421,050.00	421,050.00	420,311.72	0.00	(738.28)
Tota	Is for Cusip				12,050,000.00	12,021,975.00	12,021,975.00	12,058,943.39	37,706.67	(738.28)
912828VB3	US TREASURY N B	1.75%	05/15/2023	09/30/2016	6,090,000.00	6,228,214.45	5,901,114.87	6,113,551.19	212,436.32	0.00
912828VB3	US TREASURY N B	1.75%	05/15/2023	12/26/2017	1,500,000.00	1,458,808.59	1,453,476.57	1,505,800.79	52,324.22	0.00
912828VB3	US TREASURY N B	1.75%	05/15/2023	07/12/2018	2,725,000.00	2,600,778.32	2,640,482.44	2,735,538.09	95,055.65	0.00
912828VB3	US TREASURY N B	1.75%	05/15/2023	09/18/2019	8,500,000.00	8,529,218.75	8,529,218.75	8,532,871.12	3,652.37	0.00
Tota	ls for Cusip				18,815,000.00	18,817,020.11	18,524,292.63	18,887,761.19	363,468.56	0.00
	Is for Cusip US TREASURY N B	1.38%	08/31/2026	09/03/2019	18,815,000.00 15,000.00	18,817,020.11 14,982.42	18,524,292.63 14,982.42	18,887,761.19 14,592.19	363,468.56 0.00	0.00 (390.23)
912828YD6	•		08/31/2026 08/31/2026	09/03/2019 09/20/2019		, ,		, ,	,	
912828YD6 912828YD6	US TREASURY N B				15,000.00	14,982.42	14,982.42	14,592.19	0.00	(390.23)
912828YD6 912828YD6 Tota	US TREASURY N B US TREASURY N B	1.38%			15,000.00 295,000.00	14,982.42 288,316.41	14,982.42 288,316.41	14,592.19 286,979.69	0.00	(390.23) (1,336.72)
912828YD6 912828YD6 Tota 912828YE4	US TREASURY N B US TREASURY N B Is for Cusip	1.38%	08/31/2026	09/20/2019	15,000.00 295,000.00 310,000.00	14,982.42 288,316.41 303,298.83	14,982.42 288,316.41 303,298.83	14,592.19 286,979.69 301,571.88	0.00 0.00 0.00	(390.23) (1,336.72) (1,726.95)
912828YD6 912828YD6 Tota 912828YE4 912828YE4	US TREASURY N B US TREASURY N B Is for Cusip US TREASURY N B	1.38% 1.25% 1.25%	08/31/2026 08/31/2024	09/20/2019	15,000.00 295,000.00 310,000.00 565,000.00	14,982.42 288,316.41 303,298.83 560,056.25	14,982.42 288,316.41 303,298.83 560,056.25	14,592.19 286,979.69 301,571.88 554,207.62	0.00 0.00 0.00 0.00	(390.23) (1,336.72) (1,726.95) (5,848.63)
912828YD6 912828YD6 Tota 912828YE4 912828YE4 912828YE4	US TREASURY N B US TREASURY N B IS for Cusip US TREASURY N B US TREASURY N B	1.38% 1.25% 1.25% 1.25%	08/31/2026 08/31/2024 08/31/2024	09/20/2019 09/05/2019 09/05/2019	15,000.00 295,000.00 310,000.00 565,000.00 665,000.00	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25	14,592.19 286,979.69 301,571.88 554,207.62 652,297.46	0.00 0.00 0.00 0.00 0.00	(390.23) (1,336.72) (1,726.95) (5,848.63) (6,883.79)
912828YD6 912828YD6 Tota 912828YE4 912828YE4 912828YE4 912828YE4	US TREASURY N B US TREASURY N B IS for Cusip US TREASURY N B US TREASURY N B US TREASURY N B	1.38% 1.25% 1.25% 1.25%	08/31/2026 08/31/2024 08/31/2024 08/31/2024	09/20/2019 09/05/2019 09/05/2019 09/16/2019	15,000.00 295,000.00 310,000.00 565,000.00 665,000.00 1,085,000.00	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25 1,062,621.88	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25 1,062,621.88	14,592.19 286,979.69 301,571.88 554,207.62 652,297.46 1,064,274.81	0.00 0.00 0.00 0.00 0.00 1,652.93	(390.23) (1,336.72) (1,726.95) (5,848.63) (6,883.79) 0.00
912828YD6 912828YD6 Tota 912828YE4 912828YE4 912828YE4 912828YE4	US TREASURY N B US TREASURY N B Is for Cusip US TREASURY N B US TREASURY N B US TREASURY N B US TREASURY N B	1.38% 1.25% 1.25% 1.25% 1.25%	08/31/2026 08/31/2024 08/31/2024 08/31/2024	09/20/2019 09/05/2019 09/05/2019 09/16/2019	15,000.00 295,000.00 310,000.00 565,000.00 665,000.00 1,085,000.00 1,415,000.00	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25 1,062,621.88 1,393,553.91	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25 1,062,621.88 1,393,553.91	14,592.19 286,979.69 301,571.88 554,207.62 652,297.46 1,064,274.81 1,387,971.29	0.00 0.00 0.00 0.00 0.00 1,652.93	(390.23) (1,336.72) (1,726.95) (5,848.63) (6,883.79) 0.00 (5,582.62)
912828YD6 912828YD6 Tota 912828YE4 912828YE4 912828YE4 912828YE4 Tota 912828YS3	US TREASURY N B US TREASURY N B IS for Cusip US TREASURY N B	1.38% 1.25% 1.25% 1.25% 1.25%	08/31/2024 08/31/2024 08/31/2024 08/31/2024 08/31/2024	09/20/2019 09/05/2019 09/05/2019 09/16/2019 09/23/2019	15,000.00 295,000.00 310,000.00 565,000.00 1,085,000.00 1,415,000.00 3,730,000.00	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25 1,062,621.88 1,393,553.91 3,675,413.29	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25 1,062,621.88 1,393,553.91 3,675,413.29	14,592.19 286,979.69 301,571.88 554,207.62 652,297.46 1,064,274.81 1,387,971.29 3,658,751.18	0.00 0.00 0.00 0.00 0.00 1,652.93 0.00 1,652.93	(390.23) (1,336.72) (1,726.95) (5,848.63) (6,883.79) 0.00 (5,582.62) (18,315.04)



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/16/2019	820,000.00	810,006.25	810,006.25	808,276.56	0.00	(1,729.69)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/16/2019	1,510,000.00	1,491,125.00	1,491,125.00	1,488,411.71	0.00	(2,713.29)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	935,000.00	924,919.53	924,919.53	921,632.42	0.00	(3,287.11)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	720,000.00	711,675.00	711,675.00	709,706.25	0.00	(1,968.75)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/20/2019	255,000.00	250,776.56	250,776.56	251,354.30	577.74	0.00
Tota	ls for Cusip				9,045,000.00	8,955,669.53	8,955,669.53	8,915,684.73	577.74	(40,562.54)
912828YX2	US TREASURY N B	1.75%	12/31/2026	12/27/2019	3,330,000.00	3,313,350.00	3,313,350.00	3,314,260.56	910.56	0.00
912828YX2	US TREASURY N B	1.75%	12/31/2026	12/27/2019	14,050,000.00	13,979,750.00	13,979,750.00	13,983,591.83	3,841.83	0.00
Tota	ls for Cusip				17,380,000.00	17,293,100.00	17,293,100.00	17,297,852.39	4,752.39	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	2,370,000.00	2,372,962.50	2,372,962.50	2,377,498.82	4,536.32	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	2,335,000.00	2,337,918.75	2,337,918.75	2,342,388.08	4,469.33	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	1,750,000.00	1,752,092.56	1,752,092.56	1,755,537.11	3,444.55	0.00
Tota	ls for Cusip				6,455,000.00	6,462,973.81	6,462,973.81	6,475,424.01	12,450.20	0.00
912833LM0	US TREASURY STRIP	0.00%	08/15/2023	01/30/2019	6,510,000.00	5,781,921.60	5,781,921.60	6,124,680.59	342,758.99	0.00
912833LM0	US TREASURY STRIP	0.00%	08/15/2023	02/26/2019	12,000,000.00	10,739,280.00	10,739,280.00	11,289,733.80	550,453.80	0.00
Tota	ls for Cusip				18,510,000.00	16,521,201.60	16,521,201.60	17,414,414.39	893,212.79	0.00
912833PC8	US TREASURY STRIP	0.00%	02/15/2027	06/20/2017	21,000,000.00	16,855,020.00	16,858,299.15	18,317,740.56	1,459,441.41	0.00
Tota	ls for Cusip				21,000,000.00	16,855,020.00	16,858,299.15	18,317,740.56	1,459,441.41	0.00
912833QB9	US TREASURY STRIP	0.00%	11/15/2027	11/20/2018	3,510,000.00	2,654,051.40	2,750,842.00	3,009,109.45	258,267.45	0.00
912833QB9	US TREASURY STRIP	0.00%	11/15/2027	11/21/2018	11,850,000.00	8,952,201.00	9,287,030.69	10,158,959.26	871,928.57	0.00
912833QB9	US TREASURY STRIP	0.00%	11/15/2027	08/02/2019	20,000,000.00	17,140,200.00	17,140,200.00	17,145,922.80	5,722.80	0.00
Tota	ls for Cusip				35,360,000.00	28,746,452.40	29,178,072.69	30,313,991.51	1,135,918.82	0.00
912833XP0	US TREASURY STRIP	0.00%	08/15/2029	12/31/2019	19,000,000.00	15,618,190.00	15,618,190.00	15,623,603.10	5,413.10	0.00



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

WCT Strategic Bond Account

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				19,000,000.00	15,618,190.00	15,618,190.00	15,623,603.10	5,413.10	0.00
912833XZ8	US TREASURY STRIP	0.00%	02/15/2031	11/27/2019	4,000,000.00	3,221,080.00	3,221,080.00	3,165,331.12	0.00	(55,748.88)
Tota	als for Cusip				4,000,000.00	3,221,080.00	3,221,080.00	3,165,331.12	0.00	(55,748.88)
Totals fo	r US Govt Bonds				422,605,000.00	403,557,036.54	404,287,300.02	412,048,439.85	7,921,004.76	(159,864.93)
Totals for V	VCT Strategic Bond Account			=	1,271,313,622.20	1,135,017,516.84	1,209,620,274.40	1,264,564,615.17	56,694,422.84	(1,750,082.07)

Less amount due to broker (9,019,119) (9,019,119) Total 1,125,998,398 1,255,545,496



APPENDIX II

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Back	ed									
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/15/2024	01/17/2013	1,400,000.00	1,389,117.19	1,358,440.72	1,409,636.20	51,195.48	0.00
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/15/2024	02/19/2013	8,600,000.00	8,425,312.50	8,344,707.28	8,659,193.80	314,486.52	0.00
Tota	lls for Cusip				10,000,000.00	9,814,429.69	9,703,148.00	10,068,830.00	365,682.00	0.00
34530WAA5	FORD CREDIT AUTO OWNER	2.44%	01/15/2027	07/21/2015	3,900,000.00	3,898,458.33	3,867,228.30	3,908,319.09	41,090.79	0.00
Tota	lls for Cusip				3,900,000.00	3,898,458.33	3,867,228.30	3,908,319.09	41,090.79	0.00
42806DAA7	HERTZ VEHICLE FINANCING	2.73%	03/25/2021	04/07/2015	500,000.00	499,966.75	495,770.85	500,560.75	4,789.90	0.00
Tota	als for Cusip				500,000.00	499,966.75	495,770.85	500,560.75	4,789.90	0.00
89231XAA9	TOYOTA AUTO LOAN	2.56%	11/25/2031	06/10/2019	6,800,000.00	6,797,720.64	6,797,720.64	6,904,558.16	106,837.52	0.00
Tota	lls for Cusip				6,800,000.00	6,797,720.64	6,797,720.64	6,904,558.16	106,837.52	0.00
Totals fo	r Asset-Backed				21,200,000.00	21,010,575.41	20,863,867.79	21,382,268.00	518,400.21	0.00
Corporate										
00115AAE9	AEP TRANSMISSION CO LLC	3.10%	12/01/2026	05/07/2018	355,000.00	357,780.54	343,001.40	367,901.85	24,900.45	0.00
Tota	lls for Cusip				355,000.00	357,780.54	343,001.40	367,901.85	24,900.45	0.00
00115AAH2	AEP TRANSMISSION CO LLC	3.75%	12/01/2047	05/07/2018	365,000.00	364,145.94	334,729.90	392,896.29	58,166.39	0.00
Tota	lls for Cusip				365,000.00	364,145.94	334,729.90	392,896.29	58,166.39	0.00
001306AB5	AHS HOSPITAL CORP	5.02%	07/01/2045	08/22/2017	415,000.00	494,725.65	460,954.88	517,278.68	56,323.80	0.00
Tota	lls for Cusip				415,000.00	494,725.65	460,954.88	517,278.68	56,323.80	0.00
00138CAD0	AIG GLOBAL FUNDING	2.15%	07/02/2020	06/27/2017	2,070,000.00	2,068,695.90	2,039,312.13	2,071,988.26	32,676.13	0.00
Tota	lls for Cusip				2,070,000.00	2,068,695.90	2,039,312.13	2,071,988.26	32,676.13	0.00



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	952,442.21	968,283.42	15,841.21	0.00
Tota	als for Cusip				965,000.00	964,507.85	952,442.21	968,283.42	15,841.21	0.00
00206RCN0	AT&T INC	3.40%	05/15/2025	04/23/2015	1,985,000.00	1,979,124.40	1,869,180.91	2,078,835.83	209,654.92	0.00
Tota	als for Cusip				1,985,000.00	1,979,124.40	1,869,180.91	2,078,835.83	209,654.92	0.00
00206RCP5	AT&T INC	4.50%	05/15/2035	07/30/2019	1,000,000.00	1,058,600.00	1,058,600.00	1,114,327.78	55,727.78	0.00
Tota	als for Cusip				1,000,000.00	1,058,600.00	1,058,600.00	1,114,327.78	55,727.78	0.00
00206RDF6	AT&T INC	6.00%	08/15/2040	03/03/2016	545,000.00	558,540.53	550,606.80	698,058.91	147,452.11	0.00
Tota	als for Cusip				545,000.00	558,540.53	550,606.80	698,058.91	147,452.11	0.00
00206RDH2	AT&T INC	5.15%	03/15/2042	03/03/2016	1,025,000.00	959,400.00	957,466.26	1,197,701.47	240,235.21	0.00
Tota	als for Cusip				1,025,000.00	959,400.00	957,466.26	1,197,701.47	240,235.21	0.00
00206RGQ9	AT&T INC	4.30%	02/15/2030	08/14/2019	315,000.00	344,272.95	344,272.95	350,025.17	5,752.22	0.00
Tota	als for Cusip				315,000.00	344,272.95	344,272.95	350,025.17	5,752.22	0.00
00206RHS4	AT&T INC	3.60%	07/15/2025	05/15/2019	300,000.00	303,455.70	303,455.70	317,565.95	14,110.25	0.00
Tota	als for Cusip				300,000.00	303,455.70	303,455.70	317,565.95	14,110.25	0.00
00206RHV7	AT&T INC	2.95%	07/15/2026	05/31/2019	1,335,000.00	1,276,191.92	1,276,191.92	1,361,012.31	84,820.39	0.00
Tota	als for Cusip				1,335,000.00	1,276,191.92	1,276,191.92	1,361,012.31	84,820.39	0.00
00206RHW	5 AT&T INC	3.80%	02/15/2027	05/15/2019	730,000.00	731,541.76	731,541.76	778,204.00	46,662.24	0.00
Tota	als for Cusip				730,000.00	731,541.76	731,541.76	778,204.00	46,662.24	0.00
002824BF6	ABBOTT LABORATORIES	3.75%	11/30/2026	04/18/2018	283,000.00	280,300.18	279,489.80	309,220.39	29,730.59	0.00
Tota	als for Cusip				283,000.00	280,300.18	279,489.80	309,220.39	29,730.59	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
002824BH2	ABBOTT LABORATORIES	4.90%	11/30/2046	05/02/2018	620,000.00	659,289.40	650,829.02	814,840.47	164,011.45	0.00
Tota	Is for Cusip				620,000.00	659,289.40	650,829.02	814,840.47	164,011.45	0.00
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	1,115,000.00	1,113,048.75	1,069,491.04	1,177,969.58	108,478.54	0.00
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/24/2018	3,010,000.00	2,922,138.10	2,887,146.22	3,179,989.63	292,843.41	0.00
Tota	Is for Cusip				4,125,000.00	4,035,186.85	3,956,637.26	4,357,959.21	401,321.95	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/10/2016	875,000.00	897,513.75	809,468.54	986,869.21	177,400.67	0.00
Tota	Is for Cusip				875,000.00	897,513.75	809,468.54	986,869.21	177,400.67	0.00
00287YAU3	ABBVIE INC	2.30%	05/14/2021	05/09/2016	1,000,000.00	998,260.00	976,571.74	1,003,684.08	27,112.34	0.00
Tota	Is for Cusip				1,000,000.00	998,260.00	976,571.74	1,003,684.08	27,112.34	0.00
00287YBW8	ABBVIE INC	3.20%	11/21/2029	11/12/2019	2,435,000.00	2,434,391.25	2,434,391.25	2,477,258.11	42,866.86	0.00
Tota	Is for Cusip				2,435,000.00	2,434,391.25	2,434,391.25	2,477,258.11	42,866.86	0.00
00507UAR2	ACTAVIS FUNDING SCS	3.45%	03/15/2022	03/03/2015	2,955,000.00	2,950,803.90	2,907,846.06	3,022,860.25	115,014.19	0.00
Tota	Is for Cusip				2,955,000.00	2,950,803.90	2,907,846.06	3,022,860.25	115,014.19	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	03/28/2019	2,000,000.00	1,967,860.00	1,967,860.00	2,186,434.14	218,574.14	0.00
Tota	ls for Cusip				2,000,000.00	1,967,860.00	1,967,860.00	2,186,434.14	218,574.14	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	06/12/2014	300,000.00	313,662.00	286,234.49	335,124.58	48,890.09	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	10/30/2015	355,000.00	369,168.05	338,710.81	396,564.09	57,853.28	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	06/27/2018	680,000.00	683,944.00	648,798.17	759,615.71	110,817.54	0.00
Tota	Is for Cusip				1,335,000.00	1,366,774.05	1,273,743.47	1,491,304.38	217,560.91	0.00
010392FN3	ALABAMA POWER CO	2.80%	04/01/2025	04/09/2015	115,000.00	114,871.20	109,628.22	117,514.20	7,885.98	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				115,000.00	114,871.20	109,628.22	117,514.20	7,885.98	0.00
01959LAB8	ALLINA HEALTH SYSTEM	4.43%	04/15/2047	03/30/2017	820,000.00	820,000.00	826,232.72	929,380.01	103,147.29	0.00
Tota	ls for Cusip				820,000.00	820,000.00	826,232.72	929,380.01	103,147.29	0.00
01959LAC6	ALLINA HEALTH SYSTEM	3.89%	04/15/2049	05/22/2019	1,040,000.00	1,040,000.00	1,040,000.00	1,106,096.57	66,096.57	0.00
Tota	ls for Cusip				1,040,000.00	1,040,000.00	1,040,000.00	1,106,096.57	66,096.57	0.00
023765AA8	AMER AIRLINE 16-2 AA PTT	3.20%	06/15/2028	05/02/2016	1,482,557.50	1,482,557.50	1,393,870.90	1,524,675.77	130,804.87	0.00
Tota	ls for Cusip				1,482,557.50	1,482,557.50	1,393,870.90	1,524,675.77	130,804.87	0.00
02377AAA6	AMER AIRLN 14 1 A PTT	3.70%	04/01/2028	09/02/2014	323,305.63	323,305.63	313,024.52	340,034.76	27,010.24	0.00
Tota	ls for Cusip				323,305.63	323,305.63	313,024.52	340,034.76	27,010.24	0.00
02665WBT7	AMERICAN HONDA FINANCE	1.95%	07/20/2020	07/17/2017	4,425,000.00	4,420,530.75	4,355,052.79	4,427,316.44	72,263.65	0.00
Tota	ls for Cusip				4,425,000.00	4,420,530.75	4,355,052.79	4,427,316.44	72,263.65	0.00
026874DL8	AMERICAN INTERNATIONAL	4.75%	04/01/2048	03/19/2018	1,150,000.00	1,147,435.50	1,052,390.30	1,386,690.39	334,300.09	0.00
026874DL8	AMERICAN INTERNATIONAL	4.75%	04/01/2048	03/19/2018	850,000.00	848,640.00	777,853.70	1,024,945.07	247,091.37	0.00
Tota	Is for Cusip				2,000,000.00	1,996,075.50	1,830,244.00	2,411,635.46	581,391.46	0.00
03073EAP0	AMERISOURCEBERGEN	3.45%	12/15/2027	11/29/2017	465,000.00	463,860.75	433,148.12	486,010.53	52,862.41	0.00
03073EAP0	AMERISOURCEBERGEN	3.45%	12/15/2027	12/04/2017	535,000.00	531,538.55	498,353.22	559,173.40	60,820.18	0.00
Tota	Is for Cusip				1,000,000.00	995,399.30	931,501.34	1,045,183.93	113,682.59	0.00
031162BV1	AMGEN INC	3.62%	05/22/2024	03/21/2019	4,500,000.00	4,589,325.00	4,589,325.00	4,755,105.90	165,780.90	0.00
Tota	ls for Cusip				4,500,000.00	4,589,325.00	4,589,325.00	4,755,105.90	165,780.90	0.00
031162CJ7	AMGEN INC	2.60%	08/19/2026	08/10/2016	2,000,000.00	1,998,780.00	1,817,399.24	2,026,259.12	208,859.88	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				2,000,000.00	1,998,780.00	1,817,399.24	2,026,259.12	208,859.88	0.00
036752AC7	ANTHEM INC	3.35%	12/01/2024	11/14/2017	2,000,000.00	1,999,360.00	1,948,390.66	2,087,666.10	139,275.44	0.00
Tota	ls for Cusip				2,000,000.00	1,999,360.00	1,948,390.66	2,087,666.10	139,275.44	0.00
036752AJ2	ANTHEM INC	2.38%	01/15/2025	09/04/2019	1,520,000.00	1,518,662.40	1,518,662.40	1,518,213.74	0.00	(448.66)
Tota	ls for Cusip				1,520,000.00	1,518,662.40	1,518,662.40	1,518,213.74	0.00	(448.66)
037833CG3	APPLE INC	3.00%	02/09/2024	02/02/2017	1,655,000.00	1,654,271.80	1,634,423.77	1,718,813.31	84,389.54	0.00
Tota	ls for Cusip				1,655,000.00	1,654,271.80	1,634,423.77	1,718,813.31	84,389.54	0.00
037833CK4	APPLE INC	1.90%	02/07/2020	02/02/2017	2,500,000.00	2,498,775.00	2,478,293.53	2,499,919.68	21,626.15	0.00
Tota	ls for Cusip				2,500,000.00	2,498,775.00	2,478,293.53	2,499,919.68	21,626.15	0.00
03939CAA1	ARCH CAPITAL FINANCE LLC	4.01%	12/15/2026	11/29/2016	165,000.00	165,000.00	164,761.16	181,241.03	16,479.87	0.00
Tota	ls for Cusip				165,000.00	165,000.00	164,761.16	181,241.03	16,479.87	0.00
03939CAB9	ARCH CAPITAL FINANCE LLC	5.03%	12/15/2046	11/29/2016	445,000.00	445,000.00	464,686.64	556,530.17	91,843.53	0.00
03939CAB9	ARCH CAPITAL FINANCE LLC	5.03%	12/15/2046	04/26/2017	405,000.00	441,567.45	422,917.06	506,504.98	83,587.92	0.00
03939CAB9	ARCH CAPITAL FINANCE LLC	5.03%	12/15/2046	04/27/2017	650,000.00	711,724.00	678,755.77	812,909.23	134,153.46	0.00
Tota	ls for Cusip				1,500,000.00	1,598,291.45	1,566,359.47	1,875,944.38	309,584.91	0.00
040555CU6	ARIZONA PUBLIC SERVICE	3.75%	05/15/2046	05/03/2016	500,000.00	498,565.00	455,623.92	526,540.57	70,916.65	0.00
Tota	ls for Cusip				500,000.00	498,565.00	455,623.92	526,540.57	70,916.65	0.00
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	04/25/2016	975,000.00	975,000.00	939,799.68	1,082,863.75	143,064.07	0.00
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	05/10/2016	1,025,000.00	1,068,952.00	987,994.54	1,138,395.23	150,400.69	0.00
Tota	ls for Cusip				2,000,000.00	2,043,952.00	1,927,794.22	2,221,258.98	293,464.76	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
04650NAB0	AT&T INC	5.35%	09/01/2040	05/12/2011	92,000.00	91,789.41	89,375.28	111,040.98	21,665.70	0.00
Tota	ls for Cusip				92,000.00	91,789.41	89,375.28	111,040.98	21,665.70	0.00
049560AS4	ATMOS ENERGY CORP	3.38%	09/15/2049	09/25/2019	1,320,000.00	1,319,023.20	1,319,023.20	1,340,500.18	21,476.98	0.00
Tota	ls for Cusip				1,320,000.00	1,319,023.20	1,319,023.20	1,340,500.18	21,476.98	0.00
05351WAA1	AVANGRID INC	3.15%	12/01/2024	11/16/2017	1,030,000.00	1,027,548.60	993,940.02	1,063,414.77	69,474.75	0.00
Tota	ls for Cusip				1,030,000.00	1,027,548.60	993,940.02	1,063,414.77	69,474.75	0.00
05463HAA9	AXIS SPECIALTY FINANCE	5.88%	06/01/2020	03/18/2010	2,650,000.00	2,640,036.00	2,726,353.58	2,691,725.28	0.00	(34,628.30)
Tota	ls for Cusip				2,650,000.00	2,640,036.00	2,726,353.58	2,691,725.28	0.00	(34,628.30)
05526DAZ8	BAT CAPITAL CORP	3.22%	08/15/2024	11/20/2018	1,600,000.00	1,600,000.00	1,473,750.46	1,636,604.83	162,854.37	0.00
Tota	ls for Cusip				1,600,000.00	1,600,000.00	1,473,750.46	1,636,604.83	162,854.37	0.00
05526DBD6	BAT CAPITAL CORP	4.39%	08/15/2037	11/20/2018	1,000,000.00	1,000,000.00	818,468.27	1,012,660.92	194,192.65	0.00
Tota	ls for Cusip				1,000,000.00	1,000,000.00	818,468.27	1,012,660.92	194,192.65	0.00
05565EAL9	BMW US CAPITAL LLC	1.85%	09/15/2021	09/08/2016	1,550,000.00	1,548,233.00	1,485,854.44	1,546,717.19	60,862.75	0.00
Tota	ls for Cusip				1,550,000.00	1,548,233.00	1,485,854.44	1,546,717.19	60,862.75	0.00
05723KAE0	BAKER HUGHES LLC CO OBL	3.34%	12/15/2027	01/31/2018	1,070,000.00	1,070,000.00	984,500.03	1,117,015.02	132,514.99	0.00
Tota	ls for Cusip				1,070,000.00	1,070,000.00	984,500.03	1,117,015.02	132,514.99	0.00
05723KAF7	BAKER HUGHES LLC CO OBL	4.08%	12/15/2047	01/31/2018	310,000.00	310,000.00	255,456.02	317,907.11	62,451.09	0.00
Tota	ls for Cusip				310,000.00	310,000.00	255,456.02	317,907.11	62,451.09	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	02/05/2019	3,000,000.00	2,987,730.00	2,987,730.00	3,221,109.93	233,379.93	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	02/08/2019	1,320,000.00	1,317,822.00	1,317,822.00	1,417,288.37	99,466.37	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip				4,320,000.00	4,305,552.00	4,305,552.00	4,638,398.30	332,846.30	0.00
06051GHF9	BANK OF AMERICA CORP	3.55%	03/05/2024	07/02/2018	1,725,000.00	1,704,990.00	1,704,138.16	1,790,299.03	86,160.87	0.00
Tota	Is for Cusip				1,725,000.00	1,704,990.00	1,704,138.16	1,790,299.03	86,160.87	0.00
06675FAS6	BANQUE FED CRED MUTUEL	2.12%	11/21/2022	11/18/2019	1,550,000.00	1,545,613.50	1,545,613.50	1,552,180.99	6,567.49	0.00
Tota	Is for Cusip				1,550,000.00	1,545,613.50	1,545,613.50	1,552,180.99	6,567.49	0.00
06738EAE5	BARCLAYS PLC	3.65%	03/16/2025	07/31/2017	1,615,000.00	1,622,106.00	1,488,608.49	1,681,012.77	192,404.28	0.00
Tota	ls for Cusip				1,615,000.00	1,622,106.00	1,488,608.49	1,681,012.77	192,404.28	0.00
06738EAV7	BARCLAYS PLC	4.95%	01/10/2047	01/03/2017	2,040,000.00	2,038,102.80	1,802,741.64	2,409,829.78	607,088.14	0.00
06738EAV7	BARCLAYS PLC	4.95%	01/10/2047	08/14/2019	500,000.00	544,015.00	544,015.00	590,644.56	46,629.56	0.00
Tota	Is for Cusip				2,540,000.00	2,582,117.80	2,346,756.64	3,000,474.34	653,717.70	0.00
06849RAK8	BARRICK NA FINANCE LLC	5.75%	05/01/2043	02/16/2017	950,000.00	1,106,284.50	997,826.41	1,209,639.77	211,813.36	0.00
06849RAK8	BARRICK NA FINANCE LLC	5.75%	05/01/2043	08/13/2018	50,000.00	54,950.50	52,517.18	63,665.25	11,148.07	0.00
Tota	ls for Cusip				1,000,000.00	1,161,235.00	1,050,343.59	1,273,305.02	222,961.43	0.00
07274NBH5	MONSANTO COMPANY CO	4.70%	07/15/2064	06/25/2018	1,900,000.00	1,623,654.50	1,564,856.87	1,833,996.51	269,139.64	0.00
Tota	ls for Cusip				1,900,000.00	1,623,654.50	1,564,856.87	1,833,996.51	269,139.64	0.00
072863AF0	BAYLOR SCOTT & WHITE	3.97%	11/15/2046	04/06/2016	1,030,000.00	1,030,000.00	999,112.03	1,119,837.22	120,725.19	0.00
Tota	ls for Cusip				1,030,000.00	1,030,000.00	999,112.03	1,119,837.22	120,725.19	0.00
084423AT9	BERKLEY WR CORP	4.75%	08/01/2044	07/30/2014	725,000.00	721,331.50	711,892.79	809,588.82	97,696.03	0.00
Tota	ls for Cusip				725,000.00	721,331.50	711,892.79	809,588.82	97,696.03	0.00
09062XAE3	BIOGEN IDEC INC	3.62%	09/15/2022	09/10/2015	750,000.00	749,400.00	751,964.97	780,626.44	28,661.47	0.00



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Cusip	Description	Coupon N	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip				750,000.00	749,400.00	751,964.97	780,626.44	28,661.47	0.00
09659DAB2	BOARD TRUSTEES LELAND	3.46% 05	5/01/2047	10/27/2016	2,000,000.00	2,055,760.00	1,897,676.52	2,132,274.70	234,598.18	0.00
Tota	ls for Cusip				2,000,000.00	2,055,760.00	1,897,676.52	2,132,274.70	234,598.18	0.00
09659W2F0	BNP PARIBAS	4.40% 08	8/14/2028	10/07/2019	1,075,000.00	1,198,582.00	1,198,582.00	1,194,619.70	0.00	(3,962.30)
Tota	ls for Cusip				1,075,000.00	1,198,582.00	1,198,582.00	1,194,619.70	0.00	(3,962.30)
097023BS3	BOEING CO	3.38% 06	6/15/2046	04/01/2019	500,000.00	454,490.00	454,490.00	488,658.05	34,168.05	0.00
Tota	ls for Cusip				500,000.00	454,490.00	454,490.00	488,658.05	34,168.05	0.00
097023CE3	BOEING CO	3.50% 03	3/01/2039	04/01/2019	750,000.00	713,790.00	713,790.00	774,408.19	60,618.19	0.00
097023CE3	BOEING CO	3.50% 03	3/01/2039	04/02/2019	250,000.00	239,175.00	239,175.00	258,136.06	18,961.06	0.00
Tota	ls for Cusip				1,000,000.00	952,965.00	952,965.00	1,032,544.25	79,579.25	0.00
097023CK9	BOEING CO	3.90% 05	5/01/2049	05/22/2019	1,000,000.00	983,820.00	983,820.00	1,085,643.93	101,823.93	0.00
Tota	Is for Cusip				1,000,000.00	983,820.00	983,820.00	1,085,643.93	101,823.93	0.00
097023CN3	BOEING CO	2.95% 02	2/01/2030	07/29/2019	5,840,000.00	5,833,167.20	5,833,167.20	5,978,028.52	144,861.32	0.00
Tota	Is for Cusip				5,840,000.00	5,833,167.20	5,833,167.20	5,978,028.52	144,861.32	0.00
110122BL1	BRISTOL MYERS SQUIBB	4.00% 08	8/15/2023	11/20/2019	2,170,000.00	2,301,745.04	2,301,745.04	2,312,298.68	10,553.64	0.00
Tota	Is for Cusip				2,170,000.00	2,301,745.04	2,301,745.04	2,312,298.68	10,553.64	0.00
110122BP2	BRISTOL MYERS SQUIBB CO	3.45% 11	1/15/2027	11/20/2019	1,845,000.00	1,950,941.75	1,950,941.75	1,974,650.90	23,709.15	0.00
Tota	Is for Cusip				1,845,000.00	1,950,941.75	1,950,941.75	1,974,650.90	23,709.15	0.00
110122BQ0	BRISTOL MYERS SQUIBB CO	3.90% 02	2/20/2028	11/20/2019	580,000.00	633,941.74	633,941.74	639,380.98	5,439.24	0.00
Tota	ls for Cusip				580,000.00	633,941.74	633,941.74	639,380.98	5,439.24	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
110122BT4	BRISTOL MYERS SQUIBB CO	4.62% 05/15/2044	11/20/2019	95,000.00	114,496.47	114,496.47	115,171.48	675.01	0.00
Tota	als for Cusip			95,000.00	114,496.47	114,496.47	115,171.48	675.01	0.00
110122BZ0	BRISTOL MYERS SQUIBB CO	2.90% 07/26/2024	05/07/2019	10,000.00	9,961.20	9,961.20	10,325.98	364.78	0.00
Tota	als for Cusip			10,000.00	9,961.20	9,961.20	10,325.98	364.78	0.00
110122CC0	BRISTOL MYERS SQUIBB CO	4.12% 06/15/2039	05/07/2019	70,000.00	69,760.60	69,760.60	80,797.21	11,036.61	0.00
Tota	als for Cusip			70,000.00	69,760.60	69,760.60	80,797.21	11,036.61	0.00
110122CD8	BRISTOL MYERS SQUIBB CO	4.25% 10/26/2049	05/07/2019	195,000.00	193,358.10	193,358.10	231,518.70	38,160.60	0.00
Tota	als for Cusip			195,000.00	193,358.10	193,358.10	231,518.70	38,160.60	0.00
11120VAC7	BRIXMOR OPERATING PART	4.12% 06/15/2026	01/08/2019	2,200,000.00	2,116,290.00	2,116,290.00	2,344,018.47	227,728.47	0.00
Tota	als for Cusip			2,200,000.00	2,116,290.00	2,116,290.00	2,344,018.47	227,728.47	0.00
11120VAH6	BRIXMOR OPERATING PART	4.12% 05/15/2029	05/07/2019	365,000.00	365,175.20	365,175.20	392,149.48	26,974.28	0.00
11120VAH6	BRIXMOR OPERATING PART	4.12% 05/15/2029	05/07/2019	335,000.00	334,343.40	334,343.40	359,918.02	25,574.62	0.00
Tota	als for Cusip			700,000.00	699,518.60	699,518.60	752,067.50	52,548.90	0.00
12189TAX2	BURLINGTON NORTH SANTA	6.20% 08/15/2036	08/14/2006	850,000.00	845,078.50	1,035,764.64	1,170,544.18	134,779.54	0.00
12189TAX2	BURLINGTON NORTH SANTA	6.20% 08/15/2036	02/06/2019	2,000,000.00	2,492,000.00	2,492,000.00	2,754,221.60	262,221.60	0.00
Tota	als for Cusip			2,850,000.00	3,337,078.50	3,527,764.64	3,924,765.78	397,001.14	0.00
12527GAG8	3 CF INDUSTRIES INC	3.40% 12/01/2021	11/10/2016	97,000.00	96,857.41	95,110.29	99,477.26	4,366.97	0.00
Tota	als for Cusip			97,000.00	96,857.41	95,110.29	99,477.26	4,366.97	0.00
125523AF7	CIGNA CORP	3.75% 07/15/2023	08/27/2019	230,000.00	234,333.91	234,333.91	241,223.00	6,889.09	0.00
Tota	als for Cusip			230,000.00	234,333.91	234,333.91	241,223.00	6,889.09	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
125523AH3	CIGNA CORP	4.38%	10/15/2028	08/27/2019	1,000,000.00	998,763.53	998,763.53	1,107,887.97	109,124.44	0.00
Tota	als for Cusip				1,000,000.00	998,763.53	998,763.53	1,107,887.97	109,124.44	0.00
125523AK6	CIGNA CORP	4.90%	12/15/2048	08/27/2019	160,000.00	159,742.08	159,742.08	191,119.38	31,377.30	0.00
Tota	als for Cusip				160,000.00	159,742.08	159,742.08	191,119.38	31,377.30	0.00
125523AU4	CIGNA CORP	3.25%	04/15/2025	10/09/2019	1,460,000.00	1,511,352.58	1,511,352.58	1,514,184.48	2,831.90	0.00
Tota	als for Cusip				1,460,000.00	1,511,352.58	1,511,352.58	1,514,184.48	2,831.90	0.00
125523CC2	CIGNA CORP	6.12%	11/15/2041	10/09/2019	791,000.00	990,727.50	990,727.50	1,010,472.82	19,745.32	0.00
Tota	als for Cusip				791,000.00	990,727.50	990,727.50	1,010,472.82	19,745.32	0.00
125523CE8	CIGNA CORP	4.80%	07/15/2046	10/09/2019	340,000.00	377,644.46	377,644.46	394,652.39	17,007.93	0.00
Tota	als for Cusip				340,000.00	377,644.46	377,644.46	394,652.39	17,007.93	0.00
125896BQ2	CMS ENERGY CORP	3.00%	05/15/2026	05/02/2016	1,070,000.00	1,065,955.40	1,006,123.12	1,099,728.97	93,605.85	0.00
Tota	als for Cusip				1,070,000.00	1,065,955.40	1,006,123.12	1,099,728.97	93,605.85	0.00
126408GH0	CSX CORP	6.00%	10/01/2036	06/30/2010	480,000.00	514,334.40	557,778.97	625,229.04	67,450.07	0.00
126408GH0	CSX CORP	6.00%	10/01/2036	05/23/2016	1,802,000.00	2,264,086.86	2,093,995.23	2,347,214.04	253,218.81	0.00
Tota	als for Cusip				2,282,000.00	2,778,421.26	2,651,774.20	2,972,443.08	320,668.88	0.00
126408GK3	CSX CORP	6.15%	05/01/2037	08/07/2019	1,250,000.00	1,636,825.00	1,636,825.00	1,661,582.39	24,757.39	0.00
Tota	als for Cusip				1,250,000.00	1,636,825.00	1,636,825.00	1,661,582.39	24,757.39	0.00
126408HG1	CSX CORP	4.25%	11/01/2066	10/13/2016	1,280,000.00	1,276,812.80	1,106,600.04	1,369,357.11	262,757.07	0.00
Tota	als for Cusip				1,280,000.00	1,276,812.80	1,106,600.04	1,369,357.11	262,757.07	0.00
126650CM0	CVS HEALTH CORP	4.88%	07/20/2035	10/16/2018	325,000.00	323,063.00	314,097.14	373,817.93	59,720.79	0.00



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Cusip	Description	Coupon MatDa	e Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip			325,000.00	323,063.00	314,097.14	373,817.93	59,720.79	0.00
126650CX6	CVS HEALTH CORP	4.30% 03/25/20	28 09/09/2019	4,490,000.00	4,880,270.80	4,880,270.80	4,905,061.21	24,790.41	0.00
Tota	ls for Cusip			4,490,000.00	4,880,270.80	4,880,270.80	4,905,061.21	24,790.41	0.00
126650CZ1	CVS HEALTH CORP	5.05% 03/25/20	48 10/11/2019	500,000.00	569,950.00	569,950.00	592,513.20	22,563.20	0.00
Tota	ls for Cusip			500,000.00	569,950.00	569,950.00	592,513.20	22,563.20	0.00
13034VAA2	CALIFORNIA INSTITUTE OF	4.70% 11/01/2	11 11/29/2011	1,500,000.00	1,486,275.00	1,586,424.00	1,833,995.88	247,571.88	0.00
13034VAA2	CALIFORNIA INSTITUTE OF	4.70% 11/01/2	11 06/07/2016	1,808,000.00	1,947,487.20	1,912,169.73	2,210,576.37	298,406.64	0.00
Tota	ls for Cusip			3,308,000.00	3,433,762.20	3,498,593.73	4,044,572.25	545,978.52	0.00
14042RFH9	CAPITAL ONE NA	2.35% 01/31/20	20 01/16/2018	4,450,000.00	4,427,839.00	4,393,583.52	4,450,880.25	57,296.73	0.00
Tota	ls for Cusip			4,450,000.00	4,427,839.00	4,393,583.52	4,450,880.25	57,296.73	0.00
14149YAT5	CARDINAL HEALTH INC	4.62% 12/15/20	20 12/08/2010	1,575,000.00	1,567,140.75	1,610,819.31	1,613,118.09	2,298.78	0.00
Tota	ls for Cusip			1,575,000.00	1,567,140.75	1,610,819.31	1,613,118.09	2,298.78	0.00
14149YAW8	CARDINAL HEALTH INC	4.60% 03/15/20	43 03/19/2014	1,250,000.00	1,222,375.00	1,083,199.80	1,254,651.36	171,451.56	0.00
14149YAW8	CARDINAL HEALTH INC	4.60% 03/15/20	43 01/24/2018	750,000.00	762,547.50	649,919.88	752,790.82	102,870.94	0.00
Tota	ls for Cusip			2,000,000.00	1,984,922.50	1,733,119.68	2,007,442.18	274,322.50	0.00
14149YBB3	CARDINAL HEALTH INC	4.50% 11/15/20	44 12/09/2019	450,000.00	448,249.50	448,249.50	444,452.85	0.00	(3,796.65)
Tota	ls for Cusip			450,000.00	448,249.50	448,249.50	444,452.85	0.00	(3,796.65)
149123BL4	CATERPILLAR INC	5.30% 09/15/20	35 04/27/2016	1,060,000.00	1,235,684.40	1,174,683.90	1,322,780.35	148,096.45	0.00
Tota	ls for Cusip			1,060,000.00	1,235,684.40	1,174,683.90	1,322,780.35	148,096.45	0.00
14912L7D7	CATERPILLAR FINANCIAL	1.93% 10/01/20	21 03/02/2017	636,000.00	636,449.84	615,844.41	636,362.01	20,517.60	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	ls for Cusip				636,000.00	636,449.84	615,844.41	636,362.01	20,517.60	0.00
14913QAA7	CATERPILLAR FINL SERVICE	2.40%	06/06/2022	06/01/2017	1,125,000.00	1,123,267.50	1,098,134.97	1,139,546.32	41,411.35	0.00
Total	ls for Cusip				1,125,000.00	1,123,267.50	1,098,134.97	1,139,546.32	41,411.35	0.00
151020AH7	CELGENE CORP	3.25%	08/15/2022	05/08/2019	1,250,000.00	1,266,575.00	1,266,575.00	1,279,680.96	13,105.96	0.00
Total	Is for Cusip				1,250,000.00	1,266,575.00	1,266,575.00	1,279,680.96	13,105.96	0.00
15135UAP4	CENOVUS ENERGY INC	5.25%	06/15/2037	12/11/2017	275,000.00	274,797.44	242,272.13	304,805.94	62,533.81	0.00
Total	ls for Cusip				275,000.00	274,797.44	242,272.13	304,805.94	62,533.81	0.00
15135UAR0	CENOVUS ENERGY INC	5.40%	06/15/2047	12/11/2017	250,000.00	231,897.15	215,264.22	290,566.15	75,301.93	0.00
Total	Is for Cusip				250,000.00	231,897.15	215,264.22	290,566.15	75,301.93	0.00
15189TAV9	CENTERPOINT ENERGY INC	4.25%	11/01/2028	10/03/2018	585,000.00	582,654.15	592,809.12	635,273.49	42,464.37	0.00
Total	Is for Cusip				585,000.00	582,654.15	592,809.12	635,273.49	42,464.37	0.00
15189TAW7	CENTERPOINT ENERGY INC	2.50%	09/01/2024	08/12/2019	1,255,000.00	1,252,866.50	1,252,866.50	1,256,803.91	3,937.41	0.00
Total	Is for Cusip				1,255,000.00	1,252,866.50	1,252,866.50	1,256,803.91	3,937.41	0.00
15189TAY3	CENTERPOINT ENERGY INC	3.70%	09/01/2049	08/15/2019	1,000,000.00	1,022,300.00	1,022,300.00	984,449.51	0.00	(37,850.49)
Total	Is for Cusip				1,000,000.00	1,022,300.00	1,022,300.00	984,449.51	0.00	(37,850.49)
15189WAJ9	CENTERPOINT ENERGY	4.10%	09/01/2047	08/21/2017	265,000.00	263,455.05	245,290.79	278,129.64	32,838.85	0.00
Total	Is for Cusip				265,000.00	263,455.05	245,290.79	278,129.64	32,838.85	0.00
161175AX2	CHARTER COMM OPT LLC	3.58%	07/23/2020	12/01/2016	1,175,000.00	1,175,000.00	1,173,733.21	1,182,488.29	8,755.08	0.00
Total	ls for Cusip				1,175,000.00	1,175,000.00	1,173,733.21	1,182,488.29	8,755.08	0.00
161175BB9	CHARTER COMM OPT LLC	4.46%	07/23/2022	12/01/2016	490,000.00	490,000.00	494,706.74	515,072.88	20,366.14	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	lls for Cusip				490,000.00	490,000.00	494,706.74	515,072.88	20,366.14	0.00
161175BL7	CHARTER COMM OPT LLC	5.38%	05/01/2047	11/27/2017	170,000.00	169,368.77	154,048.72	190,724.20	36,675.48	0.00
161175BL7	CHARTER COMM OPT LLC	5.38%	05/01/2047	11/27/2017	850,000.00	849,711.97	770,243.60	953,621.00	183,377.40	0.00
161175BL7	CHARTER COMM OPT LLC	5.38%	05/01/2047	11/27/2017	155,000.00	153,411.08	140,456.19	173,895.59	33,439.40	0.00
Tota	lls for Cusip				1,175,000.00	1,172,491.82	1,064,748.51	1,318,240.79	253,492.28	0.00
16876BAA0	CHILDREN'S HOSPITAL CORP	4.12%	01/01/2047	01/24/2017	800,000.00	800,000.00	803,011.92	907,452.21	104,440.29	0.00
Tota	lls for Cusip				800,000.00	800,000.00	803,011.92	907,452.21	104,440.29	0.00
171340AN2	CHURCH & DWIGHT CO INC	3.15%	08/01/2027	07/20/2017	485,000.00	484,500.45	456,210.35	501,238.75	45,028.40	0.00
Tota	lls for Cusip				485,000.00	484,500.45	456,210.35	501,238.75	45,028.40	0.00
172967AS0	CITIGROUP INC	6.88%	02/15/2098	12/05/2013	1,750,000.00	2,004,572.50	2,191,434.11	2,439,908.85	248,474.74	0.00
Tota	lls for Cusip				1,750,000.00	2,004,572.50	2,191,434.11	2,439,908.85	248,474.74	0.00
172967KA8	CITIGROUP INC	4.45%	09/29/2027	10/23/2015	1,875,000.00	1,880,606.25	1,807,156.56	2,065,840.16	258,683.60	0.00
Tota	lls for Cusip				1,875,000.00	1,880,606.25	1,807,156.56	2,065,840.16	258,683.60	0.00
172967KY6	CITIGROUP INC	3.20%	10/21/2026	10/17/2016	3,000,000.00	2,998,230.00	2,769,565.20	3,112,766.85	343,201.65	0.00
Tota	ıls for Cusip				3,000,000.00	2,998,230.00	2,769,565.20	3,112,766.85	343,201.65	0.00
172967LS8	CITIGROUP INC	3.52%	10/27/2028	10/23/2017	855,000.00	855,359.10	797,365.05	900,226.93	102,861.88	0.00
172967LS8	CITIGROUP INC	3.52%	10/27/2028	10/23/2017	835,000.00	835,350.70	778,713.23	879,168.99	100,455.76	0.00
Tota	lls for Cusip				1,690,000.00	1,690,709.80	1,576,078.28	1,779,395.92	203,317.64	0.00
18600TAA0	CLEVELAND CLINIC FOUND	4.86%	01/01/2114	09/11/2014	970,000.00	970,000.00	994,819.94	1,212,237.01	217,417.07	0.00
Tota	lls for Cusip				970,000.00	970,000.00	994,819.94	1,212,237.01	217,417.07	0.00



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Cusip	Description	Coupon Ma	tDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
195869AL6	COLONIAL PIPELINE	6.38% 08/0	1/2037	06/18/2015	1,000,000.00	1,171,340.00	1,251,617.00	1,354,685.96	103,068.96	0.00
Tota	ls for Cusip				1,000,000.00	1,171,340.00	1,251,617.00	1,354,685.96	103,068.96	0.00
205887BZ4	CONAGRA BRANDS INC	3.80% 10/2	2/2021	10/15/2018	780,000.00	779,103.00	780,275.05	804,931.08	24,656.03	0.00
Tota	ls for Cusip				780,000.00	779,103.00	780,275.05	804,931.08	24,656.03	0.00
20605PAJ0	CONCHO RESOURCES INC	4.88% 10/0	1/2047	09/13/2017	215,000.00	214,460.35	203,998.45	251,189.35	47,190.90	0.00
Tota	ls for Cusip				215,000.00	214,460.35	203,998.45	251,189.35	47,190.90	0.00
20605PAK7	CONCHO RESOURCES INC	4.30% 08/1	5/2028	06/14/2018	495,000.00	493,317.00	484,209.58	539,749.84	55,540.26	0.00
Tota	ls for Cusip				495,000.00	493,317.00	484,209.58	539,749.84	55,540.26	0.00
20605PAL5	CONCHO RESOURCES INC	4.85% 08/1	5/2048	06/14/2018	370,000.00	369,038.00	354,026.55	431,955.44	77,928.89	0.00
20605PAL5	CONCHO RESOURCES INC	4.85% 08/1	5/2048	06/18/2018	275,000.00	272,525.00	263,127.84	321,047.96	57,920.12	0.00
20605PAL5	CONCHO RESOURCES INC	4.85% 08/1	5/2048	06/19/2018	450,000.00	447,210.00	430,572.83	525,351.21	94,778.38	0.00
Tota	Is for Cusip				1,095,000.00	1,088,773.00	1,047,727.22	1,278,354.61	230,627.39	0.00
209111FA6	CONSOLIDATED EDISON CO	5.70% 06/1	5/2040	06/02/2010	2,330,000.00	2,318,676.20	2,721,208.79	3,068,606.04	347,397.25	0.00
Tota	Is for Cusip				2,330,000.00	2,318,676.20	2,721,208.79	3,068,606.04	347,397.25	0.00
21036PBC1	CONSTELLATION BRANDS	4.65% 11/1	5/2028	10/22/2018	175,000.00	174,510.00	174,279.88	196,959.75	22,679.87	0.00
Tota	Is for Cusip				175,000.00	174,510.00	174,279.88	196,959.75	22,679.87	0.00
21036PBD9	CONSTELLATION BRANDS	5.25% 11/1	5/2048	10/22/2018	170,000.00	169,306.40	170,590.33	206,787.14	36,196.81	0.00
Tota	Is for Cusip				170,000.00	169,306.40	170,590.33	206,787.14	36,196.81	0.00
210518CZ7	CONSUMERS ENERGY CO	3.25% 08/1	5/2046	03/24/2017	140,000.00	125,567.40	118,495.81	140,775.48	22,279.67	0.00
Tota	ls for Cusip				140,000.00	125,567.40	118,495.81	140,775.48	22,279.67	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
210518DA1	CONSUMERS ENERGY CO	3.95%	07/15/2047	02/15/2017	270,000.00	268,871.40	263,193.74	302,591.52	39,397.78	0.00
Tota	als for Cusip				270,000.00	268,871.40	263,193.74	302,591.52	39,397.78	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	07/12/2022	11/17/2010	324,148.53	324,148.53	328,535.36	331,085.96	2,550.60	0.00
Tota	als for Cusip				324,148.53	324,148.53	328,535.36	331,085.96	2,550.60	0.00
212015AS0	CONTINENTAL RESOURCES	4.38%	01/15/2028	09/20/2019	1,025,000.00	1,072,672.75	1,072,672.75	1,089,964.50	17,291.75	0.00
Tota	als for Cusip				1,025,000.00	1,072,672.75	1,072,672.75	1,089,964.50	17,291.75	0.00
224044CH8	COX COMMUNICATIONS INC	3.15%	08/15/2024	07/24/2017	2,000,000.00	1,997,240.00	1,924,007.20	2,056,677.72	132,670.52	0.00
Tota	als for Cusip				2,000,000.00	1,997,240.00	1,924,007.20	2,056,677.72	132,670.52	0.00
224044CK1	COX COMMUNICATIONS INC	4.60%	08/15/2047	07/24/2017	365,000.00	362,758.90	328,346.06	405,327.88	76,981.82	0.00
Tota	als for Cusip				365,000.00	362,758.90	328,346.06	405,327.88	76,981.82	0.00
225433AR2	CRED SUIS GP FUN LTD	4.55%	04/17/2026	11/16/2016	1,000,000.00	999,736.70	990,085.49	1,110,233.17	120,147.68	0.00
Tota	als for Cusip				1,000,000.00	999,736.70	990,085.49	1,110,233.17	120,147.68	0.00
23331ABM0	DR HORTON INC	2.50%	10/15/2024	10/07/2019	2,820,000.00	2,818,279.80	2,818,279.80	2,823,303.43	5,023.63	0.00
Tota	als for Cusip				2,820,000.00	2,818,279.80	2,818,279.80	2,823,303.43	5,023.63	0.00
233331AW7	DTE ENERGY CO	2.53%	10/01/2024	08/08/2019	535,000.00	534,823.45	534,823.45	537,610.04	2,786.59	0.00
Tota	als for Cusip				535,000.00	534,823.45	534,823.45	537,610.04	2,786.59	0.00
23355LAC0	DXC TECHNOLOGY CO	4.25%	04/15/2024	08/07/2017	961,000.00	956,564.19	945,601.14	1,020,874.58	75,273.44	0.00
Tota	als for Cusip				961,000.00	956,564.19	945,601.14	1,020,874.58	75,273.44	0.00
233851BW3	DAIMLER FINANCE NA LLC	3.30%	05/19/2025	11/19/2015	1,500,000.00	1,468,125.00	1,411,138.41	1,548,737.27	137,598.86	0.00
Tota	als for Cusip				1,500,000.00	1,468,125.00	1,411,138.41	1,548,737.27	137,598.86	0.00



Totals for Cusip 24422ERM3 DEERE JOHN CA Totals for Cusip 24422ETF6 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUA7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip										
Totals for Cusip 24422ERM3 DEERE JOHN CA Totals for Cusip 24422ETF6 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUA7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
24422ERM3 DEERE JOHN CA Totals for Cusip 24422ETF6 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUA7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	CK8 DAIMLER FINANCE NA LLC	2.20% 1	10/30/2021	10/26/2016	3,250,000.00	3,249,090.00	3,134,323.60	3,255,436.31	121,112.71	0.00
Totals for Cusip 24422ETF6 DEERE JOHN CA Totals for Cusip 24422ETS8 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	Totals for Cusip				3,250,000.00	3,249,090.00	3,134,323.60	3,255,436.31	121,112.71	0.00
24422ETF6 DEERE JOHN CA Totals for Cusip 24422ETS8 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	RM3 DEERE JOHN CAPITAL CORF	2.75% 0	03/15/2022	02/22/2012	420,000.00	419,265.00	413,586.69	428,103.56	14,516.87	0.00
Totals for Cusip 24422ETS8 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	Totals for Cusip				420,000.00	419,265.00	413,586.69	428,103.56	14,516.87	0.00
24422ETS8 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	F6 DEERE JOHN CAPITAL CORF	2.55% 0	01/08/2021	01/05/2016	2,000,000.00	1,997,940.00	1,981,928.22	2,014,232.40	32,304.18	0.00
Totals for Cusip 24422EUT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	Totals for Cusip				2,000,000.00	1,997,940.00	1,981,928.22	2,014,232.40	32,304.18	0.00
24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUA7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	S8 DEERE JOHN CAPITAL CORF	1.95% 0	06/22/2020	06/19/2017	2,000,000.00	1,998,780.00	1,968,801.16	2,000,375.38	31,574.22	0.00
Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	Totals for Cusip				2,000,000.00	1,998,780.00	1,968,801.16	2,000,375.38	31,574.22	0.00
24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUF DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	TT6 DEERE JOHN CAPITAL CORF	2.65% 0	06/24/2024	10/02/2017	920,000.00	913,477.20	882,334.34	946,149.35	63,815.01	0.00
Totals for Cusip 24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip 24422EVB2 JOHN DEERE CA	Totals for Cusip				920,000.00	913,477.20	882,334.34	946,149.35	63,815.01	0.00
24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	JA5 DEERE JOHN CAPITAL CORF	2.70% 0	01/06/2023	01/09/2019	900,000.00	876,105.00	876,105.00	920,299.93	44,194.93	0.00
Totals for Cusip 24422EUM9 DEERE JOHN Co Totals for Cusip 24422EUX5 DEERE JOHN Co Totals for Cusip 24422EVB2 JOHN DEERE Co	Totals for Cusip				900,000.00	876,105.00	876,105.00	920,299.93	44,194.93	0.00
24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip 24422EVB2 JOHN DEERE CA	JE7 DEERE JOHN CAPITAL CORF	3.45% 0	03/13/2025	03/08/2018	1,500,000.00	1,499,535.00	1,494,863.45	1,597,002.29	102,138.84	0.00
Totals for Cusip 24422EUX5 DEERE JOHN Co Totals for Cusip 24422EVB2 JOHN DEERE Co	Totals for Cusip				1,500,000.00	1,499,535.00	1,494,863.45	1,597,002.29	102,138.84	0.00
24422EUX5 DEERE JOHN Co Totals for Cusip 24422EVB2 JOHN DEERE Co	JM9 DEERE JOHN CAPITAL CORF	3.65% 1	10/12/2023	10/09/2018	1,875,000.00	1,874,662.50	1,894,625.98	1,987,121.38	92,495.40	0.00
Totals for Cusip 24422EVB2 JOHN DEERE CA	Totals for Cusip				1,875,000.00	1,874,662.50	1,894,625.98	1,987,121.38	92,495.40	0.00
24422EVB2 JOHN DEERE CA	JX5 DEERE JOHN CAPITAL CORF	2.60% 0	03/07/2024	06/04/2019	880,000.00	878,495.20	878,495.20	900,212.18	21,716.98	0.00
	Totals for Cusip				880,000.00	878,495.20	878,495.20	900,212.18	21,716.98	0.00
Totals to a Control	/B2 JOHN DEERE CAPITAL CORF	2.25% 0	09/14/2026	09/09/2019	1,475,000.00	1,471,386.25	1,471,386.25	1,475,861.19	4,474.94	0.00
l otals for Cusip	Totals for Cusip				1,475,000.00	1,471,386.25	1,471,386.25	1,475,861.19	4,474.94	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	435,000.00	384,063.73	470,662.92	537,150.56	66,487.64	0.00
Tota	als for Cusip				435,000.00	384,063.73	470,662.92	537,150.56	66,487.64	0.00
247361ZK7	DELTA AIR LINES INC	2.88%	03/13/2020	03/09/2017	1,390,000.00	1,386,205.30	1,380,765.80	1,390,215.92	9,450.12	0.00
Tota	als for Cusip				1,390,000.00	1,386,205.30	1,380,765.80	1,390,215.92	9,450.12	0.00
247367BH7	DELTA AIR LINES	6.82%	02/10/2024	04/17/2008	0.02	0.02	0.02	0.02	0.00	0.00
Tota	als for Cusip				0.02	0.02	0.02	0.02	0.00	0.00
250847EA4	DETROIT EDISON COMPANY	5.70%	10/01/2037	04/01/2014	3,110,000.00	3,685,598.80	3,624,774.88	4,033,365.34	408,590.46	0.00
Tota	als for Cusip				3,110,000.00	3,685,598.80	3,624,774.88	4,033,365.34	408,590.46	0.00
251526CA5	DEUTSCHE BANK NY	5.00%	02/14/2022	02/11/2019	2,700,000.00	2,699,487.00	2,699,487.00	2,820,300.50	120,813.50	0.00
Tota	als for Cusip				2,700,000.00	2,699,487.00	2,699,487.00	2,820,300.50	120,813.50	0.00
25156PAC7	DEUTSCHE TELEKOM INT FIN	8.75%	06/15/2030	05/07/2014	360,000.00	528,105.60	469,539.94	530,353.06	60,813.12	0.00
25156PAC7	DEUTSCHE TELEKOM INT FIN	8.75%	06/15/2030	06/23/2014	773,000.00	1,128,100.74	1,008,206.60	1,138,785.87	130,579.27	0.00
Tota	als for Cusip				1,133,000.00	1,656,206.34	1,477,746.54	1,669,138.93	191,392.39	0.00
25466AAD3	DISCOVER BANK	4.20%	08/08/2023	08/05/2013	725,000.00	722,187.00	725,166.79	770,758.12	45,591.33	0.00
Tota	als for Cusip				725,000.00	722,187.00	725,166.79	770,758.12	45,591.33	0.00
254687DR4	WALT DISNEY COMPANY	7.28%	06/30/2028	11/22/2019	1,290,000.00	1,618,734.13	1,618,734.13	1,735,056.79	116,322.66	0.00
Tota	als for Cusip				1,290,000.00	1,618,734.13	1,618,734.13	1,735,056.79	116,322.66	0.00
254687DV5	WALT DISNEY COMPANY	6.55%	03/15/2033	11/22/2019	520,000.00	667,187.05	667,187.05	734,338.35	67,151.30	0.00
Tota	als for Cusip				520,000.00	667,187.05	667,187.05	734,338.35	67,151.30	0.00
254687EB8	WALT DISNEY COMPANY	6.40%	12/15/2035	11/22/2019	750,000.00	1,065,180.52	1,065,180.52	1,066,003.00	822.48	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
254687EB8	WALT DISNEY COMPANY	6.40%	12/15/2035	11/22/2019	395,000.00	566,761.66	566,761.66	561,428.25	0.00	(5,333.41)
Tota	als for Cusip				1,145,000.00	1,631,942.18	1,631,942.18	1,627,431.25	822.48	(5,333.41)
25470DAQ2	DISCOVERY	2.95%	03/20/2023	09/07/2017	1,250,000.00	1,248,425.00	1,195,927.40	1,274,002.90	78,075.50	0.00
Tota	als for Cusip				1,250,000.00	1,248,425.00	1,195,927.40	1,274,002.90	78,075.50	0.00
25470DBG3	DISCOVERY	5.30%	05/15/2049	05/16/2019	120,000.00	119,270.40	119,270.40	142,252.07	22,981.67	0.00
Tota	als for Cusip				120,000.00	119,270.40	119,270.40	142,252.07	22,981.67	0.00
260543BY8	DOW CHEMICAL CO THE	9.40%	05/15/2039	05/07/2009	1,783,000.00	1,775,190.46	2,578,940.36	2,917,683.33	338,742.97	0.00
Tota	als for Cusip				1,783,000.00	1,775,190.46	2,578,940.36	2,917,683.33	338,742.97	0.00
260543CE1	DOW CHEMICAL CO THE	5.25%	11/15/2041	11/04/2011	450,000.00	449,392.50	449,024.35	524,583.90	75,559.55	0.00
Tota	als for Cusip				450,000.00	449,392.50	449,024.35	524,583.90	75,559.55	0.00
260543CG6	DOW CHEMICAL CO THE	4.38%	11/15/2042	09/20/2017	1,000,000.00	1,024,800.00	877,546.43	1,068,165.62	190,619.19	0.00
Tota	als for Cusip				1,000,000.00	1,024,800.00	877,546.43	1,068,165.62	190,619.19	0.00
26078JAB6	DOWDUPONT INC	4.20%	11/15/2023	11/14/2018	500,000.00	500,000.00	511,074.87	534,974.16	23,899.29	0.00
Tota	als for Cusip				500,000.00	500,000.00	511,074.87	534,974.16	23,899.29	0.00
26442CAA2	DUKE ENERGY CAROLINAS	6.10%	06/01/2037	05/31/2007	1,571,000.00	1,570,795.77	1,884,602.99	2,137,461.35	252,858.36	0.00
Tota	als for Cusip				1,571,000.00	1,570,795.77	1,884,602.99	2,137,461.35	252,858.36	0.00
26443CAA1	DUKE UNIVERSITY HEALTH	3.92%	06/01/2047	06/01/2017	1,610,000.00	1,610,000.00	1,571,526.52	1,798,022.01	226,495.49	0.00
Tota	als for Cusip				1,610,000.00	1,610,000.00	1,571,526.52	1,798,022.01	226,495.49	0.00
26875PAM3	EOG RESOURCES INC	3.15%	04/01/2025	03/12/2015	530,000.00	529,994.70	512,595.06	556,584.08	43,989.02	0.00
Tota	als for Cusip				530,000.00	529,994.70	512,595.06	556,584.08	43,989.02	0.00



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Cusip	Description	Coupon M	/latDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
26875PAP6	EOG RESOURCES INC	4.15% 01/	/15/2026	01/11/2016	1,120,000.00	1,118,364.80	1,149,538.67	1,231,168.56	81,629.89	0.00
Tota	ls for Cusip				1,120,000.00	1,118,364.80	1,149,538.67	1,231,168.56	81,629.89	0.00
26882PAR3	ERAC USA FINANCE CO	6.70% 06/	5/01/2034	05/21/2014	560,000.00	702,553.60	665,165.76	756,058.31	90,892.55	0.00
26882PAR3	ERAC USA FINANCE CO	6.70% 06/	5/01/2034	04/06/2017	940,000.00	1,135,106.40	1,116,528.24	1,269,097.87	152,569.63	0.00
26882PAR3	ERAC USA FINANCE CO	6.70% 06/	5/01/2034	04/09/2018	500,000.00	620,090.00	593,898.00	675,052.06	81,154.06	0.00
26882PAR3	ERAC USA FINANCE CO	6.70% 06/	5/01/2034	12/30/2019	200,000.00	270,864.00	270,864.00	270,020.82	0.00	(843.18)
Tota	ls for Cusip				2,200,000.00	2,728,614.00	2,646,456.00	2,970,229.06	324,616.24	(843.18)
26882PBE1	ERAC USA FINANCE CO	7.00% 10/	/15/2037	10/10/2007	665,000.00	659,241.10	826,776.09	940,723.23	113,947.14	0.00
26882PBE1	ERAC USA FINANCE CO	7.00% 10/	/15/2037	12/14/2007	135,000.00	119,086.20	167,841.76	190,973.89	23,132.13	0.00
26882PBE1	ERAC USA FINANCE CO	7.00% 10/	/15/2037	12/02/2014	700,000.00	918,036.00	870,290.62	990,234.98	119,944.36	0.00
26882PBE1	ERAC USA FINANCE CO	7.00% 10/	/15/2037	01/28/2019	500,000.00	612,995.00	612,995.00	707,310.70	94,315.70	0.00
Tota	Is for Cusip				2,000,000.00	2,309,358.30	2,477,903.47	2,829,242.80	351,339.33	0.00
26884TAA0	ERAC USA FINANCE LLC	5.25% 10/	/01/2020	06/24/2010	2,880,000.00	2,862,230.40	2,971,955.95	2,948,807.20	0.00	(23,148.75)
Tota	Is for Cusip				2,880,000.00	2,862,230.40	2,971,955.95	2,948,807.20	0.00	(23,148.75)
29103DAM8	EMERA US FINANCE LP	4.75% 06/	6/15/2046	01/13/2017	1,560,000.00	1,548,930.56	1,499,932.29	1,806,247.08	306,314.79	0.00
Tota	Is for Cusip				1,560,000.00	1,548,930.56	1,499,932.29	1,806,247.08	306,314.79	0.00
29278GAJ7	ENEL FINANCE INTL NV	4.62% 09/	/14/2025	09/11/2018	2,000,000.00	1,987,380.00	1,918,957.12	2,182,573.10	263,615.98	0.00
Tota	Is for Cusip				2,000,000.00	1,987,380.00	1,918,957.12	2,182,573.10	263,615.98	0.00
29279FAA7	ENERGY TRANSFER	6.25% 04/	/15/2049	01/08/2019	220,000.00	219,670.00	219,670.00	265,498.66	45,828.66	0.00
29279FAA7	ENERGY TRANSFER	6.25% 04/	/15/2049	05/22/2019	630,000.00	704,491.20	704,491.20	760,291.63	55,800.43	0.00



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Cusip	Description	Coupon MatDa	te Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
29279FAA7	ENERGY TRANSFER	6.25% 04/15/20	049 08/26/2019	500,000.00	621,140.00	621,140.00	603,406.06	0.00	(17,733.94)
Tota	lls for Cusip			1,350,000.00	1,545,301.20	1,545,301.20	1,629,196.35	101,629.09	(17,733.94)
29364WAK4	ENTERGY LOUISIANA LLC	5.40% 11/01/20	024 11/10/2009	1,560,000.00	1,554,664.80	1,714,784.67	1,786,756.30	71,971.63	0.00
Tota	als for Cusip			1,560,000.00	1,554,664.80	1,714,784.67	1,786,756.30	71,971.63	0.00
29364WBB3	ENTERGY LOUISIANA LLC	4.20% 09/01/2	048 08/08/2018	1,315,000.00	1,312,514.65	1,297,865.23	1,522,162.47	224,297.24	0.00
Tota	als for Cusip			1,315,000.00	1,312,514.65	1,297,865.23	1,522,162.47	224,297.24	0.00
29379VAT0	ENTERPRISE PRODUCTS	5.95% 02/01/20	041 01/05/2011	950,000.00	947,710.50	1,038,352.49	1,226,051.15	187,698.66	0.00
29379VAT0	ENTERPRISE PRODUCTS	5.95% 02/01/20	041 01/04/2011	400,000.00	397,268.00	437,201.05	516,232.06	79,031.01	0.00
Tota	als for Cusip			1,350,000.00	1,344,978.50	1,475,553.54	1,742,283.21	266,729.67	0.00
29379VBF9	ENTERPRISE PRODUCTS	4.95% 10/15/20	054 10/02/2014	250,000.00	245,890.00	242,960.67	288,781.33	45,820.66	0.00
29379VBF9	ENTERPRISE PRODUCTS	4.95% 10/15/20	054 10/22/2014	545,000.00	562,352.80	529,654.26	629,543.30	99,889.04	0.00
Tota	als for Cusip			795,000.00	808,242.80	772,614.93	918,324.63	145,709.70	0.00
30161MAG8	EXELON GENERATION CO	6.25% 10/01/2	039 09/16/2009	1,285,000.00	1,283,239.55	1,340,059.27	1,546,996.94	206,937.67	0.00
30161MAG8	EXELON GENERATION CO	6.25% 10/01/2	039 04/07/2010	595,000.00	598,825.85	620,494.37	716,313.76	95,819.39	0.00
Tota	ıls for Cusip			1,880,000.00	1,882,065.40	1,960,553.64	2,263,310.70	302,757.06	0.00
30231GAF9	EXXON MOBIL	2.71% 03/06/2	025 03/18/2015	750,000.00	757,110.00	726,265.85	775,416.74	49,150.89	0.00
Tota	ıls for Cusip			750,000.00	757,110.00	726,265.85	775,416.74	49,150.89	0.00
30231GAY8	EXXON MOBIL	3.00% 08/16/20	039 08/13/2019	750,000.00	750,000.00	750,000.00	751,999.40	1,999.40	0.00
30231GAY8	EXXON MOBIL	3.00% 08/16/20	039 08/14/2019	25,000.00	25,288.50	25,288.50	25,066.65	0.00	(221.85)
Tota	lls for Cusip			775,000.00	775,288.50	775,288.50	777,066.05	1,999.40	(221.85)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
30231GBE1	EXXON MOBIL	2.44%	08/16/2029	08/13/2019	825,000.00	825,000.00	825,000.00	833,033.36	8,033.36	0.00
Tota	lls for Cusip				825,000.00	825,000.00	825,000.00	833,033.36	8,033.36	0.00
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	06/01/2016	650,000.00	649,551.50	640,853.71	655,280.70	14,426.99	0.00
Tota	lls for Cusip				650,000.00	649,551.50	640,853.71	655,280.70	14,426.99	0.00
3134A32M7	FREDDIE MAC	0.00%	09/15/2027	10/20/2011	3,594,000.00	1,969,188.54	2,737,585.92	3,018,227.51	280,641.59	0.00
Tota	lls for Cusip				3,594,000.00	1,969,188.54	2,737,585.92	3,018,227.51	280,641.59	0.00
31358DDG6	FNMA	0.00%	01/15/2030	02/22/2000	21,839,000.00	2,867,897.48	15,295,657.79	17,223,796.45	1,928,138.66	0.00
31358DDG6	FNMA	0.00%	01/15/2030	05/24/2000	14,022,000.00	1,757,657.70	9,820,766.22	11,058,751.49	1,237,985.27	0.00
Tota	lls for Cusip				35,861,000.00	4,625,555.18	25,116,424.01	28,282,547.94	3,166,123.93	0.00
31358DDR2	FNMA	0.00%	05/15/2030	05/01/2012	8,565,000.00	4,399,875.62	5,928,568.46	6,701,917.47	773,349.01	0.00
31358DDR2	FNMA	0.00%	05/15/2030	03/07/2016	795,000.00	513,212.25	550,287.44	622,069.40	71,781.96	0.00
31358DDR2	FNMA	0.00%	05/15/2030	04/19/2016	1,870,000.00	1,240,240.10	1,294,386.81	1,463,232.42	168,845.61	0.00
Tota	lls for Cusip				11,230,000.00	6,153,327.97	7,773,242.71	8,787,219.29	1,013,976.58	0.00
31359YCW5	5 FNMA STRIPS	0.00%	07/15/2027	05/02/2000	13,918,000.00	2,108,437.82	10,638,991.57	11,758,780.27	1,119,788.70	0.00
Tota	lls for Cusip				13,918,000.00	2,108,437.82	10,638,991.57	11,758,780.27	1,119,788.70	0.00
31359YCZ8	FNMA STRIPS	0.00%	01/15/2029	05/02/2000	10,522,000.00	1,436,463.44	7,626,848.55	8,506,103.49	879,254.94	0.00
Tota	lls for Cusip				10,522,000.00	1,436,463.44	7,626,848.55	8,506,103.49	879,254.94	0.00
31359YDA2	FNMA STRIPS	0.00%	07/15/2029	05/02/2000	14,022,000.00	1,849,081.14	10,002,170.94	11,211,438.59	1,209,267.65	0.00
Tota	lls for Cusip				14,022,000.00	1,849,081.14	10,002,170.94	11,211,438.59	1,209,267.65	0.00
31428XBG0	FEDEX CORP	4.55%	04/01/2046	09/19/2019	1,345,000.00	1,406,412.70	1,406,412.70	1,383,491.24	0.00	(22,921.46)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	ls for Cusip				1,345,000.00	1,406,412.70	1,406,412.70	1,383,491.24	0.00	(22,921.46)
31428XBQ8	FEDEX CORP	4.05%	02/15/2048	02/12/2018	425,000.00	402,300.75	356,002.13	410,645.43	54,643.30	0.00
31428XBQ8	FEDEX CORP	4.05%	02/15/2048	10/01/2018	1,250,000.00	1,125,300.00	1,047,065.10	1,207,780.69	160,715.59	0.00
Total	ls for Cusip				1,675,000.00	1,527,600.75	1,403,067.23	1,618,426.12	215,358.89	0.00
337738AM0	FISERV INC	3.50%	10/01/2022	09/18/2012	1,230,000.00	1,224,329.70	1,221,522.04	1,274,974.93	53,452.89	0.00
Tota	ls for Cusip				1,230,000.00	1,224,329.70	1,221,522.04	1,274,974.93	53,452.89	0.00
337738AN8	FISERV INC	2.70%	06/01/2020	05/19/2015	1,810,000.00	1,806,959.20	1,796,546.58	1,814,485.32	17,938.74	0.00
Tota	ls for Cusip				1,810,000.00	1,806,959.20	1,796,546.58	1,814,485.32	17,938.74	0.00
338915AM3	FLEETBOSTON FINANCIAL	6.70%	07/15/2028	10/23/2013	1,000,000.00	1,122,250.00	1,140,499.38	1,235,330.49	94,831.11	0.00
Total	ls for Cusip				1,000,000.00	1,122,250.00	1,140,499.38	1,235,330.49	94,831.11	0.00
341081EV5	FLORIDA POWER & LIGHT CO	5.65%	02/01/2037	12/02/2013	1,040,000.00	1,185,631.20	1,229,860.37	1,386,257.09	156,396.72	0.00
Tota	ls for Cusip				1,040,000.00	1,185,631.20	1,229,860.37	1,386,257.09	156,396.72	0.00
345370CQ1	FORD MOTOR COMPANY	4.75%	01/15/2043	03/01/2018	1,710,000.00	1,586,349.90	1,318,726.73	1,519,802.77	201,076.04	0.00
345370CQ1	FORD MOTOR COMPANY	4.75%	01/15/2043	05/14/2018	1,490,000.00	1,326,576.80	1,149,065.98	1,324,272.59	175,206.61	0.00
Total	Is for Cusip				3,200,000.00	2,912,926.70	2,467,792.71	2,844,075.36	376,282.65	0.00
345397ZU0	FORD MOTOR CREDIT CO	3.35%	11/01/2022	07/29/2019	3,550,000.00	3,548,154.00	3,548,154.00	3,586,119.76	37,965.76	0.00
Total	Is for Cusip				3,550,000.00	3,548,154.00	3,548,154.00	3,586,119.76	37,965.76	0.00
369550BE7	GENERAL DYNAMICS CORP	3.00%	05/11/2021	05/08/2018	2,680,000.00	2,661,374.00	2,682,167.26	2,725,102.28	42,935.02	0.00
Total	ls for Cusip				2,680,000.00	2,661,374.00	2,682,167.26	2,725,102.28	42,935.02	0.00
36962G2T0	GENERAL ELECTRIC	5.55%	05/04/2020	10/16/2014	290,000.00	338,891.10	294,970.19	293,113.25	0.00	(1,856.94)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				290,000.00	338,891.10	294,970.19	293,113.25	0.00	(1,856.94)
37045VAF7	GENERAL MOTORS CO	6.25%	10/02/2043	09/05/2018	800,000.00	822,560.00	749,874.32	898,828.67	148,954.35	0.00
37045VAF7	GENERAL MOTORS CO	6.25%	10/02/2043	09/07/2018	800,000.00	824,560.00	749,874.32	898,828.67	148,954.35	0.00
Tota	ls for Cusip				1,600,000.00	1,647,120.00	1,499,748.64	1,797,657.34	297,908.70	0.00
37045VAH3	GENERAL MOTORS CO	5.00%	04/01/2035	08/03/2017	1,445,000.00	1,444,060.75	1,228,642.25	1,493,728.54	265,086.29	0.00
Tota	ls for Cusip				1,445,000.00	1,444,060.75	1,228,642.25	1,493,728.54	265,086.29	0.00
37045VAL4	GENERAL MOTORS CO	6.75%	04/01/2046	03/14/2018	1,475,000.00	1,708,448.25	1,427,953.50	1,730,362.55	302,409.05	0.00
Tota	ls for Cusip				1,475,000.00	1,708,448.25	1,427,953.50	1,730,362.55	302,409.05	0.00
37045XAL0	GENERAL MOTORS FINL CO	4.25%	05/15/2023	06/25/2015	1,000,000.00	1,009,970.00	976,618.45	1,053,256.76	76,638.31	0.00
Tota	ls for Cusip				1,000,000.00	1,009,970.00	976,618.45	1,053,256.76	76,638.31	0.00
37045XBS4	GENERAL MOTORS FINL CO	3.45%	01/14/2022	06/20/2018	375,000.00	370,413.75	363,386.72	383,393.66	20,006.94	0.00
Tota	ls for Cusip				375,000.00	370,413.75	363,386.72	383,393.66	20,006.94	0.00
37045XCK0	GENERAL MOTORS FINL CO	4.35%	04/09/2025	09/11/2018	950,000.00	932,615.00	900,082.65	1,013,670.55	113,587.90	0.00
Tota	ls for Cusip				950,000.00	932,615.00	900,082.65	1,013,670.55	113,587.90	0.00
37310PAC5	GEORGETOWN UNIVERSITY	4.32%	04/01/2049	01/09/2019	480,000.00	480,000.00	480,000.00	574,163.77	94,163.77	0.00
37310PAC5	GEORGETOWN UNIVERSITY	4.32%	04/01/2049	01/10/2019	770,000.00	780,140.90	780,140.90	921,054.38	140,913.48	0.00
Tota	ls for Cusip				1,250,000.00	1,260,140.90	1,260,140.90	1,495,218.15	235,077.25	0.00
373298BN7	GEORGIA PACIFIC CORP	7.38%	12/01/2025	12/20/2011	1,000,000.00	1,238,950.00	1,205,859.46	1,265,663.17	59,803.71	0.00
373298BN7	GEORGIA PACIFIC CORP	7.38%	12/01/2025	12/20/2012	1,000,000.00	1,362,270.00	1,205,859.46	1,265,663.17	59,803.71	0.00
Tota	ls for Cusip				2,000,000.00	2,601,220.00	2,411,718.92	2,531,326.34	119,607.42	0.00



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Cusip	Description	Coupon MatDa	te Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
375558AY9	GILEAD SCIENCES INC	2.35% 02/01/20	20 11/12/2014	315,000.00	314,281.80	312,887.31	315,072.55	2,185.24	0.00
Tota	als for Cusip			315,000.00	314,281.80	312,887.31	315,072.55	2,185.24	0.00
375558BG7	GILEAD SCIENCES INC	4.60% 09/01/20	035 01/23/2019	950,000.00	955,120.50	955,120.50	1,134,417.45	179,296.95	0.00
Tota	als for Cusip			950,000.00	955,120.50	955,120.50	1,134,417.45	179,296.95	0.00
38141GFD1	GOLDMAN SACHS GROUP	6.75% 10/01/2	037 08/06/2009	1,005,000.00	999,120.75	1,134,930.24	1,396,074.41	261,144.17	0.00
38141GFD1	GOLDMAN SACHS GROUP	6.75% 10/01/20	037 09/24/2009	500,000.00	521,320.00	564,641.91	694,564.39	129,922.48	0.00
38141GFD1	GOLDMAN SACHS GROUP	6.75% 10/01/20	03/14/2012	495,000.00	478,699.65	558,995.49	687,618.74	128,623.25	0.00
Tota	als for Cusip			2,000,000.00	1,999,140.40	2,258,567.64	2,778,257.54	519,689.90	0.00
38143U8H7	GOLDMAN SACHS GROUP	3.75% 02/25/20	26 12/01/2017	760,000.00	779,448.40	718,691.04	804,472.20	85,781.16	0.00
Tota	als for Cusip			760,000.00	779,448.40	718,691.04	804,472.20	85,781.16	0.00
38148LAC0	GOLDMAN SACHS GROUP	3.50% 01/23/20	025 06/23/2016	1,060,000.00	1,080,436.80	1,004,785.84	1,112,801.22	108,015.38	0.00
Tota	als for Cusip			1,060,000.00	1,080,436.80	1,004,785.84	1,112,801.22	108,015.38	0.00
38148LAF3	GOLDMAN SACHS GROUP	5.15% 05/22/2	045 05/19/2015	880,000.00	874,280.00	822,922.87	1,081,726.40	258,803.53	0.00
38148LAF3	GOLDMAN SACHS GROUP	5.15% 05/22/2	045 08/24/2016	120,000.00	133,266.00	112,216.76	147,508.14	35,291.38	0.00
Tota	als for Cusip			1,000,000.00	1,007,546.00	935,139.63	1,229,234.54	294,094.91	0.00
384802AD6	WW GRAINGER INC	4.20% 05/15/20	04/25/2018	792,000.00	760,874.40	748,565.06	884,028.66	135,463.60	0.00
384802AD6	WW GRAINGER INC	4.20% 05/15/20	047 07/18/2018	455,000.00	446,318.60	430,046.84	507,870.00	77,823.16	0.00
Tota	als for Cusip			1,247,000.00	1,207,193.00	1,178,611.90	1,391,898.66	213,286.76	0.00
404530AA5	HACKENSACK MERIDIAN	4.50% 07/01/2	057 04/06/2017	520,000.00	515,340.80	542,366.28	612,777.98	70,411.70	0.00
Tota	als for Cusip			520,000.00	515,340.80	542,366.28	612,777.98	70,411.70	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
42217KBF2	WELLTOWER INC	4.00%	06/01/2025	05/20/2015	355,000.00	354,737.30	350,357.50	382,215.76	31,858.26	0.00
Tota	als for Cusip				355,000.00	354,737.30	350,357.50	382,215.76	31,858.26	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	01/29/2019	850,000.00	970,275.00	970,275.00	1,070,570.55	100,295.55	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	02/14/2019	1,000,000.00	1,139,420.00	1,139,420.00	1,259,494.76	120,074.76	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	04/11/2019	400,000.00	464,048.00	464,048.00	503,797.90	39,749.90	0.00
Tota	lls for Cusip				2,250,000.00	2,573,743.00	2,573,743.00	2,833,863.21	260,120.21	0.00
423452AC5	HELMERICH & PAYNE INC	4.65%	03/15/2025	03/18/2019	660,000.00	669,033.13	669,033.13	721,008.04	51,974.91	0.00
Tota	lls for Cusip				660,000.00	669,033.13	669,033.13	721,008.04	51,974.91	0.00
44107TAX4	HOST HOTELS & RESORTS	3.88%	04/01/2024	03/09/2017	1,005,000.00	1,000,728.75	991,445.42	1,057,497.01	66,051.59	0.00
Tota	lls for Cusip				1,005,000.00	1,000,728.75	991,445.42	1,057,497.01	66,051.59	0.00
444859BK7	HUMANA INC	3.12%	08/15/2029	08/08/2019	710,000.00	709,275.80	709,275.80	724,277.12	15,001.32	0.00
Tota	lls for Cusip				710,000.00	709,275.80	709,275.80	724,277.12	15,001.32	0.00
446413AL0	HUNTINGTON INGALLS	3.48%	12/01/2027	06/14/2018	700,000.00	676,699.12	652,001.00	727,580.00	75,579.00	0.00
446413AL0	HUNTINGTON INGALLS	3.48%	12/01/2027	06/14/2018	800,000.00	800,000.00	745,144.00	831,520.00	86,376.00	0.00
Tota	lls for Cusip				1,500,000.00	1,476,699.12	1,397,145.00	1,559,100.00	161,955.00	0.00
44644AAB3	HUNTINGTON NATIONAL	2.50%	08/07/2022	08/02/2017	4,250,000.00	4,239,885.00	4,105,923.47	4,297,184.31	191,260.84	0.00
Tota	lls for Cusip				4,250,000.00	4,239,885.00	4,105,923.47	4,297,184.31	191,260.84	0.00
448055AP8	HUSKY ENERGY INC	4.40%	04/15/2029	03/13/2019	1,300,000.00	1,299,207.00	1,299,207.00	1,398,674.86	99,467.86	0.00
448055AP8	HUSKY ENERGY INC	4.40%	04/15/2029	07/18/2019	700,000.00	728,497.00	728,497.00	753,132.62	24,635.62	0.00
448055AP8	HUSKY ENERGY INC	4.40%	04/15/2029	08/26/2019	1,000,000.00	1,064,830.00	1,064,830.00	1,075,903.74	11,073.74	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip				3,000,000.00	3,092,534.00	3,092,534.00	3,227,711.22	135,177.22	0.00
448814DB6	HYDRO QUEBEC	8.62%	06/15/2029	11/26/2014	620,000.00	953,206.60	891,300.54	927,772.87	36,472.33	0.00
448814DB6	HYDRO QUEBEC	8.62%	06/15/2029	01/28/2015	110,000.00	176,335.50	158,133.97	164,604.86	6,470.89	0.00
Tota	Is for Cusip				730,000.00	1,129,542.10	1,049,434.51	1,092,377.73	42,943.22	0.00
448814DF7	HYDRO QUEBEC	9.38%	04/15/2030	12/10/2014	495,000.00	816,453.00	761,096.98	791,738.74	30,641.76	0.00
448814DF7	HYDRO QUEBEC	9.38%	04/15/2030	12/19/2014	190,000.00	312,806.50	292,138.23	303,899.72	11,761.49	0.00
Tota	Is for Cusip				685,000.00	1,129,259.50	1,053,235.21	1,095,638.46	42,403.25	0.00
448814DX8	HYDRO QUEBEC	8.40%	01/15/2022	04/27/2010	3,050,000.00	4,066,138.00	3,511,785.43	3,437,827.23	0.00	(73,958.20)
Tota	ls for Cusip				3,050,000.00	4,066,138.00	3,511,785.43	3,437,827.23	0.00	(73,958.20)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	08/22/2013	2,075,000.00	2,768,631.00	2,577,424.88	2,611,290.18	33,865.30	0.00
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	07/11/2014	255,000.00	353,677.35	316,743.78	320,905.54	4,161.76	0.00
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	12/19/2014	268,000.00	378,887.68	332,891.50	337,265.43	4,373.93	0.00
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	07/01/2016	1,011,000.00	1,429,402.35	1,255,795.93	1,272,296.08	16,500.15	0.00
Tota	Is for Cusip				3,609,000.00	4,930,598.38	4,482,856.09	4,541,757.23	58,901.14	0.00
45138LBF9	IDAHO POWER CORP	4.20%	03/01/2048	03/13/2018	1,000,000.00	996,300.00	987,055.10	1,113,474.29	126,419.19	0.00
Tota	Is for Cusip				1,000,000.00	996,300.00	987,055.10	1,113,474.29	126,419.19	0.00
456873AC2	INGERSOLL RAND LUX FINAN	4.65%	11/01/2044	04/26/2018	650,000.00	659,951.50	634,281.62	735,031.56	100,749.94	0.00
Tota	Is for Cusip				650,000.00	659,951.50	634,281.62	735,031.56	100,749.94	0.00
45687AAN2	INGERSOLL RAND GL HLD	4.30%	02/21/2048	11/20/2018	550,000.00	501,990.50	513,261.23	594,921.74	81,660.51	0.00
Tota	Is for Cusip				550,000.00	501,990.50	513,261.23	594,921.74	81,660.51	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
45818QAD1	INTERAMER DEV BK	6.75%	07/15/2027	01/04/2007	2,000,000.00	2,383,080.00	2,505,696.00	2,579,850.48	74,154.48	0.00
Tota	lls for Cusip				2,000,000.00	2,383,080.00	2,505,696.00	2,579,850.48	74,154.48	0.00
459051FX1	INTL BK RECON & DEV	0.00%	03/01/2028	01/16/2019	11,100,000.00	8,214,000.00	8,214,000.00	9,140,240.83	926,240.83	0.00
Tota	lls for Cusip				11,100,000.00	8,214,000.00	8,214,000.00	9,140,240.83	926,240.83	0.00
460146CH4	INTERNATIONAL PAPER	6.00%	11/15/2041	11/08/2011	760,000.00	759,893.60	800,600.20	948,701.67	148,101.47	0.00
Tota	als for Cusip				760,000.00	759,893.60	800,600.20	948,701.67	148,101.47	0.00
460690BM1	INTERPUBLIC GROUP COS	3.50%	10/01/2020	09/18/2018	590,000.00	588,861.30	590,730.61	596,320.10	5,589.49	0.00
Tota	als for Cusip				590,000.00	588,861.30	590,730.61	596,320.10	5,589.49	0.00
465138RB3	AID ISRAEL	0.00%	08/15/2023	03/14/2019	940,000.00	834,005.60	834,005.60	873,457.97	39,452.37	0.00
Tota	lls for Cusip				940,000.00	834,005.60	834,005.60	873,457.97	39,452.37	0.00
465139TK9	AID ISRAEL	0.00%	11/15/2026	08/29/2019	4,319,000.00	3,806,939.36	3,806,939.36	3,701,266.95	0.00	(105,672.41)
465139TK9	AID ISRAEL	0.00%	11/15/2026	10/16/2019	155,000.00	134,645.40	134,645.40	132,830.84	0.00	(1,814.56)
Tota	lls for Cusip				4,474,000.00	3,941,584.76	3,941,584.76	3,834,097.79	0.00	(107,486.97)
465139VE0	AID ISRAEL	0.00%	11/01/2024	06/12/2019	1,865,000.00	1,657,779.85	1,657,779.85	1,689,527.71	31,747.86	0.00
Tota	als for Cusip				1,865,000.00	1,657,779.85	1,657,779.85	1,689,527.71	31,747.86	0.00
46513EFG2	AID ISRAEL	5.50%	09/18/2033	06/14/2012	9,560,000.00	12,940,416.00	12,135,061.24	13,078,055.24	942,994.00	0.00
46513EFG2	AID ISRAEL	5.50%	09/18/2033	05/14/2019	6,110,000.00	7,999,028.70	7,999,028.70	8,358,464.18	359,435.48	0.00
46513EFG2	AID ISRAEL	5.50%	09/18/2033	10/23/2019	450,000.00	628,150.50	628,150.50	615,598.83	0.00	(12,551.67)
Tota	als for Cusip				16,120,000.00	21,567,595.20	20,762,240.44	22,052,118.25	1,302,429.48	(12,551.67)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	07/20/2016	7,773,000.00	9,808,529.19	8,744,612.80	8,855,295.96	110,683.16	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	lls for Cusip				7,773,000.00	9,808,529.19	8,744,612.80	8,855,295.96	110,683.16	0.00
46625HJB7	JP MORGAN CHASE & CO	5.60%	07/15/2041	07/14/2011	1,545,000.00	1,538,341.05	1,740,628.10	2,115,936.98	375,308.88	0.00
46625HJB7	JP MORGAN CHASE & CO	5.60%	07/15/2041	07/20/2011	1,000,000.00	995,830.00	1,126,620.13	1,369,538.50	242,918.37	0.00
Tota	als for Cusip				2,545,000.00	2,534,171.05	2,867,248.23	3,485,475.48	618,227.25	0.00
46625HKC3	JP MORGAN CHASE & CO	3.12%	01/23/2025	02/20/2018	1,215,000.00	1,179,254.70	1,157,537.85	1,268,018.83	110,480.98	0.00
Tota	als for Cusip				1,215,000.00	1,179,254.70	1,157,537.85	1,268,018.83	110,480.98	0.00
46647PAM8	JPMORGAN CHASE & CO	3.51%	01/23/2029	10/25/2019	2,465,000.00	2,600,821.50	2,600,821.50	2,620,085.43	19,263.93	0.00
Tota	als for Cusip				2,465,000.00	2,600,821.50	2,600,821.50	2,620,085.43	19,263.93	0.00
46647PBE5	JPMORGAN CHASE & CO	2.74%	10/15/2030	09/05/2019	1,330,000.00	1,330,000.00	1,330,000.00	1,330,194.31	194.31	0.00
Tota	lls for Cusip				1,330,000.00	1,330,000.00	1,330,000.00	1,330,194.31	194.31	0.00
478160BU7	JOHNSON & JOHNSON	3.55%	03/01/2036	07/12/2017	640,000.00	658,233.60	606,785.57	700,422.36	93,636.79	0.00
478160BU7	JOHNSON & JOHNSON	3.55%	03/01/2036	06/04/2019	455,000.00	465,101.00	465,101.00	497,956.52	32,855.52	0.00
Tota	lls for Cusip				1,095,000.00	1,123,334.60	1,071,886.57	1,198,378.88	126,492.31	0.00
478160BY9	JOHNSON & JOHNSON	2.45%	03/01/2026	02/01/2019	1,000,000.00	959,240.00	959,240.00	1,015,576.73	56,336.73	0.00
Tota	als for Cusip				1,000,000.00	959,240.00	959,240.00	1,015,576.73	56,336.73	0.00
478160CF9	JOHNSON & JOHNSON	3.62%	03/03/2037	02/28/2017	812,000.00	809,937.52	781,064.23	896,983.78	115,919.55	0.00
478160CF9	JOHNSON & JOHNSON	3.62%	03/03/2037	11/06/2018	1,420,000.00	1,319,932.60	1,365,900.50	1,568,616.96	202,716.46	0.00
Tota	lls for Cusip				2,232,000.00	2,129,870.12	2,146,964.73	2,465,600.74	318,636.01	0.00
478160CK8	JOHNSON & JOHNSON	2.90%	01/15/2028	11/08/2017	1,000,000.00	998,810.00	958,444.64	1,043,986.89	85,542.25	0.00
Tota	lls for Cusip				1,000,000.00	998,810.00	958,444.64	1,043,986.89	85,542.25	0.00



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Cusip	Description	Coupon MatD	ite Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
478375AL2	JOHNSON CONTROLS INTL	4.62% 07/02/	044 12/09/2016	1,750,000.00	1,714,833.75	1,655,003.39	1,923,687.38	268,683.99	0.00
Tota	als for Cusip			1,750,000.00	1,714,833.75	1,655,003.39	1,923,687.38	268,683.99	0.00
478375AN8	JOHNSON CONTROLS INTL	4.95% 07/02/	064 12/09/2016	1,071,000.00	1,008,500.72	995,419.72	1,133,215.73	137,796.01	0.00
Tota	als for Cusip			1,071,000.00	1,008,500.72	995,419.72	1,133,215.73	137,796.01	0.00
485134BM1	GREAT PLAINS ENERGY INC	5.30% 10/01/	041 12/20/2011	250,000.00	272,772.50	283,054.44	316,250.70	33,196.26	0.00
485134BM1	GREAT PLAINS ENERGY INC	5.30% 10/01/	041 12/20/2011	310,000.00	337,872.10	350,987.51	392,150.86	41,163.35	0.00
Tota	als for Cusip			560,000.00	610,644.60	634,041.95	708,401.56	74,359.61	0.00
485134BQ2	KANSAS CITY POWER & LT	4.20% 06/15/	047 06/13/2017	865,000.00	862,655.85	833,464.84	1,001,096.18	167,631.34	0.00
Tota	als for Cusip			865,000.00	862,655.85	833,464.84	1,001,096.18	167,631.34	0.00
485170AQ7	KANSAS CITY SOUTHERN	4.30% 05/15/	043 07/25/2016	825,000.00	761,824.23	767,437.71	900,170.72	132,733.01	0.00
Tota	als for Cusip			825,000.00	761,824.23	767,437.71	900,170.72	132,733.01	0.00
485170AS3	KANSAS CITY SOUTHERN	4.95% 08/15/	045 07/25/2016	1,250,000.00	1,237,579.32	1,273,379.16	1,484,743.55	211,364.39	0.00
485170AS3	KANSAS CITY SOUTHERN	4.95% 08/15/	045 01/23/2019	726,000.00	732,250.86	732,250.86	862,339.05	130,088.19	0.00
Tota	als for Cusip			1,976,000.00	1,969,830.18	2,005,630.02	2,347,082.60	341,452.58	0.00
485170BC7	KANSAS CITY SOUTHERN	4.20% 11/15/	069 11/22/2019	1,720,000.00	1,747,107.20	1,747,107.20	1,758,611.87	11,504.67	0.00
Tota	als for Cusip			1,720,000.00	1,747,107.20	1,747,107.20	1,758,611.87	11,504.67	0.00
491674BG1	KENTUCKY UTILITIES	5.12% 11/01/	040 03/16/2017	445,000.00	508,995.45	499,490.52	552,607.66	53,117.14	0.00
Tota	als for Cusip			445,000.00	508,995.45	499,490.52	552,607.66	53,117.14	0.00
49271VAG5	KEURIG DR PEPPER INC	4.06% 05/25/	023 05/31/2019	3,065,000.00	3,065,000.00	3,065,000.00	3,232,660.37	167,660.37	0.00
Tota	als for Cusip			3,065,000.00	3,065,000.00	3,065,000.00	3,232,660.37	167,660.37	0.00



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Cusip	Description	Coupon MatDa	te Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
494386AC9	KIMBERLY CLARK DE	3.25% 03/12/2	025 03/05/2015	1,000,000.00	994,590.00	936,553.22	995,238.69	58,685.47	0.00
Tota	ıls for Cusip			1,000,000.00	994,590.00	936,553.22	995,238.69	58,685.47	0.00
494550AQ9	KINDER MORGAN ENERGY	7.30% 08/15/2	033 10/01/2009	1,775,000.00	1,907,841.00	2,051,645.02	2,378,169.46	326,524.44	0.00
Tota	als for Cusip			1,775,000.00	1,907,841.00	2,051,645.02	2,378,169.46	326,524.44	0.00
50076QAR7	KRAFT FOODS INC	6.88% 01/26/2	039 09/02/2015	450,000.00	548,554.50	502,080.26	562,248.14	60,167.88	0.00
50076QAR7	KRAFT FOODS INC	6.88% 01/26/2	039 09/25/2015	550,000.00	677,462.50	613,653.65	687,192.17	73,538.52	0.00
50076QAR7	KRAFT FOODS INC	6.88% 01/26/2	039 07/23/2018	600,000.00	700,932.00	669,440.35	749,664.18	80,223.83	0.00
Tota	als for Cusip			1,600,000.00	1,926,949.00	1,785,174.26	1,999,104.49	213,930.23	0.00
50077LAH9	KRAFT HEINZ FOODS CO	2.80% 07/02/2	020 08/16/2016	353,000.00	352,362.36	350,434.13	353,564.08	3,129.95	0.00
Tota	lls for Cusip			353,000.00	352,362.36	350,434.13	353,564.08	3,129.95	0.00
50077LAL0	KRAFT HEINZ FOODS CO	5.00% 07/15/2	035 01/04/2019	1,010,000.00	944,299.50	944,299.50	1,122,165.01	177,865.51	0.00
Tota	als for Cusip			1,010,000.00	944,299.50	944,299.50	1,122,165.01	177,865.51	0.00
50077LAU0	KRAFT HEINZ FOODS CO	3.75% 04/01/2	030 09/11/2019	1,545,000.00	1,539,005.40	1,539,005.40	1,592,069.00	53,063.60	0.00
Tota	als for Cusip			1,545,000.00	1,539,005.40	1,539,005.40	1,592,069.00	53,063.60	0.00
501044BT7	KROGER CO	7.70% 06/01/2	029 05/31/2016	1,087,000.00	1,495,646.78	1,308,911.52	1,459,430.55	150,519.03	0.00
501044BT7	KROGER CO	7.70% 06/01/2	029 12/02/2016	108,000.00	142,160.40	130,048.25	145,003.22	14,954.97	0.00
Tota	als for Cusip			1,195,000.00	1,637,807.18	1,438,959.77	1,604,433.77	165,474.00	0.00
501044DG3	KROGER CO	4.45% 02/01/2	047 01/17/2017	900,000.00	898,803.00	788,528.89	956,016.60	167,487.71	0.00
Tota	als for Cusip			900,000.00	898,803.00	788,528.89	956,016.60	167,487.71	0.00
501044DK4	KROGER CO	4.65% 01/15/2	048 07/17/2017	325,000.00	322,647.00	298,179.12	355,732.35	57,553.23	0.00



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Cusip	Description	Coupon MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
501044DK4	KROGER CO	4.65% 01/15/204	8 06/21/2018	600,000.00	556,320.00	550,484.52	656,736.65	106,252.13	0.00
Tota	als for Cusip			925,000.00	878,967.00	848,663.64	1,012,469.00	163,805.36	0.00
502431AB5	L3HARRIS TECH INC	3.85% 06/15/202	23 06/12/2019	2,055,000.00	2,135,553.94	2,135,553.94	2,163,594.93	28,040.99	0.00
Tota	als for Cusip			2,055,000.00	2,135,553.94	2,135,553.94	2,163,594.93	28,040.99	0.00
50540RAP7	LABORATORY CORP OF	3.20% 02/01/202	22 01/21/2015	115,000.00	115,538.20	114,129.58	117,626.18	3,496.60	0.00
Tota	als for Cusip			115,000.00	115,538.20	114,129.58	117,626.18	3,496.60	0.00
50540RAQ5	LABORATORY CORP OF	3.60% 02/01/202	25 01/21/2015	2,500,000.00	2,496,250.00	2,407,417.73	2,632,083.10	224,665.37	0.00
Tota	als for Cusip			2,500,000.00	2,496,250.00	2,407,417.73	2,632,083.10	224,665.37	0.00
50540RAS1	LABORATORY CORP OF	4.70% 02/01/204	5 01/22/2018	2,000,000.00	2,115,360.00	1,861,889.54	2,251,985.72	390,096.18	0.00
Tota	als for Cusip			2,000,000.00	2,115,360.00	1,861,889.54	2,251,985.72	390,096.18	0.00
50540RAU6	LABORATORY CORP OF	3.60% 09/01/202	7 08/15/2017	505,000.00	504,237.45	480,970.91	533,604.21	52,633.30	0.00
Tota	als for Cusip			505,000.00	504,237.45	480,970.91	533,604.21	52,633.30	0.00
524660AZ0	LEGGETT & PLATT INC	4.40% 03/15/202	9 03/04/2019	1,175,000.00	1,167,844.25	1,167,844.25	1,285,020.20	117,175.95	0.00
524660AZ0	LEGGETT & PLATT INC	4.40% 03/15/202	9 07/19/2019	1,025,000.00	1,072,119.25	1,072,119.25	1,120,975.07	48,855.82	0.00
Tota	als for Cusip			2,200,000.00	2,239,963.50	2,239,963.50	2,405,995.27	166,031.77	0.00
525ESC6X2	LEHMAN BROTHERS	0.00% 09/26/201	4 09/19/2007	1,155,000.00	607,849.21	15,152.86	15,015.00	0.00	(137.86)
Tota	als for Cusip			1,155,000.00	607,849.21	15,152.86	15,015.00	0.00	(137.86)
525ESC6Y0	LEHMAN BROTHERS	0.00% 09/27/202	7 09/19/2007	1,465,000.00	767,015.42	18,455.01	19,045.00	589.99	0.00
Tota	als for Cusip			1,465,000.00	767,015.42	18,455.01	19,045.00	589.99	0.00
526107AD9	LENNOX INTERNATIONAL INC	3.00% 11/15/202	23 10/25/2016	1,610,000.00	1,609,082.30	1,515,026.44	1,638,585.05	123,558.61	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
526107AD9	LENNOX INTERNATIONAL INC	3.00%	11/15/2023	05/31/2018	890,000.00	851,605.40	837,499.09	905,801.67	68,302.58	0.00
Tota	ls for Cusip				2,500,000.00	2,460,687.70	2,352,525.53	2,544,386.72	191,861.19	0.00
53079EBE3	LIBERTY MUTUAL GROUP	4.25%	06/15/2023	06/13/2013	45,000.00	44,714.25	45,369.73	47,821.42	2,451.69	0.00
Tota	Is for Cusip				45,000.00	44,714.25	45,369.73	47,821.42	2,451.69	0.00
53079EBG8	LIBERTY MUTUAL GROUP	4.57%	02/01/2029	01/23/2019	155,000.00	155,193.75	155,193.75	173,220.85	18,027.10	0.00
Tota	Is for Cusip				155,000.00	155,193.75	155,193.75	173,220.85	18,027.10	0.00
53079EBJ2	LIBERTY MUTUAL GROUP	3.95%	10/15/2050	09/24/2019	1,475,000.00	1,529,014.50	1,529,014.50	1,534,231.43	5,216.93	0.00
53079EBJ2	LIBERTY MUTUAL GROUP	3.95%	10/15/2050	09/24/2019	525,000.00	524,666.19	524,666.19	546,082.37	21,416.18	0.00
Tota	Is for Cusip				2,000,000.00	2,053,680.69	2,053,680.69	2,080,313.80	26,633.11	0.00
532457BU1	ELI LILLY & CO	4.15%	03/15/2059	02/20/2019	500,000.00	496,890.00	496,890.00	590,572.00	93,682.00	0.00
Tota	Is for Cusip				500,000.00	496,890.00	496,890.00	590,572.00	93,682.00	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	10/03/2007	1,925,000.00	1,914,970.75	2,272,996.11	2,491,902.53	218,906.42	0.00
Tota	Is for Cusip				1,925,000.00	1,914,970.75	2,272,996.11	2,491,902.53	218,906.42	0.00
534187BH1	LINCOLN NATIONAL CORP	3.80%	03/01/2028	02/07/2018	785,000.00	783,170.95	761,347.01	836,832.66	75,485.65	0.00
Tota	Is for Cusip				785,000.00	783,170.95	761,347.01	836,832.66	75,485.65	0.00
539439AR0	LLOYDS TSB GROUP PLC	4.38%	03/22/2028	08/07/2019	1,000,000.00	1,073,990.00	1,073,990.00	1,102,988.62	28,998.62	0.00
Tota	Is for Cusip				1,000,000.00	1,073,990.00	1,073,990.00	1,102,988.62	28,998.62	0.00
53944VAS8	LLOYDS BANK PLC	2.25%	08/14/2022	08/07/2019	1,260,000.00	1,255,930.20	1,255,930.20	1,266,250.04	10,319.84	0.00
Tota	ls for Cusip				1,260,000.00	1,255,930.20	1,255,930.20	1,266,250.04	10,319.84	0.00
53944YAD5	LLOYDS BANKING GROUP	3.75%	01/11/2027	04/11/2019	800,000.00	792,432.00	792,432.00	841,470.85	49,038.85	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				800,000.00	792,432.00	792,432.00	841,470.85	49,038.85	0.00
53944YAF0	LLOYDS BANKING GROUP	4.45%	05/08/2025	05/01/2018	1,000,000.00	999,400.00	992,964.45	1,092,517.88	99,553.43	0.00
Tota	ls for Cusip				1,000,000.00	999,400.00	992,964.45	1,092,517.88	99,553.43	0.00
53944YAH6	LLOYDS BANKING GROUP	3.90%	03/12/2024	03/05/2019	375,000.00	374,445.00	374,445.00	396,008.95	21,563.95	0.00
Tota	ls for Cusip				375,000.00	374,445.00	374,445.00	396,008.95	21,563.95	0.00
539830BB4	LOCKHEED MARTIN CORP	4.07%	12/15/2042	09/05/2019	1,000,000.00	1,163,180.00	1,163,180.00	1,141,986.23	0.00	(21,193.77)
Tota	ls for Cusip				1,000,000.00	1,163,180.00	1,163,180.00	1,141,986.23	0.00	(21,193.77)
539830BC2	LOCKHEED MARTIN CORP	3.60%	03/01/2035	01/11/2019	1,798,000.00	1,681,705.36	1,681,705.36	1,966,168.61	284,463.25	0.00
Tota	ls for Cusip				1,798,000.00	1,681,705.36	1,681,705.36	1,966,168.61	284,463.25	0.00
552081AM3	LYONDELLBASELL IND NV	4.62%	02/26/2055	05/03/2016	1,500,000.00	1,400,070.00	1,263,325.73	1,578,394.46	315,068.73	0.00
Tota	ls for Cusip				1,500,000.00	1,400,070.00	1,263,325.73	1,578,394.46	315,068.73	0.00
55336VAJ9	MPLX LP	4.88%	06/01/2025	02/14/2018	1,500,000.00	1,567,845.00	1,513,743.92	1,638,661.41	124,917.49	0.00
Tota	ls for Cusip				1,500,000.00	1,567,845.00	1,513,743.92	1,638,661.41	124,917.49	0.00
55336VAK6	MPLX LP	4.12%	03/01/2027	02/07/2017	620,000.00	618,970.80	590,310.53	651,272.18	60,961.65	0.00
Tota	ls for Cusip				620,000.00	618,970.80	590,310.53	651,272.18	60,961.65	0.00
55336VAL4	MPLX LP	5.20%	03/01/2047	02/07/2017	300,000.00	297,912.00	276,149.17	324,363.31	48,214.14	0.00
Tota	ls for Cusip				300,000.00	297,912.00	276,149.17	324,363.31	48,214.14	0.00
55336VAR1	MPLX LP	4.00%	03/15/2028	02/05/2018	515,000.00	512,687.65	482,684.10	533,423.00	50,738.90	0.00
Tota	ls for Cusip				515,000.00	512,687.65	482,684.10	533,423.00	50,738.90	0.00
55616XAG2	MACYS RETAIL HLDGS INC	5.12%	01/15/2042	01/10/2012	450,000.00	449,311.50	365,124.05	414,013.88	48,889.83	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				450,000.00	449,311.50	365,124.05	414,013.88	48,889.83	0.00
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	05/25/2016	1,500,000.00	1,547,325.00	1,506,502.76	1,578,594.54	72,091.78	0.00
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	12/15/2016	500,000.00	497,985.00	502,167.59	526,198.18	24,030.59	0.00
Tota	ls for Cusip				2,000,000.00	2,045,310.00	2,008,670.35	2,104,792.72	96,122.37	0.00
570535AK0	MARKEL CORP	4.90%	07/01/2022	06/27/2012	2,400,000.00	2,396,448.00	2,477,688.38	2,553,537.31	75,848.93	0.00
Tota	ls for Cusip				2,400,000.00	2,396,448.00	2,477,688.38	2,553,537.31	75,848.93	0.00
570535AP9	MARKEL CORP	5.00%	03/30/2043	03/05/2013	80,000.00	78,544.00	79,792.30	86,794.16	7,001.86	0.00
Tota	Is for Cusip				80,000.00	78,544.00	79,792.30	86,794.16	7,001.86	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	03/29/2016	460,000.00	455,202.20	456,346.09	527,910.02	71,563.93	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	05/05/2016	215,000.00	217,601.50	213,292.19	246,740.55	33,448.36	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	10/11/2018	500,000.00	497,770.00	496,028.36	573,815.24	77,786.88	0.00
Tota	Is for Cusip				1,175,000.00	1,170,573.70	1,165,666.64	1,348,465.81	182,799.17	0.00
570535AR5	MARKEL CORP	3.50%	11/01/2027	11/22/2019	500,000.00	517,565.00	517,565.00	517,988.93	423.93	0.00
Tota	Is for Cusip				500,000.00	517,565.00	517,565.00	517,988.93	423.93	0.00
571900BB4	MARRIOTT INTERNATIONAL	3.60%	04/15/2024	03/06/2019	1,235,000.00	1,229,022.60	1,229,022.60	1,300,858.44	71,835.84	0.00
Tota	Is for Cusip				1,235,000.00	1,229,022.60	1,229,022.60	1,300,858.44	71,835.84	0.00
571903AR4	MARRIOTT INTERNATIONAL	2.30%	01/15/2022	06/07/2016	1,155,000.00	1,150,229.85	1,110,409.98	1,160,468.91	50,058.93	0.00
Tota	Is for Cusip				1,155,000.00	1,150,229.85	1,110,409.98	1,160,468.91	50,058.93	0.00
578454AD2	MAYO CLINIC	4.13%	11/15/2052	03/17/2017	1,750,000.00	1,707,755.00	1,760,880.35	2,008,959.00	248,078.65	0.00
Tota	Is for Cusip				1,750,000.00	1,707,755.00	1,760,880.35	2,008,959.00	248,078.65	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
58013MEH3	MCDONALDS CORP	5.70%	02/01/2039	04/08/2014	1,290,000.00	1,533,693.90	1,444,881.90	1,633,589.09	188,707.19	0.00
Tota	ls for Cusip				1,290,000.00	1,533,693.90	1,444,881.90	1,633,589.09	188,707.19	0.00
581557BN4	MCKESSON CORP	4.75%	05/30/2029	01/10/2019	1,000,000.00	1,013,560.00	1,013,560.00	1,124,558.41	110,998.41	0.00
Tota	ls for Cusip				1,000,000.00	1,013,560.00	1,013,560.00	1,124,558.41	110,998.41	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	3,003,000.00	2,997,176.63	2,994,710.10	3,088,640.12	93,930.02	0.00
Tota	ls for Cusip				3,003,000.00	2,997,176.63	2,994,710.10	3,088,640.12	93,930.02	0.00
586054AB4	MEMORIAL SLOAN-	4.12%	07/01/2052	11/28/2012	540,000.00	536,641.20	539,015.75	616,760.17	77,744.42	0.00
Tota	ls for Cusip				540,000.00	536,641.20	539,015.75	616,760.17	77,744.42	0.00
58933YAU9	MERCK & CO INC	2.90%	03/07/2024	03/05/2019	840,000.00	837,631.20	837,631.20	873,854.13	36,222.93	0.00
Tota	ls for Cusip				840,000.00	837,631.20	837,631.20	873,854.13	36,222.93	0.00
59022CAJ2	MERRILL LYNCH	6.11%	01/29/2037	06/18/2012	740,000.00	702,134.20	813,287.21	1,000,279.73	186,992.52	0.00
Tota	ls for Cusip				740,000.00	702,134.20	813,287.21	1,000,279.73	186,992.52	0.00
594918AU8	MICROSOFT CORP	3.75%	05/01/2043	07/28/2014	215,000.00	199,606.00	207,519.62	241,623.23	34,103.61	0.00
Tota	ls for Cusip				215,000.00	199,606.00	207,519.62	241,623.23	34,103.61	0.00
594918BR4	MICROSOFT CORP	2.40%	08/08/2026	08/01/2016	4,000,000.00	3,992,560.00	3,729,389.20	4,047,379.16	317,989.96	0.00
Tota	ls for Cusip				4,000,000.00	3,992,560.00	3,729,389.20	4,047,379.16	317,989.96	0.00
594918BX1	MICROSOFT CORP	2.88%	02/06/2024	01/30/2017	540,000.00	536,068.80	534,909.43	560,336.32	25,426.89	0.00
Tota	ls for Cusip				540,000.00	536,068.80	534,909.43	560,336.32	25,426.89	0.00
594918CB8	MICROSOFT CORP	4.50%	02/06/2057	03/20/2017	1,380,000.00	1,392,185.40	1,470,339.68	1,790,009.33	319,669.65	0.00
Tota	ls for Cusip				1,380,000.00	1,392,185.40	1,470,339.68	1,790,009.33	319,669.65	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
595017AN4	MICROCHIP TECHNOLOGY	3.92%	06/01/2021	06/06/2019	1,285,000.00	1,285,000.00	1,285,000.00	1,314,144.61	29,144.61	0.00
Tota	ls for Cusip				1,285,000.00	1,285,000.00	1,285,000.00	1,314,144.61	29,144.61	0.00
595620AR6	MIDAMERICAN ENERGY CO	3.95%	08/01/2047	01/23/2017	380,000.00	379,464.20	367,866.81	430,850.86	62,984.05	0.00
Tota	ls for Cusip				380,000.00	379,464.20	367,866.81	430,850.86	62,984.05	0.00
610202BR3	MONONGAHELA POWER CO	3.55%	05/15/2027	05/09/2017	2,665,000.00	2,663,880.70	2,611,111.41	2,776,089.14	164,977.73	0.00
Tota	ls for Cusip				2,665,000.00	2,663,880.70	2,611,111.41	2,776,089.14	164,977.73	0.00
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	07/12/2018	905,000.00	896,330.10	879,482.90	989,964.78	110,481.88	0.00
Tota	ls for Cusip				905,000.00	896,330.10	879,482.90	989,964.78	110,481.88	0.00
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	04/22/2015	520,000.00	543,389.60	519,083.39	544,549.39	25,466.00	0.00
Tota	ls for Cusip				520,000.00	543,389.60	519,083.39	544,549.39	25,466.00	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	05/26/2017	2,020,000.00	2,079,125.40	1,970,249.64	2,169,668.16	199,418.52	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	06/13/2018	1,390,000.00	1,370,387.10	1,355,765.84	1,492,989.48	137,223.64	0.00
Tota	ls for Cusip				3,410,000.00	3,449,512.50	3,326,015.48	3,662,657.64	336,642.16	0.00
61746BED4	MORGAN STANLEY	2.62%	11/17/2021	07/25/2018	705,000.00	686,416.20	688,099.04	713,451.22	25,352.18	0.00
Tota	ls for Cusip				705,000.00	686,416.20	688,099.04	713,451.22	25,352.18	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	05/22/2013	365,000.00	362,956.00	365,527.18	385,425.24	19,898.06	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	07/22/2016	155,000.00	161,961.05	155,223.87	163,673.73	8,449.86	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	11/16/2016	125,000.00	129,181.25	125,180.54	131,994.95	6,814.41	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	06/28/2017	120,000.00	125,532.00	120,173.32	126,715.15	6,541.83	0.00
Tota	ls for Cusip				765,000.00	779,630.30	766,104.91	807,809.07	41,704.16	0.00



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Cusip	Description	Coupon MatDa	e Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
617482V92	MORGAN STANLEY	6.38% 07/24/20	42 07/19/2012	1,175,000.00	1,161,687.25	1,437,961.13	1,732,243.39	294,282.26	0.00
Tota	als for Cusip			1,175,000.00	1,161,687.25	1,437,961.13	1,732,243.39	294,282.26	0.00
61761JVL0	MORGAN STANLEY	3.70% 10/23/20	24 03/20/2018	1,000,000.00	989,490.00	983,390.47	1,062,304.05	78,913.58	0.00
Tota	als for Cusip			1,000,000.00	989,490.00	983,390.47	1,062,304.05	78,913.58	0.00
61945CAD5	MOSAIC CO	5.45% 11/15/20	33 11/07/2013	235,000.00	234,121.10	241,545.43	266,768.96	25,223.53	0.00
Tota	als for Cusip			235,000.00	234,121.10	241,545.43	266,768.96	25,223.53	0.00
620076BN8	MOTOROLA SOLUTIONS INC	4.60% 05/23/20	29 05/09/2019	800,000.00	799,680.00	799,680.00	873,314.47	73,634.47	0.00
Tota	als for Cusip			800,000.00	799,680.00	799,680.00	873,314.47	73,634.47	0.00
623115AE2	MT SINAI HOSPITAL	3.74% 07/01/20	49 11/14/2019	955,000.00	955,000.00	955,000.00	952,175.35	0.00	(2,824.65)
Tota	als for Cusip			955,000.00	955,000.00	955,000.00	952,175.35	0.00	(2,824.65)
628530BJ5	MYLAN INC	5.20% 04/15/20	48 01/09/2019	700,000.00	697,747.19	697,747.19	783,747.08	85,999.89	0.00
628530BJ5	MYLAN INC	5.20% 04/15/20	48 01/09/2019	1,700,000.00	1,719,959.59	1,719,959.59	1,903,385.77	183,426.18	0.00
Tota	als for Cusip			2,400,000.00	2,417,706.78	2,417,706.78	2,687,132.85	269,426.07	0.00
62952EAC1	NYU HOSPITAL CENTER	4.78% 07/01/20	44 11/21/2014	500,000.00	508,010.00	527,865.50	591,671.04	63,805.54	0.00
62952EAC1	NYU HOSPITAL CENTER	4.78% 07/01/20	44 11/21/2014	300,000.00	304,176.00	316,719.30	355,002.62	38,283.32	0.00
Tota	als for Cusip			800,000.00	812,186.00	844,584.80	946,673.66	102,088.86	0.00
62952EAE7	NYU HOSPITAL CENTER	4.37% 07/01/20	47 05/23/2017	995,000.00	995,000.00	990,424.61	1,124,729.12	134,304.51	0.00
Tota	als for Cusip			995,000.00	995,000.00	990,424.61	1,124,729.12	134,304.51	0.00
631005BC8	NARRAGANSETT ELECTRIC	5.64% 03/15/20	40 10/10/2013	2,000,000.00	2,198,980.00	2,316,481.36	2,511,757.38	195,276.02	0.00
Tota	als for Cusip			2,000,000.00	2,198,980.00	2,316,481.36	2,511,757.38	195,276.02	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
638585BF5	NATIONSBANK CORP	6.80%	03/15/2028	07/21/2011	1,000,000.00	1,009,730.00	1,143,871.47	1,238,013.73	94,142.26	0.00
Tota	als for Cusip				1,000,000.00	1,009,730.00	1,143,871.47	1,238,013.73	94,142.26	0.00
63906AAA8	NATWEST MARKETS PLC	3.62%	09/29/2022	03/26/2019	2,550,000.00	2,548,597.50	2,548,597.50	2,641,814.48	93,216.98	0.00
Tota	als for Cusip				2,550,000.00	2,548,597.50	2,548,597.50	2,641,814.48	93,216.98	0.00
63946BAH3	NBC UNIVERSAL MEDIA LLC	2.88%	01/15/2023	01/24/2018	2,540,000.00	2,545,715.00	2,493,574.82	2,610,419.32	116,844.50	0.00
Tota	als for Cusip				2,540,000.00	2,545,715.00	2,493,574.82	2,610,419.32	116,844.50	0.00
649322AA2	NY & PRESBYTERIAN HOSPIT	4.02%	08/01/2045	01/29/2015	495,000.00	495,000.00	481,298.84	552,782.28	71,483.44	0.00
Tota	als for Cusip				495,000.00	495,000.00	481,298.84	552,782.28	71,483.44	0.00
649322AE4	NY & PRESBYTERIAN HOSPIT	4.76%	08/01/2116	06/21/2016	1,200,000.00	1,199,928.00	1,184,885.11	1,394,615.80	209,730.69	0.00
Tota	als for Cusip				1,200,000.00	1,199,928.00	1,184,885.11	1,394,615.80	209,730.69	0.00
651290AR9	NEWFIELD EXPLORATION CO	5.38%	01/01/2026	07/31/2019	2,000,000.00	2,186,620.00	2,186,620.00	2,169,227.58	0.00	(17,392.42)
Tota	als for Cusip				2,000,000.00	2,186,620.00	2,186,620.00	2,169,227.58	0.00	(17,392.42)
65339KAT7	NEXTERA ENERGY CAPITAL	3.55%	05/01/2027	04/25/2017	2,495,000.00	2,487,914.20	2,380,842.40	2,650,930.31	270,087.91	0.00
Tota	als for Cusip				2,495,000.00	2,487,914.20	2,380,842.40	2,650,930.31	270,087.91	0.00
65473QBC6	NISOURCE INC	4.80%	02/15/2044	04/09/2013	500,000.00	497,875.00	484,079.79	581,568.20	97,488.41	0.00
Tota	als for Cusip				500,000.00	497,875.00	484,079.79	581,568.20	97,488.41	0.00
65473QBD4	NISOURCE INC	5.65%	02/01/2045	10/03/2013	535,000.00	531,474.35	582,457.32	683,591.27	101,133.95	0.00
Tota	als for Cusip				535,000.00	531,474.35	582,457.32	683,591.27	101,133.95	0.00
655844AW8	NORFOLK SOUTHERN CORP	5.59%	05/17/2025	08/23/2006	258,000.00	247,375.56	285,756.04	300,298.37	14,542.33	0.00
Tota	als for Cusip				258,000.00	247,375.56	285,756.04	300,298.37	14,542.33	0.00



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Cusip	Description	Coupon MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
655844BD9	NORFOLK SOUTHERN CORP	6.00% 05/23/2111	07/31/2019	970,000.00	1,244,005.60	1,244,005.60	1,294,464.49	50,458.89	0.00
Tota	ls for Cusip			970,000.00	1,244,005.60	1,244,005.60	1,294,464.49	50,458.89	0.00
655844CB2	NORFOLK SOUTHERN CORP	5.10% 08/01/2118	07/30/2018	900,000.00	898,254.00	883,102.44	1,064,451.75	181,349.31	0.00
Tota	ls for Cusip			900,000.00	898,254.00	883,102.44	1,064,451.75	181,349.31	0.00
656531AC4	NORSK HYDRO A/S	7.75% 06/15/2023	07/18/2013	500,000.00	669,485.00	591,281.46	592,359.07	1,077.61	0.00
Tota	ls for Cusip			500,000.00	669,485.00	591,281.46	592,359.07	1,077.61	0.00
656531AM2	NORSK HYDRO A/S	7.25% 09/23/2027	02/14/2007	850,000.00	991,414.50	1,052,137.42	1,126,194.21	74,056.79	0.00
Tota	ls for Cusip			850,000.00	991,414.50	1,052,137.42	1,126,194.21	74,056.79	0.00
665772CL1	NORTHERN STATES POWER	4.12% 05/15/2044	05/06/2014	970,000.00	967,177.30	979,141.47	1,113,483.77	134,342.30	0.00
Tota	ls for Cusip			970,000.00	967,177.30	979,141.47	1,113,483.77	134,342.30	0.00
666807AQ5	NORTHROP GRUMMAN	7.88% 03/01/2026	08/19/2010	400,000.00	551,536.00	490,968.45	515,852.16	24,883.71	0.00
666807AQ5	NORTHROP GRUMMAN	7.88% 03/01/2026	01/10/2011	250,000.00	325,927.50	306,855.28	322,407.60	15,552.32	0.00
666807AQ5	NORTHROP GRUMMAN	7.88% 03/01/2026	04/29/2011	750,000.00	971,752.50	920,565.84	967,222.81	46,656.97	0.00
Tota	ls for Cusip			1,400,000.00	1,849,216.00	1,718,389.57	1,805,482.57	87,093.00	0.00
668074AU1	NORTHWESTERN CORP	4.18% 11/15/2044	11/05/2014	450,000.00	450,000.00	449,952.83	502,665.39	52,712.56	0.00
Tota	ls for Cusip			450,000.00	450,000.00	449,952.83	502,665.39	52,712.56	0.00
668444AM4	NORTHWESTERN	3.69% 12/01/2038	09/10/2018	1,000,000.00	978,720.00	962,300.56	1,085,006.37	122,705.81	0.00
Tota	ls for Cusip			1,000,000.00	978,720.00	962,300.56	1,085,006.37	122,705.81	0.00
67021CAL1	NSTAR ELECTRIC COMPANY	2.70% 06/01/2026	05/23/2016	920,000.00	916,798.40	861,250.76	932,686.97	71,436.21	0.00
Tota	ls for Cusip			920,000.00	916,798.40	861,250.76	932,686.97	71,436.21	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
67077MAJ7	NUTRIEN LTD	3.15%	10/01/2022	03/23/2018	615,000.00	609,311.25	593,653.54	628,387.59	34,734.05	0.00
Tota	als for Cusip				615,000.00	609,311.25	593,653.54	628,387.59	34,734.05	0.00
67077MAU2	NUTRIEN LTD	5.00%	04/01/2049	03/19/2019	493,000.00	484,500.68	484,500.68	587,973.95	103,473.27	0.00
Tota	als for Cusip				493,000.00	484,500.68	484,500.68	587,973.95	103,473.27	0.00
67103HAH0	O REILLY AUTOMOTIVE INC	3.90% (06/01/2029	05/09/2019	690,000.00	689,937.90	689,937.90	754,057.55	64,119.65	0.00
Tota	als for Cusip				690,000.00	689,937.90	689,937.90	754,057.55	64,119.65	0.00
674599CP8	OCCIDENTAL PETROLEUM	2.70%	08/15/2022	08/06/2019	1,005,000.00	1,003,924.65	1,003,924.65	1,015,446.67	11,522.02	0.00
Tota	als for Cusip				1,005,000.00	1,003,924.65	1,003,924.65	1,015,446.67	11,522.02	0.00
674599DB8	OCCIDENTAL PETROLEUM	6.95%	07/01/2024	09/12/2019	1,500,000.00	1,755,538.50	1,755,538.50	1,767,148.26	11,609.76	0.00
Tota	als for Cusip				1,500,000.00	1,755,538.50	1,755,538.50	1,767,148.26	11,609.76	0.00
678858BL4	OKLAHOMA G&E CO	5.85% (06/01/2040	06/03/2010	670,000.00	665,698.60	806,246.76	858,924.50	52,677.74	0.00
678858BL4	OKLAHOMA G&E CO	5.85% (06/01/2040	06/03/2010	215,000.00	215,427.85	258,720.97	275,625.02	16,904.05	0.00
678858BL4	OKLAHOMA G&E CO	5.85% (06/01/2040	06/04/2010	590,000.00	601,198.20	709,978.49	756,366.35	46,387.86	0.00
Tota	als for Cusip				1,475,000.00	1,482,324.65	1,774,946.22	1,890,915.87	115,969.65	0.00
682680AN3	ONEOK INC	6.00%	06/15/2035	07/20/2017	1,250,000.00	1,408,012.50	1,246,453.19	1,500,431.06	253,977.87	0.00
Tota	als for Cusip				1,250,000.00	1,408,012.50	1,246,453.19	1,500,431.06	253,977.87	0.00
682680AS2	ONEOK INC	4.00%	07/13/2027	07/10/2017	655,000.00	653,984.75	624,758.19	697,621.75	72,863.56	0.00
Tota	als for Cusip				655,000.00	653,984.75	624,758.19	697,621.75	72,863.56	0.00
682680AV5	ONEOK INC	5.20% (07/15/2048	08/15/2018	475,000.00	491,154.75	454,433.51	539,079.33	84,645.82	0.00
Tota	als for Cusip				475,000.00	491,154.75	454,433.51	539,079.33	84,645.82	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
682680AX1	ONEOK INC	2.75%	09/01/2024	08/12/2019	610,000.00	608,822.70	608,822.70	615,794.96	6,972.26	0.00
Tota	als for Cusip				610,000.00	608,822.70	608,822.70	615,794.96	6,972.26	0.00
682680AZ6	ONEOK INC	4.45%	09/01/2049	08/12/2019	695,000.00	691,559.75	691,559.75	720,906.25	29,346.50	0.00
Tota	als for Cusip				695,000.00	691,559.75	691,559.75	720,906.25	29,346.50	0.00
68327LAB2	CADILLAC FAIRVIEW PRP TR	3.88%	03/20/2027	03/13/2017	1,350,000.00	1,346,004.00	1,343,624.77	1,444,805.41	101,180.64	0.00
Tota	als for Cusip				1,350,000.00	1,346,004.00	1,343,624.77	1,444,805.41	101,180.64	0.00
68389XBL8	ORACLE CORP	2.40%	09/15/2023	06/29/2016	2,775,000.00	2,774,528.25	2,662,980.10	2,821,342.22	158,362.12	0.00
Tota	als for Cusip				2,775,000.00	2,774,528.25	2,662,980.10	2,821,342.22	158,362.12	0.00
690742AG6	OWENS CORNING	4.30%	07/15/2047	08/13/2019	750,000.00	679,687.50	679,687.50	711,876.31	32,188.81	0.00
Tota	als for Cusip				750,000.00	679,687.50	679,687.50	711,876.31	32,188.81	0.00
690742AH4	OWENS CORNING	4.40%	01/30/2048	10/09/2018	500,000.00	404,205.00	377,947.32	483,687.14	105,739.82	0.00
Tota	als for Cusip				500,000.00	404,205.00	377,947.32	483,687.14	105,739.82	0.00
69352PAE3	PPL CAPITAL FUNDING INC	3.50%	12/01/2022	10/10/2012	850,000.00	848,665.50	836,215.92	879,683.83	43,467.91	0.00
Tota	als for Cusip				850,000.00	848,665.50	836,215.92	879,683.83	43,467.91	0.00
693627AY7	PSI ENERGY	6.12%	10/15/2035	10/18/2005	790,000.00	789,581.30	973,351.11	1,042,920.48	69,569.37	0.00
Tota	als for Cusip				790,000.00	789,581.30	973,351.11	1,042,920.48	69,569.37	0.00
698900AG2	PANCANADIAN PETL	7.20%	11/01/2031	07/18/2017	285,000.00	344,852.85	322,321.44	348,705.07	26,383.63	0.00
698900AG2	PANCANADIAN PETL	7.20%	11/01/2031	07/18/2017	1,211,000.00	1,465,322.11	1,369,583.37	1,481,690.65	112,107.28	0.00
Tota	als for Cusip				1,496,000.00	1,810,174.96	1,691,904.81	1,830,395.72	138,490.91	0.00
70462GAA6	PEACEHEALTH OBLIGATED	4.79%	11/15/2048	10/25/2018	600,000.00	600,000.00	634,294.73	738,758.57	104,463.84	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				600,000.00	600,000.00	634,294.73	738,758.57	104,463.84	0.00
709599AU8	PENSKE TRUCK	3.20%	07/15/2020	07/16/2015	2,255,000.00	2,245,957.45	2,243,754.61	2,264,673.48	20,918.87	0.00
Tota	ls for Cusip				2,255,000.00	2,245,957.45	2,243,754.61	2,264,673.48	20,918.87	0.00
709599BC7	PENSKE TRUCK	4.12%	08/01/2023	06/26/2018	3,250,000.00	3,249,707.50	3,244,259.04	3,430,969.49	186,710.45	0.00
Tota	ls for Cusip				3,250,000.00	3,249,707.50	3,244,259.04	3,430,969.49	186,710.45	0.00
709599BG8	PENSKE TRUCK LEASING	2.70%	11/01/2024	09/10/2019	3,950,000.00	3,941,823.50	3,941,823.50	3,978,271.18	36,447.68	0.00
Tota	Is for Cusip				3,950,000.00	3,941,823.50	3,941,823.50	3,978,271.18	36,447.68	0.00
718549AC2	PHILLIPS 66 PARTNERS LP	4.68%	02/15/2045	10/16/2017	750,000.00	760,072.50	675,390.86	814,138.25	138,747.39	0.00
718549AC2	PHILLIPS 66 PARTNERS LP	4.68%	02/15/2045	10/17/2017	330,000.00	335,458.20	297,171.98	358,220.83	61,048.85	0.00
Tota	ls for Cusip				1,080,000.00	1,095,530.70	972,562.84	1,172,359.08	199,796.24	0.00
718549AF5	PHILLIPS 66 PARTNERS LP	3.75%	03/01/2028	10/10/2017	500,000.00	498,100.00	461,777.66	520,825.69	59,048.03	0.00
Tota	ls for Cusip				500,000.00	498,100.00	461,777.66	520,825.69	59,048.03	0.00
723787AB3	PIONEER NATURAL	7.20%	01/15/2028	03/05/2013	1,525,000.00	1,983,765.75	1,849,744.63	1,934,705.59	84,960.96	0.00
Tota	Is for Cusip				1,525,000.00	1,983,765.75	1,849,744.63	1,934,705.59	84,960.96	0.00
737679DB3	POTOMAC ELECTRIC POWER	6.50%	11/15/2037	03/24/2008	2,285,000.00	2,214,553.45	2,880,620.12	3,242,795.41	362,175.29	0.00
Tota	ls for Cusip				2,285,000.00	2,214,553.45	2,880,620.12	3,242,795.41	362,175.29	0.00
737679DC1	POTOMAC ELECTRIC POWER	7.90%	12/15/2038	12/03/2008	810,000.00	810,000.00	1,101,062.70	1,257,938.18	156,875.48	0.00
Tota	ls for Cusip				810,000.00	810,000.00	1,101,062.70	1,257,938.18	156,875.48	0.00
740816AM5	PRES & FELLOWS OF	3.15%	07/15/2046	10/06/2016	650,000.00	648,895.00	579,838.93	664,166.15	84,327.22	0.00
740816AM5	PRES & FELLOWS OF	3.15%	07/15/2046	11/22/2016	2,350,000.00	2,157,112.00	2,096,340.74	2,401,216.06	304,875.32	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
740816AM5	5 PRES & FELLOWS OF	3.15%	07/15/2046	11/29/2016	500,000.00	455,820.00	446,029.95	510,897.04	64,867.09	0.00
Tot	als for Cusip				3,500,000.00	3,261,827.00	3,122,209.62	3,576,279.25	454,069.63	0.00
740816AN3	PRES & FELLOWS OF	3.30%	07/15/2056	10/06/2016	335,000.00	332,514.30	296,346.54	346,634.10	50,287.56	0.00
Tot	als for Cusip				335,000.00	332,514.30	296,346.54	346,634.10	50,287.56	0.00
742651DW	9 PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	490,000.00	525,436.80	499,783.83	522,220.53	22,436.70	0.00
Tot	als for Cusip				490,000.00	525,436.80	499,783.83	522,220.53	22,436.70	0.00
74274TAB6	PRIVATE EXPORT FUNDING	2.65%	02/16/2021	02/13/2018	9,310,000.00	9,300,969.30	9,317,429.38	9,406,006.77	88,577.39	0.00
Tot	als for Cusip				9,310,000.00	9,300,969.30	9,317,429.38	9,406,006.77	88,577.39	0.00
743756AB4	PROV ST JOSEPH HLTH OBL	2.75%	10/01/2026	09/20/2016	335,000.00	335,000.00	311,764.99	338,280.52	26,515.53	0.00
Tot	als for Cusip				335,000.00	335,000.00	311,764.99	338,280.52	26,515.53	0.00
74456QAR	7 PUBLIC SERVICE ELECTRIC	5.80%	05/01/2037	05/07/2007	1,990,000.00	1,986,119.50	2,378,669.07	2,635,394.65	256,725.58	0.00
Tot	als for Cusip				1,990,000.00	1,986,119.50	2,378,669.07	2,635,394.65	256,725.58	0.00
74456QBS4	4 PUBLIC SERVICE ELECTRIC	3.00%	05/15/2027	05/02/2017	1,310,000.00	1,306,161.70	1,260,865.33	1,355,496.64	94,631.31	0.00
Tot	als for Cusip				1,310,000.00	1,306,161.70	1,260,865.33	1,355,496.64	94,631.31	0.00
74834LAS9	QUEST DIAGNOSTIC INC	4.70%	04/01/2021	03/21/2011	1,100,000.00	1,098,163.00	1,130,648.52	1,136,553.36	5,904.84	0.00
Tot	als for Cusip				1,100,000.00	1,098,163.00	1,130,648.52	1,136,553.36	5,904.84	0.00
74834LAW0	QUEST DIAGNOSTIC INC	2.50%	03/30/2020	03/05/2015	1,480,000.00	1,475,382.40	1,466,492.08	1,480,354.28	13,862.20	0.00
Tot	als for Cusip				1,480,000.00	1,475,382.40	1,466,492.08	1,480,354.28	13,862.20	0.00
74834LAX8	QUEST DIAGNOSTIC INC	3.50%	03/30/2025	03/11/2015	1,000,000.00	985,390.00	975,159.77	1,053,687.34	78,527.57	0.00
Tot	als for Cusip				1,000,000.00	985,390.00	975,159.77	1,053,687.34	78,527.57	0.00



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Cusip	Description	Coupon Ma	atDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
74834LAY6	QUEST DIAGNOSTIC INC	4.70% 03/3	30/2045	03/06/2015	725,000.00	710,898.75	692,674.13	809,292.19	116,618.06	0.00
Tota	lls for Cusip				725,000.00	710,898.75	692,674.13	809,292.19	116,618.06	0.00
74834LAZ3	QUEST DIAGNOSTIC INC	3.45% 06/0	01/2026	05/23/2016	470,000.00	468,698.10	451,110.72	493,821.17	42,710.45	0.00
Tota	ıls for Cusip				470,000.00	468,698.10	451,110.72	493,821.17	42,710.45	0.00
756109AV6	REALTY INCOME CORP	3.88% 04/1	15/2025	04/16/2018	965,000.00	956,865.05	963,189.24	1,040,774.21	77,584.97	0.00
Tota	ıls for Cusip				965,000.00	956,865.05	963,189.24	1,040,774.21	77,584.97	0.00
75625QAC3	RECKITT BENCKISER TSY	2.38% 06/2	24/2022	06/21/2017	1,760,000.00	1,758,345.60	1,690,419.65	1,773,091.37	82,671.72	0.00
Tota	lls for Cusip				1,760,000.00	1,758,345.60	1,690,419.65	1,773,091.37	82,671.72	0.00
75625QAD1	RECKITT BENCKISER TSY	2.75% 06/2	26/2024	06/21/2017	2,000,000.00	1,997,840.00	1,890,234.04	2,039,942.78	149,708.74	0.00
Tota	lls for Cusip				2,000,000.00	1,997,840.00	1,890,234.04	2,039,942.78	149,708.74	0.00
773903AC3	ROCKWELL AUTOMATION	5.20% 01/1	15/2098	02/24/2012	625,000.00	620,131.25	617,048.79	780,540.60	163,491.81	0.00
773903AC3	ROCKWELL AUTOMATION	5.20% 01/1	15/2098	02/24/2012	575,000.00	574,637.75	567,684.88	718,097.35	150,412.47	0.00
Tota	lls for Cusip				1,200,000.00	1,194,769.00	1,184,733.67	1,498,637.95	313,904.28	0.00
773903AG4	ROCKWELL AUTOMATION	2.88% 03/0	01/2025	10/25/2017	1,130,000.00	1,119,841.30	1,083,716.47	1,162,120.44	78,403.97	0.00
Tota	lls for Cusip				1,130,000.00	1,119,841.30	1,083,716.47	1,162,120.44	78,403.97	0.00
774341AJ0	ROCKWELL COLLINS	3.20% 03/1	15/2024	03/28/2017	2,495,000.00	2,487,814.40	2,402,711.22	2,596,823.52	194,112.30	0.00
Tota	lls for Cusip				2,495,000.00	2,487,814.40	2,402,711.22	2,596,823.52	194,112.30	0.00
776696AE6	ROPER TECHNOLOGIES INC	3.12% 11/1	15/2022	06/03/2016	1,000,000.00	1,016,130.00	979,823.24	1,024,948.18	45,124.94	0.00
Tota	lls for Cusip				1,000,000.00	1,016,130.00	979,823.24	1,024,948.18	45,124.94	0.00
776743AF3	ROPER TECHNOLOGIES INC	4.20% 09/1	15/2028	08/16/2018	500,000.00	499,420.00	495,018.67	548,000.10	52,981.43	0.00



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Cusip	Description	Coupon MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip			500,000.00	499,420.00	495,018.67	548,000.10	52,981.43	0.00
780097BK6	ROYAL BK SCOTLND GRP	4.27% 03/22/202	5 03/21/2019	600,000.00	602,568.00	602,568.00	637,472.05	34,904.05	0.00
780097BK6	ROYAL BK SCOTLND GRP	4.27% 03/22/202	5 03/19/2019	1,350,000.00	1,350,000.00	1,350,000.00	1,434,312.10	84,312.10	0.00
780097BK6	ROYAL BK SCOTLND GRP	4.27% 03/22/202	5 03/20/2019	490,000.00	490,960.40	490,960.40	520,602.17	29,641.77	0.00
780097BK6	ROYAL BK SCOTLND GRP	4.27% 03/22/202	5 03/20/2019	1,070,000.00	1,071,861.80	1,071,861.80	1,136,825.15	64,963.35	0.00
Tota	Is for Cusip			3,510,000.00	3,515,390.20	3,515,390.20	3,729,211.47	213,821.27	0.00
780097BL4	ROYAL BK SCOTLND GRP	4.44% 05/08/203	0 10/21/2019	1,000,000.00	1,088,870.00	1,088,870.00	1,105,004.07	16,134.07	0.00
Tota	Is for Cusip			1,000,000.00	1,088,870.00	1,088,870.00	1,105,004.07	16,134.07	0.00
78349AAB9	RWJ BARNABAS HEALTH	3.95% 07/01/204	6 10/19/2016	1,095,000.00	1,095,000.00	1,028,977.40	1,160,803.21	131,825.81	0.00
Tota	ls for Cusip			1,095,000.00	1,095,000.00	1,028,977.40	1,160,803.21	131,825.81	0.00
78355HKF5	RYDER SYSTEM INC	2.50% 09/01/202	2 08/01/2017	2,660,000.00	2,653,562.80	2,555,668.87	2,673,588.00	117,919.13	0.00
Tota	ls for Cusip			2,660,000.00	2,653,562.80	2,555,668.87	2,673,588.00	117,919.13	0.00
78355HKH1	RYDER SYSTEM INC	3.75% 06/09/202	3 06/14/2018	2,250,000.00	2,245,365.00	2,236,172.58	2,351,029.28	114,856.70	0.00
Tota	ls for Cusip			2,250,000.00	2,245,365.00	2,236,172.58	2,351,029.28	114,856.70	0.00
78355HKK4	RYDER SYSTEM INC	3.88% 12/01/202	3 10/30/2018	2,000,000.00	1,998,760.00	2,002,650.40	2,111,272.46	108,622.06	0.00
Tota	Is for Cusip			2,000,000.00	1,998,760.00	2,002,650.40	2,111,272.46	108,622.06	0.00
797440BF0	SAN DIEGO G & E	5.35% 05/15/203	5 08/20/2019	1,500,000.00	1,838,745.00	1,838,745.00	1,759,213.67	0.00	(79,531.33)
Tota	Is for Cusip			1,500,000.00	1,838,745.00	1,838,745.00	1,759,213.67	0.00	(79,531.33)
797440BL7	SAN DIEGO G & E	5.35% 05/15/204	0 05/10/2010	1,605,000.00	1,602,849.30	1,787,590.42	1,893,314.00	105,723.58	0.00
Tota	ls for Cusip			1,605,000.00	1,602,849.30	1,787,590.42	1,893,314.00	105,723.58	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
797440BR4	SAN DIEGO G & E	3.60%	09/01/2023	09/04/2013	625,000.00	624,900.00	629,978.79	653,572.56	23,593.77	0.00
Tota	ls for Cusip				625,000.00	624,900.00	629,978.79	653,572.56	23,593.77	0.00
80281LAH8	SANTANDER UK GROUP	3.37%	01/05/2024	01/02/2018	1,905,000.00	1,905,000.00	1,807,515.74	1,951,864.07	144,348.33	0.00
Tota	ls for Cusip				1,905,000.00	1,905,000.00	1,807,515.74	1,951,864.07	144,348.33	0.00
824348BJ4	SHERWIN WILLIAMS CO	2.95%	08/15/2029	08/12/2019	1,345,000.00	1,340,521.15	1,340,521.15	1,358,489.33	17,968.18	0.00
Tota	ls for Cusip				1,345,000.00	1,340,521.15	1,340,521.15	1,358,489.33	17,968.18	0.00
824348BK1	SHERWIN WILLIAMS CO	3.80%	08/15/2049	08/12/2019	325,000.00	324,080.25	324,080.25	331,335.73	7,255.48	0.00
824348BK1	SHERWIN WILLIAMS CO	3.80%	08/15/2049	08/13/2019	425,000.00	421,468.25	421,468.25	433,285.18	11,816.93	0.00
Tota	ls for Cusip				750,000.00	745,548.50	745,548.50	764,620.91	19,072.41	0.00
82481LAC3	SHIRE ACQ INV IRELAND DA	2.88%	09/23/2023	09/19/2016	1,255,000.00	1,254,836.85	1,186,372.89	1,278,866.30	92,493.41	0.00
Tota	ls for Cusip				1,255,000.00	1,254,836.85	1,186,372.89	1,278,866.30	92,493.41	0.00
82620KAJ2	SIEMENS	1.70%	09/15/2021	09/23/2016	3,500,000.00	3,474,555.00	3,356,194.77	3,494,889.34	138,694.57	0.00
Tota	ls for Cusip				3,500,000.00	3,474,555.00	3,356,194.77	3,494,889.34	138,694.57	0.00
82620KAL7	SIEMENS	2.35%	10/15/2026	09/06/2016	850,000.00	847,560.50	774,406.76	845,501.49	71,094.73	0.00
82620KAL7	SIEMENS	2.35%	10/15/2026	01/19/2018	1,150,000.00	1,067,959.00	1,047,726.80	1,143,913.79	96,186.99	0.00
Tota	ls for Cusip				2,000,000.00	1,915,519.50	1,822,133.56	1,989,415.28	167,281.72	0.00
82620KAM5	SIEMENS	3.30%	09/15/2046	12/20/2018	500,000.00	428,000.00	422,778.29	506,451.93	83,673.64	0.00
Tota	ls for Cusip				500,000.00	428,000.00	422,778.29	506,451.93	83,673.64	0.00
842400GG2	SOUTHERN CAL EDISON	4.00%	04/01/2047	03/21/2017	1,950,000.00	1,948,635.00	1,787,653.59	2,053,062.24	265,408.65	0.00
Tota	ls for Cusip				1,950,000.00	1,948,635.00	1,787,653.59	2,053,062.24	265,408.65	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
844741BE7	SOUTHWEST AIRLINES	3.45%	11/16/2027	11/14/2017	1,000,000.00	997,320.00	951,884.98	1,050,856.19	98,971.21	0.00
844741BE7	SOUTHWEST AIRLINES	3.45%	11/16/2027	01/23/2018	1,000,000.00	983,350.00	951,884.98	1,050,856.19	98,971.21	0.00
Total	ls for Cusip				2,000,000.00	1,980,670.00	1,903,769.96	2,101,712.38	197,942.42	0.00
844895AX0	SOUTHWEST GAS HOLDINGS	3.80%	09/29/2046	09/26/2016	340,000.00	338,973.20	309,021.02	344,472.33	35,451.31	0.00
Total	Is for Cusip				340,000.00	338,973.20	309,021.02	344,472.33	35,451.31	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/10/2018	685,000.00	691,808.90	657,602.89	722,935.24	65,332.35	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/10/2018	1,015,000.00	1,026,682.65	974,404.28	1,071,210.61	96,806.33	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/17/2018	750,000.00	758,790.00	720,003.17	791,534.93	71,531.76	0.00
Total	Is for Cusip				2,450,000.00	2,477,281.55	2,352,010.34	2,585,680.78	233,670.44	0.00
85434VAA6	STANFORD HEALTH CARE	3.80%	11/15/2048	01/09/2018	345,000.00	345,000.00	330,150.97	373,879.48	43,728.51	0.00
Total	Is for Cusip				345,000.00	345,000.00	330,150.97	373,879.48	43,728.51	0.00
863667AH4	STRYKER CORPORATION	3.38%	11/01/2025	06/29/2018	1,310,000.00	1,263,966.60	1,266,476.46	1,388,707.35	122,230.89	0.00
Total	Is for Cusip				1,310,000.00	1,263,966.60	1,266,476.46	1,388,707.35	122,230.89	0.00
863667AN1	STRYKER CORPORATION	3.50%	03/15/2026	03/12/2019	1,000,000.00	1,001,340.00	1,001,340.00	1,064,501.45	63,161.45	0.00
Total	Is for Cusip				1,000,000.00	1,001,340.00	1,001,340.00	1,064,501.45	63,161.45	0.00
86765BAQ2	SUNOCO LOGISTICS	5.35% (05/15/2045	11/12/2014	865,000.00	859,213.15	765,641.82	930,259.74	164,617.92	0.00
Total	Is for Cusip				865,000.00	859,213.15	765,641.82	930,259.74	164,617.92	0.00
86944BAE3	SUTTER HEALTH	4.09%	08/15/2048	03/27/2018	1,370,000.00	1,358,272.80	1,308,245.95	1,498,820.63	190,574.68	0.00
Total	ls for Cusip				1,370,000.00	1,358,272.80	1,308,245.95	1,498,820.63	190,574.68	0.00
871829BG1	SYSCO CORP	3.55%	03/15/2025	03/08/2018	1,350,000.00	1,342,980.00	1,329,411.58	1,437,550.04	108,138.46	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				1,350,000.00	1,342,980.00	1,329,411.58	1,437,550.04	108,138.46	0.00
875127AW2	TAMPA ELECTRIC CO	6.15%	05/15/2037	05/22/2007	1,755,000.00	1,745,049.15	2,023,939.46	2,313,560.90	289,621.44	0.00
Tota	ls for Cusip				1,755,000.00	1,745,049.15	2,023,939.46	2,313,560.90	289,621.44	0.00
875127BC5	TAMPA ELECTRIC CO	4.35%	05/15/2044	05/12/2014	1,830,000.00	1,828,773.90	1,760,760.45	2,080,875.25	320,114.80	0.00
Tota	ls for Cusip				1,830,000.00	1,828,773.90	1,760,760.45	2,080,875.25	320,114.80	0.00
875127BD3	TAMPA ELECTRIC CO	4.20%	05/15/2045	05/15/2015	200,000.00	199,628.00	187,677.95	218,801.31	31,123.36	0.00
Tota	ls for Cusip				200,000.00	199,628.00	187,677.95	218,801.31	31,123.36	0.00
880591DZ2	TENNESSEE VALLEY	5.38%	04/01/2056	03/29/2006	1,565,000.00	1,556,110.80	2,135,209.32	2,377,371.92	242,162.60	0.00
Tota	ls for Cusip				1,565,000.00	1,556,110.80	2,135,209.32	2,377,371.92	242,162.60	0.00
88059FBG5	TENNESSEE VALLEY	0.00%	05/01/2030	07/19/2005	3,444,000.00	1,035,960.68	2,324,413.36	2,669,941.30	345,527.94	0.00
88059FBG5	TENNESSEE VALLEY	0.00%	05/01/2030	03/08/2016	1,380,000.00	876,493.20	931,385.14	1,069,837.11	138,451.97	0.00
Tota	Is for Cusip				4,824,000.00	1,912,453.88	3,255,798.50	3,739,778.41	483,979.91	0.00
882384AD2	TEXAS EASTERN	3.50%	01/15/2028	01/04/2018	1,560,000.00	1,551,903.60	1,472,836.58	1,602,717.73	129,881.15	0.00
Tota	Is for Cusip				1,560,000.00	1,551,903.60	1,472,836.58	1,602,717.73	129,881.15	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/23/2014	340,000.00	339,442.40	341,773.82	346,192.25	4,418.43	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/29/2015	1,238,000.00	1,289,723.64	1,244,458.81	1,260,547.09	16,088.28	0.00
Tota	ls for Cusip				1,578,000.00	1,629,166.04	1,586,232.63	1,606,739.34	20,506.71	0.00
883203BU4	TEXTRON INC	4.30%	03/01/2024	05/22/2014	750,000.00	777,405.00	766,541.75	805,088.06	38,546.31	0.00
Tota	Is for Cusip				750,000.00	777,405.00	766,541.75	805,088.06	38,546.31	0.00
883203BV2	TEXTRON INC	3.88%	03/01/2025	06/07/2019	1,250,000.00	1,294,262.50	1,294,262.50	1,325,188.38	30,925.88	0.00



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Cusip	Description	Coupon MatDat	e Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	Is for Cusip			1,250,000.00	1,294,262.50	1,294,262.50	1,325,188.38	30,925.88	0.00
883203BW0	TEXTRON INC	4.00% 03/15/20	26 03/04/2016	440,000.00	436,664.80	429,950.18	469,145.97	39,195.79	0.00
Total	ls for Cusip			440,000.00	436,664.80	429,950.18	469,145.97	39,195.79	0.00
883203BX8	TEXTRON INC	3.65% 03/15/20	27 11/02/2018	750,000.00	704,122.50	713,969.81	779,917.37	65,947.56	0.00
Total	Is for Cusip			750,000.00	704,122.50	713,969.81	779,917.37	65,947.56	0.00
883556BF8	THERMO FISHER SCIENTIFIC	4.15% 02/01/20	24 05/30/2018	850,000.00	869,329.00	861,029.89	910,896.37	49,866.48	0.00
Total	Is for Cusip			850,000.00	869,329.00	861,029.89	910,896.37	49,866.48	0.00
89233P5F9	TOYOTA MOTOR CREDIT	3.40% 09/15/20	21 04/24/2018	2,600,000.00	2,616,588.00	2,620,381.81	2,667,482.77	47,100.96	0.00
Total	Is for Cusip			2,600,000.00	2,616,588.00	2,620,381.81	2,667,482.77	47,100.96	0.00
893574AK9	TRANSCONT GAS PIPE CORP	4.00% 03/15/20	28 09/20/2018	790,000.00	785,803.67	772,493.10	840,538.91	68,045.81	0.00
Total	ls for Cusip			790,000.00	785,803.67	772,493.10	840,538.91	68,045.81	0.00
893574AM5	TRANSCONT GAS PIPE CORP	4.60% 03/15/20	48 09/20/2018	190,000.00	188,634.13	177,653.33	208,358.39	30,705.06	0.00
Total	ls for Cusip			190,000.00	188,634.13	177,653.33	208,358.39	30,705.06	0.00
89837LAF2	TRUSTEES OF PRINCETON	3.84% 07/01/20	48 03/08/2017	1,250,000.00	1,250,000.00	1,297,755.95	1,428,309.95	130,554.00	0.00
Total	ls for Cusip			1,250,000.00	1,250,000.00	1,297,755.95	1,428,309.95	130,554.00	0.00
89838QAA1	BOSTON UNIVERSITY	4.06% 10/01/20	48 08/15/2018	650,000.00	650,000.00	651,992.53	746,287.37	94,294.84	0.00
Total	ls for Cusip			650,000.00	650,000.00	651,992.53	746,287.37	94,294.84	0.00
899043AA1	TUFTS UNIVERSITY	5.02% 04/15/21	12 03/22/2012	1,940,000.00	1,940,000.00	2,067,189.35	2,364,442.32	297,252.97	0.00
Total	ls for Cusip			1,940,000.00	1,940,000.00	2,067,189.35	2,364,442.32	297,252.97	0.00
902133AK3	TYCO ELECTRONICS GROUP	4.88% 01/15/20	21 12/15/2010	740,000.00	735,722.80	761,867.81	762,231.32	363.51	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				740,000.00	735,722.80	761,867.81	762,231.32	363.51	0.00
902133AM9	TYCO ELECTRONICS GROUP	3.50%	02/03/2022	12/16/2013	1,025,000.00	982,913.50	1,025,931.23	1,054,223.25	28,292.02	0.00
Tota	ls for Cusip				1,025,000.00	982,913.50	1,025,931.23	1,054,223.25	28,292.02	0.00
902494BD4	TYSON FOODS INC	4.55%	06/02/2047	05/23/2017	490,000.00	487,138.40	429,352.51	561,015.20	131,662.69	0.00
Tota	ls for Cusip				490,000.00	487,138.40	429,352.51	561,015.20	131,662.69	0.00
902494BH5	TYSON FOODS INC	5.10%	09/28/2048	08/02/2019	1,000,000.00	1,169,460.00	1,169,460.00	1,259,158.57	89,698.57	0.00
Tota	ls for Cusip				1,000,000.00	1,169,460.00	1,169,460.00	1,259,158.57	89,698.57	0.00
904764BH9	UNILEVER CAPITAL CORP	2.12%	09/06/2029	09/03/2019	1,400,000.00	1,387,386.00	1,387,386.00	1,359,780.52	0.00	(27,605.48)
Tota	ls for Cusip				1,400,000.00	1,387,386.00	1,387,386.00	1,359,780.52	0.00	(27,605.48)
906548CK6	UNION ELECTRIC CO	3.50%	04/15/2024	02/11/2016	1,066,000.00	1,131,612.30	1,073,662.97	1,121,128.51	47,465.54	0.00
Tota	ls for Cusip				1,066,000.00	1,131,612.30	1,073,662.97	1,121,128.51	47,465.54	0.00
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	04/10/2018	690,000.00	690,386.40	628,023.99	759,558.65	131,534.66	0.00
Tota	ls for Cusip				690,000.00	690,386.40	628,023.99	759,558.65	131,534.66	0.00
909319AA3	UNITED AIR 2013-1 A	4.30%	02/15/2027	08/01/2013	500,510.83	500,510.83	511,017.65	536,388.10	25,370.45	0.00
Tota	ls for Cusip				500,510.83	500,510.83	511,017.65	536,388.10	25,370.45	0.00
90932JAA0	UNITED AIR	2.70%	11/01/2033	09/03/2019	470,000.00	470,000.00	470,000.00	471,829.38	1,829.38	0.00
Tota	ls for Cusip				470,000.00	470,000.00	470,000.00	471,829.38	1,829.38	0.00
911312AR7	UNITED PARCEL SERVICE	3.62%	10/01/2042	08/01/2019	1,245,000.00	1,267,721.25	1,267,721.25	1,272,519.78	4,798.53	0.00
Tota	ls for Cusip				1,245,000.00	1,267,721.25	1,267,721.25	1,272,519.78	4,798.53	0.00
911312BC9	UNITED PARCEL SERVICE	2.35%	05/16/2022	05/11/2017	3,000,000.00	2,995,770.00	2,926,972.05	3,033,601.56	106,629.51	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip				3,000,000.00	2,995,770.00	2,926,972.05	3,033,601.56	106,629.51	0.00
911312BS4	UNITED PARCEL SERVICE	3.40%	09/01/2049	08/13/2019	1,000,000.00	992,350.00	992,350.00	1,013,267.72	20,917.72	0.00
Tota	ls for Cusip				1,000,000.00	992,350.00	992,350.00	1,013,267.72	20,917.72	0.00
9128334S6	US TREASURY STRIP	0.00%	08/15/2031	02/27/2012	25,000,000.00	13,856,250.00	17,400,124.50	19,478,667.25	2,078,542.75	0.00
9128334S6	US TREASURY STRIP	0.00%	08/15/2031	12/24/2013	5,000,000.00	2,518,500.00	3,480,024.90	3,895,733.45	415,708.55	0.00
9128334S6	US TREASURY STRIP	0.00%	08/15/2031	06/09/2014	8,280,000.00	4,623,634.80	5,762,921.23	6,451,334.59	688,413.36	0.00
Tota	Is for Cusip				38,280,000.00	20,998,384.80	26,643,070.63	29,825,735.29	3,182,664.66	0.00
913017AS8	UNITED TECHNOLOGIES	8.75%	03/01/2021	12/02/2009	325,000.00	437,290.75	360,650.85	350,181.08	0.00	(10,469.77)
Tota	ls for Cusip				325,000.00	437,290.75	360,650.85	350,181.08	0.00	(10,469.77)
913017BJ7	UNITED TECHNOLOGIES	5.40%	05/01/2035	01/07/2019	500,000.00	530,190.00	530,190.00	642,546.16	112,356.16	0.00
Tota	Is for Cusip				500,000.00	530,190.00	530,190.00	642,546.16	112,356.16	0.00
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	05/23/2006	495,000.00	491,401.35	563,490.96	674,217.95	110,726.99	0.00
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	01/07/2010	180,000.00	193,057.20	204,905.80	245,170.16	40,264.36	0.00
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	10/20/2010	225,000.00	262,246.50	256,132.26	306,462.70	50,330.44	0.00
Tota	Is for Cusip				900,000.00	946,705.05	1,024,529.02	1,225,850.81	201,321.79	0.00
913017BP3	UNITED TECHNOLOGIES	6.12%	07/15/2038	02/15/2019	1,000,000.00	1,191,710.00	1,191,710.00	1,388,786.37	197,076.37	0.00
Tota	Is for Cusip				1,000,000.00	1,191,710.00	1,191,710.00	1,388,786.37	197,076.37	0.00
913017CY3	UNITED TECHNOLOGIES	4.12%	11/16/2028	08/13/2018	645,000.00	644,767.80	639,002.28	725,685.66	86,683.38	0.00
Tota	Is for Cusip				645,000.00	644,767.80	639,002.28	725,685.66	86,683.38	0.00
913017DA4	UNITED TECHNOLOGIES	3.35%	08/16/2021	08/13/2018	790,000.00	789,036.20	787,862.41	808,958.48	21,096.07	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				790,000.00	789,036.20	787,862.41	808,958.48	21,096.07	0.00
91324PAX0	UNITEDHEALTH GROUP INC	6.50%	06/15/2037	02/27/2008	1,430,000.00	1,414,128.46	1,825,930.91	2,037,521.76	211,590.85	0.00
Tota	ls for Cusip				1,430,000.00	1,414,128.46	1,825,930.91	2,037,521.76	211,590.85	0.00
91324PBP6	UNITEDHEALTH GROUP INC	4.70%	02/15/2021	07/12/2017	920,000.00	994,934.00	946,926.26	943,524.23	0.00	(3,402.03)
Tota	ls for Cusip				920,000.00	994,934.00	946,926.26	943,524.23	0.00	(3,402.03)
91324PCP5	UNITEDHEALTH GROUP INC	3.75%	07/15/2025	07/20/2015	725,000.00	723,035.25	733,893.20	783,188.48	49,295.28	0.00
91324PCP5	UNITEDHEALTH GROUP INC	3.75%	07/15/2025	11/08/2018	390,000.00	387,324.60	394,783.93	421,301.39	26,517.46	0.00
Tota	ls for Cusip				1,115,000.00	1,110,359.85	1,128,677.13	1,204,489.87	75,812.74	0.00
91324PDK5	UNITEDHEALTH GROUP INC	3.85%	06/15/2028	06/14/2018	1,610,000.00	1,607,230.80	1,627,546.20	1,776,623.44	149,077.24	0.00
Tota	ls for Cusip				1,610,000.00	1,607,230.80	1,627,546.20	1,776,623.44	149,077.24	0.00
914748AA6	UNIV OF NOTRE DAME	3.39%	02/15/2048	12/07/2017	1,570,000.00	1,570,000.00	1,483,694.23	1,672,392.73	188,698.50	0.00
Tota	ls for Cusip				1,570,000.00	1,570,000.00	1,483,694.23	1,672,392.73	188,698.50	0.00
91481CAA8	UNIVERSITY OF	4.67%	09/01/2112	03/29/2012	900,000.00	900,000.00	963,722.90	1,171,067.88	207,344.98	0.00
91481CAA8	UNIVERSITY OF	4.67%	09/01/2112	03/15/2017	500,000.00	494,965.00	535,401.61	650,593.27	115,191.66	0.00
Tota	ls for Cusip				1,400,000.00	1,394,965.00	1,499,124.51	1,821,661.15	322,536.64	0.00
91481CAC4	UNIVERSITY OF	3.61%	02/15/2119	08/01/2019	850,000.00	850,000.00	850,000.00	871,393.51	21,393.51	0.00
Tota	ls for Cusip				850,000.00	850,000.00	850,000.00	871,393.51	21,393.51	0.00
914886AB2	UNIV OF SOUTHERN	3.03%	10/01/2039	08/15/2016	3,605,000.00	3,605,000.00	3,269,037.00	3,624,260.76	355,223.76	0.00
Tota	ls for Cusip				3,605,000.00	3,605,000.00	3,269,037.00	3,624,260.76	355,223.76	0.00
91913YAT7	VALERO ENERGY CORP	4.90%	03/15/2045	10/22/2018	300,000.00	291,081.00	281,976.11	346,053.40	64,077.29	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip				300,000.00	291,081.00	281,976.11	346,053.40	64,077.29	0.00
92277GAN7	VENTAS REALTY LP	4.40%	01/15/2029	08/06/2018	1,500,000.00	1,499,310.00	1,492,505.42	1,650,888.45	158,383.03	0.00
Tota	Is for Cusip				1,500,000.00	1,499,310.00	1,492,505.42	1,650,888.45	158,383.03	0.00
92343VCV4	VERIZON COMMUNICATIONS	4.27%	01/15/2036	10/18/2019	1,400,000.00	1,571,192.00	1,571,192.00	1,585,574.23	14,382.23	0.00
Tota	Is for Cusip				1,400,000.00	1,571,192.00	1,571,192.00	1,585,574.23	14,382.23	0.00
92343VDS0	VERIZON COMMUNICATIONS	5.01%	04/15/2049	08/28/2019	850,000.00	1,099,806.50	1,099,806.50	1,089,798.22	0.00	(10,008.28)
Tota	ls for Cusip				850,000.00	1,099,806.50	1,099,806.50	1,089,798.22	0.00	(10,008.28)
92840VAD4	VISTRA OPERATIONS CO LLC	3.55%	07/15/2024	06/04/2019	975,000.00	973,118.25	973,118.25	987,692.32	14,574.07	0.00
Tota	ls for Cusip				975,000.00	973,118.25	973,118.25	987,692.32	14,574.07	0.00
931142EJ8	WALMART INC	3.12%	06/23/2021	06/20/2018	5,275,000.00	5,274,736.25	5,312,481.04	5,387,788.26	75,307.22	0.00
Tota	ls for Cusip				5,275,000.00	5,274,736.25	5,312,481.04	5,387,788.26	75,307.22	0.00
94106LBF5	WASTE MANAGEMENT INC	2.95%	06/15/2024	05/14/2019	1,000,000.00	999,940.00	999,940.00	1,032,398.56	32,458.56	0.00
Tota	Is for Cusip				1,000,000.00	999,940.00	999,940.00	1,032,398.56	32,458.56	0.00
94106LBG3	WASTE MANAGEMENT INC	3.45%	06/15/2029	05/14/2019	645,000.00	643,735.80	643,735.80	690,766.62	47,030.82	0.00
Tota	ls for Cusip				645,000.00	643,735.80	643,735.80	690,766.62	47,030.82	0.00
94974BGU8	WELLS FARGO AND CO	4.75%	12/07/2046	12/01/2016	940,000.00	938,214.00	905,078.71	1,128,841.90	223,763.19	0.00
Tota	ls for Cusip				940,000.00	938,214.00	905,078.71	1,128,841.90	223,763.19	0.00
94988J5L7	WELLS FARGO BANK NA	2.40%	01/15/2020	01/16/2018	2,850,000.00	2,847,606.00	2,825,756.90	2,850,414.59	24,657.69	0.00
Tota	ls for Cusip				2,850,000.00	2,847,606.00	2,825,756.90	2,850,414.59	24,657.69	0.00
95040QAD6	WELLTOWER INC	4.25%	04/15/2028	08/14/2018	1,500,000.00	1,489,470.00	1,484,870.84	1,645,424.69	160,553.85	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	Is for Cusip				1,500,000.00	1,489,470.00	1,484,870.84	1,645,424.69	160,553.85	0.00
960386AM2	WABTEC	4.95%	09/15/2028	09/12/2018	530,000.00	529,411.70	497,064.86	583,031.43	85,966.57	0.00
960386AM2	WABTEC	4.95%	09/15/2028	10/01/2018	195,000.00	192,073.05	182,882.35	214,511.56	31,629.21	0.00
960386AM2	WABTEC	4.95%	09/15/2028	10/16/2018	250,000.00	244,490.00	234,464.56	275,014.83	40,550.27	0.00
960386AM2	WABTEC	4.95%	09/15/2028	10/18/2018	300,000.00	292,431.00	281,357.47	330,017.79	48,660.32	0.00
960386AM2	WABTEC	4.95%	09/15/2028	01/04/2019	200,000.00	188,496.00	188,496.00	220,011.86	31,515.86	0.00
960386AM2	WABTEC	4.95%	09/15/2028	01/07/2019	1,250,000.00	1,172,825.00	1,172,825.00	1,375,074.13	202,249.13	0.00
960386AM2	WABTEC	4.95%	09/15/2028	02/14/2019	825,000.00	790,515.00	790,515.00	907,548.92	117,033.92	0.00
Total	ls for Cusip				3,550,000.00	3,410,241.75	3,347,605.24	3,905,210.52	557,605.28	0.00
960386AN0	WABTEC	4.40%	03/15/2024	09/12/2018	1,425,000.00	1,422,221.25	1,377,043.73	1,513,086.08	136,042.35	0.00
Total	ls for Cusip				1,425,000.00	1,422,221.25	1,377,043.73	1,513,086.08	136,042.35	0.00
96145DAH8	WRKCO INC	4.00%	03/15/2028	02/15/2019	3,750,000.00	3,743,949.37	3,743,949.37	4,032,477.04	288,527.67	0.00
Total	ls for Cusip				3,750,000.00	3,743,949.37	3,743,949.37	4,032,477.04	288,527.67	0.00
962166AT1	WEYERHAEUSER CO	8.50%	01/15/2025	09/09/2013	650,000.00	798,882.50	791,259.50	822,442.68	31,183.18	0.00
Total	ls for Cusip				650,000.00	798,882.50	791,259.50	822,442.68	31,183.18	0.00
96949LAD7	WILLIAMS COMPANIES INC	3.75%	06/15/2027	05/31/2017	2,500,000.00	2,498,725.00	2,368,944.38	2,607,649.53	238,705.15	0.00
Total	ls for Cusip				2,500,000.00	2,498,725.00	2,368,944.38	2,607,649.53	238,705.15	0.00
976826BF3	WISCONSIN POWER & LIGHT	7.60%	10/01/2038	10/01/2008	1,870,000.00	1,837,536.80	2,620,807.60	2,857,820.90	237,013.30	0.00
Total	ls for Cusip				1,870,000.00	1,837,536.80	2,620,807.60	2,857,820.90	237,013.30	0.00
983024AL4	WYETH	6.00%	02/15/2036	01/18/2017	1,467,000.00	1,844,811.18	1,813,952.79	1,984,585.38	170,632.59	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	ls for Cusip				1,467,000.00	1,844,811.18	1,813,952.79	1,984,585.38	170,632.59	0.00
98419MAB6	XYLEM INC	4.88%	10/01/2021	07/16/2012	4,525,000.00	4,522,005.39	4,672,335.81	4,742,669.38	70,333.57	0.00
Total	Is for Cusip				4,525,000.00	4,522,005.39	4,672,335.81	4,742,669.38	70,333.57	0.00
98462YAD2	YAMANA GOLD INC	4.62%	12/15/2027	06/04/2018	573,000.00	572,944.37	532,094.35	599,486.91	67,392.56	0.00
98462YAD2	YAMANA GOLD INC	4.62%	12/15/2027	06/04/2018	415,000.00	409,084.41	385,373.74	434,183.36	48,809.62	0.00
98462YAD2	YAMANA GOLD INC	4.62%	12/15/2027	06/04/2018	500,000.00	490,142.58	464,305.72	523,112.49	58,806.77	0.00
Total	ls for Cusip				1,488,000.00	1,472,171.36	1,381,773.81	1,556,782.76	175,008.95	0.00
98956PAQ5	ZIMMER BIOMET HOLDINGS	3.70%	03/19/2023	03/08/2018	2,000,000.00	1,996,840.00	1,978,653.56	2,084,596.90	105,943.34	0.00
Total	ls for Cusip				2,000,000.00	1,996,840.00	1,978,653.56	2,084,596.90	105,943.34	0.00
Totals for	r Corporate				800,345,522.51	727,391,011.30	771,846,754.90	838,001,291.66	66,673,845.12	(519,308.36)
Fed Agency										
3130AEWA4	FEDERAL HOME LOAN BANK	2.62%	10/01/2020	09/06/2018	2,050,000.00	2,045,592.50	2,052,667.05	2,064,808.28	12,141.23	0.00
Total	ls for Cusip				2,050,000.00	2,045,592.50	2,052,667.05	2,064,808.28	12,141.23	0.00
3134A3ZU3	FREDDIE MAC	0.00%	12/14/2029	06/09/2016	7,000,000.00	4,856,040.00	4,893,520.45	5,527,288.20	633,767.75	0.00
Total	ls for Cusip				7,000,000.00	4,856,040.00	4,893,520.45	5,527,288.20	633,767.75	0.00
3134A4CK8	FREDDIE MAC	0.00%	03/15/2029	01/19/2018	5,330,000.00	3,730,200.50	3,839,106.63	4,299,019.59	459,912.96	0.00
Total	ls for Cusip				5,330,000.00	3,730,200.50	3,839,106.63	4,299,019.59	459,912.96	0.00
3134A4CL6	FREDDIE MAC	0.00%	09/15/2029	01/19/2018	5,330,000.00	3,666,773.50	3,765,830.27	4,236,895.72	471,065.45	0.00
Total	ls for Cusip				5,330,000.00	3,666,773.50	3,765,830.27	4,236,895.72	471,065.45	0.00
3134A4MU5	FREDDIE MAC	0.00%	01/15/2020	03/27/2018	2,640,000.00	2,525,846.40	2,566,526.90	2,638,216.42	71,689.52	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				2,640,000.00	2,525,846.40	2,566,526.90	2,638,216.42	71,689.52	0.00
31358C5Q5	FNMA STRIPS	0.00%	08/06/2036	02/07/2019	863,000.00	464,639.20	464,639.20	555,059.72	90,420.52	0.00
Tota	ls for Cusip				863,000.00	464,639.20	464,639.20	555,059.72	90,420.52	0.00
31358C5S1	FANNIEMAE STRIPS	0.00%	08/06/2037	02/07/2019	1,000,000.00	519,670.00	519,670.00	625,208.10	105,538.10	0.00
Tota	ls for Cusip				1,000,000.00	519,670.00	519,670.00	625,208.10	105,538.10	0.00
31358DJP0	FNMA	0.00%	07/15/2037	02/07/2019	1,300,000.00	682,500.00	682,500.00	814,037.13	131,537.13	0.00
Tota	Is for Cusip				1,300,000.00	682,500.00	682,500.00	814,037.13	131,537.13	0.00
31359YBD8	FNMA STRIPS	0.00%	05/15/2027	09/12/2016	2,015,000.00	1,556,244.95	1,548,377.24	1,707,735.71	159,358.47	0.00
Tota	Is for Cusip				2,015,000.00	1,556,244.95	1,548,377.24	1,707,735.71	159,358.47	0.00
31359YEA1	FNMA STRIPS	0.00%	05/15/2030	11/09/2012	4,275,000.00	2,444,487.75	2,959,092.84	3,345,090.16	385,997.32	0.00
Tota	Is for Cusip				4,275,000.00	2,444,487.75	2,959,092.84	3,345,090.16	385,997.32	0.00
31359YQP5	FNMA INT STRIPS	0.00%	07/15/2034	02/07/2019	2,000,000.00	1,181,380.00	1,181,380.00	1,383,868.92	202,488.92	0.00
Tota	ls for Cusip				2,000,000.00	1,181,380.00	1,181,380.00	1,383,868.92	202,488.92	0.00
31359YQV2	FNMA INT STRIPS	0.00%	07/15/2037	02/07/2019	3,500,000.00	1,825,880.00	1,825,880.00	2,191,638.44	365,758.44	0.00
Tota	ls for Cusip				3,500,000.00	1,825,880.00	1,825,880.00	2,191,638.44	365,758.44	0.00
3135G0T94	FANNIE MAE	2.38%	01/19/2023	01/19/2018	3,695,000.00	3,674,344.95	3,667,346.62	3,778,431.95	111,085.33	0.00
Tota	ls for Cusip				3,695,000.00	3,674,344.95	3,667,346.62	3,778,431.95	111,085.33	0.00
31364DPJ9	FANNIE MAE	0.00%	03/23/2027	11/09/2012	3,474,000.00	2,265,669.85	2,681,673.43	2,957,658.62	275,985.19	0.00
Tota	ls for Cusip				3,474,000.00	2,265,669.85	2,681,673.43	2,957,658.62	275,985.19	0.00
76116EGH7	RFCO STRIP	0.00%	01/15/2026	12/31/1997	15,000,000.00	1,476,802.37	12,190,652.85	13,152,401.40	961,748.55	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
76116EGH7	RFCO STRIP	0.00%	01/15/2026	12/31/1997	3,306,000.00	338,946.22	2,686,819.89	2,898,789.27	211,969.38	0.00
Tota	lls for Cusip				18,306,000.00	1,815,748.59	14,877,472.74	16,051,190.67	1,173,717.93	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/31/1997	4,209,000.00	362,030.76	3,188,141.23	3,500,505.47	312,364.24	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/31/1997	21,000,000.00	1,579,995.53	15,906,620.52	17,465,102.13	1,558,481.61	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/31/1997	27,702,000.00	2,485,116.58	20,983,104.84	23,038,964.72	2,055,859.88	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/11/2019	400,000.00	336,328.00	336,328.00	332,668.61	0.00	(3,659.39)
Tota	lls for Cusip				53,311,000.00	4,763,470.87	40,414,194.59	44,337,240.93	3,926,705.73	(3,659.39)
76116EGN4	RFCO STRIP	0.00%	07/15/2028	12/31/1997	21,579,000.00	1,873,403.51	16,087,393.31	17,737,905.85	1,650,512.54	0.00
Tota	ıls for Cusip				21,579,000.00	1,873,403.51	16,087,393.31	17,737,905.85	1,650,512.54	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	12/31/1997	4,330,000.00	342,745.10	3,166,658.60	3,506,072.27	339,413.67	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	12/31/1997	3,163,000.00	251,126.08	2,313,196.57	2,561,133.16	247,936.59	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	05/31/2018	1,625,000.00	1,146,242.50	1,188,411.14	1,315,789.25	127,378.11	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	07/29/2019	1,200,000.00	950,628.00	950,628.00	971,659.75	21,031.75	0.00
Tota	ıls for Cusip				10,318,000.00	2,690,741.68	7,618,894.31	8,354,654.43	735,760.12	0.00
76116EGR5	RFCO STRIP	0.00%	01/15/2030	09/18/2019	2,500,000.00	1,995,150.00	1,995,150.00	1,963,872.85	0.00	(31,277.15)
Tota	lls for Cusip				2,500,000.00	1,995,150.00	1,995,150.00	1,963,872.85	0.00	(31,277.15)
76116EHK9	RFCO STRIP	0.00%	04/15/2028	12/31/1997	10,572,000.00	893,489.24	7,927,038.26	8,740,200.34	813,162.08	0.00
76116EHK9	RFCO STRIP	0.00%	04/15/2028	04/18/2019	2,000,000.00	1,542,600.00	1,542,600.00	1,653,462.04	110,862.04	0.00
76116EHK9	RFCO STRIP	0.00%	04/15/2028	07/18/2019	2,028,000.00	1,641,605.16	1,641,605.16	1,676,610.51	35,005.35	0.00
Tota	lls for Cusip				14,600,000.00	4,077,694.40	11,111,243.42	12,070,272.89	959,029.47	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
76116EHM5	RFCO STRIP	0.00%	04/15/2029	05/31/2018	1,022,000.00	714,613.06	743,690.54	821,203.06	77,512.52	0.00
76116EHM5	RFCO STRIP	0.00%	04/15/2029	07/02/2018	123,000.00	85,828.17	89,504.83	98,833.64	9,328.81	0.00
Total	ls for Cusip				1,145,000.00	800,441.23	833,195.37	920,036.70	86,841.33	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	1,041,000.00	78,449.72	743,654.68	825,078.35	81,423.67	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	20,000,000.00	1,535,082.56	14,287,313.80	15,851,649.40	1,564,335.60	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	15,478,000.00	1,134,912.30	11,056,952.15	12,267,591.47	1,210,639.32	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	10,000,000.00	719,875.49	7,143,656.90	7,925,824.70	782,167.80	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	05/19/2009	2,305,000.00	843,383.27	1,646,612.92	1,826,902.59	180,289.67	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	08/23/2017	1,400,000.00	991,368.00	1,000,111.97	1,109,615.46	109,503.49	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/19/2018	119,000.00	83,465.41	85,009.52	94,317.31	9,307.79	0.00
Total	ls for Cusip				50,343,000.00	5,386,536.75	35,963,311.94	39,900,979.28	3,937,667.34	0.00
76116EHP8	RFCO STRIP	0.00%	04/15/2030	10/31/2018	6,450,000.00	4,274,998.27	4,516,607.15	5,036,418.77	519,811.62	0.00
76116EHP8	RFCO STRIP	0.00%	04/15/2030	12/05/2019	2,050,000.00	1,622,554.50	1,622,554.50	1,600,722.25	0.00	(21,832.25)
Total	s for Cusip				8,500,000.00	5,897,552.77	6,139,161.65	6,637,141.02	519,811.62	(21,832.25)
76116FAC1	RFCSP STRIP	0.00%	04/15/2030	11/19/2019	550,000.00	435,803.50	435,803.50	429,462.07	0.00	(6,341.43)
Total	ls for Cusip				550,000.00	435,803.50	435,803.50	429,462.07	0.00	(6,341.43)
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	10/07/2015	1,550,000.00	1,417,382.00	1,479,172.04	1,528,813.47	49,641.43	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	11/17/2015	630,000.00	570,691.80	601,211.86	621,388.70	20,176.84	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	12/01/2015	1,755,000.00	1,601,086.50	1,674,804.47	1,731,011.38	56,206.91	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/22/2016	1,105,000.00	1,024,478.65	1,054,506.52	1,089,896.05	35,389.53	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	ls for Cusip				5,040,000.00	4,613,638.95	4,809,694.89	4,971,109.60	161,414.71	0.00
880591EU2	TENNESSEE VALLEY	2.88%	02/01/2027	02/07/2017	595,000.00	594,541.85	588,823.31	624,595.98	35,772.67	0.00
Total	ls for Cusip				595,000.00	594,541.85	588,823.31	624,595.98	35,772.67	0.00
880591EV0	TENNESSEE VALLEY	2.25%	03/15/2020	03/05/2018	3,345,000.00	3,337,774.80	3,333,637.04	3,349,352.71	15,715.67	0.00
Total	ls for Cusip				3,345,000.00	3,337,774.80	3,333,637.04	3,349,352.71	15,715.67	0.00
88059EA95	TENNESSEE VALL AUTH CPN	0.00%	04/01/2030	12/10/2018	1,068,000.00	711,971.52	724,533.37	829,662.93	105,129.56	0.00
Total	ls for Cusip				1,068,000.00	711,971.52	724,533.37	829,662.93	105,129.56	0.00
88059FBA8	TENNESSEE VALLEY	0.00%	01/15/2038	08/23/2017	130,000.00	64,736.10	65,119.91	76,422.46	11,302.55	0.00
88059FBA8	TENNESSEE VALLEY	0.00%	01/15/2038	09/25/2018	220,000.00	103,248.20	110,202.93	129,330.31	19,127.38	0.00
Total	ls for Cusip				350,000.00	167,984.30	175,322.84	205,752.77	30,429.93	0.00
88059FCF6	TVA PRIN STRIP	0.00%	09/15/2024	01/29/2019	675,000.00	572,953.50	572,953.50	612,231.16	39,277.66	0.00
Total	ls for Cusip				675,000.00	572,953.50	572,953.50	612,231.16	39,277.66	0.00
912833LU2	US TREASURY STRIP	0.00%	02/15/2025	10/01/2013	30,900,000.00	21,743,712.00	26,348,635.79	28,200,095.20	1,851,459.41	0.00
Total	ls for Cusip				30,900,000.00	21,743,712.00	26,348,635.79	28,200,095.20	1,851,459.41	0.00
912833LZ1	US TREASURY STRIP	0.00%	05/15/2026	09/06/2019	6,630,000.00	5,980,856.70	5,980,856.70	5,879,648.49	0.00	(101,208.21)
912833LZ1	US TREASURY STRIP	0.00%	05/15/2026	12/17/2019	42,575,000.00	37,785,693.12	37,785,693.12	37,756,566.29	0.00	(29,126.83)
Total	ls for Cusip				49,205,000.00	43,766,549.82	43,766,549.82	43,636,214.78	0.00	(130,335.04)
912833PD6	US TREASURY STRIP	0.00%	05/15/2027	09/13/2017	910,000.00	730,184.00	723,957.73	788,100.16	64,142.43	0.00
Total	ls for Cusip				910,000.00	730,184.00	723,957.73	788,100.16	64,142.43	0.00
912833RZ5	US TREASURY STRIP	0.00%	08/15/2028	03/15/2013	5,280,000.00	3,351,744.00	4,035,551.99	4,443,352.27	407,800.28	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ıls for Cusip				5,280,000.00	3,351,744.00	4,035,551.99	4,443,352.27	407,800.28	0.00
Totals fo	r Fed Agency				322,992,000.00	140,766,867.64	253,203,691.74	272,188,181.21	19,177,934.73	(193,445.26)
Foreign										
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	40,000.00	40,708.80	46,521.51	58,752.59	12,231.08	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	1,860,000.00	1,860,000.00	2,163,250.05	2,731,995.25	568,745.20	0.00
Tota	lls for Cusip				1,900,000.00	1,900,708.80	2,209,771.56	2,790,747.84	580,976.28	0.00
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	06/29/2017	2,830,000.00	2,809,199.50	2,746,996.10	2,822,726.90	75,730.80	0.00
Tota	lls for Cusip				2,830,000.00	2,809,199.50	2,746,996.10	2,822,726.90	75,730.80	0.00
465138RG2	AID ISRAEL	0.00%	02/15/2026	03/05/2019	4,000,000.00	3,257,960.00	3,257,960.00	3,496,712.44	238,752.44	0.00
Tota	lls for Cusip				4,000,000.00	3,257,960.00	3,257,960.00	3,496,712.44	238,752.44	0.00
465139BT9	AID ISRAEL	0.00%	03/15/2022	03/27/2018	1,220,000.00	1,093,168.80	1,119,498.89	1,169,996.03	50,497.14	0.00
Tota	lls for Cusip				1,220,000.00	1,093,168.80	1,119,498.89	1,169,996.03	50,497.14	0.00
465139LA9	AID ISRAEL	0.00%	08/15/2025	03/06/2019	2,000,000.00	1,661,580.00	1,661,580.00	1,778,008.08	116,428.08	0.00
Tota	ıls for Cusip				2,000,000.00	1,661,580.00	1,661,580.00	1,778,008.08	116,428.08	0.00
465139MY6	AID ISRAEL	0.00%	11/15/2026	03/05/2019	4,000,000.00	3,176,720.00	3,176,720.00	3,427,892.52	251,172.52	0.00
Tota	lls for Cusip				4,000,000.00	3,176,720.00	3,176,720.00	3,427,892.52	251,172.52	0.00
465139PT4	AID ISRAEL	0.00%	11/15/2025	03/06/2019	2,500,000.00	2,061,650.00	2,061,650.00	2,210,840.10	149,190.10	0.00
Tota	lls for Cusip				2,500,000.00	2,061,650.00	2,061,650.00	2,210,840.10	149,190.10	0.00
465139PU1	AID ISRAEL	0.00%	05/15/2026	03/06/2019	2,500,000.00	2,027,100.00	2,027,100.00	2,173,472.23	146,372.23	0.00
Tota	lls for Cusip				2,500,000.00	2,027,100.00	2,027,100.00	2,173,472.23	146,372.23	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year **8217 SBA (PRU WCT)**For the Period 12/31/2018 Through 12/31/2019

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
465139RM7	AID ISRAEL	0.00%	08/15/2026	09/07/2017	2,475,000.00	1,989,083.25	1,970,798.72	2,132,871.17	162,072.45	0.00
Tota	als for Cusip				2,475,000.00	1,989,083.25	1,970,798.72	2,132,871.17	162,072.45	0.00
465139TD5	AID ISRAEL	0.00%	11/15/2023	11/30/2018	2,225,000.00	1,908,182.25	1,943,323.23	2,057,121.84	113,798.61	0.00
Tota	als for Cusip				2,225,000.00	1,908,182.25	1,943,323.23	2,057,121.84	113,798.61	0.00
465139TG8	AID ISRAEL	0.00%	05/15/2025	11/28/2018	4,000,000.00	3,237,560.00	3,318,496.20	3,578,458.28	259,962.08	0.00
Tota	als for Cusip				4,000,000.00	3,237,560.00	3,318,496.20	3,578,458.28	259,962.08	0.00
471048AW8	JPN BANK FOR INTL COOP	1.50%	07/21/2021	11/28/2017	2,600,000.00	2,517,780.20	2,516,709.10	2,586,514.50	69,805.40	0.00
Tota	als for Cusip				2,600,000.00	2,517,780.20	2,516,709.10	2,586,514.50	69,805.40	0.00
471048BA5	JPN BANK FOR INTL COOP	2.25%	02/24/2020	02/14/2017	1,400,000.00	1,396,164.00	1,392,484.18	1,400,698.53	8,214.35	0.00
Tota	als for Cusip				1,400,000.00	1,396,164.00	1,392,484.18	1,400,698.53	8,214.35	0.00
471068AH9	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	600,000.00	598,680.00	588,589.39	601,318.63	12,729.24	0.00
Tota	als for Cusip				600,000.00	598,680.00	588,589.39	601,318.63	12,729.24	0.00
559222AR5	MAGNA INTERNATIONAL INC	4.15%	10/01/2025	10/08/2019	775,000.00	841,712.00	841,712.00	840,018.64	0.00	(1,693.36)
Tota	als for Cusip				775,000.00	841,712.00	841,712.00	840,018.64	0.00	(1,693.36)
651333DR4	NEWFOUNDLAND	8.65%	10/22/2022	04/13/2016	2,200,000.00	2,926,242.00	2,629,264.00	2,587,704.44	0.00	(41,559.56)
Tota	als for Cusip				2,200,000.00	2,926,242.00	2,629,264.00	2,587,704.44	0.00	(41,559.56)
656836AB9	NA DEVELOPMENT BANK	2.40%	10/26/2022	11/17/2016	16,000,000.00	15,985,760.00	15,643,008.00	16,151,789.44	508,781.44	0.00
Tota	als for Cusip				16,000,000.00	15,985,760.00	15,643,008.00	16,151,789.44	508,781.44	0.00
Totals fo	or Foreign				53,225,000.00	49,389,250.80	49,105,661.37	51,806,891.61	2,744,483.16	(43,252.92)

MMIP Investment



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/01/1900	0.00	0.00	0.00	0.00	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			07/11/2016	8.83	8.83	8.83	8.83	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			07/15/2016	426.45	426.45	426.45	426.45	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			07/22/2016	156.40	156.40	156.40	156.40	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			07/20/2016	235.33	235.33	235.33	235.33	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			07/18/2016	217.13	217.13	217.13	217.13	0.00	0.00
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			07/27/2016	297.13	297.13	297.13	297.13	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			07/25/2016	347.00	347.00	347.00	347.00	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			08/04/2016	267.13	267.13	267.13	267.13	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			08/02/2016	1,416.64	1,416.64	1,416.64	1,416.64	0.00	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/01/2016	576.33	576.33	576.33	576.33	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			08/11/2016	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			08/10/2016	261.51	261.51	261.51	261.51	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			08/16/2016	1,304.82	1,304.82	1,304.82	1,304.82	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			08/18/2016	398.54	398.54	398.54	398.54	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
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			08/22/2016	416.29	416.29	416.29	416.29	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/29/2016	374.50	374.50	374.50	374.50	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			09/09/2016	542.54	542.54	542.54	542.54	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			09/08/2016	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			09/23/2016	702.59	702.59	702.59	702.59	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			09/21/2016	602.83	602.83	602.83	602.83	0.00	0.00
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			09/27/2016	2,050.59	2,050.59	2,050.59	2,050.59	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			09/26/2016	697.10	697.10	697.10	697.10	0.00	0.00
818999963	MONEY MARKET			09/28/2016	663.41	663.41	663.41	663.41	0.00	0.00



B1899963 MONEY MARKET 10/07/2016 228.91 228.91 228.91 228.91 20.00							· ·				
1006/2016 224.24 224.24 224.24 224.24 224.24 224.24 224.24 224.24 20.00	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET 10/05/2016 396.10 396.10 396.10 396.10 396.10 0.00 818999963 MONEY MARKET 10/04/2016 1,648.97 1,648.97 1,648.97 1,648.97 0.00 818999963 MONEY MARKET 10/03/2016 715.10 715.10 715.10 715.10 0.00 818999963 MONEY MARKET 10/14/2016 305.94 305.94 305.94 305.94 0.00 818999963 MONEY MARKET 10/13/2016 306.60 306.60 306.60 306.60 0.00 818999963 MONEY MARKET 10/12/2016 228.20 228.20 228.20 228.20 0.00 818999963 MONEY MARKET 10/11/2016 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/12/2016 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62	818999963	MONEY MARKET			10/07/2016	228.91	228.91	228.91	228.91	0.00	0.00
818999963 MONEY MARKET 10/04/2016 1,648.97 1,648.97 1,648.97 1,648.97 0.00 818999963 MONEY MARKET 10/03/2016 715.10 715.10 715.10 0.00 818999963 MONEY MARKET 10/14/2016 305.94 305.94 305.94 305.94 0.00 818999963 MONEY MARKET 10/13/2016 306.60 306.60 306.60 306.60 0.00 818999963 MONEY MARKET 10/12/2016 228.20 228.20 228.20 228.20 0.00 818999963 MONEY MARKET 10/11/2016 678.37 678.37 678.37 678.37 0.00 818999963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET </td <td>818999963</td> <td>MONEY MARKET</td> <td></td> <td></td> <td>10/06/2016</td> <td>224.24</td> <td>224.24</td> <td>224.24</td> <td>224.24</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET			10/06/2016	224.24	224.24	224.24	224.24	0.00	0.00
818999963 MONEY MARKET 10/03/2016 715.10 715.10 715.10 715.10 0.00 818999963 MONEY MARKET 10/14/2016 305.94 305.94 305.94 305.94 0.00 818999963 MONEY MARKET 10/13/2016 306.60 306.60 306.60 306.60 0.00 818999963 MONEY MARKET 10/12/2016 228.20 228.20 228.20 228.20 0.00 818999963 MONEY MARKET 10/11/2016 678.37 678.37 678.37 678.37 0.00 818999963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/17/2016 522.31 522.31 522.31 522.31 0.00 818999963 <t< td=""><td>818999963</td><td>MONEY MARKET</td><td></td><td></td><td>10/05/2016</td><td>396.10</td><td>396.10</td><td>396.10</td><td>396.10</td><td>0.00</td><td>0.00</td></t<>	818999963	MONEY MARKET			10/05/2016	396.10	396.10	396.10	396.10	0.00	0.00
818999963 MONEY MARKET 10/14/2016 305.94 305.94 305.94 305.94 0.00 818999963 MONEY MARKET 10/13/2016 306.60 306.60 306.60 306.60 0.00 818999963 MONEY MARKET 10/12/2016 228.20 228.20 228.20 228.20 0.00 818999963 MONEY MARKET 10/10/2016 678.37 678.37 678.37 678.37 0.00 818999963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/20/2016 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/17/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16	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 10/13/2016 306.60 306.60 306.60 306.60 0.00 818999963 MONEY MARKET 10/12/2016 228.20 228.20 228.20 228.20 0.00 818999963 MONEY MARKET 10/11/2016 678.37 678.37 678.37 678.37 0.00 818999963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/19/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 1,387.71 1,387.71 1,387.71 1,387.71 1,387.71 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89	818999963	MONEY MARKET			10/03/2016	715.10	715.10	715.10	715.10	0.00	0.00
818999963 MONEY MARKET 10/12/2016 228.20 228.20 228.20 228.20 0.00 818999963 MONEY MARKET 10/11/2016 678.37 678.37 678.37 678.37 0.00 818999963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/19/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 1,387.71 1,387.71 1,387.71 1,387.71 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 </td <td>818999963</td> <td>MONEY MARKET</td> <td></td> <td></td> <td>10/14/2016</td> <td>305.94</td> <td>305.94</td> <td>305.94</td> <td>305.94</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET			10/14/2016	305.94	305.94	305.94	305.94	0.00	0.00
818999963 MONEY MARKET 10/11/2016 678.37 678.37 678.37 678.37 0.00 818999963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/20/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/19/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 1,387.71	818999963	MONEY MARKET			10/13/2016	306.60	306.60	306.60	306.60	0.00	0.00
81899963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 0.00 81899963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 0.00 81899963 MONEY MARKET 10/20/2016 322.46 322.46 322.46 322.46 0.00 81899963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 81899963 MONEY MARKET 10/17/2016 522.31 522.31 522.31 522.31 0.00 81899963 MONEY MARKET 10/18/2016 1,387.71 1,	818999963	MONEY MARKET			10/12/2016	228.20	228.20	228.20	228.20	0.00	0.00
818999963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/20/2016 322.46 322.46 322.46 322.46 0.00 818999963 MONEY MARKET 10/19/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 1,387.71 1,387.71 1,387.71 1,387.71 1,387.71 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/27/2016 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/11/2016	678.37	678.37	678.37	678.37	0.00	0.00
818999963 MONEY MARKET 10/20/2016 322.46 322.46 322.46 322.46 0.00 818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/17/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/28/2016 352.59 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/10/2016	226.12	226.12	226.12	226.12	0.00	0.00
818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/17/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 1,387.71 1,387.71 1,387.71 1,387.71 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/27/2016 352.59 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/21/2016	364.62	364.62	364.62	364.62	0.00	0.00
818999963 MONEY MARKET 10/17/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 1,387.71 1,387.71 1,387.71 1,387.71 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/27/2016 352.59 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/20/2016	322.46	322.46	322.46	322.46	0.00	0.00
818999963 MONEY MARKET 10/18/2016 1,387.71 1,387.71 1,387.71 1,387.71 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/27/2016 352.59 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/19/2016	378.96	378.96	378.96	378.96	0.00	0.00
818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/27/2016 352.59 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/17/2016	522.31	522.31	522.31	522.31	0.00	0.00
818999963 MONEY MARKET 10/27/2016 352.59 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 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 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/28/2016	389.16	389.16	389.16	389.16	0.00	0.00
818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 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 10/24/2016 314.62 314.62 314.62 314.62 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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/01/2016	1,262.83	1,262.83	1,262.83	1,262.83	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			11/03/2016	333.92	333.92	333.92	333.92	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			11/02/2016	294.13	294.13	294.13	294.13	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	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			11/08/2016	874.41	874.41	874.41	874.41	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	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			11/23/2016	408.96	408.96	408.96	408.96	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			11/22/2016	2,167.89	2,167.89	2,167.89	2,167.89	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			12/02/2016	378.47	378.47	378.47	378.47	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			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			12/09/2016	415.95	415.95	415.95	415.95	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			12/07/2016	547.20	547.20	547.20	547.20	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
818999963	MONEY MARKET			12/14/2016	653.34	653.34	653.34	653.34	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			12/15/2016	630.56	630.56	630.56	630.56	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			12/16/2016	668.62	668.62	668.62	668.62	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			12/22/2016	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	774.08	774.08	774.08	774.08	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			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
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	737.04	737.04	737.04	737.04	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			01/13/2017	735.66	735.66	735.66	735.66	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			01/11/2017	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			01/23/2017	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			01/27/2017	973.32	973.32	973.32	973.32	0.00	0.00



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			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			02/10/2017	695.36	695.36	695.36	695.36	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			02/08/2017	972.56	972.56	972.56	972.56	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			02/06/2017	866.61	866.61	866.61	866.61	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			02/16/2017	798.65	798.65	798.65	798.65	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			02/17/2017	798.58	798.58	798.58	798.58	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
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	786.76	786.76	786.76	786.76	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			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	2,356.96	2,356.96	2,356.96	2,356.96	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			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			03/10/2017	671.24	671.24	671.24	671.24	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			03/17/2017	898.18	898.18	898.18	898.18	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
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			03/13/2017	658.40	658.40	658.40	658.40	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			03/23/2017	893.15	893.15	893.15	893.15	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			03/21/2017	2,718.46	2,718.46	2,718.46	2,718.46	0.00	0.00
818999963	MONEY MARKET			03/20/2017	926.17	926.17	926.17	926.17	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/28/2017	2,675.15	2,675.15	2,675.15	2,675.15	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			03/29/2017	869.67	869.67	869.67	869.67	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			03/30/2017	832.33	832.33	832.33	832.33	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	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
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			04/19/2017	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			04/21/2017	675.25	675.25	675.25	675.25	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/27/2017	692.50	692.50	692.50	692.50	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			04/25/2017	2,117.81	2,117.81	2,117.81	2,117.81	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			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
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			05/08/2017	428.11	428.11	428.11	428.11	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			05/11/2017	482.80	482.80	482.80	482.80	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			05/10/2017	476.49	476.49	476.49	476.49	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			05/25/2017	972.70	972.70	972.70	972.70	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/24/2017	799.92	799.92	799.92	799.92	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			05/26/2017	994.50	994.50	994.50	994.50	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			06/02/2017	886.80	886.80	886.80	886.80	0.00	0.00
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			06/07/2017	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			06/09/2017	722.84	722.84	722.84	722.84	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			06/08/2017	760.48	760.48	760.48	760.48	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			06/14/2017	726.42	726.42	726.42	726.42	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			06/12/2017	741.59	741.59	741.59	741.59	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			06/19/2017	910.52	910.52	910.52	910.52	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			06/21/2017	967.24	967.24	967.24	967.24	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market Ur	nreal Gain	Unreal Loss
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
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			06/28/2017	1,086.75	1,086.75	1,086.75	1,086.75	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			06/26/2017	1,058.11	1,058.11	1,058.11	1,058.11	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			07/05/2017	3,694.41	3,694.41	3,694.41	3,694.41	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			07/07/2017	983.11	983.11	983.11	983.11	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			07/14/2017	1,039.51	1,039.51	1,039.51	1,039.51	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	1,003.03	1,003.03	1,003.03	1,003.03	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			07/21/2017	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	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			08/04/2017	1,024.29	1,024.29	1,024.29	1,024.29	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			07/31/2017	1,129.20	1,129.20	1,129.20	1,129.20	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			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			08/08/2017	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			08/17/2017	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			08/14/2017	1,489.91	1,489.91	1,489.91	1,489.91	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 L	Jnreal Gain	Unreal Loss
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			08/25/2017	1,081.69	1,081.69	1,081.69	1,081.69	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			08/23/2017	1,016.25	1,016.25	1,016.25	1,016.25	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			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			08/30/2017	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			09/07/2017	767.61	767.61	767.61	767.61	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			09/06/2017	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			09/15/2017	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	2,394.05	2,394.05	2,394.05	2,394.05	0.00	0.00
818999963	MONEY MARKET			09/11/2017	770.58	770.58	770.58	770.58	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market Uni	real Gain	Unreal Loss
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			09/26/2017	3,340.91	3,340.91	3,340.91	3,340.91	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			09/27/2017	1,142.20	1,142.20	1,142.20	1,142.20	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			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			10/02/2017	1,444.95	1,444.95	1,444.95	1,444.95	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			10/13/2017	1,311.01	1,311.01	1,311.01	1,311.01	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			10/09/2017	1,134.91	1,134.91	1,134.91	1,134.91	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			10/16/2017	1,682.33	1,682.33	1,682.33	1,682.33	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market L	Jnreal Gain	Unreal Loss
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			10/20/2017	1,364.85	1,364.85	1,364.85	1,364.85	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			10/23/2017	1,355.00	1,355.00	1,355.00	1,355.00	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			10/25/2017	0.01	0.01	0.01	0.01	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			10/26/2017	1,279.03	1,279.03	1,279.03	1,279.03	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			11/01/2017	1,336.92	1,336.92	1,336.92	1,336.92	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
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			11/07/2017	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	1,143.83	1,143.83	1,143.83	1,143.83	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			11/09/2017	1,169.94	1,169.94	1,169.94	1,169.94	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market Uni	real Gain	Unreal Loss
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			11/20/2017	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
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			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	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			12/04/2017	1,024.34	1,024.34	1,024.34	1,024.34	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			12/15/2017	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			12/11/2017	1,326.69	1,326.69	1,326.69	1,326.69	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market Ur	nreal Gain	Unreal Loss
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			12/18/2017	1,472.52	1,472.52	1,472.52	1,472.52	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			12/26/2017	1,615.63	1,615.63	1,615.63	1,615.63	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			12/29/2017	0.01	0.01	0.01	0.01	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			01/02/2018	2,356.51	2,356.51	2,356.51	2,356.51	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			01/08/2018	1,347.69	1,347.69	1,347.69	1,347.69	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			01/16/2018	1,370.29	1,370.29	1,370.29	1,370.29	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			01/26/2018	1,665.62	1,665.62	1,665.62	1,665.62	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			01/25/2018	1,659.79	1,659.79	1,659.79	1,659.79	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			02/02/2018	1,659.01	1,659.01	1,659.01	1,659.01	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			01/29/2018	1,673.97	1,673.97	1,673.97	1,673.97	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			02/08/2018	1,808.58	1,808.58	1,808.58	1,808.58	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			02/05/2018	1,801.05	1,801.05	1,801.05	1,801.05	0.00	0.00
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			02/12/2018	2,093.23	2,093.23	2,093.23	2,093.23	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
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			02/22/2018	1,738.61	1,738.61	1,738.61	1,738.61	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			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	2,140.49	2,140.49	2,140.49	2,140.49	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			03/09/2018	1,438.66	1,438.66	1,438.66	1,438.66	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			03/08/2018	1,541.32	1,541.32	1,541.32	1,541.32	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			03/05/2018	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			03/14/2018	1,571.38	1,571.38	1,571.38	1,571.38	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			03/12/2018	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			03/23/2018	1,859.40	1,859.40	1,859.40	1,859.40	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			03/21/2018	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			03/29/2018	2,031.48	2,031.48	2,031.48	2,031.48	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			03/26/2018	1,906.15	1,906.15	1,906.15	1,906.15	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			04/04/2018	1,103.01	1,103.01	1,103.01	1,103.01	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			04/06/2018	1,057.50	1,057.50	1,057.50	1,057.50	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market Un	real Gain	Unreal Loss
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			04/13/2018	1,279.52	1,279.52	1,279.52	1,279.52	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			04/11/2018	1,040.72	1,040.72	1,040.72	1,040.72	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			04/24/2018	3,183.96	3,183.96	3,183.96	3,183.96	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			04/27/2018	1,080.61	1,080.61	1,080.61	1,080.61	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			04/23/2018	1,060.72	1,060.72	1,060.72	1,060.72	0.00	0.00
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			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



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c	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
8	18999963	MONEY MARKET			05/09/2018	1,011.04	1,011.04	1,011.04	1,011.04	0.00	0.00
8	18999963	MONEY MARKET			05/08/2018	2,713.98	2,713.98	2,713.98	2,713.98	0.00	0.00
8	18999963	MONEY MARKET			05/07/2018	820.25	820.25	820.25	820.25	0.00	0.00
8	18999963	MONEY MARKET			05/16/2018	1,469.14	1,469.14	1,469.14	1,469.14	0.00	0.00
8	18999963	MONEY MARKET			05/15/2018	3,617.45	3,617.45	3,617.45	3,617.45	0.00	0.00
8	18999963	MONEY MARKET			05/14/2018	931.28	931.28	931.28	931.28	0.00	0.00
8	18999963	MONEY MARKET			05/17/2018	1,658.63	1,658.63	1,658.63	1,658.63	0.00	0.00
8	18999963	MONEY MARKET			05/18/2018	1,595.96	1,595.96	1,595.96	1,595.96	0.00	0.00
8	18999963	MONEY MARKET			05/25/2018	2,002.07	2,002.07	2,002.07	2,002.07	0.00	0.00
8	18999963	MONEY MARKET			05/24/2018	1,940.99	1,940.99	1,940.99	1,940.99	0.00	0.00
8	18999963	MONEY MARKET			05/23/2018	1,933.51	1,933.51	1,933.51	1,933.51	0.00	0.00
8	18999963	MONEY MARKET			05/21/2018	1,597.60	1,597.60	1,597.60	1,597.60	0.00	0.00
8	18999963	MONEY MARKET			06/01/2018	2,241.55	2,241.55	2,241.55	2,241.55	0.00	0.00
8	18999963	MONEY MARKET			05/31/2018	2,619.76	2,619.76	2,619.76	2,619.76	0.00	0.00
8	18999963	MONEY MARKET			05/29/2018	2,003.24	2,003.24	2,003.24	2,003.24	0.00	0.00
8	18999963	MONEY MARKET			06/08/2018	1,556.44	1,556.44	1,556.44	1,556.44	0.00	0.00
8	18999963	MONEY MARKET			06/07/2018	1,714.78	1,714.78	1,714.78	1,714.78	0.00	0.00
8	18999963	MONEY MARKET			06/06/2018	1,623.98	1,623.98	1,623.98	1,623.98	0.00	0.00
8	18999963	MONEY MARKET			06/04/2018	1,720.74	1,720.74	1,720.74	1,720.74	0.00	0.00
8	18999963	MONEY MARKET			06/11/2018	1,509.43	1,509.43	1,509.43	1,509.43	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market Un	real Gain	Unreal Loss
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			06/13/2018	1,534.07	1,534.07	1,534.07	1,534.07	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			06/22/2018	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
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			06/29/2018	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			06/25/2018	2,020.53	2,020.53	2,020.53	2,020.53	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			07/05/2018	1,167.58	1,167.58	1,167.58	1,167.58	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			07/09/2018	1,169.17	1,169.17	1,169.17	1,169.17	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	1,180.36	1,180.36	1,180.36	1,180.36	0.00	0.00
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			07/10/2018	3,564.13	3,564.13	3,564.13	3,564.13	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



Cusip	Description	Coupon	MatDate	Total Bata						
			matbato	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
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			07/18/2018	1,346.50	1,346.50	1,346.50	1,346.50	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			07/16/2018	1,181.60	1,181.60	1,181.60	1,181.60	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			07/26/2018	1,614.03	1,614.03	1,614.03	1,614.03	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			07/27/2018	1,619.95	1,619.95	1,619.95	1,619.95	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			08/02/2018	1,388.36	1,388.36	1,388.36	1,388.36	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			07/30/2018	1,754.83	1,754.83	1,754.83	1,754.83	0.00	0.00
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	1,423.39	1,423.39	1,423.39	1,423.39	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			08/17/2018	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			08/15/2018	1,971.75	1,971.75	1,971.75	1,971.75	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/20/2018	1,780.76	1,780.76	1,780.76	1,780.76	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	1,796.66	1,796.66	1,796.66	1,796.66	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			08/27/2018	1,843.07	1,843.07	1,843.07	1,843.07	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			09/06/2018	853.88	853.88	853.88	853.88	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			09/11/2018	2,728.81	2,728.81	2,728.81	2,728.81	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			09/12/2018	932.04	932.04	932.04	932.04	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			09/13/2018	932.90	932.90	932.90	932.90	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			09/20/2018	1,401.13	1,401.13	1,401.13	1,401.13	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			09/18/2018	3,382.94	3,382.94	3,382.94	3,382.94	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/17/2018	880.36	880.36	880.36	880.36	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			09/24/2018	1,391.99	1,391.99	1,391.99	1,391.99	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			10/02/2018	3,530.78	3,530.78	3,530.78	3,530.78	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			10/03/2018	448.06	448.06	448.06	448.06	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	1,131.17	1,131.17	1,131.17	1,131.17	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			10/08/2018	1,001.15	1,001.15	1,001.15	1,001.15	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			10/18/2018	1,374.14	1,374.14	1,374.14	1,374.14	0.00	0.00
818999963	MONEY MARKET			10/16/2018	274.22	274.22	274.22	274.22	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/19/2018	1,338.79	1,338.79	1,338.79	1,338.79	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			10/24/2018	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			10/22/2018	1,357.71	1,357.71	1,357.71	1,357.71	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
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	2,733.82	2,733.82	2,733.82	2,733.82	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			11/09/2018	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			11/05/2018	1,627.86	1,627.86	1,627.86	1,627.86	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			11/16/2018	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			11/23/2018	1,941.13	1,941.13	1,941.13	1,941.13	0.00	0.00
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			11/19/2018	1,933.05	1,933.05	1,933.05	1,933.05	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			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			12/06/2018	2,126.73	2,126.73	2,126.73	2,126.73	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			12/14/2018	1,801.41	1,801.41	1,801.41	1,801.41	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			12/13/2018	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	2,008.05	2,008.05	2,008.05	2,008.05	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	2,472.78	2,472.78	2,472.78	2,472.78	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			01/04/2019	1,287.13	1,287.13	1,287.13	1,287.13	0.00	0.00
818999963	MONEY MARKET			12/31/2018	2,591.25	2,591.25	2,591.25	2,591.25	0.00	0.00
818999963	MONEY MARKET			01/07/2019	1,312.32	1,312.32	1,312.32	1,312.32	0.00	0.00
818999963	MONEY MARKET			01/09/2019	1,295.16	1,295.16	1,295.16	1,295.16	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/10/2019	1,029.28	1,029.28	1,029.28	1,029.28	0.00	0.00
818999963	MONEY MARKET			01/11/2019	1,245.12	1,245.12	1,245.12	1,245.12	0.00	0.00
818999963	MONEY MARKET			01/18/2019	2,469.46	2,469.46	2,469.46	2,469.46	0.00	0.00
818999963	MONEY MARKET			01/14/2019	1,358.38	1,358.38	1,358.38	1,358.38	0.00	0.00
818999963	MONEY MARKET			01/17/2019	1,776.51	1,776.51	1,776.51	1,776.51	0.00	0.00
818999963	MONEY MARKET			01/16/2019	1,650.88	1,650.88	1,650.88	1,650.88	0.00	0.00
818999963	MONEY MARKET			01/22/2019	1,788.29	1,788.29	1,788.29	1,788.29	0.00	0.00
818999963	MONEY MARKET			01/24/2019	1,893.68	1,893.68	1,893.68	1,893.68	0.00	0.00
818999963	MONEY MARKET			01/25/2019	1,773.22	1,773.22	1,773.22	1,773.22	0.00	0.00
818999963	MONEY MARKET			01/28/2019	1,856.76	1,856.76	1,856.76	1,856.76	0.00	0.00
818999963	MONEY MARKET			01/30/2019	1,946.20	1,946.20	1,946.20	1,946.20	0.00	0.00
818999963	MONEY MARKET			01/31/2019	2,030.17	2,030.17	2,030.17	2,030.17	0.00	0.00
818999963	MONEY MARKET			02/01/2019	2,158.59	2,158.59	2,158.59	2,158.59	0.00	0.00
818999963	MONEY MARKET			02/08/2019	1,361.27	1,361.27	1,361.27	1,361.27	0.00	0.00
818999963	MONEY MARKET			02/07/2019	2,478.33	2,478.33	2,478.33	2,478.33	0.00	0.00
818999963	MONEY MARKET			02/07/2019	1,359.76	1,359.76	1,359.76	1,359.76	0.00	0.00
818999963	MONEY MARKET			02/06/2019	1,378.47	1,378.47	1,378.47	1,378.47	0.00	0.00
818999963	MONEY MARKET			02/04/2019	1,310.73	1,310.73	1,310.73	1,310.73	0.00	0.00
818999963	MONEY MARKET			02/15/2019	1,712.71	1,712.71	1,712.71	1,712.71	0.00	0.00
818999963	MONEY MARKET			02/14/2019	1,731.95	1,731.95	1,731.95	1,731.95	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			02/13/2019	1,588.70	1,588.70	1,588.70	1,588.70	0.00	0.00
818999963	MONEY MARKET			02/11/2019	1,680.46	1,680.46	1,680.46	1,680.46	0.00	0.00
818999963	MONEY MARKET			02/21/2019	1,676.51	1,676.51	1,676.51	1,676.51	0.00	0.00
818999963	MONEY MARKET			02/22/2019	1,643.69	1,643.69	1,643.69	1,643.69	0.00	0.00
818999963	MONEY MARKET			02/19/2019	1,709.61	1,709.61	1,709.61	1,709.61	0.00	0.00
818999963	MONEY MARKET			02/28/2019	1,900.06	1,900.06	1,900.06	1,900.06	0.00	0.00
818999963	MONEY MARKET			03/01/2019	1,743.66	1,743.66	1,743.66	1,743.66	0.00	0.00
818999963	MONEY MARKET			02/27/2019	1,620.27	1,620.27	1,620.27	1,620.27	0.00	0.00
818999963	MONEY MARKET			02/25/2019	1,496.47	1,496.47	1,496.47	1,496.47	0.00	0.00
818999963	MONEY MARKET			03/08/2019	2,054.63	2,054.63	2,054.63	2,054.63	0.00	0.00
818999963	MONEY MARKET			03/07/2019	1,723.24	1,723.24	1,723.24	1,723.24	0.00	0.00
818999963	MONEY MARKET			03/06/2019	1,515.63	1,515.63	1,515.63	1,515.63	0.00	0.00
818999963	MONEY MARKET			03/04/2019	1,350.10	1,350.10	1,350.10	1,350.10	0.00	0.00
818999963	MONEY MARKET			03/15/2019	825.84	825.84	825.84	825.84	0.00	0.00
818999963	MONEY MARKET			03/13/2019	653.42	653.42	653.42	653.42	0.00	0.00
818999963	MONEY MARKET			03/12/2019	1,173.55	1,173.55	1,173.55	1,173.55	0.00	0.00
818999963	MONEY MARKET			03/11/2019	311.88	311.88	311.88	311.88	0.00	0.00
818999963	MONEY MARKET			03/14/2019	686.82	686.82	686.82	686.82	0.00	0.00
818999963	MONEY MARKET			03/19/2019	2,716.92	2,716.92	2,716.92	2,716.92	0.00	0.00
818999963	MONEY MARKET			03/22/2019	1,062.85	1,062.85	1,062.85	1,062.85	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			03/20/2019	956.41	956.41	956.41	956.41	0.00	0.00
818999963	MONEY MARKET			03/21/2019	962.85	962.85	962.85	962.85	0.00	0.00
818999963	MONEY MARKET			03/18/2019	898.39	898.39	898.39	898.39	0.00	0.00
818999963	MONEY MARKET			03/29/2019	1,368.96	1,368.96	1,368.96	1,368.96	0.00	0.00
818999963	MONEY MARKET			03/28/2019	1,154.38	1,154.38	1,154.38	1,154.38	0.00	0.00
818999963	MONEY MARKET			03/27/2019	830.46	830.46	830.46	830.46	0.00	0.00
818999963	MONEY MARKET			03/26/2019	3,358.82	3,358.82	3,358.82	3,358.82	0.00	0.00
818999963	MONEY MARKET			03/25/2019	1,117.53	1,117.53	1,117.53	1,117.53	0.00	0.00
818999963	MONEY MARKET			04/04/2019	313.60	313.60	313.60	313.60	0.00	0.00
818999963	MONEY MARKET			04/03/2019	321.30	321.30	321.30	321.30	0.00	0.00
818999963	MONEY MARKET			04/02/2019	2,785.55	2,785.55	2,785.55	2,785.55	0.00	0.00
818999963	MONEY MARKET			04/01/2019	1,239.79	1,239.79	1,239.79	1,239.79	0.00	0.00
818999963	MONEY MARKET			04/05/2019	364.82	364.82	364.82	364.82	0.00	0.00
818999963	MONEY MARKET			04/09/2019	1,136.26	1,136.26	1,136.26	1,136.26	0.00	0.00
818999963	MONEY MARKET			04/08/2019	393.45	393.45	393.45	393.45	0.00	0.00
818999963	MONEY MARKET			04/12/2019	376.18	376.18	376.18	376.18	0.00	0.00
818999963	MONEY MARKET			04/11/2019	345.99	345.99	345.99	345.99	0.00	0.00
818999963	MONEY MARKET			04/10/2019	317.42	317.42	317.42	317.42	0.00	0.00
818999963	MONEY MARKET			04/18/2019	550.98	550.98	550.98	550.98	0.00	0.00
818999963	MONEY MARKET			04/17/2019	547.12	547.12	547.12	547.12	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/16/2019	1,545.60	1,545.60	1,545.60	1,545.60	0.00	0.00
818999963	MONEY MARKET			04/15/2019	498.18	498.18	498.18	498.18	0.00	0.00
818999963	MONEY MARKET			04/25/2019	585.88	585.88	585.88	585.88	0.00	0.00
818999963	MONEY MARKET			04/26/2019	595.73	595.73	595.73	595.73	0.00	0.00
818999963	MONEY MARKET			04/24/2019	649.35	649.35	649.35	649.35	0.00	0.00
818999963	MONEY MARKET			04/23/2019	3,014.10	3,014.10	3,014.10	3,014.10	0.00	0.00
818999963	MONEY MARKET			04/22/2019	756.31	756.31	756.31	756.31	0.00	0.00
818999963	MONEY MARKET			05/02/2019	2,037.20	2,037.20	2,037.20	2,037.20	0.00	0.00
818999963	MONEY MARKET			05/03/2019	2,031.99	2,031.99	2,031.99	2,031.99	0.00	0.00
818999963	MONEY MARKET			05/01/2019	685.52	685.52	685.52	685.52	0.00	0.00
818999963	MONEY MARKET			04/30/2019	1,861.79	1,861.79	1,861.79	1,861.79	0.00	0.00
818999963	MONEY MARKET			04/29/2019	617.79	617.79	617.79	617.79	0.00	0.00
818999963	MONEY MARKET			05/06/2019	2,036.79	2,036.79	2,036.79	2,036.79	0.00	0.00
818999963	MONEY MARKET			05/10/2019	2,472.25	2,472.25	2,472.25	2,472.25	0.00	0.00
818999963	MONEY MARKET			05/09/2019	2,129.97	2,129.97	2,129.97	2,129.97	0.00	0.00
818999963	MONEY MARKET			05/08/2019	2,061.08	2,061.08	2,061.08	2,061.08	0.00	0.00
818999963	MONEY MARKET			05/06/2019	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET			05/17/2019	2,795.27	2,795.27	2,795.27	2,795.27	0.00	0.00
818999963	MONEY MARKET			05/16/2019	2,020.61	2,020.61	2,020.61	2,020.61	0.00	0.00
818999963	MONEY MARKET			05/15/2019	3,409.89	3,409.89	3,409.89	3,409.89	0.00	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/13/2019	2,202.26	2,202.26	2,202.26	2,202.26	0.00	0.00
818999963	MONEY MARKET			05/20/2019	2,804.27	2,804.27	2,804.27	2,804.27	0.00	0.00
818999963	MONEY MARKET			05/24/2019	2,338.71	2,338.71	2,338.71	2,338.71	0.00	0.00
818999963	MONEY MARKET			05/23/2019	2,398.30	2,398.30	2,398.30	2,398.30	0.00	0.00
818999963	MONEY MARKET			05/22/2019	2,597.26	2,597.26	2,597.26	2,597.26	0.00	0.00
818999963	MONEY MARKET			05/31/2019	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET			05/31/2019	2,384.89	2,384.89	2,384.89	2,384.89	0.00	0.00
818999963	MONEY MARKET			05/30/2019	2,358.51	2,358.51	2,358.51	2,358.51	0.00	0.00
818999963	MONEY MARKET			05/29/2019	0.02	0.02	0.02	0.02	0.00	0.00
818999963	MONEY MARKET			05/28/2019	2,413.94	2,413.94	2,413.94	2,413.94	0.00	0.00
818999963	MONEY MARKET			06/07/2019	1,431.43	1,431.43	1,431.43	1,431.43	0.00	0.00
818999963	MONEY MARKET			06/05/2019	1,861.90	1,861.90	1,861.90	1,861.90	0.00	0.00
818999963	MONEY MARKET			06/03/2019	2,404.48	2,404.48	2,404.48	2,404.48	0.00	0.00
818999963	MONEY MARKET			06/06/2019	1,873.70	1,873.70	1,873.70	1,873.70	0.00	0.00
818999963	MONEY MARKET			06/14/2019	2,142.28	2,142.28	2,142.28	2,142.28	0.00	0.00
818999963	MONEY MARKET			06/13/2019	2,137.85	2,137.85	2,137.85	2,137.85	0.00	0.00
818999963	MONEY MARKET			06/10/2019	1,680.69	1,680.69	1,680.69	1,680.69	0.00	0.00
818999963	MONEY MARKET			06/12/2019	2,081.15	2,081.15	2,081.15	2,081.15	0.00	0.00
818999963	MONEY MARKET			06/21/2019	282.37	282.37	282.37	282.37	0.00	0.00
818999963	MONEY MARKET			06/20/2019	270.27	270.27	270.27	270.27	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/19/2019	788.90	788.90	788.90	788.90	0.00	0.00
818999963	MONEY MARKET			06/17/2019	1,994.03	1,994.03	1,994.03	1,994.03	0.00	0.00
818999963	MONEY MARKET			06/27/2019	62.68	62.68	62.68	62.68	0.00	0.00
818999963	MONEY MARKET			06/26/2019	226.91	226.91	226.91	226.91	0.00	0.00
818999963	MONEY MARKET			06/25/2019	889.10	889.10	889.10	889.10	0.00	0.00
818999963	MONEY MARKET			06/24/2019	334.40	334.40	334.40	334.40	0.00	0.00
818999963	MONEY MARKET			06/28/2019	63.03	63.03	63.03	63.03	0.00	0.00
818999963	MONEY MARKET			06/28/2019	2,943.28	2,943.28	2,943.28	2,943.28	0.00	0.00
818999963	MONEY MARKET			07/01/2019	64.91	64.91	64.91	64.91	0.00	0.00
818999963	MONEY MARKET			07/05/2019	2,055.00	2,055.00	2,055.00	2,055.00	0.00	0.00
818999963	MONEY MARKET			07/05/2019	278.43	278.43	278.43	278.43	0.00	0.00
818999963	MONEY MARKET			07/03/2019	278.01	278.01	278.01	278.01	0.00	0.00
818999963	MONEY MARKET			07/02/2019	338.29	338.29	338.29	338.29	0.00	0.00
818999963	MONEY MARKET			07/11/2019	296.20	296.20	296.20	296.20	0.00	0.00
818999963	MONEY MARKET			07/12/2019	196,388.16	196,388.16	196,388.16	196,388.16	0.00	0.00
818999963	MONEY MARKET			07/11/2019	76,480.00	76,480.00	76,480.00	76,480.00	0.00	0.00
818999963	MONEY MARKET			07/10/2019	12,150.00	12,150.00	12,150.00	12,150.00	0.00	0.00
818999963	MONEY MARKET			07/10/2019	291.66	291.66	291.66	291.66	0.00	0.00
818999963	MONEY MARKET			07/09/2019	170,762.25	170,762.25	170,762.25	170,762.25	0.00	0.00
818999963	MONEY MARKET			07/09/2019	850.87	850.87	850.87	850.87	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			07/08/2019	32,127.83	32,127.83	32,127.83	32,127.83	0.00	0.00
818999963	MONEY MARKET			07/08/2019	558.30	558.30	558.30	558.30	0.00	0.00
818999963	MONEY MARKET			07/12/2019	309.19	309.19	309.19	309.19	0.00	0.00
818999963	MONEY MARKET			07/19/2019	968.58	968.58	968.58	968.58	0.00	0.00
818999963	MONEY MARKET			07/18/2019	892.20	892.20	892.20	892.20	0.00	0.00
818999963	MONEY MARKET			07/17/2019	941.83	941.83	941.83	941.83	0.00	0.00
818999963	MONEY MARKET			07/16/2019	1,515.70	1,515.70	1,515.70	1,515.70	0.00	0.00
818999963	MONEY MARKET			07/15/2019	81,821.97	81,821.97	81,821.97	81,821.97	0.00	0.00
818999963	MONEY MARKET			07/15/2019	313.73	313.73	313.73	313.73	0.00	0.00
818999963	MONEY MARKET			07/26/2019	1,083.26	1,083.26	1,083.26	1,083.26	0.00	0.00
818999963	MONEY MARKET			07/25/2019	39,138.03	39,138.03	39,138.03	39,138.03	0.00	0.00
818999963	MONEY MARKET			07/25/2019	1,121.85	1,121.85	1,121.85	1,121.85	0.00	0.00
818999963	MONEY MARKET			07/24/2019	1,090.49	1,090.49	1,090.49	1,090.49	0.00	0.00
818999963	MONEY MARKET			07/23/2019	3,325.76	3,325.76	3,325.76	3,325.76	0.00	0.00
818999963	MONEY MARKET			07/22/2019	1,093.81	1,093.81	1,093.81	1,093.81	0.00	0.00
818999963	MONEY MARKET			08/02/2019	161.60	161.60	161.60	161.60	0.00	0.00
818999963	MONEY MARKET			08/01/2019	1,191.41	1,191.41	1,191.41	1,191.41	0.00	0.00
818999963	MONEY MARKET			07/31/2019	2,758.63	2,758.63	2,758.63	2,758.63	0.00	0.00
818999963	MONEY MARKET			07/30/2019	3,617.48	3,617.48	3,617.48	3,617.48	0.00	0.00
818999963	MONEY MARKET			07/29/2019	55,000.00	55,000.00	55,000.00	55,000.00	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			07/29/2019	1,085.47	1,085.47	1,085.47	1,085.47	0.00	0.00
818999963	MONEY MARKET			08/09/2019	498.32	498.32	498.32	498.32	0.00	0.00
818999963	MONEY MARKET			08/08/2019	366.15	366.15	366.15	366.15	0.00	0.00
818999963	MONEY MARKET			08/07/2019	173.97	173.97	173.97	173.97	0.00	0.00
818999963	MONEY MARKET			08/06/2019	573.19	573.19	573.19	573.19	0.00	0.00
818999963	MONEY MARKET			08/05/2019	194.36	194.36	194.36	194.36	0.00	0.00
818999963	MONEY MARKET			08/12/2019	569.51	569.51	569.51	569.51	0.00	0.00
818999963	MONEY MARKET			08/16/2019	755.51	755.51	755.51	755.51	0.00	0.00
818999963	MONEY MARKET			08/15/2019	143,221.77	143,221.77	143,221.77	143,221.77	0.00	0.00
818999963	MONEY MARKET			08/15/2019	992.16	992.16	992.16	992.16	0.00	0.00
818999963	MONEY MARKET			08/14/2019	117,105.01	117,105.01	117,105.01	117,105.01	0.00	0.00
818999963	MONEY MARKET			08/14/2019	725.60	725.60	725.60	725.60	0.00	0.00
818999963	MONEY MARKET			08/12/2019	151,717.89	151,717.89	151,717.89	151,717.89	0.00	0.00
818999963	MONEY MARKET			08/13/2019	1,676.39	1,676.39	1,676.39	1,676.39	0.00	0.00
818999963	MONEY MARKET			08/22/2019	873.20	873.20	873.20	873.20	0.00	0.00
818999963	MONEY MARKET			08/21/2019	247,670.83	247,670.83	247,670.83	247,670.83	0.00	0.00
818999963	MONEY MARKET			08/21/2019	694.91	694.91	694.91	694.91	0.00	0.00
818999963	MONEY MARKET			08/20/2019	1,741.27	1,741.27	1,741.27	1,741.27	0.00	0.00
818999963	MONEY MARKET			08/19/2019	566.41	566.41	566.41	566.41	0.00	0.00
818999963	MONEY MARKET			08/23/2019	803.61	803.61	803.61	803.61	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
8189999	63 MONEY MARKET			08/27/2019	1,687.64	1,687.64	1,687.64	1,687.64	0.00	0.00
8189999	63 MONEY MARKET			08/26/2019	684.52	684.52	684.52	684.52	0.00	0.00
8189999	63 MONEY MARKET			08/30/2019	270.75	270.75	270.75	270.75	0.00	0.00
8189999	63 MONEY MARKET			08/29/2019	238.22	238.22	238.22	238.22	0.00	0.00
8189999	63 MONEY MARKET			08/28/2019	264.85	264.85	264.85	264.85	0.00	0.00
8189999	63 MONEY MARKET			09/06/2019	593.81	593.81	593.81	593.81	0.00	0.00
8189999	63 MONEY MARKET			09/05/2019	331.17	331.17	331.17	331.17	0.00	0.00
8189999	63 MONEY MARKET			09/04/2019	1,219.61	1,219.61	1,219.61	1,219.61	0.00	0.00
8189999	63 MONEY MARKET			09/03/2019	358.80	358.80	358.80	358.80	0.00	0.00
8189999	63 MONEY MARKET			09/12/2019	497.66	497.66	497.66	497.66	0.00	0.00
8189999	63 MONEY MARKET			09/13/2019	1,306,911.50	1,306,911.50	1,306,911.50	1,306,911.50	0.00	0.00
8189999	63 MONEY MARKET			09/12/2019	595,540.18	595,540.18	595,540.18	595,540.18	0.00	0.00
8189999	63 MONEY MARKET			09/11/2019	462.83	462.83	462.83	462.83	0.00	0.00
8189999	63 MONEY MARKET			09/10/2019	1,499.83	1,499.83	1,499.83	1,499.83	0.00	0.00
8189999	63 MONEY MARKET			09/09/2019	509.84	509.84	509.84	509.84	0.00	0.00
8189999	63 MONEY MARKET			09/13/2019	682.94	682.94	682.94	682.94	0.00	0.00
8189999	63 MONEY MARKET			09/20/2019	360,168.98	360,168.98	360,168.98	360,168.98	0.00	0.00
8189999	63 MONEY MARKET			09/20/2019	1,257.35	1,257.35	1,257.35	1,257.35	0.00	0.00
8189999	63 MONEY MARKET			09/19/2019	576,051.04	576,051.04	576,051.04	576,051.04	0.00	0.00
8189999	63 MONEY MARKET			09/19/2019	1,192.58	1,192.58	1,192.58	1,192.58	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/18/2019	975.26	975.26	975.26	975.26	0.00	0.00
818999963	MONEY MARKET			09/17/2019	2,217.49	2,217.49	2,217.49	2,217.49	0.00	0.00
818999963	MONEY MARKET			09/16/2019	578.37	578.37	578.37	578.37	0.00	0.00
818999963	MONEY MARKET			09/24/2019	3,742.79	3,742.79	3,742.79	3,742.79	0.00	0.00
818999963	MONEY MARKET			09/23/2019	363,169.71	363,169.71	363,169.71	363,169.71	0.00	0.00
818999963	MONEY MARKET			09/23/2019	1,247.69	1,247.69	1,247.69	1,247.69	0.00	0.00
818999963	MONEY MARKET			09/27/2019	911.24	911.24	911.24	911.24	0.00	0.00
818999963	MONEY MARKET			09/25/2019	758.25	758.25	758.25	758.25	0.00	0.00
818999963	MONEY MARKET			09/27/2019	341,923.73	341,923.73	341,923.73	341,923.73	0.00	0.00
818999963	MONEY MARKET			09/26/2019	716.23	716.23	716.23	716.23	0.00	0.00
818999963	MONEY MARKET			10/04/2019	404.65	404.65	404.65	404.65	0.00	0.00
818999963	MONEY MARKET			10/03/2019	406.85	406.85	406.85	406.85	0.00	0.00
818999963	MONEY MARKET			10/02/2019	439.80	439.80	439.80	439.80	0.00	0.00
818999963	MONEY MARKET			10/01/2019	2,547.97	2,547.97	2,547.97	2,547.97	0.00	0.00
818999963	MONEY MARKET			09/30/2019	754.20	754.20	754.20	754.20	0.00	0.00
818999963	MONEY MARKET			10/09/2019	351.08	351.08	351.08	351.08	0.00	0.00
818999963	MONEY MARKET			10/11/2019	1,039.83	1,039.83	1,039.83	1,039.83	0.00	0.00
818999963	MONEY MARKET			10/10/2019	517.15	517.15	517.15	517.15	0.00	0.00
818999963	MONEY MARKET			10/08/2019	29,375.00	29,375.00	29,375.00	29,375.00	0.00	0.00
818999963	MONEY MARKET			10/08/2019	1,208.95	1,208.95	1,208.95	1,208.95	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			10/07/2019	30,274.43	30,274.43	30,274.43	30,274.43	0.00	0.00
818999963	MONEY MARKET			10/07/2019	403.93	403.93	403.93	403.93	0.00	0.00
818999963	MONEY MARKET			10/10/2019	961,701.92	961,701.92	961,701.92	961,701.92	0.00	0.00
818999963	MONEY MARKET			10/18/2019	165,192.41	165,192.41	165,192.41	165,192.41	0.00	0.00
818999963	MONEY MARKET			10/18/2019	1,232.57	1,232.57	1,232.57	1,232.57	0.00	0.00
818999963	MONEY MARKET			10/17/2019	1,216,941.13	1,216,941.13	1,216,941.13	1,216,941.13	0.00	0.00
818999963	MONEY MARKET			10/17/2019	1,251.67	1,251.67	1,251.67	1,251.67	0.00	0.00
818999963	MONEY MARKET			10/16/2019	1,611,391.73	1,611,391.73	1,611,391.73	1,611,391.73	0.00	0.00
818999963	MONEY MARKET			10/16/2019	1,160.10	1,160.10	1,160.10	1,160.10	0.00	0.00
818999963	MONEY MARKET			10/15/2019	3,113.35	3,113.35	3,113.35	3,113.35	0.00	0.00
818999963	MONEY MARKET			10/14/2019	6,806.80	6,806.80	6,806.80	6,806.80	0.00	0.00
818999963	MONEY MARKET			10/14/2019	1,044.86	1,044.86	1,044.86	1,044.86	0.00	0.00
818999963	MONEY MARKET			10/21/2019	46,637.51	46,637.51	46,637.51	46,637.51	0.00	0.00
818999963	MONEY MARKET			10/22/2019	3,545.00	3,545.00	3,545.00	3,545.00	0.00	0.00
818999963	MONEY MARKET			10/21/2019	1,186.83	1,186.83	1,186.83	1,186.83	0.00	0.00
818999963	MONEY MARKET			10/25/2019	711,925.80	711,925.80	711,925.80	711,925.80	0.00	0.00
818999963	MONEY MARKET			10/25/2019	1,219.33	1,219.33	1,219.33	1,219.33	0.00	0.00
818999963	MONEY MARKET			10/24/2019	442,489.33	442,489.33	442,489.33	442,489.33	0.00	0.00
818999963	MONEY MARKET			10/24/2019	1,190.25	1,190.25	1,190.25	1,190.25	0.00	0.00
818999963	MONEY MARKET			10/23/2019	1,157.70	1,157.70	1,157.70	1,157.70	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/22/2019	60,054.16	60,054.16	60,054.16	60,054.16	0.00	0.00
818999963	MONEY MARKET			10/31/2019	816,877.36	816,877.36	816,877.36	816,877.36	0.00	0.00
818999963	MONEY MARKET			11/01/2019	1,564.37	1,564.37	1,564.37	1,564.37	0.00	0.00
818999963	MONEY MARKET			10/31/2019	1,988.03	1,988.03	1,988.03	1,988.03	0.00	0.00
818999963	MONEY MARKET			10/30/2019	1,529.71	1,529.71	1,529.71	1,529.71	0.00	0.00
818999963	MONEY MARKET			10/29/2019	234,674.83	234,674.83	234,674.83	234,674.83	0.00	0.00
818999963	MONEY MARKET			10/29/2019	3,325.95	3,325.95	3,325.95	3,325.95	0.00	0.00
818999963	MONEY MARKET			10/28/2019	1,106.86	1,106.86	1,106.86	1,106.86	0.00	0.00
818999963	MONEY MARKET			11/08/2019	155,314.06	155,314.06	155,314.06	155,314.06	0.00	0.00
818999963	MONEY MARKET			11/08/2019	766.50	766.50	766.50	766.50	0.00	0.00
818999963	MONEY MARKET			11/07/2019	769.46	769.46	769.46	769.46	0.00	0.00
818999963	MONEY MARKET			11/06/2019	725,697.54	725,697.54	725,697.54	725,697.54	0.00	0.00
818999963	MONEY MARKET			11/06/2019	849.34	849.34	849.34	849.34	0.00	0.00
818999963	MONEY MARKET			11/05/2019	282,431.82	282,431.82	282,431.82	282,431.82	0.00	0.00
818999963	MONEY MARKET			11/05/2019	2,296.03	2,296.03	2,296.03	2,296.03	0.00	0.00
818999963	MONEY MARKET			11/04/2019	762.32	762.32	762.32	762.32	0.00	0.00
818999963	MONEY MARKET			11/15/2019	231,904.84	231,904.84	231,904.84	231,904.84	0.00	0.00
818999963	MONEY MARKET			11/13/2019	1,047.70	1,047.70	1,047.70	1,047.70	0.00	0.00
818999963	MONEY MARKET			11/15/2019	1,803.96	1,803.96	1,803.96	1,803.96	0.00	0.00
818999963	MONEY MARKET			11/12/2019	3,203.23	3,203.23	3,203.23	3,203.23	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/11/2019	229,059.80	229,059.80	229,059.80	229,059.80	0.00	0.00
818999963	MONEY MARKET			11/11/2019	1,067.82	1,067.82	1,067.82	1,067.82	0.00	0.00
818999963	MONEY MARKET			11/14/2019	1,819.90	1,819.90	1,819.90	1,819.90	0.00	0.00
818999963	MONEY MARKET			11/22/2019	1,147.93	1,147.93	1,147.93	1,147.93	0.00	0.00
818999963	MONEY MARKET			11/21/2019	1,624,788.80	1,624,788.80	1,624,788.80	1,624,788.80	0.00	0.00
818999963	MONEY MARKET			11/21/2019	1,409.73	1,409.73	1,409.73	1,409.73	0.00	0.00
818999963	MONEY MARKET			11/20/2019	689,348.73	689,348.73	689,348.73	689,348.73	0.00	0.00
818999963	MONEY MARKET			11/20/2019	1,332.08	1,332.08	1,332.08	1,332.08	0.00	0.00
818999963	MONEY MARKET			11/19/2019	1,244,287.27	1,244,287.27	1,244,287.27	1,244,287.27	0.00	0.00
818999963	MONEY MARKET			11/19/2019	3,849.53	3,849.53	3,849.53	3,849.53	0.00	0.00
818999963	MONEY MARKET			11/18/2019	1,265.00	1,265.00	1,265.00	1,265.00	0.00	0.00
818999963	MONEY MARKET			11/26/2019	3,523.30	3,523.30	3,523.30	3,523.30	0.00	0.00
818999963	MONEY MARKET			11/29/2019	1,178.17	1,178.17	1,178.17	1,178.17	0.00	0.00
818999963	MONEY MARKET			11/26/2019	1,564,285.82	1,564,285.82	1,564,285.82	1,564,285.82	0.00	0.00
818999963	MONEY MARKET			11/25/2019	122,995.02	122,995.02	122,995.02	122,995.02	0.00	0.00
818999963	MONEY MARKET			11/25/2019	1,152.76	1,152.76	1,152.76	1,152.76	0.00	0.00
818999963	MONEY MARKET			11/27/2019	1,204.09	1,204.09	1,204.09	1,204.09	0.00	0.00
818999963	MONEY MARKET			12/06/2019	1,081.68	1,081.68	1,081.68	1,081.68	0.00	0.00
818999963	MONEY MARKET			12/05/2019	213,757.50	213,757.50	213,757.50	213,757.50	0.00	0.00
818999963	MONEY MARKET			12/05/2019	1,276.18	1,276.18	1,276.18	1,276.18	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			12/04/2019	1,321.33	1,321.33	1,321.33	1,321.33	0.00	0.00
818999963	MONEY MARKET			12/03/2019	3,573.15	3,573.15	3,573.15	3,573.15	0.00	0.00
818999963	MONEY MARKET			12/02/2019	2,362.33	2,362.33	2,362.33	2,362.33	0.00	0.00
818999963	MONEY MARKET			12/10/2019	3,494.81	3,494.81	3,494.81	3,494.81	0.00	0.00
818999963	MONEY MARKET			12/09/2019	3,219,230.82	3,219,230.82	3,219,230.82	3,219,230.82	0.00	0.00
818999963	MONEY MARKET			12/09/2019	1,161.70	1,161.70	1,161.70	1,161.70	0.00	0.00
818999963	MONEY MARKET			12/12/2019	1,241.60	1,241.60	1,241.60	1,241.60	0.00	0.00
818999963	MONEY MARKET			12/10/2019	64,512.50	64,512.50	64,512.50	64,512.50	0.00	0.00
818999963	MONEY MARKET			12/11/2019	1,129.06	1,129.06	1,129.06	1,129.06	0.00	0.00
818999963	MONEY MARKET			12/13/2019	815,354.06	815,354.06	815,354.06	815,354.06	0.00	0.00
818999963	MONEY MARKET			12/13/2019	1,298.46	1,298.46	1,298.46	1,298.46	0.00	0.00
818999963	MONEY MARKET			12/12/2019	2,556,258.83	2,556,258.83	2,556,258.83	2,556,258.83	0.00	0.00
818999963	MONEY MARKET			12/19/2019	2,591,759.67	2,591,759.67	2,591,759.67	2,591,759.67	0.00	0.00
818999963	MONEY MARKET			12/20/2019	1,795.92	1,795.92	1,795.92	1,795.92	0.00	0.00
818999963	MONEY MARKET			12/19/2019	1,740.38	1,740.38	1,740.38	1,740.38	0.00	0.00
818999963	MONEY MARKET			12/18/2019	3,064,468.16	3,064,468.16	3,064,468.16	3,064,468.16	0.00	0.00
818999963	MONEY MARKET			12/18/2019	1,611.28	1,611.28	1,611.28	1,611.28	0.00	0.00
818999963	MONEY MARKET			12/17/2019	1,623,259.31	1,623,259.31	1,623,259.31	1,623,259.31	0.00	0.00
818999963	MONEY MARKET			12/17/2019	4,111.42	4,111.42	4,111.42	4,111.42	0.00	0.00
818999963	MONEY MARKET			12/16/2019	826,364.55	826,364.55	826,364.55	826,364.55	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/16/2019	1,341.08	1,341.08	1,341.08	1,341.08	0.00	0.00
818999963	MONEY MARKET			12/20/2019	466,546.60	466,546.60	466,546.60	466,546.60	0.00	0.00
818999963	MONEY MARKET			12/27/2019	39,690.00	39,690.00	39,690.00	39,690.00	0.00	0.00
818999963	MONEY MARKET			12/27/2019	3,945.92	3,945.92	3,945.92	3,945.92	0.00	0.00
818999963	MONEY MARKET			12/26/2019	3,420,976.15	3,420,976.15	3,420,976.15	3,420,976.15	0.00	0.00
818999963	MONEY MARKET			12/26/2019	1,971.87	1,971.87	1,971.87	1,971.87	0.00	0.00
818999963	MONEY MARKET			12/24/2019	5,391.39	5,391.39	5,391.39	5,391.39	0.00	0.00
818999963	MONEY MARKET			12/23/2019	489,398.42	489,398.42	489,398.42	489,398.42	0.00	0.00
818999963	MONEY MARKET			12/23/2019	1,802.33	1,802.33	1,802.33	1,802.33	0.00	0.00
818999963	MONEY MARKET			12/31/2019	8,593,561.08	8,593,561.08	8,593,561.08	8,593,561.08	0.00	0.00
818999963	MONEY MARKET			12/31/2019	8,425.21	8,425.21	8,425.21	8,425.21	0.00	0.00
818999963	MONEY MARKET			12/30/2019	11,756,015.41	11,756,015.41	11,756,015.41	11,756,015.41	0.00	0.00
818999963	MONEY MARKET			12/30/2019	2,570.11	2,570.11	2,570.11	2,570.11	0.00	0.00
Tota	als for Cusip				58,894,424.68	58,894,424.68	58,894,424.68	58,894,424.68	0.00	0.00
Totals fo	or MMIP Investment				58,894,424.68	58,894,424.68	58,894,424.68	58,894,424.68	0.00	0.00
Municipals										
01026CAC5	ALABAMA ECON	3.16%	09/15/2025	12/02/2016	500,000.00	500,000.00	496,005.00	511,620.00	15,615.00	0.00
Tota	als for Cusip				500,000.00	500,000.00	496,005.00	511,620.00	15,615.00	0.00
01026CAD3	ALABAMA ECON	4.26%	09/15/2032	12/02/2016	120,000.00	120,000.00	122,611.20	133,039.20	10,428.00	0.00
Tota	als for Cusip				120,000.00	120,000.00	122,611.20	133,039.20	10,428.00	0.00



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Cusip	Description	Coupon I	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
072024ND0	BAY AREA TOLL AUTH CALIF	6.26% 04	04/01/2049	10/28/2009	1,525,000.00	1,525,000.00	2,075,494.50	2,329,376.50	253,882.00	0.00
Tota	als for Cusip				1,525,000.00	1,525,000.00	2,075,494.50	2,329,376.50	253,882.00	0.00
072024NU2	BAY AREA TOLL AUTH CALIF	6.92% 04	04/01/2040	06/24/2010	1,245,000.00	1,245,000.00	1,662,137.25	1,822,916.55	160,779.30	0.00
Tota	als for Cusip				1,245,000.00	1,245,000.00	1,662,137.25	1,822,916.55	160,779.30	0.00
13063A5E0	CALIFORNIA STATE	7.50% 04	04/01/2034	04/22/2009	1,180,000.00	1,188,673.00	1,608,021.40	1,776,891.20	168,869.80	0.00
Tota	als for Cusip				1,180,000.00	1,188,673.00	1,608,021.40	1,776,891.20	168,869.80	0.00
13063BFS6	CALIFORNIA ST BUILD	6.65% 0	03/01/2022	03/26/2010	825,000.00	847,077.00	903,201.75	889,671.75	0.00	(13,530.00)
Tota	als for Cusip				825,000.00	847,077.00	903,201.75	889,671.75	0.00	(13,530.00)
15504RET2	CENTRAL PUGET SOUND	5.49% 1	11/01/2039	09/16/2009	1,230,000.00	1,230,000.00	1,527,561.60	1,617,868.20	90,306.60	0.00
15504RET2	CENTRAL PUGET SOUND	5.49% 1	11/01/2039	10/08/2009	980,000.00	1,029,137.20	1,217,081.60	1,289,033.20	71,951.60	0.00
Tota	als for Cusip				2,210,000.00	2,259,137.20	2,744,643.20	2,906,901.40	162,258.20	0.00
167725AC4	CHICAGO ILL TRANSIT AUTH	6.90% 12	12/01/2040	07/30/2008	1,235,000.00	1,235,000.00	1,577,700.15	1,668,386.20	90,686.05	0.00
167725AC4	CHICAGO ILL TRANSIT AUTH	6.90% 12	12/01/2040	10/30/2008	1,050,000.00	948,675.00	1,341,364.50	1,418,466.00	77,101.50	0.00
Tota	als for Cusip				2,285,000.00	2,183,675.00	2,919,064.65	3,086,852.20	167,787.55	0.00
207758KM4	CONNECTICUT ST SPL TAX	5.46% 1	1/01/2030	10/28/2010	2,160,000.00	2,160,000.00	2,419,912.80	2,564,935.20	145,022.40	0.00
Tota	als for Cusip				2,160,000.00	2,160,000.00	2,419,912.80	2,564,935.20	145,022.40	0.00
2350364X5	DALLAS FORT WORTH TX	3.14% 1	11/01/2045	08/08/2019	1,000,000.00	1,000,000.00	1,000,000.00	989,710.00	0.00	(10,290.00)
Tota	als for Cusip				1,000,000.00	1,000,000.00	1,000,000.00	989,710.00	0.00	(10,290.00)
254845JZ4	DISTRICT COLUMBIA WTR &	4.81% 10	10/01/2114	07/11/2014	600,000.00	600,000.00	663,540.00	788,316.00	124,776.00	0.00
254845JZ4	DISTRICT COLUMBIA WTR &	4.81% 10	10/01/2114	10/31/2016	400,000.00	443,684.00	442,360.00	525,544.00	83,184.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	lls for Cusip				1,000,000.00	1,043,684.00	1,105,900.00	1,313,860.00	207,960.00	0.00
38611TAV9	GRAND PARKWAY	5.18%	10/01/2042	07/23/2019	1,500,000.00	1,874,250.00	1,874,250.00	1,921,155.00	46,905.00	0.00
Tota	als for Cusip				1,500,000.00	1,874,250.00	1,874,250.00	1,921,155.00	46,905.00	0.00
452252FK0	ILLINOIS ST TOLL HWY AUTH	5.85%	12/01/2034	05/10/2010	1,825,000.00	1,833,924.25	2,237,395.25	2,410,788.50	173,393.25	0.00
Tota	als for Cusip				1,825,000.00	1,833,924.25	2,237,395.25	2,410,788.50	173,393.25	0.00
544646XY3	LOS ANGELES CALIF UNI	5.76%	07/01/2029	10/02/2009	3,360,000.00	3,390,643.20	3,888,360.00	4,073,966.40	185,606.40	0.00
Tota	als for Cusip				3,360,000.00	3,390,643.20	3,888,360.00	4,073,966.40	185,606.40	0.00
574300HZ5	MARYLAND ST TRANSN	5.89%	07/01/2043	12/15/2010	1,400,000.00	1,417,584.00	1,752,142.00	1,868,580.00	116,438.00	0.00
Tota	lls for Cusip				1,400,000.00	1,417,584.00	1,752,142.00	1,868,580.00	116,438.00	0.00
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/02/2014	420,000.00	420,831.60	460,928.57	541,647.84	80,719.27	0.00
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/01/2014	1,080,000.00	1,080,000.00	1,185,244.90	1,392,808.73	207,563.83	0.00
Tota	als for Cusip				1,500,000.00	1,500,831.60	1,646,173.47	1,934,456.57	288,283.10	0.00
57604P5P5	MASSACHUSETTS ST WTR	5.19%	08/01/2040	06/30/2010	2,635,000.00	2,635,000.00	2,921,556.25	3,054,202.15	132,645.90	0.00
Tota	lls for Cusip				2,635,000.00	2,635,000.00	2,921,556.25	3,054,202.15	132,645.90	0.00
59447TXW8	MICHIGAN ST FIN AUTH	3.08%	12/01/2034	12/05/2019	2,365,000.00	2,365,000.00	2,365,000.00	2,356,060.30	0.00	(8,939.70)
Tota	lls for Cusip				2,365,000.00	2,365,000.00	2,365,000.00	2,356,060.30	0.00	(8,939.70)
60636APP2	MISSOURI ST HLTH &	3.65%	08/15/2057	06/27/2017	1,080,000.00	1,080,000.00	1,019,628.00	1,134,928.80	115,300.80	0.00
Tota	als for Cusip				1,080,000.00	1,080,000.00	1,019,628.00	1,134,928.80	115,300.80	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	1,295,000.00	1,295,000.00	1,769,060.65	1,974,926.80	205,866.15	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/16/2010	1,955,000.00	1,987,922.20	2,670,666.85	2,981,453.20	310,786.35	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	04/03/2014	925,000.00	1,244,171.25	1,263,614.75	1,410,662.00	147,047.25	0.00
Tot	als for Cusip				4,175,000.00	4,527,093.45	5,703,342.25	6,367,042.00	663,699.75	0.00
64966JAR7	NEW YORK NY	6.27%	12/01/2037	12/15/2010	800,000.00	800,000.00	1,006,968.00	1,109,936.00	102,968.00	0.00
Tot	als for Cusip				800,000.00	800,000.00	1,006,968.00	1,109,936.00	102,968.00	0.00
64971MT44	NEW YORK N Y CITY	5.27%	05/01/2027	05/19/2010	1,370,000.00	1,370,000.00	1,535,276.80	1,617,326.10	82,049.30	0.00
Tot	als for Cusip				1,370,000.00	1,370,000.00	1,535,276.80	1,617,326.10	82,049.30	0.00
64971MZG	NEW YORK N Y CITY	5.77%	08/01/2036	10/16/2009	2,960,000.00	2,960,000.00	3,535,009.60	3,677,267.20	142,257.60	0.00
Tot	als for Cusip				2,960,000.00	2,960,000.00	3,535,009.60	3,677,267.20	142,257.60	0.00
64990FMV3	NEW YORK ST DORM AUTH	5.43%	03/15/2039	10/09/2019	4,595,000.00	4,595,000.00	4,595,000.00	5,601,994.25	1,006,994.25	0.00
Tot	als for Cusip				4,595,000.00	4,595,000.00	4,595,000.00	5,601,994.25	1,006,994.25	0.00
66285WFB	7 NORTH TEX TWY AUTH	6.72%	01/01/2049	08/03/2009	500,000.00	500,000.00	688,030.00	784,465.00	96,435.00	0.00
Tot	als for Cusip				500,000.00	500,000.00	688,030.00	784,465.00	96,435.00	0.00
677632MV0	OHIO ST UNIV GEN RCPTS	4.91%	06/01/2040	09/15/2010	2,810,000.00	2,810,000.00	3,251,563.40	3,581,148.30	329,584.90	0.00
Tot	als for Cusip				2,810,000.00	2,810,000.00	3,251,563.40	3,581,148.30	329,584.90	0.00
677632PA3	OHIO ST UNIV GEN RCPTS	4.80%	06/01/2111	10/20/2011	875,000.00	866,188.75	958,501.25	1,109,158.75	150,657.50	0.00
Tot	als for Cusip				875,000.00	866,188.75	958,501.25	1,109,158.75	150,657.50	0.00
67766WQG	0 OHIO ST WTR DEV AUTH	4.88%	12/01/2034	08/12/2010	1,530,000.00	1,530,000.00	1,680,796.80	1,785,632.40	104,835.60	0.00
Tot	als for Cusip				1,530,000.00	1,530,000.00	1,680,796.80	1,785,632.40	104,835.60	0.00
68607DNL5	OREGON ST DEPT TRANSN	5.83%	11/15/2034	01/21/2011	1,215,000.00	1,221,135.75	1,510,366.50	1,618,975.35	108,608.85	0.00
Tot	als for Cusip				1,215,000.00	1,221,135.75	1,510,366.50	1,618,975.35	108,608.85	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
709223VZ1	PENNSYLVANIA ST TPK	6.10%	12/01/2039	06/22/2009	1,835,000.00	1,835,000.00	2,353,295.75	2,470,974.30	117,678.55	0.00
Tota	ls for Cusip				1,835,000.00	1,835,000.00	2,353,295.75	2,470,974.30	117,678.55	0.00
73358WAJ3	PORT AUTH NY AND NJ	6.04%	12/01/2029	06/17/2009	1,270,000.00	1,270,000.00	1,541,995.90	1,635,353.60	93,357.70	0.00
Tota	ls for Cusip				1,270,000.00	1,270,000.00	1,541,995.90	1,635,353.60	93,357.70	0.00
759136QP2	REGIONAL TRANSN DIST	5.84%	11/01/2050	11/10/2010	1,750,000.00	1,750,000.00	2,312,292.50	2,538,270.00	225,977.50	0.00
Tota	ls for Cusip				1,750,000.00	1,750,000.00	2,312,292.50	2,538,270.00	225,977.50	0.00
79575DE63	SALT RIVER PROJECT ARIZ	4.84%	01/01/2041	09/30/2010	2,050,000.00	2,050,000.00	2,366,807.00	2,549,954.00	183,147.00	0.00
Tota	ls for Cusip				2,050,000.00	2,050,000.00	2,366,807.00	2,549,954.00	183,147.00	0.00
796253Z21	SAN ANTONIO TX ELEC &GAS	4.43%	02/01/2042	03/20/2012	1,090,000.00	1,090,000.00	1,165,689.60	1,263,495.30	97,805.70	0.00
Tota	ls for Cusip				1,090,000.00	1,090,000.00	1,165,689.60	1,263,495.30	97,805.70	0.00
882667AZ1	TEXAS ST PRIV ACTIVITY	3.92%	12/31/2049	12/11/2019	865,000.00	865,000.00	865,000.00	869,532.60	4,532.60	0.00
Tota	ls for Cusip				865,000.00	865,000.00	865,000.00	869,532.60	4,532.60	0.00
91412GHA6	UNIVERSITY CALIFORNIA	4.86%	05/15/2112	02/22/2012	390,000.00	390,000.00	409,390.80	480,799.80	71,409.00	0.00
Tota	ls for Cusip				390,000.00	390,000.00	409,390.80	480,799.80	71,409.00	0.00
91412GU94	UNIVERSITY CALIFORNIA	3.06%	07/01/2025	05/05/2017	1,255,000.00	1,255,000.00	1,238,597.15	1,314,173.25	75,576.10	0.00
Tota	ls for Cusip				1,255,000.00	1,255,000.00	1,238,597.15	1,314,173.25	75,576.10	0.00
9151158F9	UNIVERSITY TEX PERM UNIV	3.38%	07/01/2047	11/07/2017	1,915,000.00	1,915,000.00	1,734,568.70	2,017,644.00	283,075.30	0.00
Tota	ls for Cusip				1,915,000.00	1,915,000.00	1,734,568.70	2,017,644.00	283,075.30	0.00
915217WX7	UNIVERCITY OF VIRGINIA	4.18%	09/01/2117	09/21/2017	1,465,000.00	1,465,000.00	1,426,104.25	1,730,296.85	304,192.60	0.00
915217WX7	UNIVERCITY OF VIRGINIA	4.18%	09/01/2117	09/27/2017	335,000.00	334,675.05	326,105.75	395,665.15	69,559.40	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
Tota	lls for Cusip				1,800,000.00	1,799,675.05	1,752,210.00	2,125,962.00	373,752.00	0.00
Totals fo	r Municipals				64,765,000.00	65,568,572.25	74,966,198.72	81,599,015.92	6,665,576.90	(32,759.70)
US Govt Bo	nds									
88059EHK3	TENNESSEE VALL AUTH CPN	0.00%	05/01/2023	08/06/2019	1,496,000.00	1,394,391.68	1,394,391.68	1,398,044.67	3,652.99	0.00
Tota	als for Cusip				1,496,000.00	1,394,391.68	1,394,391.68	1,398,044.67	3,652.99	0.00
912810RC4	US TREASURY BOND	3.62%	08/15/2043	12/04/2019	795,000.00	1,001,389.45	1,001,389.45	976,918.36	0.00	(24,471.09)
Tota	als for Cusip				795,000.00	1,001,389.45	1,001,389.45	976,918.36	0.00	(24,471.09)
912810SE9	WI TREASURY SEC.	3.38%	11/15/2048	03/01/2019	15,000.00	15,710.16	15,710.16	18,145.31	2,435.15	0.00
Tota	lls for Cusip				15,000.00	15,710.16	15,710.16	18,145.31	2,435.15	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/18/2019	1,065,000.00	1,043,533.59	1,043,533.59	1,036,045.31	0.00	(7,488.28)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/19/2019	650,000.00	637,812.50	637,812.50	632,328.13	0.00	(5,484.37)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	785,000.00	774,574.22	774,574.22	763,657.81	0.00	(10,916.41)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	185,000.00	182,542.97	182,542.97	179,970.31	0.00	(2,572.66)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	465,000.00	458,824.22	458,824.22	452,357.81	0.00	(6,466.41)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	655,000.00	646,300.78	646,300.78	637,192.19	0.00	(9,108.59)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	655,000.00	646,300.78	646,300.78	637,192.19	0.00	(9,108.59)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/18/2019	115,000.00	112,592.19	112,592.19	111,873.44	0.00	(718.75)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/18/2019	705,000.00	689,688.28	689,688.28	685,832.81	0.00	(3,855.47)
Tota	lls for Cusip				5,280,000.00	5,192,169.53	5,192,169.53	5,136,450.00	0.00	(55,719.53)
9128284C1	US TREASURY N/B	2.25%	03/31/2020	03/07/2019	17,000,000.00	16,948,203.13	16,948,203.13	17,023,906.25	75,703.12	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip				17,000,000.00	16,948,203.13	16,948,203.13	17,023,906.25	75,703.12	0.00
9128284N7	US TREASURY N B	2.88%	05/15/2028	07/12/2018	(715,000.00)	(716,452.34)	(725,976.37)	(770,105.27)	0.00	(44,128.90)
9128284N7	US TREASURY N B	2.88%	05/15/2028	07/30/2018	480,000.00	475,800.00	487,368.75	516,993.75	29,625.00	0.00
9128284N7	US TREASURY N B	2.88%	05/15/2028	08/01/2018	235,000.00	232,503.13	238,607.62	253,111.52	14,503.90	0.00
Tota	Is for Cusip				0.00	(8,149.21)	0.00	0.00	44,128.90	(44,128.90)
9128285G1	WI TREASURY SEC	2.88%	10/31/2020	10/25/2018	410,000.00	410,000.00	412,562.50	414,083.99	1,521.49	0.00
9128285G1	WI TREASURY SEC	2.88%	10/31/2020	10/29/2018	17,340,000.00	17,356,005.69	17,448,375.00	17,512,722.70	64,347.70	0.00
9128285G1	WI TREASURY SEC	2.88%	10/31/2020	11/14/2018	275,000.00	274,656.25	276,718.75	277,739.26	1,020.51	0.00
Tota	Is for Cusip				18,025,000.00	18,040,661.94	18,137,656.25	18,204,545.95	66,889.70	0.00
9128287F1	US TREASURY N B	1.75%	07/31/2021	09/23/2019	7,600,000.00	7,606,234.38	7,606,234.38	7,618,406.29	12,171.91	0.00
Tota	Is for Cusip				7,600,000.00	7,606,234.38	7,606,234.38	7,618,406.29	12,171.91	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/24/2018	1,710,000.00	1,682,960.64	1,694,169.14	1,715,544.14	21,375.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/23/2018	5,845,000.00	5,757,325.00	5,790,888.10	5,863,950.60	73,062.50	0.00
Tota	Is for Cusip				7,555,000.00	7,440,285.64	7,485,057.24	7,579,494.74	94,437.50	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	03/18/2019	9,835,000.00	9,585,016.92	9,585,016.92	9,777,373.00	192,356.08	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	03/18/2019	8,255,000.00	8,045,493.88	8,045,493.88	8,206,630.82	161,136.94	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	10/16/2019	265,000.00	263,126.37	263,126.37	263,447.26	320.89	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	10/21/2019	935,000.00	928,681.45	928,681.45	929,521.48	840.03	0.00
Tota	Is for Cusip				19,290,000.00	18,822,318.62	18,822,318.62	19,176,972.56	354,653.94	0.00
912828Q78	US TREASURY N B	1.38%	04/30/2021	09/01/2016	853,000.00	860,836.85	831,941.56	850,401.01	18,459.45	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828Q78	US TREASURY N B	1.38%	04/30/2021	12/08/2017	1,790,000.00	1,754,479.69	1,745,809.38	1,784,546.08	38,736.70	0.00
912828Q78	US TREASURY N B	1.38%	04/30/2021	09/23/2019	10,000,000.00	9,945,703.13	9,945,703.13	9,969,531.20	23,828.07	0.00
Tota	ls for Cusip				12,643,000.00	12,561,019.67	12,523,454.07	12,604,478.29	81,024.22	0.00
912828W48	US TREASURY N B	2.12%	02/29/2024	12/09/2019	3,200,000.00	3,259,875.00	3,259,875.00	3,259,375.01	0.00	(499.99)
Tota	ls for Cusip				3,200,000.00	3,259,875.00	3,259,875.00	3,259,375.01	0.00	(499.99)
912828X47	US TREASURY N B	1.88%	04/30/2022	06/17/2019	510,000.00	510,697.27	510,697.27	513,307.03	2,609.76	0.00
Tota	ls for Cusip				510,000.00	510,697.27	510,697.27	513,307.03	2,609.76	0.00
912828YE4	US TREASURY N B	1.25%	08/31/2024	09/10/2019	2,735,000.00	2,692,372.46	2,692,372.46	2,682,757.23	0.00	(9,615.23)
912828YE4	US TREASURY N B	1.25%	08/31/2024	09/16/2019	1,605,000.00	1,571,896.88	1,571,896.88	1,574,342.00	2,445.12	0.00
Tota	Is for Cusip				4,340,000.00	4,264,269.34	4,264,269.34	4,257,099.23	2,445.12	(9,615.23)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	11/12/2019	555,000.00	546,675.00	546,675.00	547,065.23	390.23	0.00
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/05/2019	550,000.00	547,593.75	547,593.75	542,136.72	0.00	(5,457.03)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/12/2019	2,185,000.00	2,159,735.94	2,159,735.94	2,153,761.32	0.00	(5,974.62)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/09/2019	340,000.00	337,609.38	337,609.38	335,139.06	0.00	(2,470.32)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	720,000.00	711,675.00	711,675.00	709,706.25	0.00	(1,968.75)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/16/2019	725,000.00	716,164.06	716,164.06	714,634.76	0.00	(1,529.30)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/16/2019	390,000.00	385,125.00	385,125.00	384,424.22	0.00	(700.78)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	935,000.00	924,919.53	924,919.53	921,632.42	0.00	(3,287.11)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	1,200,000.00	1,187,062.50	1,187,062.50	1,182,843.74	0.00	(4,218.76)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/16/2019	735,000.00	726,042.19	726,042.19	724,491.79	0.00	(1,550.40)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	800,000.00	790,875.00	790,875.00	788,562.50	0.00	(2,312.50)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/16/2019	780,000.00	770,250.00	770,250.00	768,848.43	0.00	(1,401.57)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	1,155,000.00	1,141,825.78	1,141,825.78	1,138,487.10	0.00	(3,338.68)
Tota	ls for Cusip				11,070,000.00	10,945,553.13	10,945,553.13	10,911,733.54	390.23	(34,209.82)
912828YW4	US TREASURY N B	1.62%	12/15/2022	12/16/2019	6,885,000.00	6,879,195.33	6,879,195.33	6,891,723.62	12,528.29	0.00
Tota	ls for Cusip				6,885,000.00	6,879,195.33	6,879,195.33	6,891,723.62	12,528.29	0.00
912828YX2	US TREASURY N B	1.75%	12/31/2026	12/27/2019	14,265,000.00	14,193,675.00	14,193,675.00	14,197,575.62	3,900.62	0.00
912828YX2	US TREASURY N B	1.75%	12/31/2026	12/27/2019	3,380,000.00	3,363,100.00	3,363,100.00	3,364,024.23	924.23	0.00
Tota	ls for Cusip				17,645,000.00	17,556,775.00	17,556,775.00	17,561,599.85	4,824.85	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	4,270,000.00	4,275,337.50	4,275,337.50	4,283,510.54	8,173.04	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	4,210,000.00	4,215,262.50	4,215,262.50	4,223,320.69	8,058.19	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	3,150,000.00	3,153,766.61	3,153,766.61	3,159,966.79	6,200.18	0.00
Tota	ls for Cusip				11,630,000.00	11,644,366.61	11,644,366.61	11,666,798.02	22,431.41	0.00
9128334U1	US TREASURY STRIP	0.00%	08/15/2032	05/28/2013	24,800,000.00	13,510,544.00	16,749,572.55	18,807,200.03	2,057,627.48	0.00
Tota	ls for Cusip				24,800,000.00	13,510,544.00	16,749,572.55	18,807,200.03	2,057,627.48	0.00
9128334V9	US TREASURY STRIP	0.00%	02/15/2033	10/21/2010	14,400,000.00	5,714,352.00	9,570,373.92	10,775,354.40	1,204,980.48	0.00
Tota	ls for Cusip				14,400,000.00	5,714,352.00	9,570,373.92	10,775,354.40	1,204,980.48	0.00
9128335A4	US TREASURY STRIP	0.00%	08/15/2035	09/09/2019	530,000.00	388,715.59	388,715.59	369,799.04	0.00	(18,916.55)
Tota	ls for Cusip				530,000.00	388,715.59	388,715.59	369,799.04	0.00	(18,916.55)
9128337S3	US TREASURY STRIP	0.00%	11/15/2032	12/29/2011	23,400,000.00	12,585,690.00	15,674,226.98	17,629,137.16	1,954,910.18	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
9128337S3	US TREASURY STRIP	0.00%	11/15/2032	01/13/2012	13,438,000.00	7,302,209.20	9,001,293.26	10,123,946.38	1,122,653.12	0.00
Tota	lls for Cusip				36,838,000.00	19,887,899.20	24,675,520.24	27,753,083.54	3,077,563.30	0.00
9128337U8	US TREASURY STRIP	0.00%	11/15/2033	04/27/2012	16,620,000.00	8,381,133.60	10,793,308.21	12,176,266.39	1,382,958.18	0.00
Tota	lls for Cusip				16,620,000.00	8,381,133.60	10,793,308.21	12,176,266.39	1,382,958.18	0.00
9128337W4	US TREASURY STRIP	0.00%	11/15/2034	10/21/2010	4,960,000.00	1,801,769.60	3,122,707.28	3,531,943.63	409,236.35	0.00
9128337W4	US TREASURY STRIP	0.00%	11/15/2034	09/27/2011	21,500,000.00	10,124,565.00	13,535,928.72	15,309,836.32	1,773,907.60	0.00
9128337W4	US TREASURY STRIP	0.00%	11/15/2034	05/10/2012	6,300,000.00	3,091,536.00	3,966,341.90	4,486,138.08	519,796.18	0.00
Tota	lls for Cusip				32,760,000.00	15,017,870.60	20,624,977.90	23,327,918.03	2,702,940.13	0.00
912833LQ1	US TREASURY STRIP	0.00%	02/15/2024	11/20/2013	14,496,000.00	10,734,722.88	12,711,104.33	13,490,608.03	779,503.70	0.00
912833LQ1	US TREASURY STRIP	0.00%	02/15/2024	06/26/2014	2,985,000.00	2,309,643.75	2,617,456.29	2,777,970.82	160,514.53	0.00
Tota	lls for Cusip				17,481,000.00	13,044,366.63	15,328,560.62	16,268,578.85	940,018.23	0.00
912833LR9	US TREASURY STRIP	0.00%	05/15/2024	09/06/2019	2,480,000.00	2,314,658.40	2,314,658.40	2,296,638.97	0.00	(18,019.43)
Tota	lls for Cusip				2,480,000.00	2,314,658.40	2,314,658.40	2,296,638.97	0.00	(18,019.43)
912833LX6	US TREASURY STRIP	0.00%	11/15/2025	05/21/2004	15,230,000.00	4,353,038.60	12,698,588.35	13,657,552.15	958,963.80	0.00
912833LX6	US TREASURY STRIP	0.00%	11/15/2025	09/10/2009	14,000,000.00	6,698,440.00	11,673,029.34	12,554,545.64	881,516.30	0.00
912833LX6	US TREASURY STRIP	0.00%	11/15/2025	11/04/2009	7,875,000.00	3,772,518.75	6,566,079.00	7,061,931.92	495,852.92	0.00
Tota	lls for Cusip				37,105,000.00	14,823,997.35	30,937,696.69	33,274,029.71	2,336,333.02	0.00
912833PA2	US TREASURY STRIP	0.00%	08/15/2026	07/14/2014	27,675,000.00	19,345,101.75	22,571,624.01	24,434,476.13	1,862,852.12	0.00
Tota	lls for Cusip				27,675,000.00	19,345,101.75	22,571,624.01	24,434,476.13	1,862,852.12	0.00
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	09/26/2008	550,000.00	229,240.00	434,228.89	474,404.60	40,175.71	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	03/14/2013	2,295,000.00	1,512,405.00	1,811,918.75	1,979,561.02	167,642.27	0.00
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	11/21/2018	12,695,000.00	9,690,601.30	10,022,792.38	10,950,120.74	927,328.36	0.00
Tota	ls for Cusip				15,540,000.00	11,432,246.30	12,268,940.02	13,404,086.36	1,135,146.34	0.00
912833QB9	US TREASURY STRIP	0.00%	11/15/2027	11/21/2018	1,290,000.00	974,543.40	1,010,993.21	1,105,912.02	94,918.81	0.00
912833QB9	US TREASURY STRIP	0.00%	11/15/2027	11/20/2018	4,760,000.00	3,599,226.40	3,730,486.59	4,080,729.63	350,243.04	0.00
Tota	ls for Cusip				6,050,000.00	4,573,769.80	4,741,479.80	5,186,641.65	445,161.85	0.00
912833RY8	US TREASURY STRIP	0.00%	02/15/2028	05/28/2014	14,300,000.00	9,502,064.00	11,106,697.46	12,160,637.92	1,053,940.46	0.00
Tota	ls for Cusip				14,300,000.00	9,502,064.00	11,106,697.46	12,160,637.92	1,053,940.46	0.00
912833WQ9	US TREASURY STRIP	0.00%	05/15/2028	05/25/2012	24,926,000.00	16,509,985.36	19,201,057.64	21,070,511.38	1,869,453.74	0.00
Tota	ls for Cusip				24,926,000.00	16,509,985.36	19,201,057.64	21,070,511.38	1,869,453.74	0.00
912833X96	US TREASURY STRIP	0.00%	11/15/2035	07/29/2019	425,000.00	286,593.23	286,593.23	294,294.20	7,700.97	0.00
912833X96	US TREASURY STRIP	0.00%	11/15/2035	09/16/2019	6,400,000.00	4,502,144.00	4,502,144.00	4,431,724.42	0.00	(70,419.58)
Tota	ls for Cusip				6,825,000.00	4,788,737.23	4,788,737.23	4,726,018.62	7,700.97	(70,419.58)
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	04/29/2010	9,985,000.00	3,986,913.65	7,443,597.03	8,252,799.20	809,202.17	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	04/29/2010	11,000,000.00	4,445,540.00	8,200,257.12	9,091,716.70	891,459.58	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	07/15/2011	30,955,000.00	14,323,807.15	23,076,269.01	25,584,917.31	2,508,648.30	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	09/20/2012	2,000,000.00	1,265,060.00	1,490,955.84	1,653,039.40	162,083.56	0.00
Tota	ls for Cusip				53,940,000.00	24,021,320.80	40,211,079.00	44,582,472.61	4,371,393.61	0.00
912834AE8	US TREASURY STRIP	0.00%	05/15/2038	12/17/2019	21,240,000.00	13,957,866.00	13,957,866.00	13,749,088.48	0.00	(208,777.52)
Tota	ls for Cusip				21,240,000.00	13,957,866.00	13,957,866.00	13,749,088.48	0.00	(208,777.52)



Schedule of Assets Held for Investment Purposes at End of Plan Year **8217 SBA (PRU WCT)**For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912834EP9	US TREASURY STRIP	0.00%	08/15/2039	10/07/2019	1,500,000.00	1,007,850.00	1,007,850.00	934,848.29	0.00	(73,001.71)
Tota	ls for Cusip				1,500,000.00	1,007,850.00	1,007,850.00	934,848.29	0.00	(73,001.71)
912834LB2	US TREASURY STRIP	0.00%	02/15/2042	07/09/2013	20,000,000.00	6,693,800.00	9,823,059.80	11,598,739.60	1,775,679.80	0.00
912834LB2	US TREASURY STRIP	0.00%	02/15/2042	11/05/2013	17,140,000.00	5,531,763.60	8,418,362.25	9,940,119.84	1,521,757.59	0.00
Tota	ls for Cusip				37,140,000.00	12,225,563.60	18,241,422.05	21,538,859.44	3,297,437.39	0.00
912834LK2	US TREASURY STRIP	0.00%	05/15/2042	06/26/2014	50,000,000.00	18,806,500.00	24,322,398.50	28,786,362.00	4,463,963.50	0.00
912834LK2	US TREASURY STRIP	0.00%	05/15/2042	06/26/2014	32,400,000.00	12,186,612.00	15,760,914.23	18,653,562.58	2,892,648.35	0.00
Tota	ls for Cusip				82,400,000.00	30,993,112.00	40,083,312.73	47,439,924.58	7,356,611.85	0.00
912834MT2	US TREASURY STRIP	0.00%	08/15/2043	05/07/2014	11,730,000.00	4,121,570.10	5,484,596.69	6,533,037.22	1,048,440.53	0.00
Tota	ls for Cusip				11,730,000.00	4,121,570.10	5,484,596.69	6,533,037.22	1,048,440.53	0.00
Totals fo	r US Govt Bonds				631,259,000.00	389,637,690.98	469,235,362.94	505,608,470.36	36,930,886.77	(557,779.35)
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Totals for 82	217 SBA (PRU WCT)			=	1,952,680,947.19	1,452,658,393.06	1,698,115,962.14	1,829,480,543.44	132,711,126.89	(1,346,545.59)

Less cash due to broker (17,616,188) (17,616,188) Total 1,435,422,205 1,811,864,355



APPENDIX III

Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/15/2024	01/17/2013	1,200,000.00	1,190,671.88	1,164,377.76	1,208,259.60	43,881.84	0.00
Totals	for Cusip				1,200,000.00	1,190,671.88	1,164,377.76	1,208,259.60	43,881.84	0.00
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F	2.44%	01/15/2027	07/21/2015	500,000.00	499,802.35	495,798.50	501,066.55	5,268.05	0.00
Totals	for Cusip				500,000.00	499,802.35	495,798.50	501,066.55	5,268.05	0.00
Totals for As	sset-Backed				1,700,000.00	1,690,474.23	1,660,176.26	1,709,326.15	49,149.89	0.00
СМО										
361924AJ2	GNMA	6.50%	06/17/2020	10/25/1991	148.21	119.91	149.61	148.63	0.00	(0.98)
Totals	for Cusip				148.21	119.91	149.61	148.63	0.00	(0.98)
Totals for CI	МО				148.21	119.91	149.61	148.63	0.00	(0.98)
Corporate										
00115AAE9	AEP TRANSMISSION CO LLC	3.10%	12/01/2026	05/07/2018	90,000.00	90,704.92	86,958.10	93,270.89	6,312.79	0.00
	for Cusip				90,000.00	90,704.92	86,958.10	93,270.89	6,312.79	0.00
00138CAD0	AIG GLOBAL FUNDING	2.15%	07/02/2020	06/27/2017	260,000.00	259,836.20	256,145.48	260,249.73	4,104.25	0.00
Totals	for Cusip				260,000.00	259,836.20	256,145.48	260,249.73	4,104.25	0.00
00206RCN0	AT&T INC	3.40%	05/15/2025	04/23/2015	330,000.00	329,023.20	310,745.45	345,599.91	34,854.46	0.00
Totals	for Cusip				330,000.00	329,023.20	310,745.45	345,599.91	34,854.46	0.00
00206RCP5	AT&T INC	4.50%	05/15/2035	07/30/2019	250,000.00	264,650.00	264,650.00	278,581.95	13,931.95	0.00
Totals	for Cusip				250,000.00	264,650.00	264,650.00	278,581.95	13,931.95	0.00
00206RHS4	AT&T INC	3.60%	07/15/2025	05/15/2019	50,000.00	50,575.95	50,575.95	52,927.66	2,351.71	0.00
Totals	for Cusip				50,000.00	50,575.95	50,575.95	52,927.66	2,351.71	0.00
00206RHW5	AT&T INC	3.80%	02/15/2027	05/15/2019	100,000.00	100,211.20	100,211.20	106,603.29	6,392.09	0.00
Totals	for Cusip				100,000.00	100,211.20	100,211.20	106,603.29	6,392.09	0.00
002824AY6	ABBOTT LABORATORIES	5.30%	05/27/2040	05/07/2018	200,000.00	220,914.00	220,535.67	262,976.70	42,441.03	0.00
Totals	for Cusip				200,000.00	220,914.00	220,535.67	262,976.70	42,441.03	0.00
002824BF6	ABBOTT LABORATORIES	3.75%	11/30/2026	04/18/2018	113,000.00	111,889.21	111,598.40	123,469.62	11,871.22	0.00
Totals	for Cusip				113,000.00	111,889.21	111,598.40	123,469.62	11,871.22	0.00
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	240,000.00	239,580.00	230,204.35	253,553.99	23,349.64	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/24/2018	560,000.00	543,653.60	537,143.48	591,625.98	54,482.50	0.00
Totals fo	for Cusip				800,000.00	783,233.60	767,347.83	845,179.97	77,832.14	0.00
00287YBW8	ABBVIE INC	3.20%	11/21/2029	11/12/2019	235,000.00	234,941.25	234,941.25	239,078.30	4,137.05	0.00
Totals fo	for Cusip				235,000.00	234,941.25	234,941.25	239,078.30	4,137.05	0.00
00507UAR2	ACTAVIS FUNDING SCS	3.45%	03/15/2022	03/03/2015	420,000.00	419,403.60	413,297.92	429,645.11	16,347.19	0.00
Totals fo	for Cusip				420,000.00	419,403.60	413,297.92	429,645.11	16,347.19	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	03/28/2019	250,000.00	245,982.50	245,982.50	273,304.27	27,321.77	0.00
Totals fo	for Cusip				250,000.00	245,982.50	245,982.50	273,304.27	27,321.77	0.00
010392FN3	ALABAMA POWER CO	2.80%	04/01/2025	04/09/2015	60,000.00	59,932.80	57,197.33	61,311.75	4,114.42	0.00
Totals fo	for Cusip				60,000.00	59,932.80	57,197.33	61,311.75	4,114.42	0.00
023765AA8	AMER AIRLINE 16-2 AA PTT	3.20%	06/15/2028	05/02/2016	187,990.00	187,990.00	176,744.44	193,330.65	16,586.21	0.00
Totals fo	for Cusip				187,990.00	187,990.00	176,744.44	193,330.65	16,586.21	0.00
026874DL8	AMERICAN INTERNATIONAL GROUP	4.75%	04/01/2048	03/19/2018	230,000.00	229,487.10	210,478.06	277,338.08	66,860.02	0.00
Totals for	for Cusip				230,000.00	229,487.10	210,478.06	277,338.08	66,860.02	0.00
03073EAP0	AMERISOURCEBERGEN CORP	3.45%	12/15/2027	11/29/2017	125,000.00	124,693.75	116,437.67	130,647.99	14,210.32	0.00
03073EAP0	AMERISOURCEBERGEN CORP	3.45%	12/15/2027	12/04/2017	125,000.00	124,191.25	116,437.67	130,647.99	14,210.32	0.00
Totals fo	for Cusip				250,000.00	248,885.00	232,875.34	261,295.98	28,420.64	0.00
036752AC7	ANTHEM INC	3.35%	12/01/2024	11/14/2017	250,000.00	249,920.00	243,548.83	260,958.26	17,409.43	0.00
Totals fo	for Cusip				250,000.00	249,920.00	243,548.83	260,958.26	17,409.43	0.00
036752AJ2	ANTHEM INC	2.38%	01/15/2025	09/04/2019	175,000.00	174,846.00	174,846.00	174,794.35	0.00	(51.65)
Totals fo	for Cusip				175,000.00	174,846.00	174,846.00	174,794.35	0.00	(51.65)
037833CG3	APPLE INC	3.00%	02/09/2024	02/02/2017	165,000.00	164,927.40	162,948.59	171,362.05	8,413.46	0.00
Totals fo	for Cusip				165,000.00	164,927.40	162,948.59	171,362.05	8,413.46	0.00
037833CK4	APPLE INC	1.90%	02/07/2020	02/02/2017	750,000.00	749,632.50	743,488.06	749,975.90	6,487.84	0.00
Totals fo	for Cusip				750,000.00	749,632.50	743,488.06	749,975.90	6,487.84	0.00
03939CAA1	ARCH CAPITAL FINANCE LLC	4.01%	12/15/2026	11/29/2016	85,000.00	85,000.00	84,876.96	93,366.59	8,489.63	0.00
	for Cusip				85,000.00	85,000.00	84,876.96	93,366.59	8,489.63	0.00



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Cusip 03939CAB9 Totals fo	ARCH CAPITAL FINANCE LLC	5.03%							Unreal Gain	
Totals fo			12/15/2046	04/27/2017	250,000.00	273,740.00	261,059.91	312,657.40	51,597.49	0.00
	or Cusip				250,000.00	273,740.00	261,059.91	312,657.40	51,597.49	0.00
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	04/25/2016	70,000.00	70,000.00	67,472.80	77,744.06	10,271.26	0.00
Totals fo	or Cusip				70,000.00	70,000.00	67,472.80	77,744.06	10,271.26	0.00
053332AW2	AUTOZONE INC	3.75%	04/18/2029	11/22/2019	105,000.00	112,612.50	112,612.50	111,219.88	0.00	(1,392.62)
Totals fo	or Cusip				105,000.00	112,612.50	112,612.50	111,219.88	0.00	(1,392.62)
05351WAA1	AVANGRID INC	3.15%	12/01/2024	11/16/2017	100,000.00	99,762.00	96,499.03	103,244.15	6,745.12	0.00
Totals fo	or Cusip				100,000.00	99,762.00	96,499.03	103,244.15	6,745.12	0.00
05526DAV7	BAT CAPITAL CORP	2.76%	08/15/2022	11/20/2018	285,000.00	274,180.93	269,188.11	289,201.20	20,013.09	0.00
Totals fo	or Cusip				285,000.00	274,180.93	269,188.11	289,201.20	20,013.09	0.00
05723KAD2	BAKER HUGHES LLC CO OBL	2.77%	12/15/2022	01/31/2018	460,000.00	460,000.00	441,322.76	469,235.89	27,913.13	0.00
Totals fo	or Cusip				460,000.00	460,000.00	441,322.76	469,235.89	27,913.13	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	02/05/2019	500,000.00	497,955.00	497,955.00	536,851.66	38,896.66	0.00
Totals fo	or Cusip				500,000.00	497,955.00	497,955.00	536,851.66	38,896.66	0.00
06675FAS6	BANQUE FED CRED MUTUEL	2.12%	11/21/2022	11/18/2019	200,000.00	199,434.00	199,434.00	200,281.42	847.42	0.00
Totals fo	or Cusip				200,000.00	199,434.00	199,434.00	200,281.42	847.42	0.00
06738EBD6	BARCLAYS PLC	4.97%	05/16/2029	07/11/2019	465,000.00	491,351.55	491,351.55	524,338.96	32,987.41	0.00
Totals fo	or Cusip				465,000.00	491,351.55	491,351.55	524,338.96	32,987.41	0.00
075887BR9	BECTON DICKINSON & CO	2.40%	06/05/2020	05/22/2017	205,000.00	205,000.00	201,800.71	205,217.96	3,417.25	0.00
Totals fo	or Cusip				205,000.00	205,000.00	201,800.71	205,217.96	3,417.25	0.00
09062XAC7	BIOGEN IDEC INC	2.90%	09/15/2020	09/10/2015	275,000.00	274,428.00	272,952.11	277,021.30	4,069.19	0.00
Totals fo	or Cusip				275,000.00	274,428.00	272,952.11	277,021.30	4,069.19	0.00
09659W2F0	BNP PARIBAS	4.40%	08/14/2028	10/07/2019	225,000.00	250,866.00	250,866.00	250,036.68	0.00	(829.32)
Totals fo	or Cusip				225,000.00	250,866.00	250,866.00	250,036.68	0.00	(829.32)
097023AH8	BOEING CO	7.95%	08/15/2024	12/11/2019	500,000.00	618,985.00	618,985.00	618,422.68	0.00	(562.32)
Totals fo	or Cusip				500,000.00	618,985.00	618,985.00	618,422.68	0.00	(562.32)
097023CM5	BOEING CO	2.70%	02/01/2027	07/29/2019	185,000.00	184,500.50	184,500.50	187,573.09	3,072.59	0.00



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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				185,000.00	184,500.50	184,500.50	187,573.09	3,072.59	0.00
110122BL1	BRISTOL MYERS SQUIBB	4.00%	08/15/2023	11/20/2019	355,000.00	376,073.16	376,073.16	378,279.28	2,206.12	0.00
Totals	for Cusip				355,000.00	376,073.16	376,073.16	378,279.28	2,206.12	0.00
11120VAC7	BRIXMOR OPERATING PART	4.12%	06/15/2026	01/08/2019	250,000.00	240,487.50	240,487.50	266,365.74	25,878.24	0.00
Totals	for Cusip				250,000.00	240,487.50	240,487.50	266,365.74	25,878.24	0.00
11120VAH6	BRIXMOR OPERATING PART	4.12%	05/15/2029	05/07/2019	90,000.00	90,014.40	90,014.40	96,694.39	6,679.99	0.00
11120VAH6	BRIXMOR OPERATING PART	4.12%	05/15/2029	05/07/2019	60,000.00	59,882.40	59,882.40	64,462.93	4,580.53	0.00
Totals	for Cusip				150,000.00	149,896.80	149,896.80	161,157.32	11,260.52	0.00
12189TAX2	BURLINGTON NORTH SANTA FE	6.20%	08/15/2036	02/06/2019	225,000.00	280,350.00	280,350.00	309,849.93	29,499.93	0.00
Totals	for Cusip				225,000.00	280,350.00	280,350.00	309,849.93	29,499.93	0.00
12527GAG8	CF INDUSTRIES INC	3.40%	12/01/2021	11/10/2016	27,000.00	26,960.31	26,474.00	27,689.55	1,215.55	0.00
Totals	for Cusip				27,000.00	26,960.31	26,474.00	27,689.55	1,215.55	0.00
125523AE0	CIGNA CORP	3.40%	09/17/2021	08/27/2019	450,000.00	450,000.00	450,000.00	460,647.31	10,647.31	0.00
Totals	for Cusip				450,000.00	450,000.00	450,000.00	460,647.31	10,647.31	0.00
125523AF7	CIGNA CORP	3.75%	07/15/2023	08/27/2019	110,000.00	112,072.74	112,072.74	115,367.52	3,294.78	0.00
Totals	for Cusip				110,000.00	112,072.74	112,072.74	115,367.52	3,294.78	0.00
125896BQ2	CMS ENERGY CORP	3.00%	05/15/2026	05/02/2016	75,000.00	74,716.50	70,522.65	77,083.81	6,561.16	0.00
Totals	for Cusip				75,000.00	74,716.50	70,522.65	77,083.81	6,561.16	0.00
126408GH0	CSX CORP	6.00%	10/01/2036	06/30/2010	135,000.00	144,656.55	156,875.34	175,845.67	18,970.33	0.00
126408GH0	CSX CORP	6.00%	10/01/2036	06/06/2019	90,000.00	110,105.10	110,105.10	117,230.45	7,125.35	0.00
Totals	for Cusip				225,000.00	254,761.65	266,980.44	293,076.12	26,095.68	0.00
126408GK3	CSX CORP	6.15%	05/01/2037	08/07/2019	250,000.00	327,365.00	327,365.00	332,316.48	4,951.48	0.00
Totals	for Cusip				250,000.00	327,365.00	327,365.00	332,316.48	4,951.48	0.00
126408HG1	CSX CORP	4.25%	11/01/2066	10/13/2016	80,000.00	79,800.80	69,162.50	85,584.82	16,422.32	0.00
Totals	for Cusip				80,000.00	79,800.80	69,162.50	85,584.82	16,422.32	0.00
126650CW8	CVS HEALTH CORP	4.10%	03/25/2025	03/06/2018	500,000.00	495,105.00	495,011.17	536,832.09	41,820.92	0.00
Totals	for Cusip				500,000.00	495,105.00	495,011.17	536,832.09	41,820.92	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
126650CX6	CVS HEALTH CORP	4.30%	03/25/2028	03/06/2018	165,000.00	162,680.10	161,305.49	180,252.81	18,947.32	0.00
Totals	for Cusip				165,000.00	162,680.10	161,305.49	180,252.81	18,947.32	0.00
13645RAE4	CANADIAN PACIFIC RR CO	5.75%	03/15/2033	11/06/2015	215,000.00	239,869.05	244,403.58	268,386.32	23,982.74	0.00
Totals	for Cusip				215,000.00	239,869.05	244,403.58	268,386.32	23,982.74	0.00
14042RFH9	CAPITAL ONE NA	2.35%	01/31/2020	01/16/2018	500,000.00	497,510.00	493,661.07	500,098.91	6,437.84	0.00
Totals	for Cusip				500,000.00	497,510.00	493,661.07	500,098.91	6,437.84	0.00
14149YAW8	CARDINAL HEALTH INC	4.60%	03/15/2043	01/24/2018	350,000.00	355,855.50	303,295.94	351,302.38	48,006.44	0.00
Totals	for Cusip				350,000.00	355,855.50	303,295.94	351,302.38	48,006.44	0.00
14913QAA7	CATERPILLAR FINL SERVICE	2.40%	06/06/2022	06/01/2017	500,000.00	499,230.00	488,059.99	506,465.03	18,405.04	0.00
Totals	for Cusip				500,000.00	499,230.00	488,059.99	506,465.03	18,405.04	0.00
151020AH7	CELGENE CORP	3.25%	08/15/2022	05/08/2019	655,000.00	663,685.30	663,685.30	670,552.82	6,867.52	0.00
Totals	for Cusip				655,000.00	663,685.30	663,685.30	670,552.82	6,867.52	0.00
15135UAP4	CENOVUS ENERGY INC	5.25%	06/15/2037	12/11/2017	125,000.00	125,807.00	110,123.70	138,548.16	28,424.46	0.00
Totals	for Cusip				125,000.00	125,807.00	110,123.70	138,548.16	28,424.46	0.00
15189TAW7	CENTERPOINT ENERGY INC	2.50%	09/01/2024	08/12/2019	185,000.00	184,685.50	184,685.50	185,265.92	580.42	0.00
Totals	for Cusip				185,000.00	184,685.50	184,685.50	185,265.92	580.42	0.00
161175BB9	CHARTER COMM OPT LLC CAP	4.46%	07/23/2022	12/01/2016	250,000.00	250,000.00	252,401.40	262,792.29	10,390.89	0.00
Totals	for Cusip				250,000.00	250,000.00	252,401.40	262,792.29	10,390.89	0.00
161175BL7	CHARTER COMM OPT LLC CAP	5.38%	05/01/2047	11/27/2017	90,000.00	89,969.50	81,555.20	100,971.64	19,416.44	0.00
Totals	for Cusip				90,000.00	89,969.50	81,555.20	100,971.64	19,416.44	0.00
172967KA8	CITIGROUP INC	4.45%	09/29/2027	10/23/2015	125,000.00	125,373.75	120,477.10	137,722.68	17,245.58	0.00
Totals	for Cusip				125,000.00	125,373.75	120,477.10	137,722.68	17,245.58	0.00
172967KK6	CITIGROUP INC	2.70%	03/30/2021	06/02/2016	550,000.00	552,436.50	541,832.42	555,164.70	13,332.28	0.00
Totals	for Cusip				550,000.00	552,436.50	541,832.42	555,164.70	13,332.28	0.00
172967KY6	CITIGROUP INC	3.20%	10/21/2026	10/17/2016	525,000.00	524,690.25	484,673.91	544,734.20	60,060.29	0.00
Totals	for Cusip				525,000.00	524,690.25	484,673.91	544,734.20	60,060.29	0.00
195869AQ5	COLONIAL PIPELINE CO	4.25%	04/15/2048	03/27/2018	240,000.00	237,182.40	230,118.04	268,900.70	38,782.66	0.00



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Totals	for Cusip				240,000.00	237,182.40	230,118.04	268,900.70	38,782.66	0.00
20030NCQ2	COMCAST CORP	3.45%	10/01/2021	10/02/2018	470,000.00	469,525.30	474,765.33	483,807.18	9,041.85	0.00
Totals	for Cusip				470,000.00	469,525.30	474,765.33	483,807.18	9,041.85	0.00
205887BZ4	CONAGRA BRANDS INC	3.80%	10/22/2021	10/15/2018	125,000.00	124,856.25	125,044.08	128,995.37	3,951.29	0.00
Totals	for Cusip				125,000.00	124,856.25	125,044.08	128,995.37	3,951.29	0.00
20605PAK7	CONCHO RESOURCES INC	4.30%	08/15/2028	06/14/2018	100,000.00	99,660.00	97,820.12	109,040.37	11,220.25	0.00
20605PAK7	CONCHO RESOURCES INC	4.30%	08/15/2028	10/02/2019	200,000.00	215,870.00	215,870.00	218,080.74	2,210.74	0.00
Totals	for Cusip				300,000.00	315,530.00	313,690.12	327,121.11	13,430.99	0.00
21036PBC1	CONSTELLATION BRANDS INC	4.65%	11/15/2028	10/22/2018	40,000.00	39,888.00	39,835.40	45,019.37	5,183.97	0.00
Totals	for Cusip				40,000.00	39,888.00	39,835.40	45,019.37	5,183.97	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	03/27/2007	343,021.01	343,021.01	358,182.54	360,847.67	2,665.13	0.00
Totals	for Cusip				343,021.01	343,021.01	358,182.54	360,847.67	2,665.13	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	07/12/2022	11/17/2010	8,474.53	8,474.53	8,589.22	8,655.90	66.68	0.00
Totals	for Cusip				8,474.53	8,474.53	8,589.22	8,655.90	66.68	0.00
210805DH7	CONTINENTAL AIRLINES	6.70%	06/15/2021	10/05/2005	13,261.16	12,664.41	14,056.83	14,022.97	0.00	(33.86)
Totals	for Cusip				13,261.16	12,664.41	14,056.83	14,022.97	0.00	(33.86)
212015AS0	CONTINENTAL RESOURCES	4.38%	01/15/2028	09/20/2019	175,000.00	183,139.25	183,139.25	186,091.50	2,952.25	0.00
Totals	for Cusip				175,000.00	183,139.25	183,139.25	186,091.50	2,952.25	0.00
224044CH8	COX COMMUNICATIONS INC	3.15%	08/15/2024	07/24/2017	570,000.00	569,213.40	548,342.05	586,153.15	37,811.10	0.00
Totals	for Cusip				570,000.00	569,213.40	548,342.05	586,153.15	37,811.10	0.00
22535WAE7	CREDIT AGRICOLE LONDON	3.75%	04/24/2023	04/17/2018	250,000.00	249,120.00	244,635.03	261,525.80	16,890.77	0.00
Totals	for Cusip				250,000.00	249,120.00	244,635.03	261,525.80	16,890.77	0.00
225433AT8	CRED SUIS GP FUN LTD	3.80%	06/09/2023	02/23/2017	500,000.00	502,200.00	490,643.47	523,511.07	32,867.60	0.00
Totals	for Cusip				500,000.00	502,200.00	490,643.47	523,511.07	32,867.60	0.00
23331ABM0	DR HORTON INC	2.50%	10/15/2024	10/07/2019	355,000.00	354,783.45	354,783.45	355,415.86	632.41	0.00
Totals	for Cusip				355,000.00	354,783.45	354,783.45	355,415.86	632.41	0.00
233331AW7	DTE ENERGY CO	2.53%	10/01/2024	08/08/2019	270,000.00	269,910.90	269,910.90	271,317.22	1,406.32	0.00



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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				270,000.00	269,910.90	269,910.90	271,317.22	1,406.32	0.00
233851CK8	DAIMLER FINANCE NA LLC	2.20%	10/30/2021	10/26/2016	250,000.00	249,930.00	241,101.82	250,418.18	9,316.36	0.00
Totals	for Cusip				250,000.00	249,930.00	241,101.82	250,418.18	9,316.36	0.00
24422ETF6	DEERE JOHN CAPITAL CORP	2.55%	01/08/2021	01/05/2016	250,000.00	249,742.50	247,741.03	251,779.05	4,038.02	0.00
Totals	for Cusip				250,000.00	249,742.50	247,741.03	251,779.05	4,038.02	0.00
24422ETS8	DEERE JOHN CAPITAL CORP	1.95%	06/22/2020	06/19/2017	225,000.00	224,862.75	221,490.13	225,042.23	3,552.10	0.00
Totals	for Cusip				225,000.00	224,862.75	221,490.13	225,042.23	3,552.10	0.00
24422EUH0	JOHN DEERE CAPITAL CORP	3.45%	06/07/2023	06/04/2018	350,000.00	349,807.50	351,322.33	365,871.42	14,549.09	0.00
Totals	for Cusip				350,000.00	349,807.50	351,322.33	365,871.42	14,549.09	0.00
24422EUM9	DEERE JOHN CAPITAL CORP	3.65%	10/12/2023	10/09/2018	95,000.00	94,982.90	95,994.38	100,680.82	4,686.44	0.00
Totals	for Cusip				95,000.00	94,982.90	95,994.38	100,680.82	4,686.44	0.00
24422EVB2	JOHN DEERE CAPITAL CORP	2.25%	09/14/2026	09/09/2019	250,000.00	249,387.50	249,387.50	250,145.97	758.47	0.00
Totals	for Cusip				250,000.00	249,387.50	249,387.50	250,145.97	758.47	0.00
247361ZK7	DELTA AIR LINES INC	2.88%	03/13/2020	03/09/2017	220,000.00	219,399.40	218,538.47	220,034.17	1,495.70	0.00
Totals	for Cusip				220,000.00	219,399.40	218,538.47	220,034.17	1,495.70	0.00
247367BH7	DELTA AIR LINES	6.82%	02/10/2024	04/17/2008	185,418.92	185,418.92	199,084.29	201,297.42	2,213.13	0.00
Totals	for Cusip				185,418.92	185,418.92	199,084.29	201,297.42	2,213.13	0.00
251526CA5	DEUTSCHE BANK NY	5.00%	02/14/2022	02/11/2019	300,000.00	299,943.00	299,943.00	313,366.72	13,423.72	0.00
Totals	for Cusip				300,000.00	299,943.00	299,943.00	313,366.72	13,423.72	0.00
25278XAL3	DIAMONDBACK ENERGY INC	2.88%	12/01/2024	11/20/2019	270,000.00	269,889.30	269,889.30	273,152.90	3,263.60	0.00
Totals	for Cusip				270,000.00	269,889.30	269,889.30	273,152.90	3,263.60	0.00
25466AAD3	DISCOVER BANK	4.20%	08/08/2023	08/05/2013	275,000.00	273,933.00	275,063.26	292,356.53	17,293.27	0.00
Totals	for Cusip				275,000.00	273,933.00	275,063.26	292,356.53	17,293.27	0.00
254687DR4	WALT DISNEY COMPANY THE	7.28%	06/30/2028	11/22/2019	495,000.00	621,142.17	621,142.17	665,777.60	44,635.43	0.00
Totals	for Cusip				495,000.00	621,142.17	621,142.17	665,777.60	44,635.43	0.00
254687EB8	WALT DISNEY COMPANY THE	6.40%	12/15/2035	11/22/2019	132,000.00	181,178.46	181,178.46	187,616.53	6,438.07	0.00
254687EB8	WALT DISNEY COMPANY THE	6.40%	12/15/2035	11/22/2019	250,000.00	342,274.73	342,274.73	355,334.33	13,059.60	0.00



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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				382,000.00	523,453.19	523,453.19	542,950.86	19,497.67	0.00
26078JAB6	DOWDUPONT INC	4.20%	11/15/2023	11/14/2018	250,000.00	250,000.00	255,537.44	267,487.08	11,949.64	0.00
Totals	for Cusip				250,000.00	250,000.00	255,537.44	267,487.08	11,949.64	0.00
26875PAM3	EOG RESOURCES INC	3.15%	04/01/2025	03/12/2015	120,000.00	119,998.80	116,059.26	126,019.04	9,959.78	0.00
Totals	for Cusip				120,000.00	119,998.80	116,059.26	126,019.04	9,959.78	0.00
26875PAP6	EOG RESOURCES INC	4.15%	01/15/2026	01/11/2016	170,000.00	169,751.80	174,483.55	186,873.80	12,390.25	0.00
Totals	for Cusip				170,000.00	169,751.80	174,483.55	186,873.80	12,390.25	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	05/21/2014	165,000.00	207,002.40	195,986.34	222,767.18	26,780.84	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	05/02/2017	35,000.00	42,302.05	41,572.86	47,253.64	5,680.78	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	04/09/2018	100,000.00	124,018.00	118,779.60	135,010.41	16,230.81	0.00
Totals	for Cusip				300,000.00	373,322.45	356,338.80	405,031.23	48,692.43	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	12/02/2014	200,000.00	262,296.00	248,654.46	282,924.28	34,269.82	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	03/05/2018	50,000.00	64,426.50	62,163.62	70,731.07	8,567.45	0.00
Totals	for Cusip				250,000.00	326,722.50	310,818.08	353,655.35	42,837.27	0.00
26884TAL6	ERAC USA FINANCE LLC	3.85%	11/15/2024	02/24/2015	142,000.00	147,718.34	141,295.44	150,343.99	9,048.55	0.00
Totals	for Cusip				142,000.00	147,718.34	141,295.44	150,343.99	9,048.55	0.00
29278GAJ7	ENEL FINANCE INTL NV	4.62%	09/14/2025	09/11/2018	250,000.00	248,422.50	239,869.64	272,821.64	32,952.00	0.00
Totals	for Cusip				250,000.00	248,422.50	239,869.64	272,821.64	32,952.00	0.00
29278NAG8	ENERGY TRANSFER PARTNERS	5.25%	04/15/2029	01/08/2019	80,000.00	79,831.20	79,831.20	89,896.82	10,065.62	0.00
Totals	for Cusip				80,000.00	79,831.20	79,831.20	89,896.82	10,065.62	0.00
29364WAK4	ENTERGY LOUISIANA LLC	5.40%	11/01/2024	11/10/2009	140,000.00	139,521.20	153,890.93	160,349.92	6,458.99	0.00
Totals	for Cusip				140,000.00	139,521.20	153,890.93	160,349.92	6,458.99	0.00
30231GAF9	EXXON MOBIL CORPORATION	2.71%	03/06/2025	03/18/2015	250,000.00	252,370.00	242,088.62	258,472.25	16,383.63	0.00
Totals	for Cusip				250,000.00	252,370.00	242,088.62	258,472.25	16,383.63	0.00
30231GAG7	EXXON MOBIL CORPORATION	1.91%	03/06/2020	03/03/2015	825,000.00	825,000.00	817,583.00	825,053.92	7,470.92	0.00
Totals	for Cusip				825,000.00	825,000.00	817,583.00	825,053.92	7,470.92	0.00
30231GAV4	EXXON MOBIL CORPORATION	2.22%	03/01/2021	02/29/2016	565,000.00	565,000.00	556,865.02	568,335.16	11,470.14	0.00



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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				565,000.00	565,000.00	556,865.02	568,335.16	11,470.14	0.00
30231GBE1	EXXON MOBIL CORPORATION	2.44%	08/16/2029	08/13/2019	250,000.00	250,000.00	250,000.00	252,434.35	2,434.35	0.00
Totals	for Cusip				250,000.00	250,000.00	250,000.00	252,434.35	2,434.35	0.00
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	06/01/2016	110,000.00	109,924.10	108,452.17	110,893.66	2,441.49	0.00
Totals	for Cusip				110,000.00	109,924.10	108,452.17	110,893.66	2,441.49	0.00
3134A3U46	FREDDIE MAC	6.75%	09/15/2029	10/30/2019	95,000.00	134,752.75	134,752.75	133,159.89	0.00	(1,592.86)
3134A3U46	FREDDIE MAC	6.75%	09/15/2029	11/12/2019	100,000.00	140,479.00	140,479.00	140,168.30	0.00	(310.70)
Totals	for Cusip				195,000.00	275,231.75	275,231.75	273,328.19	0.00	(1,903.56)
31358DDG6	FNMA	0.00%	01/15/2030	02/05/2019	270,000.00	188,252.10	188,252.10	212,941.30	24,689.20	0.00
Totals	for Cusip				270,000.00	188,252.10	188,252.10	212,941.30	24,689.20	0.00
337738AM0	FISERV INC	3.50%	10/01/2022	09/18/2012	120,000.00	119,446.80	119,172.88	124,387.80	5,214.92	0.00
Totals	for Cusip				120,000.00	119,446.80	119,172.88	124,387.80	5,214.92	0.00
338915AM3	FLEETBOSTON FINANCIAL GROUP	6.70%	07/15/2028	10/23/2013	100,000.00	112,225.00	114,049.94	123,533.05	9,483.11	0.00
Totals	for Cusip				100,000.00	112,225.00	114,049.94	123,533.05	9,483.11	0.00
345370BM1	FORD MOTOR COMPANY	7.75%	06/15/2043	03/25/2015	126,000.00	168,914.34	130,232.43	147,098.81	16,866.38	0.00
345370BM1	FORD MOTOR COMPANY	7.75%	06/15/2043	10/14/2015	100,000.00	124,134.00	103,359.07	116,745.09	13,386.02	0.00
Totals	for Cusip				226,000.00	293,048.34	233,591.50	263,843.90	30,252.40	0.00
345397ZU0	FORD MOTOR CREDIT CO LLC	3.35%	11/01/2022	07/29/2019	475,000.00	474,753.00	474,753.00	479,832.93	5,079.93	0.00
Totals	for Cusip				475,000.00	474,753.00	474,753.00	479,832.93	5,079.93	0.00
369550BE7	GENERAL DYNAMICS CORP	3.00%	05/11/2021	05/08/2018	320,000.00	317,776.00	320,258.78	325,385.35	5,126.57	0.00
Totals	for Cusip				320,000.00	317,776.00	320,258.78	325,385.35	5,126.57	0.00
37045VAF7	GENERAL MOTORS CO	6.25%	10/02/2043	09/07/2018	250,000.00	257,675.00	234,335.73	280,883.96	46,548.23	0.00
Totals	for Cusip				250,000.00	257,675.00	234,335.73	280,883.96	46,548.23	0.00
37045VAH3	GENERAL MOTORS CO	5.00%	04/01/2035	08/03/2017	195,000.00	194,873.25	165,802.93	201,575.82	35,772.89	0.00
Totals	for Cusip				195,000.00	194,873.25	165,802.93	201,575.82	35,772.89	0.00
37045VAL4	GENERAL MOTORS CO	6.75%	04/01/2046	03/14/2018	150,000.00	173,740.50	145,215.61	175,969.07	30,753.46	0.00
Totals	for Cusip				150,000.00	173,740.50	145,215.61	175,969.07	30,753.46	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
37045XAL0	GENERAL MOTORS FINL CO	4.25%	05/15/2023	06/25/2015	250,000.00	252,492.50	244,154.61	263,314.19	19,159.58	0.00
Totals	for Cusip				250,000.00	252,492.50	244,154.61	263,314.19	19,159.58	0.00
37045XBS4	GENERAL MOTORS FINL CO	3.45%	01/14/2022	06/20/2018	100,000.00	98,777.00	96,903.13	102,238.31	5,335.18	0.00
Totals	for Cusip				100,000.00	98,777.00	96,903.13	102,238.31	5,335.18	0.00
375558AY9	GILEAD SCIENCES INC	2.35%	02/01/2020	11/12/2014	70,000.00	69,840.40	69,530.51	70,016.12	485.61	0.00
Totals	for Cusip				70,000.00	69,840.40	69,530.51	70,016.12	485.61	0.00
375558BB8	GILEAD SCIENCES INC	2.55%	09/01/2020	09/09/2015	250,000.00	249,550.00	247,978.12	251,065.31	3,087.19	0.00
Totals	for Cusip				250,000.00	249,550.00	247,978.12	251,065.31	3,087.19	0.00
38141GWL4	GOLDMAN SACHS GROUP INC	3.69%	06/05/2028	07/11/2019	450,000.00	460,485.00	460,485.00	478,793.24	18,308.24	0.00
Totals	for Cusip				450,000.00	460,485.00	460,485.00	478,793.24	18,308.24	0.00
38143U8H7	GOLDMAN SACHS GROUP INC	3.75%	02/25/2026	12/01/2017	70,000.00	71,791.30	66,195.23	74,096.12	7,900.89	0.00
Totals	for Cusip				70,000.00	71,791.30	66,195.23	74,096.12	7,900.89	0.00
38148LAF3	GOLDMAN SACHS GROUP INC	5.15%	05/22/2045	08/24/2016	60,000.00	66,633.00	56,108.38	73,754.07	17,645.69	0.00
Totals	for Cusip				60,000.00	66,633.00	56,108.38	73,754.07	17,645.69	0.00
42217KBF2	WELLTOWER INC	4.00%	06/01/2025	05/20/2015	110,000.00	109,918.60	108,561.48	118,433.05	9,871.57	0.00
Totals	for Cusip				110,000.00	109,918.60	108,561.48	118,433.05	9,871.57	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	01/29/2019	225,000.00	256,837.50	256,837.50	283,386.32	26,548.82	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	02/14/2019	225,000.00	256,369.50	256,369.50	283,386.32	27,016.82	0.00
Totals	for Cusip				450,000.00	513,207.00	513,207.00	566,772.64	53,565.64	0.00
423452AC5	HELMERICH & PAYNE INC	4.65%	03/15/2025	03/18/2019	150,000.00	152,052.98	152,052.98	163,865.46	11,812.48	0.00
Totals	for Cusip				150,000.00	152,052.98	152,052.98	163,865.46	11,812.48	0.00
44107TAX4	HOST HOTELS & RESORTS LP	3.88%	04/01/2024	03/09/2017	130,000.00	129,447.50	128,246.67	136,790.66	8,543.99	0.00
Totals	for Cusip				130,000.00	129,447.50	128,246.67	136,790.66	8,543.99	0.00
444859BK7	HUMANA INC	3.12%	08/15/2029	08/08/2019	85,000.00	84,913.30	84,913.30	86,709.23	1,795.93	0.00
Totals	for Cusip				85,000.00	84,913.30	84,913.30	86,709.23	1,795.93	0.00
446413AL0	HUNTINGTON INGALLS INDUS	3.48%	12/01/2027	06/07/2019	500,000.00	503,070.00	503,070.00	519,700.00	16,630.00	0.00
Totals	for Cusip				500,000.00	503,070.00	503,070.00	519,700.00	16,630.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
44644AAB3	HUNTINGTON NATIONAL BANK	2.50%	08/07/2022	08/02/2017	500,000.00	498,810.00	483,049.82	505,551.10	22,501.28	0.00
Totals	for Cusip				500,000.00	498,810.00	483,049.82	505,551.10	22,501.28	0.00
448055AP8	HUSKY ENERGY INC	4.40%	04/15/2029	03/13/2019	175,000.00	174,893.25	174,893.25	188,283.15	13,389.90	0.00
Totals	for Cusip				175,000.00	174,893.25	174,893.25	188,283.15	13,389.90	0.00
448814DX8	HYDRO QUEBEC	8.40%	01/15/2022	04/27/2010	275,000.00	366,619.00	316,636.39	309,968.03	0.00	(6,668.36)
Totals	for Cusip				275,000.00	366,619.00	316,636.39	309,968.03	0.00	(6,668.36)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	12/19/2014	500,000.00	706,880.00	621,066.24	629,226.55	8,160.31	0.00
Totals	for Cusip				500,000.00	706,880.00	621,066.24	629,226.55	8,160.31	0.00
459051FX1	INTL BK RECON & DEV	0.00%	03/01/2028	01/16/2019	1,000,000.00	740,000.00	740,000.00	823,445.12	83,445.12	0.00
Totals	for Cusip				1,000,000.00	740,000.00	740,000.00	823,445.12	83,445.12	0.00
460690BM1	INTERPUBLIC GROUP COS	3.50%	10/01/2020	09/18/2018	75,000.00	74,855.25	75,092.87	75,803.40	710.53	0.00
Totals	for Cusip				75,000.00	74,855.25	75,092.87	75,803.40	710.53	0.00
465138RB3	AID ISRAEL	0.00%	08/15/2023	03/14/2019	500,000.00	443,620.00	443,620.00	464,605.31	20,985.31	0.00
Totals	for Cusip				500,000.00	443,620.00	443,620.00	464,605.31	20,985.31	0.00
465139TK9	AID ISRAEL	0.00%	11/15/2026	08/29/2019	200,000.00	176,288.00	176,288.00	171,394.63	0.00	(4,893.37)
Totals	for Cusip				200,000.00	176,288.00	176,288.00	171,394.63	0.00	(4,893.37)
465139VE0	AID ISRAEL	0.00%	11/01/2024	01/29/2019	540,000.00	456,964.20	456,964.20	489,193.01	32,228.81	0.00
465139VE0	AID ISRAEL	0.00%	11/01/2024	06/12/2019	150,000.00	133,333.50	133,333.50	135,886.95	2,553.45	0.00
Totals	for Cusip				690,000.00	590,297.70	590,297.70	625,079.96	34,782.26	0.00
46513EFG2	AID ISRAEL	5.50%	09/18/2033	05/14/2019	150,000.00	196,375.50	196,375.50	205,199.61	8,824.11	0.00
Totals	for Cusip				150,000.00	196,375.50	196,375.50	205,199.61	8,824.11	0.00
46513EGV8	AID ISRAEL	5.50%	12/04/2023	07/20/2016	875,000.00	1,104,137.79	984,373.63	996,833.14	12,459.51	0.00
Totals	for Cusip				875,000.00	1,104,137.79	984,373.63	996,833.14	12,459.51	0.00
46625HKC3	JP MORGAN CHASE & CO	3.12%	01/23/2025	02/20/2018	420,000.00	407,643.60	400,136.54	438,327.50	38,190.96	0.00
Totals	for Cusip				420,000.00	407,643.60	400,136.54	438,327.50	38,190.96	0.00
46647PAM8	JPMORGAN CHASE & CO	3.51%	01/23/2029	10/25/2019	415,000.00	437,866.50	437,866.50	441,109.72	3,243.22	0.00
Totals	for Cusip				415,000.00	437,866.50	437,866.50	441,109.72	3,243.22	0.00



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46647PBE5	JPMORGAN CHASE & CO	2.74%	10/15/2030	09/05/2019	300,000.00	300,000.00	300,000.00	300,043.83	43.83	0.00
Totals	for Cusip				300,000.00	300,000.00	300,000.00	300,043.83	43.83	0.00
476556DB8	JERSEY CENTRAL PWR & LT	4.70%	04/01/2024	08/14/2013	400,000.00	397,924.00	416,452.25	436,211.39	19,759.14	0.00
Totals	for Cusip				400,000.00	397,924.00	416,452.25	436,211.39	19,759.14	0.00
478160CE2	JOHNSON & JOHNSON	2.95%	03/03/2027	03/11/2019	500,000.00	490,880.00	490,880.00	524,454.23	33,574.23	0.00
Totals	for Cusip				500,000.00	490,880.00	490,880.00	524,454.23	33,574.23	0.00
478375AR9	JOHNSON CONTROLS INTL PL	3.90%	02/14/2026	12/09/2016	75,000.00	76,294.88	73,553.14	79,393.52	5,840.38	0.00
Totals	for Cusip				75,000.00	76,294.88	73,553.14	79,393.52	5,840.38	0.00
485170AS3	KANSAS CITY SOUTHERN	4.95%	08/15/2045	01/23/2019	125,000.00	126,076.25	126,076.25	148,474.36	22,398.11	0.00
Totals	for Cusip				125,000.00	126,076.25	126,076.25	148,474.36	22,398.11	0.00
49271VAG5	KEURIG DR PEPPER INC	4.06%	05/25/2023	05/31/2019	305,000.00	305,000.00	305,000.00	321,683.98	16,683.98	0.00
Totals	for Cusip				305,000.00	305,000.00	305,000.00	321,683.98	16,683.98	0.00
494386AC9	KIMBERLY CLARK DE MEXICO SAB D	3.25%	03/12/2025	03/05/2015	165,000.00	164,107.35	154,531.28	164,214.38	9,683.10	0.00
Totals	for Cusip				165,000.00	164,107.35	154,531.28	164,214.38	9,683.10	0.00
494550AQ9	KINDER MORGAN ENERGY PARTNERS	7.30%	08/15/2033	10/01/2009	150,000.00	161,226.00	173,378.45	200,972.07	27,593.62	0.00
Totals	for Cusip				150,000.00	161,226.00	173,378.45	200,972.07	27,593.62	0.00
50077LAD8	KRAFT HEINZ FOODS CO	3.00%	06/01/2026	10/16/2019	140,000.00	138,528.60	138,528.60	140,040.74	1,512.14	0.00
Totals	for Cusip				140,000.00	138,528.60	138,528.60	140,040.74	1,512.14	0.00
50077LAJ5	KRAFT HEINZ FOODS CO	3.50%	07/15/2022	08/16/2016	500,000.00	498,983.34	492,746.27	514,996.59	22,250.32	0.00
Totals	for Cusip				500,000.00	498,983.34	492,746.27	514,996.59	22,250.32	0.00
50077LAU0	KRAFT HEINZ FOODS CO	3.75%	04/01/2030	09/11/2019	190,000.00	189,262.80	189,262.80	195,788.42	6,525.62	0.00
Totals	for Cusip				190,000.00	189,262.80	189,262.80	195,788.42	6,525.62	0.00
502431AB5	L3HARRIS TECH INC	3.85%	06/15/2023	06/12/2019	235,000.00	244,211.77	244,211.77	247,418.40	3,206.63	0.00
Totals	for Cusip				235,000.00	244,211.77	244,211.77	247,418.40	3,206.63	0.00
50247VAC3	LYB INTL FINANCE BV	4.88%	03/15/2044	06/19/2018	250,000.00	249,945.00	227,025.20	281,699.48	54,674.28	0.00
Totals	for Cusip				250,000.00	249,945.00	227,025.20	281,699.48	54,674.28	0.00
50540RAU6	LABORATORY CORP OF AMER	3.60%	09/01/2027	08/15/2017	150,000.00	149,773.50	142,862.65	158,496.30	15,633.65	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				150,000.00	149,773.50	142,862.65	158,496.30	15,633.65	0.00
524660AZ0	LEGGETT & PLATT INC	4.40%	03/15/2029	07/19/2019	250,000.00	261,492.50	261,492.50	273,408.55	11,916.05	0.00
Tota	als for Cusip				250,000.00	261,492.50	261,492.50	273,408.55	11,916.05	0.00
525ESC107	LEHMAN BROTHERS HOLDINGS	0.00%	05/17/2013	08/22/2007	245,000.00	123,230.19	3,107.34	3,062.50	0.00	(44.84)
Tota	ls for Cusip				245,000.00	123,230.19	3,107.34	3,062.50	0.00	(44.84)
525ESC6J3	LEHMAN BROTHERS HOLDINGS	0.00%	11/10/2049	11/08/2005	360,000.00	177,933.03	4,577.33	4,500.00	0.00	(77.33)
Tota	ls for Cusip				360,000.00	177,933.03	4,577.33	4,500.00	0.00	(77.33)
525ESC6X2	LEHMAN BROTHERS HOLDINGS	0.00%	09/26/2014	09/19/2007	370,000.00	194,722.24	4,854.16	4,810.00	0.00	(44.16)
Tota	lls for Cusip				370,000.00	194,722.24	4,854.16	4,810.00	0.00	(44.16)
526107AD9	LENNOX INTERNATIONAL INC	3.00%	11/15/2023	10/25/2016	255,000.00	254,854.65	239,957.60	259,527.45	19,569.85	0.00
Tota	lls for Cusip				255,000.00	254,854.65	239,957.60	259,527.45	19,569.85	0.00
53079EBE3	LIBERTY MUTUAL GROUP INC	4.25%	06/15/2023	06/13/2013	56,000.00	55,644.40	56,460.11	59,511.10	3,050.99	0.00
Tota	lls for Cusip				56,000.00	55,644.40	56,460.11	59,511.10	3,050.99	0.00
53079EBG8	LIBERTY MUTUAL GROUP INC	4.57%	02/01/2029	01/23/2019	194,000.00	194,242.50	194,242.50	216,805.45	22,562.95	0.00
Tota	lls for Cusip				194,000.00	194,242.50	194,242.50	216,805.45	22,562.95	0.00
532457BQ0	ELI LILLY & CO	2.35%	05/15/2022	05/04/2017	225,000.00	224,660.25	220,969.81	227,901.68	6,931.87	0.00
Tota	lls for Cusip				225,000.00	224,660.25	220,969.81	227,901.68	6,931.87	0.00
534187BH1	LINCOLN NATIONAL CORP	3.80%	03/01/2028	02/07/2018	100,000.00	99,767.00	96,986.88	106,602.89	9,616.01	0.00
Tota	lls for Cusip				100,000.00	99,767.00	96,986.88	106,602.89	9,616.01	0.00
53944VAS8	LLOYDS BANK PLC	2.25%	08/14/2022	08/07/2019	250,000.00	249,192.50	249,192.50	251,240.09	2,047.59	0.00
Tota	lls for Cusip				250,000.00	249,192.50	249,192.50	251,240.09	2,047.59	0.00
53944YAD5	LLOYDS BANKING GROUP PLC	3.75%	01/11/2027	04/11/2019	250,000.00	247,635.00	247,635.00	262,959.64	15,324.64	0.00
Tota	lls for Cusip				250,000.00	247,635.00	247,635.00	262,959.64	15,324.64	0.00
53944YAF0	LLOYDS BANKING GROUP PLC	4.45%	05/08/2025	05/01/2018	200,000.00	199,880.00	198,592.89	218,503.58	19,910.69	0.00
Tota	lls for Cusip				200,000.00	199,880.00	198,592.89	218,503.58	19,910.69	0.00
55336VAE0	MPLX LP	4.50%	07/15/2023	04/17/2018	50,000.00	51,811.00	50,500.57	53,140.90	2,640.33	0.00
55336VAE0	MPLX LP	4.50%	07/15/2023	05/30/2018	20,000.00	20,641.80	20,200.23	21,256.36	1,056.13	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	ls for Cusip				70,000.00	72,452.80	70,700.80	74,397.26	3,696.46	0.00
55336VAK6	MPLX LP	4.12%	03/01/2027	02/07/2017	125,000.00	124,792.50	119,014.22	131,304.88	12,290.66	0.00
Total	ls for Cusip				125,000.00	124,792.50	119,014.22	131,304.88	12,290.66	0.00
55336VAQ3	MPLX LP	3.38%	03/15/2023	02/05/2018	25,000.00	24,982.75	24,265.93	25,674.99	1,409.06	0.00
Total	ls for Cusip				25,000.00	24,982.75	24,265.93	25,674.99	1,409.06	0.00
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	05/25/2016	400,000.00	412,620.00	401,734.07	420,958.54	19,224.47	0.00
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	01/19/2017	250,000.00	253,732.50	251,083.79	263,099.09	12,015.30	0.00
Total	ls for Cusip				650,000.00	666,352.50	652,817.86	684,057.63	31,239.77	0.00
570535AK0	MARKEL CORP	4.90%	07/01/2022	06/27/2012	350,000.00	349,482.00	361,329.56	372,390.86	11,061.30	0.00
Total	ls for Cusip				350,000.00	349,482.00	361,329.56	372,390.86	11,061.30	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	03/29/2016	75,000.00	74,217.75	74,404.25	86,072.29	11,668.04	0.00
Total	ls for Cusip				75,000.00	74,217.75	74,404.25	86,072.29	11,668.04	0.00
570535AR5	MARKEL CORP	3.50%	11/01/2027	11/22/2019	200,000.00	207,026.00	207,026.00	207,195.57	169.57	0.00
Total	ls for Cusip				200,000.00	207,026.00	207,026.00	207,195.57	169.57	0.00
571676AC9	MARS INC	3.60%	04/01/2034	03/27/2019	230,000.00	231,607.70	231,607.70	252,392.20	20,784.50	0.00
571676AC9	MARS INC	3.60%	04/01/2034	03/26/2019	75,000.00	74,724.00	74,724.00	82,301.80	7,577.80	0.00
Total	ls for Cusip				305,000.00	306,331.70	306,331.70	334,694.00	28,362.30	0.00
571748AY8	MARSH & MCLENNAN COS INC	2.35%	03/06/2020	03/03/2015	300,000.00	299,760.00	297,340.26	300,107.59	2,767.33	0.00
Total	ls for Cusip				300,000.00	299,760.00	297,340.26	300,107.59	2,767.33	0.00
571900BB4	MARRIOTT INTERNATIONAL	3.60%	04/15/2024	03/06/2019	165,000.00	164,201.40	164,201.40	173,798.90	9,597.50	0.00
Total	ls for Cusip				165,000.00	164,201.40	164,201.40	173,798.90	9,597.50	0.00
571903AR4	MARRIOTT INTERNATIONAL	2.30%	01/15/2022	06/07/2016	555,000.00	552,707.85	533,573.63	557,627.92	24,054.29	0.00
Total	ls for Cusip				555,000.00	552,707.85	533,573.63	557,627.92	24,054.29	0.00
581557BN4	MCKESSON CORP	4.75%	05/30/2029	01/10/2019	250,000.00	253,390.00	253,390.00	281,139.60	27,749.60	0.00
Total	ls for Cusip				250,000.00	253,390.00	253,390.00	281,139.60	27,749.60	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	132,000.00	131,744.03	131,635.61	135,764.40	4,128.79	0.00
Total	ls for Cusip				132,000.00	131,744.03	131,635.61	135,764.40	4,128.79	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Brior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
585055BT2	MEDTRONIC INC	4.38%	03/15/2035	03/13/2019	179,000.00	189,072.33	189,072.33	211,950.33	22,878.00	0.00
	Is for Cusip	4.3070	03/13/2033	03/13/2019	179,000.00	189,072.33	189,072.33	211,950.33	22,878.00	0.00
586054AB4	MEMORIAL SLOAN-KETTERING	4 1204	07/01/2052	11/28/2012	65,000.00	64,595.70	64,881.53	74,239.65	9,358.12	0.00
		4.1270	07/01/2052	11/20/2012	65,000.00		64.881.53	74,239.65		0.00
	Is for Cusip	0.000/	00/07/0004	00/05/0040	,	64,595.70	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	9,358.12	
58933YAU9	MERCK & CO INC	2.90%	03/07/2024	03/05/2019	225,000.00	224,365.50	224,365.50	234,068.07	9,702.57	0.00
	ls for Cusip				225,000.00	224,365.50	224,365.50	234,068.07	9,702.57	0.00
594918AU8	MICROSOFT CORP	3.75%	05/01/2043	07/28/2014	35,000.00	32,494.00	33,782.26	39,334.01	5,551.75	0.00
	ls for Cusip				35,000.00	32,494.00	33,782.26	39,334.01	5,551.75	0.00
595017AN4	MICROCHIP TECHNOLOGY	3.92%	06/01/2021	06/06/2019	160,000.00	160,000.00	160,000.00	163,628.90	3,628.90	0.00
Total	ls for Cusip				160,000.00	160,000.00	160,000.00	163,628.90	3,628.90	0.00
610202BR3	MONONGAHELA POWER CO	3.55%	05/15/2027	05/09/2017	135,000.00	134,943.30	132,270.18	140,627.40	8,357.22	0.00
Total	ls for Cusip				135,000.00	134,943.30	132,270.18	140,627.40	8,357.22	0.00
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	07/12/2018	140,000.00	138,658.80	136,052.60	153,143.72	17,091.12	0.00
Total	ls for Cusip				140,000.00	138,658.80	136,052.60	153,143.72	17,091.12	0.00
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	02/20/2013	215,000.00	214,219.55	214,621.02	225,150.23	10,529.21	0.00
Total	ls for Cusip				215,000.00	214,219.55	214,621.02	225,150.23	10,529.21	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	06/13/2018	185,000.00	182,389.65	180,443.66	198,707.23	18,263.57	0.00
Total	ls for Cusip				185,000.00	182,389.65	180,443.66	198,707.23	18,263.57	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	05/22/2013	95,000.00	94,468.00	95,137.21	100,316.16	5,178.95	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	07/22/2016	45,000.00	47,020.95	45,065.00	47,518.18	2,453.18	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	11/16/2016	30,000.00	31,003.50	30,043.33	31,678.79	1,635.46	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	06/28/2017	30,000.00	31,383.00	30,043.33	31,678.79	1,635.46	0.00
Total	ls for Cusip				200,000.00	203,875.45	200,288.87	211,191.92	10,903.05	0.00
617482V92	MORGAN STANLEY	6.38%	07/24/2042	07/19/2012	100,000.00	98,867.00	122,379.67	147,424.97	25,045.30	0.00
Total	ls for Cusip				100,000.00	98,867.00	122,379.67	147,424.97	25,045.30	0.00
620076BL2	MOTOROLA SOLUTIONS INC	4.60%	02/23/2028	12/03/2019	250,000.00	271,580.00	271,580.00	271,147.33	0.00	(432.67)
Total	ls for Cusip				250,000.00	271,580.00	271,580.00	271,147.33	0.00	(432.67)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
628530BJ5	MYLAN INC	5.20%	04/15/2048	01/09/2019	100,000.00	99,678.17	99,678.17	111,963.87	12,285.70	0.00
Totals	for Cusip				100,000.00	99,678.17	99,678.17	111,963.87	12,285.70	0.00
638585BF5	NATIONSBANK CORP	6.80%	03/15/2028	07/21/2011	225,000.00	227,189.25	257,371.08	278,553.09	21,182.01	0.00
Totals	for Cusip				225,000.00	227,189.25	257,371.08	278,553.09	21,182.01	0.00
63906AAA8	NATWEST MARKETS PLC	3.62%	09/29/2022	03/26/2019	250,000.00	249,862.50	249,862.50	259,001.42	9,138.92	0.00
Totals	for Cusip				250,000.00	249,862.50	249,862.50	259,001.42	9,138.92	0.00
63946BAE0	NBC UNIVERSAL MEDIA LLC	4.38%	04/01/2021	08/18/2011	265,000.00	264,925.81	271,619.28	273,311.36	1,692.08	0.00
Totals	for Cusip				265,000.00	264,925.81	271,619.28	273,311.36	1,692.08	0.00
641062AD6	NESTLE HOLDINGS INC	3.35%	09/24/2023	09/17/2018	500,000.00	499,910.00	504,950.05	523,052.10	18,102.05	0.00
Totals	for Cusip				500,000.00	499,910.00	504,950.05	523,052.10	18,102.05	0.00
649322AE4	NY & PRESBYTERIAN HOSPIT	4.76%	08/01/2116	06/21/2016	120,000.00	119,992.80	118,488.51	139,461.58	20,973.07	0.00
Totals	for Cusip				120,000.00	119,992.80	118,488.51	139,461.58	20,973.07	0.00
651290AP3	NEWFIELD EXPLORATION	5.75%	01/30/2022	04/05/2019	410,000.00	438,367.90	438,367.90	435,857.66	0.00	(2,510.24)
Totals	for Cusip				410,000.00	438,367.90	438,367.90	435,857.66	0.00	(2,510.24)
651290AR9	NEWFIELD EXPLORATION CO	5.38%	01/01/2026	07/31/2019	250,000.00	273,327.50	273,327.50	271,153.45	0.00	(2,174.05)
Totals	for Cusip				250,000.00	273,327.50	273,327.50	271,153.45	0.00	(2,174.05)
65339KAT7	NEXTERA ENERGY CAPITAL	3.55%	05/01/2027	04/25/2017	375,000.00	373,935.00	357,842.04	398,436.42	40,594.38	0.00
Totals	for Cusip				375,000.00	373,935.00	357,842.04	398,436.42	40,594.38	0.00
655844AW8	NORFOLK SOUTHERN CORP	5.59%	05/17/2025	05/17/2005	48,000.00	47,908.80	53,163.91	55,869.46	2,705.55	0.00
Totals	for Cusip				48,000.00	47,908.80	53,163.91	55,869.46	2,705.55	0.00
655844CB2	NORFOLK SOUTHERN CORP	5.10%	08/01/2118	07/30/2018	200,000.00	199,612.00	196,244.99	236,544.83	40,299.84	0.00
Totals	for Cusip				200,000.00	199,612.00	196,244.99	236,544.83	40,299.84	0.00
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	07/25/2000	450,000.00	521,523.00	511,147.50	491,070.05	0.00	(20,077.45)
Totals	for Cusip				450,000.00	521,523.00	511,147.50	491,070.05	0.00	(20,077.45)
67021CAL1	NSTAR ELECTRIC COMPANY	2.70%	06/01/2026	05/23/2016	155,000.00	154,460.60	145,102.03	157,137.48	12,035.45	0.00
Totals	for Cusip				155,000.00	154,460.60	145,102.03	157,137.48	12,035.45	0.00
674599CP8	OCCIDENTAL PETROLEUM COR	2.70%	08/15/2022	08/06/2019	115,000.00	114,876.95	114,876.95	116,195.39	1,318.44	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals	s for Cusip				115,000.00	114,876.95	114,876.95	116,195.39	1,318.44	0.00
674599DB8	OCCIDENTAL PETROLEUM COR	6.95%	07/01/2024	09/12/2019	125,000.00	146,294.88	146,294.88	147,262.36	967.48	0.00
Totals	s for Cusip				125,000.00	146,294.88	146,294.88	147,262.36	967.48	0.00
682680AN3	ONEOK INC	6.00%	06/15/2035	07/20/2017	425,000.00	478,724.25	423,794.08	510,146.56	86,352.48	0.00
Totals	s for Cusip				425,000.00	478,724.25	423,794.08	510,146.56	86,352.48	0.00
682680AX1	ONEOK INC	2.75%	09/01/2024	08/12/2019	55,000.00	54,893.85	54,893.85	55,522.50	628.65	0.00
Totals	s for Cusip				55,000.00	54,893.85	54,893.85	55,522.50	628.65	0.00
68327LAB2	CADILLAC FAIRVIEW PRP TR	3.88%	03/20/2027	03/13/2017	300,000.00	299,112.00	298,583.28	321,067.87	22,484.59	0.00
Totals	s for Cusip				300,000.00	299,112.00	298,583.28	321,067.87	22,484.59	0.00
68389XBK0	ORACLE CORP	1.90%	09/15/2021	06/29/2016	400,000.00	399,304.00	388,082.99	400,838.08	12,755.09	0.00
Totals	s for Cusip				400,000.00	399,304.00	388,082.99	400,838.08	12,755.09	0.00
68389XBL8	ORACLE CORP	2.40%	09/15/2023	06/29/2016	255,000.00	254,956.65	244,706.28	259,258.47	14,552.19	0.00
Totals	s for Cusip				255,000.00	254,956.65	244,706.28	259,258.47	14,552.19	0.00
69352PAE3	PPL CAPITAL FUNDING INC	3.50%	12/01/2022	10/10/2012	100,000.00	99,843.00	98,378.34	103,492.22	5,113.88	0.00
Totals	s for Cusip				100,000.00	99,843.00	98,378.34	103,492.22	5,113.88	0.00
698900AG2	PANCANADIAN PETL	7.20%	11/01/2031	07/18/2017	250,000.00	302,502.50	282,738.10	305,881.64	23,143.54	0.00
Totals	s for Cusip				250,000.00	302,502.50	282,738.10	305,881.64	23,143.54	0.00
709599AU8	PENSKE TRUCK LEASING/PTL	3.20%	07/15/2020	07/16/2015	250,000.00	248,997.50	248,753.28	251,072.45	2,319.17	0.00
Totals	s for Cusip				250,000.00	248,997.50	248,753.28	251,072.45	2,319.17	0.00
709599BC7	PENSKE TRUCK LEASING/PTL	4.12%	08/01/2023	06/26/2018	400,000.00	399,964.00	399,293.42	422,273.17	22,979.75	0.00
Totals	s for Cusip				400,000.00	399,964.00	399,293.42	422,273.17	22,979.75	0.00
709599BG8	PENSKE TRUCK LEASING PTL	2.70%	11/01/2024	09/10/2019	300,000.00	299,379.00	299,379.00	302,147.18	2,768.18	0.00
Totals	s for Cusip				300,000.00	299,379.00	299,379.00	302,147.18	2,768.18	0.00
709629AR0	PENTAIR FINANCE SARL	4.50%	07/01/2029	12/18/2019	200,000.00	210,964.00	210,964.00	210,967.26	3.26	0.00
Totals	s for Cusip				200,000.00	210,964.00	210,964.00	210,967.26	3.26	0.00
718507BK1	PHILLIPS PETROLEUM	7.00%	03/30/2029	10/09/2019	250,000.00	335,497.50	335,497.50	329,365.66	0.00	(6,131.84)
Totals	for Cusip				250,000.00	335,497.50	335,497.50	329,365.66	0.00	(6,131.84)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
723787AB3	PIONEER NATURAL RESOURCES CO	7.20%	01/15/2028	03/05/2013	200,000.00	260,166.00	242,589.46	253,731.88	11,142.42	0.00
Totals	for Cusip				200,000.00	260,166.00	242,589.46	253,731.88	11,142.42	0.00
740189AL9	PRECISION CASTPARTS CORP	2.25%	06/15/2020	06/01/2015	150,000.00	149,985.00	148,310.43	150,065.58	1,755.15	0.00
Totals	for Cusip				150,000.00	149,985.00	148,310.43	150,065.58	1,755.15	0.00
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	10/06/2016	20,000.00	19,966.00	17,841.20	20,435.88	2,594.68	0.00
Totals	for Cusip				20,000.00	19,966.00	17,841.20	20,435.88	2,594.68	0.00
74274TAB6	PRIVATE EXPORT FUNDING	2.65%	02/16/2021	02/13/2018	1,515,000.00	1,513,530.45	1,516,208.97	1,530,623.01	14,414.04	0.00
Totals	for Cusip				1,515,000.00	1,513,530.45	1,516,208.97	1,530,623.01	14,414.04	0.00
743756AB4	PROV ST JOSEPH HLTH OBL	2.75%	10/01/2026	09/20/2016	85,000.00	85,000.00	79,104.55	85,832.37	6,727.82	0.00
Totals	for Cusip				85,000.00	85,000.00	79,104.55	85,832.37	6,727.82	0.00
744448CL3	PUBLIC SERVICE COLORADO	2.90%	05/15/2025	05/05/2015	500,000.00	498,405.00	481,815.51	515,346.57	33,531.06	0.00
Totals	for Cusip				500,000.00	498,405.00	481,815.51	515,346.57	33,531.06	0.00
74456QBS4	PUBLIC SERVICE ELECTRIC	3.00%	05/15/2027	05/02/2017	260,000.00	259,238.20	250,248.08	269,029.87	18,781.79	0.00
Totals	for Cusip				260,000.00	259,238.20	250,248.08	269,029.87	18,781.79	0.00
74834LAW0	QUEST DIAGNOSTIC INC	2.50%	03/30/2020	03/05/2015	180,000.00	179,438.40	178,357.15	180,043.09	1,685.94	0.00
Totals	for Cusip				180,000.00	179,438.40	178,357.15	180,043.09	1,685.94	0.00
74834LAX8	QUEST DIAGNOSTIC INC	3.50%	03/30/2025	03/11/2015	200,000.00	197,078.00	195,031.95	210,737.47	15,705.52	0.00
Totals	for Cusip				200,000.00	197,078.00	195,031.95	210,737.47	15,705.52	0.00
74834LAY6	QUEST DIAGNOSTIC INC	4.70%	03/30/2045	03/06/2015	50,000.00	49,027.50	47,770.63	55,813.25	8,042.62	0.00
Totals	for Cusip				50,000.00	49,027.50	47,770.63	55,813.25	8,042.62	0.00
74834LAZ3	QUEST DIAGNOSTIC INC	3.45%	06/01/2026	05/23/2016	80,000.00	79,778.40	76,784.80	84,054.67	7,269.87	0.00
Totals	for Cusip				80,000.00	79,778.40	76,784.80	84,054.67	7,269.87	0.00
756109AN4	REALTY INCOME CORP	3.25%	10/15/2022	11/29/2017	400,000.00	407,092.00	396,102.53	413,094.78	16,992.25	0.00
Totals	for Cusip				400,000.00	407,092.00	396,102.53	413,094.78	16,992.25	0.00
774341AJ0	ROCKWELL COLLINS	3.20%	03/15/2024	03/28/2017	165,000.00	164,524.80	158,896.73	171,733.82	12,837.09	0.00
Totals	for Cusip				165,000.00	164,524.80	158,896.73	171,733.82	12,837.09	0.00
776743AA4	ROPER TECHNOLOGIES INC	3.00%	12/15/2020	11/30/2015	200,000.00	199,924.00	198,700.89	201,699.38	2,998.49	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals	s for Cusip				200,000.00	199,924.00	198,700.89	201,699.38	2,998.49	0.00
776743AD8	ROPER TECHNOLOGIES INC	3.80%	12/15/2026	11/06/2018	295,000.00	282,919.75	287,643.29	317,093.40	29,450.11	0.00
Totals	s for Cusip				295,000.00	282,919.75	287,643.29	317,093.40	29,450.11	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/19/2019	200,000.00	200,000.00	200,000.00	212,490.68	12,490.68	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/20/2019	130,000.00	130,226.20	130,226.20	138,118.94	7,892.74	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/20/2019	60,000.00	60,117.60	60,117.60	63,747.20	3,629.60	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/21/2019	60,000.00	60,256.80	60,256.80	63,747.20	3,490.40	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/22/2019	86,000.00	86,602.86	86,602.86	91,370.99	4,768.13	0.00
Totals	s for Cusip				536,000.00	537,203.46	537,203.46	569,475.01	32,271.55	0.00
78355HKF5	RYDER SYSTEM INC	2.50%	09/01/2022	08/01/2017	355,000.00	354,140.90	341,076.11	356,813.44	15,737.33	0.00
Totals	s for Cusip				355,000.00	354,140.90	341,076.11	356,813.44	15,737.33	0.00
78355HKH1	RYDER SYSTEM INC	3.75%	06/09/2023	06/14/2018	400,000.00	399,176.00	397,541.79	417,960.76	20,418.97	0.00
Totals	s for Cusip				400,000.00	399,176.00	397,541.79	417,960.76	20,418.97	0.00
78355HKK4	RYDER SYSTEM INC	3.88%	12/01/2023	10/30/2018	275,000.00	274,829.50	275,364.43	290,299.96	14,935.53	0.00
Totals	s for Cusip				275,000.00	274,829.50	275,364.43	290,299.96	14,935.53	0.00
797440BF0	SAN DIEGO G & E	5.35%	05/15/2035	08/20/2019	225,000.00	275,811.75	275,811.75	263,882.05	0.00	(11,929.70)
Totals	s for Cusip				225,000.00	275,811.75	275,811.75	263,882.05	0.00	(11,929.70)
797440BR4	SAN DIEGO G & E	3.60%	09/01/2023	09/04/2013	300,000.00	299,952.00	302,389.82	313,714.83	11,325.01	0.00
Totals	s for Cusip				300,000.00	299,952.00	302,389.82	313,714.83	11,325.01	0.00
80281LAH8	SANTANDER UK GROUP HLDGS	3.37%	01/05/2024	01/02/2018	475,000.00	475,000.00	450,692.90	486,685.27	35,992.37	0.00
Totals	s for Cusip				475,000.00	475,000.00	450,692.90	486,685.27	35,992.37	0.00
824348BJ4	SHERWIN WILLIAMS CO	2.95%	08/15/2029	08/12/2019	225,000.00	224,250.75	224,250.75	227,256.58	3,005.83	0.00
Totals	for Cusip				225,000.00	224,250.75	224,250.75	227,256.58	3,005.83	0.00
82481LAD1	SHIRE ACQ INV IRELAND DA	3.20%	09/23/2026	09/19/2016	190,000.00	189,773.90	171,935.13	195,812.97	23,877.84	0.00
Totals	for Cusip				190,000.00	189,773.90	171,935.13	195,812.97	23,877.84	0.00
82620KAC7	SIEMENS FINANCIERINGSMAT	2.15%	05/27/2020	05/18/2015	600,000.00	599,208.00	591,669.71	600,657.49	8,987.78	0.00
Totals	for Cusip				600,000.00	599,208.00	591,669.71	600,657.49	8,987.78	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
82620KAJ2	SIEMENS FINANCIERINGSMAT	1.70%	09/15/2021	09/23/2016	500,000.00	496,365.00	479,456.39	499,269.91	19,813.52	0.00
	s for Cusip		00/10/2021	00/20/2010	500.000.00	496.365.00	479,456.39	499.269.91	19,813.52	0.00
826418BJ3	SIERRA PACIFIC POWER CO	3.38%	08/15/2023	08/12/2013	110,000.00	109,769.00	109,910.54	113,372.43	3,461.89	0.00
Totals	s for Cusip				110.000.00	109.769.00	109.910.54	113,372.43	3,461.89	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/10/2018	185,000.00	187,129.35	177,600.78	195,245.28	17,644.50	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/10/2018	65.000.00	65.646.10	62.400.27	68.599.69	6.199.42	0.00
Totals	s for Cusip				250,000.00	252,775.45	240,001.05	263,844.97	23,843.92	0.00
85434VAA6	STANFORD HEALTH CARE	3.80%	11/15/2048	01/09/2018	35,000.00	35,000.00	33,493.58	37,929.80	4,436.22	0.00
Totals	s for Cusip				35,000.00	35,000.00	33,493.58	37,929.80	4,436.22	0.00
86787EAV9	SUNTRUST BANK	3.00%	02/02/2023	01/26/2018	280,000.00	279,059.20	274,464.20	287,257.91	12,793.71	0.00
Totals	s for Cusip				280,000.00	279,059.20	274,464.20	287,257.91	12,793.71	0.00
871829AZ0	SYSCO CORP	3.75%	10/01/2025	09/23/2015	70,000.00	70,000.00	68,258.39	75,302.50	7,044.11	0.00
Totals	s for Cusip				70,000.00	70,000.00	68,258.39	75,302.50	7,044.11	0.00
875127BD3	TAMPA ELECTRIC CO	4.20%	05/15/2045	05/15/2015	40,000.00	39,925.60	37,535.59	43,760.26	6,224.67	0.00
Totals	s for Cusip				40,000.00	39,925.60	37,535.59	43,760.26	6,224.67	0.00
880591DZ2	TENNESSEE VALLEY AUTHORITY	5.38%	04/01/2056	03/29/2006	120,000.00	119,318.40	163,722.12	182,290.50	18,568.38	0.00
Totals	s for Cusip				120,000.00	119,318.40	163,722.12	182,290.50	18,568.38	0.00
882384AD2	TEXAS EASTERN TRANSMISSION LP	3.50%	01/15/2028	01/04/2018	250,000.00	248,702.50	236,031.50	256,845.79	20,814.29	0.00
Totals	s for Cusip				250,000.00	248,702.50	236,031.50	256,845.79	20,814.29	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/23/2014	60,000.00	59,901.60	60,313.03	61,092.75	779.72	0.00
Totals	s for Cusip				60,000.00	59,901.60	60,313.03	61,092.75	779.72	0.00
883203BU4	TEXTRON INC	4.30%	03/01/2024	05/22/2014	225,000.00	233,221.50	229,962.53	241,526.42	11,563.89	0.00
Totals	s for Cusip				225,000.00	233,221.50	229,962.53	241,526.42	11,563.89	0.00
883203BV2	TEXTRON INC	3.88%	03/01/2025	06/07/2019	250,000.00	258,852.50	258,852.50	265,037.68	6,185.18	0.00
Totals	s for Cusip				250,000.00	258,852.50	258,852.50	265,037.68	6,185.18	0.00
883556BF8	THERMO FISHER SCIENTIFIC INC	4.15%	02/01/2024	05/30/2018	105,000.00	107,387.70	106,362.52	112,522.49	6,159.97	0.00
Totals	s for Cusip				105,000.00	107,387.70	106,362.52	112,522.49	6,159.97	0.00



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89233P5F9	TOYOTA MOTOR CREDIT	3.40%	09/15/2021	04/24/2018	350,000.00	352,233.00	352,743.71	359,084.22	6,340.51	0.00
	for Cusip				350.000.00	352.233.00	352.743.71	359,084.22	6.340.51	0.00
893574AK9	TRANSCONT GAS PIPE CORP	4.00%	03/15/2028	09/20/2018	155,000.00	154,176.67	151,565.10	164,915.86	13,350.76	0.00
	for Cusip				155.000.00	154.176.67	151,565.10	164,915.86	13,350.76	0.00
89838QAA1	BOSTON UNIVERSITY	4.06%	10/01/2048	08/15/2018	50,000.00	50,000.00	50,153.27	57,406.72	7,253.45	0.00
	for Cusip				50.000.00	50.000.00	50.153.27	57,406.72	7.253.45	0.00
899043AA1	TUFTS UNIVERSITY	5.02%	04/15/2112	03/22/2012	125,000.00	125,000.00	133,195.19	152,348.09	19,152.90	0.00
	for Cusip				125,000.00	125.000.00	133,195.19	152,348.09	19,152.90	0.00
902133AK3	TYCO ELECTRONICS GROUP S	4.88%	01/15/2021	12/15/2010	120,000.00	119,306.40	123,546.13	123,605.08	58.95	0.00
	for Cusip				120.000.00	119.306.40	123,546.13	123,605.08	58.95	0.00
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	04/10/2018	80,000.00	80,044.80	72,814.38	88,064.77	15,250.39	0.00
	for Cusip	1.0070	11/10/2000	0 1/ 10/2010	80.000.00	80.044.80	72,814.38	88,064.77	15.250.39	0.00
911312BC9	UNITED PARCEL SERVICE	2.35%	05/16/2022	06/06/2017	165,000.00	166,749.00	160,983.46	166,848.09	5,864.63	0.00
	for Cusip	2.0070	00/10/2022	00/00/2011	165,000.00	166.749.00	160,983.46	166,848.09	5,864.63	0.00
913017AS8	UNITED TECHNOLOGIES CORP	8 75%	03/01/2021	12/02/2009	465,000.00	625,662.15	516,008.14	501,028.32	0.00	(14,979.82)
	for Cusip	0.7070	00/01/2021	12/02/2000	465,000.00	625.662.15	516.008.14	501,028.32	0.00	(14,979.82)
913017BP3	UNITED TECHNOLOGIES CORP	6 12%	07/15/2038	02/15/2019	125,000.00	148,963.75	148,963.75	173,598.30	24,634.55	0.00
	for Cusip	0.1270	07710/2000	02/10/2010	125.000.00	148,963.75	148,963.75	173,598.30	24,634.55	0.00
913017CY3	UNITED TECHNOLOGIES CORP	4 12%	11/16/2028	08/13/2018	85,000.00	84,969.40	84,209.60	95,632.99	11,423.39	0.00
	for Cusip	4.1270	11/10/2020	00/10/2010	85,000.00	84,969.40	84,209.60	95,632.99	11,423.39	0.00
913017DA4	UNITED TECHNOLOGIES CORP	3 35%	08/16/2021	08/13/2018	115,000.00	114,859.70	114,688.83	117,759.78	3,070.95	0.00
	for Cusip	0.0070	00/10/2021	00/10/2010	115,000.00	114.859.70	114,688.83	117,759.78	3,070.95	0.00
914886AB2	UNIV OF SOUTHERN CALIFORNIA	3.03%	10/01/2039	08/15/2016	200.000.00	200.000.00	181.361.28	201.068.56	19.707.28	0.00
	for Cusip	3.0370	10/01/2039	00/13/2010	200,000.00	200,000.00	181,361.28	201,068.56	19,707.28	0.00
91529YAH9	UNUM GROUP	5 62%	09/15/2020	09/08/2010	55,000.00	54,933.45	56,908.40	56,411.58	0.00	(496.82)
	for Cusip	0.0270	33/10/2020	30/00/2010	55,000.00	54.933.45	56.908.40	56,411.58	0.00	(496.82)
92277GAN7	VENTAS REALTY LP	4.40%	01/15/2029	08/06/2018	180,000.00	179,917.20	179,100.65	198,106.61	19,005.96	0.00
JEZI I GAINI	VERTING NEALT LE	4.40 /6	01/10/2020	30/00/2010	100,000.00	173,317.20	173,100.03	130,100.01	13,003.30	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals	s for Cusip				180,000.00	179,917.20	179,100.65	198,106.61	19,005.96	0.00
92343VCV4	VERIZON COMMUNICATIONS	4.27%	01/15/2036	10/18/2019	155,000.00	173,953.40	173,953.40	175,545.72	1,592.32	0.00
Totals	s for Cusip				155,000.00	173,953.40	173,953.40	175,545.72	1,592.32	0.00
927804FR0	VIRGINIA ELECTRIC & POWER	4.45%	02/15/2044	02/04/2014	55,000.00	54,566.60	55,306.44	63,900.93	8,594.49	0.00
Totals	s for Cusip				55,000.00	54,566.60	55,306.44	63,900.93	8,594.49	0.00
92840VAD4	VISTRA OPERATIONS CO LLC	3.55%	07/15/2024	06/04/2019	245,000.00	244,527.15	244,527.15	248,189.35	3,662.20	0.00
Totals	s for Cusip				245,000.00	244,527.15	244,527.15	248,189.35	3,662.20	0.00
931142EJ8	WALMART INC	3.12%	06/23/2021	06/20/2018	750,000.00	749,962.50	755,329.06	766,036.25	10,707.19	0.00
Totals	s for Cusip				750,000.00	749,962.50	755,329.06	766,036.25	10,707.19	0.00
94106LBF5	WASTE MANAGEMENT INC	2.95%	06/15/2024	05/14/2019	200,000.00	199,988.00	199,988.00	206,479.71	6,491.71	0.00
Totals	s for Cusip				200,000.00	199,988.00	199,988.00	206,479.71	6,491.71	0.00
94106LBG3	WASTE MANAGEMENT INC	3.45%	06/15/2029	05/14/2019	125,000.00	124,755.00	124,755.00	133,869.50	9,114.50	0.00
Totals	s for Cusip				125,000.00	124,755.00	124,755.00	133,869.50	9,114.50	0.00
94988J5L7	WELLS FARGO BANK NA	2.40%	01/15/2020	01/16/2018	500,000.00	499,580.00	495,746.83	500,072.74	4,325.91	0.00
Totals	s for Cusip				500,000.00	499,580.00	495,746.83	500,072.74	4,325.91	0.00
960386AM2	WABTEC	4.95%	09/15/2028	04/05/2019	250,000.00	252,872.50	252,872.50	275,014.83	22,142.33	0.00
960386AM2	WABTEC	4.95%	09/15/2028	07/11/2019	200,000.00	213,480.00	213,480.00	220,011.86	6,531.86	0.00
Totals	s for Cusip				450,000.00	466,352.50	466,352.50	495,026.69	28,674.19	0.00
960386AN0	WABTEC	4.40%	03/15/2024	09/12/2018	250,000.00	249,512.50	241,586.62	265,453.70	23,867.08	0.00
Totals	s for Cusip				250,000.00	249,512.50	241,586.62	265,453.70	23,867.08	0.00
96145DAF2	WRKCO INC	3.75%	03/15/2025	02/15/2019	435,000.00	433,935.35	433,935.35	458,866.64	24,931.29	0.00
Totals	s for Cusip				435,000.00	433,935.35	433,935.35	458,866.64	24,931.29	0.00
96949LAD7	WILLIAMS COMPANIES INC	3.75%	06/15/2027	05/31/2017	385,000.00	384,803.65	364,817.43	401,578.03	36,760.60	0.00
Totals	s for Cusip				385,000.00	384,803.65	364,817.43	401,578.03	36,760.60	0.00
98389BAS9	XCEL ENERGY INC	2.40%	03/15/2021	01/02/2018	500,000.00	497,975.00	492,355.07	502,480.80	10,125.73	0.00
Totals	s for Cusip				500,000.00	497,975.00	492,355.07	502,480.80	10,125.73	0.00
98462YAD2	YAMANA GOLD INC	4.62%	12/15/2027	06/04/2018	90,000.00	89,991.27	83,575.03	94,160.25	10,585.22	0.00



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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				90,000.00	89,991.27	83,575.03	94,160.25	10,585.22	0.00
98956PAC6	ZIMMER BIOMET HOLDINGS INC	3.38%	11/30/2021	02/03/2017	250,000.00	253,317.50	247,243.97	255,206.99	7,963.02	0.00
Totals	for Cusip				250,000.00	253,317.50	247,243.97	255,206.99	7,963.02	0.00
Totals for Cor	rporate				72,608,165.62	74,050,362.52	72,274,483.93	76,257,316.02	4,058,066.07	(75,233.98)
Fed Agency										
3130AEWA4	FEDERAL HOME LOAN BANK	2.62%	10/01/2020	09/06/2018	260,000.00	259,441.00	260,338.26	261,878.12	1,539.86	0.00
Totals	for Cusip				260,000.00	259,441.00	260,338.26	261,878.12	1,539.86	0.00
3134A4MU5	FREDDIE MAC	0.00%	01/15/2020	03/27/2018	320,000.00	306,163.20	311,094.17	319,783.81	8,689.64	0.00
Totals	for Cusip				320,000.00	306,163.20	311,094.17	319,783.81	8,689.64	0.00
31358C5Q5	FNMA STRIPS	0.00%	08/06/2036	02/07/2019	100,000.00	53,840.00	53,840.00	64,317.47	10,477.47	0.00
Totals	for Cusip				100,000.00	53,840.00	53,840.00	64,317.47	10,477.47	0.00
31358DJP0	FNMA	0.00%	07/15/2037	02/07/2019	200,000.00	105,000.00	105,000.00	125,236.48	20,236.48	0.00
Totals	for Cusip				200,000.00	105,000.00	105,000.00	125,236.48	20,236.48	0.00
31359MEU3	FANNIE MAE	6.25%	05/15/2029	01/11/2016	195,000.00	268,450.65	250,062.54	263,717.26	13,654.72	0.00
Totals	for Cusip				195,000.00	268,450.65	250,062.54	263,717.26	13,654.72	0.00
31359MGK3	FANNIE MAE	6.62%	11/15/2030	12/05/2017	180,000.00	255,271.14	241,276.86	256,601.23	15,324.37	0.00
31359MGK3	FANNIE MAE	6.62%	11/15/2030	01/16/2019	150,000.00	200,826.75	200,826.75	213,834.36	13,007.61	0.00
Totals 1	for Cusip				330,000.00	456,097.89	442,103.61	470,435.59	28,331.98	0.00
31359YQP5	FNMA INT STRIPS	0.00%	07/15/2034	02/07/2019	300,000.00	177,207.00	177,207.00	207,580.34	30,373.34	0.00
Totals 1	for Cusip				300,000.00	177,207.00	177,207.00	207,580.34	30,373.34	0.00
31359YQV2	FNMA INT STRIPS	0.00%	07/15/2037	02/07/2019	500,000.00	260,840.00	260,840.00	313,091.21	52,251.21	0.00
Totals	for Cusip				500,000.00	260,840.00	260,840.00	313,091.21	52,251.21	0.00
3135G0T94	FANNIE MAE	2.38%	01/19/2023	01/19/2018	460,000.00	457,428.60	456,557.36	470,386.66	13,829.30	0.00
Totals t	for Cusip				460,000.00	457,428.60	456,557.36	470,386.66	13,829.30	0.00
3135G0V34	FANNIE MAE	2.50%	02/05/2024	02/07/2019	475,000.00	473,233.00	473,233.00	489,694.90	16,461.90	0.00
3135G0V34	FANNIE MAE	2.50%	02/05/2024	02/21/2019	150,000.00	149,226.42	149,226.42	154,640.50	5,414.08	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31364EAV6	FNMA	0.00%	10/08/2027	01/24/2019	500,000.00	379,715.00	379,715.00	419,111.38	39,396.38	0.00
31364EAV6	FNMA	0.00%	10/08/2027	09/10/2019	500.000.00	425,760.00	425,760.00	419,111.38	0.00	(6,648.62)
	s for Cusip	0.0070	10/00/2027	00/10/2010	1,000,000.00	805,475.00	805,475.00	838,222.76	39,396.38	(6,648.62)
31364EBA1	FNMA	0.00%	03/23/2028	06/05/0040		405.855.00			,	0.00
		0.00%	03/23/2028	06/25/2019	500,000.00	,	405,855.00	414,619.75	8,764.75	
	s for Cusip				500,000.00	405,855.00	405,855.00	414,619.75	8,764.75	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	04/22/2019	400,000.00	310,048.00	310,048.00	332,668.61	22,620.61	0.00
Totals	s for Cusip				400,000.00	310,048.00	310,048.00	332,668.61	22,620.61	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	05/31/2018	230,000.00	162,237.40	168,205.88	186,234.79	18,028.91	0.00
Totals	s for Cusip				230,000.00	162,237.40	168,205.88	186,234.79	18,028.91	0.00
76116EGR5	RFCO STRIP	0.00%	01/15/2030	09/18/2019	400,000.00	319,224.00	319,224.00	314,219.66	0.00	(5,004.34)
Totals	s for Cusip				400,000.00	319,224.00	319,224.00	314,219.66	0.00	(5,004.34)
76116EHK9	RFCO STRIP	0.00%	04/15/2028	04/18/2019	500,000.00	385,650.00	385,650.00	413,365.51	27,715.51	0.00
76116EHK9	RFCO STRIP	0.00%	04/15/2028	07/18/2019	300,000.00	242,841.00	242,841.00	248,019.31	5,178.31	0.00
Totals	s for Cusip				800,000.00	628,491.00	628,491.00	661,384.82	32,893.82	0.00
76116EHM5	RFCO STRIP	0.00%	04/15/2029	05/31/2018	145,000.00	101,388.35	105,513.82	116,511.20	10,997.38	0.00
Totals	s for Cusip				145,000.00	101,388.35	105,513.82	116,511.20	10,997.38	0.00
76116EHP8	RFCO STRIP	0.00%	04/15/2030	10/31/2018	550,000.00	364,534.73	385,137.05	429,462.07	44,325.02	0.00
76116EHP8	RFCO STRIP	0.00%	04/15/2030	12/05/2019	450,000.00	356,170.50	356,170.50	351,378.05	0.00	(4,792.45)
Totals	s for Cusip				1,000,000.00	720,705.23	741,307.55	780,840.12	44,325.02	(4,792.45)
76116FAC1	RFCSP STRIP	0.00%	04/15/2030	11/19/2019	200,000.00	158,474.00	158,474.00	156,168.02	0.00	(2,305.98)
Totals	s for Cusip				200,000.00	158,474.00	158,474.00	156,168.02	0.00	(2,305.98)
88059FBA8	TENNESSEE VALLEY AUTHORITY	0.00%	01/15/2038	09/25/2018	100,000.00	46,931.00	50,092.24	58,786.51	8,694.27	0.00
Totals	s for Cusip				100,000.00	46,931.00	50,092.24	58,786.51	8,694.27	0.00
88059FCF6	TVA PRIN STRIP	0.00%	09/15/2024	01/29/2019	95,000.00	80,637.90	80,637.90	86,165.87	5,527.97	0.00
Totals	s for Cusip				95,000.00	80,637.90	80,637.90	86,165.87	5,527.97	0.00
912833LZ1	US TREASURY STRIP	0.00%	05/15/2026	09/06/2019	315,000.00	284,158.35	284,158.35	279,349.82	0.00	(4,808.53)
Totals	for Cusip				315,000.00	284,158.35	284,158.35	279,349.82	0.00	(4,808.53)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912833XT2	US TREASURY STRIP	0.00%	11/15/2029	12/17/2019	6,075,000.00	4,982,593.50	4,982,593.50	4,956,486.31	0.00	(26,107.19)
Totals	for Cusip				6,075,000.00	4,982,593.50	4,982,593.50	4,956,486.31	0.00	(26,107.19)
Totals for Fe	d Agency				14,550,000.00	11,973,146.49	11,979,578.60	12,322,420.58	392,509.09	(49,667.11)
Federal Agency										
3135G0U43	FANNIE MAE	2.88%	09/12/2023	11/28/2018	410,000.00	408,011.50	414,827.34	427,981.42	13,154.08	0.00
Totals	for Cusip				410,000.00	408,011.50	414,827.34	427,981.42	13,154.08	0.00
Totals for Fe	deral Agency				410,000.00	408,011.50	414,827.34	427,981.42	13,154.08	0.00
Foreign										
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	09/20/2016	100,000.00	99,811.00	97,067.00	99,743.00	2,676.00	0.00
Totals	for Cusip				100,000.00	99,811.00	97,067.00	99,743.00	2,676.00	0.00
465138RG2	AID ISRAEL	0.00%	02/15/2026	03/05/2019	500,000.00	407,245.00	407,245.00	437,089.06	29,844.06	0.00
Totals	for Cusip				500,000.00	407,245.00	407,245.00	437,089.06	29,844.06	0.00
465139BT9	AID ISRAEL	0.00%	03/15/2022	03/27/2018	205,000.00	183,688.20	188,112.52	196,597.69	8,485.17	0.00
Totals	for Cusip				205,000.00	183,688.20	188,112.52	196,597.69	8,485.17	0.00
465139LA9	AID ISRAEL	0.00%	08/15/2025	03/06/2019	300,000.00	249,237.00	249,237.00	266,701.21	17,464.21	0.00
Totals	for Cusip				300,000.00	249,237.00	249,237.00	266,701.21	17,464.21	0.00
465139MY6	AID ISRAEL	0.00%	11/15/2026	03/05/2019	500,000.00	397,090.00	397,090.00	428,486.57	31,396.57	0.00
Totals	for Cusip				500,000.00	397,090.00	397,090.00	428,486.57	31,396.57	0.00
465139PT4	AID ISRAEL	0.00%	11/15/2025	03/06/2019	500,000.00	412,330.00	412,330.00	442,168.02	29,838.02	0.00
Totals	for Cusip				500,000.00	412,330.00	412,330.00	442,168.02	29,838.02	0.00
465139PU1	AID ISRAEL	0.00%	05/15/2026	03/06/2019	500,000.00	405,420.00	405,420.00	434,694.45	29,274.45	0.00
Totals	for Cusip				500,000.00	405,420.00	405,420.00	434,694.45	29,274.45	0.00
465139TD5	AID ISRAEL	0.00%	11/15/2023	11/30/2018	500,000.00	428,805.00	436,701.85	462,274.57	25,572.72	0.00
465139TD5	AID ISRAEL	0.00%	11/15/2023	03/11/2019	145,000.00	127,727.60	127,727.60	134,059.63	6,332.03	0.00
Totals	for Cusip				645,000.00	556,532.60	564,429.45	596,334.20	31,904.75	0.00
465139TG8	AID ISRAEL	0.00%	05/15/2025	11/28/2018	600,000.00	485,634.00	497,774.43	536,768.74	38,994.31	0.00
Totals	for Cusip				600,000.00	485,634.00	497,774.43	536,768.74	38,994.31	0.00
471048BA5	JPN BANK FOR INTL COOP	2.25%	02/24/2020	02/14/2017	200,000.00	199,452.00	198,926.31	200,099.79	1,173.48	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals	for Cusip				200,000.00	199,452.00	198,926.31	200,099.79	1,173.48	0.00
651333DR4	NEWFOUNDLAND	8.65%	10/22/2022	04/13/2016	400,000.00	532,044.00	478,048.00	470,491.72	0.00	(7,556.28)
Totals	for Cusip				400,000.00	532,044.00	478,048.00	470,491.72	0.00	(7,556.28)
Totals for Fo	oreign				4,450,000.00	3,928,483.80	3,895,679.71	4,109,174.45	221,051.02	(7,556.28)
MMIP Investment	t									
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2005	796.13	796.13	796.13	796.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2005	798.92	798.92	798.92	798.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2005	2,403.20	2,403.20	2,403.20	2,403.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2005	844.63	844.63	844.63	844.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2005	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			03/23/2005	924.91	924.91	924.91	924.91	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			03/24/2005	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			03/21/2005	917.27	917.27	917.27	917.27	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			04/08/2005	672.57	672.57	672.57	672.57	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			04/05/2005	2,050.44	2,050.44	2,050.44	2,050.44	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			04/04/2005	683.59	683.59	683.59	683.59	0.00	0.00



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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
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			04/20/2005	675.90	675.90	675.90	675.90	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			04/21/2005	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			04/18/2005	663.43	663.43	663.43	663.43	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			05/03/2005	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			05/02/2005	337.46	337.46	337.46	337.46	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
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			05/17/2005	374.52	374.52	374.52	374.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2005	209.51	209.51	209.51	209.51	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

818999963 MONEY MARKET INVESTMENT POOL 05/20/2005 209.58 209.58 209.58 209.58 209.58 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/16/2005 82.01 82.01 82.01 82.01 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/23/2005 210.70 210.70 210.70 210.70 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/24/2005 631.54 631.54 631.54 631.54 631.54 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/25/2005 718.75 718.75 718.75 718.75 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/26/2005 263.16 263.16 263.16 263.16 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/27/2005 263.25 263.25 263.25 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 0.00 818999963 MONEY MARKET INVESTMENT POOL	
818999963 MONEY MARKET INVESTMENT POOL 05/23/2005 210.70 210.70 210.70 210.70 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/24/2005 631.54 631.54 631.54 631.54 631.54 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/25/2005 718.75 718.75 718.75 718.75 718.75 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/26/2005 263.16 263.16 263.16 263.16 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/27/2005 263.25 263.25 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 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 05/24/2005 631.54 631.54 631.54 631.54 631.54 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/25/2005 210.21 210.21 210.21 210.21 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/25/2005 718.75 718.75 718.75 718.75 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/26/2005 263.16 263.16 263.16 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/25/2005 210.21 210.21 210.21 210.21 210.21 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/25/2005 718.75 718.75 718.75 718.75 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/26/2005 263.16 263.16 263.16 263.25 263.25 263.25 263.25 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 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 05/25/2005 718.75 718.75 718.75 718.75 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/26/2005 263.16 263.16 263.16 263.16 263.16 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/27/2005 263.25 263.25 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 89.30 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 05/26/2005 263.16 263.16 263.16 263.16 263.16 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/27/2005 263.25 263.25 263.25 263.25 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 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 05/27/2005 263.25 263.25 263.25 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 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 06/03/2005 89.30 89.30 89.30 89.30 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 06/01/2005 1,018.10 1,018.10 1,018.10 0.00	0.00
	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 06/02/2005 89.23 89.23 89.23 89.23 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/10/2005 87.99 87.99 87.99 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/15/2005 89.05 89.05 89.05 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/14/2005 266.57 266.57 266.57 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/16/2005 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/13/2005 88.25 88.25 88.25 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/20/2005 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 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 07/01/2005 868.16 868.16 868.16 0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/28/2005	2,508.10	2,508.10	2,508.10	2,508.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2005	849.59	849.59	849.59	849.59	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			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			07/15/2005	614.18	614.18	614.18	614.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2005	611.10	611.10	611.10	611.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2005	1,834.89	1,834.89	1,834.89	1,834.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2005	566.20	566.20	566.20	566.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2005	611.62	611.62	611.62	611.62	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			07/29/2005	580.78	580.78	580.78	580.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2005	2,435.49	2,435.49	2,435.49	2,435.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2005	819.67	819.67	819.67	819.67	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			07/25/2005	811.02	811.02	811.02	811.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2005	593.57	593.57	593.57	593.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2005	1,536.57	1,536.57	1,536.57	1,536.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2005	354.94	354.94	354.94	354.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2005	435.59	435.59	435.59	435.59	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 818999963 MONEY MARKET INVESTMENT POOL 818999963 MONEY MARKET INVESTMENT POOL	08/05/2005 08/11/2005 08/08/2005 08/10/2005 08/12/2005	443.32 475.93 447.68 483.47	443.32 475.93 447.68	443.32 475.93 447.68	443.32 475.93 447.68	0.00 0.00 0.00	0.00
	08/08/2005 08/10/2005	447.68	447.68				
818999963 MONEY MARKET INVESTMENT POOL	08/10/2005			447.68	447.68	0.00	0.00
		483.47	400.47				0.00
818999963 MONEY MARKET INVESTMENT POOL	09/12/2005		483.47	483.47	483.47	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL	06/12/2003	477.42	477.42	477.42	477.42	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	08/15/2005	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	08/22/2005	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	08/23/2005	1,685.41	1,685.41	1,685.41	1,685.41	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	08/24/2005	592.77	592.77	592.77	592.77	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	09/08/2005	151.69	151.69	151.69	151.69	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	09/09/2005	151.82	151.82	151.82	151.82	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	09/12/2005	151.83	151.83	151.83	151.83	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL	09/13/2005	432.43	432.43	432.43	432.43	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/14/2005	771.60	771.60	771.60	771.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2005	777.04	777.04	777.04	777.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2005	281.33	281.33	281.33	281.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2005	328.18	328.18	328.18	328.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2005	335.08	335.08	335.08	335.08	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			09/19/2005	285.85	285.85	285.85	285.85	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			09/26/2005	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			10/06/2005	207.73	207.73	207.73	207.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2005	615.69	615.69	615.69	615.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2005	363.30	363.30	363.30	363.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2005	209.24	209.24	209.24	209.24	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			10/10/2005	208.36	208.36	208.36	208.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2005	625.71	625.71	625.71	625.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2005	208.15	208.15	208.15	208.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2005	209.54	209.54	209.54	209.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2005	210.59	210.59	210.59	210.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2005	213.56	213.56	213.56	213.56	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			10/21/2005	304.66	304.66	304.66	304.66	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			10/20/2005	301.56	301.56	301.56	301.56	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			11/02/2005	56.13	56.13	56.13	56.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2005	1,111.90	1,111.90	1,111.90	1,111.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2005	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			10/31/2005	367.36	367.36	367.36	367.36	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			11/10/2005	62.04	62.04	62.04	62.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2005	50.43	50.43	50.43	50.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2005	607.52	607.52	607.52	607.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2005	152.74	152.74	152.74	152.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2005	51.97	51.97	51.97	51.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2005	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			11/14/2005	142.29	142.29	142.29	142.29	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			11/22/2005	2,687.79	2,687.79	2,687.79	2,687.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2005	912.18	912.18	912.18	912.18	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/23/2005	909.03	909.03	909.03	909.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2005	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
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			12/14/2005	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			12/12/2005	1,430.34	1,430.34	1,430.34	1,430.34	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	1,510.88	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			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			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			01/09/2006	743.37	743.37	743.37	743.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2006	2,238.87	2,238.87	2,238.87	2,238.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2006	748.17	748.17	748.17	748.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2006	476.71	476.71	476.71	476.71	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/12/2006	754.91	754.91	754.91	754.91	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			01/19/2006	944.82	944.82	944.82	944.82	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			01/20/2006	939.96	939.96	939.96	939.96	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			02/03/2006	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			02/02/2006	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			02/06/2006	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			02/16/2006	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			02/14/2006	2,763.32	2,763.32	2,763.32	2,763.32	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			02/23/2006	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			02/21/2006	1,052.92	1,052.92	1,052.92	1,052.92	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			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			03/08/2006	269.23	269.23	269.23	269.23	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			03/09/2006	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			03/06/2006	358.76	358.76	358.76	358.76	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			03/17/2006	344.91	344.91	344.91	344.91	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			03/22/2006	282.93	282.93	282.93	282.93	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			03/23/2006	301.27	301.27	301.27	301.27	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			04/05/2006	340.39	340.39	340.39	340.39	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			04/06/2006	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



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818999963 MONEY MARKET INVESTMENT POOL 04/03/2006 648 818999963 MONEY MARKET INVESTMENT POOL 04/10/2006 183 818999963 MONEY MARKET INVESTMENT POOL 04/11/2006 556 818999963 MONEY MARKET INVESTMENT POOL 04/12/2006 263	res Orig Cost Prior M	lkt/Cost Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET INVESTMENT POOL 04/11/2006 556	.30 648.30	648.30 648.30	0.00	0.00
	.25 183.25	183.25 183.25	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 04/12/2006 263	.89 556.89	556.89 556.89	0.00	0.00
	.81 263.81	263.81 263.81	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 04/13/2006 12:	.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 41	.50 417.50	417.50 417.50	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 04/18/2006 64	.40 645.40	645.40 645.40	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 04/21/2006 430	.97 430.97	430.97 430.97	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 04/24/2006 42	.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	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 438	.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 05/04/2006 388	.45 388.45	388.45 388.45	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 368	.37 365.37	365.37 365.37	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/05/2006 393	.43 397.43	397.43 397.43	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/02/2006 1,308	.61 1,308.61 1	1,308.61 1,308.61	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/08/2006 41	.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	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 1,37-	.77 1,371.77 1	1,371.77 1,371.77	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/17/2006 648	.96 645.96	645.96 645.96	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/19/2006	1,322.84	1,322.84	1,322.84	1,322.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2006	465.63	465.63	465.63	465.63	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			05/22/2006	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			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			06/01/2006	1,048.15	1,048.15	1,048.15	1,048.15	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			06/15/2006	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			06/13/2006	1,857.43	1,857.43	1,857.43	1,857.43	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			06/16/2006	696.21	696.21	696.21	696.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2006	1,904.22	1,904.22	1,904.22	1,904.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2006	636.87	636.87	636.87	636.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2006	634.73	634.73	634.73	634.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2006	642.18	642.18	642.18	642.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2006	632.50	632.50	632.50	632.50	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			06/27/2006	1,935.83	1,935.83	1,935.83	1,935.83	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			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			06/29/2006	652.06	652.06	652.06	652.06	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			07/10/2006	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			07/13/2006	264.69	264.69	264.69	264.69	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			07/20/2006	1,283.93	1,283.93	1,283.93	1,283.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2006	1,307.27	1,307.27	1,307.27	1,307.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2006	1,304.13	1,304.13	1,304.13	1,304.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2006	820.44	820.44	820.44	820.44	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			07/19/2006	1,283.72	1,283.72	1,283.72	1,283.72	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			07/26/2006	1,184.14	1,184.14	1,184.14	1,184.14	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			07/28/2006	1,185.52	1,185.52	1,185.52	1,185.52	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			07/31/2006	1,189.95	1,189.95	1,189.95	1,189.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2006	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/09/2006	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			08/17/2006	2,200.57	2,200.57	2,200.57	2,200.57	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			08/18/2006	2,166.79	2,166.79	2,166.79	2,166.79	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			08/21/2006	2,182.58	2,182.58	2,182.58	2,182.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2006	2,201.37	2,201.37	2,201.37	2,201.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2006	2,144.61	2,144.61	2,144.61	2,144.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2006	2,145.41	2,145.41	2,145.41	2,145.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2006	2,276.22	2,276.22	2,276.22	2,276.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2006	2,228.89	2,228.89	2,228.89	2,228.89	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			09/01/2006	2,256.97	2,256.97	2,256.97	2,256.97	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			09/05/2006	1,863.21	1,863.21	1,863.21	1,863.21	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			09/22/2006	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			09/20/2006	1,741.23	1,741.23	1,741.23	1,741.23	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			09/28/2006	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/25/2006	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			10/02/2006	1,758.69	1,758.69	1,758.69	1,758.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2006	1,248.81	1,248.81	1,248.81	1,248.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2006	1,267.51	1,267.51	1,267.51	1,267.51	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			10/12/2006	1,255.45	1,255.45	1,255.45	1,255.45	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			10/13/2006	1,248.54	1,248.54	1,248.54	1,248.54	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			10/16/2006	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			10/26/2006	1,045.02	1,045.02	1,045.02	1,045.02	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			10/25/2006	1,039.11	1,039.11	1,039.11	1,039.11	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			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			10/30/2006	1,060.60	1,060.60	1,060.60	1,060.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2006	424.90	424.90	424.90	424.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2006	1,296.32	1,296.32	1,296.32	1,296.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2006	160.95	160.95	160.95	160.95	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			11/10/2006	177.27	177.27	177.27	177.27	0.00	0.00



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818999963 MON	cription	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	NEY MARKET INVESTMENT POOL			11/14/2006	658.19	658.19	658.19	658.19	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			11/13/2006	219.39	219.39	219.39	219.39	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			11/15/2006	408.33	408.33	408.33	408.33	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/04/2006	2,690.76	2,690.76	2,690.76	2,690.76	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/06/2006	2,695.9	2,695.95	2,695.95	2,695.95	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/07/2006	2,603.20	2,603.20	2,603.20	2,603.20	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/08/2006	2,604.1	2,604.17	2,604.17	2,604.17	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/14/2006	2,597.76	2,597.76	2,597.76	2,597.76	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/15/2006	2,605.96	2,605.96	2,605.96	2,605.96	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/11/2006	2,740.8	2,740.87	2,740.87	2,740.87	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/13/2006	2,549.42	2,549.42	2,549.42	2,549.42	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/20/2006	2,794.83	3 2,794.83	2,794.83	2,794.83	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/21/2006	2,796.4	2,796.47	2,796.47	2,796.47	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/22/2006	2,802.73	3 2,802.73	2,802.73	2,802.73	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/18/2006	2,774.6	2,774.64	2,774.64	2,774.64	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/26/2006	2,806.70	2,806.70	2,806.70	2,806.70	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/28/2006	2,855.4	2,855.41	2,855.41	2,855.41	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/29/2006	2,855.50	2,855.50	2,855.50	2,855.50	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/29/2006	2,860.13	3 2,860.13	2,860.13	2,860.13	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/05/2007	2,492.4	2,492.41	2,492.41	2,492.41	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/04/2007	2,465.60	2,465.60	2,465.60	2,465.60	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/08/2007	2,493.23	3 2,493.23	2,493.23	2,493.23	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/10/2007	2,359.8	2,359.81	2,359.81	2,359.81	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/11/2007	2,357.1	2,357.15	2,357.15	2,357.15	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/12/2007	2,385.5	2,385.51	2,385.51	2,385.51	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/16/2007	2,272.59	2,272.59	2,272.59	2,272.59	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/18/2007	2,416.4	2,416.45	2,416.45	2,416.45	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/19/2007	2,476.4	2,476.44	2,476.44	2,476.44	0.00	0.00



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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			01/26/2007	2,410.80	2,410.80	2,410.80	2,410.80	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			01/29/2007	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			02/05/2007	2,114.63	2,114.63	2,114.63	2,114.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2007	1,819.58	1,819.58	1,819.58	1,819.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2007	1,840.22	1,840.22	1,840.22	1,840.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2007	1,710.94	1,710.94	1,710.94	1,710.94	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			03/01/2007	2,174.65	2,174.65	2,174.65	2,174.65	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			02/28/2007	2,383.19	2,383.19	2,383.19	2,383.19	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/05/2007	1,817.85	1,817.85	1,817.85	1,817.85	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			04/10/2007	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
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			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			02/21/2008	2,734.48	2,734.48	2,734.48	2,734.48	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			02/28/2008	2,718.56	2,718.56	2,718.56	2,718.56	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			02/29/2008	2,912.60	2,912.60	2,912.60	2,912.60	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			03/03/2008	2,899.34	2,899.34	2,899.34	2,899.34	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

		MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 N	MONEY MARKET INVESTMENT POOL		03/05/2008	2,539.26	2,539.26	2,539.26	2,539.26	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/06/2008	2,488.61	2,488.61	2,488.61	2,488.61	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/07/2008	2,586.72	2,586.72	2,586.72	2,586.72	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/14/2008	2,592.53	2,592.53	2,592.53	2,592.53	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/10/2008	2,567.00	2,567.00	2,567.00	2,567.00	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/12/2008	2,561.73	2,561.73	2,561.73	2,561.73	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/13/2008	2,506.41	2,506.41	2,506.41	2,506.41	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/20/2008	2,474.07	2,474.07	2,474.07	2,474.07	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/17/2008	2,488.83	2,488.83	2,488.83	2,488.83	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/19/2008	2,460.25	2,460.25	2,460.25	2,460.25	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/24/2008	2,349.16	2,349.16	2,349.16	2,349.16	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/26/2008	2,403.08	2,403.08	2,403.08	2,403.08	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/27/2008	2,449.74	2,449.74	2,449.74	2,449.74	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/28/2008	2,522.51	2,522.51	2,522.51	2,522.51	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/04/2008	2,239.33	2,239.33	2,239.33	2,239.33	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/31/2008	2,368.92	2,368.92	2,368.92	2,368.92	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/03/2008	2,155.64	2,155.64	2,155.64	2,155.64	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/02/2008	2,157.24	2,157.24	2,157.24	2,157.24	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/07/2008	2,079.79	2,079.79	2,079.79	2,079.79	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/09/2008	2,200.84	2,200.84	2,200.84	2,200.84	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/10/2008	2,313.34	2,313.34	2,313.34	2,313.34	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/11/2008	2,128.49	2,128.49	2,128.49	2,128.49	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/14/2008	2,285.77	2,285.77	2,285.77	2,285.77	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/16/2008	2,143.93	2,143.93	2,143.93	2,143.93	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/17/2008	2,243.67	2,243.67	2,243.67	2,243.67	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/18/2008	2,245.99	2,245.99	2,245.99	2,245.99	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/21/2008	2,240.65	2,240.65	2,240.65	2,240.65	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			05/09/2008	2,051.28	2,051.28	2,051.28	2,051.28	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			05/07/2008	1,992.65	1,992.65	1,992.65	1,992.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2008	2,045.97	2,045.97	2,045.97	2,045.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2008	2,038.85	2,038.85	2,038.85	2,038.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2008	2,320.41	2,320.41	2,320.41	2,320.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2008	2,316.08	2,316.08	2,316.08	2,316.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2008	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			05/22/2008	2,272.53	2,272.53	2,272.53	2,272.53	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			05/29/2008	2,293.12	2,293.12	2,293.12	2,293.12	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			05/30/2008	2,259.95	2,259.95	2,259.95	2,259.95	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			06/09/2008	2,012.63	2,012.63	2,012.63	2,012.63	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



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818999983 MONEY MARKET INVESTMENT POOL 06/13/2008 1,997.47 1,997.4	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B1899963 MONEY MARKET INVESTMENT POOL 06/16/2008 2,157.76 2,157.76 2,157.76 2,157.76 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/19/2008 2,153.67 2,153.67 2,153.67 2,153.67 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/20/2008 2,178.66 2,178.66 2,178.66 2,178.66 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/20/2008 2,186.62 2,186.62 2,178.66 2,178.66 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/23/2008 2,181.22 2,181.22 2,181.22 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/28/2008 2,181.22 2,181.22 2,181.22 2,181.22 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/28/2008 2,181.22 2,181.22 2,181.22 2,181.22 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/28/2008 2,227.82 2,227.82 2,227.82 2,227.82 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/27/2008 2,227.82 2,227.82 2,227.82 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/30/2008 1,918.85 1,918.85 1,918.85 1,918.85 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 07/03/2008 1,918.85 1,918.85 1,918.85 1,918.85 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 07/03/2008 1,918.85 1,918.85 1,918.85 1,918.85 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 07/03/2008 2,013.42 2,013.42 2,013.42 2,013.42 2,013.42 2,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 07/10/2008 2,013.42	818999963	MONEY MARKET INVESTMENT POOL			06/13/2008	2,000.36	2,000.36	2,000.36	2,000.36	0.00	0.00
B1899963 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			06/12/2008	1,997.47	1,997.47	1,997.47	1,997.47	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/19/2008 2.153.67 2.153.67 2.153.67 2.153.67 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/20/2008 2.178.66 2.178.66 2.178.66 2.178.66 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/25/2008 2.177.34 2.177.34 2.177.34 2.177.34 2.177.34 2.177.34 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/26/2008 2.181.22 2.181.22 2.181.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/27/2008 2.227.62 2.227.62 2.227.62 2.227.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/27/2008 2.227.62 2.227.62 2.227.62 0.227.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/03/2008 1.988.59 1.988.59 1.988.99 1.988.99 1.989.99 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/07/2008 <t< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>06/16/2008</td><td>2,157.76</td><td>2,157.76</td><td>2,157.76</td><td>2,157.76</td><td>0.00</td><td>0.00</td></t<>	818999963	MONEY MARKET INVESTMENT POOL			06/16/2008	2,157.76	2,157.76	2,157.76	2,157.76	0.00	0.00
818999983 MONEY MARKET INVESTMENT POOL 06/20/2008 2,178.66 2,178.66 2,178.66 2,178.66 2,178.66 2,178.66 2,178.66 2,178.66 2,178.66 2,178.66 2,169.62 2,169.62 2,169.62 2,069.62 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 81899963 MONEY MARKET INVESTMENT POOL 06/26/2008 2,181.22 2,181.22 2,181.22 2,181.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/30/2008 2,227.62 2,227.62 2,227.62 2,227.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/03/2008 1,918.85 1,918.85 1,918.85 1,918.85 1,918.85 1,918.85 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/07/2008 1,984.83 1,984.93 1,984.93 1,984.83 1,984.83 1,984.83 1,984.83 1,984.83 1,984.99 1,998.99 1,998.99	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 06/23/2008 2,169.62	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 06/25/2008 2,177.34 2,181.22	818999963	MONEY MARKET INVESTMENT POOL			06/20/2008	2,178.66	2,178.66	2,178.66	2,178.66	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/26/2008 2.181.22 2.181.22 2.181.22 2.181.22 2.181.22 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/27/2008 2.220.83 2.220.83 2.220.83 2.220.83 2.220.83 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/30/2008 1.918.85 1.918.85 1.918.85 1.918.85 1.918.85 1.918.85 1.918.85 1.918.85 1.918.85 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/02/2008 1.998.99 1.998.99 1.998.99 1.998.99 1.998.99 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/07/2008 1.984.83	818999963	MONEY MARKET INVESTMENT POOL			06/23/2008	2,169.62	2,169.62	2,169.62	2,169.62	0.00	0.00
B18999963 MONEY MARKET INVESTMENT POOL 06/27/2008 2,220.83 2,220.83 2,220.83 2,220.83 2,220.83 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 07/03/2008 1,918.85 1,	818999963	MONEY MARKET INVESTMENT POOL			06/25/2008	2,177.34	2,177.34	2,177.34	2,177.34	0.00	0.00
B1899963 MONEY MARKET INVESTMENT POOL 06/30/2008 2,227.62 2,227.62 2,227.62 2,227.62 0.00 0.00 B1899963 MONEY MARKET INVESTMENT POOL 07/03/2008 1,918.85 1,91	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 07/03/2008 1,918.85 1,918.85 1,918.85 1,918.85 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/02/2008 1,998.99 1,998.99 1,998.99 1,998.99 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/07/2008 2,013.42 2,013.42 2,013.42 2,013.42 2,013.42 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/10/2008 2,074.76 2,074.76 2,074.76 2,074.76 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/11/2008 2,004.95 2,004.95 2,004.95 2,004.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/11/2008 2,015.71	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 1,988.99 1,998.99 1,998.99 1,998.99 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 07/10/2008 2,074.76 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 07/14/2008 2,015.71 2,015.71 2,015.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/16/2008 2,035.98 2,035.98 2,035.98 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2008 2,161.85 2,161.85 2,161.85 2,161.85 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2008 2,015.05 2,015.05 2,015.05 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL	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 1,984.83 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/10/2008 2,013.42 2,013.42 2,013.42 2,013.42 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 2,004.95 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 07/16/2008 2,035.98 2,035.98 2,035.98 2,035.98 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/17/2008 2,161.85 2,161.85 2,161.85 2,161.85 2,161.85 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			07/03/2008	1,918.85	1,918.85	1,918.85	1,918.85	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 07/14/2008 2,015.71 2,015.71 2,015.71 2,015.71 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 07/18/2008 2,015.05 2,161.85 2,161.85 2,161.85 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 07/23/2008 2,031.45 2,031.45	818999963	MONEY MARKET INVESTMENT POOL			07/02/2008	1,998.99	1,998.99	1,998.99	1,998.99	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 07/10/2008 2,074.76 2,074.76 2,074.76 2,074.76 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/14/2008 2,004.95 2,004.95 2,004.95 2,004.95 0.00 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/14/2008 2,015.71 2,015.71 2,015.71 2,015.71 0.00 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/16/2008 2,035.98 2,035.98 2,035.98 2,035.98 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			07/07/2008	1,984.83	1,984.83	1,984.83	1,984.83	0.00	0.00
81899963 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 07/14/2008 2,015.71 2,015.71 2,015.71 2,015.71 0.00 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 07/17/2008 2,161.85 2,161.85 2,161.85 2,161.85 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 07/23/2008 2,031.45 2,031.45 2,031.45 2,031.45 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/23/2008 2,036.61 2,066.61 2,066.61 2,066.61 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 07/24/2008 2,030.43 2,030.43 2,030.43 2,030.43 0.00 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 07/14/2008 2,015.71 2,015.71 2,015.71 2,015.71 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 07/17/2008 2,161.85 2,161.85 2,161.85 2,161.85 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 07/23/2008 2,031.45 2,031.45 2,031.45 2,031.45 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/23/2008 2,066.61 2,066.61 2,066.61 2,066.61 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/24/2008 2,030.43 2,030.43 2,030.43 0.00 0.00 0.00 0.00 0.00 0.00 0.0	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 07/16/2008 2,035.98 2,035.98 2,035.98 2,035.98 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2008 2,161.85 2,161.85 2,161.85 2,161.85 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 07/23/2008 2,031.45 2,031.45 2,031.45 2,031.45 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 07/21/2008 2,030.43 2,030.43 2,030.43 2,030.43 0.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL	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 07/17/2008 2,161.85 2,161.85 2,161.85 2,161.85 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 07/21/2008 2,066.61 2,066.61 2,066.61 2,066.61 2,066.61 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			07/14/2008	2,015.71	2,015.71	2,015.71	2,015.71	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 07/23/2008 2,031.45 2,031.45 2,031.45 2,031.45 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 07/24/2008 2,030.43 2,030.43 2,030.43 2,030.43 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 07/23/2008 2,031.45 2,031.45 2,031.45 2,031.45 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 07/24/2008 2,030.43 2,030.43 2,030.43 2,030.43 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 07/21/2008 2,066.61 2,066.61 2,066.61 2,066.61 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			07/18/2008	2,015.05	2,015.05	2,015.05	2,015.05	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/24/2008 2,030.43 2,030.43 2,030.43 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			07/21/2008	2,066.61	2,066.61	2,066.61	2,066.61	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/25/2008 2,121.57 2,121.57 2,121.57 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			07/25/2008	0.01	0.01	0.01	0.01	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/28/2008 2,031.94 2,031.94 2,031.94 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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/30/2008	1,999.98	1,999.98	1,999.98	1,999.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2008	2,085.54	2,085.54	2,085.54	2,085.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2008	2,044.68	2,044.68	2,044.68	2,044.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			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			08/07/2008	1,816.52	1,816.52	1,816.52	1,816.52	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			08/11/2008	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			08/18/2008	1,865.58	1,865.58	1,865.58	1,865.58	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			08/21/2008	1,786.84	1,786.84	1,786.84	1,786.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2008	1,866.78	1,866.78	1,866.78	1,866.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2008	1,878.56	1,878.56	1,878.56	1,878.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2008	1,847.84	1,847.84	1,847.84	1,847.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2008	1,871.16	1,871.16	1,871.16	1,871.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2008	1,900.74	1,900.74	1,900.74	1,900.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2008	1,715.72	1,715.72	1,715.72	1,715.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2008	1,701.71	1,701.71	1,701.71	1,701.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2008	1,715.31	1,715.31	1,715.31	1,715.31	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			09/10/2008	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			09/15/2008	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/18/2008	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			09/22/2008	1,887.91	1,887.91	1,887.91	1,887.91	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			09/25/2008	1,740.66	1,740.66	1,740.66	1,740.66	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
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			10/13/2008	1,463.99	1,463.99	1,463.99	1,463.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2008	1,061.04	1,061.04	1,061.04	1,061.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2008	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			10/20/2008	1,507.22	1,507.22	1,507.22	1,507.22	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			10/29/2008	1,419.87	1,419.87	1,419.87	1,419.87	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			10/31/2008	1,177.67	1,177.67	1,177.67	1,177.67	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			11/03/2008	1,150.63	1,150.63	1,150.63	1,150.63	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			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			11/17/2008	862.99	862.99	862.99	862.99	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			11/18/2008	2,900.66	2,900.66	2,900.66	2,900.66	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			11/19/2008	1,450.98	1,450.98	1,450.98	1,450.98	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			12/05/2008	1,582.65	1,582.65	1,582.65	1,582.65	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			12/03/2008	604.34	604.34	604.34	604.34	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			12/15/2008	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			12/18/2008	1,458.04	1,458.04	1,458.04	1,458.04	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



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818999963 MONEY MARKET INVESTMENT POOL 12/24/2008 1,465 818999963 MONEY MARKET INVESTMENT POOL 12/22/2008 1,412 818999963 MONEY MARKET INVESTMENT POOL 12/26/2008 1,632 818999963 MONEY MARKET INVESTMENT POOL 12/29/2008 2,709	es Orig Cost Prior Mk	t/Cost Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET INVESTMENT POOL 12/26/2008 1,632	20 1,465.20 1,4	1,465.20	0.00	0.00
21	42 1,412.42 1,4	1,412.42	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/29/2008 2,709	64 1,632.64 1,6	32.64 1,632.64	0.00	0.00
	81 2,709.81 2,7	709.81 2,709.81	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/31/2008 1,466	18 1,466.18 1,4	1,466.18	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/31/2008 1,525	58 1,525.58 1,5	525.58 1,525.58	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/05/2009 2,957	50 2,957.50 2,9	957.50 2,957.50	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/07/2009 1,447	37 1,447.37 1,4	1,447.37	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/08/2009 1,369	22 1,369.22 1,3	369.22 1,369.22	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/09/2009 1,356	59 1,356.59 1,3	356.59 1,356.59	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/14/2009 1,322	71 1,322.71 1,3	322.71 1,322.71	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/12/2009 1,706	25 1,706.25 1,7	706.25 1,706.25	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/15/2009 1,332	39 1,332.39 1,3	332.39 1,332.39	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/16/2009 1,362	67 1,362.67 1,3	362.67 1,362.67	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/20/2009 1,384	45 1,384.45 1,3	384.45 1,384.45	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/20/2009 2,431	74 2,431.74 2,4	131.74 2,431.74	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/22/2009 1,391	27 1,391.27 1,3	391.27 1,391.27	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/23/2009 1,440	51 1,440.51 1,4	1,440.51	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/29/2009 1,239	83 1,239.83 1,2	239.83 1,239.83	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/26/2009 1,420	89 1,420.89 1,4	1,420.89	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/30/2009 1,290	87 1,290.87 1,2	290.87 1,290.87	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/28/2009 1,309	59 1,309.59 1,3	1,309.59	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/02/2009 1,265	90 1,265.90 1,2	265.90 1,265.90	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/04/2009 1,186	85 1,186.85 1,	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 02/09/2009 1,151	69 1,151.69 1,	151.69 1,151.69	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/11/2009	1,002.18	1,002.18	1,002.18	1,002.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2009	989.00	989.00	989.00	989.00	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			02/19/2009	1,034.70	1,034.70	1,034.70	1,034.70	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			02/20/2009	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			03/06/2009	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			03/04/2009	925.36	925.36	925.36	925.36	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			03/11/2009	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			03/09/2009	922.75	922.75	922.75	922.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2009	2,728.25	2,728.25	2,728.25	2,728.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2009	858.11	858.11	858.11	858.11	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			03/18/2009	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			03/19/2009	856.46	856.46	856.46	856.46	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/27/2009	775.29	775.29	775.29	775.29	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			03/31/2009	2,377.87	2,377.87	2,377.87	2,377.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2009	914.92	914.92	914.92	914.92	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			04/07/2009	2,391.40	2,391.40	2,391.40	2,391.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2009	797.78	797.78	797.78	797.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2009	820.59	820.59	820.59	820.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2009	787.54	787.54	787.54	787.54	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			04/16/2009	800.46	800.46	800.46	800.46	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			04/22/2009	784.36	784.36	784.36	784.36	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			04/23/2009	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			04/20/2009	776.63	776.63	776.63	776.63	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			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			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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/06/2009	747.25	747.25	747.25	747.25	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			05/11/2009	709.44	709.44	709.44	709.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2009	2,337.11	2,337.11	2,337.11	2,337.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2009	873.99	873.99	873.99	873.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2009	641.70	641.70	641.70	641.70	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			05/20/2009	834.95	834.95	834.95	834.95	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			05/21/2009	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			05/18/2009	861.23	861.23	861.23	861.23	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			06/01/2009	771.33	771.33	771.33	771.33	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			06/05/2009	756.32	756.32	756.32	756.32	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			06/04/2009	745.03	745.03	745.03	745.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2009	722.92	722.92	722.92	722.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2009	2,189.60	2,189.60	2,189.60	2,189.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2009	732.56	732.56	732.56	732.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2009	726.60	726.60	726.60	726.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2009	792.68	792.68	792.68	792.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2009	806.53	806.53	806.53	806.53	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



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	ONEY MARKET INVESTMENT POOL ONEY MARKET INVESTMENT POOL								
	DNEY MARKET INVESTMENT POOL		06/19/2009	726.85	726.85	726.85	726.85	0.00	0.00
818999963 MOI			06/16/2009	2,251.71	2,251.71	2,251.71	2,251.71	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		06/22/2009	740.06	740.06	740.06	740.06	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/23/2009	2,186.78	2,186.78	2,186.78	2,186.78	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/24/2009	684.03	684.03	684.03	684.03	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/25/2009	676.29	676.29	676.29	676.29	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/26/2009	678.84	678.84	678.84	678.84	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/02/2009	701.41	701.41	701.41	701.41	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/01/2009	665.41	665.41	665.41	665.41	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/29/2009	591.38	591.38	591.38	591.38	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/30/2009	1,775.09	1,775.09	1,775.09	1,775.09	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/07/2009	2,569.36	2,569.36	2,569.36	2,569.36	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/08/2009	634.85	634.85	634.85	634.85	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/09/2009	635.09	635.09	635.09	635.09	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/10/2009	615.22	615.22	615.22	615.22	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/06/2009	638.17	638.17	638.17	638.17	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/16/2009	595.58	595.58	595.58	595.58	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/13/2009	608.98	608.98	608.98	608.98	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/13/2009	0.01	0.01	0.01	0.01	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/15/2009	618.91	618.91	618.91	618.91	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/17/2009	599.50	599.50	599.50	599.50	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/14/2009	1,854.06	1,854.06	1,854.06	1,854.06	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/20/2009	611.95	611.95	611.95	611.95	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/21/2009	1,827.01	1,827.01	1,827.01	1,827.01	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/22/2009	623.69	623.69	623.69	623.69	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/23/2009	646.88	646.88	646.88	646.88	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/24/2009	618.19	618.19	618.19	618.19	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/27/2009	597.24	597.24	597.24	597.24	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			07/31/2009	601.05	601.05	601.05	601.05	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			07/30/2009	574.23	574.23	574.23	574.23	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			08/13/2009	535.66	535.66	535.66	535.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2009	544.24	544.24	544.24	544.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2009	563.67	563.67	563.67	563.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2009	543.80	543.80	543.80	543.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2009	1,639.20	1,639.20	1,639.20	1,639.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2009	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			08/26/2009	497.78	497.78	497.78	497.78	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			08/24/2009	503.50	503.50	503.50	503.50	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			08/31/2009	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/03/2009	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			09/11/2009	439.07	439.07	439.07	439.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2009	452.90	452.90	452.90	452.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2009	447.76	447.76	447.76	447.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2009	1,809.12	1,809.12	1,809.12	1,809.12	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			09/24/2009	725.09	725.09	725.09	725.09	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			09/22/2009	1,349.29	1,349.29	1,349.29	1,349.29	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			09/23/2009	447.97	447.97	447.97	447.97	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			10/09/2009	240.53	240.53	240.53	240.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2009	279.13	279.13	279.13	279.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2009	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			10/07/2009	777.17	777.17	777.17	777.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2009	242.57	242.57	242.57	242.57	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			10/22/2009	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			10/20/2009	750.59	750.59	750.59	750.59	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			10/27/2009	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			10/26/2009	232.27	232.27	232.27	232.27	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
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			11/04/2009	246.17	246.17	246.17	246.17	0.00	0.00
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			11/20/2009	303.10	303.10	303.10	303.10	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			11/17/2009	867.64	867.64	867.64	867.64	0.00	0.00



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818999963 M	MONEY MARKET INVESTMENT POOL		Trade Date	Par/Shares	Orig Cost	Prior Wiki/Cost	Current Market	Unreal Gain	Unreal Loss
010999900			11/18/2009	241.76	241.76	241.76	241.76	0.00	0.00
818999963 M	ONEY MARKET INVESTMENT POOL		11/24/2009	891.41	891.41	891.41	891.41	0.00	0.00
818999963 M	ONEY MARKET INVESTMENT POOL		11/25/2009	277.34	277.34	277.34	277.34	0.00	0.00
818999963 M	ONEY MARKET INVESTMENT POOL		11/27/2009	286.01	286.01	286.01	286.01	0.00	0.00
818999963 M	ONEY MARKET INVESTMENT POOL		11/23/2009	300.34	300.34	300.34	300.34	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/04/2009	1,370.89	1,370.89	1,370.89	1,370.89	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		11/30/2009	578.61	578.61	578.61	578.61	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/01/2009	873.75	873.75	873.75	873.75	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/02/2009	266.27	266.27	266.27	266.27	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/04/2009	261.97	261.97	261.97	261.97	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/03/2009	279.49	279.49	279.49	279.49	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/07/2009	263.79	263.79	263.79	263.79	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/08/2009	797.66	797.66	797.66	797.66	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/09/2009	266.68	266.68	266.68	266.68	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/10/2009	269.46	269.46	269.46	269.46	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/10/2009	1,615.26	1,615.26	1,615.26	1,615.26	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/11/2009	284.67	284.67	284.67	284.67	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/17/2009	269.52	269.52	269.52	269.52	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/16/2009	267.28	267.28	267.28	267.28	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/18/2009	275.16	275.16	275.16	275.16	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/14/2009	269.66	269.66	269.66	269.66	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/15/2009	805.33	805.33	805.33	805.33	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/21/2009	300.58	300.58	300.58	300.58	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/21/2009	881.25	881.25	881.25	881.25	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/22/2009	829.07	829.07	829.07	829.07	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/23/2009	286.48	286.48	286.48	286.48	0.00	0.00
818999963 Me	MONEY MARKET INVESTMENT POOL		12/24/2009	275.49	275.49	275.49	275.49	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/30/2009	274.39	274.39	274.39	274.39	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			12/31/2009	282.83	282.83	282.83	282.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2009	255.77	255.77	255.77	255.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2009	1,118.10	1,118.10	1,118.10	1,118.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2010	1,044.78	1,044.78	1,044.78	1,044.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2010	264.74	264.74	264.74	264.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2010	261.53	261.53	261.53	261.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2010	261.14	261.14	261.14	261.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2010	272.49	272.49	272.49	272.49	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			01/14/2010	272.59	272.59	272.59	272.59	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			01/15/2010	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			01/29/2010	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			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			01/27/2010	250.51	250.51	250.51	250.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2010	240.42	240.42	240.42	240.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2010	749.17	749.17	749.17	749.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2010	213.10	213.10	213.10	213.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2010	208.09	208.09	208.09	208.09	0.00	0.00



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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			02/11/2010	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			02/09/2010	611.25	611.25	611.25	611.25	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			02/17/2010	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			02/16/2010	201.27	201.27	201.27	201.27	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	209.09	209.09	209.09	209.09	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			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			02/24/2010	200.21	200.21	200.21	200.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2010	193.98	193.98	193.98	193.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2010	583.37	583.37	583.37	583.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2010	189.85	189.85	189.85	189.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2010	192.86	192.86	192.86	192.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2010	195.86	195.86	195.86	195.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2010	196.18	196.18	196.18	196.18	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			03/09/2010	596.26	596.26	596.26	596.26	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			03/16/2010	599.86	599.86	599.86	599.86	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			03/17/2010	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			03/15/2010	196.66	196.66	196.66	196.66	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			03/23/2010	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			03/24/2010	195.49	195.49	195.49	195.49	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			04/09/2010	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			04/07/2010	177.82	177.82	177.82	177.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2010	177.08	177.08	177.08	177.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2010	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			04/12/2010	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			04/23/2010	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			04/20/2010	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/21/2010	211.58	211.58	211.58	211.58	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			05/06/2010	212.81	212.81	212.81	212.81	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			05/04/2010	657.40	657.40	657.40	657.40	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			05/05/2010	221.02	221.02	221.02	221.02	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			05/21/2010	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			05/18/2010	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			05/19/2010	265.74	265.74	265.74	265.74	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			06/04/2010	327.60	327.60	327.60	327.60	0.00	0.00



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Cusip		Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
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			06/02/2010	1,514.35	1,514.35	1,514.35	1,514.35	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			06/09/2010	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			06/07/2010	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			06/14/2010	339.52	339.52	339.52	339.52	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			06/16/2010	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			06/17/2010	334.20	334.20	334.20	334.20	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			07/02/2010	161.61	161.61	161.61	161.61	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			07/01/2010	158.01	158.01	158.01	158.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2010	317.13	317.13	317.13	317.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2010	2,247.44	2,247.44	2,247.44	2,247.44	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			07/06/2010	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



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	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/09/2010	161.70	161.70	161.70	161.70	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			07/13/2010	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			07/14/2010	216.57	216.57	216.57	216.57	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			07/28/2010	227.19	227.19	227.19	227.19	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			07/29/2010	226.65	226.65	226.65	226.65	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			07/27/2010	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			08/13/2010	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			08/10/2010	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			08/11/2010	221.99	221.99	221.99	221.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2010	226.22	226.22	226.22	226.22	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			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			08/23/2010	232.21	232.21	232.21	232.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2010	678.92	678.92	678.92	678.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2010	145.68	145.68	145.68	145.68	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			08/26/2010	207.78	207.78	207.78	207.78	0.00	0.00
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			09/10/2010	123.90	123.90	123.90	123.90	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			09/08/2010	476.59	476.59	476.59	476.59	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			09/23/2010	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			09/21/2010	362.99	362.99	362.99	362.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2010	97.55	97.55	97.55	97.55	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/28/2010	314.23	314.23	314.23	314.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2010	128.58	128.58	128.58	128.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2010	128.71	128.71	128.71	128.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2010	144.00	144.00	144.00	144.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2010	106.53	106.53	106.53	106.53	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			10/05/2010	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			10/06/2010	125.55	125.55	125.55	125.55	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			10/19/2010	378.60	378.60	378.60	378.60	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			10/21/2010	129.78	129.78	129.78	129.78	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			10/25/2010	135.94	135.94	135.94	135.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2010	408.62	408.62	408.62	408.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2010	131.34	131.34	131.34	131.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2010	142.13	142.13	142.13	142.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2010	128.30	128.30	128.30	128.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2010	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/02/2010	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			11/03/2010	180.64	180.64	180.64	180.64	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			11/18/2010	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			11/16/2010	515.41	515.41	515.41	515.41	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			11/23/2010	415.85	415.85	415.85	415.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/24/2010	140.60	140.60	140.60	140.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2010	144.88	144.88	144.88	144.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2010	136.66	136.66	136.66	136.66	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	289.61	289.61	289.61	289.61	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			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			12/01/2010	136.98	136.98	136.98	136.98	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



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818999963	MONEY MARKET INVESTMENT POOL		Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
010333303	WONET WARRET INVESTMENT TOOL		12/16/2010	108.71	108.71	108.71	108.71	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		12/14/2010	349.80	349.80	349.80	349.80	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		12/15/2010	181.02	181.02	181.02	181.02	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		12/31/2010	132.28	132.28	132.28	132.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		12/27/2010	113.26	113.26	113.26	113.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		12/28/2010	455.35	455.35	455.35	455.35	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	127.35	127.35	127.35	127.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		12/29/2010	113.26	113.26	113.26	113.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		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		01/13/2011	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		01/11/2011	409.56	409.56	409.56	409.56	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		01/19/2011	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/21/2011	116.72	116.72	116.72	116.72	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			01/24/2011	114.37	114.37	114.37	114.37	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			01/26/2011	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			01/27/2011	124.74	124.74	124.74	124.74	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			02/11/2011	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			02/09/2011	99.33	99.33	99.33	99.33	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			02/14/2011	123.31	123.31	123.31	123.31	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			02/15/2011	376.13	376.13	376.13	376.13	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			02/23/2011	525.04	525.04	525.04	525.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2011	130.49	130.49	130.49	130.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2011	152.26	152.26	152.26	152.26	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			02/28/2011	153.34	153.34	153.34	153.34	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/02/2011	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			03/07/2011	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			03/10/2011	121.79	121.79	121.79	121.79	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			03/17/2011	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			03/15/2011	353.72	353.72	353.72	353.72	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			03/16/2011	150.78	150.78	150.78	150.78	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			03/23/2011	128.26	128.26	128.26	128.26	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			03/25/2011	123.28	123.28	123.28	123.28	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			03/28/2011	130.07	130.07	130.07	130.07	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			04/04/2011	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			04/06/2011	90.17	90.17	90.17	90.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2011	101.04	101.04	101.04	101.04	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			04/08/2011	110.06	110.06	110.06	110.06	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			04/20/2011	99.74	99.74	99.74	99.74	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			04/26/2011	2,262.67	2,262.67	2,262.67	2,262.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2011	400.51	400.51	400.51	400.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2011	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			04/25/2011	100.08	100.08	100.08	100.08	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			05/05/2011	62.24	62.24	62.24	62.24	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			05/12/2011	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			05/10/2011	181.78	181.78	181.78	181.78	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			05/11/2011	59.66	59.66	59.66	59.66	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/18/2011	63.93	63.93	63.93	63.93	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			05/20/2011	78.11	78.11	78.11	78.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2011	231.62	231.62	231.62	231.62	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			05/25/2011	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			06/16/2011	92.47	92.47	92.47	92.47	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			06/22/2011	98.17	98.17	98.17	98.17	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			06/23/2011	99.23	99.23	99.23	99.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2011	97.45	97.45	97.45	97.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2011	96.00	96.00	96.00	96.00	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/27/2011	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			07/01/2011	93.73	93.73	93.73	93.73	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			07/06/2011	415.09	415.09	415.09	415.09	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			07/11/2011	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	82.02	82.02	82.02	82.02	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			07/20/2011	85.76	85.76	85.76	85.76	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			07/21/2011	82.63	82.63	82.63	82.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2011	1,387.50	1,387.50	1,387.50	1,387.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2011	84.93	84.93	84.93	84.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2011	83.81	83.81	83.81	83.81	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			07/27/2011	84.90	84.90	84.90	84.90	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			07/29/2011	98.82	98.82	98.82	98.82	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/03/2011	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			08/08/2011	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			08/09/2011	272.71	272.71	272.71	272.71	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			08/11/2011	92.92	92.92	92.92	92.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2011	100.21	100.21	100.21	100.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2011	299.66	299.66	299.66	299.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2011	116.61	116.61	116.61	116.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2011	101.52	101.52	101.52	101.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2011	102.67	102.67	102.67	102.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2011	112.24	112.24	112.24	112.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2011	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			08/24/2011	98.77	98.77	98.77	98.77	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			08/29/2011	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			08/29/2011	113.57	113.57	113.57	113.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2011	99.78	99.78	99.78	99.78	0.00	0.00



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B1899983 MONEY MARKET INVESTIMENT POOL 09082011 91.32 91.32 91.32 91.32 0.00	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818090903 MONEY MARKET INVESTMENT POOL 000772011 369.39 369.39 369.39 369.39 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06/13/2011 97.72 97.72 97.72 97.72 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06/13/2011 283.11 293.11 293.11 293.11 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06/15/2011 97.13 97.13 97.13 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06/15/2011 114.89 114.89 114.89 114.89 144.89 144.89 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06/15/2011 157.28 157.24 152.42 152.42 152.42	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 09/12/2011 97.72 97.72 97.72 97.72 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 09/13/2011 293.11 293.11 293.11 0.00 0.00 818999893 MONEY MARKET INVESTMENT POOL 09/13/2011 97.73 97.73 97.73 97.73 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 09/13/2011 144.89 144.89 144.89 144.89 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 09/21/2011 157.28 157.28 157.28 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 09/21/2011 152.42 152.42 152.42 152.42 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 09/21/2011 144.86 146.86 146.86 146.86 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/22/2011 156.86 153.66 163.66 0.00 0.00 818999963	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 09/13/2011 293.11 29	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 09/14/2011 96.52 96.52 96.52 96.52 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/15/2011 144.89 144.89 144.89 144.89 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/21/2011 157.28 157.28 157.28 157.28 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/21/2011 152.42 152.42 152.42 152.42 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/21/2011 146.86 146.84	818999963	MONEY MARKET INVESTMENT POOL			09/12/2011	97.72	97.72	97.72	97.72	0.00	0.00
B1899963 MONEY MARKET INVESTMENT POOL 09/15/2011 144.89	818999963	MONEY MARKET INVESTMENT POOL			09/13/2011	293.11	293.11	293.11	293.11	0.00	0.00
818999983 MONEY MARKET INVESTMENT POOL 09/16/2011 144.89 144.89 144.89 144.89 10.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/21/2011 157.28 157.28 157.28 157.28 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/23/2011 152.42 152.42 152.42 152.42 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/20/2011 440.44 4480.44 440.44 440.44	818999963	MONEY MARKET INVESTMENT POOL			09/14/2011	96.52	96.52	96.52	96.52	0.00	0.00
818999983 MONEY MARKET INVESTMENT POOL 09/21/2011 157.28 157.28 157.28 157.28 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/23/2011 152.42 152.42 152.42 152.42 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/19/2011 146.86 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/15/2011</td> <td>97.13</td> <td>97.13</td> <td>97.13</td> <td>97.13</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			09/15/2011	97.13	97.13	97.13	97.13	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 09/23/2011 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 09/22/2011 158.73 158.73 158.73 158.73 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/28/2011 163.66 163.66 163.66 163.66 163.66 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/28/2011 219.69	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 09/19/2011 146.86 146.86 146.86 146.86 146.86 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/20/2011 440.44 440.44 440.44 440.44 440.44 440.44 440.44 40.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/22/2011 163.66 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/21/2011</td> <td>157.28</td> <td>157.28</td> <td>157.28</td> <td>157.28</td> <td>0.00</td> <td>0.00</td>	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 09/22/2011 158.73 158.73 158.73 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 09/28/2011 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 10/07/2011 203.78 203.78 203.78 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/08/2011 594.35 594.35 594.35 594.35 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/23/2011	152.42	152.42	152.42	152.42	0.00	0.00
B18999963 MONEY MARKET INVESTMENT POOL 09/22/2011 158.73 158.73 158.73 158.73 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/19/2011	146.86	146.86	146.86	146.86	0.00	0.00
B1899963 MONEY MARKET INVESTMENT POOL 09/26/2011 163.66 163.66 163.66 163.66 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 09/27/2011 489.34 489.34 489.34 489.34 489.34 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 228.85 228.85 228.85 228.85 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2011 203.78 203.78 203.78 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/03/2011 202.77 202.77 202.77 202.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/04/2011 594.35 594.35 594.35 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/06/2011 198.49 198.49 198.49 198.49 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/09/2011 193.78 193.78 193.78 193.78 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 09/28/2011 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 10/03/2011 202.77 202.77 202.77 202.77 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/04/2011 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 10/05/2011 193.78 193.78 193.78 193.78 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/09/2011 188.61 188.61 188.61 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/11/2011 565.83 565.83	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 09/29/2011 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 10/07/2011 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 10/06/2011 594.35 594.35 594.35 594.35 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/05/2011 198.49 198.49 198.49 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 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/27/2011</td> <td>489.34</td> <td>489.34</td> <td>489.34</td> <td>489.34</td> <td>0.00</td> <td>0.00</td>	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 09/30/2011 228.85 228.85 228.85 228.85 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 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 10/05/2011 193.78 193.78 193.78 193.78 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 10/13/2011 186.98 186.98 186.98 186.98 0.00 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/28/2011</td> <td>219.69</td> <td>219.69</td> <td>219.69</td> <td>219.69</td> <td>0.00</td> <td>0.00</td>	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 10/07/2011 203.78 203.78 203.78 203.78 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/03/2011 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 10/05/2011 193.78 193.78 193.78 193.78 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 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/29/2011	213.95	213.95	213.95	213.95	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/03/2011 202.77 202.77 202.77 202.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/04/2011 594.35 594.35 594.35 594.35 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/06/2011 198.49 198.49 198.49 198.49 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/05/2011 193.78 193.78 193.78 193.78 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/09/2011 188.61 188.61 188.61 188.61 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/11/2011 565.83 565.83 565.83 565.83 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/12/2011 186.98 186.98 186.98 186.98 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/13/2011 175.70 175.70 175.70 0.00 0.00 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/30/2011</td> <td>228.85</td> <td>228.85</td> <td>228.85</td> <td>228.85</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			09/30/2011	228.85	228.85	228.85	228.85	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/04/2011 594.35 594.35 594.35 594.35 594.35 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/06/2011 198.49 198.49 198.49 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/05/2011 188.61 188.61 188.61 188.61 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/11/2011 565.83 565.83 565.83 565.83 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/12/2011 186.98 186.98 186.98 186.98 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/13/2011 175.70 175.70 175.70 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/07/2011	203.78	203.78	203.78	203.78	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/06/2011 198.49 198.49 198.49 198.49 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/05/2011 193.78 193.78 193.78 193.78 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/19/2011 188.61 188.61 188.61 188.61 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/12/2011 186.98 186.98 186.98 186.98 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/13/2011 175.70 175.70 175.70 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 10/05/2011 193.78 193.78 193.78 193.78 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 10/12/2011 186.98 186.98 186.98 186.98 186.98 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/13/2011 175.70 175.70 175.70 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 10/09/2011 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 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/06/2011	198.49	198.49	198.49	198.49	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/11/2011 565.83 565.83 565.83 565.83 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/12/2011 186.98 186.98 186.98 186.98 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/13/2011 175.70 175.70 175.70 175.70 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/05/2011	193.78	193.78	193.78	193.78	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			10/09/2011	188.61	188.61	188.61	188.61	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/13/2011 175.70 175.70 175.70 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 10/14/2011 186.31 186.31 186.31 186.31 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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/19/2011	183.20	183.20	183.20	183.20	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			10/20/2011	175.07	175.07	175.07	175.07	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			10/18/2011	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			11/04/2011	153.61	153.61	153.61	153.61	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			11/01/2011	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	0.31	0.31	0.31	0.31	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			11/07/2011	149.66	149.66	149.66	149.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2011	449.16	449.16	449.16	449.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2011	209.12	209.12	209.12	209.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2011	124.49	124.49	124.49	124.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2011	126.01	126.01	126.01	126.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2011	126.01	126.01	126.01	126.01	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			11/15/2011	386.29	386.29	386.29	386.29	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			11/15/2011	1,221.79	1,221.79	1,221.79	1,221.79	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			11/21/2011	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			11/23/2011	145.60	145.60	145.60	145.60	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			11/29/2011	483.18	483.18	483.18	483.18	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			11/30/2011	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			11/28/2011	321.24	321.24	321.24	321.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2011	147.09	147.09	147.09	147.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2011	437.65	437.65	437.65	437.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2011	138.67	138.67	138.67	138.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2011	136.73	136.73	136.73	136.73	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			12/15/2011	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			12/13/2011	415.31	415.31	415.31	415.31	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			12/14/2011	146.25	146.25	146.25	146.25	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			12/21/2011	129.18	129.18	129.18	129.18	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			12/23/2011	135.39	135.39	135.39	135.39	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			12/27/2011	134.36	134.36	134.36	134.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2011	134.32	134.32	134.32	134.32	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 1230/2011 127.43 127.43 127.43 127.43 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 1230/2011 130.74 130.74 130.74 130.74 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 0105/2012 151.494 514.94 514.94 514.94 514.94 514.94 614.94 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 0105/2012 125.66 125.66 125.66 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 0109/2012 138.08 138.08 138.08 138.08 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/19/2012 387.77 387.77 387.77 387.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/13/2012 122.90 122.90 122.90 122.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/12/2012 162.37 106.23 106.23	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET INVESTMENT POOL 01/04/2012 514.94 514.94 514.94 514.94 514.94 514.94 50.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/05/2012 125.66 125.66 125.66 125.66 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/06/2012 138.08 138.08 138.08 138.08 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/10/2012 387.77 387.77 387.77 387.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/13/2012 126.21 126.21 126.21 126.21 126.21 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/12/2012 122.90 122.90 122.90 122.90 122.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/17/2012 143.31 143.31 143.31 143.31 143.31 143.31 143.31 143.31 143.31 143.31 143.51 145.51	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 01/05/2012 125.66 125.66 125.66 125.66 125.66 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/06/2012 138.08 138.08 138.08 138.08 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 01/10/2012 387.77 387.77 387.77 387.77 387.77 387.77 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 01/13/2012 126.21	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 01/06/2012 121.68 121.68 121.68 121.68 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/09/2012 138.08 138.08 138.08 138.08 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/10/2012 387.77 387.77 387.77 387.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/13/2012 126.21 126.21 126.21 126.21 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/12/2012 162.37 <	818999963	MONEY MARKET INVESTMENT POOL			01/04/2012	514.94	514.94	514.94	514.94	0.00	0.00
818999933 MONEY MARKET INVESTMENT POOL 01/09/2012 138.08 138.08 138.08 138.08 138.08 10.00 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 01/11/2012 122.90 122.90 122.90 122.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/11/2012 162.37 162.37 162.37 162.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/12/2012 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 172.4 172.14 172.14 172.14<	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 01/10/2012 387.77 387.77 387.77 387.77 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/13/2012 126.21 126.21 126.21 126.21 126.21 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/12/2012 162.37 162.37 162.37 162.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/17/2012 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 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/20/2012 172.14 172.14 172.14 172.14 172.14 172.14 172.14 172.14 172.14 172.14 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>01/06/2012</td> <td>121.68</td> <td>121.68</td> <td>121.68</td> <td>121.68</td> <td>0.00</td> <td>0.00</td>	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 01/13/2012 126.21 126.21 126.21 126.21 126.21 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/11/2012 122.90 122.90 122.90 122.90 102.37 162.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/17/2012 143.31 143.31 143.31 143.31 143.31 143.31 143.31 143.31 143.31 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/18/2012 544.60 544.60 544.60 544.60 544.60 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 172.14 172.14 172.14 172.14 172.14 172.14 100.0 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/23/2012 152.80 152.80 152.80 152.80 1	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 01/11/2012 122.90 122.90 122.90 122.90 122.90 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/12/2012 162.37 162.37 162.37 162.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/18/2012 544.60 544.60 544.60 544.60 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 01/23/2012 2,380.13 2,380.13 2,380.13 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/23/2012 152.80 152.80 152.80 152.80	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 01/12/2012 162.37 162.37 162.37 162.37 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 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 01/26/2012 2,380.13 2,380.13 2,380.13 2,380.13 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 01/26/2012 109.58 109.58 109.58 109.58 109.58 <t< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>01/13/2012</td><td>126.21</td><td>126.21</td><td>126.21</td><td>126.21</td><td>0.00</td><td>0.00</td></t<>	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 01/17/2012 143.31 143.31 143.31 143.31 143.31 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/18/2012 544.60 544.60 544.60 544.60 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/19/2012 172.14	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 01/18/2012 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 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>01/12/2012</td> <td>162.37</td> <td>162.37</td> <td>162.37</td> <td>162.37</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			01/12/2012	162.37	162.37	162.37	162.37	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/19/2012 145.51 145.51 145.51 145.51 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/20/2012 172.14 172.14 172.14 172.14 172.14 172.14 172.14 172.14 172.14 172.14 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/26/2012 152.80 152.80 152.80 152.80 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 01/27/2012 136.64 136.64 136.64 136.64 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/27/2012 705.90 705.90 705.90 705.90 705.90 705.90 0.00 0.00 818999963 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>01/17/2012</td> <td>143.31</td> <td>143.31</td> <td>143.31</td> <td>143.31</td> <td>0.00</td> <td>0.00</td>	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 01/20/2012 172.14 172.14 172.14 172.14 172.14 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 01/23/2012 152.80 152.80 152.80 152.80 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 01/27/2012 136.64 136.64 136.64 136.64 136.64 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 01/27/2012 148.76 148.76 148.76 148.76 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 01/30/2012 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 0.00 0.00 0.00 0.00 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			01/18/2012	544.60	544.60	544.60	544.60	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 01/26/2012 2,380.13 2,380.13 2,380.13 2,380.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/23/2012 152.80 152.80 152.80 152.80 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/24/2012 454.84 454.84 454.84 454.84 454.84 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/26/2012 109.58 109.58 109.58 109.58 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/27/2012 136.64 136.64 136.64 136.64 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/27/2012 705.90 705.90 705.90 705.90 705.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/25/2012 148.76 148.76 148.76 148.76 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/30/2012 104.92 104.92 104.92	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 01/23/2012 152.80 152.80 152.80 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/24/2012 454.84 454.84 454.84 454.84 454.84 454.84 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/26/2012 199.58 109.58 109.58 109.58 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 705.90 705.90 705.90 705.90 705.90 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/25/2012 148.76 148.76 148.76 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 0.00 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>01/20/2012</td> <td>172.14</td> <td>172.14</td> <td>172.14</td> <td>172.14</td> <td>0.00</td> <td>0.00</td>	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 01/24/2012 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 01/27/2012 136.64 136.64 136.64 136.64 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 01/30/2012 104.92 104.92 104.92 104.92 104.92 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/31/2012 335.75 335.75 335.75 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 01/26/2012 109.58 109.58 109.58 109.58 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 148.76 148.76 148.76 148.76 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/30/2012 104.92 104.92 104.92 104.92 104.92 104.92 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/31/2012 335.75 335.75 335.75 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 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 01/25/2012 148.76 148.76 148.76 148.76 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 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 01/27/2012 705.90 705.90 705.90 705.90 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 01/30/2012 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 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 01/25/2012 148.76 148.76 148.76 148.76 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/30/2012 104.92 104.92 104.92 104.92 104.92 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/31/2012 335.75 335.75 335.75 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 01/30/2012 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			01/27/2012	705.90	705.90	705.90	705.90	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/31/2012 335.75 335.75 335.75 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			01/30/2012	104.92	104.92	104.92	104.92	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/01/2012 118.99 118.99 118.99 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			02/02/2012	109.42	109.42	109.42	109.42	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/03/2012 111.79 111.79 111.79 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 02/10/2012 114.06 114.06 114.06 1.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			02/10/2012	114.06	114.06	114.06	114.06	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/08/2012	123.38	123.38	123.38	123.38	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			02/09/2012	110.05	110.05	110.05	110.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2012	110.33	110.33	110.33	110.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2012	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			02/16/2012	114.35	114.35	114.35	114.35	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			02/23/2012	117.19	117.19	117.19	117.19	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			02/24/2012	111.11	111.11	111.11	111.11	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			02/27/2012	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			03/07/2012	195.48	195.48	195.48	195.48	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			03/08/2012	93.81	93.81	93.81	93.81	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			03/09/2012	97.64	97.64	97.64	97.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2012	104.42	104.42	104.42	104.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2012	311.75	311.75	311.75	311.75	0.00	0.00
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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/22/2012	74.02	74.02	74.02	74.02	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	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			03/20/2012	198.67	198.67	198.67	198.67	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			03/30/2012	169.78	169.78	169.78	169.78	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			04/04/2012	136.58	136.58	136.58	136.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2012	468.34	468.34	468.34	468.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2012	136.42	136.42	136.42	136.42	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			04/09/2012	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			04/12/2012	135.34	135.34	135.34	135.34	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			04/18/2012	136.58	136.58	136.58	136.58	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			04/19/2012	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			04/16/2012	138.41	138.41	138.41	138.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2012	62.76	62.76	62.76	62.76	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/24/2012	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			04/27/2012	58.70	58.70	58.70	58.70	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			05/04/2012	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			05/03/2012	55.90	55.90	55.90	55.90	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			05/07/2012	56.12	56.12	56.12	56.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2012	169.83	169.83	169.83	169.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2012	61.40	61.40	61.40	61.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2012	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			05/16/2012	57.67	57.67	57.67	57.67	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			05/17/2012	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			05/14/2012	56.45	56.45	56.45	56.45	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			05/25/2012	51.11	51.11	51.11	51.11	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			05/30/2012	227.39	227.39	227.39	227.39	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/04/2012	55.70	55.70	55.70	55.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2012	154.19	154.19	154.19	154.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2012	49.35	49.35	49.35	49.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2012	44.50	44.50	44.50	44.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2012	45.01	45.01	45.01	45.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2012	113.07	113.07	113.07	113.07	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			06/15/2012	116.73	116.73	116.73	116.73	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			06/18/2012	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			06/27/2012	125.54	125.54	125.54	125.54	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			06/28/2012	125.91	125.91	125.91	125.91	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			06/29/2012	125.77	125.77	125.77	125.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2012	94.86	94.86	94.86	94.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2012	269.28	269.28	269.28	269.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2012	87.52	87.52	87.52	87.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2012	175.77	175.77	175.77	175.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2012	85.48	85.48	85.48	85.48	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			07/10/2012	300.90	300.90	300.90	300.90	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

81899963 MONEY MARKET INVESTMENT POOL 07/11/2012 2,312.50 2,312.50 2,312.50 2,312.50 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/12/2012 175.52 175.52 175.52 175.52 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/13/2012 86.93 86.93 86.93 86.93 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/16/2012 93.45 93.45 93.45 93.45 93.45 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/17/2012 281.36 281.36 281.36 281.36 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/18/2012 95.15 95.15 95.15 95.15 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/18/2012 1,185.97 1,185.97 1,185.97 1,185.97 1,185.97 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/20/	
818999963 MONEY MARKET INVESTMENT POOL 07/13/2012 86.93 86.93 86.93 86.93 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/11/2012 87.78 87.78 87.78 87.78 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/16/2012 281.36 281.36 281.36 281.36 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 95.15 95.15 95.15 95.15 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 1,185.97 1,185.97 1,185.97 1,185.97 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 80.15 80.15 80.15 80.15 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/11/2012 87.78 87.78 87.78 87.78 87.78 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/16/2012 93.45 93.45 93.45 93.45 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 95.15 95.15 95.15 95.15 95.15 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 1,185.97 1,185.97 1,185.97 1,185.97 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 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 07/16/2012 93.45 93.45 93.45 93.45 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/17/2012 281.36 281.36 281.36 281.36 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 95.15 95.15 95.15 95.15 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 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 07/17/2012 281.36 281.36 281.36 281.36 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 95.15 95.15 95.15 95.15 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 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 07/18/2012 95.15 95.15 95.15 95.15 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 1,185.97 1,185.97 1,185.97 1,185.97 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 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 07/18/2012 1,185.97 1,185.97 1,185.97 1,185.97 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 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 07/19/2012 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 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 07/20/2012 81.18 81.18 81.18 81.18 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 07/26/2012 80.15 80.15 80.15 0.00	0.00
	0.00
04000000 HONEYHARKET BOOK 0400 0400 0400 0400 0400	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 07/24/2012 234.22 234.22 234.22 234.22 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/23/2012 77.95 77.95 77.95 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 07/30/2012 81.99 81.99 81.99 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/31/2012 245.91 245.91 245.91 245.91 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/01/2012 100.51 100.51 100.51 100.51 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/02/2012 63.50 63.50 63.50 63.50 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/03/2012 65.53 65.53 65.53 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 08/06/2012 64.51 64.51 64.51 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/08/2012 72.75 72.75 72.75 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/09/2012 75.33 75.33 75.33 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/10/2012 74.37 74.37 74.37 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/14/2012 221.73 221.73 221.73 20.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/15/2012	73.86	73.86	73.86	73.86	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			08/22/2012	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			08/21/2012	247.05	247.05	247.05	247.05	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			08/27/2012	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			08/29/2012	75.43	75.43	75.43	75.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2012	77.12	77.12	77.12	77.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2012	1,968.75	1,968.75	1,968.75	1,968.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2012	78.62	78.62	78.62	78.62	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			09/13/2012	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			09/12/2012	71.61	71.61	71.61	71.61	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			09/18/2012	243.35	243.35	243.35	243.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2012	91.59	91.59	91.59	91.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2012	84.48	84.48	84.48	84.48	0.00	0.00



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185999983 MONEY MARKET NVESTMENT POOL 09/17/2012 38.33 38.63 38.63 36.03 30.00	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
8189909033 MONEY MARKET INVESTMENT POOL 09/28/2012 81.83 81.83 81.83 81.83 0.00 0.00 818999863 MONEY MARKET INVESTMENT POOL 09/25/2012 248.56 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/21/2012</td> <td>82.14</td> <td>82.14</td> <td>82.14</td> <td>82.14</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			09/21/2012	82.14	82.14	82.14	82.14	0.00	0.00
8189999633 MONEY MARKET INVESTMENT POOL 09/24/2012 28.67 26.67 22.67 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/25/2012 248.58 248.56 248.56 248.56 248.56 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/27/2012 83.79 83.79 83.79 85.54 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 10/01/2012 243.80 243.80 243.80 243.80 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 10/02/2012 243.80 243.80 243.80 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 10/04/2012 77.61 77.61 77.61 77.61 0.00 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 10/04/2012 78.43 78.43 78.43 78.43 78.43 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 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 09/25/2012 248.56 248.56 248.56 248.56 0.00 0.00 818999633 MONEY MARKET INVESTMENT POOL 09/25/2012 85.74<	818999963	MONEY MARKET INVESTMENT POOL			09/28/2012	81.83	81.83	81.83	81.83	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/27/2012 83.79 83.79 83.79 83.79 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/01/2012 83.80 83.80 83.80 83.80 83.80 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/02/2012 243.80 <t< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>09/24/2012</td><td>82.67</td><td>82.67</td><td>82.67</td><td>82.67</td><td>0.00</td><td>0.00</td></t<>	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 09/26/2012 85.54 85.54 85.54 85.54 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/01/2012 24.380 243.80 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/25/2012</td> <td>248.56</td> <td>248.56</td> <td>248.56</td> <td>248.56</td> <td>0.00</td> <td>0.00</td>	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 10/01/2012 83.80 83.80 23.80 243.80 243.80 243.80 243.80 20.00 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 68.84 68.84 68.84 68.84 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/01/2012 77.26 77.26 77.26 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/01/2012 77.26 77.26 77.26 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/01/2012 80.84 80.84 80.84 80.84 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/01/2012 80.84 80.84 80.84 80.84 10.00	818999963	MONEY MARKET INVESTMENT POOL			09/27/2012	83.79	83.79	83.79	83.79	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/02/2012 243.80 243.80 243.80 243.80 243.80 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/03/2012 77.61 77.61 77.61 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/04/2012 0.01 0.01 0.01 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/05/2012 68.84 68.84 68.84 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/05/2012 77.26 77.26 77.26 77.26 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/01/2012 71.61 71.61 71.61 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/01/2012 80.84 80.84 80.84 80.84 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/01/2012 208.31 208.31 208.31 208.31 208.31 0.00 0.00 81899963	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 10/03/2012 77.61 77.61 77.61 77.61 77.61 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/04/2012 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/05/2012 68.84 68.84 68.84 68.84 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/10/2012 77.26 77.26 77.26 77.26 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/09/2012 71.61 71.61 71.61 71.61 71.61 71.61 71.61 70.61 0.00 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/11/2012 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84	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 10/04/2012 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 0.01 0.01 0.01 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/10/2012 77.26 77.26 77.26 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 10/11/2012 80.84 80.84 80.84 80.84 80.84 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/09/2012 20.8.31 208.31 208.31 208.31 208.31 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/15/2012 10.3.10 103.10 103.10 103.10 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/18/2012 60.26 60.26	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 10/04/2012 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 10/10/2012 77.26 77.26 77.26 77.26 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 10/12/2012 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 62.26 60.26 60.26 60.26 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 10/05/2012 68.84 68.84 68.84 68.84 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/10/2012 77.26 77.26 77.26 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 10/19/2012 80.84 80.84 80.84 80.84 80.84 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/09/2012 208.31 208.31 208.31 208.31 208.31 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 10/16/2012 252.36 252.36 252.36 252.36 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/18/2012 60.26 60.26 60.26 60.26 0.	818999963	MONEY MARKET INVESTMENT POOL			10/04/2012	78.43	78.43	78.43	78.43	0.00	0.00
10/10/2012 77.26 77.26 77.26 77.26 77.26 77.26 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 10/08/2012 71.61 71.61 71.61 71.61 71.61 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 10/11/2012 80.84 8	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 10/08/2012 71.61 71.61 71.61 71.61 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/11/2012 80.84	818999963	MONEY MARKET INVESTMENT POOL			10/05/2012	68.84	68.84	68.84	68.84	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/11/2012 80.84 80.84 80.84 80.84 90.0 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/09/2012 208.31 208.31 208.31 208.31 208.31 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/15/2012 103.10 103.10 103.10 103.10 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/16/2012 252.36 252.36 252.36 252.36 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/17/2012 60.26 60.26 60.26 60.26 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/18/2012 62.21 62.21 62.21 62.21 62.21 62.21 62.21 60.26	818999963	MONEY MARKET INVESTMENT POOL			10/10/2012	77.26	77.26	77.26	77.26	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/09/2012 208.31 208.31 208.31 208.31 208.31 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/15/2012 102.88 102.88 102.88 102.88 102.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/15/2012 252.36 252.36 252.36 252.36 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 10/18/2012 60.26 60.26 60.26 60.26 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/19/2012 63.08 63.08 63.08 63.08 63.08 63.08 60.26 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/25/2012 86.73 86.73 86.73 86.73 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/22/2012 <t< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>10/08/2012</td><td>71.61</td><td>71.61</td><td>71.61</td><td>71.61</td><td>0.00</td><td>0.00</td></t<>	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 10/12/2012 102.88 102.88 102.88 102.88 102.88 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 10/18/2012 60.26 60.26 60.26 60.26 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 10/25/2012 86.73 86.73 86.73 86.73 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.	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 10/15/2012 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 63.08 63.08 63.08 63.08 63.08 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/25/2012 86.73 86.73 86.73 86.73 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/22/2012 64.72 64.72 64.72 64.72 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/24/2012 91.34 91.34 91.34 91.34 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/26/2012 99.30 99.30 99.30 99.30 0.00 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>10/09/2012</td> <td>208.31</td> <td>208.31</td> <td>208.31</td> <td>208.31</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			10/09/2012	208.31	208.31	208.31	208.31	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/16/2012 252.36 252.36 252.36 252.36 252.36 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/17/2012 60.26 60.26 60.26 60.26 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/18/2012 62.21 62.21 62.21 62.21 62.21 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/19/2012 86.73 86.73 86.73 86.73 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/22/2012 64.72 64.72 64.72 64.72 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/24/2012 91.34 91.34 91.34 91.34 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/26/2012 99.30 99.30 99.30 99.30 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/12/2012	102.88	102.88	102.88	102.88	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/17/2012 60.26 60.26 60.26 60.26 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/18/2012 62.21 62.21 62.21 62.21 62.21 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/19/2012 86.73 86.73 86.73 86.73 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/22/2012 64.72 64.72 64.72 64.72 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/24/2012 91.34 91.34 91.34 91.34 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/26/2012 99.30 99.30 99.30 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/15/2012	103.10	103.10	103.10	103.10	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/18/2012 62.21 62.21 62.21 62.21 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/19/2012 63.08 63.08 63.08 63.08 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/25/2012 64.72 64.72 64.72 64.72 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/24/2012 91.34 91.34 91.34 91.34 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/26/2012 99.30 99.30 99.30 99.30 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/16/2012	252.36	252.36	252.36	252.36	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 10/25/2012 86.73 86.73 86.73 86.73 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 10/26/2012 91.34 91.34 91.34 91.34 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			10/17/2012	60.26	60.26	60.26	60.26	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/25/2012 86.73 86.73 86.73 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 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			10/18/2012	62.21	62.21	62.21	62.21	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/22/2012 64.72 64.72 64.72 64.72 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/24/2012 91.34 91.34 91.34 91.34 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/26/2012 99.30 99.30 99.30 99.30 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 10/24/2012 91.34 91.34 91.34 91.34 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			10/25/2012	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			10/22/2012	64.72	64.72	64.72	64.72	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			10/24/2012	91.34	91.34	91.34	91.34	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/23/2012 212.93 212.93 212.93 212.93 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			10/23/2012	212.93	212.93	212.93	212.93	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/29/2012	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			11/09/2012	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			11/07/2012	1,463.61	1,463.61	1,463.61	1,463.61	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			11/08/2012	82.26	82.26	82.26	82.26	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			11/06/2012	250.91	250.91	250.91	250.91	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			11/14/2012	90.36	90.36	90.36	90.36	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			11/16/2012	101.32	101.32	101.32	101.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2012	270.79	270.79	270.79	270.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2012	88.05	88.05	88.05	88.05	0.00	0.00
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			11/30/2012	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			11/29/2012	96.21	96.21	96.21	96.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2012	95.43	95.43	95.43	95.43	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			12/04/2012	286.06	286.06	286.06	286.06	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			12/10/2012	71.43	71.43	71.43	71.43	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			12/12/2012	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			12/13/2012	69.01	69.01	69.01	69.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2012	44.00	44.00	44.00	44.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2012	128.21	128.21	128.21	128.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2012	51.08	51.08	51.08	51.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2012	39.37	39.37	39.37	39.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2012	41.25	41.25	41.25	41.25	0.00	0.00
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			12/24/2012	44.83	44.83	44.83	44.83	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			12/27/2012	93.01	93.01	93.01	93.01	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			12/31/2012	155.07	155.07	155.07	155.07	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			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			01/10/2013	42.88	42.88	42.88	42.88	0.00	0.00



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		Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
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			01/16/2013	43.43	43.43	43.43	43.43	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			01/17/2013	46.05	46.05	46.05	46.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/18/2013	47.41	47.41	47.41	47.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2013	42.86	42.86	42.86	42.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2013	56.00	56.00	56.00	56.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2013	225.31	225.31	225.31	225.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2013	46.34	46.34	46.34	46.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2013	51.81	51.81	51.81	51.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2013	53.34	53.34	53.34	53.34	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			01/29/2013	155.60	155.60	155.60	155.60	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			01/30/2013	41.45	41.45	41.45	41.45	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			02/07/2013	38.43	38.43	38.43	38.43	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			02/08/2013	3,000.00	3,000.00	3,000.00	3,000.00	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			02/11/2013	38.85	38.85	38.85	38.85	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			02/19/2013	47.56	47.56	47.56	47.56	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			02/22/2013	49.89	49.89	49.89	49.89	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			02/26/2013	147.92	147.92	147.92	147.92	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			02/27/2013	47.46	47.46	47.46	47.46	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			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			03/06/2013	51.37	51.37	51.37	51.37	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			03/08/2013	55.50	55.50	55.50	55.50	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			03/11/2013	50.29	50.29	50.29	50.29	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			03/18/2013	72.37	72.37	72.37	72.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2013	214.04	214.04	214.04	214.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2013	73.79	73.79	73.79	73.79	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			03/22/2013	57.48	57.48	57.48	57.48	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/01/2013	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			04/04/2013	54.57	54.57	54.57	54.57	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			04/05/2013	3,037.50	3,037.50	3,037.50	3,037.50	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			04/08/2013	54.30	54.30	54.30	54.30	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			04/19/2013	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			04/17/2013	62.35	62.35	62.35	62.35	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			04/24/2013	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			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			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			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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/01/2013	98.34	98.34	98.34	98.34	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			05/15/2013	79.10	79.10	79.10	79.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2013	79.81	79.81	79.81	79.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2013	75.50	75.50	75.50	75.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2013	232.74	232.74	232.74	232.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2013	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			05/31/2013	60.59	60.59	60.59	60.59	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			05/29/2013	299.95	299.95	299.95	299.95	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			06/13/2013	52.72	52.72	52.72	52.72	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			06/10/2013	64.05	64.05	64.05	64.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2013	190.84	190.84	190.84	190.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2013	64.90	64.90	64.90	64.90	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			06/17/2013	52.43	52.43	52.43	52.43	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			06/24/2013	51.73	51.73	51.73	51.73	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	2,125.00	2,125.00	2,125.00	2,125.00	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			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			07/10/2013	108.37	108.37	108.37	108.37	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			07/09/2013	289.14	289.14	289.14	289.14	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			07/15/2013	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

81899963 MONEY MARKET INVESTMENT POOL 07/19/2013 95.59 95.59 95.59 95.59 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/26/2013 72.56 72.56 72.56 72.56 72.56 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/22/2013 94.84 94.84 94.84 94.84 94.84 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/23/2013 284.87 284.87 284.87 284.87 284.87 0.00	0.00 0.00 0.00 0.00 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 07/22/2013 94.84 94.84 94.84 94.84 0.00	0.00 0.00 0.00 0.00
	0.00 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 07/23/2013 284.87 284.87 284.87 0.00	0.00
	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/25/2013 72.22 72.22 72.22 0.00	
818999963 MONEY MARKET INVESTMENT POOL 07/24/2013 95.15 95.15 95.15 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/29/2013 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 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 08/07/2013 42.78 42.78 42.78 42.78 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 08/08/2013 43.50 43.50 43.50 43.50 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 08/06/2013 128.85 128.85 128.85 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/12/2013 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 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 08/22/2013 32.56 32.56 32.56 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 08/23/2013 31.94 31.94 31.94 31.94 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/20/2013 102.45 102.45 102.45 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/26/2013 32.12 32.12 32.12 0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

B18999983 MONEY MARKET INVESTMENT POOL 08/28/2013 98.60 98.6	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B1899993 MONEY MARKET INVESTMENT POOL 08/28/2013 31.98 31.98 31.98 31.98 31.98 31.98 30.00 0	818999963	MONEY MARKET INVESTMENT POOL			08/26/2013	1,650.00	1,650.00	1,650.00	1,650.00	0.00	0.00
1818999983 MONEY MARKET INVESTMENT POOL 08/29/2013 33.07 32.07 32.07 32.07 32.07 30.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/05/2013 22.32 22.32 22.32 22.32 22.32 22.32 20.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/05/2013 32.98 32.98 32.98 32.98 32.98 30.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/05/2013 32.98 32.98 32.98 32.98 32.98 30.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/05/2013 32.98 30.95 30.95 30.95 30.95 30.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/05/2013 30.95 30.95 30.95 30.95 30.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/15/2013 32.98 32.98 32.98 30.95 30.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/15/2013 32.76 27.00 27.00 30.00 31.8999993 MONEY MARKET INVESTMENT POOL 09/15/2013 32.76 27.00 27.00 30.00 31.8999993 MONEY MARKET INVESTMENT POOL 09/15/2013 32.76 27.00 27.00 30.00 31.8999993 MONEY MARKET INVESTMENT POOL 09/15/2013 32.76 27.00 30.00 30.00 31.8999993 MONEY MARKET INVESTMENT POOL 09/15/2013 32.76 32.76 32.76 32.77 3	818999963	MONEY MARKET INVESTMENT POOL			08/27/2013	96.60	96.60	96.60	96.60	0.00	0.00
818999933 MONEY MARKET INVESTMENT POOL 08/30/2013 31.81 31.81 31.81 31.81 31.81 31.81 30.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/03/2013 32.93 22.32 22.52 25.22 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>08/28/2013</td> <td>31.98</td> <td>31.98</td> <td>31.98</td> <td>31.98</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			08/28/2013	31.98	31.98	31.98	31.98	0.00	0.00
818999933 MONEY MARKET INVESTMENT POOL 09/05/2013 22.32 22.32 22.32 22.32 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/03/2013 32.98 32.98 32.98 32.98 32.98 30.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/04/2013 119.97 119.97 119.97 119.97 119.97 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/04/2013 39.95 39.95 39.95 30.95 30.95 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/11/2013 26.92 26.92 26.92 26.92 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/12/2013 27.46 27.46 27.46 20.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/13/2013 47.43 45.43 45.43 40.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/13/2013 47.62 47.66 47.62 40.00 0.00 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>08/29/2013</td> <td>32.07</td> <td>32.07</td> <td>32.07</td> <td>32.07</td> <td>0.00</td> <td>0.00</td>	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 09/03/2013 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 30.09 30.00	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 09/06/2013 25.22 25.22 25.22 25.22 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/04/2013 119.97 119.97 119.97 119.97 119.97 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/09/2013 89.30 89.30 89.30 89.30 89.30 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/12/2013 26.92 26.92 26.92 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/12/2013 27.46 27.46 27.46 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/13/2013 27.46 27.46 27.46 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/13/2013 45.43 45.43 45.43 45.43 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/13/2013 43.65 43.65 43.65 43.65 43.65 43.65 42.76	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 09/04/2013 119.97 119.97 119.97 119.97 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/09/2013 30.95 30.95 30.95 30.95 30.95 30.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/11/2013 26.92 26.92 26.92 26.92 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/12/2013 27.04 27.04 27.04 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/13/2013 27.46 27.46 27.46 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/18/2013 45.43 45.43 45.43 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/18/2013 43.65 43.65 43.65 43.65 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/16/2013 42.76 42.76 42.76 0.00 0.00 81899963 MONEY MARKET INVESTM	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 09/09/2013 30.95 30.95 30.95 30.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/10/2013 89.30 89.30 89.30 9.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/12/2013 27.04 27.04 27.04 27.04 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/13/2013 27.46 27.46 27.46 27.46 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/18/2013 45.43 45.43 45.43 45.43 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/17/2013 10.138 101.38 101.38 101.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/19/2013 42.76 42.76 42.76 42.76 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/20/2013 42.76 42.76 42.76 27.62 27.62 0.00 0.00 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/06/2013</td> <td>25.22</td> <td>25.22</td> <td>25.22</td> <td>25.22</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			09/06/2013	25.22	25.22	25.22	25.22	0.00	0.00
818999933 MONEY MARKET INVESTMENT POOL 09/10/2013 88.30 88.30 88.30 88.30 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/11/2013 26.92 26.92 26.92 26.92 26.92 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/13/2013 27.46 27.46 27.46 27.46 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/13/2013 45.43 45.43 45.43 45.43 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/13/2013 45.43 45.43 45.43 45.43 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/19/2013 42.76 42.76 42.76 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/20/2013 42.76 42.76 42.76 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/23/2013 44.13 44.13 44.13 44.14 44.14 44.14 44.14	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 09/11/2013 26.92 26.92 26.92 26.92 26.92 20.00 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 09/18/2013 27.46 27.46 27.46 27.46 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 09/19/2013 42.76 42.76 42.76 42.76 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 09/24/2013 431.68 431.68 431.68 431.68 431.68 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/09/2013</td> <td>30.95</td> <td>30.95</td> <td>30.95</td> <td>30.95</td> <td>0.00</td> <td>0.00</td>	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 09/12/2013 27.04 27.04 27.04 27.04 27.04 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 09/18/2013 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 09/19/2013 42.76 42.76 42.76 42.76 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/16/2013 27.62 27.62 27.62 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 09/25/2013 141.44 141.44 141.44 141.44 141.44 141.44 141.4	818999963	MONEY MARKET INVESTMENT POOL			09/10/2013	89.30	89.30	89.30	89.30	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/13/2013 27.46 27.46 27.46 27.46 27.46 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/18/2013 45.43 45.43 45.43 45.43 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/19/2013 43.65 43.65 43.65 43.65 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/19/2013 42.76 42.76 42.76 42.76 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/16/2013 27.62 27.62 27.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/23/2013 144.13 144.13 144.13 144.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/24/2013 431.68 431.68 431.68 431.68 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 141.44 141.60 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/11/2013</td> <td>26.92</td> <td>26.92</td> <td>26.92</td> <td>26.92</td> <td>0.00</td> <td>0.00</td>	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 09/18/2013 45.43 45.43 45.43 45.43 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/17/2013 101.38 101.38 101.38 101.38 101.38 101.38 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/19/2013 42.76 42.76 42.76 42.76 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/16/2013 27.62 27.62 27.62 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/23/2013 144.13 144.13 144.13 144.13 144.13 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 09/26/2013 141.44 141.44 141.44 141.44 141.44 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27	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 09/17/2013 101.38 101.38 101.38 101.38 101.38 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/19/2013 43.65 43.65 43.65 43.65 42.76	818999963	MONEY MARKET INVESTMENT POOL			09/13/2013	27.46	27.46	27.46	27.46	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/19/2013 43.65 43.65 43.65 43.65 43.65 43.65 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/20/2013 42.76 42.76 42.76 42.76 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/23/2013 144.13 144.13 144.13 144.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/24/2013 431.68 431.68 431.68 431.68 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 146.60 146.60 146.60 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38	818999963	MONEY MARKET INVESTMENT POOL			09/18/2013	45.43	45.43	45.43	45.43	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/20/2013 42.76 42.76 42.76 42.76 42.76 42.76 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/16/2013 27.62 27.62 27.62 27.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/23/2013 144.13 144.13 144.13 144.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/24/2013 431.68 431.68 431.68 431.68 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 141.44 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38	818999963	MONEY MARKET INVESTMENT POOL			09/17/2013	101.38	101.38	101.38	101.38	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/16/2013 27.62 27.62 27.62 27.62 27.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/23/2013 144.13 144.13 144.13 144.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/24/2013 431.68 431.68 431.68 431.68 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 162.32 162.32 162.32 0.00 0.00 <	818999963	MONEY MARKET INVESTMENT POOL			09/19/2013	43.65	43.65	43.65	43.65	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/23/2013 144.13 144.13 144.13 144.13 144.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/24/2013 431.68 431.68 431.68 431.68 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/03/2013 162.32 162.32 162.32 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/20/2013	42.76	42.76	42.76	42.76	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/24/2013 431.68 431.68 431.68 431.68 431.68 431.68 431.68 431.68 431.68 431.68 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 141.44 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/03/2013 162.32 162.32 162.32 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/16/2013	27.62	27.62	27.62	27.62	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 141.44 141.44 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/03/2013 162.32 162.32 162.32 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 09/26/2013 146.60 146.60 146.60 146.60 146.60 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 09/27/2013 146.38 146.38 146.38 146.38 146.38 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/03/2013 162.32 162.32 162.32 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/24/2013	431.68	431.68	431.68	431.68	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/03/2013 162.32 162.32 162.32 162.32 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 09/27/2013 146.38 146.38 146.38 146.38 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			09/26/2013	146.60	146.60	146.60	146.60	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			09/26/2013	1,237.27	1,237.27	1,237.27	1,237.27	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			09/27/2013	146.38	146.38	146.38	146.38	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			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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/01/2013	420.97	420.97	420.97	420.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2013	142.20	142.20	142.20	142.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2013	135.08	135.08	135.08	135.08	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			10/09/2013	123.54	123.54	123.54	123.54	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			10/11/2013	16.18	16.18	16.18	16.18	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			10/14/2013	19.45	19.45	19.45	19.45	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			10/23/2013	18.48	18.48	18.48	18.48	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			10/24/2013	17.87	17.87	17.87	17.87	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			10/28/2013	22.24	22.24	22.24	22.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2013	66.94	66.94	66.94	66.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2013	24.28	24.28	24.28	24.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2013	21.56	21.56	21.56	21.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2013	123.46	123.46	123.46	123.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2013	117.29	117.29	117.29	117.29	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			11/05/2013	364.58	364.58	364.58	364.58	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/07/2013	116.70	116.70	116.70	116.70	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			11/11/2013	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			11/15/2013	102.34	102.34	102.34	102.34	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			11/21/2013	97.32	97.32	97.32	97.32	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	0.01	0.01	0.01	0.01	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			11/29/2013	21,894.33	21,894.33	21,894.33	21,894.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2013	100.27	100.27	100.27	100.27	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			11/26/2013	284.49	284.49	284.49	284.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2013	88.30	88.30	88.30	88.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2013	9,727.34	9,727.34	9,727.34	9,727.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2013	85.75	85.75	85.75	85.75	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			12/05/2013	98.75	98.75	98.75	98.75	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			12/05/2013	19,014.29	19,014.29	19,014.29	19,014.29	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			12/10/2013	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			12/09/2013	106.17	106.17	106.17	106.17	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			12/16/2013	92.34	92.34	92.34	92.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2013	279.21	279.21	279.21	279.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2013	121.93	121.93	121.93	121.93	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			12/24/2013	411.63	411.63	411.63	411.63	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			12/26/2013	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			12/30/2013	140.69	140.69	140.69	140.69	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	412.39	412.39	412.39	412.39	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			01/09/2014	2,249.98	2,249.98	2,249.98	2,249.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2014	127.07	127.07	127.07	127.07	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			01/08/2014	126.03	126.03	126.03	126.03	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			01/09/2014	131.53	131.53	131.53	131.53	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/06/2014	134.84	134.84	134.84	134.84	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			01/13/2014	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	8,611.13	8,611.13	8,611.13	8,611.13	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			01/21/2014	118.91	118.91	118.91	118.91	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			01/22/2014	469.72	469.72	469.72	469.72	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			01/23/2014	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			01/30/2014	110.74	110.74	110.74	110.74	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			01/31/2014	38,486.70	38,486.70	38,486.70	38,486.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2014	356.43	356.43	356.43	356.43	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			01/27/2014	118.80	118.80	118.80	118.80	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			02/03/2014	106.86	106.86	106.86	106.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2014	338.85	338.85	338.85	338.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2014	114.44	114.44	114.44	114.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2014	115.83	115.83	115.83	115.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2014	126.44	126.44	126.44	126.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2014	360.48	360.48	360.48	360.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2014	117.31	117.31	117.31	117.31	0.00	0.00



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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			02/12/2014	3,312.50	3,312.50	3,312.50	3,312.50	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			02/14/2014	124.85	124.85	124.85	124.85	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			02/19/2014	479.04	479.04	479.04	479.04	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			02/20/2014	121.08	121.08	121.08	121.08	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			02/24/2014	120.93	120.93	120.93	120.93	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			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	110.66	110.66	110.66	110.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2014	20,667.93	20,667.93	20,667.93	20,667.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2014	110.14	110.14	110.14	110.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2014	49,426.17	49,426.17	49,426.17	49,426.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2014	23,498.46	23,498.46	23,498.46	23,498.46	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			03/03/2014	189.45	189.45	189.45	189.45	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			03/05/2014	165.83	165.83	165.83	165.83	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			03/07/2014	166.70	166.70	166.70	166.70	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			03/14/2014	10,425.46	10,425.46	10,425.46	10,425.46	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

18999993 MONEY MARKET INVESTMENT POOL 0.314/2014 16.37	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET INVESTMENT POOL 03/17/2014 168.29 168.29 168.29 168.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/18/2014 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 03/26/2014 234.44 229.44 229.44 231.32 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/26/2014 228.48 229.44 229.44 229.44 229.44 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/26/2014 228.48 228.48 228.48 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/27/2014 273.15 273.15 273.15 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/27/2014 184.03 184.38 184.38 184.38 184.38 184.38	818999963	MONEY MARKET INVESTMENT POOL			03/13/2014	137.07	137.07	137.07	137.07	0.00	0.00
B18999983 MONEY MARKET INVESTMENT POOL 03/18/2014 170.34	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 03/19/2014 170.34 170.34 170.34 170.34 170.34 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 03/20/2014 229.44<	818999963	MONEY MARKET INVESTMENT POOL			03/17/2014	168.29	168.29	168.29	168.29	0.00	0.00
818899963 MONEY MARKET INVESTMENT POOL 03/20/2014 23.13.2 23.13.2 23.13.2 23.13.2 20.14 20.00	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 03/21/2014 229.48 229.48 22	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 03/26/2014 23.4.45 234.81 234.81 2	818999963	MONEY MARKET INVESTMENT POOL			03/20/2014	231.32	231.32	231.32	231.32	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 03/24/2014 228.48 228.48 228.48 228.48 228.48 20.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/25/2014 728.81 728.81 728.81 728.81 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/28/2014 20.36 206.36 206.36 206.36 206.36 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/24/2014 12,348.18 12,348.18 12,348.18 12,348.18 12,348.18 12,348.18 12,348.18 12,348.18 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/31/2014 184.38 184.38 184.38 184.38 184.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 567.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/02/2014 266.53 265.53 256.53 265.53 266.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			03/21/2014	229.44	229.44	229.44	229.44	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 03/25/2014 72.8.11 72.8.11 72.8.11 72.8.11 72.8.11 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/27/2014 26.36 206.36 206.36 206.36 206.36 206.36 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 81899963 MONEY MARKET INVESTMENT POOL 03/31/2014 184.38 184.38 184.38 184.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/31/2014 12.064.99 12.064.99 12.064.99 12.064.99 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 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 04/01/2014 206.57 206.5	818999963	MONEY MARKET INVESTMENT POOL			03/26/2014	234.45	234.45	234.45	234.45	0.00	0.00
818999933 MONEY MARKET INVESTMENT POOL 03/27/2014 273.15 273.15 273.15 273.15 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 03/28/2014 206.36 206.36 206.36 206.36 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 03/24/2014 18.43.8 184.38 184.38 184.38 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 03/31/2014 18.064.99 12,064.99 12,064.99 12,064.99 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 567.77 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 04/03/2014 256.53 256.53 256.53 266.57 0.00 0.00 81899993 MONEY MARKET INVESTMENT POOL 04/03/2014 266.79 266.79 266.79 0.00 0.00 81899993 MONEY MARKET INVESTMENT POOL 04/03/2014 266.57 206.57 206.57 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 03/28/2014 206.36 206.36 206.36 206.36 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 03/31/2014 12,064.99 12,064.99 12,064.99 12,064.99 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 04/02/2014 256.53 256.53 256.53 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 04/03/2014 207.06 207.06 207.06 207.06 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 04/04/2014 268.79 268.79 268.79 268.79 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 04/10/2014 206.57 206.57 206.57 206.57 0.00 0.00 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>03/25/2014</td> <td>728.81</td> <td>728.81</td> <td>728.81</td> <td>728.81</td> <td>0.00</td> <td>0.00</td>	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 03/24/2014 12,348.18 12,348.18 12,348.18 12,348.18 12,348.18 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/31/2014 184.38 184.38 184.38 184.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 567.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/01/2014 256.53 256.53 256.53 256.53 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/02/2014 256.53 265.53 256.53 256.53 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/03/2014 266.79 268.79 268.79 268.79 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/09/2014 206.57 206.57 206.57 206.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74 10.74 10.74	818999963	MONEY MARKET INVESTMENT POOL			03/27/2014	273.15	273.15	273.15	273.15	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 03/31/2014 184.38 184.38 184.38 184.38 184.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/31/2014 12,064.99 12,064.99 12,064.99 12,064.99 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 567.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/02/2014 256.53 256.53 256.53 256.53 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/03/2014 207.06 207.06 207.06 207.06 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/04/2014 268.79 268.79 268.79 268.79 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 204.75 204.75 206.57 206.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 204.75 204.75 204.75 20	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 03/31/2014 12,064.99 12,064.99 12,064.99 12,064.99 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 04/03/2014 207.06 207.06 207.06 207.06 207.06 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 04/04/2014 268.79 268.79 268.79 268.79 268.79 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 204.75 206.57 206.57 206.57 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.	818999963	MONEY MARKET INVESTMENT POOL			03/24/2014	12,348.18	12,348.18	12,348.18	12,348.18	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 567.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/02/2014 256.53 256.53 256.53 256.53 256.53 20.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/03/2014 207.06 207.07 208.07 208.07 208.07 208.07 208.07 209.07	818999963	MONEY MARKET INVESTMENT POOL			03/31/2014	184.38	184.38	184.38	184.38	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/02/2014 256.53 256.53 256.53 256.53 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/03/2014 207.06 207.06 207.06 207.06 207.06 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/04/2014 268.79 268.79 268.79 268.79 268.79 206.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 204.75 204.75 204.75 204.75 204.75 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>03/31/2014</td> <td>12,064.99</td> <td>12,064.99</td> <td>12,064.99</td> <td>12,064.99</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			03/31/2014	12,064.99	12,064.99	12,064.99	12,064.99	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/03/2014 207.06 207.06 207.06 207.06 207.06 207.06 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/04/2014 268.79 268.79 268.79 268.79 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 204.75 204.75 206.57 206.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74 <td< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>04/01/2014</td><td>567.77</td><td>567.77</td><td>567.77</td><td>567.77</td><td>0.00</td><td>0.00</td></td<>	818999963	MONEY MARKET INVESTMENT POOL			04/01/2014	567.77	567.77	567.77	567.77	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/04/2014 268.79 268.79 268.79 268.79 268.79 268.79 268.79 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/09/2014 206.57 206.57 206.57 206.57 204.75 204.75 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74 10.74 10.74 10.74 10.74 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 203.37 203.37 203.37 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 34,007.90 34,007.90 34,007.90 34,007.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/08/2014 627.60 627.60 627.60 627.60 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 04/07/2014 627.60 627.60 627.60 627.60 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 04/07/201	818999963	MONEY MARKET INVESTMENT POOL			04/02/2014	256.53	256.53	256.53	256.53	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/09/2014 206.57 206.57 206.57 206.57 206.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 204.75 204.75 204.75 204.75 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 203.37 203.37 203.37 203.37 203.37 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 34,007.90 34,007.90 34,007.90 34,007.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/08/2014 627.60 627.60 627.60 627.60 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/07/2014 627.60 627.60 627.60 627.60 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/07/2014 209.68 209.68 209.68 209.68 209.68 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			04/03/2014	207.06	207.06	207.06	207.06	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 204.75 204.75 204.75 204.75 204.75 204.75 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74 10.74 10.74 10.74 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 203.37 203.37 203.37 203.37 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 34,007.90 34,007.90 34,007.90 34,007.90 34,007.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/08/2014 627.60 627.60 627.60 627.60 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 04/07/2014 209.68 209.68 209.68 209.68 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			04/04/2014	268.79	268.79	268.79	268.79	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74	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 04/11/2014 203.37 203.37 203.37 203.37 203.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 04/11/2014 34,007.90 34,007.90 34,007.90 34,007.90 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 04/07/2014 209.68 209.68 209.68 209.68 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			04/10/2014	204.75	204.75	204.75	204.75	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 34,007.90 34,007.90 34,007.90 34,007.90 34,007.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/08/2014 627.60 627.60 627.60 627.60 627.60 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/07/2014 209.68 209.68 209.68 209.68 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			04/10/2014	10.74	10.74	10.74	10.74	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 04/07/2014 209.68 209.68 209.68 209.68 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 04/07/2014 209.68 209.68 209.68 209.68 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			04/11/2014	34,007.90	34,007.90	34,007.90	34,007.90	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			04/07/2014	209.68	209.68	209.68	209.68	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 04/08/2014 2,550.00 2,550.00 2,550.00 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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/16/2014	207.01	207.01	207.01	207.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2014	206.52	206.52	206.52	206.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2014	622.82	622.82	622.82	622.82	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			04/14/2014	13,545.00	13,545.00	13,545.00	13,545.00	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			04/21/2014	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			04/29/2014	614.57	614.57	614.57	614.57	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			04/30/2014	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			05/07/2014	200.33	200.33	200.33	200.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2014	198.41	198.41	198.41	198.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2014	2,712.50	2,712.50	2,712.50	2,712.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2014	562.50	562.50	562.50	562.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2014	200.30	200.30	200.30	200.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2014	203.33	203.33	203.33	203.33	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			05/12/2014	202.94	202.94	202.94	202.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2014	636.09	636.09	636.09	636.09	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 05/14/2014 189.29 189.29 189.29 189.29 0.00 81899963 MONEY MARKET INVESTMENT POOL 05/14/2014 4,347.50 4,347.50 4,347.50 4,347.50 4,347.50 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/15/2014 206.42 206.42 206.42 206.42 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/16/2014 197.51 197.51 197.51 197.51 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/21/2014 196.39 196.39 196.39 196.39 0.00	0.00 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 05/15/2014 206.42 206.42 206.42 206.42 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/16/2014 197.51 197.51 197.51 197.51 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 05/21/2014 196.39 196.39 196.39 196.39 0.00	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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/23/2014 196.19 196.19 196.19 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/20/2014 599.52 599.52 599.52 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/30/2014 2,282.50 2,282.50 2,282.50 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 05/30/2014 195.18 195.18 195.18 195.18 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/29/2014 202.47 202.47 202.47 202.47 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 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 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 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 06/09/2014 203.02 203.02 203.02 203.02 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/12/2014 202.89 202.89 202.89 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 19,188.47 19,188.47 19,188.47 19,188.47 0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/13/2014	210.00	210.00	210.00	210.00	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			06/24/2014	606.63	606.63	606.63	606.63	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			06/24/2014	17,996.66	17,996.66	17,996.66	17,996.66	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			06/26/2014	205.53	205.53	205.53	205.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2014	1,357.54	1,357.54	1,357.54	1,357.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2014	205.35	205.35	205.35	205.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2014	203.71	203.71	203.71	203.71	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			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			07/08/2014	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			07/07/2014	224.20	224.20	224.20	224.20	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			07/15/2014	14,925.00	14,925.00	14,925.00	14,925.00	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			07/17/2014	194.92	194.92	194.92	194.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2014	195.44	195.44	195.44	195.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2014	41,217.58	41,217.58	41,217.58	41,217.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2014	585.57	585.57	585.57	585.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2014	161.32	161.32	161.32	161.32	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			07/22/2014	12,126.56	12,126.56	12,126.56	12,126.56	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			07/28/2014	5,989.05	5,989.05	5,989.05	5,989.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2014	492.74	492.74	492.74	492.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2014	178.29	178.29	178.29	178.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2014	16,386.64	16,386.64	16,386.64	16,386.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2014	166.50	166.50	166.50	166.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2014	217.93	217.93	217.93	217.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2014	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			08/05/2014	524.37	524.37	524.37	524.37	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			08/06/2014	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			08/15/2014	180.29	180.29	180.29	180.29	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/11/2014	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	173.78	173.78	173.78	173.78	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			08/19/2014	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			08/21/2014	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			08/18/2014	182.15	182.15	182.15	182.15	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			08/25/2014	174.18	174.18	174.18	174.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2014	4,158.23	4,158.23	4,158.23	4,158.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2014	23,918.88	23,918.88	23,918.88	23,918.88	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			08/26/2014	520.47	520.47	520.47	520.47	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			09/03/2014	698.43	698.43	698.43	698.43	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			09/05/2014	172.25	172.25	172.25	172.25	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			09/08/2014	173.36	173.36	173.36	173.36	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			09/15/2014	175.57	175.57	175.57	175.57	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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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/16/2014	44,045.28	44,045.28	44,045.28	44,045.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2014	168.40	168.40	168.40	168.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2014	169.94	169.94	169.94	169.94	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			09/18/2014	20,968.72	20,968.72	20,968.72	20,968.72	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	162.25	162.25	162.25	162.25	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			09/25/2014	163.98	163.98	163.98	163.98	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			10/02/2014	158.15	158.15	158.15	158.15	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			10/03/2014	154.17	154.17	154.17	154.17	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			10/06/2014	160.45	160.45	160.45	160.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2014	525.52	525.52	525.52	525.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2014	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			10/10/2014	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			10/15/2014	168.28	168.28	168.28	168.28	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			10/16/2014	165.02	165.02	165.02	165.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2014	162.65	162.65	162.65	162.65	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/17/2014	5,375.00	5,375.00	5,375.00	5,375.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2014	167.29	167.29	167.29	167.29	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	7,130.56	7,130.56	7,130.56	7,130.56	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			10/24/2014	157.58	157.58	157.58	157.58	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			10/31/2014	158.74	158.74	158.74	158.74	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	474.40	474.40	474.40	474.40	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			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	8,776.90	8,776.90	8,776.90	8,776.90	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			11/03/2014	172.30	172.30	172.30	172.30	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			11/05/2014	197.63	197.63	197.63	197.63	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			11/07/2014	165.29	165.29	165.29	165.29	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			11/12/2014	163.77	163.77	163.77	163.77	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			11/10/2014	166.98	166.98	166.98	166.98	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 11/10/2014 4,455.00 4,455.00 4,455.00 4,455.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/11/2014 204.50 204.50 204.50 204.50 204.50 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/18/2014 487.52 487.52 487.52 487.52 487.52 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2014 159.01 159.01 159.01 159.01 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2014 160.87 160.87 160.87 160.87 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2014 10,383.60 10,383.60 10,383.60 0.0383.60 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 161.54 161.54 161.54 161.54 0.00	al Loss
818999963 MONEY MARKET INVESTMENT POOL 11/17/2014 204.50 204.50 204.50 204.50 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/18/2014 487.52 487.52 487.52 487.52 487.52 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2014 159.01 159.01 159.01 159.01 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 160.87 160.87 160.87 160.87 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 10,383.60 10,383.60 10,383.60 10,383.60 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/18/2014 487.52 487.52 487.52 487.52 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2014 159.01 159.01 159.01 159.01 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 160.87 160.87 160.87 160.87 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 10,383.60 10,383.60 10,383.60 10,383.60 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/19/2014 159.01 159.01 159.01 159.01 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 160.87 160.87 160.87 160.87 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 10,383.60 10,383.60 10,383.60 10,383.60 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 160.87 160.87 160.87 160.87 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 10,383.60 10,383.60 10,383.60 10,383.60 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 10,383.60 10,383.60 10,383.60 0.00	0.00
	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/21/2014 161.54 161.54 161.54 0.00	0.00
	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/21/2014 3,356.87 3,356.87 3,356.87 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/25/2014 472.26 472.26 472.26 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/24/2014 157.78 157.78 157.78 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/25/2014 25,226.29 25,226.29 25,226.29 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/26/2014 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/27/2014 158.30 158.30 158.30 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/04/2014 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/02/2014 453.58 453.58 453.58 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/03/2014 153.13 153.13 153.13 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/05/2014 155.69 155.69 155.69 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/04/2014 155.13 155.13 155.13 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/08/2014 154.41 154.41 154.41 154.41 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/09/2014 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 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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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/18/2014	181.67	181.67	181.67	181.67	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			12/17/2014	177.20	177.20	177.20	177.20	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			12/22/2014	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			12/26/2014	178.53	178.53	178.53	178.53	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	7,378.91	7,378.91	7,378.91	7,378.91	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			12/31/2014	162.31	162.31	162.31	162.31	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	12,992.17	12,992.17	12,992.17	12,992.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2015	352.09	352.09	352.09	352.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2015	525.85	525.85	525.85	525.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2015	169.85	169.85	169.85	169.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2015	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2015	175.63	175.63	175.63	175.63	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			01/08/2015	35,845.00	35,845.00	35,845.00	35,845.00	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			01/13/2015	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



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	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 N	MONEY MARKET INVESTMENT POOL			01/16/2015	178.43	178.43	178.43	178.43	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/22/2015	170.67	170.67	170.67	170.67	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/20/2015	191.44	191.44	191.44	191.44	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/21/2015	766.76	766.76	766.76	766.76	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/23/2015	188.46	188.46	188.46	188.46	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/27/2015	605.34	605.34	605.34	605.34	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/28/2015	197.24	197.24	197.24	197.24	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/29/2015	196.95	196.95	196.95	196.95	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/30/2015	188.60	188.60	188.60	188.60	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/26/2015	203.53	203.53	203.53	203.53	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/02/2015	196.40	196.40	196.40	196.40	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/03/2015	563.01	563.01	563.01	563.01	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/04/2015	168.38	168.38	168.38	168.38	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/06/2015	169.95	169.95	169.95	169.95	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/05/2015	217.76	217.76	217.76	217.76	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/09/2015	179.05	179.05	179.05	179.05	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/10/2015	530.34	530.34	530.34	530.34	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/11/2015	173.01	173.01	173.01	173.01	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/12/2015	184.15	184.15	184.15	184.15	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/13/2015	177.48	177.48	177.48	177.48	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/20/2015	162.64	162.64	162.64	162.64	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/16/2015	177.19	177.19	177.19	177.19	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/18/2015	705.34	705.34	705.34	705.34	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/19/2015	175.96	175.96	175.96	175.96	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/25/2015	251.75	251.75	251.75	251.75	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/25/2015	254.07	254.07	254.07	254.07	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/26/2015	166.95	166.95	166.95	166.95	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/26/2015	20,338.55	20,338.55	20,338.55	20,338.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2015	225.71	225.71	225.71	225.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2015	4,578.31	4,578.31	4,578.31	4,578.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2015	499.27	499.27	499.27	499.27	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			03/05/2015	182.80	182.80	182.80	182.80	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			03/04/2015	181.47	181.47	181.47	181.47	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			03/03/2015	605.07	605.07	605.07	605.07	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			03/10/2015	4,787.12	4,787.12	4,787.12	4,787.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2015	180.62	180.62	180.62	180.62	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			03/12/2015	183.24	183.24	183.24	183.24	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			03/17/2015	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	182.99	182.99	182.99	182.99	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			03/20/2015	182.50	182.50	182.50	182.50	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			03/25/2015	13,500.00	13,500.00	13,500.00	13,500.00	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			03/24/2015	541.97	541.97	541.97	541.97	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			03/26/2015	179.14	179.14	179.14	179.14	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			03/27/2015	8,051.25	8,051.25	8,051.25	8,051.25	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			04/03/2015	160.25	160.25	160.25	160.25	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			03/30/2015	181.82	181.82	181.82	181.82	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			04/07/2015	37,428.15	37,428.15	37,428.15	37,428.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2015	171.67	171.67	171.67	171.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2015	14,511.61	14,511.61	14,511.61	14,511.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2015	165.97	165.97	165.97	165.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2015	178.56	178.56	178.56	178.56	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			04/16/2015	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			04/15/2015	170.71	170.71	170.71	170.71	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			04/14/2015	511.75	511.75	511.75	511.75	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			04/20/2015	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/24/2015	157.14	157.14	157.14	157.14	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			04/27/2015	157.92	157.92	157.92	157.92	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			05/01/2015	166.37	166.37	166.37	166.37	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			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			05/08/2015	161.45	161.45	161.45	161.45	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			05/21/2015	152.23	152.23	152.23	152.23	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			05/20/2015	146.01	146.01	146.01	146.01	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
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			05/26/2015	149.44	149.44	149.44	149.44	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

818999963 MONEY MARKET INVESTMENT POOL 06012015 149.37 149.37 149.37 149.37 149.37 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06032015 158.85 154.85 154.85 154.85 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06032015 158.34 158.34 158.34 158.34 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06052015 182.26 162.26 <t< th=""><th>Cusip</th><th>Description</th><th>Coupon</th><th>MatDate</th><th>Trade Date</th><th>Par/Shares</th><th>Orig Cost</th><th>Prior Mkt/Cost</th><th>Current Market</th><th>Unreal Gain</th><th>Unreal Loss</th></t<>	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
MONEY MARKET INVESTMENT POOL 06/03/2015 154.85 154.85 154.85 154.85 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/01/2015	149.37	149.37	149.37	149.37	0.00	0.00
B1899963 MONEY MARKET INVESTMENT POOL 06/05/2015 158.34	818999963	MONEY MARKET INVESTMENT POOL			06/02/2015	484.86	484.86	484.86	484.86	0.00	0.00
B1899983 MONEY MARKET INVESTMENT POOL 06/03/2015 162.26 162.26 162.26 162.26 162.26 10.00 0.00 B1899983 MONEY MARKET INVESTMENT POOL 06/03/2015 161.67	818999963	MONEY MARKET INVESTMENT POOL			06/03/2015	154.85	154.85	154.85	154.85	0.00	0.00
18999963 MONEY MARKET INVESTMENT POOL 06/03/2015 44,151.40 44,151.40 44,151.40 44,151.40 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/08/2015 534.57 534.57 534.57 534.57 534.57 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/09/2015 163.16 163.16 163.16 163.16 163.16 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/11/2015 162.56 162.56 162.56 162.56 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/11/2015 163.78 163.78 163.78 163.78 163.78 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/17/2015 164.61 164.61 164.61 164.61 164.61 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/15/2015 168.98 168.98 168.98 168.98 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/15/2015 163.93 163.93 163.93 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/16/2015 163.91 491.94 491.9	818999963	MONEY MARKET INVESTMENT POOL			06/04/2015	158.34	158.34	158.34	158.34	0.00	0.00
B18999963 MONEY MARKET INVESTMENT POOL 06/09/2015 534.57	818999963	MONEY MARKET INVESTMENT POOL			06/05/2015	162.26	162.26	162.26	162.26	0.00	0.00
B18999963 MONEY MARKET INVESTMENT POOL 06/09/2015 534.57 534.57 534.57 534.57 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 06/10/2015 163.16 163.16 163.16 163.16 163.16 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 06/12/2015 163.78 163.78 163.78 163.78 163.78 163.78 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 06/12/2015 164.61 164.61 164.61 164.61 164.61 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 06/15/2015 168.98 168.98 168.98 168.98 168.98 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 06/18/2015 163.93 163.93 163.93 163.93 163.93 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 06/18/2015 169.94 491.94	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 06/10/2015 163.16 163.16 163.16 163.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/11/2015 162.56 162.56 162.56 162.56 162.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/17/2015 164.61 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>06/08/2015</td> <td>161.67</td> <td>161.67</td> <td>161.67</td> <td>161.67</td> <td>0.00</td> <td>0.00</td>	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 06/11/2015 162.56 162.56 162.56 162.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/12/2015 163.78 163.78 163.78 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 06/15/2015 168.98 168.98 168.98 168.98 168.99 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/18/2015 163.93 163.93 163.93 163.93 163.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/18/2015 5,040.56 5,040.56 5,040.56 5,040.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/19/2015 168.63 168.63 168.63 168.63 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/19/2015 379.57 379.57 379.57 <t< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>06/09/2015</td><td>534.57</td><td>534.57</td><td>534.57</td><td>534.57</td><td>0.00</td><td>0.00</td></t<>	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 06/12/2015 163.78 163.78 163.78 163.78 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/15/2015 164.61 164.61 164.61 164.61 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/15/2015 163.93 163.93 163.93 163.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/16/2015 491.94 491.94 491.94 491.94 491.94 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/18/2015 5,040.56 5,040.56 5,040.56 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/19/2015 168.63 168.63 168.63 168.63 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/19/2015 379.57 379.57 379.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/26/2015 159.13 159.13 159.13 159.13 159.13 159.1	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 06/17/2015 164.61 164.61 164.61 164.61 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 06/18/2015 491.94 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>06/11/2015</td> <td>162.56</td> <td>162.56</td> <td>162.56</td> <td>162.56</td> <td>0.00</td> <td>0.00</td>	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 06/15/2015 168.98 168.98 168.98 168.98 168.98 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/18/2015 163.93 163.93 163.93 163.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/18/2015 5,040.56 5,040.56 5,040.56 5,040.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/19/2015 168.63 168.63 168.63 168.63 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/19/2015 379.57 379.57 379.57 379.57 0.00 0.00 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 06/22/2015 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57	818999963	MONEY MARKET INVESTMENT POOL			06/12/2015	163.78	163.78	163.78	163.78	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 06/18/2015 163.93 163.93 163.93 163.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/16/2015 491.94 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>06/17/2015</td> <td>164.61</td> <td>164.61</td> <td>164.61</td> <td>164.61</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			06/17/2015	164.61	164.61	164.61	164.61	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 06/16/2015 491.94 491.94 491.94 491.94 491.94 491.94 491.94 491.94 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/18/2015 168.63 168.63 168.63 168.63 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/19/2015 379.57 379.57 379.57 379.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/26/2015 159.13 159.13 159.13 159.13 159.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/26/2015 162.57 162.57 162.57 162.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/23/2015 484.49 484.49 484.49 484.49 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/23/2015 5,061.93 5,061.93 5,061.93 5,061.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/23/2015	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 06/18/2015 5,040.56 5,040.56 5,040.56 5,040.56 5,040.56 5,040.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/19/2015 379.57 379.57 379.57 379.57 379.57 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/26/2015 159.13 159.13 159.13 159.13 159.13 159.13 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 06/23/2015 484.49 484.49 484.49 484.49 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 06/23/2015 163.21 163.21 163.21 163.21 163.21 163.21 163.21 163.21 163.21 163.21	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 06/19/2015 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 06/26/2015 159.13 159.13 159.13 159.13 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 06/23/2015 5,061.93 5,061.93 5,061.93 5,061.93 5,061.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/24/2015 163.21 163.21 163.21 163.21 163.21 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/25/2015 675.00 675.00 675.00 675.00 0.00 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 06/19/2015 379.57 379.57 379.57 379.57 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 06/22/2015 484.49 484.49 484.49 484.49 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 06/24/2015 163.21 163.21 163.21 163.21 163.21 10.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/24/2015 163.21 163.21 163.21 163.21 163.21 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/18/2015	5,040.56	5,040.56	5,040.56	5,040.56	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/26/2015 159.13 159.13 159.13 159.13 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 06/23/2015 5,061.93 5,061.93 5,061.93 5,061.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/24/2015 163.21 163.21 163.21 163.21 163.21 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			06/19/2015	168.63	168.63	168.63	168.63	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/22/2015 162.57 162.57 162.57 162.57 162.57 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/23/2015 5,061.93 5,061.93 5,061.93 5,061.93 5,061.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/24/2015 163.21 163.21 163.21 163.21 163.21 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/25/2015 675.00 675.00 675.00 675.00 675.00 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 484.49 484.49 484.49 484.49 484.49 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 06/24/2015 163.21 163.21 163.21 163.21 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 06/23/2015 5,061.93 5,061.93 5,061.93 5,061.93 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 06/25/2015 675.00 675.00 675.00 675.00 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 06/24/2015 163.21 163.21 163.21 163.21 163.21 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			06/23/2015	484.49	484.49	484.49	484.49	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			06/23/2015	5,061.93	5,061.93	5,061.93	5,061.93	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			06/25/2015	675.00	675.00	675.00	675.00	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			06/26/2015	1,043.21	1,043.21	1,043.21	1,043.21	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/25/2015 160.72 160.72 160.72 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 06/29/2015 174.00 174.00 174.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/29/2015	174.00	174.00	174.00	174.00	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/30/2015	517.24	517.24	517.24	517.24	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			07/02/2015	153.56	153.56	153.56	153.56	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			07/10/2015	155.35	155.35	155.35	155.35	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			07/11/2015	160.39	160.39	160.39	160.39	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			07/14/2015	475.24	475.24	475.24	475.24	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			07/16/2015	162.39	162.39	162.39	162.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2015	161.04	161.04	161.04	161.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2015	151.61	151.61	151.61	151.61	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			07/20/2015	15,651.03	15,651.03	15,651.03	15,651.03	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			07/24/2015	144.91	144.91	144.91	144.91	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			07/27/2015	151.57	151.57	151.57	151.57	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			07/28/2015	461.26	461.26	461.26	461.26	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			07/30/2015	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			08/05/2015	151.28	151.28	151.28	151.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2015	149.49	149.49	149.49	149.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2015	149.46	149.46	149.46	149.46	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 08/04/2015 469.38 469.38 469.38 469.38 469.38 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2015 32,876.94 32,876.94 32,876.94 32,876.94 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/03/2015 152.58 152.58 152.58 152.58 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/14/2015 161.35 161.35 161.35 161.35 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/11/2015 435.25 435.25 435.25 435.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/11/2015 7,586.84 7,586.84 7,585.84 7,585.84 0.00	l Loss
818999963 MONEY MARKET INVESTMENT POOL 08/03/2015 152.58 152.58 152.58 152.58 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/14/2015 161.35 161.35 161.35 161.35 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/10/2015 143.23 143.23 143.23 143.23 143.23 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 08/14/2015 161.35 161.35 161.35 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/10/2015 143.23 143.23 143.23 143.23 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 08/10/2015 143.23 143.23 143.23 143.23 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 435.25 435.25 435.25 0.00	0.00
	0.00
818000063 MONEY MARKET INVESTMENT DOOL 08/41/2015 7.585.84 7.585.84 7.585.84 0.00	0.00
0.00 0011/2010 1,000.04 1,000.04 1,000.04 1,000.04 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 08/13/2015 148.02 148.02 148.02 148.02 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/12/2015 23,401.01 23,401.01 23,401.01 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 08/17/2015 6,061.67 6,061.67 6,061.67 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/18/2015 462.88 462.88 462.88 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/19/2015 145.95 145.95 145.95 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/20/2015 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/26/2015 142.63 142.63 142.63 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/26/2015 17,444.02 17,444.02 17,444.02 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/27/2015 148.53 148.53 148.53 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/27/2015 1,820.00 1,820.00 1,820.00 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/28/2015 132.15 132.15 132.15 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 08/24/2015 9,200.84 9,200.84 9,200.84 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/25/2015 1,650.00 1,650.00 1,650.00 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/24/2015 140.89 140.89 140.89 0.00	
818999963 MONEY MARKET INVESTMENT POOL 09/02/2015 167.37 167.37 167.37 0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/31/2015	122.12	122.12	122.12	122.12	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			09/03/2015	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			08/31/2015	7,040.00	7,040.00	7,040.00	7,040.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2015	10,355.00	10,355.00	10,355.00	10,355.00	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			09/08/2015	0.01	0.01	0.01	0.01	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			09/14/2015	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			09/16/2015	33,205.44	33,205.44	33,205.44	33,205.44	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			09/22/2015	7,100.00	7,100.00	7,100.00	7,100.00	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			09/22/2015	412.55	412.55	412.55	412.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2015	146.43	146.43	146.43	146.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2015	134.61	134.61	134.61	134.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2015	132.85	132.85	132.85	132.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2015	52,599.14	52,599.14	52,599.14	52,599.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2015	142.74	142.74	142.74	142.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2015	135.80	135.80	135.80	135.80	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			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			10/07/2015	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
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			10/06/2015	418.47	418.47	418.47	418.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2015	147.12	147.12	147.12	147.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2015	170.50	170.50	170.50	170.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2015	431.66	431.66	431.66	431.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2015	143.45	143.45	143.45	143.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2015	148.00	148.00	148.00	148.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2015	155.47	155.47	155.47	155.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2015	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			10/28/2015	136.92	136.92	136.92	136.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2015	140.42	140.42	140.42	140.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2015	138.87	138.87	138.87	138.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2015	418.45	418.45	418.45	418.45	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/27/2015	12,708.58	12,708.58	12,708.58	12,708.58	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			11/03/2015	399.65	399.65	399.65	399.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2015	133.24	133.24	133.24	133.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2015	131.51	131.51	131.51	131.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2015	129.76	129.76	129.76	129.76	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			11/09/2015	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			11/10/2015	16,921.25	16,921.25	16,921.25	16,921.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2015	126.95	126.95	126.95	126.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2015	24,179.54	24,179.54	24,179.54	24,179.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2015	126.20	126.20	126.20	126.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2015	131.10	131.10	131.10	131.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2015	124.87	124.87	124.87	124.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2015	125.97	125.97	125.97	125.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2015	384.65	384.65	384.65	384.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2015	1,030.59	1,030.59	1,030.59	1,030.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2015	126.65	126.65	126.65	126.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2015	131.15	131.15	131.15	131.15	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			11/26/2015	131.08	131.08	131.08	131.08	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/30/2015	251.73	251.73	251.73	251.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2015	10,379.99	10,379.99	10,379.99	10,379.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2015	24,993.12	24,993.12	24,993.12	24,993.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2015	380.29	380.29	380.29	380.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2015	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			12/07/2015	127.08	127.08	127.08	127.08	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			12/09/2015	119.74	119.74	119.74	119.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2015	130.83	130.83	130.83	130.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2015	143.28	143.28	143.28	143.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2015	26,532.74	26,532.74	26,532.74	26,532.74	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			12/16/2015	22,485.92	22,485.92	22,485.92	22,485.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2015	206.35	206.35	206.35	206.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2015	200.51	200.51	200.51	200.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2015	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			12/23/2015	227.77	227.77	227.77	227.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2015	269.33	269.33	269.33	269.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2015	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/31/2015	22,699.33	22,699.33	22,699.33	22,699.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2015	260.96	260.96	260.96	260.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2015	1,820.00	1,820.00	1,820.00	1,820.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2015	722.88	722.88	722.88	722.88	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			12/28/2015	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			01/08/2016	20,125.00	20,125.00	20,125.00	20,125.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2016	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			01/08/2016	244.90	244.90	244.90	244.90	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			01/11/2016	252.68	252.68	252.68	252.68	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			01/13/2016	257.40	257.40	257.40	257.40	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			01/20/2016	1,122.96	1,122.96	1,122.96	1,122.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2016	296.13	296.13	296.13	296.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2016	276.46	276.46	276.46	276.46	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			01/25/2016	300.00	300.00	300.00	300.00	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			01/26/2016	19,016.56	19,016.56	19,016.56	19,016.56	0.00	0.00
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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/29/2016	314.87	314.87	314.87	314.87	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			02/01/2016	325.67	325.67	325.67	325.67	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			02/04/2016	333.34	333.34	333.34	333.34	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			02/02/2016	996.25	996.25	996.25	996.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2016	330.52	330.52	330.52	330.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2016	15,317.97	15,317.97	15,317.97	15,317.97	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	328.54	328.54	328.54	328.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2016	322.84	322.84	322.84	322.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2016	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			02/16/2016	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			02/24/2016	353.43	353.43	353.43	353.43	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			02/25/2016	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/23/2016	1,016.26	1,016.26	1,016.26	1,016.26	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			02/29/2016	1,350.00	1,350.00	1,350.00	1,350.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2016	1,071.68	1,071.68	1,071.68	1,071.68	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			03/02/2016	210.52	210.52	210.52	210.52	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			03/07/2016	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			03/09/2016	299.87	299.87	299.87	299.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2016	297.71	297.71	297.71	297.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2016	295.35	295.35	295.35	295.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2016	875.58	875.58	875.58	875.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2016	39,826.05	39,826.05	39,826.05	39,826.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2016	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			03/17/2016	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			03/14/2016	293.07	293.07	293.07	293.07	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			03/21/2016	312.39	312.39	312.39	312.39	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			03/23/2016	298.95	298.95	298.95	298.95	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	303.71	303.71	303.71	303.71	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			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			03/28/2016	313.02	313.02	313.02	313.02	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			04/06/2016	35,824.64	35,824.64	35,824.64	35,824.64	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			04/06/2016	310.22	310.22	310.22	310.22	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			04/07/2016	0.01	0.01	0.01	0.01	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			04/05/2016	36,078.66	36,078.66	36,078.66	36,078.66	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	333.93	333.93	333.93	333.93	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			04/18/2016	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			04/22/2016	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			04/25/2016	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			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	29,664.18	29,664.18	29,664.18	29,664.18	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			04/28/2016	46,994.08	46,994.08	46,994.08	46,994.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2016	358.85	358.85	358.85	358.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2016	3,000.19	3,000.19	3,000.19	3,000.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2016	266.71	266.71	266.71	266.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2016	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			05/03/2016	1,047.81	1,047.81	1,047.81	1,047.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2016	347.92	347.92	347.92	347.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2016	346.95	346.95	346.95	346.95	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			05/09/2016	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			05/10/2016	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			05/11/2016	353.85	353.85	353.85	353.85	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			05/18/2016	375.10	375.10	375.10	375.10	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			05/20/2016	364.24	364.24	364.24	364.24	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			05/24/2016	1,070.34	1,070.34	1,070.34	1,070.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2016	355.50	355.50	355.50	355.50	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			05/23/2016	180.49	180.49	180.49	180.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2016	355.46	355.46	355.46	355.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2016	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			05/27/2016	356.19	356.19	356.19	356.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2016	358.35	358.35	358.35	358.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2016	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			06/06/2016	7.66	7.66	7.66	7.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2016	339.91	339.91	339.91	339.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2016	1,019.46	1,019.46	1,019.46	1,019.46	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			06/16/2016	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
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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/24/2016	27,720.84	27,720.84	27,720.84	27,720.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2016	322.45	322.45	322.45	322.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2016	26,280.62	26,280.62	26,280.62	26,280.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2016	961.07	961.07	961.07	961.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2016	327.23	327.23	327.23	327.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2016	330.58	330.58	330.58	330.58	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			06/27/2016	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			06/29/2016	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			07/08/2016	307.82	307.82	307.82	307.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2016	320.79	320.79	320.79	320.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2016	320.31	320.31	320.31	320.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2016	1,290.42	1,290.42	1,290.42	1,290.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2016	19,442.44	19,442.44	19,442.44	19,442.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2016	949.72	949.72	949.72	949.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2016	318.59	318.59	318.59	318.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2016	322.02	322.02	322.02	322.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2016	16,299.09	16,299.09	16,299.09	16,299.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2016	316.35	316.35	316.35	316.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2016	344.69	344.69	344.69	344.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2016	320.09	320.09	320.09	320.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2016	319.36	319.36	319.36	319.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2016	310.13	310.13	310.13	310.13	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			07/19/2016	970.55	970.55	970.55	970.55	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/25/2016	344.27	344.27	344.27	344.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2016	970.29	970.29	970.29	970.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2016	35,836.18	35,836.18	35,836.18	35,836.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2016	310.97	310.97	310.97	310.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2016	314.10	314.10	314.10	314.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2016	364.30	364.30	364.30	364.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2016	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			08/03/2016	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			08/04/2016	312.55	312.55	312.55	312.55	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			08/08/2016	312.41	312.41	312.41	312.41	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			08/09/2016	5,775.00	5,775.00	5,775.00	5,775.00	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			08/12/2016	311.13	311.13	311.13	311.13	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			08/15/2016	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			08/17/2016	324.48	324.48	324.48	324.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2016	329.95	329.95	329.95	329.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2016	324.20	324.20	324.20	324.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2016	319.92	319.92	319.92	319.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2016	326.23	326.23	326.23	326.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2016	982.34	982.34	982.34	982.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2016	323.16	323.16	323.16	323.16	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/26/2016	324.85	324.85	324.85	324.85	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			08/26/2016	6,470.12	6,470.12	6,470.12	6,470.12	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			08/29/2016	9,764.32	9,764.32	9,764.32	9,764.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2016	989.04	989.04	989.04	989.04	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			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			09/08/2016	298.23	298.23	298.23	298.23	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			09/09/2016	283.56	283.56	283.56	283.56	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			09/12/2016	291.23	291.23	291.23	291.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2016	870.52	870.52	870.52	870.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2016	297.91	297.91	297.91	297.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2016	303.34	303.34	303.34	303.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2016	5,125.00	5,125.00	5,125.00	5,125.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2016	332.02	332.02	332.02	332.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2016	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			09/20/2016	20,285.18	20,285.18	20,285.18	20,285.18	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			09/21/2016	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			09/26/2016	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



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818999963 MONEY MARKET INVESTMENT POOL 09/30/2016 4,259.37 4,259.37 4,259.37 4,259.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/03/2016 385.81 385.81 385.81 385.81 385.81 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 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 336.27 336.27 336.27 336.27 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 336.27 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 336.27 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 39,720.38 39,720.38 39,720.38 0.00 0.00 0.00 0.00 0.00 0.00 0.00	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET INVESTMENT POOL 10/03/2016 327.46 327.46 327.46 327.46 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	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 10/03/2016 385.81 385.81 385.81 385.81 385.81 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 4,426.00 4,426.00 4,426.00 4,426.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 336.27 336.27 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 10/13/2016 39,720.38 39,720.38 39,720.38 39,720.38 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/30/2016	4,259.37	4,259.37	4,259.37	4,259.37	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/04/2016 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 4,426.00 4,426.00 4,426.00 4,426.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 336.27 336.27 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 30.02 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			09/30/2016	327.46	327.46	327.46	327.46	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/05/2016 341.04 341.04 341.04 341.04 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 10/06/2016 332.75 332.75 332.75 332.75 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 10/06/2016 4,426.00 4,426.00 4,426.00 4,426.00 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 336.27 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 10/13/2016 39,720.38 39,720.38 39,720.38 39,720.38 0.00 0.0	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 10/06/2016 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 336.27 336.27 336.27 336.27 336.27 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			10/04/2016	1,068.95	1,068.95	1,068.95	1,068.95	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/06/2016 4,426.00 4,426.00 4,426.00 4,426.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 336.27 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/13/2016 39,720.38 39,720.38 39,720.38 39,720.38 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 10/07/2016 336.27 336.27 336.27 336.27 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 10/13/2016 39,720.38 39,720.38 39,720.38 39,720.38 39,720.38 0.00 0.0	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 10/13/2016 39,720.38 39,720.38 39,720.38 39,720.38 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/06/2016	4,426.00	4,426.00	4,426.00	4,426.00	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			10/07/2016	336.27	336.27	336.27	336.27	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/14/2016 341.32 341.32 341.32 341.32 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 10/12/2016 332.70 332.70 332.70 0.00 0.0	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 10/13/2016 335.74 335.74 335.74 0.00 0.0	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 10/10/2016 333.03 333.03 333.03 30.00 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 0.0	818999963	MONEY MARKET INVESTMENT POOL			10/11/2016	999.11	999.11	999.11	999.11	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/12/2016 1,674.65 1,674.65 1,674.65 0.00 0.0	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 10/17/2016 332.94 332.94 332.94 0.00 0.0	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 10/18/2016 996.30 996.30 996.30 996.30 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 10/19/2016 334.48 334.48 334.48 0.00 0.0	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 10/20/2016 324.88 324.88 324.88 324.88 0.00 0.0	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 0.00 0.0	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 10/26/2016 266.38 266.38 266.38 266.38 0.00 0.0	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 10/25/2016 990.95 990.95 990.95 990.95 0.00 0.0	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 10/27/2016 270.57 270.57 270.57 270.57 0.00 0.0	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 0.00 0.0	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 0.0	818999963	MONEY MARKET INVESTMENT POOL			10/28/2016	274.91	274.91	274.91	274.91	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/24/2016 327.50 327.50 327.50 0.00 0.0	818999963	MONEY MARKET INVESTMENT POOL			10/24/2016	327.50	327.50	327.50	327.50	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			11/04/2016	264.34	264.34	264.34	264.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2016	283.12	283.12	283.12	283.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2016	2,448.49	2,448.49	2,448.49	2,448.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2016	854.04	854.04	854.04	854.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2016	253.72	253.72	253.72	253.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2016	274.26	274.26	274.26	274.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2016	781.57	781.57	781.57	781.57	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			11/10/2016	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			11/07/2016	14,806.31	14,806.31	14,806.31	14,806.31	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			11/14/2016	245.72	245.72	245.72	245.72	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			11/17/2016	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			11/15/2016	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
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			11/22/2016	11,597.32	11,597.32	11,597.32	11,597.32	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			11/23/2016	230.52	230.52	230.52	230.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2016	476.08	476.08	476.08	476.08	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			11/29/2016	710.92	710.92	710.92	710.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2016	9,062.50	9,062.50	9,062.50	9,062.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2016	245.50	245.50	245.50	245.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2016	241.32	241.32	241.32	241.32	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			12/07/2016	51,440.73	51,440.73	51,440.73	51,440.73	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			12/07/2016	191.25	191.25	191.25	191.25	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			12/06/2016	555.54	555.54	555.54	555.54	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			12/13/2016	565.17	565.17	565.17	565.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	235.19	235.19	235.19	235.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2016	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			12/21/2016	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			12/22/2016	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	7,406.90	7,406.90	7,406.90	7,406.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	252.53	252.53	252.53	252.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2016	753.92	753.92	753.92	753.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	264.86	264.86	264.86	264.86	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	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	257.18	257.18	257.18	257.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	405.00	405.00	405.00	405.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	5,460.00	5,460.00	5,460.00	5,460.00	0.00	0.00
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			01/06/2017	278.19	278.19	278.19	278.19	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	1,224.99	1,224.99	1,224.99	1,224.99	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			01/09/2017	281.37	281.37	281.37	281.37	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			01/18/2017	1,216.50	1,216.50	1,216.50	1,216.50	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			01/20/2017	301.49	301.49	301.49	301.49	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			01/23/2017	303.82	303.82	303.82	303.82	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			01/26/2017	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			02/01/2017	328.43	328.43	328.43	328.43	0.00	0.00



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818999933 MONEY MARKET INVESTMENT POOL 20203707 281.07 261.07 261.07 261.07 261.07 261.07 261.07 261.07 261.07 261.07 261.07 261.00 0.00 200.00	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818989833 MONEY MARKET INVESTMENT POOL 01/01/2017 979.02 979.02 979.02 979.02 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 01/31/2017 12,633.62 12,633.62 12,633.62 12,633.62 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 01/30/2017 327.49 327.49 327.49 327.49 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 01/30/2017 297.97 2,279.74 2,279.72 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			02/02/2017	261.07	261.07	261.07	261.07	0.00	0.00
81899983 MONEY MARKET INVESTMENT POOL 01/31/2017 12,633.62 12,633.62 12,633.62 12,633.62 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 01/31/2017 327.49 327.49 327.49 327.49 2,979.74 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 01/30/2017 2,979.74 2,979.74 2,979.74 2,979.74 2,979.74 2,979.74 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 02/07/2017 818.89 818.88 818.89 818.99 818.999863 MONEY MARKET INVESTMENT POOL 02/01/2017 316.64 316.64 316.64 316.64 316.64 316.64 316.64 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>02/03/2017</td> <td>284.92</td> <td>284.92</td> <td>284.92</td> <td>284.92</td> <td>0.00</td> <td>0.00</td>	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 01/31/2017 33.298.88 33.298.88 33.298.88 33.298.88 33.298.88 30.309.88 0.00 0.00 818999863 MONEY MARKET INVESTMENT POOL 01/30/2017 2.979.74 2.979.74 2.979.74 2.979.74 0.00 0.00 818999863 MONEY MARKET INVESTMENT POOL 02/07/2017 818.88 818.88 818.88 818.88 0.00 0.00 818999863 MONEY MARKET INVESTMENT POOL 02/07/2017 818.88 818.88 818.88 818.88 0.00 0.00 818999863 MONEY MARKET INVESTMENT POOL 02/08/2017 291.67 291.67 291.67 291.67 291.67 0.90.67 0.00 0.00 818999863 MONEY MARKET INVESTMENT POOL 02/01/02/017 291.67 291.67 291.67 291.67 291.67 291.67 291.67 291.67 291.67 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			01/31/2017	979.02	979.02	979.02	979.02	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 01/30/2017 327.49 327.49 227.97 2.979.74 2.979.75 2.979.75 2.979.75 2.979.75 2.979.75 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979	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 01/30/2017 2.979.74 2.979.74 2.979.74 2.979.74 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/06/2017 272.58 272.58 272.58 272.58 272.58 272.58 272.58 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/07/2017 818.88 81	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 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	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 02/07/2017 818.88 818.88 818.88 818.88 818.88 818.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/09/2017 316.46 316.46 316.46 316.46 316.46 316.46 316.46 30.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/14/2017 906.37 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>01/30/2017</td> <td>2,979.74</td> <td>2,979.74</td> <td>2,979.74</td> <td>2,979.74</td> <td>0.00</td> <td>0.00</td>	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 02/08/2017 291.62 297.62 297.62 297.62 297.62 29	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 02/09/2017 316.46 316.46 316.46 20.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/10/2017 297.62 297.62 297.62 297.62 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/13/2017 301.44 301.46 301.46 301.46 301.46 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>02/07/2017</td> <td>818.88</td> <td>818.88</td> <td>818.88</td> <td>818.88</td> <td>0.00</td> <td>0.00</td>	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 02/10/2017 297.62 297.62 297.62 297.62 297.62 0.00 0.00 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 02/13/2017 331.47 334.17 334.17 334.17 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/15/2017 319.16 319.16 319.16 319.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/16/2017 315.61 319.16 319.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/17/2017 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 0.222.51 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/21/2017 740.05 740.05 740.05 740.05 <t< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>02/08/2017</td><td>291.67</td><td>291.67</td><td>291.67</td><td>291.67</td><td>0.00</td><td>0.00</td></t<>	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 02/14/2017 906.37 906.37 906.37 906.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/13/2017 30.1.44 301.44 301.44 301.44 301.44 301.44 301.44 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/15/2017 319.16 319.16 319.16 319.16 319.16 319.16 319.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/17/2017 316.61 315.61 315.61 316.61 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 0,222.51 0,00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/22/2017 740.05 740.05 740.05 740.05 740.05 740.05 740.05 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 02/13/2017 301.44 30	818999963	MONEY MARKET INVESTMENT POOL			02/10/2017	297.62	297.62	297.62	297.62	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/15/2017 334.17 334.17 334.17 334.17 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/16/2017 319.16 319.16 319.16 319.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/17/2017 315.61 315.61 315.61 315.61 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/21/2017 310.81 310.81 310.81 310.81 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/21/2017 6,222.51 6,222.51 6,222.51 6,222.51 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/22/2017 1,241.70 1,241.70 1,241.70 0.00 0.00 81899963 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 355.27 355.27 355.27 355.27 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			02/14/2017	906.37	906.37	906.37	906.37	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/16/2017 319.16 319	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 02/17/2017 315.61 315.61 315.61 315.61 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 02/21/2017 1,241.70 1,241.70 1,241.70 1,241.70 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 02/22/2017 342.51 342.51 342.51 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/23/2017 355.27 355.27 355.27 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 02/23/2017 8,253.33 8,253.33 8,253.33 8,253.33 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/23/2017	818999963	MONEY MARKET INVESTMENT POOL			02/15/2017	334.17	334.17	334.17	334.17	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/21/2017 310.81 310	818999963	MONEY MARKET INVESTMENT POOL			02/16/2017	319.16	319.16	319.16	319.16	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/21/2017 6,222.51 6,222.51 6,222.51 6,222.51 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/22/2017 1,241.70 1,241.70 1,241.70 1,241.70 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/22/2017 740.05 740.05 740.05 740.05 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/23/2017 342.51 342.51 342.51 342.51 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/23/2017 355.27 355.27 355.27 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 02/23/2017 8,253.33 8,253.33 8,253.33 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/23/2017 352.11 352.11 352.11 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			02/17/2017	315.61	315.61	315.61	315.61	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/22/2017 1,241.70 1,241.70 1,241.70 1,241.70 1,241.70 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/22/2017 740.05 740.05 740.05 740.05 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/23/2017 355.27 355.27 355.27 0.00 0.00 81899963 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 02/23/2017 8,253.33 8,253.33 8,253.33 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/27/2017 352.11 352.11 352.11 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 02/22/2017 740.05 740.05 740.05 740.05 740.05 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 02/23/2017 8,253.33 8,253.33 8,253.33 8,253.33 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			02/21/2017	6,222.51	6,222.51	6,222.51	6,222.51	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/24/2017 342.51 342.51 342.51 342.51 342.51 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/23/2017 355.27 355.27 355.27 0.00 0.00 81899963 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 02/27/2017 352.11 352.11 352.11 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 02/23/2017 355.27 355.27 355.27 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 02/27/2017 352.11 352.11 352.11 352.11 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 02/27/2017 352.11 352.11 352.11 352.11 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 02/27/2017 352.11 352.11 352.11 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			02/23/2017	8,253.33	8,253.33	8,253.33	8,253.33	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	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 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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/01/2017	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
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			03/03/2017	0.01	0.01	0.01	0.01	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			03/06/2017	649.84	649.84	649.84	649.84	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	629.91	629.91	629.91	629.91	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			03/13/2017	612.55	612.55	612.55	612.55	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			03/21/2017	2,083.61	2,083.61	2,083.61	2,083.61	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			03/23/2017	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			03/20/2017	697.38	697.38	697.38	697.38	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			03/29/2017	719.38	719.38	719.38	719.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2017	716.97	716.97	716.97	716.97	0.00	0.00
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	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	712.17	712.17	712.17	712.17	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/28/2017	2,156.02	2,156.02	2,156.02	2,156.02	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			04/06/2017	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			04/10/2017	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			04/11/2017	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			04/21/2017	674.36	674.36	674.36	674.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2017	693.85	693.85	693.85	693.85	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			04/19/2017	469.55	469.55	469.55	469.55	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			04/20/2017	1,250.41	1,250.41	1,250.41	1,250.41	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			04/24/2017	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			05/04/2017	590.04	590.04	590.04	590.04	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			05/05/2017	603.43	603.43	603.43	603.43	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			05/01/2017	679.05	679.05	679.05	679.05	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			05/12/2017	627.55	627.55	627.55	627.55	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
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	50,089.09	50,089.09	50,089.09	50,089.09	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			05/15/2017	637.39	637.39	637.39	637.39	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			05/17/2017	784.83	784.83	784.83	784.83	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			05/23/2017	9,564.16	9,564.16	9,564.16	9,564.16	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			05/24/2017	657.42	657.42	657.42	657.42	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			05/25/2017	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			05/30/2017	670.79	670.79	670.79	670.79	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			06/07/2017	712.80	712.80	712.80	712.80	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			06/05/2017	699.92	699.92	699.92	699.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2017	13,839.25	13,839.25	13,839.25	13,839.25	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			06/06/2017	2,104.94	2,104.94	2,104.94	2,104.94	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			06/13/2017	2,148.63	2,148.63	2,148.63	2,148.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2017	729.35	729.35	729.35	729.35	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			06/20/2017	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			06/21/2017	831.06	831.06	831.06	831.06	0.00	0.00
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			06/23/2017	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			06/19/2017	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			06/28/2017	888.29	888.29	888.29	888.29	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			06/29/2017	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			06/26/2017	887.29	887.29	887.29	887.29	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			07/03/2017	889.75	889.75	889.75	889.75	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			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			07/11/2017	2,583.82	2,583.82	2,583.82	2,583.82	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
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			07/10/2017	20,125.00	20,125.00	20,125.00	20,125.00	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			07/20/2017	949.27	949.27	949.27	949.27	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			07/19/2017	906.14	906.14	906.14	906.14	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			07/18/2017	2,625.51	2,625.51	2,625.51	2,625.51	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			07/27/2017	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			08/02/2017	938.00	938.00	938.00	938.00	0.00	0.00
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	32,677.19	32,677.19	32,677.19	32,677.19	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			08/01/2017	2,941.39	2,941.39	2,941.39	2,941.39	0.00	0.00



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81899963 MONEY MARKET INVESTMENT POOL 07/31/2017 981.23 981.23 981.23 981.23 0.00 0 81899963 MONEY MARKET INVESTMENT POOL 08/01/2017 43,757.80 43,757.80 43,757.80 43,757.80 0.00 0 81899963 MONEY MARKET INVESTMENT POOL 08/07/2017 938.85 938.85 938.85 938.85 0.00 0 81899963 MONEY MARKET INVESTMENT POOL 08/08/2017 2,789.49 2,789.49 2,789.49 2,789.49 0.00 0 81899963 MONEY MARKET INVESTMENT POOL 08/09/2017 900.47 900.47 900.47 900.47 900.47 900.47 0.00 0 81899963 MONEY MARKET INVESTMENT POOL 08/11/2017 896.52 896.52 896.52 896.52 0.00 0 81899963 MONEY MARKET INVESTMENT POOL 08/14/2017 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73<	-	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET INVESTMENT POOL 08/11/2017 43,757.80 43,757.80 43,757.80 43,757.80 0.00 0.00 0.00 0.00 0.00 0.00 0.00	318999963	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 08/07/2017 938.85 938.85 938.85 938.85 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/08/2017 2,789.49 2,789.49 2,789.49 2,789.49 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/09/2017 900.47 900.47 900.47 900.47 900.47 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/11/2017 896.52 896.52 896.52 896.52 896.52 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/10/2017 904.73 904.73 904.73 904.73 904.73 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/14/2017 942.08 942.08 942.08 942.08 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/15/2017 2,846.75 2,846.75 2,846.75 2,846.75 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/15/2017 2,846.75 2,846.75 2,846.75 2,846.75 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 904.38 904.38 904.38 904.38 0.00 00	318999963	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 818999963 MONEY MARKET INVESTMENT POOL 08/09/2017 900.47 900.47 900.47 900.47 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/11/2017 896.52 896.52 896.52 896.52 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/14/2017 942.08 942.08 942.08 942.08 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/15/2017 2,846.75 2,846.75 2,846.75 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 904.38 904.38 904.38 904.38 0.00 0	318999963	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 08/09/2017 900.473 904.73 9	318999963	MONEY MARKET INVESTMENT POOL			08/07/2017	938.85	938.85	938.85	938.85	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/11/2017 896.52 896.52 896.52 896.52 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/10/2017 904.73 904.73 904.73 904.73 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/14/2017 2,846.75 2,846.75 2,846.75 2,846.75 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 904.38 904.38 904.38 904.38 0.00 0	318999963	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 08/10/2017 904.73 904.73 904.73 904.73 904.73 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/14/2017 942.08 942.08 942.08 942.08 942.08 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/15/2017 2,846.75 2,846.75 2,846.75 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/17/2017 904.38 904.38 904.38 904.38 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/09/2017	900.47	900.47	900.47	900.47	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/14/2017 942.08 942.08 942.08 942.08 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/15/2017 2,846.75 2,846.75 2,846.75 2,846.75 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/17/2017 904.38 904.38 904.38 904.38 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/11/2017	896.52	896.52	896.52	896.52	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/15/2017 2,846.75 2,846.75 2,846.75 2,846.75 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/17/2017 904.38 904.38 904.38 904.38 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/10/2017	904.73	904.73	904.73	904.73	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/17/2017 904.38 904.38 904.38 904.38 904.38 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/14/2017	942.08	942.08	942.08	942.08	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/17/2017 904.38 904.38 904.38 904.38 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/15/2017	2,846.75	2,846.75	2,846.75	2,846.75	0.00	0.00
	318999963	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 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/17/2017	904.38	904.38	904.38	904.38	0.00	0.00
	318999963	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 0.00 0	318999963	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 08/21/2017 912.19 912.19 912.19 912.19 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/21/2017	912.19	912.19	912.19	912.19	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/24/2017 907.83 907.83 907.83 907.83 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/24/2017	907.83	907.83	907.83	907.83	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/22/2017 2,750.80 2,750.80 2,750.80 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/22/2017	2,750.80	2,750.80	2,750.80	2,750.80	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/24/2017 1,650.00 1,650.00 1,650.00 0.00 0.00	318999963	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 08/25/2017 914.87 914.87 914.87 0.00 0	318999963	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 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/23/2017	915.38	915.38	915.38	915.38	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	318999963	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 0.00 0	318999963	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 0.00 0	318999963	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	318999963	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 0.00 0	318999963	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 08/31/2017 924.78 924.78 924.78 924.78 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/31/2017	924.78	924.78	924.78	924.78	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 09/01/2017 926.55 926.55 926.55 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			09/01/2017	926.55	926.55	926.55	926.55	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/30/2017	923.03	923.03	923.03	923.03	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			09/06/2017	3,350.86	3,350.86	3,350.86	3,350.86	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			09/08/2017	836.02	836.02	836.02	836.02	0.00	0.00
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			09/13/2017	835.04	835.04	835.04	835.04	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			09/11/2017	837.30	837.30	837.30	837.30	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	2,511.16	2,511.16	2,511.16	2,511.16	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			09/19/2017	2,545.86	2,545.86	2,545.86	2,545.86	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			09/20/2017	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			09/26/2017	2,606.23	2,606.23	2,606.23	2,606.23	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			09/27/2017	871.26	871.26	871.26	871.26	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			09/28/2017	873.26	873.26	873.26	873.26	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			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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/06/2017	836.52	836.52	836.52	836.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2017	42,702.23	42,702.23	42,702.23	42,702.23	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			10/10/2017	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			10/13/2017	876.70	876.70	876.70	876.70	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			10/17/2017	2,714.72	2,714.72	2,714.72	2,714.72	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	8,859.51	8,859.51	8,859.51	8,859.51	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			10/23/2017	918.37	918.37	918.37	918.37	0.00	0.00
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			10/25/2017	922.95	922.95	922.95	922.95	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			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			10/31/2017	33,728.46	33,728.46	33,728.46	33,728.46	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			11/01/2017	938.96	938.96	938.96	938.96	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			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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/07/2017	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			11/10/2017	858.31	858.31	858.31	858.31	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			11/13/2017	861.37	861.37	861.37	861.37	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			11/14/2017	2,634.59	2,634.59	2,634.59	2,634.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2017	980.40	980.40	980.40	980.40	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			11/17/2017	927.62	927.62	927.62	927.62	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	927.77	927.77	927.77	927.77	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			11/20/2017	10,528.69	10,528.69	10,528.69	10,528.69	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			11/27/2017	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			11/28/2017	17,072.43	17,072.43	17,072.43	17,072.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2017	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			12/04/2017	986.62	986.62	986.62	986.62	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
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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/07/2017	975.21	975.21	975.21	975.21	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			12/14/2017	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			12/13/2017	1,020.17	1,020.17	1,020.17	1,020.17	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			12/14/2017	1,024.69	1,024.69	1,024.69	1,024.69	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			12/18/2017	1,084.56	1,084.56	1,084.56	1,084.56	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			12/22/2017	1,151.94	1,151.94	1,151.94	1,151.94	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			12/26/2017	1,144.14	1,144.14	1,144.14	1,144.14	0.00	0.00
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			12/28/2017	1,153.71	1,153.71	1,153.71	1,153.71	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			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			01/10/2018	1,095.46	1,095.46	1,095.46	1,095.46	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/08/2018	1,085.54	1,085.54	1,085.54	1,085.54	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			01/08/2018	9,983.79	9,983.79	9,983.79	9,983.79	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			01/17/2018	12,143.75	12,143.75	12,143.75	12,143.75	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			01/18/2018	1,124.99	1,124.99	1,124.99	1,124.99	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			01/26/2018	1,140.15	1,140.15	1,140.15	1,140.15	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			02/02/2018	1,076.98	1,076.98	1,076.98	1,076.98	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			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			02/05/2018	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			02/07/2018	1,159.98	1,159.98	1,159.98	1,159.98	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			02/15/2018	1,285.88	1,285.88	1,285.88	1,285.88	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



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B1899963 MONEY MARKET INVESTMENT POOL 02/14/2018 1,299.66 1,299.66 1,299.66 1,299.66 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/13/2018 3,599.28 3,599.28 3,599.28 3,599.28 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/13/2018 1,522.89 1,522.89 1,522.89 1,522.89 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/21/2018 1,522.89 1,522.89 1,522.89 1,522.89 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/21/2018 1,528.91 1,528.91 1,528.91 1,528.91 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/21/2018 1,518.91 1,518.91 1,528.91 1,528.91 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/23/2018 1,519.39 1,519.39 1,519.39 1,519.39 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/23/2018 1,519.39 1,519.39 1,519.39 1,519.39 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/23/2018 1,519.39 1,519.39 1,519.39 1,519.39 1,519.39 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/23/2018 1,519.39 1,519.39 1,519.39 1,519.39 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 03/01/2018 1,523.39 1,532.39 1,532.39 1,532.39 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 03/01/2018 1,523.49 1,528.49 4,534.49 4,534.49 4,544.49	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B18999963 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
B18999963 MONEY MARKET INVESTMENT POOL 02/20/2018 1,522.89 1,522.89 1,522.89 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
B18999963 MONEY MARKET INVESTMENT POOL 02/21/2018 1,528.91 1,529.91 1,528.91	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 02/21/2018 1,528.91 1,528.91 1,528.91 1,528.91 1,528.91 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/23/2018 1,515.18 1,515.18 1,515.18 1,515.18 1,515.18 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/23/2018 1,509.52	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 02/22/2018 1,515.18 1,515.18 1,515.18 1,515.18 1,515.18 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 02/26/2018 1,509.52 1,509.52 1,509.52 1,509.52 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/01/2018 1,532.39 1,532.39 1,532.39 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/27/2018 4,534.49 4,534.49 4,534.49 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 03/05/2018 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	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 02/23/2018 1,510.93 1,510.93 1,510.93 1,510.93 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 03/01/2018 1,532.39 1,532.39 1,532.39 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/27/2018 4,534.49 4,534.49 4,534.49 4,534.49 4,534.49 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/02/2018 1,402.85 1,402.85 1,402.85 1,402.85 1,402.85 1,402.85 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/05/2018 1,591.37 1,591.37 1,591.37 1,591.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/05/2018 2,365.62 2,365.62 2,365.62 2,365.62 2,365.62 2,365.62 2,365.62 2,365.62 2,365.62 2,365.62 2,	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 02/26/2018 1,509.52 1,509.52 1,509.52 1,509.52 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 02/27/2018 4,534.49 4,534.49 4,534.49 4,534.49 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 02/28/2018 1,591.37 1,591.37 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 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 03/05/2018 1,454.00	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 03/01/2018 1,532.39 1,532.39 1,532.39 1,532.39 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/27/2018 4,534.49 4,534.49 4,534.49 4,534.49 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/02/2018 1,402.85 1,402.85 1,402.85 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 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 2,365.62 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/05/2018 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 1,454.00 1,454.00 1,456.01 0.00 0.00 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>02/23/2018</td> <td>1,510.93</td> <td>1,510.93</td> <td>1,510.93</td> <td>1,510.93</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			02/23/2018	1,510.93	1,510.93	1,510.93	1,510.93	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/27/2018 4,534.49 4,534.49 4,534.49 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/02/2018 1,402.85 1,402.85 1,402.85 1,402.85 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/28/2018 1,591.37 1,591.37 1,591.37 1,591.37 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/05/2018 1,475.18 1,475.18 1,475.18 1,475.18 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/05/2018 2,365.62 2,365.62 2,365.62 2,365.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/06/2018 4,376.67 4,376.67 4,376.67 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/08/2018 1,476.18 1,476.18 1,476.18 1,476.18 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/09/2018 1,508.09 1,508.09 1,508.09 1,508.09 0.	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 03/02/2018 1,402.85 1,402.85 1,402.85 1,402.85 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/28/2018 1,591.37 1,591.37 1,591.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/05/2018 2,365.62 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 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/07/2018 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 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 03/13/2018 1,450.09 1,508.09 1,508.09 1,508.09 1,508.09 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL	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 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 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 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 03/13/2018 1,475.82 1,475.82 1,475.82 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 03/05/2018 1,475.18 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 03/07/2018 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 03/13/2018 4,453.39 4,453.39 4,453.39 4,453.39 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/12/2018 1,475.82 1,475.82 1,475.82 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 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 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/08/2018 1,454.00 1,454.00 1,454.00 1,456.18 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 03/13/2018 4,453.39 4,453.39 4,453.39 4,453.39 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/12/2018 1,475.82 1,475.82 1,475.82 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 03/06/2018 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 1,508.09 1,508.09 1,508.09 1,508.09 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 03/12/2018 1,475.82 1,475.82 1,475.82 1,475.82 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 03/07/2018 1,454.00 1,454.00 1,454.00 1,454.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/08/2018 1,508.09 1,508.09 1,508.09 1,508.09 1,508.09 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/13/2018 4,453.39 4,453.39 4,453.39 4,453.39 4,453.39 0.00 0.00 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			03/05/2018	2,365.62	2,365.62	2,365.62	2,365.62	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 03/13/2018 4,453.39 4,453.39 4,453.39 4,453.39 0.00 0.00 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			03/06/2018	4,376.67	4,376.67	4,376.67	4,376.67	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 03/13/2018 4,453.39 4,453.39 4,453.39 4,453.39 0.00 0.00 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			03/07/2018	1,454.00	1,454.00	1,454.00	1,454.00	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 03/12/2018 1,475.82 1,475.82 1,475.82 1,475.82 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 03/12/2018 1,475.82 1,475.82 1,475.82 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			03/13/2018	4,453.39	4,453.39	4,453.39	4,453.39	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 03/14/2018 1.533.93 1.533.93 1.533.93 0.00 0.00	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 03/15/2018 1,565.55 1,565.55 1,565.55 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 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
818999963 MONEY MARKET INVESTMENT POOL 03/23/2018 1,755.59 1,755.59 1,755.59 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 03/22/2018 22,679.36 22,679.36 22,679.36 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 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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/20/2018	4,962.69	4,962.69	4,962.69	4,962.69	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			03/21/2018	35,538.59	35,538.59	35,538.59	35,538.59	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			03/26/2018	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			03/26/2018	1,787.32	1,787.32	1,787.32	1,787.32	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
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			04/05/2018	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			04/02/2018	1,839.39	1,839.39	1,839.39	1,839.39	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			04/09/2018	7,326.95	7,326.95	7,326.95	7,326.95	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			04/11/2018	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			04/17/2018	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			04/18/2018	11,738.73	11,738.73	11,738.73	11,738.73	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/20/2018	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			04/25/2018	1,763.37	1,763.37	1,763.37	1,763.37	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	25,700.07	25,700.07	25,700.07	25,700.07	0.00	0.00
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			04/26/2018	9,255.56	9,255.56	9,255.56	9,255.56	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			04/27/2018	22,830.59	22,830.59	22,830.59	22,830.59	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			05/04/2018	1,699.10	1,699.10	1,699.10	1,699.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2018	1,730.45	1,730.45	1,730.45	1,730.45	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			05/08/2018	5,134.38	5,134.38	5,134.38	5,134.38	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			05/10/2018	1,735.27	1,735.27	1,735.27	1,735.27	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			05/07/2018	1,669.27	1,669.27	1,669.27	1,669.27	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			05/14/2018	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			05/17/2018	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			05/16/2018	1,775.57	1,775.57	1,775.57	1,775.57	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/21/2018	1,852.07	1,852.07	1,852.07	1,852.07	0.00	0.00
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			05/23/2018	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			05/30/2018	7,654.08	7,654.08	7,654.08	7,654.08	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			05/29/2018	1,905.35	1,905.35	1,905.35	1,905.35	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			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			06/13/2018	1,909.31	1,909.31	1,909.31	1,909.31	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	9,500.00	9,500.00	9,500.00	9,500.00	0.00	0.00
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			06/12/2018	5,716.58	5,716.58	5,716.58	5,716.58	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			06/19/2018	5,871.14	5,871.14	5,871.14	5,871.14	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			06/21/2018	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			06/27/2018	4,743.75	4,743.75	4,743.75	4,743.75	0.00	0.00



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818999963 MOI	ONEY MARKET INVESTMENT POOL ONEY MARKET INVESTMENT POOL ONEY MARKET INVESTMENT POOL ONEY MARKET INVESTMENT POOL		06/28/2018 06/29/2018	2,102.79	2,102.79	2,102.79	2,102.79	0.00	
	ONEY MARKET INVESTMENT POOL		06/29/2018				2,102.10	0.00	0.00
				2,046.51	2,046.51	2,046.51	2,046.51	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/26/2018	6,241.05	6,241.05	6,241.05	6,241.05	0.00	0.00
818999963 MOI			06/25/2018	2,058.26	2,058.26	2,058.26	2,058.26	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/27/2018	2,096.03	2,096.03	2,096.03	2,096.03	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/02/2018	2,077.70	2,077.70	2,077.70	2,077.70	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/03/2018	6,123.60	6,123.60	6,123.60	6,123.60	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/05/2018	2,034.37	2,034.37	2,034.37	2,034.37	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/06/2018	8,010.86	8,010.86	8,010.86	8,010.86	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/06/2018	4,082.11	4,082.11	4,082.11	4,082.11	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/09/2018	2,031.14	2,031.14	2,031.14	2,031.14	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/10/2018	6,173.89	6,173.89	6,173.89	6,173.89	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/10/2018	37,322.50	37,322.50	37,322.50	37,322.50	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/11/2018	1,959.50	1,959.50	1,959.50	1,959.50	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/11/2018	5,568.75	5,568.75	5,568.75	5,568.75	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/12/2018	2,022.16	2,022.16	2,022.16	2,022.16	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/13/2018	2,034.20	2,034.20	2,034.20	2,034.20	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/13/2018	47,765.49	47,765.49	47,765.49	47,765.49	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/18/2018	2,035.57	2,035.57	2,035.57	2,035.57	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/19/2018	2,054.28	2,054.28	2,054.28	2,054.28	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/20/2018	2,018.88	2,018.88	2,018.88	2,018.88	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/17/2018	6,061.44	6,061.44	6,061.44	6,061.44	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/18/2018	2,872.57	2,872.57	2,872.57	2,872.57	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/16/2018	2,022.63	2,022.63	2,022.63	2,022.63	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/27/2018	1,948.77	1,948.77	1,948.77	1,948.77	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/23/2018	2,000.40	2,000.40	2,000.40	2,000.40	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/23/2018	1,534.16	1,534.16	1,534.16	1,534.16	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			07/26/2018	1,951.21	1,951.21	1,951.21	1,951.21	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			07/30/2018	1,967.78	1,967.78	1,967.78	1,967.78	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
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			08/09/2018	1,917.51	1,917.51	1,917.51	1,917.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2018	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			08/06/2018	1,979.21	1,979.21	1,979.21	1,979.21	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			08/14/2018	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			08/20/2018	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			08/22/2018	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			08/30/2018	1,817.78	1,817.78	1,817.78	1,817.78	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			08/28/2018	5,494.99	5,494.99	5,494.99	5,494.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2018	7,593.75	7,593.75	7,593.75	7,593.75	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			08/29/2018	1,820.98	1,820.98	1,820.98	1,820.98	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			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			09/06/2018	1,666.94	1,666.94	1,666.94	1,666.94	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			09/07/2018	14,798.25	14,798.25	14,798.25	14,798.25	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			09/10/2018	1,672.84	1,672.84	1,672.84	1,672.84	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			09/13/2018	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			09/10/2018	36,940.48	36,940.48	36,940.48	36,940.48	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			09/18/2018	4,308.57	4,308.57	4,308.57	4,308.57	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
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			09/28/2018	1,472.40	1,472.40	1,472.40	1,472.40	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			09/26/2018	1,444.63	1,444.63	1,444.63	1,444.63	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/27/2018	1,459.96	1,459.96	1,459.96	1,459.96	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			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			10/03/2018	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			10/09/2018	4,119.70	4,119.70	4,119.70	4,119.70	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			10/10/2018	1,390.04	1,390.04	1,390.04	1,390.04	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			10/11/2018	15,428.47	15,428.47	15,428.47	15,428.47	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			10/19/2018	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			10/17/2018	1,621.22	1,621.22	1,621.22	1,621.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2018	1,667.15	1,667.15	1,667.15	1,667.15	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			10/23/2018	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			10/22/2018	20,385.95	20,385.95	20,385.95	20,385.95	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			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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/01/2018	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
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			11/09/2018	1,303.87	1,303.87	1,303.87	1,303.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2018	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			11/06/2018	4,784.55	4,784.55	4,784.55	4,784.55	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			11/08/2018	1,567.95	1,567.95	1,567.95	1,567.95	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			11/13/2018	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			11/15/2018	1,380.36	1,380.36	1,380.36	1,380.36	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			11/12/2018	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			11/19/2018	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			11/23/2018	1,484.72	1,484.72	1,484.72	1,484.72	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			11/26/2018	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			11/28/2018	1,560.48	1,560.48	1,560.48	1,560.48	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			11/29/2018	1,548.72	1,548.72	1,548.72	1,548.72	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			12/07/2018	2,946.90	2,946.90	2,946.90	2,946.90	0.00	0.00



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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/03/2018	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			12/06/2018	1,678.75	1,678.75	1,678.75	1,678.75	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			12/10/2018	447.64	447.64	447.64	447.64	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			12/13/2018	1,342.05	1,342.05	1,342.05	1,342.05	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			12/21/2018	1,446.91	1,446.91	1,446.91	1,446.91	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	4,126.10	4,126.10	4,126.10	4,126.10	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	1,534.16	1,534.16	1,534.16	1,534.16	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			12/24/2018	1,452.37	1,452.37	1,452.37	1,452.37	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	4,375.14	4,375.14	4,375.14	4,375.14	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			01/03/2019	3,474.02	3,474.02	3,474.02	3,474.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/02/2019	4,888.73	4,888.73	4,888.73	4,888.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/04/2019	1,758.43	1,758.43	1,758.43	1,758.43	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			01/07/2019	1,749.99	1,749.99	1,749.99	1,749.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2019	5,247.42	5,247.42	5,247.42	5,247.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2019	28,135.87	28,135.87	28,135.87	28,135.87	0.00	0.00

Prudential

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818999963 MONEY MARKET INVESTMENT POOL 01/09/2019 1,935.27 1,935.27 1,935.27 1,935.27 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/10/2019 1,798.46 1,798.46 1,798.46 1,798.46 1,798.46 1,798.46 1,798.46 1,810.22 <th>0.00 0.00 0.00 0.00 0.00 0.00 0.00</th>	0.00 0.00 0.00 0.00 0.00 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 01/11/2019 1,810.22 1,810.22 1,810.22 1,810.22 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/16/2019 1,847.01 1,847.01 1,847.01 1,847.01 0.00	0.00 0.00 0.00 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 01/16/2019 1,847.01 1,847.01 1,847.01 0.00	0.00 0.00 0.00 0.00 0.00
	0.00 0.00 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 01/15/2019 5,538.03 5,538.03 5,538.03 0.00	0.00 0.00 0.00
	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/17/2019 1,854.13 1,854.13 1,854.13 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/18/2019 1,924.22 1,924.22 1,924.22 0.00	
818999963 MONEY MARKET INVESTMENT POOL 01/14/2019 1,820.74 1,820.74 1,820.74 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/25/2019 1,897.07 1,897.07 1,897.07 0.00	
818999963 MONEY MARKET INVESTMENT POOL 01/22/2019 1,844.17 1,844.17 1,844.17 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/23/2019 7,481.81 7,481.81 7,481.81 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/23/2019 6,562.50 6,562.50 6,562.50 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/24/2019 1,887.87 1,887.87 1,887.87 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/24/2019 36,018.53 36,018.53 36,018.53 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/25/2019 3,187.50 3,187.50 3,187.50 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/29/2019 5,706.56 5,706.56 5,706.56 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/30/2019 1,894.98 1,894.98 1,894.98 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/31/2019 2,037.89 2,037.89 2,037.89 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/01/2019 1,984.75 1,984.75 1,984.75 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/28/2019 1,902.49 1,902.49 1,902.49 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/08/2019 1,836.83 1,836.83 1,836.83 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/04/2019 1,860.52 1,860.52 1,860.52 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/05/2019 5,590.73 5,590.73 5,590.73 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/06/2019 1,896.70 1,896.70 1,896.70 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/07/2019 51,044.12 51,044.12 51,044.12 51,044.12 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/07/2019 1,874.45 1,874.45 1,874.45 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/11/2019 1,896.46 1,896.46 1,896.46 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			02/12/2019	5,687.90	5,687.90	5,687.90	5,687.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2019	26,483.74	26,483.74	26,483.74	26,483.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2019	1,944.65	1,944.65	1,944.65	1,944.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2019	2,092.09	2,092.09	2,092.09	2,092.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/15/2019	2,170.54	2,170.54	2,170.54	2,170.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2019	2,084.86	2,084.86	2,084.86	2,084.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2019	4,684.03	4,684.03	4,684.03	4,684.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2019	8,388.79	8,388.79	8,388.79	8,388.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/21/2019	2,082.56	2,082.56	2,082.56	2,082.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2019	34,462.36	34,462.36	34,462.36	34,462.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2019	2,095.79	2,095.79	2,095.79	2,095.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2019	2,049.20	2,049.20	2,049.20	2,049.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2019	6,110.82	6,110.82	6,110.82	6,110.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2019	2,030.82	2,030.82	2,030.82	2,030.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2019	2,040.67	2,040.67	2,040.67	2,040.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2019	2,074.51	2,074.51	2,074.51	2,074.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2019	26,821.43	26,821.43	26,821.43	26,821.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2019	5,814.23	5,814.23	5,814.23	5,814.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2019	1,959.12	1,959.12	1,959.12	1,959.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2019	1,974.39	1,974.39	1,974.39	1,974.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2019	2,070.61	2,070.61	2,070.61	2,070.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2019	1,935.33	1,935.33	1,935.33	1,935.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2019	1,837.51	1,837.51	1,837.51	1,837.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2019	5,519.97	5,519.97	5,519.97	5,519.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2019	1,834.49	1,834.49	1,834.49	1,834.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2019	1,827.24	1,827.24	1,827.24	1,827.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2019	1,598.57	1,598.57	1,598.57	1,598.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2019	4,886.01	4,886.01	4,886.01	4,886.01	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			03/20/2019	1,640.70	1,640.70	1,640.70	1,640.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2019	1,648.62	1,648.62	1,648.62	1,648.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2019	1,661.70	1,661.70	1,661.70	1,661.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2019	1,628.91	1,628.91	1,628.91	1,628.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2019	1,655.83	1,655.83	1,655.83	1,655.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2019	4,963.64	4,963.64	4,963.64	4,963.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2019	1,656.91	1,656.91	1,656.91	1,656.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2019	1,556.91	1,556.91	1,556.91	1,556.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2019	1,648.76	1,648.76	1,648.76	1,648.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2019	1,642.36	1,642.36	1,642.36	1,642.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2019	4,882.11	4,882.11	4,882.11	4,882.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2019	1,575.47	1,575.47	1,575.47	1,575.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2019	1,569.19	1,569.19	1,569.19	1,569.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2019	0.02	0.02	0.02	0.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2019	1,583.04	1,583.04	1,583.04	1,583.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2019	36,577.88	36,577.88	36,577.88	36,577.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2019	1,579.20	1,579.20	1,579.20	1,579.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2019	34,298.45	34,298.45	34,298.45	34,298.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2019	1,575.30	1,575.30	1,575.30	1,575.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2019	1,575.16	1,575.16	1,575.16	1,575.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2019	1,557.15	1,557.15	1,557.15	1,557.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2019	3,189.05	3,189.05	3,189.05	3,189.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2019	4,730.25	4,730.25	4,730.25	4,730.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2019	1,583.74	1,583.74	1,583.74	1,583.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2019	4,760.85	4,760.85	4,760.85	4,760.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2019	29,660.94	29,660.94	29,660.94	29,660.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2019	1,585.91	1,585.91	1,585.91	1,585.91	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			04/18/2019	623.42	623.42	623.42	623.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2019	1,589.69	1,589.69	1,589.69	1,589.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2019	1,334.54	1,334.54	1,334.54	1,334.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2019	5,293.53	5,293.53	5,293.53	5,293.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2019	43,318.35	43,318.35	43,318.35	43,318.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2019	1,296.34	1,296.34	1,296.34	1,296.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2019	1,381.61	1,381.61	1,381.61	1,381.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2019	1,379.51	1,379.51	1,379.51	1,379.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2019	4,687.50	4,687.50	4,687.50	4,687.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2019	1,395.05	1,395.05	1,395.05	1,395.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2019	4,197.85	4,197.85	4,197.85	4,197.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2019	1,278.65	1,278.65	1,278.65	1,278.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2019	24,823.26	24,823.26	24,823.26	24,823.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2019	1,275.38	1,275.38	1,275.38	1,275.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2019	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2019	1,413.56	1,413.56	1,413.56	1,413.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2019	1,278.39	1,278.39	1,278.39	1,278.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2019	3,815.86	3,815.86	3,815.86	3,815.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2019	1,267.53	1,267.53	1,267.53	1,267.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2019	1,270.21	1,270.21	1,270.21	1,270.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2019	1,348.30	1,348.30	1,348.30	1,348.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2019	12,887.50	12,887.50	12,887.50	12,887.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2019	1,300.03	1,300.03	1,300.03	1,300.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2019	3,895.37	3,895.37	3,895.37	3,895.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2019	1,373.81	1,373.81	1,373.81	1,373.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2019	1,356.20	1,356.20	1,356.20	1,356.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2019	1,464.03	1,464.03	1,464.03	1,464.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2019	5,962.50	5,962.50	5,962.50	5,962.50	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 05/20/2019 1,503.47 1,503.47 1,503.47 1,503.47 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 05/21/2019 4,498.17 4,498.17 4,498.17 4,498.17 4,498.17 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/23/2019 1,250.66 1,250.66 1,250.66 1,250.66 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/23/2019 33,484.47 33,484.47 33,484.47 33,484.47 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/23/2019 4,972.44	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
### ### ### ### ### ### ### ### ### ##	818999963	MONEY MARKET INVESTMENT POOL			05/24/2019	1,243.42	1,243.42	1,243.42	1,243.42	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/22/2019 1,276.87 1,276.87 1,276.87 1,276.87 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 05/23/2019 1,250.66 1,250.66 1,250.66 1,250.66 1,250.66 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 05/29/2019 4,972.44	818999963	MONEY MARKET INVESTMENT POOL			05/20/2019	1,503.47	1,503.47	1,503.47	1,503.47	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/23/2019 1,250.66 1,250.66 1,250.66 1,250.66 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/28/2019 33,484.47 33,484.47 33,484.47 33,484.47 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/29/2019 4,972.44 4,97	818999963	MONEY MARKET INVESTMENT POOL			05/21/2019	4,498.17	4,498.17	4,498.17	4,498.17	0.00	0.00
### ### ### ### ### ### ### ### ### ##	818999963	MONEY MARKET INVESTMENT POOL			05/22/2019	1,276.87	1,276.87	1,276.87	1,276.87	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 05/29/2019 4,972.44 <th< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>05/23/2019</td><td>1,250.66</td><td>1,250.66</td><td>1,250.66</td><td>1,250.66</td><td>0.00</td><td>0.00</td></th<>	818999963	MONEY MARKET INVESTMENT POOL			05/23/2019	1,250.66	1,250.66	1,250.66	1,250.66	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/30/2019 1,250.04 1,250.04 1,250.04 1,250.04 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/30/2019 21,736.94 21,736.94 21,736.94 21,736.94 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 1,255.52 1,255.52 1,255.52 1,255.52 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 12,275.00 12,275.00 12,275.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 618.75 618.75 618.75 618.75 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/28/2019 1,242.88 1,242.88 1,242.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/04/2019 3,632.91 3,632.91 3,632.91 3,632.91 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/05/2019 1,186.28 1,186.28 1,186.28 1,186.28	818999963	MONEY MARKET INVESTMENT POOL			05/28/2019	33,484.47	33,484.47	33,484.47	33,484.47	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/30/2019 21,736.94 21,736.94 21,736.94 21,736.94 21,736.94 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 1,255.52 1,255.52 1,255.52 1,255.52 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 618.75 618.75 618.75 618.75 618.75 618.75 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 1,242.88 1,242.88 1,242.88 1,242.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/04/2019 3,632.91 3,632.91 3,632.91 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2019 1,265.87 1,265.87 1,265.87 1,265.87 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/05/2019 1,186.28 1,186.28 1,186.28 1,186.28 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1	818999963	MONEY MARKET INVESTMENT POOL			05/29/2019	4,972.44	4,972.44	4,972.44	4,972.44	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 1,255.52 1,255.52 1,255.52 1,255.52 1,255.52 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 618.75 618.75 618.75 618.75 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 1,242.88 1,242.88 1,242.88 1,242.88 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 06/04/2019 3,632.91 3,632.91 3,632.91 3,632.91 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 06/03/2019 1,265.87 1,265.87 1,265.87 1,265.87 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 06/05/2019 1,186.28 1,186.28 1,186.28 1,186.28 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,179.16 1,179.16 1,179.16 1,179.16 1,179.16 1,179.16 0.0 0.0 818999963 MONEY MARKET INVESTMENT POOL 06/06/2019	818999963	MONEY MARKET INVESTMENT POOL			05/30/2019	1,250.04	1,250.04	1,250.04	1,250.04	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 05/31/2019 12,275.00 12,275.00 12,275.00 12,275.00 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 05/31/2019 618.75 618.75 618.75 618.75 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 05/28/2019 1,242.88 1,242.88 1,242.88 1,242.88 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/04/2019 3,632.91 3,632.91 3,632.91 3,632.91 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/03/2019 1,265.87 1,265.87 1,265.87 1,265.87 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,186.28 1,186.28 1,186.28 1,186.28 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,179.16 1,179.16 1,179.16 1,179.16 1,179.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,605.41 1,605	818999963	MONEY MARKET INVESTMENT POOL			05/30/2019	21,736.94	21,736.94	21,736.94	21,736.94	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 618.75 618.75 618.75 618.75 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			05/31/2019	1,255.52	1,255.52	1,255.52	1,255.52	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/28/2019 1,242.88 1,242.88 1,242.88 1,242.88 0.00 0.00 0.00 0.00 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			05/31/2019	12,275.00	12,275.00	12,275.00	12,275.00	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/04/2019 3,632.91 3,632.91 3,632.91 3,632.91 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			05/31/2019	618.75	618.75	618.75	618.75	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/03/2019 1,265.87 1,265.87 1,265.87 1,265.87 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/05/2019 1,186.28 1,186.28 1,186.28 1,186.28 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,179.16 1,179.16 1,179.16 1,179.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,605.41 1,605.41 1,605.41 1,605.41 1,117.81 1,117.81 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			05/28/2019	1,242.88	1,242.88	1,242.88	1,242.88	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/05/2019 1,186.28 1,186.28 1,186.28 1,186.28 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			06/04/2019	3,632.91	3,632.91	3,632.91	3,632.91	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,179.16 1,179.16 1,179.16 1,179.16 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			06/03/2019	1,265.87	1,265.87	1,265.87	1,265.87	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,605.41 1,605.41 1,605.41 1,605.41 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			06/05/2019	1,186.28	1,186.28	1,186.28	1,186.28	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/07/2019 1,117.81 1,117.81 1,117.81 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/06/2019	1,179.16	1,179.16	1,179.16	1,179.16	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			06/06/2019	1,605.41	1,605.41	1,605.41	1,605.41	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/13/2019 1,142.13 1,142.13 1,142.13 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/07/2019	1,117.81	1,117.81	1,117.81	1,117.81	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			06/13/2019	1,142.13	1,142.13	1,142.13	1,142.13	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/10/2019 1,149.84 1,149.84 1,149.84 1,149.84 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/10/2019	1,149.84	1,149.84	1,149.84	1,149.84	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/11/2019 3,434.23 3,434.23 3,434.23 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/11/2019	3,434.23	3,434.23	3,434.23	3,434.23	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/12/2019 1,138.68 1,138.68 1,138.68 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/12/2019	1,138.68	1,138.68	1,138.68	1,138.68	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/14/2019 1,144.93 1,144.93 1,144.93 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/14/2019	1,144.93	1,144.93	1,144.93	1,144.93	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/12/2019 16,988.73 16,988.73 16,988.73 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/12/2019	16,988.73	16,988.73	16,988.73	16,988.73	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/17/2019 1,115.18 1,115.18 1,115.18 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/17/2019	1,115.18	1,115.18	1,115.18	1,115.18	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/18/2019 3,076.29 3,076.29 3,076.29 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/18/2019	3,076.29	3,076.29	3,076.29	3,076.29	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/19/2019	859.70	859.70	859.70	859.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2019	868.06	868.06	868.06	868.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2019	4,523.75	4,523.75	4,523.75	4,523.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2019	854.63	854.63	854.63	854.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2019	1,534.16	1,534.16	1,534.16	1,534.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2019	862.87	862.87	862.87	862.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2019	2,628.62	2,628.62	2,628.62	2,628.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2019	2,193.76	2,193.76	2,193.76	2,193.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2019	862.71	862.71	862.71	862.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2019	2,767.48	2,767.48	2,767.48	2,767.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2019	857.67	857.67	857.67	857.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2019	889.27	889.27	889.27	889.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2019	235.01	235.01	235.01	235.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2019	880.27	880.27	880.27	880.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2019	2,545.32	2,545.32	2,545.32	2,545.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2019	764.67	764.67	764.67	764.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2019	765.45	765.45	765.45	765.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2019	23,312.50	23,312.50	23,312.50	23,312.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2019	767.29	767.29	767.29	767.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2019	765.99	765.99	765.99	765.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2019	10,766.75	10,766.75	10,766.75	10,766.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2019	766.29	766.29	766.29	766.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2019	28,486.15	28,486.15	28,486.15	28,486.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2019	1,533.81	1,533.81	1,533.81	1,533.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2019	2,304.83	2,304.83	2,304.83	2,304.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2019	2,329.32	2,329.32	2,329.32	2,329.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2019	532.79	532.79	532.79	532.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2019	818.38	818.38	818.38	818.38	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

B18999963 MONEY MARKET INVESTMENT POOL 07/18/2019 765.99
18999963 MONEY MARKET INVESTMENT POOL 07/15/2019 763.55
818999963 MONEY MARKET INVESTMENT POOL 07/26/2019 836.69 836.69 836.69 836.69 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 07725/2019 31,187.51 3,187.51 3,187.51 3,187.51 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 07723/2019 2,526.03 2,526.03 2,526.03 2,526.03 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 07723/2019 11,094.16 11,094.16 11,094.16 11,094.16 11,094.16 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 07724/2019 839.14 839.14 839.14 839.14 839.14 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 07725/2019 838.72 838.72 838.72 838.72 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 07731/2019 2,527.32 2,527.32 2,527.32 2,527.32 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 07731/2019 1,020.65 1,020.65 1,020.65 1,020.65 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 739.42 739.42 739.42 739.42 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 739.42 739.42 739.42 739.42 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 739.42 739.42 739.42 739.42 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 739.42 739.42 739.42 739.42 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 7,682.29 7,6
818999963 MONEY MARKET INVESTMENT POOL 07/22/2019 842 62 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 84
818999963 MONEY MARKET INVESTMENT POOL 07/23/2019 2,526.03 2,526.03 2,526.03 2,526.03 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/23/2019 11,094.16 11,094.16 11,094.16 11,094.16 11,094.16 11,094.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/24/2019 839.14 839.14 839.14 839.14 839.14 839.14 839.14 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/25/2019 2,527.32 2,527.32 2,527.32 2,527.32 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/31/2019 1,020.65 1,020.65 1,020.65 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/01/2019 840.57 840.57 840.57 840.57 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL
81899963 MONEY MARKET INVESTMENT POOL 07/23/2019 11,094.16 11,094.16 11,094.16 11,094.16 11,094.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/24/2019 839.14 839.14 839.14 839.14 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/30/2019 2,527.32 2,527.32 2,527.32 2,527.32 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/30/2019 2,527.32 2,527.32 2,527.32 2,527.32 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/31/2019 1,020.65 1,020.65 1,020.65 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/01/2019 840.57 840.57 840.57 840.57 840.57 840.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/08/2019 660.56 6
818999963 MONEY MARKET INVESTMENT POOL 07/24/2019 839.14 0.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/31/2019 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 <t< td=""></t<>
818999963 MONEY MARKET INVESTMENT POOL 07/25/2019 838.72 838.72 838.72 838.72 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/30/2019 2,527.32 2,527.32 2,527.32 2,527.32 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/01/2019 840.57 840.57 840.57 840.57 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/29/2019 825.06 825.06 825.06 825.06 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/08/2019 660.56 660.56 660.56 060.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 739.42 739.42 739.42 739.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 7,682.29 7,682.29 7,682.29 7,682.29
81899963 MONEY MARKET INVESTMENT POOL 07/30/2019 2,527.32 2,527.32 2,527.32 2,527.32 2,527.32 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/01/2019 840.57 840.57 840.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/29/2019 825.06 825.06 825.06 825.06 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/08/2019 660.56 660.56 660.56 600.56 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/06/2019 2,144.48 2,144.48 2,144.48 2,144.48 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29 7,682.29 7,682.29 </td
81899963 MONEY MARKET INVESTMENT POOL 07/31/2019 1,020.65 1,020.65 1,020.65 1,020.65 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/01/2019 840.57 840.57 840.57 840.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/29/2019 825.06 825.06 825.06 825.06 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/08/2019 660.56 660.56 660.56 660.56 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/05/2019 739.42 739.42 739.42 739.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 7,682.29 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29
818999963 MONEY MARKET INVESTMENT POOL 08/01/2019 840.57 840.57 840.57 840.57 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/29/2019 825.06 825.06 825.06 825.06 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 739.42 739.42 739.42 739.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 2,144.48 2,144.48 2,144.48 2,144.48 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 667.01 667.01 667.71 667.71
818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 759.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/29/2019 825.06 825.06 825.06 825.06 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 739.42 739.42 739.42 739.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 2,144.48 2,144.48 2,144.48 2,144.48 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 665.05 665.05 665.05 0.00
818999963 MONEY MARKET INVESTMENT POOL 07/29/2019 825.06 825.06 825.06 825.06 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/08/2019 660.56 660.56 660.56 660.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 2,144.48 2,144.48 2,144.48 2,144.48 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 665.05 665.05 665.05 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/08/2019 660.56 660.56 660.56 660.56 660.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 739.42 739.42 739.42 739.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 665.05 665.05 665.05 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 739.42 739.42 739.42 739.42 739.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 2,144.48 2,144.48 2,144.48 2,144.48 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 665.05 665.05 665.05 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 2,144.48 2,144.48 2,144.48 2,144.48 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 665.05 665.05 665.05 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 665.05 665.05 665.05 665.05 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 665.05 665.05 665.05 665.05 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 665.05 665.05 665.05 0.00 0.00
81899963 MONEY MARKET INVESTMENT POOL 08/12/2019 669.63 669.63 669.63 669.63 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/13/2019 2,041.49 2,041.49 2,041.49 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/14/2019 738.24 738.24 738.24 738.24 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/15/2019 759.07 759.07 759.07 759.07 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/16/2019 681.67 681.67 681.67 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/22/2019 671.48 671.48 671.48 671.48 0.00 0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/22/2019	30,402.45	30,402.45	30,402.45	30,402.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2019	669.56	669.56	669.56	669.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2019	687.25	687.25	687.25	687.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2019	208.51	208.51	208.51	208.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2019	1,534.16	1,534.16	1,534.16	1,534.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2019	660.83	660.83	660.83	660.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2019	2,040.58	2,040.58	2,040.58	2,040.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2019	641.58	641.58	641.58	641.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2019	696.74	696.74	696.74	696.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2019	2,049.26	2,049.26	2,049.26	2,049.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2019	656.07	656.07	656.07	656.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2019	9,581.24	9,581.24	9,581.24	9,581.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2019	645.91	645.91	645.91	645.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2019	663.81	663.81	663.81	663.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2019	2,521.11	2,521.11	2,521.11	2,521.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2019	585.05	585.05	585.05	585.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2019	681,790.02	681,790.02	681,790.02	681,790.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2019	606.63	606.63	606.63	606.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2019	334,406.22	334,406.22	334,406.22	334,406.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2019	1,824.20	1,824.20	1,824.20	1,824.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2019	606.89	606.89	606.89	606.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2019	53,462.17	53,462.17	53,462.17	53,462.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2019	19,398.48	19,398.48	19,398.48	19,398.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2019	650.87	650.87	650.87	650.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2019	259,041.07	259,041.07	259,041.07	259,041.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2019	658.10	658.10	658.10	658.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2019	190,200.62	190,200.62	190,200.62	190,200.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2019	719.75	719.75	719.75	719.75	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/18/2019	671.91	671.91	671.91	671.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2019	632.96	632.96	632.96	632.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2019	18,189.75	18,189.75	18,189.75	18,189.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2019	512,576.18	512,576.18	512,576.18	512,576.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2019	51,614.95	51,614.95	51,614.95	51,614.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2019	733.79	733.79	733.79	733.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2019	289,204.59	289,204.59	289,204.59	289,204.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2019	734.74	734.74	734.74	734.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2019	210,629.55	210,629.55	210,629.55	210,629.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2019	1,932.58	1,932.58	1,932.58	1,932.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2019	756.02	756.02	756.02	756.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2019	735.03	735.03	735.03	735.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2019	783.26	783.26	783.26	783.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2019	18,043.41	18,043.41	18,043.41	18,043.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2019	312,053.06	312,053.06	312,053.06	312,053.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2019	741.10	741.10	741.10	741.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2019	411,898.08	411,898.08	411,898.08	411,898.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2019	2,224.88	2,224.88	2,224.88	2,224.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2019	1,073.22	1,073.22	1,073.22	1,073.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2019	715.51	715.51	715.51	715.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2019	16,958.95	16,958.95	16,958.95	16,958.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2019	2,642.65	2,642.65	2,642.65	2,642.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2019	1,062.40	1,062.40	1,062.40	1,062.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2019	382,812.50	382,812.50	382,812.50	382,812.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2019	1,079.05	1,079.05	1,079.05	1,079.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2019	1,061.23	1,061.23	1,061.23	1,061.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2019	3,171.82	3,171.82	3,171.82	3,171.82	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/08/2019	1,875.00	1,875.00	1,875.00	1,875.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2019	1,075.52	1,075.52	1,075.52	1,075.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2019	1,091.57	1,091.57	1,091.57	1,091.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2019	333,425.38	333,425.38	333,425.38	333,425.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2019	1,064.16	1,064.16	1,064.16	1,064.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2019	1,065.04	1,065.04	1,065.04	1,065.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2019	3,173.49	3,173.49	3,173.49	3,173.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2019	179,715.42	179,715.42	179,715.42	179,715.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2019	65,069.47	65,069.47	65,069.47	65,069.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2019	1,112.71	1,112.71	1,112.71	1,112.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2019	1,100.89	1,100.89	1,100.89	1,100.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2019	1,086.32	1,086.32	1,086.32	1,086.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2019	232,124.13	232,124.13	232,124.13	232,124.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2019	583,101.33	583,101.33	583,101.33	583,101.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2019	1,223.36	1,223.36	1,223.36	1,223.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2019	4,227.42	4,227.42	4,227.42	4,227.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2019	1,201.68	1,201.68	1,201.68	1,201.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2019	1,193.95	1,193.95	1,193.95	1,193.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2019	3,152.72	3,152.72	3,152.72	3,152.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2019	5,508.54	5,508.54	5,508.54	5,508.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2019	1,057.94	1,057.94	1,057.94	1,057.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2019	413,516.14	413,516.14	413,516.14	413,516.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2019	1,311.29	1,311.29	1,311.29	1,311.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2019	135,670.20	135,670.20	135,670.20	135,670.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2019	1,377.67	1,377.67	1,377.67	1,377.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2019	3,773.27	3,773.27	3,773.27	3,773.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2019	1,243.07	1,243.07	1,243.07	1,243.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2019	1,378.18	1,378.18	1,378.18	1,378.18	0.00	0.00



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1108999983 MONEY MARKET INVESTMENT POOL 110802019 1,163.73 1,163.73 1,163.73 1,163.73 1,163.73 0.00 0	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B1899963 MONEY MARKET INVESTMENT POOL 11/05/2019 3.34.8.02 3.348.02 3.348.02 0.00 0.	818999963	MONEY MARKET INVESTMENT POOL			11/06/2019	1,163.73	1,163.73	1,163.73	1,163.73	0.00	0.00
B18999983 MONEY MARKET INVESTMENT POOL 11/04/2019 1,118.12 1,118.12 1,118.12 1,118.12 1,118.12 0,00 0	818999963	MONEY MARKET INVESTMENT POOL			11/05/2019	56,873.44	56,873.44	56,873.44	56,873.44	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/07/2019 1.68 8.2 1.168	818999963	MONEY MARKET INVESTMENT POOL			11/05/2019	3,348.02	3,348.02	3,348.02	3,348.02	0.00	0.00
B18999963 MONEY MARKET INVESTMENT POOL 11/08/2019 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/15/2019 1,9437.62 19,437.62 13,15.96 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/04/2019	1,118.12	1,118.12	1,118.12	1,118.12	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/11/2019 1,179.09 1,179.09 1,179.09 1,179.09 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/15/2019 19,437.62 19,437.62 19,437.62 19,437.62 19,437.62 19,437.62 10.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/15/2019 1,315.96 1,315.96 1,315.96 1,315.96 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/13/2019 1,222.02 1,222.02 1,222.02 1,00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/13/2019 3,537.03 3,537.03 3,537.03 3,537.03 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/11/2019 3,724.40 3,724.40 3,724.40 3,724.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/12/2019 1,217.20 1,217.20 1,217.20 0.1217.20 1,217.20 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/12/2019	818999963	MONEY MARKET INVESTMENT POOL			11/07/2019	1,169.82	1,169.82	1,169.82	1,169.82	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/15/2019 19,437,62 19,437,62 19,437,62 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/15/2019 1,296,59 1,296,59 1,296,59 1,296,59 1,296,59 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/14/2019 1,315,96 1,00 0,00 0,00 0,00 0,00 0,00 0,00 0,00 0,00 0,00	818999963	MONEY MARKET INVESTMENT POOL			11/08/2019	1,152.42	1,152.42	1,152.42	1,152.42	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/15/2019 1,296.59 1,296.59 1,296.59 1,296.59 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/14/2019 1,315.96 1,315.96 1,315.96 1,315.96 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/13/2019 3,537.03 3,537.03 3,537.03 3,537.03 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/11/2019 618,761.88 618,761.88 618,761.88 618,761.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2019 3,724.40 3,724.40 3,724.40 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 1,217.20 1,217.20 1,217.20 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/21/2019 1,235.10 1,235.10 1,235.10 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/11/2019	1,179.09	1,179.09	1,179.09	1,179.09	0.00	0.00
B18999983 MONEY MARKET INVESTMENT POOL 11/14/2019 1.315.96 1.315.96 1.315.96 1.315.96 1.315.96 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			11/15/2019	19,437.62	19,437.62	19,437.62	19,437.62	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/13/2019 1,222.02 1,222.02 1,222.02 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 3,537.03 3,537.03 3,537.03 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/11/2019 618,761.88 618,761.88 618,761.88 618,761.88 618,761.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2019 3,724.40 3,724.40 3,724.40 0.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 1,235.10 1,235.10 1,235.10 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22	818999963	MONEY MARKET INVESTMENT POOL			11/15/2019	1,296.59	1,296.59	1,296.59	1,296.59	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 3,537.03 3,537.03 3,537.03 3,537.03 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/11/2019 618,761.88 618,761.88 618,761.88 618,761.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2019 3,724.40 3,724.40 3,724.40 3,724.40 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 1,217.20 1,217.20 1,217.20 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 201,212.14 201,212.14 201,212.14 201,212.14 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 1,235.10 1,235.10 1,235.10 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/18/2019 1,236.40	818999963	MONEY MARKET INVESTMENT POOL			11/14/2019	1,315.96	1,315.96	1,315.96	1,315.96	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/11/2019 618,761.88 618,761.88 618,761.88 618,761.88 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 3,724.40 3,724.40 3,724.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/22/2019 1,217.20 1,217.20 1,217.20 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/21/2019 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,3872.95 13,872.95 13,872.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498	818999963	MONEY MARKET INVESTMENT POOL			11/13/2019	1,222.02	1,222.02	1,222.02	1,222.02	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 3,724.40 3,724.40 3,724.40 3,724.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/22/2019 1,217.20 1,217.20 1,217.20 1,217.20 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/21/2019 201,212.14 201,212.14 201,212.14 201,212.14 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,235.10 1,235.10 1,235.10 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/18/2019 498,503.22 498,503.	818999963	MONEY MARKET INVESTMENT POOL			11/12/2019	3,537.03	3,537.03	3,537.03	3,537.03	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/22/2019 1,217.20 1,217.20 1,217.20 1,217.20 0.00 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/21/2019 1,235.10 1,235.10 1,235.10 1,235.10 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 13,872.95 13,872.95 13,872.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/18/2019 1,236.40 1,236.40 1,236.40 1,236.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/120/2019 1,236.40 1,230.48 1,230.48 1,230.48 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,236.40 3,666.16 3,666.16 3,666.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,206.55 1,206.55 1,206.55 0.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,206.55 1,206.55 1,206.55 0.00 0.00 0.00 0.00 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/11/2019	618,761.88	618,761.88	618,761.88	618,761.88	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/21/2019 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 13,872.95 13,872.95 13,872.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/18/2019 1,236.40 1,236.40 1,236.40 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/26/2019 3,666.16 3,666.16 3,666.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 0.00 <	818999963	MONEY MARKET INVESTMENT POOL			11/19/2019	3,724.40	3,724.40	3,724.40	3,724.40	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/21/2019 1,235.10 1,235.10 1,235.10 1,235.10 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 13,872.95 13,872.95 13,872.95 13,872.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/18/2019 1,236.40 1,236.40 1,236.40 1,236.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/26/2019 3,666.16 3,666.16 3,666.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/27/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/22/2019	1,217.20	1,217.20	1,217.20	1,217.20	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 13,872.95 13,872.95 13,872.95 13,872.95 13,872.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,236.40 1,236.40 1,236.40 1,230.48 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/26/2019 3,666.16 3,666.16 3,666.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/21/2019	201,212.14	201,212.14	201,212.14	201,212.14	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/18/2019 1,236.40 1,236.40 1,236.40 1,236.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/26/2019 3,666.16 3,666.16 3,666.16 3,666.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/21/2019	1,235.10	1,235.10	1,235.10	1,235.10	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/18/2019 1,236.40 1,236.40 1,236.40 1,236.40 1,236.40 1,236.40 1,236.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 3,666.16 3,666.16 3,666.16 3,666.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/20/2019	13,872.95	13,872.95	13,872.95	13,872.95	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,230.48 1,230.48 1,230.48 1,230.48 1,230.48 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/26/2019 3,666.16 3,666.16 3,666.16 3,666.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/19/2019	498,503.22	498,503.22	498,503.22	498,503.22	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/26/2019 3,666.16 3,666.16 3,666.16 3,666.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/18/2019	1,236.40	1,236.40	1,236.40	1,236.40	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/20/2019	1,230.48	1,230.48	1,230.48	1,230.48	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/26/2019	3,666.16	3,666.16	3,666.16	3,666.16	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/29/2019	1,185.33	1,185.33	1,185.33	1,185.33	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			11/27/2019	1,206.55	1,206.55	1,206.55	1,206.55	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/25/2019 1,229.54 1,229.54 1,229.54 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/25/2019	269,828.77	269,828.77	269,828.77	269,828.77	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			11/25/2019	1,229.54	1,229.54	1,229.54	1,229.54	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 12/06/2019 919.89 919.89 919.89 919.89 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			12/06/2019	919.89	919.89	919.89	919.89	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/05/2019	126,059.88	126,059.88	126,059.88	126,059.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2019	885.13	885.13	885.13	885.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2019	917.59	917.59	917.59	917.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2019	311,601.10	311,601.10	311,601.10	311,601.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2019	3,630.37	3,630.37	3,630.37	3,630.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2019	2,376.69	2,376.69	2,376.69	2,376.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2019	858.53	858.53	858.53	858.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2019	149,170.90	149,170.90	149,170.90	149,170.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2019	847.53	847.53	847.53	847.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2019	15,537.50	15,537.50	15,537.50	15,537.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2019	850.38	850.38	850.38	850.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2019	7,500.00	7,500.00	7,500.00	7,500.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2019	570,892.03	570,892.03	570,892.03	570,892.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2019	857.80	857.80	857.80	857.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2019	2,578.53	2,578.53	2,578.53	2,578.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2019	167,190.08	167,190.08	167,190.08	167,190.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2019	2,574.22	2,574.22	2,574.22	2,574.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2019	853.87	853.87	853.87	853.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2019	889.19	889.19	889.19	889.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2019	2,231,429.95	2,231,429.95	2,231,429.95	2,231,429.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2019	439,033.70	439,033.70	439,033.70	439,033.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2019	80,940.44	80,940.44	80,940.44	80,940.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2019	1,024.98	1,024.98	1,024.98	1,024.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2019	1,002.60	1,002.60	1,002.60	1,002.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2019	2,193.75	2,193.75	2,193.75	2,193.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2019	2,050.99	2,050.99	2,050.99	2,050.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2019	1,025.46	1,025.46	1,025.46	1,025.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2019	11,718.75	11,718.75	11,718.75	11,718.75	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			12/24/2019	3,044.87	3,044.87	3,044.87	3,044.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2019	1,012.58	1,012.58	1,012.58	1,012.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2019	2,157,774.97	2,157,774.97	2,157,774.97	2,157,774.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2019	1,421,715.65	1,421,715.65	1,421,715.65	1,421,715.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2019	3,209.47	3,209.47	3,209.47	3,209.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2019	852,403.35	852,403.35	852,403.35	852,403.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2019	1,066.63	1,066.63	1,066.63	1,066.63	0.00	0.00
Totals	for Cusip				24,454,791.48	24,454,791.48	24,454,791.48	24,454,791.48	0.00	0.00
Totals for MI	MIP Investment				24,454,791.48	24,454,791.48	24,454,791.48	24,454,791.48	0.00	0.00
Municipals										
01026CAC5	ALABAMA ECON SETTLEMENT AUTH B	3.16%	09/15/2025	12/02/2016	80,000.00	80,000.00	79,360.80	81,859.20	2,498.40	0.00
Totals	for Cusip				80,000.00	80,000.00	79,360.80	81,859.20	2,498.40	0.00
072024NU2	BAY AREA TOLL AUTH CALIF TOLL	6.92%	04/01/2040	06/24/2010	205,000.00	205,000.00	273,685.25	300,158.95	26,473.70	0.00
Totals	for Cusip				205,000.00	205,000.00	273,685.25	300,158.95	26,473.70	0.00
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/26/2010	45,000.00	46,204.20	49,265.55	48,527.55	0.00	(738.00)
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/25/2010	295,000.00	300,200.85	322,963.05	318,125.05	0.00	(4,838.00)
Totals	for Cusip				340,000.00	346,405.05	372,228.60	366,652.60	0.00	(5,576.00)
207758KM4	CONNECTICUT ST SPL TAX	5.46%	11/01/2030	10/28/2010	170,000.00	170,000.00	190,456.10	201,869.90	11,413.80	0.00
Totals	for Cusip				170,000.00	170,000.00	190,456.10	201,869.90	11,413.80	0.00
254845JZ4	DISTRICT COLUMBIA WTR & SWR	4.81%	10/01/2114	07/11/2014	85,000.00	85,000.00	94,001.50	111,678.10	17,676.60	0.00
Totals	for Cusip				85,000.00	85,000.00	94,001.50	111,678.10	17,676.60	0.00
544646XY3	LOS ANGELES CALIF UNI SCH DIST	5.76%	07/01/2029	10/02/2009	315,000.00	317,872.80	364,533.75	381,934.35	17,400.60	0.00
Totals	for Cusip				315,000.00	317,872.80	364,533.75	381,934.35	17,400.60	0.00
57604P5P5	MASSACHUSETTS ST WTR POLLUTN A	5.19%	08/01/2040	06/30/2010	215,000.00	215,000.00	238,381.25	249,204.35	10,823.10	0.00
Totals	for Cusip				215,000.00	215,000.00	238,381.25	249,204.35	10,823.10	0.00
59447TXW8	MICHIGAN ST FIN AUTH REVENUE	3.08%	12/01/2034	12/05/2019	265,000.00	265,000.00	265,000.00	263,998.30	0.00	(1,001.70)
Totals	for Cusip				265,000.00	265,000.00	265,000.00	263,998.30	0.00	(1,001.70)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	80,000.00	80,000.00	109,285.60	122,003.20	12,717.60	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/16/2010	120,000.00	122,020.80	163,928.40	183,004.80	19,076.40	0.00
Totals	for Cusip				200,000.00	202,020.80	273,214.00	305,008.00	31,794.00	0.00
64971MT44	NEW YORK N Y CITY TRANSITIONAL	5.27%	05/01/2027	05/19/2010	465,000.00	465,000.00	521,097.60	548,946.45	27,848.85	0.00
Totals	for Cusip				465,000.00	465,000.00	521,097.60	548,946.45	27,848.85	0.00
64971MZG0	NEW YORK N Y CITY TRANSITIONAL	5.77%	08/01/2036	10/16/2009	265,000.00	265,000.00	316,478.90	329,214.80	12,735.90	0.00
Totals	for Cusip				265,000.00	265,000.00	316,478.90	329,214.80	12,735.90	0.00
73358WAJ3	PORT AUTH NY AND NJ	6.04%	12/01/2029	06/17/2009	60,000.00	60,000.00	72,850.20	77,260.80	4,410.60	0.00
Totals	for Cusip				60,000.00	60,000.00	72,850.20	77,260.80	4,410.60	0.00
796253Z21	SAN ANTONIO TX ELEC &GAS	4.43%	02/01/2042	03/20/2012	105,000.00	105,000.00	112,291.20	121,712.85	9,421.65	0.00
Totals	for Cusip				105,000.00	105,000.00	112,291.20	121,712.85	9,421.65	0.00
91412GU94	UNIVERSITY CALIFORNIA REVS	3.06%	07/01/2025	05/05/2017	285,000.00	285,000.00	281,275.05	298,437.75	17,162.70	0.00
Totals	for Cusip				285,000.00	285,000.00	281,275.05	298,437.75	17,162.70	0.00
Totals for Mu	unicipals				3,055,000.00	3,066,298.65	3,454,854.20	3,637,936.40	189,659.90	(6,577.70)
US Govt Bonds										
88059EHK3	TENNESSEE VALL AUTH CPN STRIP	0.00%	05/01/2023	08/06/2019	225,000.00	209,718.00	209,718.00	210,267.41	549.41	0.00
Totals	for Cusip				225,000.00	209,718.00	209,718.00	210,267.41	549.41	0.00
88059EHP2	TENNESSEE VALL AUTH CPN STRIP	0.00%	05/01/2025	08/22/2019	362,000.00	323,175.50	323,175.50	323,754.21	578.71	0.00
Totals	for Cusip				362,000.00	323,175.50	323,175.50	323,754.21	578.71	0.00
912810FF0	US TREASURY BOND	5.25%	11/15/2028	12/13/2018	885,000.00	1,061,066.60	1,077,902.34	1,127,441.60	49,539.26	0.00
912810FF0	US TREASURY BOND	5.25%	11/15/2028	02/28/2019	1,110,000.00	1,347,739.45	1,347,739.45	1,414,079.29	66,339.84	0.00
912810FF0	US TREASURY BOND	5.25%	11/15/2028	03/29/2019	260,000.00	322,897.66	322,897.66	331,225.78	8,328.12	0.00
912810FF0	US TREASURY BOND	5.25%	11/15/2028	04/30/2019	1,120,000.00	1,380,093.75	1,380,093.75	1,426,818.75	46,725.00	0.00
912810FF0	US TREASURY BOND	5.25%	11/15/2028	12/04/2019	600,000.00	772,640.63	772,640.63	764,367.19	0.00	(8,273.44)
Totals	for Cusip				3,975,000.00	4,884,438.09	4,901,273.83	5,063,932.61	170,932.22	(8,273.44)
9128284C1	US TREASURY N/B	2.25%	03/31/2020	03/07/2019	2,130,000.00	2,123,510.16	2,123,510.16	2,132,995.31	9,485.15	0.00
Totals	for Cusip				2,130,000.00	2,123,510.16	2,123,510.16	2,132,995.31	9,485.15	0.00
9128287F1	US TREASURY N B	1.75%	07/31/2021	09/23/2019	780,000.00	780,639.84	780,639.84	781,889.07	1,249.23	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals	s for Cusip				780,000.00	780,639.84	780,639.84	781,889.07	1,249.23	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/18/2018	885,000.00	871,863.28	876,806.84	887,869.34	11,062.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/17/2018	885,000.00	871,794.14	876,806.84	887,869.34	11,062.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/24/2018	185,000.00	182,074.69	183,287.31	185,599.81	2,312.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/23/2018	2,145,000.00	2,112,825.00	2,125,142.00	2,151,954.50	26,812.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/23/2018	940,000.00	926,340.63	931,297.66	943,047.66	11,750.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	08/10/2018	1,045,000.00	1,029,651.56	1,035,325.59	1,048,388.09	13,062.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	08/10/2018	1,045,000.00	1,029,692.38	1,035,325.59	1,048,388.09	13,062.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	08/08/2018	1,040,000.00	1,023,546.88	1,030,371.88	1,043,371.88	13,000.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	08/15/2018	1,075,000.00	1,059,378.91	1,065,047.85	1,078,485.35	13,437.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	10/31/2018	3,160,000.00	3,103,959.38	3,130,745.32	3,170,245.32	39,500.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	11/07/2018	4,250,000.00	4,169,648.44	4,210,654.31	4,263,779.31	53,125.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	05/20/2019	3,200,000.00	3,187,125.00	3,187,125.00	3,210,375.01	23,250.01	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	09/18/2019	9,000,000.00	9,016,523.44	9,016,523.44	9,029,179.71	12,656.27	0.00
Totals	s for Cusip				28,855,000.00	28,584,423.73	28,704,459.63	28,948,553.41	244,093.78	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	10/24/2016	2,605,000.00	2,705,333.21	2,580,272.85	2,628,302.53	48,029.68	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	10/27/2016	1,420,000.00	1,471,197.66	1,406,521.09	1,432,702.34	26,181.25	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	11/23/2016	1,200,000.00	1,215,609.38	1,188,609.37	1,210,734.37	22,125.00	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	11/30/2016	1,500,000.00	1,517,929.69	1,485,761.72	1,513,417.97	27,656.25	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	09/07/2017	160,000.00	163,700.00	158,481.25	161,431.25	2,950.00	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	10/20/2017	245,000.00	247,141.77	242,674.41	247,191.60	4,517.19	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	10/26/2017	255,000.00	257,012.11	252,579.49	257,281.05	4,701.56	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	02/28/2018	845,000.00	833,183.20	836,979.10	852,558.79	15,579.69	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	05/01/2018	450,000.00	441,329.71	445,728.51	454,025.39	8,296.88	0.00
Totals	s for Cusip				8,680,000.00	8,852,436.73	8,597,607.79	8,757,645.29	160,037.50	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	03/18/2019	2,200,000.00	2,144,081.06	2,144,081.06	2,187,109.36	43,028.30	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	03/18/2019	1,845,000.00	1,798,175.19	1,798,175.19	1,834,189.44	36,014.25	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828P87	US TREASURY N B	1.12%	02/28/2021	10/16/2019	415,000.00	412,065.82	412,065.82	412,568.36	502.54	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	10/21/2019	3,920,000.00	3,893,509.38	3,893,509.38	3,897,031.23	3,521.85	0.00
Total	s for Cusip				8,380,000.00	8,247,831.45	8,247,831.45	8,330,898.39	83,066.94	0.00
912828Q78	US TREASURY N B	1.38%	04/30/2021	09/01/2016	150,000.00	151,378.11	146,296.88	149,542.97	3,246.09	0.00
912828Q78	US TREASURY N B	1.38%	04/30/2021	12/11/2017	135,000.00	132,247.27	131,667.19	134,588.67	2,921.48	0.00
Total	s for Cusip				285,000.00	283,625.38	277,964.07	284,131.64	6,167.57	0.00
912828R77	US TREASURY N B	1.38%	05/31/2021	04/05/2017	90,000.00	88,523.44	87,686.72	89,725.78	2,039.06	0.00
912828R77	US TREASURY N B	1.38%	05/31/2021	12/02/2019	6,500,000.00	6,469,785.16	6,469,785.16	6,480,195.28	10,410.12	0.00
Total	s for Cusip				6,590,000.00	6,558,308.60	6,557,471.88	6,569,921.06	12,449.18	0.00
912828RC6	US TREASURY N B	2.12%	08/15/2021	08/06/2018	165,000.00	162,086.72	163,498.24	166,379.30	2,881.06	0.00
912828RC6	US TREASURY N B	2.12%	08/15/2021	08/07/2018	165,000.00	161,983.59	163,498.24	166,379.30	2,881.06	0.00
Total	s for Cusip				330,000.00	324,070.31	326,996.48	332,758.60	5,762.12	0.00
912828W89	US TREASURY N B	1.88%	03/31/2022	03/14/2018	510,000.00	496,683.92	500,437.50	513,247.27	12,809.77	0.00
912828W89	US TREASURY N B	1.88%	03/31/2022	03/20/2018	475,000.00	461,622.47	466,093.75	478,024.42	11,930.67	0.00
912828W89	US TREASURY N B	1.88%	03/31/2022	09/24/2018	1,900,000.00	1,833,871.09	1,864,375.00	1,912,097.66	47,722.66	0.00
Total	s for Cusip				2,885,000.00	2,792,177.48	2,830,906.25	2,903,369.35	72,463.10	0.00
912828X47	US TREASURY N B	1.88%	04/30/2022	06/17/2019	395,000.00	395,540.04	395,540.04	397,561.33	2,021.29	0.00
Total	s for Cusip				395,000.00	395,540.04	395,540.04	397,561.33	2,021.29	0.00
912828XG0	US TREASURY N B	2.12%	06/30/2022	12/12/2016	470,000.00	471,331.01	464,418.75	476,205.47	11,786.72	0.00
912828XG0	US TREASURY N B	2.12%	06/30/2022	05/18/2018	1,340,000.00	1,302,815.01	1,324,087.50	1,357,692.18	33,604.68	0.00
912828XG0	US TREASURY N B	2.12%	06/30/2022	05/24/2018	1,620,000.00	1,579,729.99	1,600,762.50	1,641,389.05	40,626.55	0.00
912828XG0	US TREASURY N B	2.12%	06/30/2022	05/22/2018	1,350,000.00	1,312,242.19	1,333,968.75	1,367,824.21	33,855.46	0.00
912828XG0	US TREASURY N B	2.12%	06/30/2022	05/22/2018	1,345,000.00	1,307,184.17	1,329,028.13	1,362,758.20	33,730.07	0.00
Total	s for Cusip				6,125,000.00	5,973,302.37	6,052,265.63	6,205,869.11	153,603.48	0.00
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/05/2019	185,000.00	184,190.62	184,190.62	182,355.08	0.00	(1,835.54)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	495,000.00	489,353.91	489,353.91	487,923.04	0.00	(1,430.87)
Total	s for Cusip				680,000.00	673,544.53	673,544.53	670,278.12	0.00	(3,266.41)



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828YW4	US TREASURY N B	1.62%	12/15/2022	12/16/2019	1,460,000.00	1,458,769.09	1,458,769.09	1,461,425.78	2,656.69	0.00
Totals	s for Cusip				1,460,000.00	1,458,769.09	1,458,769.09	1,461,425.78	2,656.69	0.00
912828YX2	US TREASURY N B	1.75%	12/31/2026	12/27/2019	1,135,000.00	1,129,325.00	1,129,325.00	1,129,635.35	310.35	0.00
912828YX2	US TREASURY N B	1.75%	12/31/2026	12/27/2019	270,000.00	268,650.00	268,650.00	268,723.83	73.83	0.00
Totals	s for Cusip				1,405,000.00	1,397,975.00	1,397,975.00	1,398,359.18	384.18	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	310,000.00	310,387.50	310,387.50	310,980.86	593.36	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	305,000.00	305,381.25	305,381.25	305,965.04	583.79	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	230,000.00	230,275.02	230,275.02	230,727.73	452.71	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/31/2019	2,945,000.00	2,954,203.13	2,954,203.13	2,954,318.16	115.03	0.00
Totals	s for Cusip				3,790,000.00	3,800,246.90	3,800,246.90	3,801,991.79	1,744.89	0.00
9128337T1	US TREASURY STRIP	0.00%	05/15/2033	12/28/2012	350,000.00	197,039.50	230,935.87	260,201.33	29,265.46	0.00
9128337T1	US TREASURY STRIP	0.00%	05/15/2033	02/12/2019	1,135,000.00	751,948.85	751,948.85	843,795.74	91,846.89	0.00
Totals	s for Cusip				1,485,000.00	948,988.35	982,884.72	1,103,997.07	121,112.35	0.00
912833LQ1	US TREASURY STRIP	0.00%	02/15/2024	06/26/2014	1,855,000.00	1,435,306.25	1,626,593.44	1,726,343.67	99,750.23	0.00
Totals	s for Cusip				1,855,000.00	1,435,306.25	1,626,593.44	1,726,343.67	99,750.23	0.00
912833LR9	US TREASURY STRIP	0.00%	05/15/2024	09/06/2019	1,185,000.00	1,105,996.05	1,105,996.05	1,097,385.96	0.00	(8,610.09)
Totals	s for Cusip				1,185,000.00	1,105,996.05	1,105,996.05	1,097,385.96	0.00	(8,610.09)
912833LV0	US TREASURY STRIP	0.00%	05/15/2025	12/17/2019	965,000.00	874,627.75	874,627.75	874,994.07	366.32	0.00
912833LV0	US TREASURY STRIP	0.00%	05/15/2025	12/17/2019	13,735,000.00	12,459,430.55	12,459,430.55	12,453,931.19	0.00	(5,499.36)
Totals	s for Cusip				14,700,000.00	13,334,058.30	13,334,058.30	13,328,925.26	366.32	(5,499.36)
912833LW8	US TREASURY STRIP	0.00%	08/15/2025	03/27/2015	5,050,000.00	4,034,243.00	4,243,299.62	4,558,249.28	314,949.66	0.00
Totals	s for Cusip				5,050,000.00	4,034,243.00	4,243,299.62	4,558,249.28	314,949.66	0.00
912833PA2	US TREASURY STRIP	0.00%	08/15/2026	12/17/2010	1,320,000.00	650,826.00	1,076,586.95	1,165,438.43	88,851.48	0.00
Totals	s for Cusip				1,320,000.00	650,826.00	1,076,586.95	1,165,438.43	88,851.48	0.00
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	11/21/2018	1,590,000.00	1,213,710.60	1,255,316.26	1,371,460.57	116,144.31	0.00
Totals	s for Cusip				1,590,000.00	1,213,710.60	1,255,316.26	1,371,460.57	116,144.31	0.00
912833QB9	US TREASURY STRIP	0.00%	11/15/2027	11/20/2018	570,000.00	430,999.80	446,717.93	488,658.80	41,940.87	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals	for Cusip				570,000.00	430,999.80	446,717.93	488,658.80	41,940.87	0.00
912833WQ9	US TREASURY STRIP	0.00%	05/15/2028	02/13/2013	3,000,000.00	1,913,010.00	2,310,967.38	2,535,967.83	225,000.45	0.00
Totals	for Cusip				3,000,000.00	1,913,010.00	2,310,967.38	2,535,967.83	225,000.45	0.00
912834AE8	US TREASURY STRIP	0.00%	05/15/2038	12/17/2019	630,000.00	414,004.50	414,004.50	407,811.95	0.00	(6,192.55)
Totals	for Cusip				630,000.00	414,004.50	414,004.50	407,811.95	0.00	(6,192.55)
Totals for US	Govt Bonds				108,717,000.00	103,144,876.05	104,456,321.22	106,359,840.48	1,935,361.11	(31,841.85)
Totals for WCT 8	2/84 Annuity Dedicated				229,945,105.31	222,716,564.63	222,590,862.35	229,278,935.61	6,858,951.16	(170,877.90)

Less cash due to broker (4,786,031) (4,786,031)
Total 217,930,534 (224,492,905



APPENDIX IV

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
126671Y83	COUNTRYWIDE ASSET BACKED CERT	2.27%	04/25/2034	12/02/2010	167,555.50	130,693.29	156,518.74	160,266.01	3,747.27	0.00
126671Y83	COUNTRYWIDE ASSET BACKED CERT	2.27%	04/25/2034	12/02/2010	144,097.73	112,396.23	134,606.11	137,828.77	3,222.66	0.00
Totals for Cusi	p				311,653.23	243,089.52	291,124.85	298,094.78	6,969.93	0.00
126673BA9	COUNTRYWIDE ASSET BACKED CERT	2.99%	11/25/2034	03/23/2010	258,106.35	217,454.58	261,801.79	258,469.74	0.00	(3,332.05)
126673BA9	COUNTRYWIDE ASSET BACKED CERT	2.99%	11/25/2034	07/29/2010	186,868.98	160,707.34	189,544.48	187,132.07	0.00	(2,412.41)
Totals for Cusi	p				444,975.33	378,161.92	451,346.27	445,601.81	0.00	(5,744.46)
126673BB7	COUNTRYWIDE ASSET BACKED CERT	2.69%	11/25/2034	07/29/2010	63,027.24	54,368.59	63,052.35	62,164.42	0.00	(887.93)
Totals for Cusi	p				63,027.24	54,368.59	63,052.35	62,164.42	0.00	(887.93)
161542DN2	CHASE FUNDING LOAN ACQUISITION	2.59%	05/25/2034	03/17/2010	857,088.44	711,383.41	859,850.14	859,149.48	0.00	(700.66)
Totals for Cusi	p				857,088.44	711,383.41	859,850.14	859,149.48	0.00	(700.66)
17305EGD1	CITIBANK CREDIT CARD ISSUANCE	2.41%	04/22/2026	04/25/2017	5,400,000.00	5,400,000.00	5,427,771.12	5,439,347.10	11,575.98	0.00
17305EGD1	CITIBANK CREDIT CARD ISSUANCE	2.41%	04/22/2026	06/20/2017	100,000.00	100,554.69	100,514.28	100,728.65	214.37	0.00
Totals for Cusi	p				5,500,000.00	5,500,554.69	5,528,285.40	5,540,075.75	11,790.35	0.00
17305EGS8	CITIBANK CREDIT CARD ISSUANCE	3.96%	10/13/2030	10/05/2018	10,700,000.00	10,691,265.59	11,228,568.23	11,876,726.08	648,157.85	0.00
Totals for Cusi	p				10,700,000.00	10,691,265.59	11,228,568.23	11,876,726.08	648,157.85	0.00
20268KAA8	COMMONBOND STUDENT LOAN TRUST	2.68%	09/25/2042	10/19/2017	4,605,588.97	4,604,625.01	4,456,799.90	4,598,328.26	141,528.36	0.00
Totals for Cusi	p				4,605,588.97	4,604,625.01	4,456,799.90	4,598,328.26	141,528.36	0.00
254683BZ7	DISCOVER CARD MASTER TR	2.53%	10/15/2026	04/18/2017	7,500,000.00	7,496,390.25	7,325,676.00	7,629,162.00	303,486.00	0.00
Totals for Cusi	p				7,500,000.00	7,496,390.25	7,325,676.00	7,629,162.00	303,486.00	0.00
32027NZL8	FIRST FRANKLIN MTG LOAN	2.39%	01/25/2036	02/17/2006	786,159.81	786,159.81	786,076.25	786,675.53	599.28	0.00
Totals for Cusi	p				786,159.81	786,159.81	786,076.25	786,675.53	599.28	0.00
34528QFU3	FORD CREDIT FLOORPLAN MASTER	2.48%	09/15/2024	10/03/2017	3,900,000.00	3,899,077.26	3,823,660.62	3,941,261.61	117,600.99	0.00
Totals for Cusi	p				3,900,000.00	3,899,077.26	3,823,660.62	3,941,261.61	117,600.99	0.00
34528QGD0	FORD CREDIT FLOORPLAN MASTER	3.17%	03/15/2025	03/13/2018	23,600,000.00	23,595,730.76	23,766,344.60	24,310,036.68	543,692.08	0.00
Totals for Cusi	p				23,600,000.00	23,595,730.76	23,766,344.60	24,310,036.68	543,692.08	0.00
34528QGW8	FORD CREDIT FLOORPLAN MASTER	3.06%	04/15/2026	04/02/2019	2,300,000.00	2,299,953.31	2,299,953.31	2,375,246.80	75,293.49	0.00
Totals for Cusi	p				2,300,000.00	2,299,953.31	2,299,953.31	2,375,246.80	75,293.49	0.00
34529SAA7	FORD CREDIT AUTO LEASE TRUST	2.36%	03/15/2029	09/12/2017	12,200,000.00	12,198,653.12	11,889,139.12	12,277,818.92	388,679.80	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusi	р				12,200,000.00	12,198,653.12	11,889,139.12	12,277,818.92	388,679.80	0.00
34532RAA4	FORD CREDIT AUTO OWNER TRUST F	3.19%	07/15/2031	09/11/2019	1,500,000.00	1,563,398.44	1,563,398.44	1,558,919.85	0.00	(4,478.59)
34532RAA4	FORD CREDIT AUTO OWNER TRUST F	3.19%	07/15/2031	11/07/2019	2,600,000.00	2,691,203.13	2,691,203.13	2,702,127.74	10,924.61	0.00
Totals for Cusi	p				4,100,000.00	4,254,601.57	4,254,601.57	4,261,047.59	10,924.61	(4,478.59)
36228FXP6	GS MORTGAGE LOAN TRUST	3.03%	10/25/2033	08/04/2010	380,814.58	313,219.99	378,464.26	381,064.93	2,600.67	0.00
Totals for Cusi	р				380,814.58	313,219.99	378,464.26	381,064.93	2,600.67	0.00
518889AC4	DRB PRIME STUDENT LOAN TRUST	2.81%	11/25/2042	11/08/2017	2,802,068.71	2,801,580.04	2,728,145.67	2,811,298.16	83,152.49	0.00
Totals for Cusi	р				2,802,068.71	2,801,580.04	2,728,145.67	2,811,298.16	83,152.49	0.00
55315XAD3	MMAF EQUIPMENT FINANCE LLC	2.41%	08/16/2024	04/25/2017	5,100,000.00	5,098,780.59	5,009,886.06	5,124,501.93	114,615.87	0.00
Totals for Cusi	р				5,100,000.00	5,098,780.59	5,009,886.06	5,124,501.93	114,615.87	0.00
55316AAE0	MMAF EQUIPMENT FINANCE LLC	2.72%	06/15/2040	11/14/2017	4,900,000.00	4,898,745.60	4,782,729.28	4,966,447.43	183,718.15	0.00
Totals for Cusi	р				4,900,000.00	4,898,745.60	4,782,729.28	4,966,447.43	183,718.15	0.00
63935CAB7	NAVIENT STUDENT LOAN TRUST	2.60%	08/15/2068	10/17/2019	5,280,000.00	5,278,087.58	5,278,087.58	5,270,421.02	0.00	(7,666.56)
Totals for Cusi	р				5,280,000.00	5,278,087.58	5,278,087.58	5,270,421.02	0.00	(7,666.56)
63941JAA6	NAVIENT STUDENT LOAN TRUST	2.40%	10/15/2068	12/03/2019	9,500,000.00	9,499,965.80	9,499,965.80	9,440,923.30	0.00	(59,042.50)
Totals for Cusi	р				9,500,000.00	9,499,965.80	9,499,965.80	9,440,923.30	0.00	(59,042.50)
64829VAA4	NEW RESIDENTIAL MORTGAGE LOAN	3.50%	12/25/2057	06/07/2018	12,272,671.66	12,196,125.78	12,214,743.43	12,596,087.24	381,343.81	0.00
Totals for Cusi	р				12,272,671.66	12,196,125.78	12,214,743.43	12,596,087.24	381,343.81	0.00
64830GAB2	NEW RESIDENTIAL MORTGAGE LOAN	4.00%	12/25/2057	01/19/2018	2,904,057.60	2,966,887.18	2,918,800.63	3,010,101.01	91,300.38	0.00
Totals for Cusi	р				2,904,057.60	2,966,887.18	2,918,800.63	3,010,101.01	91,300.38	0.00
658262GD6	NORTH CAROLINA STATE EDUCATION	2.74%	07/25/2036	11/29/2017	4,700,000.00	4,710,464.84	4,742,676.00	4,659,956.00	0.00	(82,720.00)
Totals for Cusi	р				4,700,000.00	4,710,464.84	4,742,676.00	4,659,956.00	0.00	(82,720.00)
68267BAA8	ONEMAIN FINANCIAL ISSUANCE T	3.30%	03/14/2029	02/21/2018	1,640,000.00	1,639,554.08	1,641,587.03	1,664,401.56	22,814.53	0.00
Totals for Cusi	р				1,640,000.00	1,639,554.08	1,641,587.03	1,664,401.56	22,814.53	0.00
68267EAA2	ONEMAIN DIRECT AUTO RECEIVAB	3.63%	09/14/2027	03/12/2019	9,300,000.00	9,298,405.05	9,298,405.05	9,575,604.57	277,199.52	0.00
Totals for Cusi	р				9,300,000.00	9,298,405.05	9,298,405.05	9,575,604.57	277,199.52	0.00
68267LAB4	ONEMAIN FINANCIAL ISSUANCE TRU	2.54%	09/14/2032	08/29/2017	5,111,944.55	5,111,944.55	5,123,635.05	5,114,669.22	0.00	(8,965.83)
Totals for Cusi	р				5,111,944.55	5,111,944.55	5,123,635.05	5,114,669.22	0.00	(8,965.83)



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
805564KQ3	SAXON ASSET SECURITIES TRUST	6.76%	12/25/2030	07/08/2008	616,972.32	521,341.63	626,746.14	631,631.58	4,885.44	0.00
Totals for Cus	ip				616,972.32	521,341.63	626,746.14	631,631.58	4,885.44	0.00
82652NAA6	SIERRA RECEIVABLES FUNDING CO	2.34%	07/15/2038	10/17/2019	4,191,513.45	4,191,442.16	4,191,442.16	4,176,149.88	0.00	(15,292.28)
Totals for Cus	ip				4,191,513.45	4,191,442.16	4,191,442.16	4,176,149.88	0.00	(15,292.28)
83162CKW2	SMALL BUSINESS ADMINISTRATION	7.39%	07/01/2020	07/01/2009	10,358.40	11,266.64	10,498.38	10,397.24	0.00	(101.14)
Totals for Cus	ip				10,358.40	11,266.64	10,498.38	10,397.24	0.00	(101.14)
83162CKX0	SMALL BUSINESS ADMINISTRATION	7.33%	08/01/2020	07/01/2009	10,161.50	11,013.86	10,294.06	10,231.34	0.00	(62.72)
Totals for Cus	ip				10,161.50	11,013.86	10,294.06	10,231.34	0.00	(62.72)
83401BAB2	SOCIAL PROFESSIONAL LOAN PROGR	2.84%	01/25/2041	12/05/2017	7,400,000.00	7,396,841.68	7,233,329.80	7,458,254.28	224,924.48	0.00
Totals for Cus	ip				7,400,000.00	7,396,841.68	7,233,329.80	7,458,254.28	224,924.48	0.00
85172PAA5	SPRINGFIELD FUNDING TRUST	2.68%	07/15/2030	06/21/2017	6,300,000.00	6,298,087.95	6,191,919.09	6,303,675.42	111,756.33	0.00
Totals for Cus	ip				6,300,000.00	6,298,087.95	6,191,919.09	6,303,675.42	111,756.33	0.00
86358EKJ4	STRUCTURED ASSET INVESTMENT	2.99%	08/25/2034	11/03/2010	1,000,000.00	722,500.00	987,550.00	997,092.30	9,542.30	0.00
Totals for Cus	ip				1,000,000.00	722,500.00	987,550.00	997,092.30	9,542.30	0.00
89173UAA5	TOWD POINT MORTGAGE TRUST	2.75%	06/25/2057	08/04/2017	3,271,493.09	3,292,293.22	3,183,108.48	3,290,772.65	107,664.17	0.00
Totals for Cus	ip				3,271,493.09	3,292,293.22	3,183,108.48	3,290,772.65	107,664.17	0.00
89175MAA1	TOWD POINT MORTGAGE TRUST	3.75%	05/25/2058	06/22/2018	1,882,713.99	1,883,398.54	1,881,531.45	1,947,801.30	66,269.85	0.00
Totals for Cus	ip				1,882,713.99	1,883,398.54	1,881,531.45	1,947,801.30	66,269.85	0.00
89175VAA1	TOWD POINT MORTGAGE TRUST	3.25%	03/25/2058	05/29/2018	4,722,654.11	4,707,305.95	4,652,874.53	4,803,913.04	151,038.51	0.00
Totals for Cus	ip				4,722,654.11	4,707,305.95	4,652,874.53	4,803,913.04	151,038.51	0.00
89176LAA2	TOWD POINT MORTGAGE TRUST	3.75%	03/25/2058	10/25/2018	3,220,767.37	3,207,354.17	3,222,538.14	3,314,292.01	91,753.87	0.00
Totals for Cus	ip				3,220,767.37	3,207,354.17	3,222,538.14	3,314,292.01	91,753.87	0.00
89177WAA7	TOWD POINT MORTGAGE TRUST	3.00%	11/25/2058	09/27/2019	4,378,601.31	4,406,483.80	4,406,483.80	4,399,005.59	0.00	(7,478.21)
Totals for Cus	ip				4,378,601.31	4,406,483.80	4,406,483.80	4,399,005.59	0.00	(7,478.21)
89177XAA5	TOWD POINT MORTGAGE TRUST	2.79%	12/25/2048	10/22/2019	1,428,280.35	1,430,007.28	1,430,007.28	1,430,022.85	15.57	0.00
Totals for Cus	ip				1,428,280.35	1,430,007.28	1,430,007.28	1,430,022.85	15.57	0.00
89231XAA9	TOYOTA AUTO LOAN EXTENDED	2.56%	11/25/2031	06/10/2019	9,700,000.00	9,696,748.56	9,696,748.56	9,849,149.14	152,400.58	0.00
Totals for Cus	ip				9,700,000.00	9,696,748.56	9,696,748.56	9,849,149.14	152,400.58	0.00
Totals for Asset-Ba	acked				188,893,566.01	188,303,861.33	188,366,676.32	192,499,254.70	4,325,719.26	(193,140.88)



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
СМО										
05949AH86	BANK OF AMERICA	4.10%	02/25/2035	01/11/2005	190,029.38	190,025.77	188,613.29	192,146.21	3,532.92	0.00
Totals for Cusi	р				190,029.38	190,025.77	188,613.29	192,146.21	3,532.92	0.00
06036FBB6	BANK	4.14%	11/15/2061	11/16/2018	9,300,000.00	9,392,802.84	9,632,830.26	10,368,317.04	735,486.78	0.00
Totals for Cusi	р				9,300,000.00	9,392,802.84	9,632,830.26	10,368,317.04	735,486.78	0.00
07877BAA8	BELLEMEADE RE LT	2.71%	04/25/2029	04/16/2019	1,239,721.38	1,239,721.38	1,239,721.38	1,239,664.85	0.00	(56.53)
Totals for Cusi	р				1,239,721.38	1,239,721.38	1,239,721.38	1,239,664.85	0.00	(56.53)
07877DAA4	BELLEMEADE RE LT	2.74%	08/25/2028	08/15/2018	144,156.84	144,156.84	143,792.00	144,168.26	376.26	0.00
Totals for Cusi	р				144,156.84	144,156.84	143,792.00	144,168.26	376.26	0.00
07877TAA9	BELLEMEADE RE LTD	2.99%	10/25/2027	10/11/2018	286,629.14	286,629.15	286,548.46	286,691.17	142.71	0.00
Totals for Cusi	р				286,629.14	286,629.15	286,548.46	286,691.17	142.71	0.00
08161BAX1	BENCHMARK MORTGAGE TRUST	3.76%	04/10/2051	03/23/2018	9,000,000.00	9,089,858.70	9,066,215.70	9,738,932.40	672,716.70	0.00
Totals for Cusi	p				9,000,000.00	9,089,858.70	9,066,215.70	9,738,932.40	672,716.70	0.00
12515BAD0	CD COMMERCIAL MORTGAGE TRUST	2.66%	08/15/2057	08/09/2019	11,200,000.00	11,311,789.78	11,311,789.78	11,207,379.68	0.00	(104,410.10)
Totals for Cusi	p				11,200,000.00	11,311,789.78	11,311,789.78	11,207,379.68	0.00	(104,410.10)
12531YAM0	CFCRE COMMERCIAL MORTGAGE TRUS	3.01%	05/10/2058	05/04/2016	6,000,000.00	6,059,776.20	5,772,112.80	6,150,275.40	378,162.60	0.00
Totals for Cusi	p				6,000,000.00	6,059,776.20	5,772,112.80	6,150,275.40	378,162.60	0.00
12532BAC1	CFCRE COMMERCIAL MORTGAGE TRUS	3.59%	12/10/2054	12/09/2016	11,500,000.00	11,614,931.00	11,414,334.20	12,197,561.25	783,227.05	0.00
Totals for Cusi	p				11,500,000.00	11,614,931.00	11,414,334.20	12,197,561.25	783,227.05	0.00
12552AAA2	CIM TRUST	3.69%	01/25/2057	03/29/2017	5,755,628.83	5,744,837.01	5,844,337.45	5,867,763.44	23,425.99	0.00
Totals for Cusi	p				5,755,628.83	5,744,837.01	5,844,337.45	5,867,763.44	23,425.99	0.00
12553AAA1	CIM TRUST	3.69%	12/25/2057	02/21/2017	3,099,465.78	3,076,219.79	3,115,542.41	3,124,916.73	9,374.32	0.00
Totals for Cusi	р				3,099,465.78	3,076,219.79	3,115,542.41	3,124,916.73	9,374.32	0.00
12553GAA8	CIM TRUST	3.02%	06/25/2057	08/21/2017	2,689,957.23	2,689,854.99	2,595,734.48	2,691,487.28	95,752.80	0.00
Totals for Cusi	р				2,689,957.23	2,689,854.99	2,595,734.48	2,691,487.28	95,752.80	0.00
12592PBE2	COMM MORTGAGE TRUST	3.38%	12/10/2047	11/25/2014	7,500,000.00	7,574,563.50	7,487,496.75	7,816,851.75	329,355.00	0.00
Totals for Cusi	p				7,500,000.00	7,574,563.50	7,487,496.75	7,816,851.75	329,355.00	0.00
12593PAV4	COMM MORTGAGE TRUST	3.50%	08/10/2048	08/13/2015	9,476,206.44	9,570,712.27	9,477,489.52	9,929,072.45	451,582.93	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (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	·				9,476,206.44	9,570,712.27	9,477,489.52	9,929,072.45	451,582.93	0.00
12595BAC5	CSAIL	3.13%	06/15/2050	06/21/2017	10,000,000.00	10,099,995.00	9,620,238.00	10,267,444.00	647,206.00	0.00
Totals for					10,000,000.00	10,099,995.00	9,620,238.00	10,267,444.00	647,206.00	0.00
12595JAG9	CSAIL COMMERCIAL MORTGAGE TRUS	3.19%	11/15/2050	11/17/2017	6,000,000.00	6,059,976.00	5,781,478.80	6,192,163.20	410,684.40	0.00
Totals for	·				6,000,000.00	6,059,976.00	5,781,478.80	6,192,163.20	410,684.40	0.00
12597DAC9	CSAIL COMMERCIAL MORTAGAGE	2.72%	12/15/2052	11/20/2019	10,500,000.00	10,604,926.50	10,604,926.50	10,491,943.35	0.00	(112,983.15)
Totals for	r Cusip				10,500,000.00	10,604,926.50	10,604,926.50	10,491,943.35	0.00	(112,983.15)
12652UAV1	CSAIL COMMERCIAL MORTGAGE TR	4.03%	04/15/2051	04/03/2018	7,000,000.00	7,209,986.00	7,204,316.00	7,520,139.90	315,823.90	0.00
Totals for	r Cusip				7,000,000.00	7,209,986.00	7,204,316.00	7,520,139.90	315,823.90	0.00
12654PAE8	CREDIT SUISSE MORTGAGE TRUST	3.85%	09/25/2057	10/02/2018	6,414,449.49	6,401,279.35	6,492,407.50	6,683,846.11	191,438.61	0.00
Totals for	r Cusip				6,414,449.49	6,401,279.35	6,492,407.50	6,683,846.11	191,438.61	0.00
12667F5M3	COUNTRYWIDE ALTERNATIVE LOAN	5.00%	04/25/2020	02/02/2005	536.72	542.59	526.63	507.00	0.00	(19.63)
12667F5M3	COUNTRYWIDE ALTERNATIVE LOAN	5.00%	04/25/2020	07/01/2009	1,438.26	1,128.59	1,411.21	1,358.62	0.00	(52.59)
Totals for	r Cusip				1,974.98	1,671.18	1,937.84	1,865.62	0.00	(72.22)
12667FQS7	COUNTRYWIDE ALTERNATIVE LOAN	5.25%	12/25/2019	10/06/2004	39,567.85	40,226.29	39,420.97	39,396.53	0.00	(24.44)
Totals for	r Cusip				39,567.85	40,226.29	39,420.97	39,396.53	0.00	(24.44)
12668BEK5	COUNTRYWIDE ALTERNATIVE LOAN	2.51%	02/25/2036	02/29/2012	851,904.14	473,282.18	733,837.28	731,807.47	0.00	(2,029.81)
Totals for	r Cusip				851,904.14	473,282.18	733,837.28	731,807.47	0.00	(2,029.81)
17323VAY1	CITIGROUP COMMERCIAL MORTGAGE	2.94%	04/10/2048	04/01/2015	800,000.00	807,979.60	775,644.00	820,180.56	44,536.56	0.00
Totals for	r Cusip				800,000.00	807,979.60	775,644.00	820,180.56	44,536.56	0.00
17325GAC0	CITIGROUP COMMERCIAL MORTGAGE	2.90%	11/15/2049	11/03/2016	12,000,000.00	12,119,772.00	11,436,832.80	12,299,940.00	863,107.20	0.00
Totals for	r Cusip				12,000,000.00	12,119,772.00	11,436,832.80	12,299,940.00	863,107.20	0.00
17325HBN3	CITIGROUP COML MTG TR	3.44%	04/14/2050	03/31/2017	10,000,000.00	10,099,574.00	9,870,861.00	10,578,064.00	707,203.00	0.00
Totals for	r Cusip				10,000,000.00	10,099,574.00	9,870,861.00	10,578,064.00	707,203.00	0.00
17326DAC6	CITIGROUP COMMERCIAL MORTGAGE	3.20%	09/15/2050	09/18/2017	13,000,000.00	13,129,655.50	12,620,085.40	13,578,503.90	958,418.50	0.00
Totals for	r Cusip				13,000,000.00	13,129,655.50	12,620,085.40	13,578,503.90	958,418.50	0.00
17328CAC6	CITIGROUP COMMERCIAL MORTGAG	2.86%	12/15/2072	12/12/2019	12,700,000.00	12,826,556.77	12,826,556.77	12,770,905.37	0.00	(55,651.40)
Totals for	r Cusip				12,700,000.00	12,826,556.77	12,826,556.77	12,770,905.37	0.00	(55,651.40)
31358S4W8	FNMA	7.50%	10/25/2040	07/01/2009	660,110.80	713,332.23	733,263.04	756,897.83	23,634.79	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cus	р				660,110.80	713,332.23	733,263.04	756,897.83	23,634.79	0.00
3136AEX69	FNMA ACES	2.39%	01/25/2023	06/12/2013	3,626,795.52	3,459,600.62	3,573,356.87	3,655,520.83	82,163.96	0.00
Totals for Cus	p				3,626,795.52	3,459,600.62	3,573,356.87	3,655,520.83	82,163.96	0.00
3136AH2E9	FNMA	3.29%	07/25/2023	01/09/2014	5,787,049.90	5,678,704.78	5,871,329.60	5,959,784.66	88,455.06	0.00
Totals for Cus	p				5,787,049.90	5,678,704.78	5,871,329.60	5,959,784.66	88,455.06	0.00
3136AN6U6	FNMA ACES	3.09%	04/25/2027	06/12/2015	14,400,000.00	14,255,732.16	14,138,877.60	15,008,355.36	869,477.76	0.00
Totals for Cus	p				14,400,000.00	14,255,732.16	14,138,877.60	15,008,355.36	869,477.76	0.00
3136AQC99	FNMA	3.03%	11/25/2025	12/11/2015	6,800,000.00	6,815,640.68	6,720,420.28	7,015,906.80	295,486.52	0.00
Totals for Cus	p				6,800,000.00	6,815,640.68	6,720,420.28	7,015,906.80	295,486.52	0.00
3136AQHL7	FNMA	2.80%	06/25/2025	10/07/2015	6,500,000.00	6,461,311.35	6,352,906.30	6,682,154.05	329,247.75	0.00
Totals for Cus	p				6,500,000.00	6,461,311.35	6,352,906.30	6,682,154.05	329,247.75	0.00
3136AQTB6	FNMA ACES	3.08%	10/25/2025	11/06/2015	2,137,025.63	2,128,431.79	2,140,889.81	2,208,441.39	67,551.58	0.00
Totals for Cus	p				2,137,025.63	2,128,431.79	2,140,889.81	2,208,441.39	67,551.58	0.00
3136AR5S3	FNMA	2.47%	04/25/2026	05/11/2016	8,800,000.00	8,887,471.12	8,370,232.64	8,836,292.96	466,060.32	0.00
Totals for Cus	ip				8,800,000.00	8,887,471.12	8,370,232.64	8,836,292.96	466,060.32	0.00
3136AR5U8	FNMA	2.38%	04/25/2026	05/11/2016	5,864,358.36	5,849,268.77	5,631,707.54	5,892,145.45	260,437.91	0.00
Totals for Cus	ip				5,864,358.36	5,849,268.77	5,631,707.54	5,892,145.45	260,437.91	0.00
3136ARF37	FNMA	2.48%	03/25/2026	04/12/2016	9,686,300.93	9,661,846.24	9,462,896.08	9,704,137.28	241,241.20	0.00
Totals for Cus	p				9,686,300.93	9,661,846.24	9,462,896.08	9,704,137.28	241,241.20	0.00
3136ARTE8	FNMA ACES	2.70%	02/25/2026	03/08/2016	14,650,000.00	14,796,079.54	14,183,350.62	15,011,443.34	828,092.72	0.00
Totals for Cus	p				14,650,000.00	14,796,079.54	14,183,350.62	15,011,443.34	828,092.72	0.00
3136AT5E0	FNMA	2.25%	07/25/2026	10/04/2016	11,025,320.62	10,996,959.30	10,391,413.20	10,949,130.14	557,716.94	0.00
Totals for Cus	p				11,025,320.62	10,996,959.30	10,391,413.20	10,949,130.14	557,716.94	0.00
3136AUG21	FNMA	2.50%	10/25/2026	01/18/2017	4,000,000.00	3,842,428.00	3,764,824.00	4,032,275.20	267,451.20	0.00
Totals for Cus	p				4,000,000.00	3,842,428.00	3,764,824.00	4,032,275.20	267,451.20	0.00
3136AVY52	FNMA	2.67%	12/25/2026	04/11/2017	22,500,000.00	22,006,800.00	21,403,379.25	22,906,062.00	1,502,682.75	0.00
Totals for Cus	p				22,500,000.00	22,006,800.00	21,403,379.25	22,906,062.00	1,502,682.75	0.00
3136AW7J0	FNMA	3.06%	05/25/2027	07/12/2017	15,000,000.00	15,149,911.95	14,686,756.50	15,647,349.00	960,592.50	0.00

Prudential

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip	5				15,000,000.00	15,149,911.95	14,686,756.50	15,647,349.00	960,592.50	0.00
3136E	31XJ8	FNMA ACES	3.15%	03/25/2028	04/10/2018	7,675,000.00	7,488,046.21	7,462,652.71	8,031,179.87	568,527.16	0.00
	Totals for Cusip	9				7,675,000.00	7,488,046.21	7,462,652.71	8,031,179.87	568,527.16	0.00
3137 <i>A</i>	AB5N7	FHLMC	4.50%	05/15/2041	04/30/2019	1,000,000.00	1,070,781.25	1,070,781.25	1,078,357.10	7,575.85	0.00
	Totals for Cusip	9				1,000,000.00	1,070,781.25	1,070,781.25	1,078,357.10	7,575.85	0.00
3137F	4D41	FHLMC MULTIFAMILY STRUCTURED P	3.60%	01/25/2028	03/20/2018	20,900,000.00	21,242,989.90	21,329,060.28	22,669,030.34	1,339,970.06	0.00
	Totals for Cusip	9				20,900,000.00	21,242,989.90	21,329,060.28	22,669,030.34	1,339,970.06	0.00
3137F	4L83	FHLMC	4.50%	03/15/2037	02/25/2019	1,000,000.00	1,052,734.38	1,052,734.38	1,078,945.80	26,211.42	0.00
	Totals for Cusip					1,000,000.00	1,052,734.38	1,052,734.38	1,078,945.80	26,211.42	0.00
3137F	4TS1	FHLMC	3.50%	10/15/2045	04/19/2018	8,464,140.16	8,513,073.47	8,596,697.06	8,748,707.94	152,010.88	0.00
	Totals for Cusip					8,464,140.16	8,513,073.47	8,596,697.06	8,748,707.94	152,010.88	0.00
3137F	BU79	FHLMC MULTIFAMILY STRUCTURED P	3.19%	09/25/2027	11/08/2017	6,500,000.00	6,694,610.00	6,437,469.35	6,870,395.35	432,926.00	0.00
	Totals for Cusip					6,500,000.00	6,694,610.00	6,437,469.35	6,870,395.35	432,926.00	0.00
3137F	BU87	FHLMC MULTIFAMILY STRUCTURED P	3.25%	09/25/2027	11/08/2017	1,650,000.00	1,699,429.05	1,634,289.86	1,744,291.23	110,001.37	0.00
	Totals for Cusip					1,650,000.00	1,699,429.05	1,634,289.86	1,744,291.23	110,001.37	0.00
3137F	CJK1	FHLMC MULTIFAMILY STRUCTURED P	3.30%	11/25/2027	11/30/2017	5,975,000.00	6,154,154.40	5,964,112.95	6,362,018.08	397,905.13	0.00
3137F	CJK1	FHLMC MULTIFAMILY STRUCTURED P	3.30%	11/25/2027	03/23/2018	6,900,000.00	6,882,750.00	6,887,427.51	7,346,933.01	459,505.50	0.00
	Totals for Cusip					12,875,000.00	13,036,904.40	12,851,540.46	13,708,951.09	857,410.63	0.00
3137F	CJL9	FHLMC MULTIFAMILY STRUCTURED P	3.36%	12/25/2027	11/30/2017	2,686,000.00	2,766,507.48	2,681,388.14	2,861,740.41	180,352.27	0.00
	Totals for Cusip					2,686,000.00	2,766,507.48	2,681,388.14	2,861,740.41	180,352.27	0.00
3137F	EBQ2	FHLMC	3.44%	12/25/2027	03/23/2018	3,500,000.00	3,527,617.19	3,530,265.90	3,759,102.90	228,837.00	0.00
	Totals for Cusip					3,500,000.00	3,527,617.19	3,530,265.90	3,759,102.90	228,837.00	0.00
3137F	EZU7	FHLMC	3.90%	06/25/2051	05/22/2018	15,200,000.00	15,587,432.80	15,857,626.48	16,795,635.20	938,008.72	0.00
	Totals for Cusip					15,200,000.00	15,587,432.80	15,857,626.48	16,795,635.20	938,008.72	0.00
3137F	EZV5	FHLMC	3.90%	06/25/2051	05/22/2018	4,400,000.00	4,483,485.60	4,563,793.08	4,834,852.88	271,059.80	0.00
	Totals for Cusip					4,400,000.00	4,483,485.60	4,563,793.08	4,834,852.88	271,059.80	0.00
3137F	G6Q3	FHLMC MULTIFAMILY STRUCTURED P	3.34%	04/25/2028	06/05/2018	4,220,000.00	4,119,521.80	4,219,059.78	4,421,095.24	202,035.46	0.00
	Totals for Cusip					4,220,000.00	4,119,521.80	4,219,059.78	4,421,095.24	202,035.46	0.00
3137F	G6S9	FHLMC	3.75%	11/25/2032	06/07/2018	3,660,000.00	3,699,070.50	3,706,656.22	4,019,802.52	313,146.30	0.00



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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 Cus	ip				3,660,000.00	3,699,070.50	3,706,656.22	4,019,802.52	313,146.30	0.00
3137FG6X8	FHLMC	3.85%	05/25/2028	06/14/2018	9,130,000.00	9,375,286.58	9,490,191.28	10,054,992.26	564,800.98	0.00
Totals for Cus	ip				9,130,000.00	9,375,286.58	9,490,191.28	10,054,992.26	564,800.98	0.00
3137FG6Y6	FHLMC	3.85%	05/25/2028	06/14/2018	1,810,000.00	1,848,297.79	1,871,754.67	1,984,855.05	113,100.38	0.00
Totals for Cus	ip				1,810,000.00	1,848,297.79	1,871,754.67	1,984,855.05	113,100.38	0.00
3137FJKF5	FHLMC MULTIFAMILY STRUCTURED	3.92%	09/25/2028	10/24/2018	7,800,000.00	7,854,280.20	8,105,866.08	8,616,362.04	510,495.96	0.00
Totals for Cus	ip				7,800,000.00	7,854,280.20	8,105,866.08	8,616,362.04	510,495.96	0.00
3137FJXV6	FHLMC MULTIFAMILY STRUCTURED	4.05%	09/25/2028	10/31/2018	6,875,000.00	7,000,640.63	7,250,793.69	7,690,523.50	439,729.81	0.00
Totals for Cus	ip				6,875,000.00	7,000,640.63	7,250,793.69	7,690,523.50	439,729.81	0.00
3137FJXW4	FHLMC MULTIFAMILY STRUCTURED	4.03%	10/25/2028	10/31/2018	2,750,000.00	2,782,320.75	2,882,583.28	3,059,843.60	177,260.32	0.00
Totals for Cus	ip				2,750,000.00	2,782,320.75	2,882,583.28	3,059,843.60	177,260.32	0.00
3137FKSH0	FREDDIE MAC	3.86%	11/25/2028	12/19/2018	9,700,000.00	9,990,835.10	10,079,352.45	10,718,117.82	638,765.37	0.00
Totals for Cus	ip				9,700,000.00	9,990,835.10	10,079,352.45	10,718,117.82	638,765.37	0.00
3137FKSJ6	FREDDIE MAC	3.92%	11/25/2028	12/19/2018	2,200,000.00	2,265,931.80	2,286,259.80	2,431,366.52	145,106.72	0.00
Totals for Cus	ip				2,200,000.00	2,265,931.80	2,286,259.80	2,431,366.52	145,106.72	0.00
3137FKUQ7	FREDDIE MAC	3.83%	12/25/2028	01/23/2019	2,250,000.00	2,317,477.50	2,317,477.50	2,468,906.78	151,429.28	0.00
Totals for Cus	ip				2,250,000.00	2,317,477.50	2,317,477.50	2,468,906.78	151,429.28	0.00
31392JAD1	FNMA	7.50%	07/25/2042	07/01/2009	2,530,771.31	2,734,814.74	2,939,959.06	3,027,876.55	87,917.49	0.00
Totals for Cus	ip				2,530,771.31	2,734,814.74	2,939,959.06	3,027,876.55	87,917.49	0.00
31392MEM0	FHLMC	5.27%	07/25/2032	07/01/2009	505,177.65	540,776.92	537,838.89	535,063.45	0.00	(2,775.44)
Totals for Cus	ip				505,177.65	540,776.92	537,838.89	535,063.45	0.00	(2,775.44)
31392UZ56	FHLMC	4.88%	07/25/2033	07/01/2009	625,247.59	678,686.74	654,071.96	671,615.45	17,543.49	0.00
Totals for Cus	ip				625,247.59	678,686.74	654,071.96	671,615.45	17,543.49	0.00
31392W7D6	FHLMC	7.50%	08/25/2042	07/01/2009	839,304.60	898,580.49	993,811.09	1,029,928.72	36,117.63	0.00
Totals for Cus	ip				839,304.60	898,580.49	993,811.09	1,029,928.72	36,117.63	0.00
31394JYA9	FHLMC	4.50%	10/15/2023	07/01/2009	655,343.91	659,533.71	665,982.38	676,814.61	10,832.23	0.00
Totals for Cus	ip				655,343.91	659,533.71	665,982.38	676,814.61	10,832.23	0.00
35563PKG3	FHLMC SCRT	3.50%	08/25/2058	05/08/2019	6,231,632.41	6,327,118.47	6,327,118.47	6,476,804.77	149,686.30	0.00



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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 Cus	ip				6,231,632.41	6,327,118.47	6,327,118.47	6,476,804.77	149,686.30	0.00
35564AAA9	FREDDIE MAC - STACR	2.64%	02/25/2047	11/14/2018	299,456.58	299,456.58	299,035.73	299,467.30	431.57	0.00
Totals for Cus	ip				299,456.58	299,456.58	299,035.73	299,467.30	431.57	0.00
36251FAV8	GS MORTGAGE SECURITIES TR	3.14%	02/10/2048	02/13/2015	8,000,000.00	8,079,329.60	7,860,409.60	8,265,378.40	404,968.80	0.00
Totals for Cus	ip				8,000,000.00	8,079,329.60	7,860,409.60	8,265,378.40	404,968.80	0.00
38375BGF3	GNMA	2.10%	10/20/2060	02/29/2012	2,964,767.96	2,906,105.14	2,959,358.74	2,948,993.62	0.00	(10,365.12)
Totals for Cus	ip				2,964,767.96	2,906,105.14	2,959,358.74	2,948,993.62	0.00	(10,365.12)
38375BGS5	GNMA	2.12%	08/20/2058	02/29/2012	684,563.55	673,246.43	683,845.39	681,785.93	0.00	(2,059.46)
Totals for Cus	ip				684,563.55	673,246.43	683,845.39	681,785.93	0.00	(2,059.46)
38375BHR6	GNMA	2.12%	05/20/2059	02/29/2012	553,928.81	546,740.21	553,517.90	552,635.91	0.00	(881.99)
38375BHR6	GNMA	2.12%	05/20/2059	04/20/2019	155.85	155.85	155.85	155.85	0.00	0.00
Totals for Cus	ip				554,084.66	546,896.06	553,673.75	552,791.76	0.00	(881.99)
38380UN58	GNMA	3.00%	02/20/2047	10/25/2019	1,233,855.05	1,247,928.71	1,247,928.71	1,245,871.56	0.00	(2,057.15)
Totals for Cus	ip				1,233,855.05	1,247,928.71	1,247,928.71	1,245,871.56	0.00	(2,057.15)
46590LAS1	JPMDB COMMERCIAL MORTGAGE SECU	2.88%	06/15/2049	05/04/2016	6,000,000.00	6,059,952.00	5,764,158.60	6,133,645.80	369,487.20	0.00
Totals for Cus	ip				6,000,000.00	6,059,952.00	5,764,158.60	6,133,645.80	369,487.20	0.00
465968AF2	JP MORGAN CHASE COMMERCIAL MOR	3.24%	09/15/2050	07/21/2017	4,875,000.00	5,021,240.25	4,805,720.89	5,060,286.08	254,565.19	0.00
Totals for Cus	ip				4,875,000.00	5,021,240.25	4,805,720.89	5,060,286.08	254,565.19	0.00
46630GAM7	JP MORGAN MORTGAGE	4.63%	07/25/2035	01/08/2007	210,621.74	206,384.62	213,753.87	215,422.59	1,668.72	0.00
46630GAM7	JP MORGAN MORTGAGE	4.63%	07/25/2035	07/01/2009	60,633.53	52,074.01	61,535.20	62,015.59	480.39	0.00
Totals for Cus	ip				271,255.27	258,458.63	275,289.07	277,438.18	2,149.11	0.00
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR	2.69%	04/15/2046	05/02/2013	2,038,948.93	2,059,336.38	1,991,504.63	2,070,429.28	78,924.65	0.00
Totals for Cus	ip				2,038,948.93	2,059,336.38	1,991,504.63	2,070,429.28	78,924.65	0.00
46643PBD1	JPMBB COMMERCIAL MORTGAGE SECU	3.41%	11/15/2047	11/04/2014	3,000,000.00	3,029,979.00	2,997,223.50	3,137,441.40	140,217.90	0.00
Totals for Cus	ip				3,000,000.00	3,029,979.00	2,997,223.50	3,137,441.40	140,217.90	0.00
46650AAD5	JP MORGAN MORTGAGE TRUST	2.54%	04/25/2046	06/21/2018	932,878.09	932,878.09	932,870.34	932,276.85	0.00	(593.49)
Totals for Cus	ip				932,878.09	932,878.09	932,870.34	932,276.85	0.00	(593.49)
55265K2D0	MASTER ASSET SECURITIZATION TR	5.25%	12/25/2033	02/29/2012	192,263.31	194,181.12	192,138.54	194,333.02	2,194.48	0.00
Totals for Cus	ip				192,263.31	194,181.12	192,138.54	194,333.02	2,194.48	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
576433UM6	MASTR ADJUSTABLE RATE MORTGAGE	4.69%	11/21/2034	02/29/2012	941,815.90	912,669.51	964,055.28	964,306.84	251.56	0.00
Totals for Cus	sip				941,815.90	912,669.51	964,055.28	964,306.84	251.56	0.00
59166DAA5	METLIFE SECURITIZATION TRUST	3.75%	03/25/2057	08/14/2018	1,478,220.63	1,480,934.21	1,491,630.31	1,535,494.73	43,864.42	0.00
Totals for Cus	sip				1,478,220.63	1,480,934.21	1,491,630.31	1,535,494.73	43,864.42	0.00
59980CAA1	MILL CITY MORTGAGE TRUST	2.75%	01/25/2061	09/21/2017	3,451,314.27	3,469,741.18	3,378,287.13	3,466,724.73	88,437.60	0.00
Totals for Cus	sip				3,451,314.27	3,469,741.18	3,378,287.13	3,466,724.73	88,437.60	0.00
59981AAC0	MILL CITY MORTGAGE TRUST	3.25%	10/25/2069	06/10/2019	1,843,489.99	1,868,274.42	1,868,274.42	1,877,536.48	9,262.06	0.00
Totals for Cus	sip				1,843,489.99	1,868,274.42	1,868,274.42	1,877,536.48	9,262.06	0.00
61761QAD5	MORGAN STANLEY BAML TRUST	2.86%	12/15/2048	02/05/2013	2,791,192.73	2,819,093.22	2,751,048.40	2,837,065.42	86,017.02	0.00
Totals for Cus	sip				2,791,192.73	2,819,093.22	2,751,048.40	2,837,065.42	86,017.02	0.00
61765TAE3	MORGAN STANLEY BAML TRUST	3.37%	10/15/2048	10/07/2015	4,500,000.00	4,544,963.55	4,460,531.40	4,711,874.85	251,343.45	0.00
Totals for Cus	sip				4,500,000.00	4,544,963.55	4,460,531.40	4,711,874.85	251,343.45	0.00
61767FAZ4	MORGAN STANLEY CAPITAL I TRUST	2.53%	08/15/2049	08/12/2016	17,000,000.00	17,169,303.00	15,845,858.10	17,006,203.30	1,160,345.20	0.00
Totals for Cus	sip				17,000,000.00	17,169,303.00	15,845,858.10	17,006,203.30	1,160,345.20	0.00
64828CAA7	NEW RESIDENTIAL MORTGAGE LOAN	4.50%	02/25/2058	04/30/2018	2,471,373.72	2,535,572.59	2,519,396.96	2,584,476.14	65,079.18	0.00
Totals for Cus	sip				2,471,373.72	2,535,572.59	2,519,396.96	2,584,476.14	65,079.18	0.00
64828FCQ3	NEW RESIDENTIAL MORTGAGE LOA	2.54%	01/25/2048	10/11/2018	1,799,296.58	1,799,296.58	1,789,827.79	1,794,397.64	4,569.85	0.00
Totals for Cus	sip				1,799,296.58	1,799,296.58	1,789,827.79	1,794,397.64	4,569.85	0.00
89169EAA7	TOWD POINT MORTGAGE TRUST	2.39%	02/25/2057	10/06/2017	5,643,676.16	5,643,676.16	5,612,861.11	5,629,732.89	16,871.78	0.00
Totals for Cus	sip				5,643,676.16	5,643,676.16	5,612,861.11	5,629,732.89	16,871.78	0.00
89176EAA8	TOWD POINT MORTGAGE TRUST	3.00%	01/25/2058	02/06/2018	5,289,506.79	5,286,098.22	5,192,883.37	5,345,423.22	152,539.85	0.00
Totals for Cus	sip				5,289,506.79	5,286,098.22	5,192,883.37	5,345,423.22	152,539.85	0.00
89178BAA2	TOWD POINT MORTGAGE TRUST	2.90%	10/25/2059	11/04/2019	2,438,611.63	2,462,253.72	2,462,253.72	2,452,634.38	0.00	(9,619.34)
Totals for Cus	sip				2,438,611.63	2,462,253.72	2,462,253.72	2,452,634.38	0.00	(9,619.34)
90270RBD5	UBS BARCLAYS COMMERCIAL MORTGA	2.79%	12/10/2045	12/06/2012	4,700,000.00	4,817,462.40	4,652,852.89	4,746,832.68	93,979.79	0.00
Totals for Cus	sip				4,700,000.00	4,817,462.40	4,652,852.89	4,746,832.68	93,979.79	0.00
90270YBE8	UBS BARCLAY COMM MORT	2.92%	03/10/2046	02/15/2013	4,332,228.63	4,375,524.06	4,292,223.10	4,382,788.77	90,565.67	0.00
Totals for Cus	sip				4,332,228.63	4,375,524.06	4,292,223.10	4,382,788.77	90,565.67	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
90276CAC5	UBS COMMERCIAL MORTGAGE TRUST	3.26%	08/15/2050	07/31/2017	6,500,000.00	6,694,804.35	6,485,796.85	6,738,548.05	252,751.20	0.00
Totals for Cus	ip				6,500,000.00	6,694,804.35	6,485,796.85	6,738,548.05	252,751.20	0.00
90278PAZ3	UBS COMMERCIAL MORTGAGE TRUST	2.78%	12/15/2052	12/11/2019	13,000,000.00	13,129,961.00	13,129,961.00	13,070,801.90	0.00	(59,159.10)
Totals for Cus	ip				13,000,000.00	13,129,961.00	13,129,961.00	13,070,801.90	0.00	(59,159.10)
90291JAV9	UBS COMMERCIAL MORTGAGE TRUST	3.85%	03/15/2051	03/23/2018	4,500,000.00	4,544,739.45	4,548,943.80	4,901,111.55	352,167.75	0.00
Totals for Cus	р				4,500,000.00	4,544,739.45	4,548,943.80	4,901,111.55	352,167.75	0.00
92922FJF6	WASHINGTON MUTUAL	4.13%	10/25/2033	02/29/2012	372,788.38	366,509.12	375,921.08	378,950.57	3,029.49	0.00
Totals for Cus	р				372,788.38	366,509.12	375,921.08	378,950.57	3,029.49	0.00
933634AJ6	WASHINGTON MUTUAL MTG	4.20%	03/25/2037	02/29/2012	861,066.53	669,400.89	854,784.36	865,114.40	10,330.04	0.00
Totals for Cus	р				861,066.53	669,400.89	854,784.36	865,114.40	10,330.04	0.00
9393362L6	WASHINGTON MUTUAL MORTAGE SEC	5.00%	03/25/2020	02/14/2005	58,104.35	58,739.87	57,915.43	57,945.66	30.23	0.00
Totals for Cus	р				58,104.35	58,739.87	57,915.43	57,945.66	30.23	0.00
94989KAU7	WELLS FARGO COMMERCIAL MTG TRU	3.37%	06/15/2048	06/19/2015	9,700,000.00	9,796,369.50	9,649,663.79	10,156,217.19	506,553.40	0.00
Totals for Cus	р				9,700,000.00	9,796,369.50	9,649,663.79	10,156,217.19	506,553.40	0.00
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG	3.41%	09/15/2058	07/27/2015	10,958,430.30	11,067,948.85	10,892,131.80	11,494,523.29	602,391.49	0.00
Totals for Cus	р				10,958,430.30	11,067,948.85	10,892,131.80	11,494,523.29	602,391.49	0.00
94989VAC3	WELLS FARGO COML MTG TR	3.35%	09/15/2057	09/25/2015	5,700,000.00	5,756,606.70	5,648,021.13	5,976,483.63	328,462.50	0.00
Totals for Cus	р				5,700,000.00	5,756,606.70	5,648,021.13	5,976,483.63	328,462.50	0.00
95000KBA2	WELLS FARGO COMMERCIAL MORTGAG	2.64%	11/15/2049	09/29/2016	12,000,000.00	12,119,076.00	11,273,942.40	12,120,778.80	846,836.40	0.00
Totals for Cus	р				12,000,000.00	12,119,076.00	11,273,942.40	12,120,778.80	846,836.40	0.00
95001ABC9	WELLS FARGO COMMERCIAL MORTGAG	3.21%	11/15/2050	11/17/2017	12,000,000.00	12,119,796.00	11,551,039.20	12,527,828.40	976,789.20	0.00
Totals for Cus	р				12,000,000.00	12,119,796.00	11,551,039.20	12,527,828.40	976,789.20	0.00
95001MAE0	WELLS FARGO COMMERCIAL MORTGAG	3.19%	07/15/2050	06/27/2017	8,700,000.00	8,786,617.20	8,385,900.42	9,073,825.95	687,925.53	0.00
Totals for Cus	р				8,700,000.00	8,786,617.20	8,385,900.42	9,073,825.95	687,925.53	0.00
95001RAW9	WELLS FARGO COMMERCIAL MORTGAG	4.04%	01/15/2052	12/07/2018	11,900,000.00	12,018,892.90	12,161,684.57	13,142,406.41	980,721.84	0.00
Totals for Cus	р				11,900,000.00	12,018,892.90	12,161,684.57	13,142,406.41	980,721.84	0.00
Totals for CMO					631,737,460.86	636,444,376.21	627,268,627.52	658,902,650.25	31,996,761.47	(362,738.74)
Common Stock	ODDINT NEVTEL CODD			00/07/0040	4 400 000 00	0.04	0.04	0.24	0.00	0.00
852PMTAA4	SPRINT NEXTEL CORP			06/07/2019	1,400,000.00	0.01	0.01	0.01	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cu	·	Coupon	MatDate	Trade Date	1,400,000.00	0.01	0.01	0.01	0.00	0.00
Totals for Commo	·				1,400,000.00	0.01	0.01	0.01	0.00	0.00
Corporate	III SLOCK				1,400,000.00	0.01	0.01	0.01	0.00	0.00
00164VAD5	AMC NETWORKS INC	5.00%	04/01/2024	03/23/2016	2,010,000.00	2,010,000.00	1,904,475.00	2,050,200.00	145,725.00	0.00
Totals for Cu	sip				2,010,000.00	2,010,000.00	1,904,475.00	2,050,200.00	145,725.00	0.00
00206RCN0	AT&T INC	3.40%	05/15/2025	04/23/2015	3,020,000.00	3,011,060.80	2,843,791.61	3,162,762.83	318,971.22	0.00
Totals for Cu	sip				3,020,000.00	3,011,060.80	2,843,791.61	3,162,762.83	318,971.22	0.00
00206RDH2	AT&T INC	5.15%	03/15/2042	03/03/2016	425,000.00	397,800.00	396,998.20	496,607.93	99,609.73	0.00
Totals for Cu	sip				425,000.00	397,800.00	396,998.20	496,607.93	99,609.73	0.00
00206RDK5	AT&T INC	4.55%	03/09/2049	11/19/2019	1,225,000.00	1,326,319.75	1,326,319.75	1,360,380.61	34,060.86	0.00
Totals for Cu	sip				1,225,000.00	1,326,319.75	1,326,319.75	1,360,380.61	34,060.86	0.00
00206RGQ9	AT&T INC	4.30%	02/15/2030	03/13/2019	525,000.00	521,503.50	521,503.50	583,375.28	61,871.78	0.00
00206RGQ9	AT&T INC	4.30%	02/15/2030	08/14/2019	480,000.00	524,606.40	524,606.40	533,371.68	8,765.28	0.00
Totals for Cu	sip				1,005,000.00	1,046,109.90	1,046,109.90	1,116,746.96	70,637.06	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	02/14/2019	695,000.00	666,101.90	666,101.90	801,626.87	135,524.97	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	02/14/2019	2,315,000.00	2,218,464.50	2,218,464.50	2,670,167.18	451,702.68	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	02/13/2019	3,175,000.00	3,025,489.25	3,025,489.25	3,662,108.34	636,619.09	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	02/14/2019	870,000.00	835,608.90	835,608.90	1,003,475.36	167,866.46	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	02/14/2019	840,000.00	804,468.00	804,468.00	968,872.76	164,404.76	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	02/13/2019	300,000.00	286,161.00	286,161.00	346,025.99	59,864.99	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	03/08/2019	50,000.00	47,863.00	47,863.00	57,671.00	9,808.00	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	03/12/2019	2,700,000.00	2,645,730.00	2,645,730.00	3,114,233.87	468,503.87	0.00
Totals for Cu	sip				10,945,000.00	10,529,886.55	10,529,886.55	12,624,181.37	2,094,294.82	0.00
00206RHS4	AT&T INC	3.60%	07/15/2025	05/15/2019	475,000.00	480,471.53	480,471.53	502,812.76	22,341.23	0.00
Totals for Cu	sip				475,000.00	480,471.53	480,471.53	502,812.76	22,341.23	0.00
00206RHW5	AT&T INC	3.80%	02/15/2027	05/15/2019	1,785,000.00	1,788,769.92	1,788,769.92	1,902,868.67	114,098.75	0.00
Totals for Cu	sip				1,785,000.00	1,788,769.92	1,788,769.92	1,902,868.67	114,098.75	0.00
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	2,520,000.00	2,515,590.00	2,417,145.67	2,662,316.90	245,171.23	0.00
Totals for Cu	sip				2,520,000.00	2,515,590.00	2,417,145.67	2,662,316.90	245,171.23	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusin	Description	C	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Cusip 00287YAR0	Description ABBVIE INC	Coupon		05/05/2015		•				
		4.50%	05/14/2035		265,000.00	265,238.50	245,153.33	298,880.39	53,727.06	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/05/2015	265,000.00	265,068.90	245,153.33	298,880.39	53,727.06	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/05/2015	3,700,000.00	3,674,433.00	3,422,895.53	4,173,046.92	750,151.39	0.00
Totals for Cus	•				4,230,000.00	4,204,740.40	3,913,202.19	4,770,807.70	857,605.51	0.00
00287YAS8	ABBVIE INC	4.70%	05/14/2045	12/19/2019	2,570,000.00	2,868,762.50	2,868,762.50	2,871,896.23	3,133.73	0.00
Totals for Cus	sip				2,570,000.00	2,868,762.50	2,868,762.50	2,871,896.23	3,133.73	0.00
00287YBS7	ABBVIE INC	4.25%	11/21/2049	11/12/2019	4,440,000.00	4,420,597.20	4,420,597.20	4,714,473.92	293,876.72	0.00
Totals for Cus	sip				4,440,000.00	4,420,597.20	4,420,597.20	4,714,473.92	293,876.72	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	03/03/2015	3,365,000.00	3,350,530.50	3,192,031.29	3,678,675.44	486,644.15	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	05/17/2018	45,000.00	42,249.15	42,686.90	49,194.77	6,507.87	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	05/18/2018	130,000.00	122,670.60	123,317.70	142,118.22	18,800.52	0.00
Totals for Cus	sip				3,540,000.00	3,515,450.25	3,358,035.89	3,869,988.43	511,952.54	0.00
00817YAG3	AETNA INC	6.75%	12/15/2037	11/29/2007	2,315,000.00	2,299,304.30	2,797,157.02	3,125,200.41	328,043.39	0.00
00817YAG3	AETNA INC	6.75%	12/15/2037	02/29/2012	625,000.00	816,137.50	755,171.98	843,736.61	88,564.63	0.00
Totals for Cus	sip				2,940,000.00	3,115,441.80	3,552,329.00	3,968,937.02	416,608.02	0.00
02209SAS2	ALTRIA GROUP INC	4.00%	01/31/2024	10/28/2013	4,265,000.00	4,238,471.70	4,191,411.39	4,525,660.76	334,249.37	0.00
Totals for Cus	sip				4,265,000.00	4,238,471.70	4,191,411.39	4,525,660.76	334,249.37	0.00
02364WAV7	AMERICA MOVIL SAB DE CV	5.00%	03/30/2020	02/29/2012	149,000.00	169,219.30	151,585.93	149,914.86	0.00	(1,671.07)
Totals for Cus	sip				149,000.00	169,219.30	151,585.93	149,914.86	0.00	(1,671.07)
03522AAH3	ANHEUSER BUSCH CO INBEV	4.70%	02/01/2036	05/10/2019	1,250,000.00	1,205,721.45	1,205,721.45	1,448,442.81	242,721.36	0.00
Totals for Cus	sip				1,250,000.00	1,205,721.45	1,205,721.45	1,448,442.81	242,721.36	0.00
03522AAJ9	ANHEUSER BUSCH CO INBEV	4.90%	02/01/2046	11/22/2019	1,145,000.00	1,361,256.15	1,361,256.15	1,358,110.31	0.00	(3,145.84)
Totals for Cus	sip				1,145,000.00	1,361,256.15	1,361,256.15	1,358,110.31	0.00	(3,145.84)
03523TBV9	ANHEUSER-BUSCH INBEV WOR	5.55%	01/23/2049	11/20/2019	2,575,000.00	3,364,701.00	3,364,701.00	3,345,739.50	0.00	(18,961.50)
Totals for Cus	sip				2,575,000.00	3,364,701.00	3,364,701.00	3,345,739.50	0.00	(18,961.50)
03674XAJ5	ANTERO RESOURCES CORP	5.00%	03/01/2025	04/17/2019	2,250,000.00	2,221,875.00	2,221,875.00	1,687,500.00	0.00	(534,375.00)
Totals for Cus	sip				2,250,000.00	2,221,875.00	2,221,875.00	1,687,500.00	0.00	(534,375.00)
04352EAB1	ASCENSION HEALTH	3,11%	11/15/2039	10/16/2019	1,500,000.00	1,500,000.00	1,500,000.00	1,473,558.75	0.00	(26,441.25)
Totals for Cus					1,500,000.00	1,500,000.00	1,500,000.00	1,473,558.75	0.00	(26,441.25)
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Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
04650NAB0	AT&T INC	5.35%	09/01/2040	05/12/2011	194,000.00	146,281.07	188,465.26	234,151.63	45,686.37	0.00
Totals for Cus	p				194,000.00	146,281.07	188,465.26	234,151.63	45,686.37	0.00
05463HAA9	AXIS SPECIALTY FINANCE	5.88%	06/01/2020	03/18/2010	1,240,000.00	1,235,337.60	1,275,727.71	1,259,524.28	0.00	(16,203.43)
Totals for Cus	p				1,240,000.00	1,235,337.60	1,275,727.71	1,259,524.28	0.00	(16,203.43)
05526DAR6	BAT CAPITAL CORP	2.30%	08/14/2020	01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
Totals for Cus	р				0.00	0.00	0.00	0.00	0.00	0.00
05526DAZ8	BAT CAPITAL CORP	3.22%	08/15/2024	11/20/2018	7,045,000.00	7,045,000.00	6,489,107.51	7,206,175.65	717,068.14	0.00
Totals for Cus	р				7,045,000.00	7,045,000.00	6,489,107.51	7,206,175.65	717,068.14	0.00
05531FBD4	BB&T CORPORATION	3.20%	09/03/2021	05/31/2018	5,930,000.00	5,922,943.30	5,924,177.51	6,043,946.49	119,768.98	0.00
Totals for Cus	р				5,930,000.00	5,922,943.30	5,924,177.51	6,043,946.49	119,768.98	0.00
05565EAU9	BMW US CAPITAL LLC	3.10%	04/12/2021	04/05/2018	1,170,000.00	1,169,298.00	1,158,754.53	1,187,566.22	28,811.69	0.00
Totals for Cus	р				1,170,000.00	1,169,298.00	1,158,754.53	1,187,566.22	28,811.69	0.00
05565EAV7	BMW US CAPITAL LLC	2.40%	04/12/2021	04/05/2018	875,000.00	875,000.00	866,484.53	876,405.77	9,921.24	0.00
Totals for Cus	р				875,000.00	875,000.00	866,484.53	876,405.77	9,921.24	0.00
058498AR7	BALL CORP	5.00%	03/15/2022	02/24/2012	3,350,000.00	3,350,000.00	3,366,750.00	3,542,625.00	175,875.00	0.00
Totals for Cus	р				3,350,000.00	3,350,000.00	3,366,750.00	3,542,625.00	175,875.00	0.00
059165EC0	BALTIMORE GAS & ELECTRIC	6.35%	10/01/2036	08/17/2007	1,285,000.00	1,283,189.26	1,551,255.75	1,789,478.84	238,223.09	0.00
Totals for Cus	р				1,285,000.00	1,283,189.26	1,551,255.75	1,789,478.84	238,223.09	0.00
05964HAG0	BANCO SANTANDER SA	3.85%	04/12/2023	04/09/2018	1,800,000.00	1,800,000.00	1,748,994.64	1,877,804.37	128,809.73	0.00
Totals for Cus	р				1,800,000.00	1,800,000.00	1,748,994.64	1,877,804.37	128,809.73	0.00
05964HAH8	BANCO SANTANDER SA	3.11%	04/12/2023	04/09/2018	1,200,000.00	1,200,000.00	1,176,701.05	1,207,704.00	31,002.95	0.00
Totals for Cus	р				1,200,000.00	1,200,000.00	1,176,701.05	1,207,704.00	31,002.95	0.00
060505FP4	BANK OF AMERICA CORP	5.12%	01/30/3100	06/17/2019	3,290,000.00	3,290,000.00	3,290,000.00	3,480,162.00	190,162.00	0.00
Totals for Cus	р				3,290,000.00	3,290,000.00	3,290,000.00	3,480,162.00	190,162.00	0.00
06051GFB0	BANK OF AMERICA CORP	4.12%	01/22/2024	01/15/2014	7,440,000.00	7,434,568.80	7,541,387.11	7,997,530.68	456,143.57	0.00
Totals for Cus	р				7,440,000.00	7,434,568.80	7,541,387.11	7,997,530.68	456,143.57	0.00
06051GFH7	BANK OF AMERICA CORP	4.20%	08/26/2024	04/04/2018	1,055,000.00	1,067,702.20	1,046,349.11	1,132,873.99	86,524.88	0.00
Totals for Cus	р				1,055,000.00	1,067,702.20	1,046,349.11	1,132,873.99	86,524.88	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
06051GFM6	BANK OF AMERICA CORP	4.00%	01/22/2025	03/03/2017	1.275.000.00	1.278.544.50	1.242.036.42	1.360.038.36	118.001.94	0.00
06051GFM6	BANK OF AMERICA CORP	4.00%	01/22/2025	05/24/2018	1,590,000.00	1,568,471.40	1,548,892.47	1,696,047.83	147,155.36	0.00
Totals for C		4.00%	0172272020	00/24/2010	2.865.000.00	2,847,015.90	2.790.928.89	3.056.086.19	265.157.30	0.00
06051GFU8	BANK OF AMERICA CORP	4.45%	03/03/2026	02/29/2016	3,870,000.00	3,870,000.00	3,825,863.54	4,250,457.26	424,593.72	0.00
Totals for C		4.45%	00/00/2020	02/20/2010	3.870.000.00	3.870.000.00	3,825,863.54	4.250.457.26	424,593.72	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	04/10/2018	1,090,000.00	1,079,688.60	1,057,409.96	1,170,336.61	112,926.65	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	04/12/2018	800,000.00	790,104.00	776,080.70	858.962.65	82,881.95	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	05/08/2018	640,000.00	621,728.00	620,864.56	687,170.12	66,305.56	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	06/18/2018	1.015.000.00	988.417.15	984.652.39	1.089.808.86	105,156.47	0.00
Totals for C					3,545,000.00	3,479,937.75	3,439,007.61	3,806,278.24	367,270.63	0.00
06051GGR4	BANK OF AMERICA CORP	3.59%	07/21/2028	07/18/2017	3,910,000.00	3,910,000.00	3,707,927.99	4,144,904.16	436,976.17	0.00
Totals for C	usip				3,910,000.00	3,910,000.00	3,707,927.99	4,144,904.16	436,976.17	0.00
06051GHC6	BANK OF AMERICA CORP	3.00%	12/20/2023	05/22/2018	205,484.00	205,444.45	199,732.18	210,280.99	10,548.81	0.00
06051GHC6	BANK OF AMERICA CORP	3.00%	12/20/2023	05/22/2018	453,516.00	453,428.71	440,821.37	464,103.25	23,281.88	0.00
06051GHC6	BANK OF AMERICA CORP	3.00%	12/20/2023	05/22/2018	5,756,000.00	5,714,381.89	5,594,880.47	5,890,372.84	295,492.37	0.00
Totals for C	usip				6,415,000.00	6,373,255.05	6,235,434.02	6,564,757.08	329,323.06	0.00
06051GHD4	BANK OF AMERICA CORP	3.42%	12/20/2028	05/22/2018	4,319,000.00	4,290,856.04	4,034,591.73	4,535,570.94	500,979.21	0.00
Totals for C	usip				4,319,000.00	4,290,856.04	4,034,591.73	4,535,570.94	500,979.21	0.00
06051GHM4	BANK OF AMERICA CORP	4.27%	07/23/2029	08/01/2018	1,860,000.00	1,862,678.40	1,851,270.13	2,067,417.75	216,147.62	0.00
Totals for C	usip				1,860,000.00	1,862,678.40	1,851,270.13	2,067,417.75	216,147.62	0.00
06051GHQ5	BANK OF AMERICA CORP	3.97%	02/07/2030	02/04/2019	1,905,000.00	1,905,000.00	1,905,000.00	2,091,438.56	186,438.56	0.00
Totals for C	usip				1,905,000.00	1,905,000.00	1,905,000.00	2,091,438.56	186,438.56	0.00
06051GHV4	BANK OF AMERICA CORP	3.19%	07/23/2030	07/18/2019	660,000.00	660,000.00	660,000.00	682,825.39	22,825.39	0.00
Totals for C	usip				660,000.00	660,000.00	660,000.00	682,825.39	22,825.39	0.00
06423AAJ2	BANK ONE CORP	8.75%	09/01/2030	09/10/2018	5,000,000.00	4,764,735.50	6,724,966.35	7,293,978.25	569,011.90	0.00
Totals for C	usip				5,000,000.00	4,764,735.50	6,724,966.35	7,293,978.25	569,011.90	0.00
064255AW2	BANK OF TOKYO-MITSUBISHI UFJ	3.75%	03/10/2024	03/04/2014	1,755,000.00	1,751,226.75	1,763,686.09	1,854,911.52	91,225.43	0.00
Totals for C	usip				1,755,000.00	1,751,226.75	1,763,686.09	1,854,911.52	91,225.43	0.00
06738EAE5	BARCLAYS PLC	3.65%	03/16/2025	08/01/2017	1,240,000.00	1,247,688.00	1,142,956.36	1,290,684.73	147,728.37	0.00



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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cus	ip				1,240,000.00	1,247,688.00	1,142,956.36	1,290,684.73	147,728.37	0.00
06738EAU9	BARCLAYS PLC	4.34%	01/10/2028	05/04/2017	1,710,000.00	1,743,635.70	1,582,329.11	1,835,337.27	253,008.16	0.00
Totals for Cus	ip				1,710,000.00	1,743,635.70	1,582,329.11	1,835,337.27	253,008.16	0.00
06738EBD6	BARCLAYS PLC	4.97%	05/16/2029	10/17/2018	1,150,000.00	1,121,664.00	1,108,804.22	1,296,752.26	187,948.04	0.00
Totals for Cus	ip				1,150,000.00	1,121,664.00	1,108,804.22	1,296,752.26	187,948.04	0.00
06849RAK8	BARRICK NA FINANCE LLC	5.75%	05/01/2043	02/16/2017	1,870,000.00	2,177,633.70	1,964,142.51	2,381,080.39	416,937.88	0.00
06849RAK8	BARRICK NA FINANCE LLC	5.75%	05/01/2043	03/01/2017	970,000.00	1,120,078.40	1,018,833.28	1,235,105.87	216,272.59	0.00
Totals for Cus	ip				2,840,000.00	3,297,712.10	2,982,975.79	3,616,186.26	633,210.47	0.00
075887BF5	BECTON DICKINSON & CO	3.73%	12/15/2024	12/04/2014	1,245,000.00	1,245,000.00	1,202,664.51	1,319,918.98	117,254.47	0.00
Totals for Cus	ip				1,245,000.00	1,245,000.00	1,202,664.51	1,319,918.98	117,254.47	0.00
09659W2F0	BNP PARIBAS	4.40%	08/14/2028	08/24/2018	470,000.00	469,017.70	458,739.23	522,298.85	63,559.62	0.00
Totals for Cus	ip				470,000.00	469,017.70	458,739.23	522,298.85	63,559.62	0.00
097023CQ6	BOEING CO	3.75%	02/01/2050	07/29/2019	3,675,000.00	3,643,946.25	3,643,946.25	3,908,426.59	264,480.34	0.00
Totals for Cus	ip				3,675,000.00	3,643,946.25	3,643,946.25	3,908,426.59	264,480.34	0.00
10554TAE5	BRASKEM NETHERLANDS	5.88%	01/31/2050	11/05/2019	880,000.00	870,760.00	870,760.00	874,500.00	3,740.00	0.00
Totals for Cus	ip				880,000.00	870,760.00	870,760.00	874,500.00	3,740.00	0.00
110122BU1	BRISTOL MYERS SQUIBB CO	5.00%	08/15/2045	11/26/2019	845,000.00	1,087,996.65	1,087,996.65	1,083,958.64	0.00	(4,038.01)
110122BU1	BRISTOL MYERS SQUIBB CO	5.00%	08/15/2045	12/03/2019	430,000.00	555,250.40	555,250.40	551,600.25	0.00	(3,650.15)
Totals for Cus	ip				1,275,000.00	1,643,247.05	1,643,247.05	1,635,558.89	0.00	(7,688.16)
110122BW7	BRISTOL MYERS SQUIBB CO	4.55%	02/20/2048	11/20/2019	2,790,000.00	3,399,263.46	3,399,263.46	3,418,632.45	19,368.99	0.00
Totals for Cus	ip				2,790,000.00	3,399,263.46	3,399,263.46	3,418,632.45	19,368.99	0.00
110122CC0	BRISTOL MYERS SQUIBB CO	4.12%	06/15/2039	05/07/2019	725,000.00	722,520.50	722,520.50	836,828.24	114,307.74	0.00
Totals for Cus	ip				725,000.00	722,520.50	722,520.50	836,828.24	114,307.74	0.00
110122CD8	BRISTOL MYERS SQUIBB CO	4.25%	10/26/2049	05/07/2019	1,105,000.00	1,095,695.90	1,095,695.90	1,311,939.27	216,243.37	0.00
Totals for Cus	ip				1,105,000.00	1,095,695.90	1,095,695.90	1,311,939.27	216,243.37	0.00
11135FAA9	BROADCOM INC	3.12%	04/15/2021	03/29/2019	2,085,000.00	2,082,539.70	2,082,539.70	2,110,312.69	27,772.99	0.00
Totals for Cus	ip				2,085,000.00	2,082,539.70	2,082,539.70	2,110,312.69	27,772.99	0.00
11135FAC5	BROADCOM INC	3.12%	10/15/2022	03/29/2019	1,605,000.00	1,597,665.15	1,597,665.15	1,635,169.71	37,504.56	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	s for Cusip				1,605,000.00	1,597,665.15	1,597,665.15	1,635,169.71	37,504.56	0.00
120111BM0	BUILDING MATERIALS CORP	5.38%	11/15/2024	10/27/2014	325,000.00	325,000.00	305,093.75	333,937.50	28,843.75	0.00
Total	s for Cusip				325,000.00	325,000.00	305,093.75	333,937.50	28,843.75	0.00
12189PAF9	BURLINGTON NORTH SANTA FE	7.57%	01/02/2021	07/01/2009	179,212.98	207,290.28	182,871.09	182,752.74	0.00	(118.35)
Total	s for Cusip				179,212.98	207,290.28	182,871.09	182,752.74	0.00	(118.35)
12189TAJ3	BURLINGTON NORTH SANTA FE	6.70%	08/01/2028	02/02/2006	1,450,000.00	1,614,328.50	1,787,637.50	1,896,983.37	109,345.87	0.00
Total	s for Cusip				1,450,000.00	1,614,328.50	1,787,637.50	1,896,983.37	109,345.87	0.00
12189TAX2	BURLINGTON NORTH SANTA FE	6.20%	08/15/2036	08/14/2006	810,000.00	805,310.10	987,022.78	1,115,459.75	128,436.97	0.00
12189TAX2	BURLINGTON NORTH SANTA FE	6.20%	08/15/2036	09/05/2006	10,000.00	10,247.90	12,185.47	13,771.11	1,585.64	0.00
Total	s for Cusip				820,000.00	815,558.00	999,208.25	1,129,230.86	130,022.61	0.00
125094AQ5	CPD FINANCIAL	3.15%	07/24/2024	07/21/2014	1,245,000.00	1,240,343.70	1,254,411.03	1,310,484.36	56,073.33	0.00
Total	s for Cusip				1,245,000.00	1,240,343.70	1,254,411.03	1,310,484.36	56,073.33	0.00
12527GAE3	CF INDUSTRIES INC	5.38%	03/15/2044	03/06/2014	1,615,000.00	1,610,930.20	1,308,150.00	1,760,350.00	452,200.00	0.00
Total	s for Cusip				1,615,000.00	1,610,930.20	1,308,150.00	1,760,350.00	452,200.00	0.00
125523AH3	CIGNA CORP	4.38%	10/15/2028	08/27/2019	3,805,000.00	3,800,295.23	3,800,295.23	4,215,513.73	415,218.50	0.00
Total	s for Cusip				3,805,000.00	3,800,295.23	3,800,295.23	4,215,513.73	415,218.50	0.00
125523BL3	CIGNA CORP	3.30%	02/25/2021	10/09/2019	2,375,000.00	2,405,053.25	2,405,053.25	2,405,366.94	313.69	0.00
Total	s for Cusip				2,375,000.00	2,405,053.25	2,405,053.25	2,405,366.94	313.69	0.00
125523CA6	CIGNA CORP	3.40%	03/01/2027	10/09/2019	2,975,000.00	3,058,207.78	3,058,207.78	3,092,205.96	33,998.18	0.00
Total	s for Cusip				2,975,000.00	3,058,207.78	3,058,207.78	3,092,205.96	33,998.18	0.00
12592BAF1	CNH INDUSTRIAL CAPITAL L	4.88%	04/01/2021	03/14/2016	1,635,000.00	1,625,958.45	1,661,323.50	1,688,137.50	26,814.00	0.00
Total	s for Cusip				1,635,000.00	1,625,958.45	1,661,323.50	1,688,137.50	26,814.00	0.00
12625GAC8	CNOOC FINANCE 2013 LTD	3.00%	05/09/2023	05/02/2013	995,000.00	979,846.15	960,344.15	1,011,327.32	50,983.17	0.00
Total	s for Cusip				995,000.00	979,846.15	960,344.15	1,011,327.32	50,983.17	0.00
12625GAF1	CNOOC FINANCE 2013 LTD	2.88%	09/30/2029	09/25/2019	3,450,000.00	3,430,404.00	3,430,404.00	3,451,421.68	21,017.68	0.00
Total	s for Cusip				3,450,000.00	3,430,404.00	3,430,404.00	3,451,421.68	21,017.68	0.00
126650BQ2	CVS HEALTH CORP	6.94%	01/10/2030	02/29/2012	276,257.05	317,706.63	306,910.30	323,653.57	16,743.27	0.00
Total	s for Cusip				276,257.05	317,706.63	306,910.30	323,653.57	16,743.27	0.00
126650CD0	CVS HEALTH CORP	5.30%	12/05/2043	12/02/2013	605,000.00	603,826.30	611,262.80	722,576.15	111,313.35	0.00



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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
126650CD0	CVS HEALTH CORP	5.30%	12/05/2043	09/20/2019	40,000.00	46,667.20	46,667.20	47,773.63	1,106.43	0.00
Totals for Cusip)				645,000.00	650,493.50	657,930.00	770,349.78	112,419.78	0.00
126650CN8	CVS HEALTH CORP	5.12%	07/20/2045	07/13/2015	1,345,000.00	1,340,090.75	1,309,235.21	1,595,594.35	286,359.14	0.00
Totals for Cusip)				1,345,000.00	1,340,090.75	1,309,235.21	1,595,594.35	286,359.14	0.00
126650CY4	CVS HEALTH CORP	4.78%	03/25/2038	03/06/2018	505,000.00	494,970.70	483,919.07	574,118.90	90,199.83	0.00
Totals for Cusip	5				505,000.00	494,970.70	483,919.07	574,118.90	90,199.83	0.00
126650CZ1	CVS HEALTH CORP	5.05%	03/25/2048	03/06/2018	945,000.00	939,613.50	919,116.31	1,119,849.94	200,733.63	0.00
126650CZ1	CVS HEALTH CORP	5.05%	03/25/2048	04/05/2018	460,000.00	484,674.40	447,400.53	545,112.14	97,711.61	0.00
Totals for Cusip	5				1,405,000.00	1,424,287.90	1,366,516.84	1,664,962.08	298,445.24	0.00
136385AL5	CANADIAN NATURAL RESOURCES	6.25%	03/15/2038	11/01/2016	2,500,000.00	2,813,750.00	2,719,069.83	3,253,281.10	534,211.27	0.00
Totals for Cusip	9				2,500,000.00	2,813,750.00	2,719,069.83	3,253,281.10	534,211.27	0.00
14040HBP9	CAPITAL ONE FINANCIAL	2.50%	05/12/2020	04/25/2018	1,600,000.00	1,577,872.00	1,579,295.41	1,602,108.10	22,812.69	0.00
14040HBP9	CAPITAL ONE FINANCIAL	2.50%	05/12/2020	04/25/2018	2,328,000.00	2,295,803.76	2,297,874.82	2,331,067.28	33,192.46	0.00
Totals for Cusip					3,928,000.00	3,873,675.76	3,877,170.23	3,933,175.38	56,005.15	0.00
14040HBY0	CAPITAL ONE FINANCIAL CO	3.45%	04/30/2021	04/26/2018	475,000.00	474,824.25	474,776.74	483,640.38	8,863.64	0.00
14040HBY0	CAPITAL ONE FINANCIAL CO	3.45%	04/30/2021	04/26/2018	7,380,000.00	7,373,505.60	7,376,531.18	7,514,244.27	137,713.09	0.00
Totals for Cusip					7,855,000.00	7,848,329.85	7,851,307.92	7,997,884.65	146,576.73	0.00
144141DD7	CAROLINA POWER & LIGHT	4.10%	03/15/2043	06/26/2014	2,190,000.00	2,171,625.90	2,122,009.24	2,453,813.47	331,804.23	0.00
Totals for Cusip					2,190,000.00	2,171,625.90	2,122,009.24	2,453,813.47	331,804.23	0.00
15135UAR0	CENOVUS ENERGY INC	5.40%	06/15/2047	12/15/2017	650,000.00	685,048.00	559,686.97	755,471.98	195,785.01	0.00
15135UAR0	CENOVUS ENERGY INC	5.40%	06/15/2047	02/09/2018	1,725,000.00	1,712,562.75	1,485,323.12	2,004,906.42	519,583.30	0.00
Totals for Cusip					2,375,000.00	2,397,610.75	2,045,010.09	2,760,378.40	715,368.31	0.00
15189XAD0	CENTERPOINT ENER HOUSTON	6.95%	03/15/2033	01/07/2004	400,000.00	397,666.93	523,100.36	564,222.30	41,121.94	0.00
Totals for Cusip					400,000.00	397,666.93	523,100.36	564,222.30	41,121.94	0.00
161175AZ7	CHARTER COMM OPT LLC CAP	6.38%	10/23/2035	12/01/2016	1,830,000.00	1,830,000.00	1,878,398.17	2,303,322.75	424,924.58	0.00
161175AZ7	CHARTER COMM OPT LLC CAP	6.38%	10/23/2035	10/22/2019	2,825,000.00	3,443,110.00	3,443,110.00	3,555,675.83	112,565.83	0.00
Totals for Cusip					4,655,000.00	5,273,110.00	5,321,508.17	5,858,998.58	537,490.41	0.00
161175BA1	CHARTER COMM OPT LLC CAP	6.48%	10/23/2045	12/01/2016	2,215,000.00	2,215,000.00	2,276,884.24	2,745,993.60	469,109.36	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
161175BA1	CHARTER COMM OPT LLC CAP	6.48%	10/23/2045	12/01/2016	696,000.00	842,859.93	715,445.34	862,849.46	147,404.12	0.00
Totals for Cusip)				2,911,000.00	3,057,859.93	2,992,329.58	3,608,843.06	616,513.48	0.00
161175BL7	CHARTER COMM OPT LLC CAP	5.38%	05/01/2047	04/11/2019	850,000.00	848,138.50	848,138.50	953,621.00	105,482.50	0.00
Totals for Cusip					850,000.00	848,138.50	848,138.50	953,621.00	105,482.50	0.00
161175BT0	CHARTER COMM OPT LLC CAP	4.80%	03/01/2050	11/19/2019	600,000.00	615,132.00	615,132.00	632,702.62	17,570.62	0.00
Totals for Cusip					600,000.00	615,132.00	615,132.00	632,702.62	17,570.62	0.00
172967EW7	CITIGROUP INC	8.12%	07/15/2039	07/20/2009	520,000.00	509,449.20	721,422.27	868,117.45	146,695.18	0.00
Totals for Cusip					520,000.00	509,449.20	721,422.27	868,117.45	146,695.18	0.00
172967JT9	CITIGROUP INC	4.40%	06/10/2025	05/04/2017	1,540,000.00	1,579,901.40	1,507,112.05	1,674,120.48	167,008.43	0.00
172967JT9	CITIGROUP INC	4.40%	06/10/2025	05/01/2017	730,000.00	750,921.80	714,410.26	793,576.59	79,166.33	0.00
172967JT9	CITIGROUP INC	4.40%	06/10/2025	05/02/2017	745,000.00	768,013.05	729,089.92	809,882.96	80,793.04	0.00
Totals for Cusip	9				3,015,000.00	3,098,836.25	2,950,612.23	3,277,580.03	326,967.80	0.00
172967JZ5	CITIGROUP INC	5.95%	01/30/3100	08/05/2015	4,860,000.00	4,860,000.00	4,689,900.00	4,972,897.80	282,997.80	0.00
Totals for Cusip	5				4,860,000.00	4,860,000.00	4,689,900.00	4,972,897.80	282,997.80	0.00
172967KA8	CITIGROUP INC	4.45%	09/29/2027	09/23/2015	2,400,000.00	2,388,960.00	2,313,160.39	2,644,275.41	331,115.02	0.00
Totals for Cusip	9				2,400,000.00	2,388,960.00	2,313,160.39	2,644,275.41	331,115.02	0.00
172967KD2	CITIGROUP INC	6.12%	01/30/3100	11/05/2015	1,550,000.00	1,550,000.00	1,513,187.50	1,600,375.00	87,187.50	0.00
Totals for Cusip)				1,550,000.00	1,550,000.00	1,513,187.50	1,600,375.00	87,187.50	0.00
172967KG5	CITIGROUP INC	3.70%	01/12/2026	01/05/2016	5,260,000.00	5,253,004.20	5,057,300.96	5,610,481.90	553,180.94	0.00
Totals for Cusip)				5,260,000.00	5,253,004.20	5,057,300.96	5,610,481.90	553,180.94	0.00
172967KM2	CITIGROUP INC	6.25%	01/30/3100	04/18/2016	1,110,000.00	1,110,000.00	1,063,047.00	1,261,293.00	198,246.00	0.00
Totals for Cusip)				1,110,000.00	1,110,000.00	1,063,047.00	1,261,293.00	198,246.00	0.00
172967KR1	CITIGROUP INC	4.75%	05/18/2046	02/07/2017	3,105,000.00	3,096,989.10	2,870,445.26	3,713,984.99	843,539.73	0.00
Totals for Cusip)				3,105,000.00	3,096,989.10	2,870,445.26	3,713,984.99	843,539.73	0.00
172967KY6	CITIGROUP INC	3.20%	10/21/2026	04/10/2018	960,000.00	911,654.40	886,260.86	996,085.39	109,824.53	0.00
Totals for Cusip					960,000.00	911,654.40	886,260.86	996,085.39	109,824.53	0.00
172967LD1	CITIGROUP INC	3.89%	01/10/2028	05/24/2018	830,000.00	804,867.60	800,874.30	894,500.98	93,626.68	0.00
Totals for Cusin					830,000.00	804,867.60	800,874.30	894,500.98	93,626.68	0.00
172967LP4	CITIGROUP INC	3.67%	07/24/2028	04/02/2018	1,550,000.00	1,513,110.00	1,464,249.35	1,652,520.86	188,271.51	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusi	0				1,550,000.00	1,513,110.00	1,464,249.35	1,652,520.86	188,271.51	0.00
17325FAN8	CITIBANK NA	3.05%	05/01/2020	04/23/2018	6,910,000.00	6,906,821.40	6,901,227.27	6,930,790.95	29,563.68	0.00
Totals for Cusi	o				6,910,000.00	6,906,821.40	6,901,227.27	6,930,790.95	29,563.68	0.00
195325BN4	REPUBLIC OF COLUMBIA	4.38%	07/12/2021	01/12/2016	550,000.00	551,650.00	558,250.00	567,193.00	8,943.00	0.00
Totals for Cusi	p				550,000.00	551,650.00	558,250.00	567,193.00	8,943.00	0.00
195325BQ7	REPUBLIC OF COLUMBIA	4.00%	02/26/2024	09/19/2013	865,000.00	852,846.75	856,350.00	911,571.60	55,221.60	0.00
Totals for Cusin	p				865,000.00	852,846.75	856,350.00	911,571.60	55,221.60	0.00
20030NAX9	COMCAST CORP	6.40%	05/15/2038	11/10/2009	825,000.00	844,701.00	967,831.76	1,162,950.72	195,118.96	0.00
20030NAX9	COMCAST CORP	6.40%	05/15/2038	06/15/2010	370,000.00	384,766.70	434,057.88	521,565.78	87,507.90	0.00
Totals for Cusip	p				1,195,000.00	1,229,467.70	1,401,889.64	1,684,516.50	282,626.86	0.00
20030NCT6	COMCAST CORP	4.15%	10/15/2028	10/02/2018	3,585,000.00	3,583,207.50	3,640,325.73	4,037,943.28	397,617.55	0.00
Totals for Cusin	0				3,585,000.00	3,583,207.50	3,640,325.73	4,037,943.28	397,617.55	0.00
20030NCU3	COMCAST CORP	4.25%	10/15/2030	10/02/2018	1,225,000.00	1,224,301.75	1,238,851.83	1,401,230.47	162,378.64	0.00
Totals for Cusip	0				1,225,000.00	1,224,301.75	1,238,851.83	1,401,230.47	162,378.64	0.00
20030NCZ2	COMCAST CORP	3.45%	02/01/2050	10/29/2019	1,580,000.00	1,576,223.80	1,576,223.80	1,619,798.48	43,574.68	0.00
20030NCZ2	COMCAST CORP	3.45%	02/01/2050	10/30/2019	325,000.00	324,707.50	324,707.50	333,186.40	8,478.90	0.00
Totals for Cusi	o				1,905,000.00	1,900,931.30	1,900,931.30	1,952,984.88	52,053.58	0.00
202795JL5	COMMONWEALTH EDISON CO	3.75%	08/15/2047	08/16/2017	3,775,000.00	3,765,562.50	3,460,671.49	4,078,851.75	618,180.26	0.00
Totals for Cusi	D				3,775,000.00	3,765,562.50	3,460,671.49	4,078,851.75	618,180.26	0.00
205887BZ4	CONAGRA BRANDS INC	3.80%	10/22/2021	10/15/2018	6,355,000.00	6,347,691.75	6,357,240.96	6,558,124.36	200,883.40	0.00
Totals for Cusi	D				6,355,000.00	6,347,691.75	6,357,240.96	6,558,124.36	200,883.40	0.00
20605PAJ0	CONCHO RESOURCES INC	4.88%	10/01/2047	09/13/2017	410,000.00	408,970.90	389,020.30	479,012.25	89,991.95	0.00
Totals for Cusi	D				410,000.00	408,970.90	389,020.30	479,012.25	89,991.95	0.00
208251AE8	CONOCO INC	6.95%	04/15/2029	07/20/2016	1,316,000.00	1,641,038.84	1,627,244.67	1,789,668.38	162,423.71	0.00
Totals for Cusi	D				1,316,000.00	1,641,038.84	1,627,244.67	1,789,668.38	162,423.71	0.00
210518DA1	CONSUMERS ENERGY CO	3.95%	07/15/2047	02/15/2017	865,000.00	861,384.30	843,194.75	969,413.59	126,218.84	0.00
Totals for Cusi	o .				865,000.00	861,384.30	843,194.75	969,413.59	126,218.84	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	03/27/2007	771,591.04	771,591.04	805,695.36	811,690.32	5,994.96	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

21978AA98 CONTINENTAL AIRLINES 5.98% 04182022 07912009 1,000,0010 1,000	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip Total	21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	07/01/2009	1,606,101.54	1,325,033.76	1,677,091.22	1,689,569.99	12,478.77	0.00
21079YAA1 CONTINENTAL AIRLINES 4.76% 07122022 1117172010 383.469.81 383.469.81 388.894.81 391.876.83 3.017.37 0.00 0	21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	02/29/2012	405,308.07	443,812.34	423,222.69	426,371.77	3,149.08	0.00
Totals for Cusing CONTINENTIAL AIRLINES 6.70% 601/5200 1005/2005 28.023.58 26.076.253 22.074.99 25.033.44 0.00 (71.55) Totals for Cusip CONTINENTIAL AIRLINES 6.70% 601/52025 1001/2019 28.023.58 26.074.53 22.074.99 25.033.44 0.00 (71.55) 212015ALS CONTINENTIAL RESOURCES INC 4.50% 641/52023 1001/2019 6.500,000.00 3.041.264.88 3.041.264.88 3.054.182.43 10.18.09 10.00 1.00 1.00 2.00 3.041.264.88 3.041.264.88 3.054.182.43 12.01.616.58 0.00 1.00 3.041.264.88 3.041.264.88 3.054.572.17 43.17.99 0.00 1.00 3.041.264.88 3.054.572.17 43.17.99 0.00 0.00 2.01.27.874 2.408.09.00 2.807.371.98 3.057.371.98 3.137.78 0.00 0.00 2.00 2.01.78.744 2.408.09.00 2.807.371.98 3.01.37.37.28 4.00 0.00 0.00 0.00 2.00 2.01.78.744 2.00 2.00 2.00	Totals for C	usip				2,783,000.65	2,540,437.14	2,906,009.27	2,927,632.08	21,622.81	0.00
210808DH7	21079VAA1	CONTINENTAL AIRLINES	4.75%	07/12/2022	11/17/2010	383,469.81	383,469.81	388,659.46	391,676.83	3,017.37	0.00
Totals for ∪sells 28,023,58 26,762,53 29,704,99 29,833,44 0.00 715 212015AL5 CONTINENTAL RESOURCES INC 4,50% 0415,2023 100102019 6,500,000 6,761,170.00 6,761,170.00 6,791,490.04 30,302.94 0.00 212015AL5 CONTINENTAL RESOURCES INC 4,50% 0415,2023 100102019 2,923,000.00 3,041,244.88 3,041,248.83 3,045,081.23 12,816.65 0.00 24010AC2 CREDIT SUISSE GROUP AG 428 1009/2028 0504/2017 2,580,000.00 2,817,874.40 2,488,393.08 2,807,311.91 316,372.83 0.00 23385VAH9 DELECTRIC CO 4,05 051,52248 04,000.00 2,818,213.75 2,801,106.67 3,047,735.12 446,628.45 0.00 233851DQ DAIMLER FINANCE NA LLC 3,59 0504,002.15 04,000.00 2,113,660.00 2,113,466.05 3,773,988.93 66,681.15 0.00 24885BAE7 DAIMLER FINANCE NA LLC 3,59 0504,002.15 04,002.00 2,215,000.00 3,529,110 3,543,008.1	Totals for C	usip				383,469.81	383,469.81	388,659.46	391,676.83	3,017.37	0.00
212015AL5 CONTINENTAL RESOURCES INC 4.50% 4.0415/2012 10/01/2019 6.500,000.00 6.761,170.00 6.76	210805DH7	CONTINENTAL AIRLINES	6.70%	06/15/2021	10/05/2005	28,023.58	26,762.53	29,704.99	29,633.44	0.00	(71.55)
212015AL5 CONTINENTAL RESOURCES INC 4.50% 64/15/203 10/01/2019 2.923,000.00 3,041,264.88 3,041,264.58 3,054,081.23 12,816.65 0.00	Totals for C	usip				28,023.58	26,762.53	29,704.99	29,633.44	0.00	(71.55)
Totals for Cusp** 4.28% 01/09/2208 05/04/2017 2.580,000.00 2.681,674.40 2.488,939.00 2.807,311.91 318,372.83 0.00 225401AC2 CREDIT SUISSE GROUP AG 4.28% 01/09/2208 05/04/2017 2,580,000.00 2,617,874.40 2,488,939.00 2,807,311.91 318,372.83 0.00 23389VAH9 DIE ELECTRIC CO 4.05% 05/15/2048 04/30/2018 2,625,000.00 2,613,213.75 2,601,106.67 3,047,735.12 446,628.45 0.00 23381DG6 DAIMLER FINANCE NALLC 3.10% 95/04/2021 04/30/2018 3,155,000.00 2,113,466.05 2,103,300.88 2,21,986.45 18,663.67 0.00 23851DG6 DAIMLER FINANCE NALLC 3.10% 05/04/2021 04/30/2018 3,525,000.00 3,520,911.00 3,513,308.78 3,579,989.93 65,681.15 0.00 24688PAE7 DELHAIZE GROUP 5.70% 101/2040 032/12011 292,000.00 2,47,554.0 3,59,392.9 365,681.15 0.00 2473612TA	212015AL5	CONTINENTAL RESOURCES INC	4.50%	04/15/2023	10/01/2019	6,500,000.00	6,761,170.00	6,761,170.00	6,791,490.94	30,320.94	0.00
25401AC2	212015AL5	CONTINENTAL RESOURCES INC	4.50%	04/15/2023	10/01/2019	2,923,000.00	3,041,264.58	3,041,264.58	3,054,081.23	12,816.65	0.00
Totals for Cusir Lead (5,000,00) 2,617,874.00 2,488,939.08 2,807,311.91 318,372.83 0.00 23338VAH9 DTE ELECTRIC CO 4.05% 05/15/2048 04/30/2018 2,625,000.00 2,613,213.75 2,601,106.67 3,047,735.12 446,628.45 0.00 233851DG8 DAIMLER FINANCE NA LLC 3.10% 05/04/2020 04/30/2018 2,115,000.00 2,113,456.05 2,103,300.88 2,121,964.55 18,663.67 0.00 Totals for Cusir 0.00MLER FINANCE NA LLC 3.59 05/04/2021 04/30/2018 3,525,000.00 3,529,910.00 3,514,306.78 3,579,999.93 65,681.15 0.00 Totals for Cusir 0.00MLER FINANCE NA LLC 3.59 0.00/12/201 0.302/12/201 232,200.00 3,529,901.00 3,514,306.78 3,579,999.93 65,681.15 0.00 Totals for Cusir 0.00LHAIZE GROUP 5.70% 1001/204 0.302/1201 292,000.00 248,795.51 315,993.25 360,570.03 44,630.78 0.00 Totals for Cusir 0.014 AIR LINES INC	Totals for C	usip				9,423,000.00	9,802,434.58	9,802,434.58	9,845,572.17	43,137.59	0.00
2338VAH9 DTE ELECTRIC CO 4.05% 05/15/2048 04/30/2018 2.625.000.00 2.613.213.75 2.601,106.67 3.047,735.12 446,628.45 0.00 Totals for Cusip To	225401AC2	CREDIT SUISSE GROUP AG	4.28%	01/09/2028	05/04/2017	2,580,000.00	2,617,874.40	2,488,939.08	2,807,311.91	318,372.83	0.00
Totals for Cusip- 2,625,000.0 2,613,213.75 2,601,106.67 3,047,735.12 446,628.45 0.00 233851DG6 DAMLER FINANCE NA LLC 3.10% 05/04/2020 04/30/2018 2,115,000.00 2,113,486.05 2,103,300.88 2,121,964.55 18,663.67 0.00 233851DJ0 DAMLER FINANCE NA LLC 3.59% 05/04/2012 04/30/2018 3,525,000.00 3,529,911.00 3,514,308.78 3,579,989.93 65,681.15 0.00 24668PAE7 DELHAIZE GROUP 5.70% 10/10/204 03/21/2011 292,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 247361ZK7 DELTA AIR LINES INC 2.88% 03/13/2020 03/09/2017 2,720,000.00 2,712,574.00 2,701,930.20 2,720,402.52 18,492.32 0.00 247361ZM3 DELTA AIR LINES INC 3.40 04/19/2021 04/16/2018 715,000.00 714,656.00 709,033.60 724,906.07 15,872.47 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 </th <td>Totals for C</td> <td>usip</td> <td></td> <td></td> <td></td> <td>2,580,000.00</td> <td>2,617,874.40</td> <td>2,488,939.08</td> <td>2,807,311.91</td> <td>318,372.83</td> <td>0.00</td>	Totals for C	usip				2,580,000.00	2,617,874.40	2,488,939.08	2,807,311.91	318,372.83	0.00
233851DG6 DAIMLER FINANCE NA LLC 3.10% 05/04/2020 04/30/2018 2,115,000.00 2,113,456.05 2,103,300.88 2,121,964.55 18,663.67 0.00 control to talk for Cusip control talk for Cusip contr	23338VAH9	DTE ELECTRIC CO	4.05%	05/15/2048	04/30/2018	2,625,000.00	2,613,213.75	2,601,106.67	3,047,735.12	446,628.45	0.00
Totals for Cusip 2,115,000.0 2,113,456.05 2,103,300.88 2,121,964.55 18,663.67 0.00 233851DJ0 DAIMLER FINANCE NA LLC 3.55% 05/04/2021 04/30/2018 3,525,000.00 3,520,911.00 3,514,308.78 3,579,989.93 65,681.15 0.00 Totals for Cusip Totals for Cusip 1,000/100 (2.00) 03/21/2011 292,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 Totals for Cusip 1,000/2009 248,795.51 315,939.25 360,570.03 44,630.78 0.00 Totals for Cusip 1,000/2009 2,720,000.00 2,712,574.00 2,701,930.20 2,720,422.52 18,492.32 0.00 247361ZM3 DELTA AIR LINES INC 3,40 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 18,492.32 0.00 247367EM7 DELTA AIR LINES 6,82 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87	Totals for C	usip				2,625,000.00	2,613,213.75	2,601,106.67	3,047,735.12	446,628.45	0.00
233851DJ0 DAIMLER FINANCE NA LLC 3.35% 05/04/2021 04/30/2018 3.525,000.00 3.520,911.00 3.514,308.78 3.579,989.93 65,681.15 0.00 Totals for Cusiv DELHAIZE GROUP 5.70% 10/01/2040 03/21/2011 292,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 Totals for Cusiv DELTA AIR LINES INC 2.88% 03/13/2020 03/09/2017 2,720,000.00 2,712,574.40 2,701,930.20 2,720,422.52 18,492.32 0.00 Totals for Cusiv DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 Totals for Cusiv DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 Totals for Cusiv DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 Totals for Cusiv DELTA AIR LINES INC 6.82% 02/10/2024 04/17/2008 8894,131.23 8894,131.23 960,028.70 970,700.87 10,672.17 0.00 Totals for Cusiv DELTA AIR LINES INC 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusiv DELTA AIR LINES INC 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusiv DELTA AIR LINES INC 6.82% 02/10/2024	233851DG6	DAIMLER FINANCE NA LLC	3.10%	05/04/2020	04/30/2018	2,115,000.00	2,113,456.05	2,103,300.88	2,121,964.55	18,663.67	0.00
Totals for Cusip Jeach September September 3,525,000.00 3,520,911.00 3,514,308.78 3,579,989.93 65,681.15 0.00 24668PAE7 DELHAIZE GROUP 5.70% 10/01/2040 03/21/2011 292,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 Totals for Cusip 2,720,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 Totals for Cusip 2,720,000.00 2,712,574.40 2,701,930.20 2,720,422.52 18,492.32 0.00 Totals for Cusip 2,720,000.00 2,712,574.40 2,701,930.20 2,720,422.52 18,492.32 0.00 Totals for Cusip 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 <td>Totals for C</td> <td>usip</td> <td></td> <td></td> <td></td> <td>2,115,000.00</td> <td>2,113,456.05</td> <td>2,103,300.88</td> <td>2,121,964.55</td> <td>18,663.67</td> <td>0.00</td>	Totals for C	usip				2,115,000.00	2,113,456.05	2,103,300.88	2,121,964.55	18,663.67	0.00
24668PAE7 DELHAIZE GROUP 5.70% 10/01/2040 03/21/2011 292,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 Totals for Cusip 247361ZK7 DELTA AIR LINES INC 2.88% 03/13/2020 03/09/2017 2,720,000.00 2,712,574.40 2,701,930.20 2,720,422.52 18,492.32 0.00 Totals for Cusip 247361ZM3 DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 Totals for Cusip 247367BH7 DELTA AIR LINES SRC 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES SRC 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusip DELTA AIR LINES SRC 5.00% 02/14/202 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	233851DJ0	DAIMLER FINANCE NA LLC	3.35%	05/04/2021	04/30/2018	3,525,000.00	3,520,911.00	3,514,308.78	3,579,989.93	65,681.15	0.00
Totals for Cusip 288% 03/13/2020 03/09/2017 292,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 247361ZK7 DELTA AIR LINES INC 2.88% 03/13/2020 03/09/2017 2,720,000.00 2,712,574.40 2,701,930.20 2,720,422.52 18,492.32 0.00 247361ZM3 DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusip Totals for Cusip 1,194,921.94 1,223,888.08 1,282,987.69 1,297,250.03 14,262.34 0.00 251526CA5 DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00	Totals for C	usip				3,525,000.00	3,520,911.00	3,514,308.78	3,579,989.93	65,681.15	0.00
247361ZK7 DELTA AIR LINES INC 2.88% 03/13/2020 03/09/2017 2,720,000.00 2,712,574.40 2,701,930.20 2,720,422.52 18,492.32 0.00 Totals for Cusip 247361ZM3 DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 Totals for Cusip 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusip Totals for Cusip DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	292,000.00	248,795.51	315,939.25	360,570.03	44,630.78	0.00
Totals for Cusip 2,720,000.00 2,712,574.00 2,701,930.20 2,720,422.52 18,492.32 0.00 247361ZM3 DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusip Totals for Cusip 1,194,921.94 1,223,888.08 1,282,987.69 1,297,250.03 14,262.34 0.00 251526CA5 DEUTSCHE BANK NY 5.00 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	Totals for C	usip				292,000.00	248,795.51	315,939.25	360,570.03	44,630.78	0.00
247361ZM3 DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 Totals for Cusip 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusip 1,194,921.94 1,223,888.08 1,282,987.69 1,297,250.03 14,262.34 0.00 251526CA5 DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	247361ZK7	DELTA AIR LINES INC	2.88%	03/13/2020	03/09/2017	2,720,000.00	2,712,574.40	2,701,930.20	2,720,422.52	18,492.32	0.00
Totals for Cusiy Totals for Cusiy 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusiv 1,194,921.94 1,223,888.08 1,282,987.69 1,297,250.03 14,262.34 0.00 251526CA5 DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	Totals for C	usip				2,720,000.00	2,712,574.40	2,701,930.20	2,720,422.52	18,492.32	0.00
247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusip 1,194,921.94 1,223,888.08 1,282,987.69 1,297,250.03 14,262.34 0.00 251526CA5 DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	247361ZM3	DELTA AIR LINES INC	3.40%	04/19/2021	04/16/2018	715,000.00	714,656.80	709,033.60	724,906.07	15,872.47	0.00
247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusir 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	Totals for C	usip				715,000.00	714,656.80	709,033.60	724,906.07	15,872.47	0.00
Totals for Cusip 1,194,921.94 1,223,888.08 1,282,987.69 1,297,250.03 14,262.34 0.00 251526CA5 DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	247367BH7	DELTA AIR LINES	6.82%	02/10/2024	04/17/2008	894,131.23	894,131.23	960,028.70	970,700.87	10,672.17	0.00
251526CA5 DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 4,073,767.39 174,508.39 0.00	247367BH7	DELTA AIR LINES	6.82%	02/10/2024	02/29/2012	300,790.71	329,756.85	322,958.99	326,549.16	3,590.17	0.00
	Totals for C	usip				1,194,921.94	1,223,888.08	1,282,987.69	1,297,250.03	14,262.34	0.00
Totals for Cusip 3,900,000.00 3,899,259.00 4,073,767.39 174,508.39 0.00	251526CA5	DEUTSCHE BANK NY	5.00%	02/14/2022	02/11/2019	3,900,000.00	3,899,259.00	3,899,259.00	4,073,767.39	174,508.39	0.00
	Totals for C	usip				3,900,000.00	3,899,259.00	3,899,259.00	4,073,767.39	174,508.39	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
25152R5F6	DEUTSCHE BANK AG LONDAN	3.38%	05/12/2021	05/09/2016	2,845,000.00	2,836,322.75	2,745,556.41	2,867,626.09	122,069.68	0.00
Totals for Cusi	p				2,845,000.00	2,836,322.75	2,745,556.41	2,867,626.09	122,069.68	0.00
25179MAL7	DEVON ENERGY CORPORATION	5.60%	07/15/2041	07/27/2016	1,750,000.00	1,711,990.00	1,659,354.60	2,128,197.79	468,843.19	0.00
Totals for Cusi	p				1,750,000.00	1,711,990.00	1,659,354.60	2,128,197.79	468,843.19	0.00
25214BAW4	DEXIA CREDIT LOCAL	3.25%	09/26/2023	09/18/2018	250,000.00	248,847.50	253,341.02	262,172.50	8,831.48	0.00
Totals for Cusi	р				250,000.00	248,847.50	253,341.02	262,172.50	8,831.48	0.00
25466AAB7	DISCOVER BANK	7.00%	04/15/2020	04/12/2010	1,235,000.00	1,226,441.45	1,285,747.66	1,251,570.27	0.00	(34,177.39)
Totals for Cusi	p				1,235,000.00	1,226,441.45	1,285,747.66	1,251,570.27	0.00	(34,177.39)
25466AAE1	DISCOVER BANK	4.25%	03/13/2026	03/10/2014	1,875,000.00	1,869,412.50	1,830,347.46	2,025,446.18	195,098.72	0.00
Totals for Cusi	p				1,875,000.00	1,869,412.50	1,830,347.46	2,025,446.18	195,098.72	0.00
25466AAJ0	DISCOVER BANK	3.45%	07/27/2026	03/21/2018	800,000.00	752,176.00	733,597.18	830,934.86	97,337.68	0.00
Totals for Cusi	p				800,000.00	752,176.00	733,597.18	830,934.86	97,337.68	0.00
254709AJ7	DISCOVER FINANCIAL SERVICES	3.85%	11/21/2022	03/19/2013	1,747,000.00	1,281,713.80	1,734,889.45	1,826,436.91	91,547.46	0.00
Totals for Cusi	p				1,747,000.00	1,281,713.80	1,734,889.45	1,826,436.91	91,547.46	0.00
25470DAS8	DISCOVERY COMMUNICATIONS	5.00%	09/20/2037	09/07/2017	335,000.00	334,665.00	310,737.07	378,612.27	67,875.20	0.00
25470DAS8	DISCOVERY COMMUNICATIONS	5.00%	09/20/2037	06/28/2018	340,000.00	327,930.00	315,374.94	384,263.20	68,888.26	0.00
25470DAS8	DISCOVERY COMMUNICATIONS	5.00%	09/20/2037	10/03/2018	1,090,000.00	1,049,146.80	1,011,054.95	1,231,902.61	220,847.66	0.00
Totals for Cusi	p				1,765,000.00	1,711,741.80	1,637,166.96	1,994,778.08	357,611.12	0.00
256746AE8	DOLLAR TREE INC	2.70%	04/17/2020	04/05/2018	1,950,000.00	1,950,000.00	1,937,562.80	1,950,362.06	12,799.26	0.00
Totals for Cusi	p				1,950,000.00	1,950,000.00	1,937,562.80	1,950,362.06	12,799.26	0.00
257375AJ4	DOMINION ENERGY GAS HOLDINGS	4.60%	12/15/2044	08/13/2019	175,000.00	209,986.00	209,986.00	195,331.66	0.00	(14,654.34)
Totals for Cusi	p				175,000.00	209,986.00	209,986.00	195,331.66	0.00	(14,654.34)
260543BJ1	DOW CHEMICAL CO THE	7.38%	11/01/2029	07/01/2009	3,430,000.00	3,117,273.18	4,181,700.00	4,549,705.29	368,005.29	0.00
Totals for Cusi	p				3,430,000.00	3,117,273.18	4,181,700.00	4,549,705.29	368,005.29	0.00
260543CK7	DOW CHEMICAL CO THE	4.25%	10/01/2034	10/24/2014	1,570,000.00	1,542,148.20	1,438,735.90	1,717,904.52	279,168.62	0.00
Totals for Cusi	p				1,570,000.00	1,542,148.20	1,438,735.90	1,717,904.52	279,168.62	0.00
26078JAA8	DOWDUPONT INC	3.77%	11/15/2020	11/14/2018	1,035,000.00	1,035,000.00	1,044,922.74	1,049,343.95	4,421.21	0.00
Totals for Cusi	р				1,035,000.00	1,035,000.00	1,044,922.74	1,049,343.95	4,421.21	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
26441CAY1	DUKE ENERGY CORP	3.95%	08/15/2047	08/07/2017	2,605,000.00	2,594,527.90	2,351,132.46	2,759,525.08	408,392.62	0.00
Totals for C					2,605,000.00	2,594,527.90	2,351,132.46	2,759,525.08	408,392.62	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	10/10/2007	630,000.00	624,544.20	783,261.56	891,211.48	107,949.92	0.00
Totals for C	Cusip				630,000.00	624,544.20	783,261.56	891,211.48	107,949.92	0.00
283677AW2	EL PASO ELECTRIC COMPANY	6.00%	05/15/2035	05/11/2005	1,350,000.00	1,342,197.00	1,517,864.82	1,680,445.13	162,580.31	0.00
283677AW2	EL PASO ELECTRIC COMPANY	6.00%	05/15/2035	03/31/2006	320,000.00	300,291.20	359,790.18	398,327.73	38,537.55	0.00
Totals for C	Cusip				1,670,000.00	1,642,488.20	1,877,655.00	2,078,772.86	201,117.86	0.00
29081YAD8	EMBRAER OVERSEAS LTD	5.70%	09/16/2023	07/25/2018	445,000.00	465,692.50	463,360.70	488,391.95	25,031.25	0.00
29081YAD8	EMBRAER OVERSEAS LTD	5.70%	09/16/2023	01/15/2019	380,000.00	402,800.00	402,800.00	417,053.80	14,253.80	0.00
29081YAD8	EMBRAER OVERSEAS LTD	5.70%	09/16/2023	02/05/2019	1,300,000.00	1,378,000.00	1,378,000.00	1,426,763.00	48,763.00	0.00
Totals for C	Cusip				2,125,000.00	2,246,492.50	2,244,160.70	2,332,208.75	88,048.05	0.00
29082HAA0	EMBRAER NETHERLANDS BV	5.05%	06/15/2025	01/16/2019	570,000.00	588,240.00	588,240.00	624,868.20	36,628.20	0.00
29082HAA0	EMBRAER NETHERLANDS BV	5.05%	06/15/2025	01/17/2019	141,000.00	145,582.50	145,582.50	154,572.66	8,990.16	0.00
29082HAA0	EMBRAER NETHERLANDS BV	5.05%	06/15/2025	01/29/2019	465,000.00	480,112.50	480,112.50	509,760.90	29,648.40	0.00
29082HAA0	EMBRAER NETHERLANDS BV	5.05%	06/15/2025	06/04/2019	300,000.00	318,000.00	318,000.00	328,878.00	10,878.00	0.00
Totals for C	Cusip				1,476,000.00	1,531,935.00	1,531,935.00	1,618,079.76	86,144.76	0.00
29266MAE9	ENERGY EAST CORPORATION	6.75%	09/15/2033	09/08/2003	265,000.00	264,549.50	308,926.47	343,414.39	34,487.92	0.00
Totals for C	Cusip				265,000.00	264,549.50	308,926.47	343,414.39	34,487.92	0.00
29273RBJ7	ENERGY TRANSFER PARTNERS	6.12%	12/15/2045	11/26/2019	330,000.00	372,672.30	372,672.30	382,709.52	10,037.22	0.00
Totals for C	Cusip				330,000.00	372,672.30	372,672.30	382,709.52	10,037.22	0.00
29278GAA6	ENEL FINANCE INTL NV	3.62%	05/25/2027	11/09/2018	1,210,000.00	1,054,587.60	1,067,396.45	1,253,742.41	186,345.96	0.00
Totals for C	Cusip				1,210,000.00	1,054,587.60	1,067,396.45	1,253,742.41	186,345.96	0.00
29278GAF5	ENEL FINANCE INTL NV	3.50%	04/06/2028	04/26/2019	415,000.00	392,590.00	392,590.00	424,847.19	32,257.19	0.00
29278GAF5	ENEL FINANCE INTL NV	3.50%	04/06/2028	04/25/2019	420,000.00	396,412.80	396,412.80	429,965.83	33,553.03	0.00
29278GAF5	ENEL FINANCE INTL NV	3.50%	04/06/2028	07/09/2019	585,000.00	578,331.00	578,331.00	598,880.97	20,549.97	0.00
Totals for C	Cusip				1,420,000.00	1,367,333.80	1,367,333.80	1,453,693.99	86,360.19	0.00
29278GAK4	ENEL FINANCE INTL NV	4.88%	06/14/2029	09/11/2018	960,000.00	952,233.60	915,778.42	1,083,987.61	168,209.19	0.00
Totals for C	Cusip				960,000.00	952,233.60	915,778.42	1,083,987.61	168,209.19	0.00
29278GAL2	ENEL FINANCE INTL NV	2.65%	09/10/2024	09/05/2019	2,090,000.00	2,087,471.10	2,087,471.10	2,097,049.65	9,578.55	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cus	iip				2,090,000.00	2,087,471.10	2,087,471.10	2,097,049.65	9,578.55	0.00
29278NAF0	ENERGY TRANSFER PARTNERS	4.95%	06/15/2028	06/05/2018	2,295,000.00	2,290,846.05	2,245,458.39	2,514,895.98	269,437.59	0.00
Totals for Cus	sip				2,295,000.00	2,290,846.05	2,245,458.39	2,514,895.98	269,437.59	0.00
30161MAG8	EXELON GENERATION CO LLC	6.25%	10/01/2039	09/16/2009	1,300,000.00	1,298,219.00	1,355,701.98	1,565,055.27	209,353.29	0.00
Totals for Cus	ip				1,300,000.00	1,298,219.00	1,355,701.98	1,565,055.27	209,353.29	0.00
30161NAC5	EXELON CORPORATION	5.62%	06/15/2035	02/29/2012	980,000.00	1,110,092.06	1,057,171.57	1,213,800.63	156,629.06	0.00
Totals for Cus	ip				980,000.00	1,110,092.06	1,057,171.57	1,213,800.63	156,629.06	0.00
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	04/19/2018	1,570,000.00	1,557,973.80	1,547,908.18	1,582,754.93	34,846.75	0.00
Totals for Cus	ip				1,570,000.00	1,557,973.80	1,547,908.18	1,582,754.93	34,846.75	0.00
3134A3U46	FREDDIE MAC	6.75%	09/15/2029	10/30/2019	450,000.00	638,302.50	638,302.50	630,757.35	0.00	(7,545.15)
3134A3U46	FREDDIE MAC	6.75%	09/15/2029	11/12/2019	455,000.00	639,179.45	639,179.45	637,765.76	0.00	(1,413.69)
Totals for Cus	ip				905,000.00	1,277,481.95	1,277,481.95	1,268,523.11	0.00	(8,958.84)
3134A4AA2	FREDDIE MAC	6.75%	03/15/2031	02/29/2012	1,520,000.00	2,258,022.32	2,066,623.92	2,202,644.24	136,020.32	0.00
3134A4AA2	FREDDIE MAC	6.75%	03/15/2031	08/02/2016	1,250,000.00	1,946,905.00	1,699,526.25	1,811,385.06	111,858.81	0.00
Totals for Cus	ip				2,770,000.00	4,204,927.32	3,766,150.17	4,014,029.30	247,879.13	0.00
3134A4KX1	FREDDIE MAC	6.25%	07/15/2032	07/26/2019	30,000.00	42,797.40	42,797.40	43,211.93	414.53	0.00
Totals for Cus	ip				30,000.00	42,797.40	42,797.40	43,211.93	414.53	0.00
31359MFJ7	FANNIE MAE	7.12%	01/15/2030	01/26/2016	1,335,000.00	2,012,926.35	1,837,396.55	1,933,151.73	95,755.18	0.00
31359MFJ7	FANNIE MAE	7.12%	01/15/2030	07/29/2016	1,655,000.00	2,617,150.80	2,277,821.19	2,396,528.92	118,707.73	0.00
Totals for Cus	ip				2,990,000.00	4,630,077.15	4,115,217.74	4,329,680.65	214,462.91	0.00
31359MFP3	FANNIE MAE	7.25%	05/15/2030	05/28/2014	1,855,000.00	2,767,660.00	2,577,591.14	2,729,756.56	152,165.42	0.00
Totals for Cus	ip				1,855,000.00	2,767,660.00	2,577,591.14	2,729,756.56	152,165.42	0.00
33767BAA7	FIRSTENERGY TRANSMISSION	5.45%	07/15/2044	05/14/2014	680,000.00	677,008.00	738,719.57	857,951.27	119,231.70	0.00
Totals for Cus	ip				680,000.00	677,008.00	738,719.57	857,951.27	119,231.70	0.00
345370CS7	FORD MOTOR COMPANY	5.29%	12/08/2046	04/06/2017	1,985,000.00	1,965,785.20	1,629,647.03	1,891,492.98	261,845.95	0.00
Totals for Cus	ip				1,985,000.00	1,965,785.20	1,629,647.03	1,891,492.98	261,845.95	0.00
345397VU4	FORD MOTOR CREDIT CO LLC	5.88%	08/02/2021	04/16/2018	1,000,000.00	1,066,100.00	1,025,568.83	1,046,925.98	21,357.15	0.00
Totals for Cus	ip				1,000,000.00	1,066,100.00	1,025,568.83	1,046,925.98	21,357.15	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
345397XW8	FORD MOTOR CREDIT CO LLC	3.34%	03/18/2021	04/09/2018	458.000.00	455.966.48	444.403.17	461.443.76	17,040.59	0.00
Totals for Cu	sip				458,000.00	455,966.48	444,403.17	461,443.76	17,040.59	0.00
345397ZU0	FORD MOTOR CREDIT CO LLC	3.35%	11/01/2022	07/29/2019	6,900,000.00	6,896,412.00	6,896,412.00	6,970,204.60	73,792.60	0.00
Totals for Cu	sip				6,900,000.00	6,896,412.00	6,896,412.00	6,970,204.60	73,792.60	0.00
369550BA5	GENERAL DYNAMICS CORP	2.88%	05/11/2020	05/08/2018	3,640,000.00	3,627,114.40	3,642,499.70	3,652,618.64	10,118.94	0.00
Totals for Cu	sip				3,640,000.00	3,627,114.40	3,642,499.70	3,652,618.64	10,118.94	0.00
37045VAF7	GENERAL MOTORS CO	6.25%	10/02/2043	07/21/2014	430,000.00	430,000.00	403,057.45	483,120.41	80,062.96	0.00
37045VAF7	GENERAL MOTORS CO	6.25%	10/02/2043	07/21/2014	2,205,000.00	2,205,000.00	2,066,841.09	2,477,396.53	410,555.44	0.00
Totals for Cu	sip				2,635,000.00	2,635,000.00	2,469,898.54	2,960,516.94	490,618.40	0.00
37045VAP5	GENERAL MOTORS CO	5.15%	04/01/2038	08/02/2017	1,180,000.00	1,179,256.60	1,008,148.26	1,207,122.23	198,973.97	0.00
Totals for Cu	sip				1,180,000.00	1,179,256.60	1,008,148.26	1,207,122.23	198,973.97	0.00
37045XCH7	GENERAL MOTORS FINL CO	2.86%	04/09/2021	04/05/2018	3,005,000.00	3,005,000.00	2,936,605.93	3,010,907.83	74,301.90	0.00
Totals for Cu	sip				3,005,000.00	3,005,000.00	2,936,605.93	3,010,907.83	74,301.90	0.00
37045XCJ3	GENERAL MOTORS FINL CO	3.55%	04/09/2021	04/05/2018	2,270,000.00	2,269,114.70	2,238,741.94	2,313,008.83	74,266.89	0.00
Totals for Cu	sip				2,270,000.00	2,269,114.70	2,238,741.94	2,313,008.83	74,266.89	0.00
37331NAB7	GEORGIA PACIFIC LLC	5.40%	11/01/2020	10/27/2010	630,000.00	626,301.90	652,789.78	647,487.80	0.00	(5,301.98)
Totals for Cu	sip				630,000.00	626,301.90	652,789.78	647,487.80	0.00	(5,301.98)
38141EA58	GOLDMAN SACHS	5.38%	03/15/2020	03/01/2010	680,000.00	673,873.20	695,205.29	684,607.46	0.00	(10,597.83)
38141EA58	GOLDMAN SACHS	5.38%	03/15/2020	02/29/2012	1,120,000.00	1,147,696.48	1,145,044.01	1,127,588.75	0.00	(17,455.26)
Totals for Cu	sip				1,800,000.00	1,821,569.68	1,840,249.30	1,812,196.21	0.00	(28,053.09)
38141EA66	GOLDMAN SACHS	6.00%	06/15/2020	08/17/2010	2,100,000.00	2,284,779.00	2,173,892.68	2,137,065.44	0.00	(36,827.24)
Totals for Cu	sip				2,100,000.00	2,284,779.00	2,173,892.68	2,137,065.44	0.00	(36,827.24)
38141EC23	GOLDMAN SACHS	3.85%	07/08/2024	10/03/2014	4,620,000.00	4,640,050.80	4,516,358.15	4,886,559.59	370,201.44	0.00
Totals for Cu	sip				4,620,000.00	4,640,050.80	4,516,358.15	4,886,559.59	370,201.44	0.00
38141GGS7	GOLDMAN SACHS GROUP INC	5.75%	01/24/2022	08/29/2018	1,375,000.00	1,469,613.75	1,439,672.25	1,476,083.50	36,411.25	0.00
38141GGS7	GOLDMAN SACHS GROUP INC	5.75%	01/24/2022	08/29/2018	4,355,000.00	4,655,320.80	4,559,834.64	4,675,159.00	115,324.36	0.00
Totals for Cu	sip				5,730,000.00	6,124,934.55	5,999,506.89	6,151,242.50	151,735.61	0.00
38141GWB6	GOLDMAN SACHS GROUP INC	3.85%	01/26/2027	02/13/2017	7,630,000.00	7,641,139.80	7,177,140.12	8,122,500.48	945,360.36	0.00
Totals for Cu	sip				7,630,000.00	7,641,139.80	7,177,140.12	8,122,500.48	945,360.36	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
38141GWQ3	GOLDMAN SACHS GROUP INC	3.27%	09/29/2025	04/03/2018	3,200,000.00	3,081,568.00	2,999,592.19	3,312,972.86	313,380.67	0.00
Totals for Cus	ip				3,200,000.00	3,081,568.00	2,999,592.19	3,312,972.86	313,380.67	0.00
38141GWV2	GOLDMAN SACHS GROUP INC	3.81%	04/23/2029	04/03/2018	1,680,000.00	1,645,593.60	1,568,490.34	1,802,435.64	233,945.30	0.00
Totals for Cus	sip				1,680,000.00	1,645,593.60	1,568,490.34	1,802,435.64	233,945.30	0.00
38143U8H7	GOLDMAN SACHS GROUP INC	3.75%	02/25/2026	02/22/2016	1,485,000.00	1,481,569.65	1,404,284.46	1,571,896.33	167,611.87	0.00
Totals for Cus	ip				1,485,000.00	1,481,569.65	1,404,284.46	1,571,896.33	167,611.87	0.00
38148BAB4	GOLDMAN SACHS GROUP INC	5.38%	01/30/3100	04/16/2015	4,775,000.00	4,775,000.00	4,613,939.25	4,834,066.75	220,127.50	0.00
Totals for Cus	ip				4,775,000.00	4,775,000.00	4,613,939.25	4,834,066.75	220,127.50	0.00
38148BAC2	GOLDMAN SACHS GROUP INC	5.30%	01/30/3100	07/20/2016	1,035,000.00	1,035,000.00	926,325.00	1,112,625.00	186,300.00	0.00
Totals for Cus	ip				1,035,000.00	1,035,000.00	926,325.00	1,112,625.00	186,300.00	0.00
398433AH5	GRIFFON CORP	5.25%	03/01/2022	06/17/2014	370,000.00	370,000.00	334,850.00	371,387.50	36,537.50	0.00
Totals for Cus	ip				370,000.00	370,000.00	334,850.00	371,387.50	36,537.50	0.00
404119BR9	HCA INC	5.38%	02/01/2025	05/03/2018	2,005,000.00	2,002,493.75	1,954,875.00	2,217,189.15	262,314.15	0.00
Totals for Cus	sip				2,005,000.00	2,002,493.75	1,954,875.00	2,217,189.15	262,314.15	0.00
404121AF2	HCA INC	4.75%	05/01/2023	08/06/2013	2,000,000.00	1,880,000.00	1,970,000.00	2,142,629.18	172,629.18	0.00
Totals for Cus	ip				2,000,000.00	1,880,000.00	1,970,000.00	2,142,629.18	172,629.18	0.00
404280BQ1	HSBC HOLDING PLC	2.50%	05/18/2021	05/10/2018	3,745,000.00	3,745,000.00	3,689,426.00	3,748,812.97	59,386.97	0.00
Totals for Cus	ip				3,745,000.00	3,745,000.00	3,689,426.00	3,748,812.97	59,386.97	0.00
44965UAA2	ILFC E-CAPITAL TRUST	4.15%	12/21/2065	02/29/2012	590,000.00	427,750.00	460,200.00	477,531.25	17,331.25	0.00
Totals for Cus	ip				590,000.00	427,750.00	460,200.00	477,531.25	17,331.25	0.00
454889AS5	INDIANA MICHIGAN POWER	3.85%	05/15/2028	04/30/2018	5,600,000.00	5,582,360.00	5,631,557.90	6,118,763.17	487,205.27	0.00
Totals for Cus	ip				5,600,000.00	5,582,360.00	5,631,557.90	6,118,763.17	487,205.27	0.00
456837AP8	ING GROEP NV	3.55%	04/09/2024	04/02/2019	1,200,000.00	1,198,200.00	1,198,200.00	1,255,986.88	57,786.88	0.00
Totals for Cus	ip				1,200,000.00	1,198,200.00	1,198,200.00	1,255,986.88	57,786.88	0.00
460146CF8	INTERNATIONAL PAPER COMPANY	7.30%	11/15/2039	11/30/2009	2,535,000.00	2,528,434.35	2,988,079.31	3,512,230.41	524,151.10	0.00
460146CF8	INTERNATIONAL PAPER COMPANY	7.30%	11/15/2039	02/29/2012	750,000.00	964,886.25	884,047.13	1,039,121.42	155,074.29	0.00
Totals for Cus	ip				3,285,000.00	3,493,320.60	3,872,126.44	4,551,351.83	679,225.39	0.00
46507MAB8	ISRAEL ELECTRIC CORP LTD	9.38%	01/28/2020	03/01/2018	2,470,000.00	2,744,787.50	2,615,730.00	2,483,585.00	0.00	(132,145.00)

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusi	p				2,470,000.00	2,744,787.50	2,615,730.00	2,483,585.00	0.00	(132,145.00)
46625HHA1	JP MORGAN CHASE & CO	5.41%	01/30/3100	04/16/2008	2,086,000.00	2,086,000.00	2,057,317.50	2,104,774.00	47,456.50	0.00
Totals for Cusin	9				2,086,000.00	2,086,000.00	2,057,317.50	2,104,774.00	47,456.50	0.00
46625HHU7	JP MORGAN CHASE & CO	4.25%	10/15/2020	10/14/2010	1,500,000.00	1,492,650.00	1,527,029.12	1,526,658.89	0.00	(370.23)
Totals for Cusin	9				1,500,000.00	1,492,650.00	1,527,029.12	1,526,658.89	0.00	(370.23)
46625HJY7	JP MORGAN CHASE & CO	3.88%	09/10/2024	09/03/2014	3,400,000.00	3,382,150.00	3,345,516.84	3,639,954.08	294,437.24	0.00
46625HJY7	JP MORGAN CHASE & CO	3.88%	09/10/2024	10/03/2014	3,250,000.00	3,219,807.50	3,197,920.51	3,479,367.87	281,447.36	0.00
Totals for Cusip	0				6,650,000.00	6,601,957.50	6,543,437.35	7,119,321.95	575,884.60	0.00
46647PAL0	JPMORGAN CHASE & CO	3.96%	11/15/2048	11/03/2017	3,755,000.00	3,755,000.00	3,323,783.20	4,254,839.50	931,056.30	0.00
Totals for Cusip	0				3,755,000.00	3,755,000.00	3,323,783.20	4,254,839.50	931,056.30	0.00
46647PAR7	JPMORGAN CHASE & CO	4.00%	04/23/2029	05/10/2018	2,030,000.00	2,008,786.50	1,990,135.10	2,229,820.11	239,685.01	0.00
Totals for Cusip	0				2,030,000.00	2,008,786.50	1,990,135.10	2,229,820.11	239,685.01	0.00
472319AM4	JEFFERIES GROUP INC	6.50%	01/20/2043	01/15/2013	1,220,000.00	1,205,238.00	1,235,183.23	1,453,972.94	218,789.71	0.00
Totals for Cusip	0				1,220,000.00	1,205,238.00	1,235,183.23	1,453,972.94	218,789.71	0.00
48125LRN4	JPMORGAN CHASE BK	3.09%	04/26/2021	04/19/2018	7,500,000.00	7,500,000.00	7,469,683.43	7,525,749.30	56,065.87	0.00
Totals for Cusi	o				7,500,000.00	7,500,000.00	7,469,683.43	7,525,749.30	56,065.87	0.00
48126HAC4	JPMORGAN CHASE & CO	6.10%	01/30/3100	09/18/2014	3,575,000.00	3,575,000.00	3,552,656.25	3,901,397.50	348,741.25	0.00
Totals for Cusi	o				3,575,000.00	3,575,000.00	3,552,656.25	3,901,397.50	348,741.25	0.00
48667QAR6	KAZMUNAIGAS FINANCE	4.75%	04/24/2025	04/24/2019	300,000.00	311,400.00	311,400.00	328,846.20	17,446.20	0.00
48667QAR6	KAZMUNAIGAS FINANCE	4.75%	04/24/2025	05/07/2019	300,000.00	313,687.50	313,687.50	328,846.20	15,158.70	0.00
Totals for Cusin	o				600,000.00	625,087.50	625,087.50	657,692.40	32,604.90	0.00
49271VAE0	KEURIG DR PEPPER INC	3.55%	05/25/2021	05/31/2019	2,040,000.00	2,040,000.00	2,040,000.00	2,083,572.87	43,572.87	0.00
Totals for Cusi	D				2,040,000.00	2,040,000.00	2,040,000.00	2,083,572.87	43,572.87	0.00
50077LAB2	KRAFT HEINZ FOODS CO	4.38%	06/01/2046	08/16/2016	835,000.00	832,321.85	687,894.99	823,117.56	135,222.57	0.00
Totals for Cusi	D				835,000.00	832,321.85	687,894.99	823,117.56	135,222.57	0.00
50077LAL0	KRAFT HEINZ FOODS CO	5.00%	07/15/2035	08/16/2016	1,535,000.00	1,520,857.23	1,440,563.44	1,705,468.61	264,905.17	0.00
Totals for Cusin	o				1,535,000.00	1,520,857.23	1,440,563.44	1,705,468.61	264,905.17	0.00
50077LAU0	KRAFT HEINZ FOODS CO	3.75%	04/01/2030	09/11/2019	2,435,000.00	2,425,552.20	2,425,552.20	2,509,183.18	83,630.98	0.00
Totals for Cusin	o .				2,435,000.00	2,425,552.20	2,425,552.20	2,509,183.18	83,630.98	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
50077LAY2	KRAFT HEINZ FOODS CO	4.88%	10/01/2049	10/02/2019	855,000.00	864,635.85	864,635.85	902,449.31	37,813.46	0.00
50077LAY2	KRAFT HEINZ FOODS CO	4.88%	10/01/2049	10/01/2019	1,670,000.00	1,695,968.50	1,695,968.50	1,762,678.77	66,710.27	0.00
50077LAY2	KRAFT HEINZ FOODS CO	4.88%	10/01/2049	10/24/2019	150,000.00	151,447.50	151,447.50	158,324.44	6,876.94	0.00
50077LAY2	KRAFT HEINZ FOODS CO	4.88%	10/01/2049	11/20/2019	350,000.00	359,674.00	359,674.00	369,423.69	9,749.69	0.00
Totals for Cusip	p				3,025,000.00	3,071,725.85	3,071,725.85	3,192,876.21	121,150.36	0.00
501797AJ3	L BRANDS INC	5.62%	10/15/2023	02/14/2019	300,000.00	299,250.00	299,250.00	323,625.00	24,375.00	0.00
501797AJ3	L BRANDS INC	5.62%	10/15/2023	06/11/2019	425,000.00	438,812.50	438,812.50	458,468.75	19,656.25	0.00
501797AJ3	L BRANDS INC	5.62%	10/15/2023	06/17/2019	865,000.00	890,409.38	890,409.38	933,118.75	42,709.37	0.00
501797AJ3	L BRANDS INC	5.62%	10/15/2023	07/18/2019	750,000.00	780,000.00	780,000.00	809,062.50	29,062.50	0.00
501797AJ3	L BRANDS INC	5.62%	10/15/2023	07/18/2019	500,000.00	520,000.00	520,000.00	539,375.00	19,375.00	0.00
501797AJ3	L BRANDS INC	5.62%	10/15/2023	07/19/2019	660,000.00	686,400.00	686,400.00	711,975.00	25,575.00	0.00
Totals for Cusip	0				3,500,000.00	3,614,871.88	3,614,871.88	3,775,625.00	160,753.12	0.00
50247VAC3	LYB INTL FINANCE BV	4.88%	03/15/2044	07/18/2019	385,000.00	408,573.55	408,573.55	433,817.20	25,243.65	0.00
Totals for Cusip	0				385,000.00	408,573.55	408,573.55	433,817.20	25,243.65	0.00
50540RAW2	LABORATORY CORP OF AMER	2.95%	12/01/2029	11/18/2019	4,945,000.00	4,932,192.45	4,932,192.45	4,959,177.51	26,985.06	0.00
Totals for Cusip	0				4,945,000.00	4,932,192.45	4,932,192.45	4,959,177.51	26,985.06	0.00
525ESC1H2	LEHMAN BROTHERS HOLDINGS	0.00%	04/04/2016	03/22/2006	560,000.00	292,554.07	7,082.49	7,000.00	0.00	(82.49)
525ESC1H2	LEHMAN BROTHERS HOLDINGS	0.00%	04/04/2016	03/22/2006	1,805,000.00	942,964.47	22,828.37	22,562.50	0.00	(265.87)
525ESC1H2	LEHMAN BROTHERS HOLDINGS	0.00%	04/04/2016	03/31/2006	800,000.00	409,534.40	10,117.84	10,000.00	0.00	(117.84)
Totals for Cusip	0				3,165,000.00	1,645,052.94	40,028.70	39,562.50	0.00	(466.20)
525ESC2W8	LEHMAN BROTHERS HOLDINGS	0.00%	02/06/2012	01/09/2007	3,470,000.00	1,862,755.60	44,292.95	43,375.00	0.00	(917.95)
Totals for Cusip	0				3,470,000.00	1,862,755.60	44,292.95	43,375.00	0.00	(917.95)
525ESC6Y0	LEHMAN BROTHERS HOLDINGS	0.00%	09/27/2027	09/19/2007	1,050,000.00	549,738.02	13,227.14	13,650.00	422.86	0.00
Totals for Cusip	0				1,050,000.00	549,738.02	13,227.14	13,650.00	422.86	0.00
527298BP7	LEVEL 3 FINANCING INC	3.40%	03/01/2027	11/14/2019	510,000.00	508,878.00	508,878.00	513,585.30	4,707.30	0.00
527298BP7	LEVEL 3 FINANCING INC	3.40%	03/01/2027	12/10/2019	90,000.00	90,335.70	90,335.70	90,632.70	297.00	0.00
Totals for Cusin	0				600,000.00	599,213.70	599,213.70	604,218.00	5,004.30	0.00
53079EBJ2	LIBERTY MUTUAL GROUP INC	3.95%	10/15/2050	09/24/2019	385,000.00	385,471.28	385,471.28	400,460.41	14,989.13	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

S0070EBL2 LIBERTY MUTUAL GROUP INC 3.09% 101/2008 001/20	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Second Second Content	53079EBJ2	LIBERTY MUTUAL GROUP INC	3.95%	10/15/2050	09/24/2019	965,000.00	962,883.27	962,883.27	1,003,751.41	40,868.14	0.00
Totals for Cusip Control September Contr	53079EBJ2	LIBERTY MUTUAL GROUP INC	3.95%	10/15/2050	09/24/2019	560,000.00	587,592.91	587,592.91	582,487.86	0.00	(5,105.05)
8-4187AW9 LINCOLN NATIONAL CORP 6-30% 1009207 1009207 10092007 10092007 10092007 10093007 1	53079EBJ2	LIBERTY MUTUAL GROUP INC	3.95%	10/15/2050	09/24/2019	1,070,000.00	1,121,186.75	1,121,186.75	1,112,967.88	0.00	(8,218.87)
Totals for Cusip* Light 100 models of the color of the	Totals for Cus	ip				2,980,000.00	3,057,134.21	3,057,134.21	3,099,667.56	55,857.27	(13,323.92)
Segretable Mexical Personance Segretable Segret	534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	10/03/2007	1,082,000.00	1,076,362.78	1,277,600.93	1,400,643.40	123,042.47	0.00
Totals for ∪sero Lange of Mark LP 4.50% 0.4152038 0.20662018 238,300.00 238,328.00 220,919.34 289,000.00 3,015.00 0.00	Totals for Cus	ip				1,082,000.00	1,076,362.78	1,277,600.93	1,400,643.40	123,042.47	0.00
5338VAM2	55336VAL4	MPLX LP	5.20%	03/01/2047	02/07/2017	240,000.00	238,329.60	220,919.34	259,490.64	38,571.30	0.00
Totals for Cusip* Label 19/2018 3,898,425.00 3,275,091.63 3,815,901.90 \$60,802.77 0.00 55336VANO MPLX LP 47.09 04/19/2018 11/25/2019 1,750,000.00 1,716,032.50 1,783,142.22 67.109.72 0.00 55616XAF4 MACYS RETAIL HLDGS INC 3.88 01/57/202 01/10/2012 137,000.00 135,888.93 135,573.63 139,626.19 4,052.56 0.00 5616XAF4 MACYS RETAIL HLDGS INC 2.88 02/15/2028 11/20/202 218,000.00 273,996.15 253,863.33 139,626.19 4,052.56 0.00 5616XAF4 MACYS RETAIL HLDGS INC 2.88 291,922.20 273,996.15 253,863.33 139,626.19 4,062.56 0.00 5616XAF4 MACYS RETAIL HLDGS INC 2.88 273,996.15 253,886.33 139,626.19 4,062.56 0.00 570535AP0 MARKEL CORP 5.00 239,000.00 215,986.00 219,428.83 238,683.93 19,255.10 0.00 571933AP0 MARS INC 3.58 04/10/204 </td <td>Totals for Cus</td> <td>ip</td> <td></td> <td></td> <td></td> <td>240,000.00</td> <td>238,329.60</td> <td>220,919.34</td> <td>259,490.64</td> <td>38,571.30</td> <td>0.00</td>	Totals for Cus	ip				240,000.00	238,329.60	220,919.34	259,490.64	38,571.30	0.00
5538/ANNO MPLX LP 4.70% 04/15/2048 11/25/2019 1.750,000.00 1.716,032.50 1.716,032.50 1.783,142.22 67.109.72 0.00 5616XAF4 MACYS RETAIL HLDGS INC 3.88% 01/15/2022 01/10/2012 137,000.00 133,888.33 135,873.63 139,626.19 4,052.56 0.00 5616XAF4 MACYS RETAIL HLDGS INC 2.88% 02/15/2022 11/13/2014 285,000.00 273,986.15 263,886.34 284,120.79 20,234.45 0.00 5616XAF4 MACYS RETAIL HLDGS INC 2.88% 02/15/2022 11/13/2014 285,000.00 273,986.15 263,886.34 284,120.79 20,234.45 0.00 56763SAP9 MARKEL CORP 5.09 03/30/2043 03/05/2013 220,000.00 215,996.00 219,428.83 238,683.39 19,255.10 0.00 57053SAP9 MARKEL CORP 4.15% 09/17/205 11/19/2019 885,000.00 904,859.40 904,859.40 912,249.83 7,390.43 0.00 571676AF2 MARS INC 3.25% 09/15/2012 <	55336VAM2	MPLX LP	4.50%	04/15/2038	02/06/2018	3,750,000.00	3,688,425.00	3,275,051.63	3,815,901.90	540,850.27	0.00
Totals for Cusy — Totals for C	Totals for Cus	ip				3,750,000.00	3,688,425.00	3,275,051.63	3,815,901.90	540,850.27	0.00
56516XAF4 MACYS RETAIL HLDGS INC 3.88% 01/15/2022 01/10/2012 137,000.00 135,888.93 135,573.63 139,626.19 4,052.56 0.00 56516XAHO MACYS RETAIL HLDGS INC 2.88% 02/15/2023 11/13/2014 285,000.00 273,996.15 263,886.34 284,120.79 20,234.45 0.00 56516XAHO MACYS RETAIL HLDGS INC 2.88% 02/15/2023 11/13/2014 285,000.00 273,996.15 263,886.34 284,120.79 20,234.45 0.00 570635AP9 MARKEL CORP 5.00% 03/30/2043 03/05/2013 220,000.00 215,996.00 219,428.83 238,683.93 19,255.10 0.00 570635AV6 MARKEL CORP 4.15% 09/17/2050 11/19/2019 885,000.00 904,859.40 904,859.40 912,249.83 7,390.43 0.00 571676AF2 MARS INC 3.95% 04/10/12049 03/26/2013 2.900,000.00 2.882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MARRIOTT INTERNATIONAL 3.25% 09/15/2022 09/105/2012 2,195,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MENIOAX INC 5.25% 12/10/203 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 58602BAA4 MEDNAX INC 5.25% 2/10/12023 07/08/2019 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 4/30/2028 01/23/2019 0.102000 0.144,000.00 0.164,000.00 0.	55336VAN0	MPLX LP	4.70%	04/15/2048	11/25/2019	1,750,000.00	1,716,032.50	1,716,032.50	1,783,142.22	67,109.72	0.00
Totals for Cusip 13,000,0 135,88.93 135,673.63 139,626.19 4,052.56 0.00 55616XAHO MACYS RETAIL HLDGS INC 2.88 0215/2023 11/13/2014 286,000.0 273,996.15 263,886.34 284,120.79 20,234.45 0.00 570535AP9 MARKEL CORP 5.00 03/02/201 03/05/201 220,000.0 215,996.00 219,428.83 238,683.93 19,255.10 0.00 570535AV6 MARKEL CORP 4.15 09/17/205 11/19/2019 885,000.0 904,859.40 912,248.83 7,390.43 0.00 571676AF2 MARS INC 3.95 04/17/205 03/26/2019 2,900,000.0 2,882,832.00 3282,798.03 399,966.03 0.00 571903AK9 MARRIOTT INTERNATIONAL 3.25 09/15/2012 2,915,000.00 2,882,832.00 3,282,798.03 399,966.03 0.00 58502BAA MEXINC 5.25 12/17/202 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 5850	Totals for Cus	ip				1,750,000.00	1,716,032.50	1,716,032.50	1,783,142.22	67,109.72	0.00
September Sept	55616XAF4	MACYS RETAIL HLDGS INC	3.88%	01/15/2022	01/10/2012	137,000.00	135,888.93	135,573.63	139,626.19	4,052.56	0.00
Totals for Cusip MARKEL CORP 5.00% 03/30/2043 03/05/2013 285,00.00 273,996.15 263,886.34 284,120.79 20,234.45 0.00 570535AP9 MARKEL CORP 5.00% 03/30/2043 03/05/2013 220,000.00 215,996.00 219,428.83 238,683.93 19,255.10 0.00 570535AV6 MARKEL CORP 4.15% 09/17/2050 11/19/2019 885,000.00 904,859.40 904,859.40 912,249.83 7,390.43 0.00 571676AF2 MARS INC 3.95% 04/01/2049 03/26/2019 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MARRIOTI INTERNATIONAL 3.25 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 58502BAA4 MEDNAX INC 5.25% 12/01/203 07/08/201 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88	Totals for Cus	ip				137,000.00	135,888.93	135,573.63	139,626.19	4,052.56	0.00
570535AP9 MARKEL CORP 5.00% 03/30/2043 03/05/2013 220,000.00 215,996.00 219,428.83 238,683.93 19,255.10 0.00	55616XAH0	MACYS RETAIL HLDGS INC	2.88%	02/15/2023	11/13/2014	285,000.00	273,996.15	263,886.34	284,120.79	20,234.45	0.00
Totals for Cusir 220,000.00 215,996.00 219,428.83 238,683.93 19,255.10 0.00 570535AV6 MARKEL CORP 4.15% 09/17/2050 11/19/2019 885,000.00 904,859.40 904,859.40 912,249.83 7,390.43 0.00 571676AF2 MARS INC 3.95% 04/01/2049 03/26/2019 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MARRIOTI INTERNATIONAL 3.25% 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 58502BAA4 MEDIAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 20,255.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 <	Totals for Cus	ip				285,000.00	273,996.15	263,886.34	284,120.79	20,234.45	0.00
570535AV6 MARKEL CORP 4.15% 09/17/2050 11/19/2019 885,000.00 904,859.40 904,859.40 912,249.83 7,390.43 0.00 Totals for Cusip 571676AF2 MARS INC 3.95% 04/01/2049 03/26/2019 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 Totals for Cusip 571903AK9 MARRIOTT INTERNATIONAL 3.25% 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 Totals for Cusip 58502BAA4 MEDNAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 Totals for Cusip 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 1,600,000.00 1,414,000.00 1,414,000.00 1,634,016.00 220,016.00 0.00	570535AP9	MARKEL CORP	5.00%	03/30/2043	03/05/2013	220,000.00	215,996.00	219,428.83	238,683.93	19,255.10	0.00
Totals for Cusip B85,000.00 904,859.40 904,859.40 912,249.83 7,390.43 0.00 571676AF2 MARS INC 3.95% 04/01/2049 03/26/2019 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MARRIOTT INTERNATIONAL 3.25% 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 58502BAA4 MEDNAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 1,614,000.00 1,614,000.00 1,634,016.00 20,166.00 0.00	Totals for Cus	ip				220,000.00	215,996.00	219,428.83	238,683.93	19,255.10	0.00
571676AF2 MARS INC 3.95% 04/01/2049 03/26/2019 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 Totals for Cusip V 09/05/2012 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MARRIOTT INTERNATIONAL 3.25% 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 Totals for Cusip In 2/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 Totals for Cusip In 2/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 1,614,000.00 1,614,000.00 1,614,000.00 1,634,016.00 200,016.00 0.00	570535AV6	MARKEL CORP	4.15%	09/17/2050	11/19/2019	885,000.00	904,859.40	904,859.40	912,249.83	7,390.43	0.00
Totals for Cusip 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MARRIOTT INTERNATIONAL 3.25% 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 Totals for Cusip 1,290,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 Totals for Cusip 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 Totals for Cusip 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 176,750.00 176,750.00 1,634,016.00 204,252.00 27,502.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 1,600,000.00 1,414,000.00 1,414,000.00 1,634,016.00 20,016.00 <td< td=""><td>Totals for Cus</td><td>ip</td><td></td><td></td><td></td><td>885,000.00</td><td>904,859.40</td><td>904,859.40</td><td>912,249.83</td><td>7,390.43</td><td>0.00</td></td<>	Totals for Cus	ip				885,000.00	904,859.40	904,859.40	912,249.83	7,390.43	0.00
571903AK9 MARRIOTT INTERNATIONAL 3.25% 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 Totals for Cusip 58502BAA4 MEDNAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 Totals for Cusip 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 1,414,000.00 1,414,000.00 1,634,016.00 220,016.00 0.00	571676AF2	MARS INC	3.95%	04/01/2049	03/26/2019	2,900,000.00	2,882,832.00	2,882,832.00	3,282,798.03	399,966.03	0.00
Totals for Cusip 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 58502BAA4 MEDNAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 1,676,50.00 1,675,000 204,252.00 27,502.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 02/06/2019 1,600,000.00 1,414,000.00 1,614,000.00 1,634,016.00 200,016.00 0.00	Totals for Cus	ip				2,900,000.00	2,882,832.00	2,882,832.00	3,282,798.03	399,966.03	0.00
58502BAA4 MEDNAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 Totals for Cusip 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 1,675.00 176,750.00 204,252.00 27,502.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 02/06/2019 1,600,000.00 1,414,000.00 1,414,000.00 1,634,016.00 220,016.00 0.00	571903AK9	MARRIOTT INTERNATIONAL	3.25%	09/15/2022	09/05/2012	2,195,000.00	2,188,656.45	2,149,602.99	2,256,641.77	107,038.78	0.00
Totals for Cusip 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 176,750.00 176,750.00 204,252.00 27,502.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 02/06/2019 1,600,000.00 1,414,000.00 1,634,016.00 220,016.00 0.00	Totals for Cus	ip				2,195,000.00	2,188,656.45	2,149,602.99	2,256,641.77	107,038.78	0.00
59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 176,750.00 176,750.00 204,252.00 27,502.00 0.00 179,750.00 1	58502BAA4	MEDNAX INC	5.25%	12/01/2023	07/08/2019	1,250,000.00	1,250,000.00	1,250,000.00	1,278,125.00	28,125.00	0.00
59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 02/06/2019 1,600,000.00 1,414,000.00 1,414,000.00 1,634,016.00 220,016.00 0.00	Totals for Cus	ip				1,250,000.00	1,250,000.00	1,250,000.00	1,278,125.00	28,125.00	0.00
	59284MAC8	MEXICO CITY ARPT TRUST	3.88%	04/30/2028	01/23/2019	200,000.00	176,750.00	176,750.00	204,252.00	27,502.00	0.00
Totals for Cusip 1,800,000.00 1,590,750.00 1,590,750.00 247,518.00 0.00	59284MAC8	MEXICO CITY ARPT TRUST	3.88%	04/30/2028	02/06/2019	1,600,000.00	1,414,000.00	1,414,000.00	1,634,016.00	220,016.00	0.00
	Totals for Cus	ip				1,800,000.00	1,590,750.00	1,590,750.00	1,838,268.00	247,518.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
59284MAD6	MEXICO CITY ARPT TRUST	5.50%	07/31/2047	01/11/2019	380,000.00	327,750.00	327,750.00	391,878.80	64,128.80	0.00
59284MAD6	MEXICO CITY ARPT TRUST	5.50%	07/31/2047	02/08/2019	400,000.00	352,500.00	352,500.00	412,504.00	60,004.00	0.00
Totals for Cus	ip				780,000.00	680,250.00	680,250.00	804,382.80	124,132.80	0.00
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	170,000.00	158,890.50	165,864.75	201,477.49	35,612.74	0.00
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	180,000.00	168,724.80	175,621.50	213,329.10	37,707.60	0.00
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	230,000.00	218,881.80	224,405.25	272,587.19	48,181.94	0.00
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	320,000.00	302,697.60	312,215.99	379,251.74	67,035.75	0.00
Totals for Cus	ip				900,000.00	849,194.70	878,107.49	1,066,645.52	188,538.03	0.00
609207AN5	MONDELEZ INTERNATIONAL	3.00%	05/07/2020	05/03/2018	4,485,000.00	4,478,093.10	4,468,375.14	4,497,870.87	29,495.73	0.00
Totals for Cus	ip				4,485,000.00	4,478,093.10	4,468,375.14	4,497,870.87	29,495.73	0.00
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	10/03/2014	2,880,000.00	2,870,899.20	2,798,796.41	3,150,385.17	351,588.76	0.00
Totals for Cus	ip				2,880,000.00	2,870,899.20	2,798,796.41	3,150,385.17	351,588.76	0.00
6174468G7	MORGAN STANLEY	4.43%	01/23/2030	01/17/2019	1,125,000.00	1,125,000.00	1,125,000.00	1,272,459.97	147,459.97	0.00
6174468G7	MORGAN STANLEY	4.43%	01/23/2030	02/06/2019	1,215,000.00	1,257,549.30	1,257,549.30	1,374,256.77	116,707.47	0.00
Totals for Cus	ip				2,340,000.00	2,382,549.30	2,382,549.30	2,646,716.74	264,167.44	0.00
61744YAK4	MORGAN STANLEY	3.59%	07/22/2028	08/02/2018	605,000.00	575,276.35	572,029.76	643,304.56	71,274.80	0.00
Totals for Cus	ip				605,000.00	575,276.35	572,029.76	643,304.56	71,274.80	0.00
61744YAP3	MORGAN STANLEY	3.77%	01/24/2029	03/28/2018	2,300,000.00	2,256,415.00	2,200,582.04	2,475,841.46	275,259.42	0.00
61744YAP3	MORGAN STANLEY	3.77%	01/24/2029	05/07/2018	1,460,000.00	1,405,337.60	1,396,891.21	1,571,621.10	174,729.89	0.00
61744YAP3	MORGAN STANLEY	3.77%	01/24/2029	01/16/2019	1,795,000.00	1,718,676.60	1,718,676.60	1,932,232.79	213,556.19	0.00
Totals for Cus	ip				5,555,000.00	5,380,429.20	5,316,149.85	5,979,695.35	663,545.50	0.00
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	04/22/2015	3,400,000.00	3,552,932.00	3,394,006.75	3,560,515.26	166,508.51	0.00
Totals for Cus	ip				3,400,000.00	3,552,932.00	3,394,006.75	3,560,515.26	166,508.51	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	04/27/2016	2,875,000.00	2,976,631.25	2,804,191.94	3,088,017.81	283,825.87	0.00
Totals for Cus	ip				2,875,000.00	2,976,631.25	2,804,191.94	3,088,017.81	283,825.87	0.00
61746BEG7	MORGAN STANLEY	4.38%	01/22/2047	01/17/2017	639,000.00	634,667.58	604,774.94	766,340.39	161,565.45	0.00
Totals for Cus	ip				639,000.00	634,667.58	604,774.94	766,340.39	161,565.45	0.00
61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	07/21/2011	70,000.00	69,979.00	73,358.93	73,740.02	381.09	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	10/27/2011	4,550,000.00	4,483,251.50	4,768,330.57	4,793,101.31	24,770.74	0.00
61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	10/01/2013	28,000.00	30,782.08	29,343.57	29,496.01	152.44	0.00
Totals for Cu	sip				4,648,000.00	4,584,012.58	4,871,033.07	4,896,337.34	25,304.27	0.00
61761J3R8	MORGAN STANLEY	3.12%	07/27/2026	01/10/2019	2,360,000.00	2,186,540.00	2,186,540.00	2,436,796.67	250,256.67	0.00
Totals for Cu	sip				2,360,000.00	2,186,540.00	2,186,540.00	2,436,796.67	250,256.67	0.00
61761JQK8	MORGAN STANLEY	5.61%	01/30/3100	04/22/2014	2,325,000.00	2,325,000.00	2,261,341.50	2,345,460.00	84,118.50	0.00
Totals for Cu	sip				2,325,000.00	2,325,000.00	2,261,341.50	2,345,460.00	84,118.50	0.00
61945CAD5	MOSAIC CO	5.45%	11/15/2033	11/07/2013	900,000.00	896,634.00	925,067.61	1,021,668.37	96,600.76	0.00
Totals for Cu	sip				900,000.00	896,634.00	925,067.61	1,021,668.37	96,600.76	0.00
61945CAE3	MOSAIC CO	5.62%	11/15/2043	11/07/2013	610,000.00	609,469.30	619,625.28	717,352.85	97,727.57	0.00
Totals for Cu	sip				610,000.00	609,469.30	619,625.28	717,352.85	97,727.57	0.00
63946BAH3	NBC UNIVERSAL MEDIA LLC	2.88%	01/15/2023	01/24/2018	505,000.00	506,136.25	495,769.80	519,000.69	23,230.89	0.00
Totals for Cu	sip				505,000.00	506,136.25	495,769.80	519,000.69	23,230.89	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	04/20/2009	635,000.00	635,000.00	894,715.00	996,099.10	101,384.10	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	05/13/2010	1,375,000.00	1,647,662.50	1,937,375.00	2,156,907.50	219,532.50	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	05/17/2010	555,000.00	673,992.00	781,995.00	870,606.30	88,611.30	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	02/29/2012	925,000.00	1,330,640.25	1,303,325.00	1,451,010.50	147,685.50	0.00
Totals for Cu	sip				3,490,000.00	4,287,294.75	4,917,410.00	5,474,623.40	557,213.40	0.00
651229AW6	NEWELL BRANDS INC	4.20%	04/01/2026	03/18/2016	1,420,000.00	1,417,131.60	1,387,793.32	1,480,711.43	92,918.11	0.00
Totals for Cu	sip				1,420,000.00	1,417,131.60	1,387,793.32	1,480,711.43	92,918.11	0.00
651290AP3	NEWFIELD EXPLORATION	5.75%	01/30/2022	04/05/2019	660,000.00	705,665.40	705,665.40	701,624.52	0.00	(4,040.88)
Totals for Cu	sip				660,000.00	705,665.40	705,665.40	701,624.52	0.00	(4,040.88)
651290AQ1	NEWFIELD EXPLORATION CO	5.62%	07/01/2024	04/11/2019	3,200,000.00	3,511,744.00	3,511,744.00	3,516,431.26	4,687.26	0.00
Totals for Cu	sip				3,200,000.00	3,511,744.00	3,511,744.00	3,516,431.26	4,687.26	0.00
65473QBE2	NISOURCE INC	3.49%	05/15/2027	05/11/2017	6,170,000.00	6,169,012.80	5,887,687.89	6,490,985.00	603,297.11	0.00
Totals for Cu	sip				6,170,000.00	6,169,012.80	5,887,687.89	6,490,985.00	603,297.11	0.00
655044AJ4	NOBLE ENERGY INC	5.05%	11/15/2044	07/28/2016	1,535,000.00	1,518,237.80	1,322,198.13	1,706,952.47	384,754.34	0.00
Totals for Cu	sip				1,535,000.00	1,518,237.80	1,322,198.13	1,706,952.47	384,754.34	0.00
655844AW8	NORFOLK SOUTHERN CORP	5.59%	05/17/2025	08/10/2007	102,000.00	92,814.90	112,973.32	118,722.61	5,749.29	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cus	ip				102,000.00	92,814.90	112,973.32	118,722.61	5,749.29	0.00
655855FA7	NORFOLK SOUTHERN RAILWAY	9.75%	06/15/2020	07/01/2009	2,610,000.00	3,468,990.15	2,853,313.75	2,701,140.57	0.00	(152,173.18)
Totals for Cus	sip				2,610,000.00	3,468,990.15	2,853,313.75	2,701,140.57	0.00	(152,173.18)
665772CQ0	NORTHERN STATES PWR MINN	3.60%	09/15/2047	09/06/2017	3,300,000.00	3,267,099.00	3,020,799.80	3,533,480.84	512,681.04	0.00
Totals for Cus	ip				3,300,000.00	3,267,099.00	3,020,799.80	3,533,480.84	512,681.04	0.00
66977WAQ2	NOVA CHEMICALS CORP	4.88%	06/01/2024	05/02/2019	800,000.00	784,000.00	784,000.00	826,000.00	42,000.00	0.00
66977WAQ2	NOVA CHEMICALS CORP	4.88%	06/01/2024	05/02/2019	225,000.00	220,083.75	220,083.75	232,312.50	12,228.75	0.00
66977WAQ2	NOVA CHEMICALS CORP	4.88%	06/01/2024	05/01/2019	1,500,000.00	1,473,750.00	1,473,750.00	1,548,750.00	75,000.00	0.00
Totals for Cus	ip				2,525,000.00	2,477,833.75	2,477,833.75	2,607,062.50	129,228.75	0.00
674599CZ6	OCCIDENTAL PETROLEUM COR	4.85%	03/15/2021	09/12/2019	936,000.00	965,004.77	965,004.77	964,155.85	0.00	(848.92)
Totals for Cus	ip				936,000.00	965,004.77	965,004.77	964,155.85	0.00	(848.92)
674599DB8	OCCIDENTAL PETROLEUM COR	6.95%	07/01/2024	09/12/2019	40,000.00	46,814.36	46,814.36	47,123.95	309.59	0.00
Totals for Cus	ip				40,000.00	46,814.36	46,814.36	47,123.95	309.59	0.00
674599DF9	OCCIDENTAL PETROLEUM COR	6.45%	09/15/2036	09/12/2019	780,000.00	953,613.18	953,613.18	958,164.13	4,550.95	0.00
Totals for Cus	ip				780,000.00	953,613.18	953,613.18	958,164.13	4,550.95	0.00
674599DG7	OCCIDENTAL PETROLEUM COR	0.00%	10/10/2036	09/12/2019	5,000,000.00	2,369,270.00	2,369,270.00	2,511,687.35	142,417.35	0.00
Totals for Cus	ip				5,000,000.00	2,369,270.00	2,369,270.00	2,511,687.35	142,417.35	0.00
682680AT0	ONEOK INC	4.95%	07/13/2047	07/10/2017	590,000.00	582,642.70	545,041.71	650,676.65	105,634.94	0.00
Totals for Cus	ip				590,000.00	582,642.70	545,041.71	650,676.65	105,634.94	0.00
68268NAD5	ONEOK PARTNERS LP	6.85%	10/15/2037	11/02/2016	1,375,000.00	1,595,770.00	1,545,512.24	1,752,085.38	206,573.14	0.00
Totals for Cus	ip				1,375,000.00	1,595,770.00	1,545,512.24	1,752,085.38	206,573.14	0.00
68268NAJ2	ONEOK PARTNERS LP	3.38%	10/01/2022	11/14/2016	4,227,000.00	4,254,179.61	4,150,308.78	4,350,401.90	200,093.12	0.00
Totals for Cus	ip				4,227,000.00	4,254,179.61	4,150,308.78	4,350,401.90	200,093.12	0.00
693304AH0	EXELON CORP	5.95%	10/01/2036	09/18/2006	940,000.00	937,114.20	1,121,427.34	1,277,807.82	156,380.48	0.00
Totals for Cus	ip				940,000.00	937,114.20	1,121,427.34	1,277,807.82	156,380.48	0.00
69352PAJ2	PPL CAPITAL FUNDING INC	5.00%	03/15/2044	03/27/2018	1,310,000.00	1,427,729.70	1,335,326.27	1,506,133.83	170,807.56	0.00
Totals for Cus	ip				1,310,000.00	1,427,729.70	1,335,326.27	1,506,133.83	170,807.56	0.00
69352PAM5	PPL CAPITAL FUNDING INC	4.00%	09/15/2047	09/06/2017	2,560,000.00	2,529,075.20	2,281,434.70	2,621,643.72	340,209.02	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
т	otals for Cusip					2,560,000.00	2,529,075.20	2,281,434.70	2,621,643.72	340,209.02	0.00
693627A	Y7	PSI ENERGY	6.12%	10/15/2035	10/18/2005	1,222,000.00	1,221,352.34	1,505,613.99	1,613,226.37	107,612.38	0.00
т	otals for Cusip)				1,222,000.00	1,221,352.34	1,505,613.99	1,613,226.37	107,612.38	0.00
698299B	D5	REPUBLIC OF PANAMA	4.00%	09/22/2024	09/15/2014	1,435,000.00	1,424,596.25	1,447,211.85	1,536,885.00	89,673.15	0.00
т	otals for Cusip	5				1,435,000.00	1,424,596.25	1,447,211.85	1,536,885.00	89,673.15	0.00
708696B	Y4	PENNSYLVANIA ELECTRIC CO	3.25%	03/15/2028	09/05/2017	1,255,000.00	1,253,217.90	1,174,593.51	1,286,646.03	112,052.52	0.00
т	otals for Cusip	5				1,255,000.00	1,253,217.90	1,174,593.51	1,286,646.03	112,052.52	0.00
71270QE	B8	PEOPLES UNITED BANK	4.00%	07/15/2024	06/23/2014	380,000.00	377,754.20	381,012.86	397,050.32	16,037.46	0.00
т	otals for Cusip	9				380,000.00	377,754.20	381,012.86	397,050.32	16,037.46	0.00
71647NA	Z2	PETROBRAS GLOBAL FINANCE	5.75%	02/01/2029	01/25/2018	1,485,000.00	1,461,269.70	1,373,625.00	1,675,080.00	301,455.00	0.00
т	otals for Cusip					1,485,000.00	1,461,269.70	1,373,625.00	1,675,080.00	301,455.00	0.00
71647NB	BF5	PETROBRAS GLOBAL FINANCE	5.09%	01/15/2030	09/13/2019	784,260.20	815,630.61	815,630.61	840,342.65	24,712.04	0.00
71647NB	BF5	PETROBRAS GLOBAL FINANCE	5.09%	01/15/2030	09/13/2019	702,739.80	730,849.39	730,849.39	752,992.72	22,143.33	0.00
т	otals for Cusip					1,487,000.00	1,546,480.00	1,546,480.00	1,593,335.37	46,855.37	0.00
71654QA	XX0	PETROLEOS MEXICANOS	5.50%	01/21/2021	11/19/2012	2,570,000.00	3,017,180.00	2,559,642.90	2,640,675.00	81,032.10	0.00
71654QA	XX0	PETROLEOS MEXICANOS	5.50%	01/21/2021	07/05/2017	1,000,000.00	1,052,500.00	995,970.00	1,027,500.00	31,530.00	0.00
71654QA	XX0	PETROLEOS MEXICANOS	5.50%	01/21/2021	07/07/2017	500,000.00	524,500.00	497,985.00	513,750.00	15,765.00	0.00
Т	otals for Cusip					4,070,000.00	4,594,180.00	4,053,597.90	4,181,925.00	128,327.10	0.00
71654QC	CB6	PETROLEOS MEXICANOS	6.88%	08/04/2026	02/27/2017	500,000.00	548,500.00	486,000.00	549,335.00	63,335.00	0.00
71654QC	CB6	PETROLEOS MEXICANOS	6.88%	08/04/2026	02/27/2017	500,000.00	548,000.00	486,000.00	549,335.00	63,335.00	0.00
71654QC	CB6	PETROLEOS MEXICANOS	6.88%	08/04/2026	04/26/2017	1,350,000.00	1,508,625.00	1,312,200.00	1,483,204.50	171,004.50	0.00
т	otals for Cusip)				2,350,000.00	2,605,125.00	2,284,200.00	2,581,874.50	297,674.50	0.00
71654QC	CC4	PETROLEOS MEXICANOS	6.75%	09/21/2047	03/23/2018	1,930,000.00	1,893,709.81	1,595,897.70	1,933,628.40	337,730.70	0.00
71654QC	CC4	PETROLEOS MEXICANOS	6.75%	09/21/2047	06/25/2018	475,000.00	448,875.00	392,772.75	475,893.00	83,120.25	0.00
71654QC	CC4	PETROLEOS MEXICANOS	6.75%	09/21/2047	01/18/2019	755,000.00	684,030.00	684,030.00	756,419.40	72,389.40	0.00
71654QC	CC4	PETROLEOS MEXICANOS	6.75%	09/21/2047	01/18/2019	400,000.00	361,600.00	361,600.00	400,752.00	39,152.00	0.00
Т	otals for Cusip					3,560,000.00	3,388,214.81	3,034,300.45	3,566,692.80	532,392.35	0.00
71654QC	CL4	PETROLEOS MEXICANOS	6.35%	02/12/2048	12/18/2018	85,000.00	85,000.00	68,000.00	82,025.00	14,025.00	0.00
71654QC	CL4	PETROLEOS MEXICANOS	6.35%	02/12/2048	01/17/2019	400,000.00	340,000.00	340,000.00	386,000.00	46,000.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
71654QCL4	PETROLEOS MEXICANOS	6.35%	02/12/2048	01/25/2019	276,000.00	240,534.00	240,534.00	266,340.00	25,806.00	0.00
71654QCL4	PETROLEOS MEXICANOS	6.35%	02/12/2048	01/25/2019	554,000.00	481,980.00	481,980.00	534,610.00	52,630.00	0.00
71654QCL4	PETROLEOS MEXICANOS	6.35%	02/12/2048	01/24/2019	554,000.00	481,980.00	481,980.00	534,610.00	52,630.00	0.00
71654QCL4	PETROLEOS MEXICANOS	6.35%	02/12/2048	01/24/2019	666,000.00	581,085.00	581,085.00	642,690.00	61,605.00	0.00
Totals for Cusip	p				2,535,000.00	2,210,579.00	2,193,579.00	2,446,275.00	252,696.00	0.00
71654QCQ3	PETROLEOS MEXICANOS	6.49%	01/23/2027	09/25/2019	896,000.00	851,919.89	851,919.89	953,344.00	101,424.11	0.00
Totals for Cusin	p				896,000.00	851,919.89	851,919.89	953,344.00	101,424.11	0.00
71654QCW0	PETROLEOS MEXICANOS	7.69%	01/23/2050	09/12/2019	1,045,000.00	1,043,944.55	1,043,944.55	1,140,450.30	96,505.75	0.00
71654QCW0	PETROLEOS MEXICANOS	7.69%	01/23/2050	09/25/2019	1,379,170.00	1,552,504.53	1,552,504.53	1,505,143.39	0.00	(47,361.14)
71654QCW0	PETROLEOS MEXICANOS	7.69%	01/23/2050	09/25/2019	679,830.00	761,859.05	761,859.05	741,925.67	0.00	(19,933.38)
Totals for Cusip	0				3,104,000.00	3,358,308.13	3,358,308.13	3,387,519.36	96,505.75	(67,294.52)
731011AT9	REPUBLIC OF POLAND	3.00%	03/17/2023	09/10/2012	3,025,000.00	2,978,052.00	2,985,826.25	3,116,209.80	130,383.55	0.00
Totals for Cusip	0				3,025,000.00	2,978,052.00	2,985,826.25	3,116,209.80	130,383.55	0.00
74251VAF9	PRINCIPAL FINANCIAL GROUP INC	4.62%	09/15/2042	09/05/2012	290,000.00	289,483.80	280,278.58	337,874.39	57,595.81	0.00
Totals for Cusip	0				290,000.00	289,483.80	280,278.58	337,874.39	57,595.81	0.00
742651DP4	PRIVATE EXPORT FUNDING	2.45%	07/15/2024	01/07/2016	135,000.00	132,992.55	133,194.78	137,552.67	4,357.89	0.00
Totals for Cusip	0				135,000.00	132,992.55	133,194.78	137,552.67	4,357.89	0.00
742651DW9	PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	600,000.00	643,392.00	611,980.20	639,453.71	27,473.51	0.00
Totals for Cusi	o				600,000.00	643,392.00	611,980.20	639,453.71	27,473.51	0.00
74456QBU9	PUBLIC SERVICE ELECTRIC	3.70%	05/01/2028	05/02/2018	5,285,000.00	5,264,917.00	5,368,691.20	5,739,988.50	371,297.30	0.00
Totals for Cusip	0				5,285,000.00	5,264,917.00	5,368,691.20	5,739,988.50	371,297.30	0.00
74456QBY1	PUBLIC SERVICE ELECTRIC	3.20%	05/15/2029	05/06/2019	6,060,000.00	6,036,305.40	6,036,305.40	6,393,745.83	357,440.43	0.00
Totals for Cusip	0				6,060,000.00	6,036,305.40	6,036,305.40	6,393,745.83	357,440.43	0.00
75102XAA4	RAIZEN FUELS FINANCE	5.30%	01/20/2027	04/24/2017	100,000.00	103,250.00	97,075.00	109,000.00	11,925.00	0.00
Totals for Cusip	0				100,000.00	103,250.00	97,075.00	109,000.00	11,925.00	0.00
772739AL2	ROCK TENN COMPANY	4.90%	03/01/2022	03/21/2013	2,220,000.00	2,216,110.16	2,284,773.32	2,338,975.46	54,202.14	0.00
Totals for Cusin	0				2,220,000.00	2,216,110.16	2,284,773.32	2,338,975.46	54,202.14	0.00
79546VAL0	SALLY HOLDINGS SALLY CAP	5.62%	12/01/2025	06/12/2019	1,175,000.00	1,182,343.75	1,182,343.75	1,230,377.75	48,034.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Our by Mulbert Tools Data Distriction Of Cont. Distriction of Cont.	landers . House of Oaks
Cusip Description Coupon MatDate Trade Date Par/Shares Orig Cost Prior Mkt/Cost Current	
	34.50 40,384.50 0.00
	91.00 6,741.00 0.00
Totals for Cusip 2,525,000.00 2,548,843.75 2,548,843.75 2,644,	,
797440BW3 SAN DIEGO G & E 4.15% 05/15/2048 05/14/2018 2,465,000.00 2,454,104.70 2,393,875.70 2,712,	
Totals for Cusip 2,465,000.00 2,454,104.70 2,393,875.70 2,712,	
	16.00 30,216.00 0.00
80386WAA3 SASOL FINANCING USA LLC 5.88% 03/27/2024 01/22/2019 650,000.00 669,500.00 669,500.00 703,	59.00 34,359.00 0.00
Totals for Cusip 1,250,000.00 1,289,000.00 1,289,000.00 1,353,	75.00 64,575.00 0.00
80386WAB1 SASOL FINANCING USA LLC 6.50% 09/26/2028 01/15/2019 200,000.00 208,250.00 208,250.00 222,	80.25 14,230.25 0.00
80386WAB1 SASOL FINANCING USA LLC 6.50% 09/26/2028 01/18/2019 480,000.00 503,040.00 503,040.00 533,	52.59 30,912.59 0.00
80386WAB1 SASOL FINANCING USA LLC 6.50% 09/26/2028 01/23/2019 200,000.00 208,900.00 208,900.00 222,	80.25 13,580.25 0.00
Totals for Cusip 880,000.00 920,190.00 920,190.00 978,	13.09 58,723.09 0.00
806854AB1 SCHLUMBERGER INVESTMENT 3.30% 09/14/2021 04/18/2018 2,125,000.00 2,133,988.75 2,130,141.82 2,172,	87.18 42,045.36 0.00
Totals for Cusip 2,125,000.00 2,133,988.75 2,130,141.82 2,172,	87.18 42,045.36 0.00
82481LAB5 SHIRE ACQ INV IRELAND DA 2.40% 09/23/2021 04/11/2018 6,290,000.00 6,094,695.50 6,082,328.23 6,325,	77.08 243,448.85 0.00
Totals for Cusip 6,290,000.00 6,094,695.50 6,082,328.23 6,325,	77.08 243,448.85 0.00
82938BAB6 SINOPEC GRP OVERSEA 2015 2.50% 04/28/2020 04/21/2015 2,000,000.00 1,991,520.00 1,975,423.92 2,001,	80.00 26,056.08 0.00
Totals for Cusip 2,000,000.00 1,991,520.00 1,975,423.92 2,001,	80.00 26,056.08 0.00
82939GAJ7 SINOPEC GRP DEV 2018 3.68% 08/08/2049 08/01/2019 2,485,000.00 2,485,000.00 2,485,000.00 2,541,	80.22 56,680.22 0.00
Totals for Cusip 2,485,000.00 2,485,000.00 2,485,000.00 2,541,	80.22 56,680.22 0.00
842400GG2 SOUTHERN CAL EDISON 4.00% 04/01/2047 09/05/2017 3,105,000.00 3,331,137.15 2,846,494.56 3,269,	06.80 422,612.24 0.00
Totals for Cusip 3,105,000.00 3,331,137.15 2,846,494.56 3,269,	06.80 422,612.24 0.00
845743BL6 SOUTHWESTERN PUBLIC SERV 6.00% 10/01/2036 10/03/2006 770,000.00 764,078.70 909,360.05 973,	90.80 64,330.75 0.00
Totals for Cusip 770,000.00 764,078.70 909,360.05 973,	90.80 64,330.75 0.00
852061AQ3 SPRINT NEXTEL CORP 7.00% 03/01/2020 02/12/2018 1,400,000.00 1,484,000.00 1,435,000.00 1,407,	48.00 0.00 (27,552.00)
Totals for Cusip 1,400,000.00 1,484,000.00 1,435,000.00 1,407,	48.00 0.00 (27,552.00)
85208NAA8 SPRINT SPECTRUM SPEC I 3.36% 09/20/2021 10/20/2016 1,520,312.50 1,520,287.26 1,501,308.58 1,533,	43.28 32,534.70 0.00
Totals for Cusip 1,520,312.50 1,520,287.26 1,501,308.58 1,533,	43.28 32,534.70 0.00
853496AD9 STANDARD INDUSTRIES INC 4.75% 01/15/2028 04/30/2019 1.000,000.00 961,250.00 961,250.00 1.025,	00.00 63,750.00 0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusi	o				1,000,000.00	961,250.00	961,250.00	1,025,000.00	63,750.00	0.00
85628UAJ5	STATE BANK INDIA LONDON	4.38%	01/24/2024	01/16/2019	3,140,000.00	3,136,232.00	3,136,232.00	3,306,609.69	170,377.69	0.00
Totals for Cusi	o .				3,140,000.00	3,136,232.00	3,136,232.00	3,306,609.69	170,377.69	0.00
87165BAE3	SYNCHRONY FINANCIAL	2.70%	02/03/2020	03/29/2018	800,000.00	792,240.00	786,410.14	800,274.21	13,864.07	0.00
87165BAE3	SYNCHRONY FINANCIAL	2.70%	02/03/2020	03/29/2018	575,000.00	569,462.75	565,232.29	575,197.09	9,964.80	0.00
Totals for Cusi	0				1,375,000.00	1,361,702.75	1,351,642.43	1,375,471.30	23,828.87	0.00
874060AQ9	TAKEDA PHARMACEUTICAL	4.00%	11/26/2021	12/13/2019	1,545,000.00	1,544,316.78	1,544,316.78	1,597,761.39	53,444.61	0.00
Totals for Cusi	0				1,545,000.00	1,544,316.78	1,544,316.78	1,597,761.39	53,444.61	0.00
875127AW2	TAMPA ELECTRIC CO	6.15%	05/15/2037	05/22/2007	850,000.00	845,180.50	980,255.58	1,120,528.07	140,272.49	0.00
Totals for Cusi	0				850,000.00	845,180.50	980,255.58	1,120,528.07	140,272.49	0.00
877249AD4	TAYLOR MORRISON COMMUNITIES IN	5.62%	03/01/2024	07/10/2019	1,606,000.00	1,662,210.00	1,662,210.00	1,730,465.00	68,255.00	0.00
Totals for Cusi	0				1,606,000.00	1,662,210.00	1,662,210.00	1,730,465.00	68,255.00	0.00
87724RAA0	TAYLOR MORRISON COMM	5.88%	06/15/2027	05/21/2019	805,000.00	805,000.00	805,000.00	885,500.00	80,500.00	0.00
Totals for Cusi	o				805,000.00	805,000.00	805,000.00	885,500.00	80,500.00	0.00
878091BC0	TEACHERS INSURANCE AND ANNUITY	6.85%	12/16/2039	12/11/2009	388,000.00	387,507.24	504,482.95	564,842.21	60,359.26	0.00
Totals for Cusi	o				388,000.00	387,507.24	504,482.95	564,842.21	60,359.26	0.00
878091BF3	TEACHERS INSURANCE AND ANNUITY	4.27%	05/15/2047	05/03/2017	4,600,000.00	4,585,280.00	4,402,774.68	5,232,239.32	829,464.64	0.00
Totals for Cusi	o				4,600,000.00	4,585,280.00	4,402,774.68	5,232,239.32	829,464.64	0.00
880591DM1	TENNESSEE VALLEY AUTHORITY	7.12%	05/01/2030	01/25/2016	470,000.00	675,930.50	647,322.07	679,156.57	31,834.50	0.00
880591DM1	TENNESSEE VALLEY AUTHORITY	7.12%	05/01/2030	04/28/2016	265,000.00	391,304.83	364,979.47	382,928.70	17,949.23	0.00
Totals for Cusi	D				735,000.00	1,067,235.33	1,012,301.54	1,062,085.27	49,783.73	0.00
89832QAD1	TRUIST FIN CORP	4.80%	01/30/3100	12/17/2019	3,165,000.00	3,165,000.00	3,165,000.00	3,267,862.50	102,862.50	0.00
Totals for Cusi	D				3,165,000.00	3,165,000.00	3,165,000.00	3,267,862.50	102,862.50	0.00
900123AX8	REPUBLIC OF TURKEY	7.00%	06/05/2020	02/12/2014	2,230,000.00	2,486,450.00	2,272,918.58	2,270,965.10	0.00	(1,953.48)
900123AX8	REPUBLIC OF TURKEY	7.00%	06/05/2020	03/24/2015	600,000.00	700,875.00	611,547.60	611,022.00	0.00	(525.60)
900123AX8	REPUBLIC OF TURKEY	7.00%	06/05/2020	03/31/2015	900,000.00	1,041,750.00	917,321.40	916,533.00	0.00	(788.40)
Totals for Cusi	o .				3,730,000.00	4,229,075.00	3,801,787.58	3,798,520.10	0.00	(3,267.48)
907833AJ6	UNION PACIFIC RR	8.00%	01/10/2021	07/01/2009	173,203.24	190,523.56	176,298.12	177,458.60	1,160.48	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for C	usip				173,203.24	190,523.56	176,298.12	177,458.60	1,160.48	0.00
909287AA2	UNITED AIR LINES	6.64%	07/02/2022	06/19/2007	778,697.18	778,697.18	809,767.20	826,836.32	17,069.12	0.00
Totals for C	usip				778,697.18	778,697.18	809,767.20	826,836.32	17,069.12	0.00
911365BG8	UNITED RENTALS NORTH AM	4.88%	01/15/2028	12/06/2017	1,630,000.00	1,633,942.51	1,430,325.00	1,697,204.90	266,879.90	0.00
911365BG8	UNITED RENTALS NORTH AM	4.88%	01/15/2028	05/03/2018	1,000,000.00	940,000.00	877,500.00	1,041,230.00	163,730.00	0.00
Totals for C	usip				2,630,000.00	2,573,942.51	2,307,825.00	2,738,434.90	430,609.90	0.00
911365BL7	UNITED RENTALS NORTH AM	5.25%	01/15/2030	04/26/2019	775,000.00	775,000.00	775,000.00	834,132.50	59,132.50	0.00
Totals for C	usip				775,000.00	775,000.00	775,000.00	834,132.50	59,132.50	0.00
912833XY1	US TREASURY STRIP	0.00%	08/15/2030	12/24/2015	8,545,000.00	5,744,290.80	6,129,491.11	6,840,585.67	711,094.56	0.00
912833XY1	US TREASURY STRIP	0.00%	08/15/2030	12/10/2019	5,290,000.00	4,272,652.47	4,272,652.47	4,234,838.88	0.00	(37,813.59)
Totals for C	usip				13,835,000.00	10,016,943.27	10,402,143.58	11,075,424.55	711,094.56	(37,813.59)
912920AC9	US WEST COMMUNICATIONS	6.88%	09/15/2033	02/29/2012	374,000.00	374,000.00	334,110.28	375,683.00	41,572.72	0.00
Totals for C	usip				374,000.00	374,000.00	334,110.28	375,683.00	41,572.72	0.00
913017CY3	UNITED TECHNOLOGIES CORP	4.12%	11/16/2028	08/13/2018	2,360,000.00	2,359,150.40	2,338,054.86	2,655,221.93	317,167.07	0.00
Totals for C	usip				2,360,000.00	2,359,150.40	2,338,054.86	2,655,221.93	317,167.07	0.00
91529YAH9	UNUM GROUP	5.62%	09/15/2020	09/08/2010	755,000.00	754,086.45	781,197.11	774,377.08	0.00	(6,820.03)
Totals for C	usip				755,000.00	754,086.45	781,197.11	774,377.08	0.00	(6,820.03)
92343VCX0	VERIZON COMMUNICATIONS	4.52%	09/15/2048	10/05/2018	750,000.00	694,410.00	702,940.86	899,958.98	197,018.12	0.00
Totals for C	usip				750,000.00	694,410.00	702,940.86	899,958.98	197,018.12	0.00
92343VEA8	VERIZON COMMUNICATIONS	4.50%	08/10/2033	08/01/2017	2,275,000.00	2,268,584.50	2,245,619.99	2,655,630.55	410,010.56	0.00
Totals for C	usip				2,275,000.00	2,268,584.50	2,245,619.99	2,655,630.55	410,010.56	0.00
92343VEU4	VERIZON COMMUNICATIONS	4.02%	12/03/2029	09/10/2019	255,000.00	255,558.38	255,558.38	284,260.07	28,701.69	0.00
Totals for C	usip				255,000.00	255,558.38	255,558.38	284,260.07	28,701.69	0.00
925524AV2	VIACOM INC	5.50%	05/15/2033	06/03/2003	480,000.00	494,236.80	504,246.88	574,502.08	70,255.20	0.00
Totals for C	usip				480,000.00	494,236.80	504,246.88	574,502.08	70,255.20	0.00
92553PAW2	VIACOM INC	5.25%	04/01/2044	09/08/2016	445,000.00	455,911.40	402,684.81	516,396.75	113,711.94	0.00
Totals for C	usip				445,000.00	455,911.40	402,684.81	516,396.75	113,711.94	0.00
92658TAQ1	VIDEOTRON LTD	5.00%	07/15/2022	07/30/2013	2,500,000.00	2,484,375.00	2,487,500.00	2,637,500.00	150,000.00	0.00
Totals for C	usip				2,500,000.00	2,484,375.00	2,487,500.00	2,637,500.00	150,000.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
92840VAD4	VISTRA OPERATIONS CO LLC	3.55%	07/15/2024	11/06/2019	3,805,000.00	3,872,805.10	3,872,805.10	3,854,532.58	0.00	(18,272.52)
Totals for Cus	ip				3,805,000.00	3,872,805.10	3,872,805.10	3,854,532.58	0.00	(18,272.52)
92840VAF9	VISTRA OPERATIONS CO LLC	5.00%	07/31/2027	06/06/2019	1,215,000.00	1,215,000.00	1,215,000.00	1,269,650.70	54,650.70	0.00
Totals for Cus	ip				1,215,000.00	1,215,000.00	1,215,000.00	1,269,650.70	54,650.70	0.00
928668AN2	VOLKSWAGEN GROUP AMERICA	3.88%	11/13/2020	11/07/2018	1,965,000.00	1,963,506.60	1,974,586.74	1,997,084.30	22,497.56	0.00
Totals for Cus	ip				1,965,000.00	1,963,506.60	1,974,586.74	1,997,084.30	22,497.56	0.00
928668AP7	VOLKSWAGEN GROUP AMERICA	4.00%	11/12/2021	11/07/2018	2,515,000.00	2,505,392.70	2,513,438.08	2,601,223.48	87,785.40	0.00
Totals for Cus	ip				2,515,000.00	2,505,392.70	2,513,438.08	2,601,223.48	87,785.40	0.00
94973VAY3	WELLPOINT INC	4.62%	05/15/2042	05/02/2012	1,025,000.00	1,017,743.00	988,000.12	1,156,656.04	168,655.92	0.00
Totals for Cus	ip				1,025,000.00	1,017,743.00	988,000.12	1,156,656.04	168,655.92	0.00
94973VBB2	WELLPOINT INC	4.65%	01/15/2043	09/05/2012	890,000.00	884,846.90	864,552.03	1,004,187.69	139,635.66	0.00
Totals for Cus	ip				890,000.00	884,846.90	864,552.03	1,004,187.69	139,635.66	0.00
958254AB0	WESTERN GAS PARTNERS LP	4.00%	07/01/2022	04/26/2019	2,000,000.00	2,044,100.00	2,044,100.00	2,050,126.54	6,026.54	0.00
Totals for Cus	ip				2,000,000.00	2,044,100.00	2,044,100.00	2,050,126.54	6,026.54	0.00
958254AJ3	WESTERN GAS PARTNERS LP	5.30%	03/01/2048	02/21/2018	1,110,000.00	1,100,775.90	957,838.30	970,632.36	12,794.06	0.00
958254AJ3	WESTERN GAS PARTNERS LP	5.30%	03/01/2048	11/26/2018	230,000.00	198,812.00	198,471.00	201,122.02	2,651.02	0.00
Totals for Cus	ip				1,340,000.00	1,299,587.90	1,156,309.30	1,171,754.38	15,445.08	0.00
96949LAA3	WILLIAMS COMPANIES INC	3.60%	03/15/2022	06/23/2015	135,000.00	131,209.20	132,463.34	138,814.16	6,350.82	0.00
Totals for Cus	ip				135,000.00	131,209.20	132,463.34	138,814.16	6,350.82	0.00
96949LAC9	WILLIAMS COMPANIES INC	5.10%	09/15/2045	07/07/2017	2,700,000.00	2,767,068.00	2,494,572.69	3,010,812.58	516,239.89	0.00
Totals for Cus	ip				2,700,000.00	2,767,068.00	2,494,572.69	3,010,812.58	516,239.89	0.00
96950FAN4	WILLIAMS PARTNERS LP	5.40%	03/04/2044	02/12/2018	725,000.00	783,036.25	691,016.21	817,286.29	126,270.08	0.00
Totals for Cus	ip				725,000.00	783,036.25	691,016.21	817,286.29	126,270.08	0.00
976656BZ0	WISCONSIN ELECTRIC POWER	5.70%	12/01/2036	11/02/2006	630,000.00	629,514.90	743,264.93	830,269.04	87,004.11	0.00
Totals for Cus	ip				630,000.00	629,514.90	743,264.93	830,269.04	87,004.11	0.00
983024AF7	WYETH	6.45%	02/01/2024	12/11/2003	425,000.00	423,414.75	486,647.93	498,200.27	11,552.34	0.00
Totals for Cus	ip				425,000.00	423,414.75	486,647.93	498,200.27	11,552.34	0.00
98419MAB6	XYLEM INC	4.88%	10/01/2021	07/16/2012	3,040,000.00	3,037,988.15	3,138,983.62	3,186,235.34	47,251.72	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cu	usip				3,040,000.00	3,037,988.15	3,138,983.62	3,186,235.34	47,251.72	0.00
XS1644429695	CNAC HK FINBRIDGE CO LTD	3.50%	07/19/2022	01/12/2018	2,100,000.00	2,080,848.00	2,047,229.10	2,134,920.59	87,691.49	0.00
XS1644429695	CNAC HK FINBRIDGE CO LTD	3.50%	07/19/2022	03/09/2018	700,000.00	676,431.00	682,409.70	711,640.20	29,230.50	0.00
XS1644429695	CNAC HK FINBRIDGE CO LTD	3.50%	07/19/2022	03/09/2018	1,600,000.00	1,546,240.00	1,559,793.60	1,626,606.16	66,812.56	0.00
XS1644429695	CNAC HK FINBRIDGE CO LTD	3.50%	07/19/2022	04/06/2018	1,375,000.00	1,332,086.25	1,340,447.63	1,397,864.67	57,417.04	0.00
XS1644429695	CNAC HK FINBRIDGE CO LTD	3.50%	07/19/2022	04/05/2018	200,000.00	193,526.00	194,974.20	203,325.77	8,351.57	0.00
XS1644429695	CNAC HK FINBRIDGE CO LTD	3.50%	07/19/2022	05/17/2018	1,200,000.00	1,154,988.00	1,169,845.20	1,219,954.62	50,109.42	0.00
Totals for Cu	usip				7,175,000.00	6,984,119.25	6,994,699.43	7,294,312.01	299,612.58	0.00
Totals for Corpor	rate				721,524,098.93	722,619,587.44	711,634,307.86	767,882,837.02	57,450,484.61	(1,201,955.45)
Fed Agency										
01F022618	FNMA	2.50%	01/15/2043	12/31/2019	3,000,000.00	2,964,960.94	2,964,960.94	2,966,367.18	1,406.24	0.00
Totals for Cu	usip				3,000,000.00	2,964,960.94	2,964,960.94	2,966,367.18	1,406.24	0.00
01F032617	FNMA	3.50%	01/01/2040	12/02/2019	20,500,000.00	21,030,117.19	21,030,117.19	21,088,574.07	58,456.88	0.00
Totals for Cu	usip				20,500,000.00	21,030,117.19	21,030,117.19	21,088,574.07	58,456.88	0.00
01F032625	FNMA	3.50%	02/01/2039	12/31/2019	6,000,000.00	6,169,453.13	6,169,453.13	6,169,338.48	0.00	(114.65)
Totals for Cu	usip				6,000,000.00	6,169,453.13	6,169,453.13	6,169,338.48	0.00	(114.65)
01F040610	FNMA	4.00%	04/01/2040	12/05/2019	(3,500,000.00)	(3,632,343.75)	(3,632,343.75)	(3,640,273.46)	0.00	(7,929.71)
Totals for Cu	usip				(3,500,000.00)	(3,632,343.75)	(3,632,343.75)	(3,640,273.46)	0.00	(7,929.71)
01F040628	FNMA	4.00%	02/01/2040	12/11/2019	(3,500,000.00)	(3,634,531.25)	(3,634,531.25)	(3,641,777.37)	0.00	(7,246.12)
01F040628	FNMA	4.00%	02/01/2040	12/13/2019	(2,500,000.00)	(2,595,117.19)	(2,595,117.19)	(2,601,269.55)	0.00	(6,152.36)
01F040628	FNMA	4.00%	02/01/2040	12/16/2019	(3,500,000.00)	(3,636,376.95)	(3,636,376.95)	(3,641,777.37)	0.00	(5,400.42)
01F040628	FNMA	4.00%	02/01/2040	12/23/2019	(2,500,000.00)	(2,596,875.00)	(2,596,875.00)	(2,601,269.55)	0.00	(4,394.55)
Totals for Cu	usip				(12,000,000.00)	(12,462,900.39)	(12,462,900.39)	(12,486,093.84)	0.00	(23,193.45)
21H032613	GNMA II	3.50%	01/20/2041	12/09/2019	13,500,000.00	13,939,277.35	13,939,277.35	13,912,910.19	0.00	(26,367.16)
Totals for Cu	usip				13,500,000.00	13,939,277.35	13,939,277.35	13,912,910.19	0.00	(26,367.16)
31359MEU3	FANNIE MAE	6.25%	05/15/2029	01/20/2016	920,000.00	1,291,109.60	1,179,782.24	1,244,204.52	64,422.28	0.00
Totals for Cu	ısip				920,000.00	1,291,109.60	1,179,782.24	1,244,204.52	64,422.28	0.00
31359MGK3	FANNIE MAE	6.62%	11/15/2030	07/29/2016	1,110,000.00	1,711,946.34	1,487,873.97	1,582,374.26	94,500.29	0.00
31359MGK3	FANNIE MAE	6.62%	11/15/2030	12/05/2017	1,110,000.00	1,574,172.03	1,487,873.97	1,582,374.26	94,500.29	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				2,220,000.00	3,286,118.37	2,975,747.94	3,164,748.52	189,000.58	0.00
3135G0Q22	FANNIE MAE	1.88%	09/24/2026	10/20/2016	350,000.00	344,115.10	325,657.85	349,373.51	23,715.66	0.00
Tota	als for Cusip				350,000.00	344,115.10	325,657.85	349,373.51	23,715.66	0.00
880591EU2	TENNESSEE VALLEY AUTHORITY	2.88%	02/01/2027	02/07/2017	775,000.00	774,403.25	766,954.73	813,549.38	46,594.65	0.00
880591EU2	TENNESSEE VALLEY AUTHORITY	2.88%	02/01/2027	08/09/2019	140,000.00	149,228.80	149,228.80	146,963.76	0.00	(2,265.04)
Tota	als for Cusip				915,000.00	923,632.05	916,183.53	960,513.14	46,594.65	(2,265.04)
Totals fo	r Fed Agency				31,905,000.00	33,853,539.59	33,405,936.03	33,729,662.31	383,596.29	(59,870.01)
Foreign										
013051DZ7	PROVINCE OF ALBERTA	2.20%	07/26/2022	07/19/2017	745,000.00	743,912.30	728,316.47	752,052.48	23,736.01	0.00
	lls for Cusip				745,000.00	743,912.30	728,316.47	752,052.48	23,736.01	0.00
013051EA1	PROVINCE OF ALBERTA	3.30%	03/15/2028	03/08/2018	1,640,000.00	1,637,097.20	1,656,521.06	1,775,336.60	118,815.54	0.00
013051EA1	PROVINCE OF ALBERTA	3.30%	03/15/2028	03/13/2018	750,000.00	748,170.00	757,555.37	811,891.74	54,336.37	0.00
013051EA1	PROVINCE OF ALBERTA	3.30%	03/15/2028	03/12/2018	375,000.00	374,088.75	378,777.68	405,945.87	27,168.19	0.00
Tota	lls for Cusip				2,765,000.00	2,759,355.95	2,792,854.11	2,993,174.21	200,320.10	0.00
055451AW8	BHP FINANCE USA LTD	6.25%	10/19/2075	10/14/2015	770,000.00	770,000.00	786,223.90	793,870.00	7,646.10	0.00
Tota	als for Cusip				770,000.00	770,000.00	786,223.90	793,870.00	7,646.10	0.00
195325BK0	REPUBLIC OF COLUMBIA	7.38%	09/18/2037	01/05/2018	1,100,000.00	1,488,850.00	1,330,450.00	1,562,000.00	231,550.00	0.00
Tota	als for Cusip				1,100,000.00	1,488,850.00	1,330,450.00	1,562,000.00	231,550.00	0.00
195325CU7	REPUBLIC OF COLUMBIA	5.00%	06/15/2045	11/20/2019	1,140,000.00	1,299,999.00	1,299,999.00	1,324,110.00	24,111.00	0.00
Tota	als for Cusip				1,140,000.00	1,299,999.00	1,299,999.00	1,324,110.00	24,111.00	0.00
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	06/29/2017	1,725,000.00	1,712,321.25	1,674,405.75	1,720,566.75	46,161.00	0.00
Tota	als for Cusip				1,725,000.00	1,712,321.25	1,674,405.75	1,720,566.75	46,161.00	0.00
219868BZ8	CORP ANDINA DE FOMENTO	2.75%	01/06/2023	10/31/2017	630,000.00	628,569.90	614,980.80	636,892.20	21,911.40	0.00
Tota	als for Cusip				630,000.00	628,569.90	614,980.80	636,892.20	21,911.40	0.00
22411VAD0	CPPIB CAPITAL INC	2.75%	11/02/2027	10/24/2017	500,000.00	498,525.00	487,184.60	520,906.60	33,722.00	0.00
Tota	als for Cusip				500,000.00	498,525.00	487,184.60	520,906.60	33,722.00	0.00
29135LAA8	ABU DHABI GOVT INT'L	3.12%	10/11/2027	10/03/2017	6,730,000.00	6,694,532.90	6,427,419.20	7,048,638.58	621,219.38	0.00
Tota	als for Cusip				6,730,000.00	6,694,532.90	6,427,419.20	7,048,638.58	621,219.38	0.00
30216JAC9	EXPORT IMPORT BK INDIA	3.88%	02/01/2028	01/25/2018	1,850,000.00	1,846,651.50	1,738,676.25	1,932,948.23	194,271.98	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip	3				1,850,000.00	1,846,651.50	1,738,676.25	1,932,948.23	194,271.98	0.00
31808L	.AA0	FINNVERA PLC	2.38%	06/04/2025	09/01/2016	800,000.00	823,312.00	769,336.00	816,864.00	47,528.00	0.00
	Totals for Cusip					800,000.00	823,312.00	769,336.00	816,864.00	47,528.00	0.00
445545	AE6	REPUBLIC OF HUNGARY	6.38%	03/29/2021	04/05/2016	4,000,000.00	4,565,000.00	4,221,360.00	4,215,240.00	0.00	(6,120.00)
	Totals for Cusip					4,000,000.00	4,565,000.00	4,221,360.00	4,215,240.00	0.00	(6,120.00)
455780	CG9	REPUBLIC OF INDONESIA	4.45%	02/11/2024	12/03/2018	800,000.00	798,816.00	804,150.40	861,374.84	57,224.44	0.00
	Totals for Cusip					800,000.00	798,816.00	804,150.40	861,374.84	57,224.44	0.00
471048	8WA	JPN BANK FOR INTL COOP	1.50%	07/21/2021	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
471048	BA5	JPN BANK FOR INTL COOP	2.25%	02/24/2020	02/14/2017	1,800,000.00	1,795,068.00	1,790,336.81	1,800,898.11	10,561.30	0.00
	Totals for Cusip					1,800,000.00	1,795,068.00	1,790,336.81	1,800,898.11	10,561.30	0.00
471048	BU1	JPN BANK FOR INTL COOP	3.38%	10/31/2023	10/24/2018	400,000.00	399,488.00	407,564.68	420,814.98	13,250.30	0.00
	Totals for Cusip					400,000.00	399,488.00	407,564.68	420,814.98	13,250.30	0.00
471068	AH9	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	200,000.00	199,560.00	196,196.46	200,439.54	4,243.08	0.00
	Totals for Cusip					200,000.00	199,560.00	196,196.46	200,439.54	4,243.08	0.00
471068	AJ5	JAPAN FIN ORG MUNICIPAL	2.12%	10/25/2023	10/18/2016	2,600,000.00	2,581,722.00	2,490,843.71	2,606,966.60	116,122.89	0.00
	Totals for Cusip					2,600,000.00	2,581,722.00	2,490,843.71	2,606,966.60	116,122.89	0.00
471068	BAK2	JAPAN FIN ORG MUNICIPAL	2.62%	04/20/2022	04/12/2017	4,000,000.00	3,992,920.00	3,950,015.76	4,055,871.92	105,856.16	0.00
	Totals for Cusip					4,000,000.00	3,992,920.00	3,950,015.76	4,055,871.92	105,856.16	0.00
471068	AL0	JAPAN FIN ORG MUNICIPAL	2.00%	09/08/2020	08/31/2017	1,000,000.00	997,400.00	983,872.53	1,000,750.33	16,877.80	0.00
	Totals for Cusip					1,000,000.00	997,400.00	983,872.53	1,000,750.33	16,877.80	0.00
471068	AP1	JAPAN FIN ORG MUNICIPAL	3.00%	03/12/2024	03/05/2019	200,000.00	199,364.00	199,364.00	207,109.81	7,745.81	0.00
	Totals for Cusip					200,000.00	199,364.00	199,364.00	207,109.81	7,745.81	0.00
563469	UL7	MANITOBA PROVINCE OF	2.12%	06/22/2026	11/30/2016	400,000.00	375,360.00	374,030.38	401,311.38	27,281.00	0.00
	Totals for Cusip					400,000.00	375,360.00	374,030.38	401,311.38	27,281.00	0.00
656836	6AA1	NA DEVELOPMENT BANK	4.38%	02/11/2020	04/07/2016	1,400,000.00	1,540,000.00	1,422,135.40	1,403,919.24	0.00	(18,216.16)
656836	6AA1	NA DEVELOPMENT BANK	4.38%	02/11/2020	12/06/2016	500,000.00	536,835.00	507,905.50	501,399.73	0.00	(6,505.77)
	Totals for Cusip					1,900,000.00	2,076,835.00	1,930,040.90	1,905,318.97	0.00	(24,721.93)
656836	AB9	NA DEVELOPMENT BANK	2.40%	10/26/2022	04/18/2016	1,985,000.00	2,003,809.86	1,940,710.68	2,003,831.38	63,120.70	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusi	0				1,985,000.00	2,003,809.86	1,940,710.68	2,003,831.38	63,120.70	0.00
68323AFB5	ONTARIO PROVINCE OF	3.40%	10/17/2023	10/10/2018	490,000.00	489,240.50	499,924.02	518,211.88	18,287.86	0.00
Totals for Cusi	o				490,000.00	489,240.50	499,924.02	518,211.88	18,287.86	0.00
68329AAB4	ONTARIO TEACHERS FINANC	2.75%	04/16/2021	04/10/2018	500,000.00	498,785.00	500,489.14	506,176.53	5,687.39	0.00
Totals for Cusi	p				500,000.00	498,785.00	500,489.14	506,176.53	5,687.39	0.00
698299BH6	REPUBLIC OF PANAMA	4.50%	04/16/2050	04/09/2018	840,000.00	836,379.60	804,300.00	994,140.00	189,840.00	0.00
Totals for Cusi	o .				840,000.00	836,379.60	804,300.00	994,140.00	189,840.00	0.00
74727PAW1	STATE OF QATAR	3.88%	04/23/2023	04/12/2018	1,955,000.00	1,941,745.10	1,977,150.15	2,063,819.21	86,669.06	0.00
Totals for Cusin	p				1,955,000.00	1,941,745.10	1,977,150.15	2,063,819.21	86,669.06	0.00
74727PAY7	STATE OF QATAR	5.10%	04/23/2048	04/12/2018	1,620,000.00	1,620,000.00	1,701,405.00	2,080,232.28	378,827.28	0.00
Totals for Cusin	0				1,620,000.00	1,620,000.00	1,701,405.00	2,080,232.28	378,827.28	0.00
74727PBB6	STATE OF QATAR	4.82%	03/14/2049	03/06/2019	800,000.00	800,000.00	800,000.00	990,000.00	190,000.00	0.00
Totals for Cusip	0				800,000.00	800,000.00	800,000.00	990,000.00	190,000.00	0.00
748149AN1	PROVINCE OF QUEBEC	2.75%	04/12/2027	04/05/2017	1,415,000.00	1,400,453.80	1,375,953.46	1,475,990.02	100,036.56	0.00
Totals for Cusip	0				1,415,000.00	1,400,453.80	1,375,953.46	1,475,990.02	100,036.56	0.00
74815HCB6	PROVINCE OF QUEBEC	7.14%	02/27/2026	09/08/2016	1,690,000.00	2,333,095.70	2,070,517.66	2,104,805.58	34,287.92	0.00
Totals for Cusi	o				1,690,000.00	2,333,095.70	2,070,517.66	2,104,805.58	34,287.92	0.00
760942BA9	REPUBLICA ORIENT URUGUAY	5.10%	06/18/2050	05/25/2017	800,000.00	804,000.00	785,200.00	959,760.00	174,560.00	0.00
Totals for Cusi	D				800,000.00	804,000.00	785,200.00	959,760.00	174,560.00	0.00
760942BD3	REPUBLICA ORIENT URUGUAY	4.97%	04/20/2055	09/24/2019	1,530,000.00	1,775,794.50	1,775,794.50	1,802,799.00	27,004.50	0.00
Totals for Cusi	o .				1,530,000.00	1,775,794.50	1,775,794.50	1,802,799.00	27,004.50	0.00
80413TAA7	SAUDI INTERNATIONAL BOND	2.38%	10/26/2021	10/19/2016	2,330,000.00	2,306,863.10	2,242,750.82	2,337,456.00	94,705.18	0.00
Totals for Cusin	0				2,330,000.00	2,306,863.10	2,242,750.82	2,337,456.00	94,705.18	0.00
80413TAD1	SAUDI INTERNATIONAL BOND	2.88%	03/04/2023	09/27/2017	3,485,000.00	3,461,859.60	3,349,942.31	3,546,266.30	196,323.99	0.00
Totals for Cusin	0				3,485,000.00	3,461,859.60	3,349,942.31	3,546,266.30	196,323.99	0.00
80413TAG4	SAUDI INTERNATIONAL BOND	4.00%	04/17/2025	04/10/2018	1,780,000.00	1,763,499.40	1,764,289.72	1,918,840.00	154,550.28	0.00
Totals for Cusi	D				1,780,000.00	1,763,499.40	1,764,289.72	1,918,840.00	154,550.28	0.00
889124AK9	TOKYO METROPOLITAN GOVT	2.50%	06/08/2022	06/01/2017	3,200,000.00	3,199,392.00	3,139,884.80	3,233,149.09	93,264.29	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Co	usip				3,200,000.00	3,199,392.00	3,139,884.80	3,233,149.09	93,264.29	0.00
889124AL7	TOKYO METROPOLITAN GOVT	3.25%	06/01/2023	05/24/2018	400,000.00	398,448.00	402,862.80	415,655.65	12,792.85	0.00
Totals for Co	usip				400,000.00	398,448.00	402,862.80	415,655.65	12,792.85	0.00
Y20721BN8	REPUBLIC OF INDONESIA	4.75%	01/08/2026	10/24/2017	1,450,000.00	1,573,975.00	1,468,986.30	1,610,525.77	141,539.47	0.00
Y20721BN8	REPUBLIC OF INDONESIA	4.75%	01/08/2026	10/22/2018	1,440,000.00	1,429,200.00	1,458,855.36	1,599,418.70	140,563.34	0.00
Totals for Co	usip				2,890,000.00	3,003,175.00	2,927,841.66	3,209,944.47	282,102.81	0.00
Totals for Foreig	n				63,765,000.00	65,884,103.96	64,056,638.43	67,939,196.92	3,913,400.42	(30,841.93)
Futures										
0000EDZ0	90DAY EURO FUTR DEC20	0.00%	12/14/2020	08/05/2019	(284.00)	519.72	519.72	181,050.00	180,530.28	0.00
0000EDZ0	90DAY EURO FUTR DEC20	0.00%	12/14/2020	08/05/2019	(253.00)	462.99	462.99	158,125.00	157,662.01	0.00
Totals for Co	usip				(537.00)	982.71	982.71	339,175.00	338,192.29	0.00
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/14/2019	210.00	281.40	281.40	(68,544.84)	0.00	(68,826.24)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/13/2019	46.00	61.64	61.64	(1,539.99)	0.00	(1,601.63)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/22/2019	403.00	495.69	495.69	(182,609.38)	0.00	(183,105.07)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/22/2019	39.00	47.97	47.97	(16,377.66)	0.00	(16,425.63)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/20/2019	1,092.00	1,463.28	1,463.28	(628,282.20)	0.00	(629,745.48)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/19/2019	971.00	1,301.14	1,301.14	(369,234.40)	0.00	(370,535.54)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/18/2019	101.00	135.34	135.34	(32,747.23)	0.00	(32,882.57)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/27/2019	403.00	495.69	495.69	(137,483.85)	0.00	(137,979.54)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/26/2019	114.00	140.22	140.22	(57,888.97)	0.00	(58,029.19)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/25/2019	21.00	25.83	25.83	(7,334.23)	0.00	(7,360.06)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	12/30/2019	393.00	483.39	483.39	(5,343.62)	0.00	(5,827.01)
Totals for Co	usip				3,793.00	4,931.59	4,931.59	(1,507,386.37)	0.00	(1,512,317.96)
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/22/2019	(19.00)	22.42	22.42	1,896.85	1,874.43	0.00
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/20/2019	(56.00)	66.08	66.08	14,966.45	14,900.37	0.00
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/21/2019	(98.00)	115.64	115.64	20,933.39	20,817.75	0.00
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/26/2019	(162.00)	191.16	191.16	26,297.78	26,106.62	0.00
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/25/2019	(130.00)	153.40	153.40	9,140.56	8,987.16	0.00
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/25/2019	(260.00)	306.80	306.80	20,312.76	20,005.96	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/25/2019	(391.00)	461.38	461.38	40,371.53	39,910.15	0.00
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	12/02/2019	(149.00)	175.82	175.82	(10,476.49)	0.00	(10,652.31)
Totals for Cus	sip				(1,265.00)	1,492.70	1,492.70	123,442.83	132,602.44	(10,652.31)
0000TYH0	10 YR US TR NOTE MAR 20	0.00%	03/31/2020	11/22/2019	(164.00)	218.12	218.12	184,925.91	184,707.79	0.00
0000TYH0	10 YR US TR NOTE MAR 20	0.00%	03/31/2020	11/25/2019	(181.00)	240.73	240.73	197,968.75	197,728.02	0.00
0000TYH0	10 YR US TR NOTE MAR 20	0.00%	03/31/2020	11/26/2019	(97.00)	129.01	129.01	111,398.49	111,269.48	0.00
0000TYH0	10 YR US TR NOTE MAR 20	0.00%	03/31/2020	11/25/2019	(17.00)	22.61	22.61	18,593.75	18,571.14	0.00
0000TYH0	10 YR US TR NOTE MAR 20	0.00%	03/31/2020	11/25/2019	(542.00)	720.86	720.86	588,578.40	587,857.54	0.00
0000TYH0	10 YR US TR NOTE MAR 20	0.00%	03/31/2020	12/12/2019	(138.00)	183.54	183.54	2,156.25	1,972.71	0.00
Totals for Cus	sip				(1,139.00)	1,514.87	1,514.87	1,103,621.55	1,102,106.68	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/19/2019	(74.00)	102.12	102.12	152,625.00	152,522.88	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/18/2019	(35.00)	48.30	48.30	55,781.25	55,732.95	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/18/2019	(10.00)	13.80	13.80	15,859.38	15,845.58	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/20/2019	(37.00)	51.06	51.06	97,703.13	97,652.07	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/20/2019	(34.00)	46.92	46.92	89,515.64	89,468.72	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/21/2019	(12.00)	16.56	16.56	43,406.26	43,389.70	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/22/2019	(8.00)	11.04	11.04	24,187.50	24,176.46	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	12/11/2019	(58.00)	80.04	80.04	155,875.00	155,794.96	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	12/10/2019	(23.00)	31.74	31.74	39,531.25	39,499.51	0.00
Totals for Cus	ip				(291.00)	401.58	401.58	674,484.41	674,082.83	0.00
0000WNH0	US ULTRA BOND	0.00%	03/31/2020	12/12/2019	(2.00)	2.86	2.86	4,000.00	3,997.14	0.00
0000WNH0	US ULTRA BOND	0.00%	03/31/2020	12/12/2019	(7.00)	10.01	10.01	12,906.25	12,896.24	0.00
0000WNH0	US ULTRA BOND	0.00%	03/31/2020	12/12/2019	(27.00)	36.18	36.18	64,125.00	64,088.82	0.00
0000WNH0	US ULTRA BOND	0.00%	03/31/2020	12/13/2019	(14.00)	20.02	20.02	63,437.50	63,417.48	0.00
0000WNH0	US ULTRA BOND	0.00%	03/31/2020	12/13/2019	(12.00)	17.16	17.16	55,930.50	55,913.34	0.00
Totals for Cus	sip				(62.00)	86.23	86.23	200,399.25	200,313.02	0.00
000UXYH0	US 10YR ULTRA FUT	0.00%	03/31/2020	11/22/2019	179.00	238.07	238.07	(302,062.50)	0.00	(302,300.57)
000UXYH0	US 10YR ULTRA FUT	0.00%	03/31/2020	11/25/2019	268.00	356.44	356.44	(448,055.26)	0.00	(448,411.70)
000UXYH0	US 10YR ULTRA FUT	0.00%	03/31/2020	11/25/2019	118.00	156.94	156.94	(197,281.25)	0.00	(197,438.19)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss	
000UXYH0	US 10YR ULTRA FUT	0.00%	03/31/2020	12/19/2019	8.00	10.72	10.72	375.00	364.28	0.00	
000UXYH0	US 10YR ULTRA FUT	0.00%	03/31/2020	12/18/2019	13.00	17.42	17.42	203.13	185.71	0.00	
Totals for Cusip					586.00	779.59	779.59	(946,820.88)	549.99	(948,150.46)	
Totals for Futures					1,085.00	10,189.27	10,189.27	(13,084.21)	2,447,847.25	(2,471,120.73)	
MMIP Investment											
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			01/25/2019	1.00	1.00	1.00	1.00	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/22/2019	709.17	709.17	709.17	709.17	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/21/2019	741.72	741.72	741.72	741.72	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/20/2019	1,884.40	1,884.40	1,884.40	1,884.40	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/19/2019	434.29	434.29	434.29	434.29	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/01/2019	1,879.64	1,879.64	1,879.64	1,879.64	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/28/2019	1,675.70	1,675.70	1,675.70	1,675.70	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/27/2019	1,047.18	1,047.18	1,047.18	1,047.18	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/26/2019	1,555.51	1,555.51	1,555.51	1,555.51	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/25/2019	68.45	68.45	68.45	68.45	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/04/2019	1,818.34	1,818.34	1,818.34	1,818.34	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/08/2019	1,597.55	1,597.55	1,597.55	1,597.55	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/07/2019	1,429.38	1,429.38	1,429.38	1,429.38	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/05/2019	5,275.06	5,275.06	5,275.06	5,275.06	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/06/2019	652.21	652.21	652.21	652.21	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/15/2019	791.09	791.09	791.09	791.09	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/14/2019	1,195.34	1,195.34	1,195.34	1,195.34	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/13/2019	1,756.99	1,756.99	1,756.99	1,756.99	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/12/2019	5,800.11	5,800.11	5,800.11	5,800.11	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/11/2019	1,982.17	1,982.17	1,982.17	1,982.17	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/21/2019	1,875.08	1,875.08	1,875.08	1,875.08	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/20/2019	1,733.35	1,733.35	1,733.35	1,733.35	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/19/2019	2,297.08	2,297.08	2,297.08	2,297.08	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			03/18/2019	362.26	362.26	362.26	362.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2019	2,002.43	2,002.43	2,002.43	2,002.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2019	2,409.17	2,409.17	2,409.17	2,409.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2019	6,902.62	6,902.62	6,902.62	6,902.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2019	2,029.55	2,029.55	2,029.55	2,029.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2019	2,432.86	2,432.86	2,432.86	2,432.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2019	2,825.01	2,825.01	2,825.01	2,825.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2019	4,158.05	4,158.05	4,158.05	4,158.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2019	2,643.68	2,643.68	2,643.68	2,643.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2019	4,329.18	4,329.18	4,329.18	4,329.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2019	3,817.84	3,817.84	3,817.84	3,817.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2019	3,146.05	3,146.05	3,146.05	3,146.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2019	1,869.13	1,869.13	1,869.13	1,869.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2019	7,402.16	7,402.16	7,402.16	7,402.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2019	2,567.31	2,567.31	2,567.31	2,567.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2019	3,757.55	3,757.55	3,757.55	3,757.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2019	2,007.95	2,007.95	2,007.95	2,007.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2019	4,553.69	4,553.69	4,553.69	4,553.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2019	6,703.02	6,703.02	6,703.02	6,703.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2019	3,007.47	3,007.47	3,007.47	3,007.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2019	2,160.69	2,160.69	2,160.69	2,160.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2019	8,632.92	8,632.92	8,632.92	8,632.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2019	2,073.27	2,073.27	2,073.27	2,073.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2019	2,398.53	2,398.53	2,398.53	2,398.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2019	2,966.48	2,966.48	2,966.48	2,966.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2019	2,923.65	2,923.65	2,923.65	2,923.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2019	2,646.23	2,646.23	2,646.23	2,646.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2019	2,509.80	2,509.80	2,509.80	2,509.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2019	8,919.34	8,919.34	8,919.34	8,919.34	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			05/03/2019	2,610.80	2,610.80	2,610.80	2,610.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2019	2,754.48	2,754.48	2,754.48	2,754.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2019	2,886.35	2,886.35	2,886.35	2,886.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2019	2,459.34	2,459.34	2,459.34	2,459.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2019	2,445.25	2,445.25	2,445.25	2,445.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2019	7,362.59	7,362.59	7,362.59	7,362.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2019	2,935.54	2,935.54	2,935.54	2,935.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2019	1,810.67	1,810.67	1,810.67	1,810.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2019	1,768.15	1,768.15	1,768.15	1,768.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2019	7,974.90	7,974.90	7,974.90	7,974.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2019	2,681.73	2,681.73	2,681.73	2,681.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2019	5,362.39	5,362.39	5,362.39	5,362.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2019	1,710.28	1,710.28	1,710.28	1,710.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2019	1,203.13	1,203.13	1,203.13	1,203.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2019	1,296.13	1,296.13	1,296.13	1,296.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2019	1,115.14	1,115.14	1,115.14	1,115.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2019	2,172.57	2,172.57	2,172.57	2,172.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/28/2019	648.99	648.99	648.99	648.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2019	854.48	854.48	854.48	854.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2019	879.44	879.44	879.44	879.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2019	1,317.87	1,317.87	1,317.87	1,317.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2019	1,117.50	1,117.50	1,117.50	1,117.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2019	1,545.81	1,545.81	1,545.81	1,545.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2019	3,373.03	3,373.03	3,373.03	3,373.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2019	889.89	889.89	889.89	889.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2019	3,473.52	3,473.52	3,473.52	3,473.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2019	1,111.71	1,111.71	1,111.71	1,111.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2019	871.58	871.58	871.58	871.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2019	988.07	988.07	988.07	988.07	0.00	0.00

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818999963	MONEY MARKET INVESTMENT POOL			06/14/2019	787.97	787.97	787.97	787.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2019	712.02	712.02	712.02	712.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2019	2,551.23	2,551.23	2,551.23	2,551.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2019	1,184.77	1,184.77	1,184.77	1,184.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2019	550.56	550.56	550.56	550.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2019	625.49	625.49	625.49	625.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2019	1,560.15	1,560.15	1,560.15	1,560.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2019	1,479.60	1,479.60	1,479.60	1,479.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2019	1,503.08	1,503.08	1,503.08	1,503.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2019	1,900.85	1,900.85	1,900.85	1,900.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2019	732.20	732.20	732.20	732.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2019	1,775.65	1,775.65	1,775.65	1,775.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2019	5,321.20	5,321.20	5,321.20	5,321.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2019	1,640.22	1,640.22	1,640.22	1,640.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2019	1,837.96	1,837.96	1,837.96	1,837.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2019	1,879.08	1,879.08	1,879.08	1,879.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2019	5,441.78	5,441.78	5,441.78	5,441.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2019	1,781.54	1,781.54	1,781.54	1,781.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2019	1,755.00	1,755.00	1,755.00	1,755.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2019	3,739.35	3,739.35	3,739.35	3,739.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2019	1,424.58	1,424.58	1,424.58	1,424.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2019	4,291.25	4,291.25	4,291.25	4,291.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2019	1,559.11	1,559.11	1,559.11	1,559.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2019	1,662.21	1,662.21	1,662.21	1,662.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2019	1,412.05	1,412.05	1,412.05	1,412.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2019	1,516.74	1,516.74	1,516.74	1,516.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2019	1,406.43	1,406.43	1,406.43	1,406.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2019	4,385.14	4,385.14	4,385.14	4,385.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2019	1,359.13	1,359.13	1,359.13	1,359.13	0.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/22/2019	1,549.47	1,549.47	1,549.47	1,549.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2019	1,520.94	1,520.94	1,520.94	1,520.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2019	4,446.89	4,446.89	4,446.89	4,446.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2019	1,874.97	1,874.97	1,874.97	1,874.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2019	1,391.03	1,391.03	1,391.03	1,391.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2019	990.99	990.99	990.99	990.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2019	3,875.74	3,875.74	3,875.74	3,875.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2019	1,258.21	1,258.21	1,258.21	1,258.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2019	1,580.86	1,580.86	1,580.86	1,580.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2019	1,428.27	1,428.27	1,428.27	1,428.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2019	1,559.09	1,559.09	1,559.09	1,559.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2019	1,377.53	1,377.53	1,377.53	1,377.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2019	4,982.14	4,982.14	4,982.14	4,982.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2019	1,499.52	1,499.52	1,499.52	1,499.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2019	1,361.67	1,361.67	1,361.67	1,361.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2019	4,159.94	4,159.94	4,159.94	4,159.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2019	3,878.80	3,878.80	3,878.80	3,878.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2019	1,216.73	1,216.73	1,216.73	1,216.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2019	1,351.81	1,351.81	1,351.81	1,351.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2019	775.31	775.31	775.31	775.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2019	1,412.81	1,412.81	1,412.81	1,412.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2019	1,534.28	1,534.28	1,534.28	1,534.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2019	1,533.90	1,533.90	1,533.90	1,533.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2019	876.46	876.46	876.46	876.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2019	3,183.11	3,183.11	3,183.11	3,183.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2019	1,360.39	1,360.39	1,360.39	1,360.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2019	1,027.85	1,027.85	1,027.85	1,027.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2019	890.28	890.28	890.28	890.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2019	1,094.32	1,094.32	1,094.32	1,094.32	0.00	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/04/2019	3,711.89	3,711.89	3,711.89	3,711.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2019	881.80	881.80	881.80	881.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2019	2,913.47	2,913.47	2,913.47	2,913.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2019	955.12	955.12	955.12	955.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2019	955.10	955.10	955.10	955.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2019	1,300.02	1,300.02	1,300.02	1,300.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2019	1,870.04	1,870.04	1,870.04	1,870.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2019	540.95	540.95	540.95	540.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2019	2,001.08	2,001.08	2,001.08	2,001.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2019	1,036.73	1,036.73	1,036.73	1,036.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2019	3,218.95	3,218.95	3,218.95	3,218.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2019	1,004.26	1,004.26	1,004.26	1,004.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2019	1,982.34	1,982.34	1,982.34	1,982.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2019	2,986.37	2,986.37	2,986.37	2,986.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2019	1,425.96	1,425.96	1,425.96	1,425.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2019	782.26	782.26	782.26	782.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2019	100.49	100.49	100.49	100.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2019	1,048.42	1,048.42	1,048.42	1,048.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2019	1,310.50	1,310.50	1,310.50	1,310.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2019	3,299.94	3,299.94	3,299.94	3,299.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2019	1,013.81	1,013.81	1,013.81	1,013.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2019	243.67	243.67	243.67	243.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2019	624,649.67	624,649.67	624,649.67	624,649.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2019	1,110,912.57	1,110,912.57	1,110,912.57	1,110,912.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2019	513.46	513.46	513.46	513.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2019	449.12	449.12	449.12	449.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2019	463,184.66	463,184.66	463,184.66	463,184.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2019	20.98	20.98	20.98	20.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2019	89.77	89.77	89.77	89.77	0.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/18/2019	598,018.84	598,018.84	598,018.84	598,018.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2019	455.55	455.55	455.55	455.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2019	773.85	773.85	773.85	773.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2019	259.71	259.71	259.71	259.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2019	666,105.60	666,105.60	666,105.60	666,105.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2019	743.56	743.56	743.56	743.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2019	762.40	762.40	762.40	762.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2019	249,214.21	249,214.21	249,214.21	249,214.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2019	747.56	747.56	747.56	747.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2019	858.06	858.06	858.06	858.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2019	1,063,427.14	1,063,427.14	1,063,427.14	1,063,427.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2019	1,039.24	1,039.24	1,039.24	1,039.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2019	2,479.94	2,479.94	2,479.94	2,479.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2019	340.18	340.18	340.18	340.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2019	260,584.89	260,584.89	260,584.89	260,584.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2019	902.71	902.71	902.71	902.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2019	333,915.73	333,915.73	333,915.73	333,915.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2019	885.20	885.20	885.20	885.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2019	220,225.07	220,225.07	220,225.07	220,225.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2019	978.73	978.73	978.73	978.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2019	2,774.47	2,774.47	2,774.47	2,774.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2019	901.48	901.48	901.48	901.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2019	3,298.02	3,298.02	3,298.02	3,298.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2019	970.93	970.93	970.93	970.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2019	1,960.78	1,960.78	1,960.78	1,960.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2019	2,544.69	2,544.69	2,544.69	2,544.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2019	1,139.45	1,139.45	1,139.45	1,139.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2019	7,137.32	7,137.32	7,137.32	7,137.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2019	2,497.01	2,497.01	2,497.01	2,497.01	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			11/11/2019	2,379.27	2,379.27	2,379.27	2,379.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2019	1,201.88	1,201.88	1,201.88	1,201.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2019	1,993.49	1,993.49	1,993.49	1,993.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2019	1,341.30	1,341.30	1,341.30	1,341.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2019	381.69	381.69	381.69	381.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2019	1,243.82	1,243.82	1,243.82	1,243.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2019	745,607.07	745,607.07	745,607.07	745,607.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2019	622,387.06	622,387.06	622,387.06	622,387.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2019	3,912.02	3,912.02	3,912.02	3,912.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2019	1,437.42	1,437.42	1,437.42	1,437.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2019	320,094.57	320,094.57	320,094.57	320,094.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2019	750.97	750.97	750.97	750.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2019	1,947.20	1,947.20	1,947.20	1,947.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2019	799.04	799.04	799.04	799.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2019	583.05	583.05	583.05	583.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2019	366,730.29	366,730.29	366,730.29	366,730.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2019	1,762.25	1,762.25	1,762.25	1,762.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2019	2,500,805.03	2,500,805.03	2,500,805.03	2,500,805.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2019	1,667.45	1,667.45	1,667.45	1,667.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2019	1,611.69	1,611.69	1,611.69	1,611.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2019	1,126,932.15	1,126,932.15	1,126,932.15	1,126,932.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2019	2,202.67	2,202.67	2,202.67	2,202.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2019	1,457.72	1,457.72	1,457.72	1,457.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2019	2,460,729.69	2,460,729.69	2,460,729.69	2,460,729.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2019	1,858.98	1,858.98	1,858.98	1,858.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2019	863.59	863.59	863.59	863.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2019	2,063.56	2,063.56	2,063.56	2,063.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2019	5,206.33	5,206.33	5,206.33	5,206.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2019	609,896.16	609,896.16	609,896.16	609,896.16	0.00	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/09/2019	1,618.89	1,618.89	1,618.89	1,618.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2019	1,286.97	1,286.97	1,286.97	1,286.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2019	4,175.15	4,175.15	4,175.15	4,175.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2019	1,720.43	1,720.43	1,720.43	1,720.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2019	1,967,488.50	1,967,488.50	1,967,488.50	1,967,488.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2019	749,875.50	749,875.50	749,875.50	749,875.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2019	1,640.08	1,640.08	1,640.08	1,640.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2019	1,622,113.40	1,622,113.40	1,622,113.40	1,622,113.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2019	1,106.74	1,106.74	1,106.74	1,106.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2019	550,221.62	550,221.62	550,221.62	550,221.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2019	2,004.70	2,004.70	2,004.70	2,004.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2019	160,825.31	160,825.31	160,825.31	160,825.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2019	988.22	988.22	988.22	988.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2019	2,916.46	2,916.46	2,916.46	2,916.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2019	970.93	970.93	970.93	970.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2019	4,465.68	4,465.68	4,465.68	4,465.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2019	9,761,228.43	9,761,228.43	9,761,228.43	9,761,228.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2019	1,518.27	1,518.27	1,518.27	1,518.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2019	116,798.35	116,798.35	116,798.35	116,798.35	0.00	0.00
Totals for Cus	ip				29,725,906.44	29,725,906.44	29,725,906.44	29,725,906.44	0.00	0.00
Totals for MMIP In	vestment				29,725,906.44	29,725,906.44	29,725,906.44	29,725,906.44	0.00	0.00
Mortgage-Backed										
31283H4W2	FHLMC	5.00%	12/01/2034	02/29/2012	6,478.94	6,997.26	6,879.43	7,148.61	269.18	0.00
Totals for Cus	ip				6,478.94	6,997.26	6,879.43	7,148.61	269.18	0.00
31283H6G5	FHLMC	5.50%	02/01/2035	04/28/2010	191,312.21	202,850.75	206,424.20	215,471.73	9,047.53	0.00
Totals for Cus	ip				191,312.21	202,850.75	206,424.20	215,471.73	9,047.53	0.00
31283HLH6	FHLMC	7.00%	04/01/2031	06/10/2004	10,974.49	11,495.78	12,406.99	12,632.80	225.81	0.00
Totals for Cus	ip				10,974.49	11,495.78	12,406.99	12,632.80	225.81	0.00
31283HPA7	FHLMC	7.00%	10/01/2031	06/10/2004	33,848.52	35,456.32	38,291.96	38,264.78	0.00	(27.18)

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip)				33,848.52	35,456.32	38,291.96	38,264.78	0.00	(27.18)
31283	HZ65	FHLMC	5.50%	03/01/2034	04/28/2010	197,790.58	209,967.08	213,339.12	222,650.61	9,311.49	0.00
	Totals for Cusip	•				197,790.58	209,967.08	213,339.12	222,650.61	9,311.49	0.00
31287	XYD2	FHLMC	6.50%	09/01/2032	09/24/2002	97,447.09	101,337.38	105,774.56	108,222.16	2,447.60	0.00
	Totals for Cusin					97,447.09	101,337.38	105,774.56	108,222.16	2,447.60	0.00
31287	YAD6	FHLMC	6.50%	09/01/2032	10/02/2002	30,420.90	31,662.68	33,020.57	33,784.65	764.08	0.00
	Totals for Cusip	•				30,420.90	31,662.68	33,020.57	33,784.65	764.08	0.00
31287	YG24	FHLMC	6.50%	09/01/2032	10/02/2002	98,287.04	102,299.14	107,101.64	109,265.99	2,164.35	0.00
	Totals for Cusin					98,287.04	102,299.14	107,101.64	109,265.99	2,164.35	0.00
31288	AD51	FHLMC	7.00%	10/01/2032	11/05/2002	78,315.72	82,268.23	85,322.23	86,264.03	941.80	0.00
	Totals for Cusip					78,315.72	82,268.23	85,322.23	86,264.03	941.80	0.00
31288	ANZ4	FHLMC	7.00%	10/01/2032	11/05/2002	19,889.61	20,893.39	20,309.23	20,458.74	149.51	0.00
	Totals for Cusip					19,889.61	20,893.39	20,309.23	20,458.74	149.51	0.00
3128K	7UW6	FHLMC	4.50%	09/01/2035	07/01/2009	64,300.60	64,209.55	66,826.63	68,673.65	1,847.02	0.00
	Totals for Cusip					64,300.60	64,209.55	66,826.63	68,673.65	1,847.02	0.00
3128K	8KB1	FHLMC	5.50%	10/01/2035	03/28/2012	7,500.76	8,147.69	8,085.27	8,252.56	167.29	0.00
	Totals for Cusip)				7,500.76	8,147.69	8,085.27	8,252.56	167.29	0.00
3128K	LCY1	FHLMC	5.50%	02/01/2037	03/28/2012	2,776.61	3,016.08	2,931.94	2,994.06	62.12	0.00
	Totals for Cusip					2,776.61	3,016.08	2,931.94	2,994.06	62.12	0.00
3128L	XAU4	FHLMC	5.00%	06/01/2035	02/25/2009	92,915.88	94,770.55	98,657.18	102,523.16	3,865.98	0.00
	Totals for Cusip)				92,915.88	94,770.55	98,657.18	102,523.16	3,865.98	0.00
3128L	XE30	FHLMC	5.00%	11/01/2035	04/07/2009	114,679.84	118,353.17	121,784.52	126,524.04	4,739.52	0.00
	Totals for Cusip	•				114,679.84	118,353.17	121,784.52	126,524.04	4,739.52	0.00
3128L	XFB1	FHLMC	5.00%	12/01/2035	05/13/2009	185,146.73	190,860.23	196,544.47	204,203.78	7,659.31	0.00
3128L	XFB1	FHLMC	5.00%	12/01/2035	07/21/2009	259,491.88	264,033.00	275,466.34	286,201.24	10,734.90	0.00
	Totals for Cusip					444,638.61	454,893.23	472,010.81	490,405.02	18,394.21	0.00
3128L	XFC9	FHLMC	4.50%	11/01/2035	06/01/2009	30,392.10	30,491.83	31,589.90	33,026.75	1,436.85	0.00
	Totals for Cusip					30,392.10	30,491.83	31,589.90	33,026.75	1,436.85	0.00
3128L	XFP0	FHLMC	5.00%	12/01/2035	02/25/2009	52,318.33	53,362.67	55,558.40	57,722.66	2,164.26	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tot	tals for Cusip				52,318.33	53,362.67	55,558.40	57,722.66	2,164.26	0.00
3128LXMK	C3 FHLMC	5.50%	05/01/2036	03/28/2012	73,133.42	79,441.16	78,900.44	82,342.47	3,442.03	0.00
Tot	tals for Cusip				73,133.42	79,441.16	78,900.44	82,342.47	3,442.03	0.00
3128M46G	FHLMC	5.50%	09/01/2037	09/21/2010	133,406.98	141,890.83	143,748.35	149,836.56	6,088.21	0.00
Tot	tals for Cusip				133,406.98	141,890.83	143,748.35	149,836.56	6,088.21	0.00
3128M4AH	H6 FHLMC	5.50%	12/01/2036	01/03/2011	87,044.41	92,960.68	93,888.02	97,925.32	4,037.30	0.00
Tot	tals for Cusip				87,044.41	92,960.68	93,888.02	97,925.32	4,037.30	0.00
3128M4B5	51 FHLMC	5.50%	12/01/2036	03/28/2012	3,201.74	3,477.88	3,452.43	3,601.84	149.41	0.00
Tot	tals for Cusip				3,201.74	3,477.88	3,452.43	3,601.84	149.41	0.00
3128M4HE	E6 FHLMC	5.50%	01/01/2037	03/28/2012	3,845.73	4,177.43	4,143.36	4,322.44	179.08	0.00
Tot	tals for Cusip				3,845.73	4,177.43	4,143.36	4,322.44	179.08	0.00
3128M4JW	V4 FHLMC	5.50%	02/01/2037	03/09/2007	278,818.86	276,651.48	300,205.40	313,548.41	13,343.01	0.00
Tot	tals for Cusip				278,818.86	276,651.48	300,205.40	313,548.41	13,343.01	0.00
3128M4NG	G4 FHLMC	5.50%	04/01/2037	08/13/2008	280,781.86	272,533.91	302,851.85	315,491.83	12,639.98	0.00
Tot	tals for Cusip				280,781.86	272,533.91	302,851.85	315,491.83	12,639.98	0.00
3128M4ZP	P1 FHLMC	5.50%	08/01/2037	09/04/2008	70,541.20	70,144.41	76,061.41	79,225.18	3,163.77	0.00
Tot	tals for Cusip				70,541.20	70,144.41	76,061.41	79,225.18	3,163.77	0.00
3128M6AP	P3 FHLMC	5.50%	05/01/2038	12/01/2010	99,158.96	106,069.12	106,005.15	111,323.00	5,317.85	0.00
Tot	tals for Cusip				99,158.96	106,069.12	106,005.15	111,323.00	5,317.85	0.00
3128M6RH	H3 FHLMC	5.50%	09/01/2038	12/09/2010	41,815.93	44,533.95	44,648.69	46,948.06	2,299.37	0.00
Tot	tals for Cusip				41,815.93	44,533.95	44,648.69	46,948.06	2,299.37	0.00
3128M6SG	G4 FHLMC	5.50%	01/01/2038	03/28/2012	5,797.53	6,297.56	6,252.59	6,514.35	261.76	0.00
Tot	tals for Cusip				5,797.53	6,297.56	6,252.59	6,514.35	261.76	0.00
3128M7C9	95 FHLMC	5.50%	10/01/2038	03/28/2012	58,338.60	63,370.30	62,676.97	65,524.69	2,847.72	0.00
Tot	tals for Cusip				58,338.60	63,370.30	62,676.97	65,524.69	2,847.72	0.00
3128M7T9	7 FHLMC	4.00%	11/01/2039	06/23/2011	1,121,801.53	1,137,226.27	1,154,260.15	1,204,225.06	49,964.91	0.00
Tot	tals for Cusip				1,121,801.53	1,137,226.27	1,154,260.15	1,204,225.06	49,964.91	0.00
3128M7W	A0 FHLMC	4.50%	12/01/2039	11/15/2011	492,712.57	518,079.56	515,889.30	535,372.33	19,483.03	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for	Cusip				492,712.57	518,079.56	515,889.30	535,372.33	19,483.03	0.00
3128M8MG6	FGLMC	4.00%	02/01/2041	08/11/2014	719,235.13	758,680.69	740,047.75	771,883.25	31,835.50	0.00
Totals for	Cusip				719,235.13	758,680.69	740,047.75	771,883.25	31,835.50	0.00
3128M8N26	FGLMC	6.00%	11/01/2039	02/29/2012	674,854.04	744,873.69	737,163.31	774,138.62	36,975.31	0.00
Totals for	Cusip				674,854.04	744,873.69	737,163.31	774,138.62	36,975.31	0.00
3128M8R30	FGLMC	4.00%	12/01/2040	05/19/2011	953,911.65	951,340.60	981,517.04	1,023,728.03	42,210.99	0.00
Totals for	Cusip				953,911.65	951,340.60	981,517.04	1,023,728.03	42,210.99	0.00
3128M8U28	FGLMC	4.50%	12/01/2040	06/15/2011	2,049,914.84	2,121,021.28	2,146,365.90	2,230,867.40	84,501.50	0.00
3128M8U28	FGLMC	4.50%	12/01/2040	11/10/2011	456,379.55	483,191.85	477,852.79	496,665.64	18,812.85	0.00
Totals for	Cusip				2,506,294.39	2,604,213.13	2,624,218.69	2,727,533.04	103,314.35	0.00
3128M8YY4	FGLMC	5.50%	01/01/2037	03/28/2012	3,670.04	3,986.60	3,956.01	4,133.50	177.49	0.00
Totals for	Cusip				3,670.04	3,986.60	3,956.01	4,133.50	177.49	0.00
3128M9HE5	FHLMC	3.50%	09/01/2042	09/27/2012	374,548.12	402,756.28	377,323.39	395,036.24	17,712.85	0.00
Totals for	Cusip				374,548.12	402,756.28	377,323.39	395,036.24	17,712.85	0.00
3128M9LX8	FHLMC	4.00%	04/01/2042	08/22/2017	409,676.64	433,617.15	421,521.95	439,543.18	18,021.23	0.00
Totals for	Cusip				409,676.64	433,617.15	421,521.95	439,543.18	18,021.23	0.00
3128M9TQ5	FHLMC	3.50%	08/01/2043	08/30/2017	2,164,174.33	2,250,741.29	2,180,227.09	2,282,637.16	102,410.07	0.00
Totals for	Cusip				2,164,174.33	2,250,741.29	2,180,227.09	2,282,637.16	102,410.07	0.00
3128MBGT8	FHLMC	5.50%	07/01/2022	08/09/2007	5,125.27	5,074.41	5,267.11	5,283.91	16.80	0.00
Totals for	Cusip				5,125.27	5,074.41	5,267.11	5,283.91	16.80	0.00
3128MC4Y8	FHLMC	4.00%	09/01/2026	10/05/2011	649,992.83	684,625.26	666,873.92	679,760.24	12,886.32	0.00
Totals for	Cusip				649,992.83	684,625.26	666,873.92	679,760.24	12,886.32	0.00
3128MCC52	FHLMC	5.00%	02/01/2024	12/10/2010	27,376.86	28,933.91	28,406.23	28,420.65	14.42	0.00
Totals for	Cusip				27,376.86	28,933.91	28,406.23	28,420.65	14.42	0.00
3128ME6M8	FHLMC GOLD	3.00%	02/01/2032	08/24/2018	420,890.65	418,523.14	419,481.23	434,137.92	14,656.69	0.00
Totals for	Cusip				420,890.65	418,523.14	419,481.23	434,137.92	14,656.69	0.00
3128MFCN6	FHLMC	2.00%	01/01/2032	10/24/2017	1,010,968.40	989,011.40	967,350.98	1,005,424.05	38,073.07	0.00
3128MFCN6	FHLMC	2.00%	01/01/2032	06/28/2018	1,267,869.89	1,200,118.10	1,213,168.66	1,260,916.64	47,747.98	0.00
Totals for	Cusip				2,278,838.29	2,189,129.50	2,180,519.64	2,266,340.69	85,821.05	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
·	·	·				•				
3128MJ2E9	FHLMC GOLD	4.50%	07/01/2047	07/16/2018	359,635.04	373,894.02	372,542.23	380,759.51	8,217.28	0.00
Totals for C					359,635.04	373,894.02	372,542.23	380,759.51	8,217.28	0.00
3128MJ2T6	FHLMC GOLD	4.00%	10/01/2047	08/27/2018	586,341.26	597,884.83	598,098.38	616,549.68	18,451.30	0.00
Totals for C	·				586,341.26	597,884.83	598,098.38	616,549.68	18,451.30	0.00
3128MJ2Y5	FHLMC GOLD	4.50%	11/01/2047	08/07/2018	2,546,138.99	2,641,619.21	2,637,514.15	2,704,254.73	66,740.58	0.00
Totals for C	usip				2,546,138.99	2,641,619.21	2,637,514.15	2,704,254.73	66,740.58	0.00
3128MJ3A6	FHLMC GOLD	3.50%	12/01/2047	09/04/2018	3,382,193.25	3,356,034.10	3,381,590.95	3,523,817.96	142,227.01	0.00
Totals for C	usip				3,382,193.25	3,356,034.10	3,381,590.95	3,523,817.96	142,227.01	0.00
3128MJ3E8	FHLMC GOLD	3.50%	01/01/2048	09/20/2018	3,366,810.94	3,306,445.07	3,366,178.82	3,502,572.64	136,393.82	0.00
Totals for C	usip				3,366,810.94	3,306,445.07	3,366,178.82	3,502,572.64	136,393.82	0.00
3128MJ3J7	FHLMC GOLD	3.50%	02/01/2048	09/27/2019	1,874,438.54	1,935,064.92	1,935,064.92	1,951,080.11	16,015.19	0.00
Totals for C	cusip				1,874,438.54	1,935,064.92	1,935,064.92	1,951,080.11	16,015.19	0.00
3128MJ3P3	FHLMC GOLD	4.00%	03/01/2048	09/27/2018	753,990.52	760,882.47	768,819.23	793,679.50	24,860.27	0.00
Totals for C	cusip				753,990.52	760,882.47	768,819.23	793,679.50	24,860.27	0.00
3128MJ3T5	FHLMC GOLD	4.00%	04/01/2048	10/12/2018	788,269.78	790,240.45	803,886.47	828,481.28	24,594.81	0.00
Totals for C	usip				788,269.78	790,240.45	803,886.47	828,481.28	24,594.81	0.00
3128MJCW8	FHLMC GOLD	4.50%	10/01/2035	06/01/2009	42,734.06	42,874.29	44,417.75	46,354.61	1,936.86	0.00
Totals for C	usip				42,734.06	42,874.29	44,417.75	46,354.61	1,936.86	0.00
3128MJDP2	FHLMC GOLD	4.50%	11/01/2035	06/01/2009	50,530.84	50,696.65	52,522.12	54,811.66	2,289.54	0.00
Totals for C	usip				50,530.84	50,696.65	52,522.12	54,811.66	2,289.54	0.00
3128MJJT8	FHLMC GOLD	5.50%	06/01/2038	02/04/2011	58,668.71	62,023.83	62,689.28	65,897.00	3,207.72	0.00
Totals for C	usip				58,668.71	62,023.83	62,689.28	65,897.00	3,207.72	0.00
3128MJLD0	FHLMC GOLD	5.00%	02/01/2039	01/09/2009	32,746.63	33,713.71	34,656.72	36,111.62	1,454.90	0.00
Totals for C	cusip				32,746.63	33,713.71	34,656.72	36,111.62	1,454.90	0.00
3128MJM64	FHLMC GOLD	4.50%	12/01/2039	12/07/2011	203,931.08	215,306.63	213,528.63	221,542.56	8,013.93	0.00
Totals for C	cusip				203,931.08	215,306.63	213,528.63	221,542.56	8,013.93	0.00
3128MJMS6	FHLMC GOLD	4.50%	10/01/2039	06/14/2011	1,854,674.81	1,921,979.20	1,941,905.55	2,014,208.82	72,303.27	0.00
Totals for C					1,854,674.81	1,921,979.20	1,941,905.55	2,014,208.82	72,303.27	0.00
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Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
3128MJMW7	FHLMC GOLD	4.50%	11/01/2039	12/07/2011	114,953.13	121,491.11	120,336.01	124,874.33	4,538.32	0.00
Totals for Cus		1.00%	1 1/0 1/2000	12/07/2011	114,953.13	121,491.11	120,336.01	124,874.33	4,538.32	0.00
3128MJSK7	FHLMC GOLD	3.00%	01/01/2043	01/08/2014	1,290,047.97	1,223,529.85	1,268,011.59	1,329,654.26	61,642.67	0.00
Totals for Cus					1,290,047.97	1,223,529.85	1,268,011.59	1,329,654.26	61,642.67	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.81	313.500.46	311.901.83	324.368.95	12,467.12	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.26	313,499.90	311,901.28	324,368.36	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.27	313,499.90	311,901.29	324,368.37	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.26	313,499.89	311,901.28	324,368.36	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.26	313,499.90	311,901.28	324,368.36	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.26	313,499.89	311,901.28	324,368.36	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.27	313,499.91	311,901.29	324,368.37	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.27	313,499.91	311,901.29	324,368.37	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.27	313,499.90	311,901.29	324,368.37	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.27	313,499.91	311,901.29	324,368.37	12,467.08	0.00
Totals for Cus	ip				3,049,703.20	3,134,999.57	3,119,013.40	3,243,684.24	124,670.84	0.00
3128MJVS6	FHLMC GOLD	4.00%	01/01/2045	07/29/2016	457,691.36	489,872.77	467,820.56	485,301.43	17,480.87	0.00
Totals for Cus	ip				457,691.36	489,872.77	467,820.56	485,301.43	17,480.87	0.00
3128MJX47	FHLMC GOLD	3.50%	03/01/2046	08/27/2019	1,224,685.73	1,271,950.95	1,271,950.95	1,280,735.43	8,784.48	0.00
Totals for Cus	ip				1,224,685.73	1,271,950.95	1,271,950.95	1,280,735.43	8,784.48	0.00
3128MJXA3	FHLMC GOLD	4.00%	10/01/2045	12/07/2016	219,539.54	230,756.66	224,172.21	232,790.98	8,618.77	0.00
Totals for Cus	ip				219,539.54	230,756.66	224,172.21	232,790.98	8,618.77	0.00
3128MJXF2	FHLMC GOLD	4.00%	11/01/2045	08/24/2016	1,167,060.05	1,249,118.97	1,191,566.76	1,237,468.05	45,901.29	0.00
Totals for Cus	ip				1,167,060.05	1,249,118.97	1,191,566.76	1,237,468.05	45,901.29	0.00
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00
	FHLMC GOLD FHLMC GOLD									0.00
3128MJXK1 3128MJXK1	FHLMC GOLD FHLMC GOLD	3.50% 3.50%	12/01/2045 12/01/2045	11/05/2015 12/08/2015	546,821.33 273,410.67	564,080.37 282,648.95	548,677.19 274,338.58	571,598.40 285.799.20	22,921.21 11,460.62	0.00
Totals for		3.30 %	12/01/2045	12/06/2015	4,647,981.31	4,795,291.91	4,663,756.10	4,858,586.40	194,830.30	0.00
3128MJY61	FHLMC GOLD	3.00%	11/01/2046	07/10/2017	4,514,420.94	4,493,435.92	4,403,876.45	4,626,486.88	222,610.43	0.00
3128MJY61	FHLMC GOLD	3.00%	11/01/2046	07/10/2017	6,143,602.25	6,109,284.49	5,993,164.05	6,296,110.97	302,946.92	0.00
Totals for		3.00 %	11/01/2040	07/10/2017	10,658,023.19	10,602,720.41	10,397,040.50	10,922,597.85	525,557.35	0.00
3128MJY87	FHLMC GOLD	4.00%	11/01/2046	03/02/2018	358,052.57	367,087.80	365,536.07	377,763.01	12,226.94	0.00
Totals for		4.00 %	11/01/2040	03/02/2016	358,052.57	367,087.80	365,536.07	377,763.01	12,226.94	0.00
3128MJY95	FHLMC GOLD	4 500/	10/01/2046	09/26/2017	1,255,395.61	1,347,784.88	1,301,244.24	1,330,714.50	29,470.26	0.00
Totals for		4.50 %	10/01/2040	09/20/2017	1,255,395.61	1,347,784.88	1,301,244.24	1,330,714.50	29,470.26	0.00
3128MJYD6	FHLMC GOLD	4.00%	05/01/2046	03/05/2018	326,826.65	334,256.86	333,657.19	345,700.13	12,042.94	0.00
Totals for		4.00%	05/01/2046	03/05/2016	326,826.65	334,256.86	333,657.19	345,700.13	12,042.94	0.00
	-	2.50%	05/04/2047	44/20/2040	,	•	•	•	•	
3128MJZ37 Totals for	FHLMC GOLD	3.50%	05/01/2047	11/28/2018	714,946.55 714,946.55	699,865.66 699,865.66	715,795.49 715,795.49	742,629.17 742,629.17	26,833.68 26,833.68	0.00 0.00
3128MJZF0	FHLMC GOLD	3.00%	01/01/2047	09/21/2017	2,094,185.89	2,102,366.31	2,041,731.11	2,146,171.65	104,440.54	0.00
3128MJZF0	FHLMC GOLD	3.00%	01/01/2047	01/30/2018	210,333.47	206,233.60	205,065.08	215,554.76	10,489.68	0.00 0.00
Totals for	FHLMC GOLD	4.000/	04/04/2047	02/05/2010	2,304,519.36	2,308,599.91	2,246,796.19	2,361,726.41	114,930.22	
3128MJZH6		4.00%	01/01/2047	03/05/2018	362,146.41	370,379.57	369,687.56	381,717.62	12,030.06	0.00
Totals for	•	0.50%	00/04/0047	44/00/0040	362,146.41	370,379.57	369,687.56	381,717.62	12,030.06	0.00
3128MJZN3	FHLMC GOLD	3.50%	02/01/2047	11/28/2018	2,743,873.86	2,685,995.26	2,748,725.96	2,856,205.23	107,479.27	0.00
Totals for	-	0.500	00/04/0047	07/01/0010	2,743,873.86	2,685,995.26	2,748,725.96	2,856,205.23	107,479.27	0.00
3128MJZR4	FHLMC GOLD	3.50%	03/01/2047	07/31/2018	2,955,626.33	2,928,379.15	2,960,280.54	3,070,502.75	110,222.21	0.00
3128MJZR4	FHLMC GOLD	3.50%	03/01/2047	11/28/2018	1,656,566.61	1,621,623.40	1,659,175.20	1,720,952.43	61,777.23	0.00
Totals for	•				4,612,192.94	4,550,002.55	4,619,455.74	4,791,455.18	171,999.44	0.00
3128P8D99	FHLMC GOLD	3.50%	05/01/2037	06/21/2019	914,931.82	944,953.03	944,953.03	953,673.89	8,720.86	0.00
Totals for	-				914,931.82	944,953.03	944,953.03	953,673.89	8,720.86	0.00
3128P8DM0	FHLMC GOLD	3.00%	01/01/2037	08/10/2017	5,793,831.14	5,926,002.88	5,730,170.16	5,951,560.20	221,390.04	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for C	·				5,793,831.14	5,926,002.88	5,730,170.16	5,951,560.20	221,390.04	0.00
3128P8E98	FHLMC GOLD	3.50%	11/01/2037	10/03/2018	1,663,908.06	1,654,288.58	1,684,994.41	1,735,727.84	50,733.43	0.00
Totals for C	Cusip				1,663,908.06	1,654,288.58	1,684,994.41	1,735,727.84	50,733.43	0.00
3128PTD28	FHLMC GOLD	3.50%	12/01/2025	01/09/2015	739,091.95	785,169.72	749,124.08	766,156.58	17,032.50	0.00
Totals for C	Cusip				739,091.95	785,169.72	749,124.08	766,156.58	17,032.50	0.00
3128PV3R9	FHLMC GOLD	3.50%	08/01/2026	02/29/2012	7,219.25	7,552.35	7,312.23	7,485.33	173.10	0.00
Totals for C	Cusip				7,219.25	7,552.35	7,312.23	7,485.33	173.10	0.00
3128PVK66	FHLMC GOLD	4.00%	06/01/2026	06/22/2011	446,746.95	466,850.58	458,486.58	467,292.46	8,805.88	0.00
Totals for C	Cusip				446,746.95	466,850.58	458,486.58	467,292.46	8,805.88	0.00
3128PWED6	FHLMC GOLD	3.50%	08/01/2026	01/09/2015	863,675.50	917,520.26	875,312.79	895,369.58	20,056.79	0.00
Totals for C	Cusip				863,675.50	917,520.26	875,312.79	895,369.58	20,056.79	0.00
312927AL0	FHLMC	6.00%	08/01/2038	08/07/2008	82,066.93	82,028.48	88,679.87	92,029.28	3,349.41	0.00
Totals for C	Cusip				82,066.93	82,028.48	88,679.87	92,029.28	3,349.41	0.00
312927QV1	FHLMC	6.00%	09/01/2038	08/14/2008	231,409.28	231,011.54	252,875.99	265,271.81	12,395.82	0.00
Totals for C	Cusip				231,409.28	231,011.54	252,875.99	265,271.81	12,395.82	0.00
312929JK9	FHLMC GOLD	5.50%	11/01/2038	03/28/2012	79,884.86	86,774.93	85,198.59	87,751.96	2,553.37	0.00
Totals for C	Cusip				79,884.86	86,774.93	85,198.59	87,751.96	2,553.37	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.87	45,785.05	49,274.57	49,442.43	167.86	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.94	45,785.11	49,274.65	49,442.51	167.86	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,709.41	45,785.58	49,275.18	49,443.04	167.86	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.94	45,785.11	49,274.65	49,442.51	167.86	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	26,420.06	27,674.99	29,784.28	29,885.74	101.46	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.98	45,785.16	49,274.68	49,442.55	167.87	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.95	45,785.13	49,274.66	49,442.52	167.86	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.93	45,785.11	49,274.64	49,442.50	167.86	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.92	45,785.10	49,274.62	49,442.49	167.87	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.94	45,785.11	49,274.65	49,442.51	167.86	0.00
Totals for C	Cusip				419,800.94	439,741.45	473,256.58	474,868.80	1,612.22	0.00
31292JBG4	FHLMC	5.00%	05/01/2034	07/23/2009	463,727.99	474,016.94	492,440.53	511,609.36	19,168.83	0.00

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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 Cu	sip				463,727.99	474,016.94	492,440.53	511,609.36	19,168.83	0.00
31292K4A2	FHLMC	4.50%	09/01/2040	09/28/2010	756,378.43	788,701.80	791,972.34	821,894.68	29,922.34	0.00
Totals for Cu	sip				756,378.43	788,701.80	791,972.34	821,894.68	29,922.34	0.00
31292LAN5	FHLMC GOLD	4.00%	11/01/2040	06/04/2014	2,726,436.76	2,872,982.74	2,805,332.85	2,925,912.03	120,579.18	0.00
Totals for Cu	sip				2,726,436.76	2,872,982.74	2,805,332.85	2,925,912.03	120,579.18	0.00
31292SAX8	FHLMC GOLD	3.00%	01/01/2043	09/12/2013	1,058,695.17	998,316.47	1,040,610.96	1,091,212.06	50,601.10	0.00
Totals for Cu	sip				1,058,695.17	998,316.47	1,040,610.96	1,091,212.06	50,601.10	0.00
3129416B8	FHLMC	4.50%	09/01/2040	09/24/2010	166,513.31	173,355.95	174,349.27	180,375.93	6,026.66	0.00
Totals for Cu	sip				166,513.31	173,355.95	174,349.27	180,375.93	6,026.66	0.00
312943NP4	FHLMC GOLD	4.50%	11/01/2040	12/07/2010	314,105.35	326,276.91	328,885.65	341,360.19	12,474.54	0.00
Totals for Cu	sip				314,105.35	326,276.91	328,885.65	341,360.19	12,474.54	0.00
312944DY4	FHLMC	4.50%	12/01/2040	11/29/2010	130,281.41	135,981.21	136,411.67	141,582.38	5,170.71	0.00
Totals for Cu	sip				130,281.41	135,981.21	136,411.67	141,582.38	5,170.71	0.00
312944FA4	FHLMC	4.00%	12/01/2040	05/14/2014	1,291,423.94	1,360,131.74	1,328,794.37	1,385,913.53	57,119.16	0.00
Totals for Cu	sip				1,291,423.94	1,360,131.74	1,328,794.37	1,385,913.53	57,119.16	0.00
312944FQ9	FHLMC	4.00%	12/01/2040	08/11/2014	573,014.96	604,441.25	589,585.32	614,901.26	25,315.94	0.00
Totals for Cu	sip				573,014.96	604,441.25	589,585.32	614,901.26	25,315.94	0.00
312944H95	FHLMC	4.00%	12/01/2040	08/11/2014	646,532.64	681,990.94	665,239.92	693,866.51	28,626.59	0.00
Totals for Cu	sip				646,532.64	681,990.94	665,239.92	693,866.51	28,626.59	0.00
312944PJ4	FHLMC	4.00%	12/01/2040	05/14/2014	1,308,379.39	1,377,989.25	1,346,241.31	1,404,138.02	57,896.71	0.00
Totals for Cu	sip				1,308,379.39	1,377,989.25	1,346,241.31	1,404,138.02	57,896.71	0.00
312944QH7	FHLMC	4.00%	12/01/2040	08/11/2014	496,053.81	523,259.26	510,408.35	532,339.91	21,931.56	0.00
Totals for Cu	sip				496,053.81	523,259.26	510,408.35	532,339.91	21,931.56	0.00
31296L4D0	FHLMC	6.00%	08/01/2033	01/28/2005	172,553.57	178,350.32	185,644.09	192,322.47	6,678.38	0.00
Totals for Cu	sip				172,553.57	178,350.32	185,644.09	192,322.47	6,678.38	0.00
31296L6M8	FHLMC	7.00%	03/01/2033	06/10/2004	1,990.58	2,085.13	2,006.91	1,993.93	0.00	(12.98)
31296L6M8	FHLMC	7.00%	03/01/2033	06/10/2004	9,343.63	9,787.47	9,420.24	9,359.35	0.00	(60.89)
Totals for Cu	sip				11,334.21	11,872.60	11,427.15	11,353.28	0.00	(73.87)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31296QQS2	FHLMC	5.50%	11/01/2033	04/12/2004	12,667.01	12,821.38	13,657.13	14,251.10	593.97	0.00
Totals for Cu		0.00%	1 1/0 1/2000	01/12/2001	12,667.01	12,821.38	13,657.13	14,251.10	593.97	0.00
31296RNS3	FHLMC	5.50%	12/01/2033	04/12/2004	26,214.79	26,534.30	27,681.35	28,213.87	532.52	0.00
31296RNS3	FHLMC	5.50%	12/01/2033	04/12/2004	16,803.15	17,007.97	17,743.18	18,084.52	341.34	0.00
Totals for Cu					43,017.94	43,542.27	45,424.53	46,298.39	873.86	0.00
31296RSE9	FHLMC	6.00%	12/01/2033	01/28/2005	69,705.89	72,047.56	74,999.59	77,725.06	2,725.47	0.00
Totals for Cu	sip				69,705.89	72,047.56	74,999.59	77,725.06	2,725.47	0.00
31296RVU9	FHLMC	6.00%	11/01/2033	01/28/2005	128,552.71	132,871.28	140,428.80	142,971.54	2,542.74	0.00
Totals for Cu	sip				128,552.71	132,871.28	140,428.80	142,971.54	2,542.74	0.00
31296RYX0	FHLMC	5.50%	12/01/2033	05/18/2004	43,903.29	43,285.90	46,359.41	47,356.45	997.04	0.00
Totals for Cu	sip				43,903.29	43,285.90	46,359.41	47,356.45	997.04	0.00
31296S2G0	FHLMC	5.50%	01/01/2034	04/06/2004	37,596.65	38,078.32	40,016.03	41,277.80	1,261.77	0.00
Totals for Cu	sip				37,596.65	38,078.32	40,016.03	41,277.80	1,261.77	0.00
31296SAN6	FHLMC	7.00%	08/01/2031	06/10/2004	21,866.68	22,905.35	23,872.37	24,021.38	149.01	0.00
31296SAN6	FHLMC	7.00%	08/01/2031	06/10/2004	694.34	727.29	758.03	762.76	4.73	0.00
31296SAN6	FHLMC	7.00%	08/01/2031	06/10/2004	8,118.90	8,504.52	8,863.59	8,918.92	55.33	0.00
31296SAN6	FHLMC	7.00%	08/01/2031	06/10/2004	18,646.94	19,532.66	20,357.32	20,484.37	127.05	0.00
Totals for Cu	sip				49,326.86	51,669.82	53,851.31	54,187.43	336.12	0.00
31296SK39	FHLMC	5.50%	01/01/2034	04/06/2004	36,517.90	36,985.79	38,560.87	39,282.91	722.04	0.00
Totals for Cu	sip				36,517.90	36,985.79	38,560.87	39,282.91	722.04	0.00
31296TYG3	FHLMC	5.50%	02/01/2034	04/12/2004	21,994.25	22,262.31	23,715.59	24,737.78	1,022.19	0.00
Totals for Cu	sip				21,994.25	22,262.31	23,715.59	24,737.78	1,022.19	0.00
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	22,955.74	24,046.13	25,226.06	23,580.25	0.00	(1,645.81)
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	6,998.22	7,330.64	7,690.34	7,188.61	0.00	(501.73)
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	23,708.60	24,834.77	26,053.37	24,353.60	0.00	(1,699.77)
Totals for Cu	sip				53,662.56	56,211.54	58,969.77	55,122.46	0.00	(3,847.31)
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	4,649.73	4,870.58	4,780.21	4,817.14	36.93	0.00
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	51,162.69	53,592.95	52,598.53	53,004.78	406.25	0.00
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	33,405.65	34,992.46	34,343.17	34,608.41	265.24	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for C	usip				89,218.07	93,455.99	91,721.91	92,430.33	708.42	0.00
31296XGA7	FHLMC	7.00%	04/01/2034	06/10/2004	19,383.27	20,303.97	21,090.66	21,527.82	437.16	0.00
Totals for C	usip				19,383.27	20,303.97	21,090.66	21,527.82	437.16	0.00
31296XZH1	FHLMC	5.00%	05/01/2034	05/11/2004	22,462.68	21,307.96	23,943.72	24,441.42	497.70	0.00
Totals for C	usip				22,462.68	21,307.96	23,943.72	24,441.42	497.70	0.00
31296YBG7	FHLMC	5.00%	05/01/2034	07/21/2005	420,045.05	414,072.55	445,858.57	461,965.04	16,106.47	0.00
Totals for C	usip				420,045.05	414,072.55	445,858.57	461,965.04	16,106.47	0.00
31297B4V1	FHLMC	5.50%	07/01/2034	07/16/2004	422,382.63	425,154.51	454,835.63	475,129.65	20,294.02	0.00
Totals for C	usip				422,382.63	425,154.51	454,835.63	475,129.65	20,294.02	0.00
31297HAS8	FHLMC	5.00%	12/01/2034	03/31/2006	377,701.59	359,672.24	400,884.28	416,310.96	15,426.68	0.00
Totals for C	usip				377,701.59	359,672.24	400,884.28	416,310.96	15,426.68	0.00
31297HU49	FHLMC	6.00%	01/01/2035	01/28/2005	140,315.94	145,786.04	150,960.80	154,757.54	3,796.74	0.00
Totals for C	usip				140,315.94	145,786.04	150,960.80	154,757.54	3,796.74	0.00
31297HWH8	FHLMC	6.00%	01/01/2035	01/28/2005	123,794.94	128,621.00	133,186.46	136,504.42	3,317.96	0.00
Totals for C	usip				123,794.94	128,621.00	133,186.46	136,504.42	3,317.96	0.00
31297RLY1	FHLMC	5.00%	07/01/2035	05/13/2009	249,206.29	256,896.63	264,670.11	274,725.83	10,055.72	0.00
Totals for C	usip				249,206.29	256,896.63	264,670.11	274,725.83	10,055.72	0.00
31307DNC6	FHLMC GOLD	3.00%	07/01/2028	06/05/2014	2,454,466.36	2,545,741.83	2,461,869.07	2,539,664.94	77,795.87	0.00
Totals for C	usip				2,454,466.36	2,545,741.83	2,461,869.07	2,539,664.94	77,795.87	0.00
31307EX58	FHLMC GOLD	3.00%	10/01/2028	06/13/2014	990,891.24	1,024,178.99	992,969.81	1,024,814.01	31,844.20	0.00
Totals for C	usip				990,891.24	1,024,178.99	992,969.81	1,024,814.01	31,844.20	0.00
31307HBL0	FHLMC GOLD	3.00%	05/01/2029	06/13/2014	520,469.41	537,709.96	521,199.45	536,604.59	15,405.14	0.00
Totals for C	usip				520,469.41	537,709.96	521,199.45	536,604.59	15,405.14	0.00
31307HPQ4	FHLMC GOLD	3.00%	06/01/2029	06/13/2014	531,487.46	549,176.03	532,111.34	548,513.74	16,402.40	0.00
Totals for C	usip				531,487.46	549,176.03	532,111.34	548,513.74	16,402.40	0.00
31307R3Q6	FHLMC GOLD	3.00%	09/01/2031	08/24/2018	610,890.34	607,358.63	609,007.28	630,379.02	21,371.74	0.00
Totals for C	usip				610,890.34	607,358.63	609,007.28	630,379.02	21,371.74	0.00
31307RND3	FHLMC GOLD	2.50%	07/01/2031	06/01/2018	1,512,259.84	1,471,263.42	1,476,618.74	1,534,684.13	58,065.39	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tot	tals for Cusip				1,512,259.84	1,471,263.42	1,476,618.74	1,534,684.13	58,065.39	0.00
3132ACYG	69 FHLMC	3.50%	10/01/2048	07/26/2019	4,018,969.92	4,113,164.51	4,113,164.51	4,136,182.09	23,017.58	0.00
Tot	tals for Cusip				4,018,969.92	4,113,164.51	4,113,164.51	4,136,182.09	23,017.58	0.00
3132GD6Z	70 FHLMC GOLD	4.50%	05/01/2041	09/30/2011	412,064.59	438,204.97	426,615.05	434,089.80	7,474.75	0.00
Tot	tals for Cusip				412,064.59	438,204.97	426,615.05	434,089.80	7,474.75	0.00
3132GFHE	E0 FHLMC GOLD	4.50%	07/01/2041	09/30/2011	377,669.19	401,627.57	391,892.74	406,434.65	14,541.91	0.00
Tot	tals for Cusip				377,669.19	401,627.57	391,892.74	406,434.65	14,541.91	0.00
3132GGGF	P4 FHLMC GOLD	4.50%	08/01/2041	09/30/2011	727,615.73	773,773.87	756,388.17	777,945.51	21,557.34	0.00
Tot	tals for Cusip				727,615.73	773,773.87	756,388.17	777,945.51	21,557.34	0.00
3132GJDF	FHLMC GOLD	4.50%	09/01/2041	09/30/2011	346,331.34	368,301.72	358,564.51	364,881.61	6,317.10	0.00
Tot	tals for Cusip				346,331.34	368,301.72	358,564.51	364,881.61	6,317.10	0.00
3132GJQ28	8 FHLMC GOLD	4.50%	09/01/2041	09/30/2011	164,150.74	174,564.03	169,948.00	172,942.86	2,994.86	0.00
Tot	tals for Cusip				164,150.74	174,564.03	169,948.00	172,942.86	2,994.86	0.00
3132GJQD	94 FHLMC GOLD	4.50%	09/01/2041	09/15/2011	662,898.20	704,122.19	690,547.02	708,325.92	17,778.90	0.00
Tot	tals for Cusip				662,898.20	704,122.19	690,547.02	708,325.92	17,778.90	0.00
3132HMBL	_4 FHLMC GOLD	3.50%	09/01/2042	12/09/2013	446,994.43	445,527.74	450,310.45	472,019.54	21,709.09	0.00
Tot	tals for Cusip				446,994.43	445,527.74	450,310.45	472,019.54	21,709.09	0.00
3132HNH5	51 FHLMC GOLD	3.50%	10/01/2042	07/09/2014	4,803,140.12	4,905,206.86	4,838,771.87	5,065,563.81	226,791.94	0.00
Tot	tals for Cusip				4,803,140.12	4,905,206.86	4,838,771.87	5,065,563.81	226,791.94	0.00
3132HQC2	26 FHLMC GOLD	3.00%	12/01/2042	08/14/2013	867,530.32	831,066.95	852,812.21	894,703.34	41,891.13	0.00
Tot	tals for Cusip				867,530.32	831,066.95	852,812.21	894,703.34	41,891.13	0.00
3132HQDH	H2 FHLMC GOLD	3.50%	12/01/2042	03/14/2013	654,721.84	689,197.04	659,578.50	687,911.71	28,333.21	0.00
Tot	tals for Cusip				654,721.84	689,197.04	659,578.50	687,911.71	28,333.21	0.00
3132JA6N0	0 FHLMC	3.50%	06/01/2043	08/29/2014	1,155,844.87	1,187,991.81	1,164,358.72	1,218,918.87	54,560.15	0.00
Tot	tals for Cusip				1,155,844.87	1,187,991.81	1,164,358.72	1,218,918.87	54,560.15	0.00
3132JBMB	66 FHLMC GOLD	3.50%	06/01/2043	08/30/2017	2,251,404.06	2,342,427.61	2,268,103.24	2,374,637.41	106,534.17	0.00
Tot	tals for Cusip				2,251,404.06	2,342,427.61	2,268,103.24	2,374,637.41	106,534.17	0.00
3132KE6E0	0 FHLMC GOLD	2.50%	07/01/2030	02/18/2016	2,588,767.82	2,659,554.43	2,535,707.09	2,629,818.69	94,111.60	0.00
Tot	tals for Cusip				2,588,767.82	2,659,554.43	2,535,707.09	2,629,818.69	94,111.60	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
•	·	•				ū				
3132KEJ48	FHLMC GOLD	3.00%	09/01/2028	07/23/2014	2,401,292.59	2,481,023.00	2,406,876.81	2,478,269.00	71,392.19	0.00
Totals for Cu					2,401,292.59	2,481,023.00	2,406,876.81	2,478,269.00	71,392.19	0.00
3132KETV7	FHLMC GOLD	3.00%	06/01/2029	07/11/2014	1,090,684.93	1,130,222.27	1,091,970.23	1,129,362.40	37,392.17	0.00
Totals for Cu					1,090,684.93	1,130,222.27	1,091,970.23	1,129,362.40	37,392.17	0.00
3132KEZJ7	FHLMC GOLD	2.50%	03/01/2030	04/14/2015	1,236,101.40	1,275,164.12	1,213,597.74	1,255,713.47	42,115.73	0.00
Totals for Cu	sip				1,236,101.40	1,275,164.12	1,213,597.74	1,255,713.47	42,115.73	0.00
3132L9MD4	FHLMC GOLD	4.50%	02/01/2048	12/10/2018	1,242,436.08	1,281,844.60	1,286,597.53	1,313,320.72	26,723.19	0.00
Totals for Cu	sip				1,242,436.08	1,281,844.60	1,286,597.53	1,313,320.72	26,723.19	0.00
3132QWWE5	FHLMC GOLD	3.50%	03/01/2046	11/15/2017	1,452,989.14	1,493,173.35	1,457,769.31	1,517,970.21	60,200.90	0.00
3132QWWE5	FHLMC GOLD	3.50%	03/01/2046	09/24/2019	605,434.34	629,462.52	629,462.52	632,510.78	3,048.26	0.00
Totals for Cu	sip				2,058,423.48	2,122,635.87	2,087,231.83	2,150,480.99	63,249.16	0.00
3132WGYK7	FHLMC	3.00%	10/01/2046	10/29/2019	1,972,124.46	2,009,718.08	2,009,718.08	2,021,079.96	11,361.88	0.00
Totals for Cu	sip				1,972,124.46	2,009,718.08	2,009,718.08	2,021,079.96	11,361.88	0.00
3132XCSE6	FHLMC	4.00%	11/01/2048	12/07/2018	1,661,085.90	1,689,376.27	1,704,984.21	1,772,429.27	67,445.06	0.00
Totals for Cu	sip				1,661,085.90	1,689,376.27	1,704,984.21	1,772,429.27	67,445.06	0.00
3132Y0CA6	FHLMC GOLD	4.00%	05/01/2048	11/19/2018	7,659,952.87	7,689,276.12	7,811,313.68	8,012,426.21	201,112.53	0.00
Totals for Cu	sip				7,659,952.87	7,689,276.12	7,811,313.68	8,012,426.21	201,112.53	0.00
3132Y0RT9	FHLMC GOLD	4.00%	06/01/2048	12/11/2018	8,186,159.72	8,291,364.66	8,347,377.54	8,543,383.18	196,005.64	0.00
Totals for Cu	sip				8,186,159.72	8,291,364.66	8,347,377.54	8,543,383.18	196,005.64	0.00
31335BU38	FHLMC	5.00%	02/01/2048	10/22/2018	766,864.22	799,875.34	803,230.54	822,243.60	19,013.06	0.00
Totals for Cu	sip				766,864.22	799,875.34	803,230.54	822,243.60	19,013.06	0.00
31335BZB5	FHLMC	4.00%	07/01/2048	10/24/2018	1,261,882.45	1,265,037.15	1,286,823.51	1,324,702.21	37,878.70	0.00
Totals for Cu	sip				1,261,882.45	1,265,037.15	1,286,823.51	1,324,702.21	37,878.70	0.00
31335BZW9	FHLMC	5.00%	12/01/2047	11/20/2018	2,323,364.31	2,427,371.16	2,433,857.14	2,488,093.42	54,236.28	0.00
Totals for Cu	sip				2,323,364.31	2,427,371.16	2,433,857.14	2,488,093.42	54,236.28	0.00
313404ZY4	FHA	5.35%	01/01/2024	12/31/1997	159,571.68	109,655.92	154,829.77	154,784.53	0.00	(45.24)
Totals for Cu					159,571.68	109,655.92	154,829.77	154,784.53	0.00	(45.24)
3136144L0	FNMA	9.50%	08/01/2020	12/31/1997	422.61	396.28	434.71	425.60	0.00	(9.11)
3 130 144L0	1 1999 5	3.5070	00/01/2020	12/31/1997	722.01	330.20	404.71	423.00	0.00	(5.11)

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Desc	cription Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
То	tals for Cusip				422.61	396.28	434.71	425.60	0.00	(9.11)
313615AB	2 FNM	A 9.00%	02/01/2021	12/31/1997	18.57	23.39	18.93	18.72	0.00	(0.21)
313615AB	2 FNM	A 9.00%	02/01/2021	12/31/1997	16.85	21.21	17.15	16.98	0.00	(0.17)
То	tals for Cusip				35.42	44.60	36.08	35.70	0.00	(0.38)
31362TUK	7 FNM	A 9.00%	03/01/2021	12/31/1997	2.01	2.49	2.04	2.02	0.00	(0.02)
То	tals for Cusip				2.01	2.49	2.04	2.02	0.00	(0.02)
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	2,303.37	2,450.52	2,480.65	2,490.93	10.28	0.00
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	5,033.06	5,354.61	5,420.42	5,442.89	22.47	0.00
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	1,728.19	1,838.57	1,861.20	1,868.91	7.71	0.00
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	575.03	611.76	619.29	621.85	2.56	0.00
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	938.18	998.09	1,010.38	1,014.57	4.19	0.00
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	381.10	405.44	410.44	412.13	1.69	0.00
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	547.77	582.76	589.93	592.37	2.44	0.00
То	tals for Cusip				11,506.70	12,241.75	12,392.31	12,443.65	51.34	0.00
31365EGF	F4 FNM	A 9.50%	03/01/2025	12/31/1997	987.34	1,047.48	1,002.67	1,001.03	0.00	(1.64)
То	tals for Cusip				987.34	1,047.48	1,002.67	1,001.03	0.00	(1.64)
31367RW0	Q1 FNM	A 9.00%	09/01/2022	12/31/1997	4,980.88	5,477.01	4,986.51	4,992.51	6.00	0.00
31367RW0	Q1 FNM	A 9.00%	09/01/2022	12/31/1997	336.42	369.93	336.81	337.21	0.40	0.00
То	tals for Cusip				5,317.30	5,846.94	5,323.32	5,329.72	6.40	0.00
31368HB4	4 FNM	A 9.50%	08/01/2022	12/31/1997	3.49	3.70	3.52	3.51	0.00	(0.01)
То	tals for Cusip				3.49	3.70	3.52	3.51	0.00	(0.01)
31368HL7	6 FNM	A 5.50%	03/01/2034	02/29/2012	74,550.86	81,461.78	80,273.24	83,909.25	3,636.01	0.00
То	tals for Cusip				74,550.86	81,461.78	80,273.24	83,909.25	3,636.01	0.00
31371E3T	0 FNM	A 9.50%	01/01/2025	12/31/1997	196.14	209.16	202.53	202.48	0.00	(0.05)
31371E3T	0 FNM	A 9.50%	01/01/2025	12/31/1997	959.05	1,021.54	990.31	990.03	0.00	(0.28)
31371E3T	0 FNM	A 9.50%	01/01/2025	12/31/1997	338.20	360.65	349.22	349.13	0.00	(0.09)
31371E3T	0 FNM	A 9.50%	01/01/2025	12/31/1997	860.20	915.27	888.24	887.99	0.00	(0.25)
31371E3T	0 FNM	A 9.50%	01/01/2025	12/31/1997	656.49	700.07	677.89	677.70	0.00	(0.19)
31371E3T	0 FNM	A 9.50%	01/01/2025	12/31/1997	632.92	674.88	653.56	653.37	0.00	(0.19)

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusi	p				3,643.00	3,881.57	3,761.75	3,760.70	0.00	(1.05)
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	1,929.05	2,054.37	1,951.22	1,956.25	5.03	0.00
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	1,751.52	1,863.85	1,771.65	1,776.21	4.56	0.00
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	659.02	701.30	666.59	668.31	1.72	0.00
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	4,438.92	4,727.30	4,489.93	4,501.50	11.57	0.00
Totals for Cusi	p				8,778.51	9,346.82	8,879.39	8,902.27	22.88	0.00
31371K6B2	FNMA	5.00%	06/01/2033	07/01/2009	1,029,764.87	1,053,880.70	1,093,323.91	1,134,880.38	41,556.47	0.00
Totals for Cusi	p				1,029,764.87	1,053,880.70	1,093,323.91	1,134,880.38	41,556.47	0.00
31371MHJ9	FNMA	5.50%	11/01/2035	05/19/2009	38,397.93	39,861.87	41,338.06	43,206.75	1,868.69	0.00
Totals for Cusi	p				38,397.93	39,861.87	41,338.06	43,206.75	1,868.69	0.00
31371MU96	FNMA	6.00%	07/01/2036	07/15/2009	350,560.34	366,664.20	382,460.77	398,856.98	16,396.21	0.00
31371MU96	FNMA	6.00%	07/01/2036	07/16/2009	42,044.70	44,074.66	45,870.71	47,837.19	1,966.48	0.00
Totals for Cusi	p				392,605.04	410,738.86	428,331.48	446,694.17	18,362.69	0.00
31371NKN4	FNMA	6.50%	09/01/2037	07/01/2009	34,793.18	36,991.03	38,940.78	39,344.16	403.38	0.00
Totals for Cusi	p				34,793.18	36,991.03	38,940.78	39,344.16	403.38	0.00
31372PV97	FNMA	9.50%	12/01/2024	12/31/1997	140.78	148.79	142.36	141.17	0.00	(1.19)
Totals for Cusi	p				140.78	148.79	142.36	141.17	0.00	(1.19)
31372PVH9	FNMA	9.50%	11/01/2024	12/31/1997	170.25	179.88	170.48	170.69	0.21	0.00
Totals for Cusi	p				170.25	179.88	170.48	170.69	0.21	0.00
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	556.70	607.34	557.56	558.26	0.70	0.00
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	1,595.88	1,734.48	1,598.34	1,600.34	2.00	0.00
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	1,533.03	1,633.95	1,535.38	1,537.31	1.93	0.00
Totals for Cusi	p				3,685.61	3,975.77	3,691.28	3,695.91	4.63	0.00
31373L6A0	FNMA	9.50%	01/01/2025	12/31/1997	2,553.54	2,718.94	2,557.46	2,560.66	3.20	0.00
Totals for Cusi	p				2,553.54	2,718.94	2,557.46	2,560.66	3.20	0.00
31373L6P7	FNMA	9.50%	01/01/2025	12/31/1997	7,087.29	7,617.83	7,190.96	7,192.35	1.39	0.00
Totals for Cusi	p				7,087.29	7,617.83	7,190.96	7,192.35	1.39	0.00
31373MAD7	FNMA	9.50%	03/01/2025	12/31/1997	996.82	1,059.39	998.37	999.58	1.21	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31373MAD7	FNMA	9.50%	03/01/2025	12/31/1997	1,019.61	1,079.97	1,021.19	1,022.43	1.24	0.00
	s for Cusip	0.00%	00/01/2020	12/01/1001	2,016.43	2,139.36	2,019.56	2,022.01	2.45	0.00
31373MW68	FNMA	9.50%	01/01/2025	12/31/1997	760.75	811.76	761.88	762.87	0.99	0.00
31373MW68	FNMA	9.50%	01/01/2025	12/31/1997	4,495.11	4,770.68	4,501.99	4,507.64	5.65	0.00
Totals	s for Cusip				5,255.86	5,582.44	5,263.87	5,270.51	6.64	0.00
31373NU92	FNMA	9.50%	11/01/2024	12/31/1997	8,354.59	8,812.40	8,367.36	8,377.83	10.47	0.00
Totals	s for Cusip				8,354.59	8,812.40	8,367.36	8,377.83	10.47	0.00
31373Q7G5	FNMA	9.50%	12/01/2024	12/31/1997	3,155.68	3,358.84	3,160.50	3,164.44	3.94	0.00
Totals	s for Cusip				3,155.68	3,358.84	3,160.50	3,164.44	3.94	0.00
31373TW55	FNMA	9.50%	02/01/2025	12/31/1997	54.21	57.70	58.91	59.28	0.37	0.00
31373TW55	FNMA	9.50%	02/01/2025	12/31/1997	1,366.11	1,454.22	1,484.31	1,493.77	9.46	0.00
Totals	s for Cusip				1,420.32	1,511.92	1,543.22	1,553.05	9.83	0.00
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	1,306.49	1,412.67	1,308.46	1,310.13	1.67	0.00
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	384.95	408.70	385.51	386.02	0.51	0.00
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	1,614.11	1,713.62	1,616.60	1,618.61	2.01	0.00
Totals	s for Cusip				3,305.55	3,534.99	3,310.57	3,314.76	4.19	0.00
31373UJK4	FNMA	9.50%	07/01/2025	12/31/1997	220.37	234.56	239.62	236.40	0.00	(3.22)
Totals	s for Cusip				220.37	234.56	239.62	236.40	0.00	(3.22)
31373UVM6	FNMA	9.50%	04/01/2025	12/31/1997	17,040.05	18,087.36	17,327.52	17,324.74	0.00	(2.78)
Totals	s for Cusip				17,040.05	18,087.36	17,327.52	17,324.74	0.00	(2.78)
31373V3Q6	FNMA	9.50%	02/01/2025	12/31/1997	2,234.39	2,382.04	2,237.84	2,240.63	2.79	0.00
31373V3Q6	FNMA	9.50%	02/01/2025	12/31/1997	1,633.96	1,744.12	1,636.49	1,638.52	2.03	0.00
Totals	s for Cusip				3,868.35	4,126.16	3,874.33	3,879.15	4.82	0.00
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	1,730.40	1,861.05	1,733.08	1,735.24	2.16	0.00
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	2,280.16	2,452.29	2,283.68	2,286.54	2.86	0.00
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	2,026.40	2,179.38	2,029.48	2,032.07	2.59	0.00
Totals	s for Cusip				6,036.96	6,492.72	6,046.24	6,053.85	7.61	0.00
31373VF91	FNMA	9.50%	04/01/2025	12/31/1997	8,433.34	8,989.53	8,446.30	8,456.94	10.64	0.00
31373VF91	FNMA	9.50%	04/01/2025	12/31/1997	7,608.58	8,105.40	7,620.29	7,629.88	9.59	0.00

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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 0	Cusip				16,041.92	17,094.93	16,066.59	16,086.82	20.23	0.00
31373W4P5	FNMA	9.50%	02/01/2025	12/31/1997	2,888.96	3,096.45	2,893.23	2,896.71	3.48	0.00
31373W4P5	FNMA	9.50%	02/01/2025	12/31/1997	1,555.51	1,667.23	1,557.82	1,559.68	1.86	0.00
Totals for 0	Cusip				4,444.47	4,763.68	4,451.05	4,456.39	5.34	0.00
31373W5Q2	FNMA	9.50%	02/01/2025	12/31/1997	440.89	468.81	441.53	441.99	0.46	0.00
Totals for 0	Cusip				440.89	468.81	441.53	441.99	0.46	0.00
31373WLZ4	FNMA	9.50%	01/01/2025	12/31/1997	3,177.42	3,402.33	3,182.27	3,186.24	3.97	0.00
31373WLZ4	FNMA	9.50%	01/01/2025	12/31/1997	121.78	129.27	122.00	122.12	0.12	0.00
Totals for 0	Cusip				3,299.20	3,531.60	3,304.27	3,308.36	4.09	0.00
31373XJ36	FNMA	9.50%	04/01/2025	12/31/1997	2,037.47	2,205.13	2,040.58	2,043.17	2.59	0.00
31373XJ36	FNMA	9.50%	04/01/2025	12/31/1997	2,011.68	2,177.24	2,014.74	2,017.30	2.56	0.00
Totals for 0	Cusip				4,049.15	4,382.37	4,055.32	4,060.47	5.15	0.00
31373XK83	FNMA	9.50%	03/01/2025	12/31/1997	7,462.72	7,918.13	7,526.37	7,483.57	0.00	(42.80)
31373XK83	FNMA	9.50%	03/01/2025	12/31/1997	9,790.79	10,571.27	9,874.30	9,818.14	0.00	(56.16)
Totals for 0	Cusip				17,253.51	18,489.40	17,400.67	17,301.71	0.00	(98.96)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	407.47	432.74	408.06	408.61	0.55	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	906.47	962.66	907.82	909.01	1.19	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	3,165.68	3,361.90	3,170.53	3,174.55	4.02	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	2,197.01	2,333.20	2,200.38	2,203.16	2.78	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	2,296.04	2,438.33	2,299.59	2,302.47	2.88	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	2,552.61	2,710.81	2,556.52	2,559.76	3.24	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	1,301.68	1,382.36	1,303.72	1,305.33	1.61	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	608.03	645.73	608.98	609.73	0.75	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	1,178.27	1,250.68	1,180.10	1,181.57	1.47	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	334.05	354.77	334.52	334.99	0.47	0.00
Totals for 0	Cusip				14,947.31	15,873.18	14,970.22	14,989.18	18.96	0.00
31373XRQ6	FNMA	9.50%	03/01/2025	12/31/1997	6,442.96	6,875.18	6,610.48	6,632.13	21.65	0.00
Totals for 0	Cusip				6,442.96	6,875.18	6,610.48	6,632.13	21.65	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31373Y6K0	FNMA	9.50%	03/01/2025	12/31/1997	13.22	14.14	13.24	13.19	0.00	(0.05)
Totals for	Cusip				13.22	14.14	13.24	13.19	0.00	(0.05)
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	841.19	884.74	842.47	843.51	1.04	0.00
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	1,749.17	1,839.68	1,751.85	1,754.00	2.15	0.00
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	1,496.43	1,573.91	1,498.67	1,500.56	1.89	0.00
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	1,902.93	2,001.45	1,905.80	1,908.19	2.39	0.00
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	2,665.89	2,803.85	2,669.93	2,673.26	3.33	0.00
Totals for	Cusip				8,655.61	9,103.63	8,668.72	8,679.52	10.80	0.00
31374ACH1	FNMA	9.50%	03/01/2025	12/31/1997	1,238.40	1,326.91	1,240.09	1,241.30	1.21	0.00
Totals for	Cusip				1,238.40	1,326.91	1,240.09	1,241.30	1.21	0.00
31374GDY0	FNMA	8.50%	12/01/2026	12/31/1997	72,326.40	75,381.35	79,841.17	80,041.25	200.08	0.00
Totals for	Cusip				72,326.40	75,381.35	79,841.17	80,041.25	200.08	0.00
31376KG26	FNMA	5.50%	09/01/2034	03/31/2006	1,113,810.76	1,088,837.02	1,198,285.90	1,251,612.22	53,326.32	0.00
Totals for	Cusip				1,113,810.76	1,088,837.02	1,198,285.90	1,251,612.22	53,326.32	0.00
31389GSV3	FNMA	7.00%	02/01/2032	07/12/2004	30,039.81	31,875.03	33,173.91	33,806.51	632.60	0.00
Totals for	Cusip				30,039.81	31,875.03	33,173.91	33,806.51	632.60	0.00
3138A1K34	FNMA	4.00%	12/01/2040	02/29/2012	188,305.02	198,388.58	193,624.81	201,945.08	8,320.27	0.00
Totals for	Cusip				188,305.02	198,388.58	193,624.81	201,945.08	8,320.27	0.00
3138A2MK2	FNMA	4.00%	01/01/2041	02/29/2012	15,887.49	16,738.25	16,336.39	17,039.43	703.04	0.00
Totals for	Cusip				15,887.49	16,738.25	16,336.39	17,039.43	703.04	0.00
3138A3S65	FNMA	4.00%	01/01/2041	02/29/2012	26,885.78	28,325.50	27,645.43	28,824.97	1,179.54	0.00
Totals for	Cusip				26,885.78	28,325.50	27,645.43	28,824.97	1,179.54	0.00
3138A5LP5	FNMA	4.00%	01/01/2041	04/29/2014	330,858.45	345,850.48	340,207.29	354,839.36	14,632.07	0.00
Totals for	Cusip				330,858.45	345,850.48	340,207.29	354,839.36	14,632.07	0.00
3138A5TQ5	FNMA	4.00%	01/01/2041	02/29/2012	360,730.14	380,046.90	370,890.47	386,908.10	16,017.63	0.00
3138A5TQ5	FNMA	4.00%	01/01/2041	04/21/2016	127,381.44	136,099.11	130,969.26	136,625.43	5,656.17	0.00
Totals for	Cusip				488,111.58	516,146.01	501,859.73	523,533.53	21,673.80	0.00
3138A72U1	FNMA	4.00%	02/01/2041	02/29/2012	154,630.18	162,958.80	158,997.59	165,843.30	6,845.71	0.00
Totals for	Cusip				154,630.18	162,958.80	158,997.59	165,843.30	6,845.71	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
3138A7G28	FNMA	3.50%	02/01/2026	01/04/2011	52,263.05	52,491.70	52,901.75	54,144.30	1,242.55	0.00
Totals for Cus	eip				52,263.05	52,491.70	52,901.75	54,144.30	1,242.55	0.00
3138A94P6	FNMA	4.50%	04/01/2041	08/11/2014	318,470.92	343,401.23	333,580.51	345,836.87	12,256.36	0.00
Totals for Cus	sip				318,470.92	343,401.23	333,580.51	345,836.87	12,256.36	0.00
3138AAY70	FNMA	4.00%	03/01/2041	02/29/2012	23,290.09	24,544.56	23,948.18	24,737.46	789.28	0.00
Totals for Cus	ip				23,290.09	24,544.56	23,948.18	24,737.46	789.28	0.00
3138ABBW8	FNMA	4.00%	04/01/2041	02/29/2012	61,213.60	64,510.66	62,943.26	65,656.72	2,713.46	0.00
Totals for Cus	ip				61,213.60	64,510.66	62,943.26	65,656.72	2,713.46	0.00
3138AMUC7	FNMA	4.00%	07/01/2041	02/29/2012	100,214.91	105,612.66	103,046.63	107,464.94	4,418.31	0.00
Totals for Cus	sip				100,214.91	105,612.66	103,046.63	107,464.94	4,418.31	0.00
3138AQBP0	FNMA	4.00%	10/01/2041	02/29/2012	76,819.08	80,956.69	78,989.68	82,407.35	3,417.67	0.00
Totals for Cus	ip				76,819.08	80,956.69	78,989.68	82,407.35	3,417.67	0.00
3138AR2T0	FNMA	4.00%	09/01/2041	02/29/2012	36,940.43	38,930.08	37,984.46	39,568.73	1,584.27	0.00
Totals for Cus	ip				36,940.43	38,930.08	37,984.46	39,568.73	1,584.27	0.00
3138AUN37	FNMA	4.00%	01/01/2042	02/29/2012	17,350.31	18,284.82	17,840.43	18,599.51	759.08	0.00
Totals for Cus	ip				17,350.31	18,284.82	17,840.43	18,599.51	759.08	0.00
3138AVQF5	FNMA	4.00%	10/01/2041	02/29/2012	15,590.37	16,430.09	16,030.90	16,725.01	694.11	0.00
Totals for Cus	ip				15,590.37	16,430.09	16,030.90	16,725.01	694.11	0.00
3138AW3N1	FNMA	4.00%	11/01/2041	02/29/2012	872,332.30	919,317.49	896,982.03	935,245.19	38,263.16	0.00
Totals for Cus	ip				872,332.30	919,317.49	896,982.03	935,245.19	38,263.16	0.00
3138AX3X7	FNMA	4.00%	01/01/2042	02/29/2012	33,327.92	35,122.99	34,269.50	35,702.45	1,432.95	0.00
Totals for Cus	sip				33,327.92	35,122.99	34,269.50	35,702.45	1,432.95	0.00
3138AX4F5	FNMA	4.00%	01/01/2042	02/29/2012	101,490.10	106,956.51	104,356.80	108,846.55	4,489.75	0.00
Totals for Cus	sip				101,490.10	106,956.51	104,356.80	108,846.55	4,489.75	0.00
3138AYQQ5	FNMA	4.00%	11/01/2041	02/29/2012	127,982.99	134,876.33	131,599.32	137,269.84	5,670.52	0.00
Totals for Cus	ip				127,982.99	134,876.33	131,599.32	137,269.84	5,670.52	0.00
3138E0RJ0	FNMA	4.00%	12/01/2041	11/25/2015	821,495.19	872,196.87	844,708.91	881,811.28	37,102.37	0.00
Totals for Cus	sip				821,495.19	872,196.87	844,708.91	881,811.28	37,102.37	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

1 Paralle Pa											
Totals for C++++++++++++++++++++++++++++++++++++	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
1			4.00%	01/01/2042	11/25/2015						
Totals for Cusp FinAl 3138 CP 101/2027 2028/2012 151,517.85 18,262.85 18,262.95 3772.36 0.00 3138 CP PNMA 30.00 0101/2027 22,020.210 154,173.81 160,208.42 154,653.92 158,622.16 3,571.24 0.00 3138 CB M1 PNMA 30.00 121/17/2014 17,147,474.83 18,472.2015 17,70,427.49 1812,507.09 42,000.47 0.00 3138 CB M3 PNMA 68.03 10/10208 22,292.012 14,010.14 616,132.49 608,838.48 608,838.54 608,838.54 608,838.56 1,000		·				2,069,799.46	2,198,676.83		2,219,194.77		
STREEMYNN PAMA 10 10 10 10 10 10 10 1	3138E4AC	C5 FNMA	4.00%	01/01/2042	02/29/2012	17,784.58	18,742.52	18,286.99	19,059.35	772.36	0.00
Totals for Cusip* FMA 350% 030/12027 12/17/2014 11/18/17/408 169,025 40 158,025 10 169,025 10 20,000 10 20,000 10 100/12031 12/17/2014 11/18/17/408 169,025 10 17/18/2014 11/18/2015 11/18/2014 11/18/2015 11/18/2014	То	otals for Cusip				17,784.58	18,742.52	18,286.99	19,059.35	772.36	0.00
State	3138E4V9	99 FNMA	3.00%	01/01/2027	02/29/2012	154,173.81	160,256.42	154,653.92	158,225.16	3,571.24	0.00
Totals for User* FMMA 6.00 101/2038 02/29/212 540,012/247 616,132/249 080,833.45 608,395.16 0.00 1,198,299.12 3138EG8F8 FMMA 40.00 0401/2034 02/29/212 540,012.47 616,132.49 080,833.45 606,395.66 0.00 1,898.29 3138EG8F8 FMMA 40.00 0401/2034 02/29/212 24.247.69 44,748.09 045,676.67 45,556.66 1,881.99 0.00 3138EGG71 FMMA 40.01/2034 02/29/2012 25.95,287.03 2,727,599.68 2,585.68.26 2,746,121.88 90,598.52 0.00 3138EGAT FMMA 40.01/2034 02/29/2012 25.95,287.03 2,727,599.68 2,585.58.62 2,746,121.88 90,598.52 0.00 3138EFMY FMMA 40.00 0501/2027 0518/2012 358,211.62 30.99,610.3 353,210.5 362,714.10 9,503.3 0.00 3138EFMY FMMA 2.00 0501/2024 051/2024 051/2024 051/2024 051/2024	То	otals for Cusip				154,173.81	160,256.42	154,653.92	158,225.16	3,571.24	0.00
1	3138EBRL	L1 FNMA	3.50%	03/01/2027	12/17/2014	1,745,748.53	1,847,220.15	1,770,427.49	1,812,507.96	42,080.47	0.00
Totals for Cusing Final State (Final State) Final State (Final State) 616,132.49 616,132.49 608,383.48 606,385.61 0.00 (1,988.29) 3138 EGFBS Final State (Final State) 4.00 41,749.89 44,749.88 43,674.67 45,556.66 1,881.99 0.00 3138 EGG21 Final State (Final State) 4.00 45,578.68 40,749.89 44,749.88 43,674.67 45,556.66 1,881.99 0.00 3138 EGG21 Final State (Final State) 45.00 45.00 2,727,599.63 2,555,562.38 2,746,121.88 0.0559.52 0.00 3138 EJRAR State (Final State) Final State (Final State) 50,102.02 50,102.02 50,102.02 352,114.62 369,610.30 353,210.75 362,714.10 9,0559.52 0.00 3138 EJRAR State (Final State) Final State (Final State) 70,002.02 80,102.02 80,122.02 967,5254.88 1,049,462.78 1,059,610.99 1,148.21 0.00 3138 EJRAR State (Final State) 70,002.02 1,012.02 80,122.02 663,321.06 1,049,462.78 1,059,610.99 <td>То</td> <td>otals for Cusip</td> <td></td> <td></td> <td></td> <td>1,745,748.53</td> <td>1,847,220.15</td> <td>1,770,427.49</td> <td>1,812,507.96</td> <td>42,080.47</td> <td>0.00</td>	То	otals for Cusip				1,745,748.53	1,847,220.15	1,770,427.49	1,812,507.96	42,080.47	0.00
State Frink Frink State St	3138EG6Y	Y5 FNMA	6.50%	10/01/2038	02/29/2012	540,012.47	616,132.49	608,383.45	606,395.16	0.00	(1,988.29)
Totals for Custry 4,744,58 43,674,67 45,556,68 1,881.99 0,00 3138EGGZ1 FNMA 4,500 0,417,01241 0,229/212 2,535,287,30 2,727,599.63 2,655,623 2,746,121.88 90,559.52 0,00 3138EH5Y4 FNMA 3,000 501/1027 0,518/212 352,114.62 369,610.30 353,210.75 362,714.10 9,503.53 0,00 3138EJRA8 FNMA 4,500 901/2042 882,012 967,525.46 1,049,462.78 1,050,610.99 1,148.21 0,00 3138EPTA FNMA 4,500 901/2042 667,325.46 1,049,462.78 1,050,610.99 1,148.21 0,00 3138EPTA FNMA 2,500 9,01/2042 667,325.66 663,120.35 644,470.03 628,979.87 659,922.88 30,943.01 0,00 3138EPTA FNMA 2,500 9,01/2042 661,320.15 663,120.35 644,470.3 628,979.87 659,922.88 30,943.01 0,00 3138EPTA FNMA 3,500 <td< td=""><td>То</td><td>otals for Cusip</td><td></td><td></td><td></td><td>540,012.47</td><td>616,132.49</td><td>608,383.45</td><td>606,395.16</td><td>0.00</td><td>(1,988.29)</td></td<>	То	otals for Cusip				540,012.47	616,132.49	608,383.45	606,395.16	0.00	(1,988.29)
State Grade Final State State	3138EGFE	B5 FNMA	4.00%	04/01/2041	02/29/2012	42,474.59	44,749.08	43,674.67	45,556.66	1,881.99	0.00
Totals for Cusip FNMA 3.00	То	otals for Cusip				42,474.59	44,749.08	43,674.67	45,556.66	1,881.99	0.00
138EH5Y4 FNMA 3.00% 5.01/1207 0.5/18/2012 352,114.62 369,610.30 353,210.75 362,714.10 9,503.35 0.00 3138EJRA8 FNMA 4.50% 0.901/2042 0.828/2019 0.828/2019 0.807,525.46 1.049,462.78 1.049,462.78 1.050,610.99 1.148.21 0.00 3138EPTH7 FNMA 2.50% 1.001/2043 0.5/13/2015 0.631,210.5 0.631,210.5 0.644,470.33 0.628,979.87 0.659,922.88 0.943.01 0.00 3138EPTH7 FNMA 2.50% 1.001/2043 0.5/13/2015 0.631,210.5 0.644,470.33 0.628,979.87 0.659,922.8 0.943.01 0.00 3138EPTH7 FNMA 2.50% 1.001/2043 0.5/13/2015 0.631,210.5 0.644,470.33 0.628,979.87 0.659,922.8 0.943.01 0.00 3138EPTH7 FNMA 2.50% 0.001/2043 0.5/13/2015 0.631,210.5 0.644,470.63 0.628,981.51 0.659,923.5 0.943.04 0.00 3138EPTH7 FNMA 2.50% 0.001/2043 0.5/13/2015 0.631,210.5 0.644,470.69 0.628,981.51 0.659,923.5 0.943.04 0.00 3138EDSZ9 FNMA 3.50% 0.601/2042 1.105/2014 1.176,962.56 1.176,306.09 1.732,379.79 1.811,428.65 7.90,48.66 0.00 3138M1MS4 FNMA 3.50% 0.701/2042 0.81/32015 0.802,793.02 0.901,966.97 0.9103,303.00 0.9521,598.28 418,295.28 0.00 3138M1MS4 FNMA 2.50% 2.101/2072 0.802/2013 0.802/2013 0.802,493.96 0.803,493.66 0.813,407.4 0.835,465.66 0.21,24.92 0.00 3138M1MS4 FNMA 2.50% 2.101/2072 0.802/2013 0.802/2013 0.802,493.96 0.803,493.66 0.813,407.4 0.835,465.66 0.21,24.92 0.00 3138M1MS4 FNMA 2.50% 2.101/2072 0.802/2013 0.802/2013 0.802,493.96 0.803,493.66 0.813,407.4 0.835,465.66 0.21,24.92 0.00 3138M1MS4 FNMA 2.50% 2.101/2072 0.802/2013 0.802/2013 0.802,493.96 0.803,493.66 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.8	3138EGG	Z1 FNMA	4.50%	04/01/2041	02/29/2012	2,535,287.03	2,727,599.63	2,655,562.36	2,746,121.88	90,559.52	0.00
Totals for Cusiγ January Sage 114.62 389,610.30 383,210.75 362,714.10 9,503.35 0.00 3138 LIRA8 FMMA 4.50% 90/1/2042 08/28/2019 967,525.46 1,049,462.78 1,049,462.78 1,050,610.99 1,148.21 0.00 3138 EPTH7 FMMA 2.50% 10/01/2043 05/13/2015 668,120.35 644,470.3 628,979.87 659,922.88 30,943.01 0.00 3138 EPTH7 FMMA 2.50% 10/01/2043 05/13/2015 668,120.35 644,470.3 628,979.87 659,922.88 30,943.01 0.00 3138 EPTH7 FMMA 2.50% 10/01/2043 05/13/2015 668,121.06 644,470.3 628,979.87 659,922.88 30,943.01 0.00 3138 EPTH7 FMMA 3.50 06/01/2042 11/05/2014 1,718,963.03 1,886,941.48 1,979,770.60 92,829.12 0.00 3138 LIVES 9 FMMA 3.50 06/01/2042 11/05/2014 1,718,962.56 1,776,306.09 1,732,379.9 1,811,428.65 <td>То</td> <td>otals for Cusip</td> <td></td> <td></td> <td></td> <td>2,535,287.03</td> <td>2,727,599.63</td> <td>2,655,562.36</td> <td>2,746,121.88</td> <td>90,559.52</td> <td>0.00</td>	То	otals for Cusip				2,535,287.03	2,727,599.63	2,655,562.36	2,746,121.88	90,559.52	0.00
STABLE FINMA STABLE FINMA STABLE STA	3138EH5Y	Y4 FNMA	3.00%	05/01/2027	05/18/2012	352,114.62	369,610.30	353,210.75	362,714.10	9,503.35	0.00
Totals for Cusip Totals for Cusip 1,049,462.78 1,049,462.78 1,050,610.99 1,148.21 0.00 3138EPTH7 FNMA 2.50% 10/01/2043 05/13/2015 663,120.35 644,470.33 628,979.87 659,922.88 30,943.01 0.00 3138EPTH7 FNMA 2.50% 10/01/2043 05/13/2015 663,121.66 644,470.31 628,981.11 659,924.8 30,943.07 0.00 3138EPTH7 FNMA 2.50% 10/01/2043 05/13/2015 663,121.06 644,470.69 628,980.50 659,923.44 30,943.04 0.00 3138LUSZ9 FNMA 3.50% 06/01/2042 11/05/2014 1,718,962.56 1,776,306.09 1,732,379.79 1,811,428.65 79,048.86 0.00 3138MIMS4 FNMA 3.50% 07/01/2042 08/13/2013 9,032,793.02 9,041,966.97 9,103,303.00 9,521,598.28 418,295.28 0.00 3138MGB38 FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 <	То	otals for Cusip				352,114.62	369,610.30	353,210.75	362,714.10	9,503.35	0.00
STABLEPTHY FNMA 10/01/2043 05/13/2015 663,120.35 644,470.03 628,979.87 659,922.88 30,943.01 0.00	3138EJRA	A8 FNMA	4.50%	09/01/2042	08/28/2019	967,525.46	1,049,462.78	1,049,462.78	1,050,610.99	1,148.21	0.00
STABLE STATE STA	То	otals for Cusip				967,525.46	1,049,462.78	1,049,462.78	1,050,610.99	1,148.21	0.00
STABLE STATE STA	3138EPTH	H7 FNMA	2.50%	10/01/2043	05/13/2015	663,120.35	644,470.03	628,979.87	659,922.88	30,943.01	0.00
Totals for Cusip 1,989,363.03 1,933,412.03 1,886,941.48 1,979,770.60 92,829.12 0.00 313BLUSZ9 FNMA 3.50% 06/01/2042 11/05/2014 1,718,962.56 1,776,306.09 1,732,379.79 1,811,428.65 79,048.66 0.00 Totals for Cusip FNMA 3.50% 07/01/2042 08/13/2013 9,032,793.02 9,041,966.97 9,103,303.00 9,521,598.28 418,295.28 0.00 Totals for Cusip FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00 Totals for Cusip FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00	3138EPTH	H7 FNMA	2.50%	10/01/2043	05/13/2015	663,121.66	644,471.31	628,981.11	659,924.18	30,943.07	0.00
3138LUS29 FNMA 3.50% 06/01/2042 11/05/2014 1,718,962.56 1,776,306.09 1,732,379.79 1,811,428.65 79,048.86 0.00 Totals for Cusip FNMA 3.50% 07/01/2042 08/13/2013 9,032,793.02 9,041,966.97 9,103,303.00 9,521,598.28 418,295.28 0.00 Totals for Cusip FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00 Totals for Cusip BR3,40.74 835,465.66 22,124.92 0.00	3138EPTH	H7 FNMA	2.50%	10/01/2043	05/13/2015	663,121.02	644,470.69	628,980.50	659,923.54	30,943.04	0.00
Totals for Cusip 1,718,962.56 1,776,306.09 1,732,379.79 1,811,428.65 79,048.86 0.00 3138M1MS4 FNMA 3.50% 07/01/2042 08/13/2013 9,032,793.02 9,041,966.97 9,103,303.00 9,521,598.28 418,295.28 0.00 3138MGB38 FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00 Totals for Cusip Totals for Cusip 1,718,962.56 1,776,306.09 1,732,379.79 9,103,303.00 9,521,598.28 418,295.28 0.00	То	otals for Cusip				1,989,363.03	1,933,412.03	1,886,941.48	1,979,770.60	92,829.12	0.00
3138M1MS4 FNMA 3.50% 07/01/2042 08/13/2013 9,032,793.02 9,041,966.97 9,103,303.00 9,521,598.28 418,295.28 0.00 Totals for Cusip FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00 Totals for Cusip 884,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00	3138LUSZ	Z9 FNMA	3.50%	06/01/2042	11/05/2014	1,718,962.56	1,776,306.09	1,732,379.79	1,811,428.65	79,048.86	0.00
Totals for Cusip 9,032,793.02 9,041,966.97 9,103,303.00 9,521,598.28 418,295.28 0.00 3138MGB38 FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00 Totals for Cusip 10.00 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00	То	otals for Cusip				1,718,962.56	1,776,306.09	1,732,379.79	1,811,428.65	79,048.86	0.00
3138MGB38 FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00 Totals for Cusip	3138M1M	S4 FNMA	3.50%	07/01/2042	08/13/2013	9,032,793.02	9,041,966.97	9,103,303.00	9,521,598.28	418,295.28	0.00
Totals for Cusip 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00	То	otals for Cusip				9,032,793.02	9,041,966.97	9,103,303.00	9,521,598.28	418,295.28	0.00
	3138MGB	38 FNMA	2.50%	12/01/2027	08/22/2013	824,401.49	808,943.96	813,340.74	835,465.66	22,124.92	0.00
	То	otals for Cusip				824,401.49	808,943.96	813,340.74	835,465.66	22,124.92	0.00
3138MLXD1 FNMA 3.00% 12/01/2042 08/15/2013 6,060,058.62 5,785,462.22 5,958,659.68 6,242,724.42 284,064.74 0.00	3138MLX	D1 FNMA	3.00%	12/01/2042	08/15/2013	6,060,058.62	5,785,462.22	5,958,659.68	6,242,724.42	284,064.74	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for 0	Cusip				6,060,058.62	5,785,462.22	5,958,659.68	6,242,724.42	284,064.74	0.00
3138W5GH5	FNMA	3.00%	06/01/2043	12/30/2013	540,318.29	514,906.44	530,913.84	556,435.61	25,521.77	0.00
Totals for 0	Cusip				540,318.29	514,906.44	530,913.84	556,435.61	25,521.77	0.00
3138W7GM0	FNMA	3.50%	03/01/2043	04/23/2013	1,286,417.84	1,377,673.12	1,296,423.24	1,360,766.67	64,343.43	0.00
Totals for 0	Cusip				1,286,417.84	1,377,673.12	1,296,423.24	1,360,766.67	64,343.43	0.00
3138W7GZ1	FNMA	3.00%	03/01/2043	10/08/2019	1,520,296.82	1,570,181.56	1,570,181.56	1,565,968.10	0.00	(4,213.46)
Totals for 0	Cusip				1,520,296.82	1,570,181.56	1,570,181.56	1,565,968.10	0.00	(4,213.46)
3138WARU3	FNMA	3.00%	08/01/2043	01/02/2014	241,057.94	229,306.34	235,025.87	244,512.22	9,486.35	0.00
3138WARU3	FNMA	3.00%	08/01/2043	01/02/2014	241,057.95	229,306.34	235,025.89	244,512.23	9,486.34	0.00
Totals for 0	Cusip				482,115.89	458,612.68	470,051.76	489,024.45	18,972.69	0.00
3138WCUT8	FNMA	4.00%	09/01/2044	04/02/2015	523,974.29	560,713.89	535,333.29	555,173.48	19,840.19	0.00
Totals for 0	Cusip				523,974.29	560,713.89	535,333.29	555,173.48	19,840.19	0.00
3138WEGZ6	FNMA	3.00%	04/01/2045	03/18/2015	1,776,171.39	1,804,895.39	1,741,862.68	1,822,961.64	81,098.96	0.00
Totals for 0	Cusip				1,776,171.39	1,804,895.39	1,741,862.68	1,822,961.64	81,098.96	0.00
3138WEV30	FNMA	3.50%	06/01/2045	09/11/2017	10,327,061.07	10,707,468.07	10,363,977.63	10,782,635.75	418,658.12	0.00
Totals for 0	Cusip				10,327,061.07	10,707,468.07	10,363,977.63	10,782,635.75	418,658.12	0.00
3138WFT48	FNMA	3.00%	10/01/2030	01/26/2018	624,023.31	629,191.00	624,439.63	643,278.35	18,838.72	0.00
Totals for 0	Cusip				624,023.31	629,191.00	624,439.63	643,278.35	18,838.72	0.00
3138WG4K7	FNMA	2.50%	05/01/2046	10/07/2016	1,093,211.45	1,096,200.71	1,032,495.92	1,087,938.22	55,442.30	0.00
Totals for 0	Cusip				1,093,211.45	1,096,200.71	1,032,495.92	1,087,938.22	55,442.30	0.00
3138WG5R1	FNMA	3.00%	05/01/2046	08/07/2019	5,859,556.60	6,012,912.19	6,012,912.19	6,004,936.07	0.00	(7,976.12)
Totals for 0	Cusip				5,859,556.60	6,012,912.19	6,012,912.19	6,004,936.07	0.00	(7,976.12)
3138WGAE4	FNMA	4.00%	12/01/2045	11/08/2016	4,096,761.38	4,388,815.66	4,180,608.74	4,340,765.51	160,156.77	0.00
Totals for 0	Cusip				4,096,761.38	4,388,815.66	4,180,608.74	4,340,765.51	160,156.77	0.00
3138WGGZ1	FNMA	4.00%	01/01/2046	11/02/2016	2,006,515.67	2,149,323.14	2,047,479.39	2,126,083.60	78,604.21	0.00
Totals for 0	Cusip				2,006,515.67	2,149,323.14	2,047,479.39	2,126,083.60	78,604.21	0.00
3138WHLL4	FNMA	2.50%	07/01/2046	10/05/2016	2,252,389.11	2,261,715.40	2,127,293.50	2,241,524.40	114,230.90	0.00
Totals for 0	Cusip				2,252,389.11	2,261,715.40	2,127,293.50	2,241,524.40	114,230.90	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
3138WHRP9	FNMA	2.00%	08/01/2031	08/09/2016	2,108,030.05	2,139,485.79	2,017,695.96	2,095,305.47	77,609.51	0.00
Totals for Cus	•				2,108,030.05	2,139,485.79	2,017,695.96	2,095,305.47	77,609.51	0.00
3138WJM96	FNMA	3.00%	12/01/2046	01/22/2018	835,558.32	822,241.61	814,905.34	855,785.07	40,879.73	0.00
Totals for Cus	ip				835,558.32	822,241.61	814,905.34	855,785.07	40,879.73	0.00
3138WJPN2	FNMA	3.50%	12/01/2046	02/06/2019	2,549,993.12	2,559,555.60	2,559,555.60	2,646,660.55	87,104.95	0.00
Totals for Cus	ip				2,549,993.12	2,559,555.60	2,559,555.60	2,646,660.55	87,104.95	0.00
3138WVPH8	FNMA	3.00%	06/01/2043	01/02/2014	320,009.45	304,408.98	314,468.76	329,573.57	15,104.81	0.00
Totals for Cus	ip				320,009.45	304,408.98	314,468.76	329,573.57	15,104.81	0.00
3138X0M54	FNMA	2.50%	07/01/2028	11/26/2013	315,211.16	314,915.65	310,988.49	319,427.51	8,439.02	0.00
3138X0M54	FNMA	2.50%	07/01/2028	11/26/2013	26,477.16	26,452.33	26,122.47	26,831.33	708.86	0.00
Totals for Cus	ip				341,688.32	341,367.98	337,110.96	346,258.84	9,147.88	0.00
3138X2MH4	FNMA	4.00%	10/01/2043	08/24/2017	1,055,974.46	1,115,703.02	1,084,175.23	1,127,140.38	42,965.15	0.00
Totals for Cus	ip				1,055,974.46	1,115,703.02	1,084,175.23	1,127,140.38	42,965.15	0.00
3138X6CB9	FNMA	2.50%	08/01/2028	11/26/2013	299,631.40	299,350.48	295,614.58	303,644.63	8,030.05	0.00
3138X6CB9	FNMA	2.50%	08/01/2028	11/26/2013	11,213.47	11,202.95	11,063.14	11,363.66	300.52	0.00
Totals for Cus	ip				310,844.87	310,553.43	306,677.72	315,008.29	8,330.57	0.00
3138XABP0	FNMA	3.00%	07/01/2043	01/02/2014	323,193.47	307,437.80	317,601.52	329,336.90	11,735.38	0.00
Totals for Cus	ip				323,193.47	307,437.80	317,601.52	329,336.90	11,735.38	0.00
3138Y5DZ6	FNMA	3.50%	07/01/2027	01/09/2015	1,867,547.82	1,982,737.58	1,890,370.54	1,942,070.75	51,700.21	0.00
Totals for Cus	ip				1,867,547.82	1,982,737.58	1,890,370.54	1,942,070.75	51,700.21	0.00
3138YVER6	FNMA	3.50%	11/01/2045	11/05/2015	2,595,189.76	2,688,150.26	2,603,797.42	2,709,837.69	106,040.27	0.00
Totals for Cus	ip				2,595,189.76	2,688,150.26	2,603,797.42	2,709,837.69	106,040.27	0.00
3138YWJV0	FNMA	3.50%	10/01/2045	09/12/2016	3,687,387.58	3,877,590.53	3,699,999.56	3,849,552.88	149,553.32	0.00
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	387,505.47	398,949.00	388,830.85	404,547.33	15,716.48	0.00
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	240,300.96	247,397.35	241,122.85	250,869.00	9,746.15	0.00
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	655,898.99	675,268.48	658,142.36	684,744.36	26,602.00	0.00
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	655,899.00	675,268.49	658,142.37	684,744.37	26,602.00	0.00
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	655,898.99	675,268.48	658,142.36	684,744.36	26,602.00	0.00
Totals for Cus	ip				6,282,890.99	6,549,742.33	6,304,380.35	6,559,202.30	254,821.95	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31390CTC0	FNMA	7.00%	05/01/2032	08/20/2002	52,186.03	54,436.54	56,931.71	54,783.23	0.00	(2,148.48)
Totals for Cusig					52,186.03	54,436.54	56,931.71	54,783.23	0.00	(2,148.48)
31390GBM8	FNMA	7.00%	05/01/2032	07/26/2004	14,015.71	14,871.97	16,150.72	16,564.36	413.64	0.00
Totals for Cusin					14,015.71	14,871.97	16,150.72	16,564.36	413.64	0.00
31390GHF7	FNMA	7.00%	06/01/2032	10/28/2002	7,692.68	8,034.05	8,532.10	8,720.01	187.91	0.00
Totals for Cusip					7,692.68	8,034.05	8,532.10	8,720.01	187.91	0.00
31390LP26	FNMA	6.50%	09/01/2032	09/27/2002	102,039.31	105,977.40	111,801.39	114,222.81	2,421.42	0.00
Totals for Cusig					102,039.31	105,977.40	111,801.39	114,222.81	2,421.42	0.00
31390REE9	FNMA	7.00%	07/01/2032	07/26/2004	54,515.99	57,846.59	60,797.55	62,093.92	1,296.37	0.00
Totals for Cusip					54,515.99	57,846.59	60,797.55	62,093.92	1,296.37	0.00
31390VPW8	FNMA	6.50%	09/01/2032	09/18/2002	120,125.82	124,893.33	131,361.34	133,904.67	2,543.33	0.00
Totals for Cusip)				120,125.82	124,893.33	131,361.34	133,904.67	2,543.33	0.00
31391AVP1	FNMA	6.50%	09/01/2032	09/18/2002	3,743.71	3,887.63	4,020.23	4,155.30	135.07	0.00
Totals for Cusip					3,743.71	3,887.63	4,020.23	4,155.30	135.07	0.00
31391R2D3	FNMA	5.50%	12/01/2032	02/29/2012	968.54	1,058.31	1,031.65	1,063.08	31.43	0.00
Totals for Cusip					968.54	1,058.31	1,031.65	1,063.08	31.43	0.00
31391STK6	FNMA	5.50%	02/01/2033	06/16/2011	257,130.81	279,438.91	274,382.98	289,093.22	14,710.24	0.00
Totals for Cusip					257,130.81	279,438.91	274,382.98	289,093.22	14,710.24	0.00
31400B2F2	FNMA	5.00%	02/01/2033	03/10/2005	20,735.97	20,360.13	21,721.57	22,154.58	433.01	0.00
Totals for Cusip					20,735.97	20,360.13	21,721.57	22,154.58	433.01	0.00
31400CCG7	FNMA	5.50%	02/01/2033	02/29/2012	11,320.45	12,369.84	12,129.56	12,343.78	214.22	0.00
Totals for Cusip					11,320.45	12,369.84	12,129.56	12,343.78	214.22	0.00
31400DWE8	FNMA	6.50%	04/01/2033	05/05/2003	283,412.38	298,512.98	319,053.32	321,664.56	2,611.24	0.00
31400DWE8	FNMA	6.50%	04/01/2033	12/04/2003	49,289.07	51,483.96	55,487.49	55,941.62	454.13	0.00
Totals for Cusip)				332,701.45	349,996.94	374,540.81	377,606.18	3,065.37	0.00
31400RKS9	FNMA	5.00%	03/01/2033	06/29/2004	17,209.13	16,526.15	18,261.45	18,835.33	573.88	0.00
Totals for Cusip)				17,209.13	16,526.15	18,261.45	18,835.33	573.88	0.00
31401XAE7	FNMA	5.50%	08/01/2033	05/12/2004	377,847.06	371,411.84	406,844.29	422,390.76	15,546.47	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
-	for Cusip	обарон.	matzato	mado Dato	377,847.06	371,411.84	406,844.29	422,390.76	15,546.47	0.00
31402CVN9	FNMA	5.50%	01/01/2034	05/18/2004	294,160.16	290,299.30	316,794.74	331,084.57	14,289.83	0.00
	for Cusip				294,160.16	290,299.30	316,794.74	331,084.57	14,289.83	0.00
31402CVZ2	FNMA	5.00%	03/01/2034	07/05/2005	689,473.78	685,810.93	732,066.99	759,832.55	27,765.56	0.00
	for Cusip				689,473.78	685,810.93	732,066.99	759,832.55	27,765.56	0.00
31402CYK2	FNMA	5.00%	04/01/2034	11/15/2010	246,534.66	261,788.99	261,761.28	271,682.97	9,921.69	0.00
31402CYK2	FNMA	5.00%	04/01/2034	03/15/2011	266,748.86	282,337.02	283,223.97	293,959.16	10,735.19	0.00
Totals	for Cusip				513,283.52	544,126.01	544,985.25	565,642.13	20,656.88	0.00
31402EZJ0	FNMA	5.50%	09/01/2033	08/23/2005	243,928.06	245,490.74	262,640.80	273,519.81	10,879.01	0.00
Totals	for Cusip				243,928.06	245,490.74	262,640.80	273,519.81	10,879.01	0.00
31402QLK5	FNMA	4.50%	08/01/2033	02/14/2005	27,530.20	26,893.59	28,624.50	29,531.22	906.72	0.00
Totals	for Cusip				27,530.20	26,893.59	28,624.50	29,531.22	906.72	0.00
31402QP70	FNMA	5.50%	09/01/2033	04/27/2004	362,113.04	363,216.34	389,776.24	398,856.77	9,080.53	0.00
Totals	for Cusip				362,113.04	363,216.34	389,776.24	398,856.77	9,080.53	0.00
31402QT35	FNMA	6.50%	10/01/2024	07/01/2009	311,290.40	334,842.80	334,281.97	345,513.94	11,231.97	0.00
Totals	for Cusip				311,290.40	334,842.80	334,281.97	345,513.94	11,231.97	0.00
31402RDF3	FNMA	6.00%	04/01/2035	05/22/2008	197,469.41	201,665.66	215,404.50	226,423.69	11,019.19	0.00
31402RDF3	FNMA	6.00%	04/01/2035	06/19/2008	266,986.51	268,822.05	291,235.45	306,133.85	14,898.40	0.00
Totals	for Cusip				464,455.92	470,487.71	506,639.95	532,557.54	25,917.59	0.00
31402RT41	FNMA	5.50%	11/01/2034	02/29/2012	15,650.93	17,101.79	16,822.56	17,577.08	754.52	0.00
Totals	for Cusip				15,650.93	17,101.79	16,822.56	17,577.08	754.52	0.00
31402UR87	FNMA	4.50%	10/01/2033	08/19/2004	272,008.44	260,448.04	283,071.32	293,381.01	10,309.69	0.00
Totals	for Cusip				272,008.44	260,448.04	283,071.32	293,381.01	10,309.69	0.00
31402V4E7	FNMA	5.00%	09/01/2033	12/12/2010	954.70	1,009.67	1,013.69	1,052.08	38.39	0.00
Totals	for Cusip				954.70	1,009.67	1,013.69	1,052.08	38.39	0.00
31402VTU4	FNMA	4.50%	09/01/2033	08/16/2004	175,193.89	167,337.53	182,249.13	188,287.26	6,038.13	0.00
Totals	for Cusip				175,193.89	167,337.53	182,249.13	188,287.26	6,038.13	0.00
31402YAN4	FNMA	6.00%	11/01/2033	03/16/2004	30,035.28	31,382.17	32,228.39	33,062.11	833.72	0.00
Totals	for Cusip				30,035.28	31,382.17	32,228.39	33,062.11	833.72	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31403C4X6	FNMA	6.00%	12/01/2020	07/01/2009	410.77	437.96	414.11	410.52	0.00	(3.59)
Totals for Cus					410.77	437.96	414.11	410.52	0.00	(3.59)
31403CUZ2	FNMA	6.00%	10/01/2035	02/29/2012	15,818.72	17,511.95	17,247.92	18,113.96	866.04	0.00
Totals for Cu	sip				15,818.72	17,511.95	17,247.92	18,113.96	866.04	0.00
31403CZM6	FNMA	5.00%	01/01/2036	03/10/2009	626,764.46	641,797.03	665,733.82	690,603.83	24,870.01	0.00
Totals for Cu	sip				626,764.46	641,797.03	665,733.82	690,603.83	24,870.01	0.00
31403DBY4	FNMA	5.00%	03/01/2036	11/15/2010	84,667.88	89,827.36	89,917.39	93,323.32	3,405.93	0.00
Totals for Cu	sip				84,667.88	89,827.36	89,917.39	93,323.32	3,405.93	0.00
31403DDX4	FNMA	5.50%	04/01/2036	07/01/2009	813,937.00	843,307.10	876,335.34	915,930.26	39,594.92	0.00
Totals for Cus	sip				813,937.00	843,307.10	876,335.34	915,930.26	39,594.92	0.00
31403DED7	FNMA	5.50%	04/01/2036	03/21/2007	70,892.24	70,543.30	76,311.23	79,776.57	3,465.34	0.00
Totals for Cus	sip				70,892.24	70,543.30	76,311.23	79,776.57	3,465.34	0.00
31403DJZ3	FNMA	5.00%	06/01/2036	11/15/2010	58,283.03	61,834.66	61,879.25	64,247.78	2,368.53	0.00
Totals for Cu	sip				58,283.03	61,834.66	61,879.25	64,247.78	2,368.53	0.00
31403DWD7	FNMA	5.00%	12/01/2033	12/12/2010	1,425.01	1,507.04	1,513.05	1,570.25	57.20	0.00
Totals for Cus	sip				1,425.01	1,507.04	1,513.05	1,570.25	57.20	0.00
31403DWK1	FNMA	6.00%	11/01/2036	07/22/2009	537,869.17	565,603.06	586,811.92	616,785.93	29,974.01	0.00
Totals for Cus	sip				537,869.17	565,603.06	586,811.92	616,785.93	29,974.01	0.00
31403H6V7	FNMA	7.00%	11/01/2033	11/12/2003	37,001.20	39,221.29	40,502.10	41,378.79	876.69	0.00
Totals for Cus	sip				37,001.20	39,221.29	40,502.10	41,378.79	876.69	0.00
31403JT71	FNMA	6.00%	11/01/2033	03/16/2004	44,424.25	46,416.41	47,680.67	49,053.99	1,373.32	0.00
Totals for Cus	sip				44,424.25	46,416.41	47,680.67	49,053.99	1,373.32	0.00
31403MC98	FNMA	6.00%	11/01/2033	03/16/2004	40,534.35	42,352.06	43,524.31	44,802.63	1,278.32	0.00
Totals for Cus	sip				40,534.35	42,352.06	43,524.31	44,802.63	1,278.32	0.00
31403MNE5	FNMA	6.00%	11/01/2033	03/16/2004	37,058.63	38,720.48	39,784.72	40,881.59	1,096.87	0.00
Totals for Cus	sip				37,058.63	38,720.48	39,784.72	40,881.59	1,096.87	0.00
31403MU49	FNMA	5.50%	12/01/2033	05/10/2004	155,652.01	152,849.06	165,752.94	174,785.35	9,032.41	0.00
Totals for Cus	sip				155,652.01	152,849.06	165,752.94	174,785.35	9,032.41	0.00



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Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31403R	LM8	FNMA	5.50%	12/01/2033	09/19/2005	152,963.43	153,632.64	164,634.70	172,019.57	7,384.87	0.00
	Totals for Cusip					152,963.43	153,632.64	164,634.70	172,019.57	7,384.87	0.00
31403Y	RV7	FNMA	6.00%	03/01/2034	03/12/2004	58,124.61	60,862.85	62,424.47	64,086.09	1,661.62	0.00
	Totals for Cusip					58,124.61	60,862.85	62,424.47	64,086.09	1,661.62	0.00
31404M	ICF3	FNMA	5.00%	05/01/2034	12/12/2010	3,281.67	3,470.62	3,484.65	3,617.45	132.80	0.00
	Totals for Cusip					3,281.67	3,470.62	3,484.65	3,617.45	132.80	0.00
31405D	KJ5	FNMA	6.50%	07/01/2034	01/20/2005	126,067.96	132,371.37	139,260.60	143,039.06	3,778.46	0.00
	Totals for Cusip					126,067.96	132,371.37	139,260.60	143,039.06	3,778.46	0.00
31405E	GT6	FNMA	6.50%	08/01/2034	09/17/2004	46,541.78	48,897.98	50,602.12	51,711.10	1,108.98	0.00
	Totals for Cusip					46,541.78	48,897.98	50,602.12	51,711.10	1,108.98	0.00
31405H	HD3	FNMA	6.50%	09/01/2034	10/29/2004	118,529.11	125,381.56	127,516.49	131,560.30	4,043.81	0.00
	Totals for Cusip					118,529.11	125,381.56	127,516.49	131,560.30	4,043.81	0.00
31405N	ND3	FNMA	6.50%	09/01/2034	01/26/2005	11,981.56	12,575.02	12,866.50	13,298.82	432.32	0.00
	Totals for Cusip					11,981.56	12,575.02	12,866.50	13,298.82	432.32	0.00
31405Q	QA9	FNMA	4.50%	10/01/2034	05/12/2006	24,599.03	22,325.56	25,530.80	26,055.78	524.98	0.00
	Totals for Cusip					24,599.03	22,325.56	25,530.80	26,055.78	524.98	0.00
31405S	MW1	FNMA	6.00%	02/01/2035	02/02/2005	2,996.92	3,088.70	3,215.85	3,323.28	107.43	0.00
	Totals for Cusip					2,996.92	3,088.70	3,215.85	3,323.28	107.43	0.00
31405T	AE2	FNMA	6.00%	10/01/2034	01/28/2005	40,464.42	41,988.16	43,445.01	44,553.92	1,108.91	0.00
	Totals for Cusip					40,464.42	41,988.16	43,445.01	44,553.92	1,108.91	0.00
31406C	:UD8	FNMA	4.50%	12/01/2034	05/12/2006	61,819.19	56,105.76	64,009.16	65,076.45	1,067.29	0.00
	Totals for Cusip					61,819.19	56,105.76	64,009.16	65,076.45	1,067.29	0.00
31406D	A22	FNMA	6.00%	01/01/2035	02/02/2005	24,974.13	25,738.96	26,797.69	27,531.82	734.13	0.00
31406D	A22	FNMA	6.00%	01/01/2035	02/02/2005	24,974.20	25,739.03	26,797.77	27,531.90	734.13	0.00
31406D	A22	FNMA	6.00%	01/01/2035	02/02/2005	21,504.96	22,163.55	23,075.22	23,707.36	632.14	0.00
31406D	A22	FNMA	6.00%	01/01/2035	02/02/2005	24,974.14	25,738.97	26,797.70	27,531.83	734.13	0.00
31406D	A22	FNMA	6.00%	01/01/2035	02/02/2005	24,974.36	25,739.21	26,797.92	27,532.07	734.15	0.00
	Totals for Cusip)				121,401.79	125,119.72	130,266.30	133,834.98	3,568.68	0.00
31406E	ED2	FNMA	6.00%	02/01/2035	02/09/2005	270,161.13	280,376.61	298,374.57	308,944.46	10,569.89	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip	o				270,161.13	280,376.61	298,374.57	308,944.46	10,569.89	0.00
31406EVU5	FNMA	6.00%	02/01/2035	01/27/2005	274,604.85	285,031.26	303,286.14	314,603.69	11,317.55	0.00
31406EVU5	FNMA	6.00%	02/01/2035	02/02/2005	48,669.05	50,554.97	53,752.32	55,758.16	2,005.84	0.00
Totals for Cusip	p				323,273.90	335,586.23	357,038.46	370,361.85	13,323.39	0.00
31406H5P8	FNMA	4.50%	04/01/2020	01/23/2007	2,339.84	2,249.17	2,383.12	2,415.55	32.43	0.00
Totals for Cusip	•				2,339.84	2,249.17	2,383.12	2,415.55	32.43	0.00
31406J4G5	FNMA	6.00%	02/01/2035	02/02/2005	15,923.64	16,411.29	17,087.99	17,541.74	453.75	0.00
31406J4G5	FNMA	6.00%	02/01/2035	02/02/2005	3,993.82	4,116.12	4,285.86	4,399.66	113.80	0.00
Totals for Cusip	•				19,917.46	20,527.41	21,373.85	21,941.40	567.55	0.00
31406KGP9	FNMA	6.00%	02/01/2035	02/02/2005	11,476.24	11,827.71	12,508.00	13,135.76	627.76	0.00
Totals for Cusip	0				11,476.24	11,827.71	12,508.00	13,135.76	627.76	0.00
31406KY20	FNMA	5.50%	02/01/2035	02/15/2005	175,584.50	178,609.24	185,767.66	188,950.05	3,182.39	0.00
Totals for Cusip	0				175,584.50	178,609.24	185,767.66	188,950.05	3,182.39	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	14,648.08	15,096.69	15,794.83	16,152.10	357.27	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	29,864.11	30,778.68	32,202.08	32,930.46	728.38	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	22,790.95	23,488.91	24,575.19	25,131.05	555.86	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	20,958.01	21,599.84	22,598.77	23,109.91	511.14	0.00
Totals for Cusip	o				88,261.15	90,964.12	95,170.87	97,323.52	2,152.65	0.00
31406MLH7	FNMA	6.00%	01/01/2035	02/02/2005	1,666.10	1,717.11	1,788.04	1,837.47	49.43	0.00
Totals for Cusip	o				1,666.10	1,717.11	1,788.04	1,837.47	49.43	0.00
31406N4K7	FNMA	4.50%	02/01/2035	05/08/2008	65,813.34	62,954.57	68,505.57	71,373.90	2,868.33	0.00
Totals for Cusip	o				65,813.34	62,954.57	68,505.57	71,373.90	2,868.33	0.00
31406PGF0	FNMA	5.00%	03/01/2035	12/12/2010	1,277.34	1,350.89	1,355.51	1,363.20	7.69	0.00
Totals for Cusip	D				1,277.34	1,350.89	1,355.51	1,363.20	7.69	0.00
31406PTL3	FNMA	4.50%	03/01/2020	01/23/2007	38.06	36.59	38.76	39.29	0.53	0.00
Totals for Cusip	D				38.06	36.59	38.76	39.29	0.53	0.00
31406QCB1	FNMA	6.00%	03/01/2035	05/04/2005	267,938.22	275,641.46	287,815.00	295,812.64	7,997.64	0.00
Totals for Cusip	o .				267,938.22	275,641.46	287,815.00	295,812.64	7,997.64	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31406UUM8	FNMA	5.00%	04/01/2035	01/04/2007	1,626.86	1,583.20	1,722.50	1,735.80	13.30	0.00
Totals for Ci	sip				1,626.86	1,583.20	1,722.50	1,735.80	13.30	0.00
31406YQ52	FNMA	4.50%	05/01/2020	01/23/2007	50.12	48.18	51.05	51.74	0.69	0.00
Totals for Co	ısip				50.12	48.18	51.05	51.74	0.69	0.00
31407H6M3	FNMA	6.50%	08/01/2036	02/05/2007	23,653.54	24,111.84	26,932.81	26,861.91	0.00	(70.90)
Totals for Co	ısip				23,653.54	24,111.84	26,932.81	26,861.91	0.00	(70.90)
31407QQX7	FNMA	4.50%	08/01/2020	09/25/2006	366.75	355.52	373.53	378.62	5.09	0.00
Totals for Co	rsip				366.75	355.52	373.53	378.62	5.09	0.00
31407YMP1	FNMA	6.50%	12/01/2035	02/29/2012	49,092.82	55,828.84	54,900.69	56,338.95	1,438.26	0.00
Totals for Co	rsip				49,092.82	55,828.84	54,900.69	56,338.95	1,438.26	0.00
31407YRU5	FNMA	4.50%	10/01/2035	06/11/2009	63,611.10	61,921.43	66,203.49	68,945.81	2,742.32	0.00
Totals for Co	rsip				63,611.10	61,921.43	66,203.49	68,945.81	2,742.32	0.00
31408BYQ5	FNMA	6.00%	02/01/2036	10/02/2007	58,915.34	59,147.78	64,255.30	67,378.98	3,123.68	0.00
Totals for Co	usip				58,915.34	59,147.78	64,255.30	67,378.98	3,123.68	0.00
31408GY84	FNMA	6.00%	02/01/2036	10/02/2007	56,129.31	56,350.74	60,559.48	64,078.55	3,519.07	0.00
Totals for Co	sip				56,129.31	56,350.74	60,559.48	64,078.55	3,519.07	0.00
31408JHG9	FNMA	6.00%	02/01/2036	03/29/2007	146,664.70	147,850.61	158,189.68	164,198.24	6,008.56	0.00
Totals for Co	sip				146,664.70	147,850.61	158,189.68	164,198.24	6,008.56	0.00
31408JLB5	FNMA	6.50%	01/01/2036	02/29/2012	78,429.01	89,190.23	87,777.44	89,999.48	2,222.04	0.00
Totals for Co	ısip				78,429.01	89,190.23	87,777.44	89,999.48	2,222.04	0.00
31409AMY2	FNMA	5.50%	02/01/2021	03/14/2007	5,774.94	5,803.83	5,831.28	5,824.36	0.00	(6.92)
Totals for Co	ısip				5,774.94	5,803.83	5,831.28	5,824.36	0.00	(6.92)
31409BAE7	FNMA	6.00%	03/01/2036	10/02/2007	50,742.18	50,942.38	54,588.88	55,906.10	1,317.22	0.00
Totals for Co	ısip				50,742.18	50,942.38	54,588.88	55,906.10	1,317.22	0.00
31409BE60	FNMA	6.00%	03/01/2036	10/02/2007	148,844.61	149,431.83	162,071.08	170,521.12	8,450.04	0.00
Totals for Co	ısip				148,844.61	149,431.83	162,071.08	170,521.12	8,450.04	0.00
31409DY80	FNMA	6.00%	04/01/2036	09/26/2007	242,463.05	242,368.33	263,508.26	277,750.11	14,241.85	0.00
Totals for Co	ısip				242,463.05	242,368.33	263,508.26	277,750.11	14,241.85	0.00
31409VXT5	FNMA	6.50%	04/01/2036	02/29/2012	32,587.54	36,895.96	34,994.42	36,170.24	1,175.82	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	ls for Cusip				32,587.54	36,895.96	34,994.42	36,170.24	1,175.82	0.00
31409XAZ2	FNMA	4.50%	05/01/2021	09/25/2006	1,433.69	1,389.76	1,460.20	1,480.08	19.88	0.00
Total	ls for Cusip				1,433.69	1,389.76	1,460.20	1,480.08	19.88	0.00
3140EWWY7	7 FNMA	3.00%	02/01/2031	06/07/2016	3,933,937.34	4,111,579.19	3,926,871.31	4,031,081.91	104,210.60	0.00
Total	ls for Cusip				3,933,937.34	4,111,579.19	3,926,871.31	4,031,081.91	104,210.60	0.00
3140F5BM4	FNMA	2.50%	11/01/2031	09/11/2017	351,093.68	355,921.22	343,012.11	356,124.95	13,112.84	0.00
Total	ls for Cusip				351,093.68	355,921.22	343,012.11	356,124.95	13,112.84	0.00
3140GQ4H6	FNMA	4.00%	08/01/2047	02/12/2019	800,418.66	819,053.40	819,053.40	842,387.71	23,334.31	0.00
Total	ls for Cusip				800,418.66	819,053.40	819,053.40	842,387.71	23,334.31	0.00
3140H1W71	FNMA	3.50%	03/01/2033	09/06/2018	1,614,420.35	1,632,834.82	1,634,149.68	1,682,281.49	48,131.81	0.00
Total	ls for Cusip				1,614,420.35	1,632,834.82	1,634,149.68	1,682,281.49	48,131.81	0.00
3140J8KS1	FNMA	5.00%	05/01/2048	09/14/2018	2,087,056.00	2,194,343.71	2,188,141.30	2,231,973.68	43,832.38	0.00
Total	ls for Cusip				2,087,056.00	2,194,343.71	2,188,141.30	2,231,973.68	43,832.38	0.00
3140J9FS5	FNMA	4.00%	10/01/2048	12/07/2018	4,578,276.22	4,658,396.03	4,697,705.69	4,897,497.45	199,791.76	0.00
Total	ls for Cusip				4,578,276.22	4,658,396.03	4,697,705.69	4,897,497.45	199,791.76	0.00
3140J9G21	FNMA	3.50%	12/01/2030	11/14/2018	739,081.97	739,832.59	749,375.97	768,317.43	18,941.46	0.00
Total	ls for Cusip				739,081.97	739,832.59	749,375.97	768,317.43	18,941.46	0.00
3140J9Z38	FNMA	4.00%	01/01/2048	02/28/2019	17,970,148.60	18,385,708.31	18,385,708.31	18,877,648.11	491,939.80	0.00
Total	ls for Cusip				17,970,148.60	18,385,708.31	18,385,708.31	18,877,648.11	491,939.80	0.00
3140JAQ43	FNMA	4.00%	01/01/2048	05/08/2019	1,941,080.46	2,006,591.92	2,006,591.92	2,051,644.77	45,052.85	0.00
Total	ls for Cusip				1,941,080.46	2,006,591.92	2,006,591.92	2,051,644.77	45,052.85	0.00
3140Q72X4	FNMA	3.50%	11/01/2032	12/12/2018	901,697.86	907,474.37	913,656.15	942,312.02	28,655.87	0.00
Total	ls for Cusip				901,697.86	907,474.37	913,656.15	942,312.02	28,655.87	0.00
3140Q8XE0	FNMA	5.00%	01/01/2048	06/25/2018	1,448,178.91	1,532,354.31	1,517,123.33	1,549,253.96	32,130.63	0.00
Total	ls for Cusip				1,448,178.91	1,532,354.31	1,517,123.33	1,549,253.96	32,130.63	0.00
3140X4TZ9	FNMA	3.00%	12/01/2047	10/29/2019	8,117,910.82	8,277,732.19	8,277,732.19	8,327,684.62	49,952.43	0.00
Total	ls for Cusip				8,117,910.82	8,277,732.19	8,277,732.19	8,327,684.62	49,952.43	0.00
31410BAL8	FNMA	6.00%	05/01/2036	02/29/2012	20,795.44	22,917.70	22,658.91	23,196.23	537.32	0.00

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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 Cusi	р				20,795.44	22,917.70	22,658.91	23,196.23	537.32	0.00
31410BS70	FNMA	4.50%	04/01/2021	09/25/2006	552.06	535.15	562.26	569.92	7.66	0.00
Totals for Cusi	р				552.06	535.15	562.26	569.92	7.66	0.00
31410FYT6	FNMA	6.00%	02/01/2037	07/15/2009	386,466.25	404,763.04	421,525.01	442,910.00	21,384.99	0.00
Totals for Cusi	p				386,466.25	404,763.04	421,525.01	442,910.00	21,384.99	0.00
31410GAE3	FNMA	5.00%	12/01/2036	12/12/2010	58,083.80	61,428.16	61,689.18	64,049.60	2,360.42	0.00
Totals for Cusi	p				58,083.80	61,428.16	61,689.18	64,049.60	2,360.42	0.00
31410GCT8	FNMA	4.50%	05/01/2035	07/08/2009	150,506.98	152,129.63	156,762.54	163,057.29	6,294.75	0.00
Totals for Cusi	p				150,506.98	152,129.63	156,762.54	163,057.29	6,294.75	0.00
31410KJY1	FNMA	6.00%	05/01/2038	02/24/2009	133,511.89	137,757.13	144,569.57	153,079.08	8,509.51	0.00
Totals for Cusi	р				133,511.89	137,757.13	144,569.57	153,079.08	8,509.51	0.00
31410PXU2	FNMA	6.50%	09/01/2036	02/29/2012	42,410.21	48,017.24	47,380.96	48,791.27	1,410.31	0.00
Totals for Cusi	р				42,410.21	48,017.24	47,380.96	48,791.27	1,410.31	0.00
31410TVW2	FNMA	6.50%	09/01/2036	11/30/2006	254,763.63	260,296.76	286,418.36	293,076.26	6,657.90	0.00
Totals for Cusi	р				254,763.63	260,296.76	286,418.36	293,076.26	6,657.90	0.00
31410YWS9	FNMA	6.00%	10/01/2036	01/24/2007	444,503.84	447,212.52	489,872.12	512,385.91	22,513.79	0.00
Totals for Cusi	р				444,503.84	447,212.52	489,872.12	512,385.91	22,513.79	0.00
31411DAE9	FNMA	6.00%	11/01/2036	12/10/2007	41,565.53	42,010.40	45,301.25	46,548.59	1,247.34	0.00
Totals for Cusi	р				41,565.53	42,010.40	45,301.25	46,548.59	1,247.34	0.00
31411JHN9	FNMA	5.00%	02/01/2037	12/12/2010	2,630.94	2,782.47	2,773.51	2,897.07	123.56	0.00
Totals for Cusi	р				2,630.94	2,782.47	2,773.51	2,897.07	123.56	0.00
31411LBW0	FNMA	5.00%	02/01/2037	12/12/2010	23,170.17	24,585.74	24,387.62	25,526.96	1,139.34	0.00
Totals for Cusi	р				23,170.17	24,585.74	24,387.62	25,526.96	1,139.34	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	6,841.62	6,957.07	6,916.18	6,962.27	46.09	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	6,841.56	6,957.02	6,916.12	6,962.21	46.09	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	6,841.57	6,957.03	6,916.13	6,962.22	46.09	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	6,841.57	6,957.03	6,916.13	6,962.22	46.09	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	6,841.59	6,957.05	6,916.15	6,962.24	46.09	0.00
Totals for Cusi	р				34,207.91	34,785.20	34,580.71	34,811.16	230.45	0.00

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31411WAE7	FNMA	5.50%	04/01/2037	02/29/2012	470.11	512.36	498.01	517.80	19.79	0.00
Totals for Cus	sip				470.11	512.36	498.01	517.80	19.79	0.00
31411X2G9	FNMA	6.50%	05/01/2037	02/29/2012	20,174.38	22,810.12	22,087.15	23,300.03	1,212.88	0.00
Totals for Cus	sip				20,174.38	22,810.12	22,087.15	23,300.03	1,212.88	0.00
31411XVA0	FNMA	5.00%	05/01/2037	12/12/2010	16,460.59	17,408.37	17,367.42	17,960.63	593.21	0.00
Totals for Cus	sip				16,460.59	17,408.37	17,367.42	17,960.63	593.21	0.00
31412B4L3	FNMA	5.00%	01/01/2037	12/12/2010	381.58	403.53	403.61	419.63	16.02	0.00
Totals for Cus	sip				381.58	403.53	403.61	419.63	16.02	0.00
31412GTA9	FNMA	6.50%	08/01/2037	02/29/2012	59,598.68	67,422.35	64,760.71	66,403.87	1,643.16	0.00
Totals for Cus	sip				59,598.68	67,422.35	64,760.71	66,403.87	1,643.16	0.00
31412LKA7	FNMA	5.50%	05/01/2037	06/24/2008	781,137.09	762,951.24	843,833.78	881,865.33	38,031.55	0.00
Totals for Cus	sip				781,137.09	762,951.24	843,833.78	881,865.33	38,031.55	0.00
31412LYZ7	FNMA	6.00%	09/01/2037	02/29/2012	33,256.35	36,806.21	35,969.08	37,250.83	1,281.75	0.00
Totals for Cus	sip				33,256.35	36,806.21	35,969.08	37,250.83	1,281.75	0.00
31412N4U7	FNMA	5.00%	03/01/2039	12/12/2010	16,117.57	17,045.60	17,049.02	17,730.25	681.23	0.00
Totals for Cus	sip				16,117.57	17,045.60	17,049.02	17,730.25	681.23	0.00
31412Q2Y4	FNMA	4.50%	01/01/2040	01/18/2011	2,931.75	2,999.33	3,070.84	3,183.58	112.74	0.00
31412Q2Y4	FNMA	4.50%	01/01/2040	04/15/2011	46,825.95	47,718.56	49,047.52	50,848.20	1,800.68	0.00
Totals for Cus	sip				49,757.70	50,717.89	52,118.36	54,031.78	1,913.42	0.00
31412QNC9	FNMA	4.50%	09/01/2039	02/03/2010	1,998,358.42	2,017,717.52	2,092,417.75	2,180,077.98	87,660.23	0.00
Totals for Cus	ip				1,998,358.42	2,017,717.52	2,092,417.75	2,180,077.98	87,660.23	0.00
31412RKU0	FNMA	4.00%	09/01/2040	05/21/2014	503,533.63	531,542.68	517,759.24	539,939.75	22,180.51	0.00
Totals for Cus	ip				503,533.63	531,542.68	517,759.24	539,939.75	22,180.51	0.00
31413C2Y4	FNMA	6.50%	10/01/2037	02/29/2012	11,275.12	12,741.14	12,107.88	12,514.72	406.84	0.00
Totals for Cus	sip				11,275.12	12,741.14	12,107.88	12,514.72	406.84	0.00
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	6,190.83	6,255.87	6,289.97	6,337.99	48.02	0.00
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	6,190.79	6,255.83	6,289.93	6,337.95	48.02	0.00
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	6,016.50	6,079.73	6,112.85	6,159.51	46.66	0.00

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Cusip	Descri	ption Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31413DZ	L4 FNMA	6.00%	08/01/2022	09/05/2007	1,192.36	1,204.88	1,211.46	1,220.70	9.24	0.00
т	otals for Cusip				19,590.48	19,796.31	19,904.21	20,056.15	151.94	0.00
31413J5\	Y6 FNMA	6.00%	10/01/2037	11/28/2007	29,093.74	29,457.41	31,647.99	33,217.30	1,569.31	0.00
т	otals for Cusip				29,093.74	29,457.41	31,647.99	33,217.30	1,569.31	0.00
31413TT	36 FNMA	5.50%	11/01/2037	02/29/2012	1,092.90	1,191.12	1,172.97	1,222.48	49.51	0.00
т	otals for Cusip				1,092.90	1,191.12	1,172.97	1,222.48	49.51	0.00
31413UJ	42 FNMA	6.50%	10/01/2037	02/29/2012	13,349.56	15,089.48	14,335.56	14,817.22	481.66	0.00
т	otals for Cusip				13,349.56	15,089.48	14,335.56	14,817.22	481.66	0.00
31414BZ	F0 FNMA	5.00%	02/01/2023	07/25/2008	581.37	567.21	593.79	600.60	6.81	0.00
т	otals for Cusip				581.37	567.21	593.79	600.60	6.81	0.00
31414GA	N9 FNMA	5.00%	10/01/2023	07/25/2008	5,423.15	5,294.37	5,518.44	5,602.53	84.09	0.00
т	otals for Cusip				5,423.15	5,294.37	5,518.44	5,602.53	84.09	0.00
31414PT	H2 FNMA	4.50%	03/01/2038	02/29/2012	60,799.68	64,820.84	62,961.73	63,974.30	1,012.57	0.00
т	otals for Cusip				60,799.68	64,820.84	62,961.73	63,974.30	1,012.57	0.00
31414PZ	J1 FNMA	5.00%	03/01/2038	12/12/2010	10,018.15	10,630.21	10,556.58	10,788.02	231.44	0.00
т	otals for Cusip				10,018.15	10,630.21	10,556.58	10,788.02	231.44	0.00
31414R6	U4 FNMA	5.00%	04/01/2038	12/12/2010	11,563.68	12,270.15	12,185.18	12,467.64	282.46	0.00
т	otals for Cusip				11,563.68	12,270.15	12,185.18	12,467.64	282.46	0.00
31414ST	W3 FNMA	5.00%	04/01/2038	02/23/2011	5,588.56	5,810.37	5,889.84	6,149.18	259.34	0.00
т	otals for Cusip				5,588.56	5,810.37	5,889.84	6,149.18	259.34	0.00
31415LC	N5 FNMA	5.00%	05/01/2038	12/06/2010	52,241.85	55,249.85	55,059.41	57,498.16	2,438.75	0.00
31415LC	N5 FNMA	5.00%	05/01/2038	12/06/2010	52,241.82	55,249.80	55,059.38	57,498.13	2,438.75	0.00
31415LC	N5 FNMA	5.00%	05/01/2038	12/06/2010	52,241.80	55,249.78	55,059.35	57,498.10	2,438.75	0.00
31415LC	N5 FNMA	5.00%	05/01/2038	12/12/2010	46,294.12	48,959.63	48,790.92	50,952.00	2,161.08	0.00
31415LC	N5 FNMA	5.00%	05/01/2038	12/12/2010	11,412.19	12,069.28	12,027.68	12,560.43	532.75	0.00
т	otals for Cusip				214,431.78	226,778.34	225,996.74	236,006.82	10,010.08	0.00
31415VX	F7 FNMA	5.00%	09/01/2023	07/25/2008	5,595.34	5,458.96	5,692.87	5,780.41	87.54	0.00
т	otals for Cusip				5,595.34	5,458.96	5,692.87	5,780.41	87.54	0.00
31415W	A52 FNMA	4.00%	01/01/2039	02/29/2012	21,749.92	22,914.60	22,224.74	22,656.30	431.56	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cus	ip				21,749.92	22,914.60	22,224.74	22,656.30	431.56	0.00
31416BL55	FNMA	5.50%	05/01/2038	02/29/2012	863.92	942.13	930.09	970.74	40.65	0.00
Totals for Cus	ip				863.92	942.13	930.09	970.74	40.65	0.00
31416BLU0	FNMA	5.00%	04/01/2038	02/29/2012	3,691.73	3,990.03	3,897.30	4,062.11	164.81	0.00
Totals for Cus	ip				3,691.73	3,990.03	3,897.30	4,062.11	164.81	0.00
31416BMU9	FNMA	5.50%	08/01/2037	02/29/2012	85,072.79	92,959.12	91,378.16	94,897.81	3,519.65	0.00
Totals for Cus	ip				85,072.79	92,959.12	91,378.16	94,897.81	3,519.65	0.00
31416BQE1	FNMA	5.50%	09/01/2036	02/29/2012	100,067.92	109,344.31	107,747.45	112,629.96	4,882.51	0.00
Totals for Cus	ip				100,067.92	109,344.31	107,747.45	112,629.96	4,882.51	0.00
31416BQL5	FNMA	5.50%	09/01/2036	02/29/2012	76,434.26	83,519.79	82,312.45	86,028.68	3,716.23	0.00
Totals for Cus	ip				76,434.26	83,519.79	82,312.45	86,028.68	3,716.23	0.00
31416CH82	FNMA	5.00%	05/01/2039	12/12/2010	964.99	1,020.56	1,010.85	1,030.77	19.92	0.00
Totals for Cus	ip				964.99	1,020.56	1,010.85	1,030.77	19.92	0.00
31416CJF4	FNMA	5.00%	07/01/2039	12/12/2010	11,615.01	12,283.77	12,249.55	12,799.14	549.59	0.00
Totals for Cus	ip				11,615.01	12,283.77	12,249.55	12,799.14	549.59	0.00
31416CJQ0	FNMA	5.00%	07/01/2039	12/12/2010	288,271.69	306,108.49	304,093.58	317,690.70	13,597.12	0.00
Totals for Cus	ip				288,271.69	306,108.49	304,093.58	317,690.70	13,597.12	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	40,528.29	43,004.32	42,782.09	44,672.09	1,890.00	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	39,483.04	41,895.21	41,678.69	43,519.97	1,841.28	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	18,343.28	19,399.45	19,363.34	20,218.78	855.44	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	39,213.07	41,608.74	41,393.72	43,222.40	1,828.68	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	3,210.23	3,395.06	3,388.77	3,538.46	149.69	0.00
31416CLK0	FNMA	5.00%	04/01/2039	03/18/2011	1,045.17	1,094.15	1,103.31	1,152.03	48.72	0.00
31416CLK0	FNMA	5.00%	04/01/2039	04/26/2011	1,315.11	1,378.22	1,388.25	1,449.57	61.32	0.00
Totals for Cus	ip				143,138.19	151,775.15	151,098.17	157,773.30	6,675.13	0.00
31416Y4B1	FNMA	4.50%	09/01/2041	02/29/2012	309,748.87	333,316.36	324,158.23	336,428.60	12,270.37	0.00
Totals for Cus	ip				309,748.87	333,316.36	324,158.23	336,428.60	12,270.37	0.00
31416YLF3	FNMA	4.00%	01/01/2041	02/29/2012	24,263.96	25,563.26	24,949.51	26,017.58	1,068.07	0.00

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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					24,263.96	25,563.26	24,949.51	26,017.58	1,068.07	0.00
31417	A4E6	FNMA	3.00%	02/01/2027	04/28/2015	548,433.44	576,112.21	550,140.05	564,665.58	14,525.53	0.00
	Totals for Cusip					548,433.44	576,112.21	550,140.05	564,665.58	14,525.53	0.00
31417	AET2	FNMA	4.00%	10/01/2041	02/29/2012	523,239.35	551,421.88	538,025.08	561,094.12	23,069.04	0.00
	Totals for Cusip					523,239.35	551,421.88	538,025.08	561,094.12	23,069.04	0.00
31417	AQL6	FNMA	4.00%	12/01/2041	11/25/2015	971,137.66	1,031,985.50	998,501.50	1,040,245.69	41,744.19	0.00
	Totals for Cusip					971,137.66	1,031,985.50	998,501.50	1,040,245.69	41,744.19	0.00
31417	AX46	FNMA	3.50%	01/01/2042	08/12/2016	393,998.12	417,268.63	397,074.38	415,217.57	18,143.19	0.00
	Totals for Cusip					393,998.12	417,268.63	397,074.38	415,217.57	18,143.19	0.00
31417	BDC8	FNMA	3.50%	03/01/2042	11/05/2014	690,229.21	713,146.97	695,615.93	728,425.69	32,809.76	0.00
	Totals for Cusip					690,229.21	713,146.97	695,615.93	728,425.69	32,809.76	0.00
31417	BXH5	FNMA	3.50%	05/01/2042	08/16/2013	1,969,552.69	1,947,395.21	1,984,925.88	2,076,127.10	91,201.22	0.00
31417	BXH5	FNMA	3.50%	05/01/2042	08/22/2013	5,494,987.94	5,424,583.40	5,537,878.65	5,792,327.07	254,448.42	0.00
	Totals for Cusip					7,464,540.63	7,371,978.61	7,522,804.53	7,868,454.17	345,649.64	0.00
31417	DVR1	FNMA	3.50%	11/01/2042	08/15/2013	4,524,597.08	4,501,267.13	4,559,916.46	4,769,365.02	209,448.56	0.00
	Totals for Cusip					4,524,597.08	4,501,267.13	4,559,916.46	4,769,365.02	209,448.56	0.00
31417	ECJ8	FNMA	3.00%	12/01/2042	08/14/2013	1,478,244.15	1,420,962.21	1,453,697.24	1,522,945.22	69,247.98	0.00
	Totals for Cusip					1,478,244.15	1,420,962.21	1,453,697.24	1,522,945.22	69,247.98	0.00
31417	EDZ1	FNMA	4.00%	12/01/2042	09/14/2017	333,418.71	353,423.81	342,839.56	356,693.84	13,854.28	0.00
	Totals for Cusip					333,418.71	353,423.81	342,839.56	356,693.84	13,854.28	0.00
31417	ESE2	FNMA	2.50%	01/01/2028	08/15/2013	2,498,498.33	2,475,074.92	2,465,011.86	2,531,972.11	66,960.25	0.00
	Totals for Cusip					2,498,498.33	2,475,074.92	2,465,011.86	2,531,972.11	66,960.25	0.00
31417	F4U9	FNMA	3.00%	04/01/2043	05/23/2016	1,650,462.77	1,690,950.73	1,622,655.59	1,700,294.27	77,638.68	0.00
	Totals for Cusip					1,650,462.77	1,690,950.73	1,622,655.59	1,700,294.27	77,638.68	0.00
31417	FVU9	FNMA	3.50%	03/01/2043	08/07/2017	3,660,601.26	3,795,013.95	3,689,170.90	3,858,651.03	169,480.13	0.00
	Totals for Cusip					3,660,601.26	3,795,013.95	3,689,170.90	3,858,651.03	169,480.13	0.00
31417	GTY2	FNMA	3.00%	06/01/2043	03/24/2015	2,064,207.37	2,113,232.29	2,029,428.70	2,126,321.48	96,892.78	0.00
	Totals for Cusip					2,064,207.37	2,113,232.29	2,029,428.70	2,126,321.48	96,892.78	0.00
31417	WUE9	FNMA	4.50%	02/01/2040	11/17/2010	2,661.99	2,772.22	2,788.27	2,890.51	102.24	0.00

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31417WUE9	FNMA	4.50%	02/01/2040	11/17/2010	55,772.61	58,081.92	58,418.19	60,560.54	2,142.35	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	104,377.73	107,933.09	109,328.89	113,338.29	4,009.40	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	11,686.81	12,170.70	12,241.19	12,690.09	448.90	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	89,882.22	93,603.91	94,145.79	97,598.37	3,452.58	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	116,869.12	121,708.25	122,412.81	126,902.03	4,489.22	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	12,491.45	13,008.67	13,083.99	13,563.81	479.82	0.00
Totals for Cusip	0				393,741.93	409,278.76	412,419.13	427,543.64	15,124.51	0.00
31418ACH9	FNMA	4.00%	02/01/2042	02/29/2012	51,246.35	54,006.57	52,694.05	54,901.58	2,207.53	0.00
Totals for Cusip	0				51,246.35	54,006.57	52,694.05	54,901.58	2,207.53	0.00
31418ACQ9	FNMA	3.00%	02/01/2027	02/29/2012	127,631.74	132,667.21	128,028.98	130,979.24	2,950.26	0.00
Totals for Cusip	0				127,631.74	132,667.21	128,028.98	130,979.24	2,950.26	0.00
31418AKW7	FNMA	3.00%	10/01/2042	05/21/2015	2,839,968.94	2,874,137.29	2,794,102.11	2,926,284.83	132,182.72	0.00
Totals for Cusi	o				2,839,968.94	2,874,137.29	2,794,102.11	2,926,284.83	132,182.72	0.00
31418AUN6	FNMA	2.50%	07/01/2028	11/26/2013	21,822.44	21,801.99	21,530.01	22,114.25	584.24	0.00
31418AUN6	FNMA	2.50%	07/01/2028	11/26/2013	299,946.27	299,665.07	295,926.97	303,957.21	8,030.24	0.00
Totals for Cusi	D				321,768.71	321,467.06	317,456.98	326,071.46	8,614.48	0.00
31418BVH6	FNMA	4.00%	09/01/2045	05/08/2019	878,509.09	910,080.51	910,080.51	930,894.36	20,813.85	0.00
Totals for Cusi	D				878,509.09	910,080.51	910,080.51	930,894.36	20,813.85	0.00
31418C6A7	FNMA	4.50%	01/01/2049	07/12/2019	1,068,230.58	1,118,136.98	1,118,136.98	1,123,385.92	5,248.94	0.00
31418C6A7	FNMA	4.50%	01/01/2049	07/18/2019	2,534,677.29	2,655,866.55	2,655,866.55	2,665,548.84	9,682.29	0.00
Totals for Cusin	0				3,602,907.87	3,774,003.53	3,774,003.53	3,788,934.76	14,931.23	0.00
31418CDL5	FNMA	3.00%	11/01/2046	10/29/2019	1,490,620.74	1,519,734.42	1,519,734.42	1,526,660.58	6,926.16	0.00
Totals for Cusin	0				1,490,620.74	1,519,734.42	1,519,734.42	1,526,660.58	6,926.16	0.00
31418CDN1	FNMA	4.00%	11/01/2046	01/14/2019	810,776.00	828,955.12	828,955.12	854,949.18	25,994.06	0.00
Totals for Cusi	D				810,776.00	828,955.12	828,955.12	854,949.18	25,994.06	0.00
31418CFD1	FNMA	3.00%	01/01/2047	05/18/2018	1,482,247.91	1,419,136.57	1,445,610.60	1,516,765.73	71,155.13	0.00
Totals for Cusi	D				1,482,247.91	1,419,136.57	1,445,610.60	1,516,765.73	71,155.13	0.00
31418CFV1	FNMA	4.00%	01/01/2047	02/04/2019	454,317.92	464,114.15	464,114.15	478,475.67	14,361.52	0.00

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Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
To	otals for Cusip					454,317.92	464,114.15	464,114.15	478,475.67	14,361.52	0.00
31418CR9	97	FNMA	4.00%	12/01/2047	09/04/2018	1,054,156.16	1,072,850.95	1,075,786.05	1,106,215.57	30,429.52	0.00
To	otals for Cusip					1,054,156.16	1,072,850.95	1,075,786.05	1,106,215.57	30,429.52	0.00
31418CR	C0	FNMA	3.50%	11/01/2047	03/07/2018	2,010,940.50	2,004,695.59	2,011,506.84	2,091,541.45	80,034.61	0.00
31418CR	C0	FNMA	3.50%	11/01/2047	07/31/2018	2,878,405.04	2,853,219.00	2,879,215.68	2,993,775.03	114,559.35	0.00
To	otals for Cusip	3				4,889,345.54	4,857,914.59	4,890,722.52	5,085,316.48	194,593.96	0.00
31418CS5	54	FNMA	4.00%	01/01/2048	08/31/2018	1,553,461.86	1,583,135.42	1,584,875.43	1,630,470.55	45,595.12	0.00
To	otals for Cusip					1,553,461.86	1,583,135.42	1,584,875.43	1,630,470.55	45,595.12	0.00
31418CUE	B8	FNMA	4.00%	02/01/2048	09/06/2018	1,961,901.30	1,994,701.84	2,000,333.12	2,059,491.14	59,158.02	0.00
To	otals for Cusip					1,961,901.30	1,994,701.84	2,000,333.12	2,059,491.14	59,158.02	0.00
31418CV3	35	FNMA	4.00%	04/01/2048	09/05/2018	3,453,016.94	3,508,858.70	3,532,584.92	3,619,889.89	87,304.97	0.00
31418CV3	35	FNMA	4.00%	04/01/2048	10/12/2018	1,181,590.34	1,184,544.30	1,208,817.76	1,238,692.71	29,874.95	0.00
To	otals for Cusip					4,634,607.28	4,693,403.00	4,741,402.68	4,858,582.60	117,179.92	0.00
31418CX	N9	FNMA	4.00%	06/01/2048	10/02/2018	1,477,821.64	1,491,964.87	1,506,772.12	1,542,459.42	35,687.30	0.00
To	otals for Cusip					1,477,821.64	1,491,964.87	1,506,772.12	1,542,459.42	35,687.30	0.00
31418CXF	P4	FNMA	4.50%	06/01/2048	08/30/2018	3,153,813.67	3,274,422.39	3,267,147.18	3,331,500.26	64,353.08	0.00
31418CXF	P4	FNMA	4.50%	06/01/2048	08/30/2018	695,046.00	721,571.77	720,022.74	734,205.05	14,182.31	0.00
To	otals for Cusip					3,848,859.67	3,995,994.16	3,987,169.92	4,065,705.31	78,535.39	0.00
31418CYL	L2	FNMA	3.50%	06/01/2048	07/17/2019	2,736,511.54	2,805,351.91	2,805,351.91	2,827,661.57	22,309.66	0.00
To	otals for Cusip					2,736,511.54	2,805,351.91	2,805,351.91	2,827,661.57	22,309.66	0.00
31418CYN	N8	FNMA	4.50%	07/01/2048	06/18/2019	2,633,130.42	2,757,792.69	2,757,792.69	2,772,962.81	15,170.12	0.00
To	otals for Cusip					2,633,130.42	2,757,792.69	2,757,792.69	2,772,962.81	15,170.12	0.00
31418DFF	F4	FNMA	2.50%	09/01/2049	12/06/2019	1,814,205.02	1,789,472.30	1,789,472.30	1,794,217.92	4,745.62	0.00
To	otals for Cusip					1,814,205.02	1,789,472.30	1,789,472.30	1,794,217.92	4,745.62	0.00
31418PCI	U7	FNMA	4.00%	01/01/2041	02/29/2012	17,820.76	18,775.03	18,324.29	19,113.22	788.93	0.00
To	otals for Cusip					17,820.76	18,775.03	18,324.29	19,113.22	788.93	0.00
31418PU5	52	FNMA	4.00%	03/01/2040	02/29/2012	20,007.69	21,079.07	20,572.86	21,460.01	887.15	0.00
To	otals for Cusip					20,007.69	21,079.07	20,572.86	21,460.01	887.15	0.00
31418UCI	L6	FNMA	5.00%	05/01/2040	01/11/2011	18,894.42	19,827.34	20,056.68	20,839.45	782.77	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31418UCL6	FNMA	5.00%	05/01/2040	03/18/2011	5,258.52	5,505.01	5,581.98	5,799.84	217.86	0.00
Totals for Cu	sip				24,152.94	25,332.35	25,638.66	26,639.29	1,000.63	0.00
31418XYK8	FNMA	5.00%	08/01/2040	09/09/2010	580,114.47	617,187.41	615,799.94	639,653.18	23,853.24	0.00
Totals for Cu	sip				580,114.47	617,187.41	615,799.94	639,653.18	23,853.24	0.00
31419ADT1	FNMA	4.00%	07/01/2040	05/05/2011	2,109,388.61	2,119,276.39	2,168,661.34	2,261,308.93	92,647.59	0.00
Totals for Cu	sip				2,109,388.61	2,119,276.39	2,168,661.34	2,261,308.93	92,647.59	0.00
31419ASU2	FNMA	5.00%	09/01/2040	12/06/2010	3,397.91	3,593.57	3,603.21	3,748.92	145.71	0.00
Totals for Cu	sip				3,397.91	3,593.57	3,603.21	3,748.92	145.71	0.00
31419BCD5	FNMA	3.50%	06/01/2039	02/09/2011	1,423,326.46	1,318,578.53	1,431,034.14	1,478,427.77	47,393.63	0.00
Totals for Cu	sip				1,423,326.46	1,318,578.53	1,431,034.14	1,478,427.77	47,393.63	0.00
31419E2E8	FNMA	4.00%	10/01/2040	02/29/2012	296,061.07	311,914.88	304,424.64	317,390.68	12,966.04	0.00
Totals for Cu	sip				296,061.07	311,914.88	304,424.64	317,390.68	12,966.04	0.00
31419EEJ4	FNMA	4.50%	01/01/2041	01/06/2011	839,428.59	860,545.46	879,249.74	913,762.83	34,513.09	0.00
Totals for Cu	sip				839,428.59	860,545.46	879,249.74	913,762.83	34,513.09	0.00
31419FWK8	FNMA	4.00%	10/01/2040	02/29/2012	263,920.85	278,053.57	271,364.02	283,091.08	11,727.06	0.00
Totals for Cu	sip				263,920.85	278,053.57	271,364.02	283,091.08	11,727.06	0.00
31419FWS1	FNMA	4.00%	11/01/2040	12/07/2010	63,956.10	63,856.19	65,761.23	68,597.37	2,836.14	0.00
31419FWS1	FNMA	4.00%	11/01/2040	12/07/2010	62,512.23	62,414.54	64,276.62	67,048.72	2,772.10	0.00
Totals for Cu	sip				126,468.33	126,270.73	130,037.85	135,646.09	5,608.24	0.00
31419GXU3	FNMA	4.00%	10/01/2040	06/15/2011	3,620,156.50	3,650,135.95	3,722,304.95	3,883,713.99	161,409.04	0.00
Totals for Cu	sip				3,620,156.50	3,650,135.95	3,722,304.95	3,883,713.99	161,409.04	0.00
31419JA24	FNMA	4.00%	12/01/2040	02/29/2012	16,506.33	17,390.20	16,972.73	17,704.59	731.86	0.00
Totals for Cu	sip				16,506.33	17,390.20	16,972.73	17,704.59	731.86	0.00
31419JSM1	FNMA	4.00%	11/01/2040	02/29/2012	55,186.10	58,141.27	56,745.24	59,191.72	2,446.48	0.00
31419JSM1	FNMA	4.00%	11/01/2040	04/15/2016	46,117.66	49,403.56	47,420.59	49,465.06	2,044.47	0.00
Totals for Cu	sip				101,303.76	107,544.83	104,165.83	108,656.78	4,490.95	0.00
36176JDL1	GNMA	4.00%	07/15/2041	02/29/2012	85,385.06	92,085.91	88,067.75	90,879.87	2,812.12	0.00
Totals for Cu	sip				85,385.06	92,085.91	88,067.75	90,879.87	2,812.12	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36176MYU1	GNMA	4.00%	08/15/2041	02/29/2012	41,767.25	45,045.08	43,086.12	44,498.04	1,411.92	0.00
Totals for Cus	sip				41,767.25	45,045.08	43,086.12	44,498.04	1,411.92	0.00
36176RSU7	GNMA	4.00%	11/15/2041	02/29/2012	112,897.50	121,757.48	116,367.50	121,165.59	4,798.09	0.00
Totals for Cus	sip				112,897.50	121,757.48	116,367.50	121,165.59	4,798.09	0.00
36176W7E5	GNMA	3.50%	01/15/2042	03/03/2017	308,966.14	320,262.71	312,648.27	325,072.31	12,424.04	0.00
Totals for Cus	sip				308,966.14	320,262.71	312,648.27	325,072.31	12,424.04	0.00
36176XFP9	GNMA	3.50%	03/15/2042	12/17/2013	42,291.17	42,813.21	42,793.91	44,495.47	1,701.56	0.00
Totals for Cus	sip				42,291.17	42,813.21	42,793.91	44,495.47	1,701.56	0.00
36177PAW5	GNMA	3.50%	07/15/2042	12/17/2013	76,529.19	77,473.89	77,438.90	80,500.06	3,061.16	0.00
Totals for Cus	sip				76,529.19	77,473.89	77,438.90	80,500.06	3,061.16	0.00
36177UYC2	GNMA	3.50%	09/15/2042	12/17/2013	121,655.23	123,156.93	123,050.77	127,809.63	4,758.86	0.00
Totals for Cus	sip				121,655.23	123,156.93	123,050.77	127,809.63	4,758.86	0.00
36178D7F2	GNMA	3.00%	04/15/2043	11/14/2013	403,752.37	396,055.83	399,185.32	416,493.23	17,307.91	0.00
36178D7F2	GNMA	3.00%	04/15/2043	11/14/2013	201,876.00	198,027.74	199,592.48	208,246.42	8,653.94	0.00
36178D7F2	GNMA	3.00%	04/15/2043	11/14/2013	403,752.39	396,055.86	399,185.34	416,493.25	17,307.91	0.00
Totals for Cus	sip				1,009,380.76	990,139.43	997,963.14	1,041,232.90	43,269.76	0.00
36178WLC1	GNMA	3.50%	09/15/2042	12/17/2013	203,938.44	206,455.82	205,865.84	211,944.89	6,079.05	0.00
Totals for Cus	sip				203,938.44	206,455.82	205,865.84	211,944.89	6,079.05	0.00
36179BM68	GNMA	3.00%	02/15/2043	11/14/2013	182,449.94	179,057.50	181,002.34	188,190.17	7,187.83	0.00
Totals for Cus	sip				182,449.94	179,057.50	181,002.34	188,190.17	7,187.83	0.00
36179HUN9	GNMA	3.00%	12/15/2042	11/14/2013	162,491.51	159,470.21	160,477.25	167,778.02	7,300.77	0.00
Totals for Cus	sip				162,491.51	159,470.21	160,477.25	167,778.02	7,300.77	0.00
36179JQB6	GNMA	3.00%	03/15/2043	11/14/2013	47,275.48	46,396.46	46,881.93	48,599.96	1,718.03	0.00
Totals for Cus	sip				47,275.48	46,396.46	46,881.93	48,599.96	1,718.03	0.00
36179JWS2	GNMA	3.50%	05/15/2043	12/17/2013	124,051.61	125,582.88	125,438.57	130,213.86	4,775.29	0.00
Totals for Cus	sip				124,051.61	125,582.88	125,438.57	130,213.86	4,775.29	0.00
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 Cus	sip				0.01	0.01	0.00	0.00	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
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36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.28	342,738.08	334,119.55	343,474.09	9,354.54	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.28	342,738.07	334,119.55	343,474.09	9,354.54	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.28	342,738.08	334,119.55	343,474.09	9,354.54	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.27	342,738.07	334,119.54	343,474.08	9,354.54	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.64	342,738.43	334,119.94	343,474.47	9,354.53	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.32	342,738.12	334,119.60	343,474.13	9,354.53	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.28	342,738.08	334,119.55	343,474.09	9,354.54	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.29	342,738.09	334,119.56	343,474.10	9,354.54	0.00
Totals for Cus	ip				2,588,610.64	2,741,905.02	2,672,956.84	2,747,793.14	74,836.30	0.00
36179MK66	GNMA	3.00%	08/20/2042	03/22/2017	92,684.35	93,915.34	92,038.23	96,038.02	3,999.79	0.00
Totals for Cus	ip				92,684.35	93,915.34	92,038.23	96,038.02	3,999.79	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	283,655.07	307,588.46	286,883.81	299,664.66	12,780.85	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	283,655.42	307,633.19	286,884.16	299,665.03	12,780.87	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	283,655.37	307,633.14	286,884.11	299,664.97	12,780.86	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	283,655.35	307,633.12	286,884.09	299,664.95	12,780.86	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	141,827.55	153,816.39	143,441.91	149,832.34	6,390.43	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	141,827.24	153,816.05	143,441.60	149,832.02	6,390.42	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	141,827.82	153,816.69	143,442.19	149,832.63	6,390.44	0.00
Totals for Cus	ip				1,560,103.82	1,691,937.04	1,577,861.87	1,648,156.60	70,294.73	0.00
36179MNH9	GNMA	3.50%	09/20/2042	10/12/2012	1,580,809.84	1,722,526.96	1,598,822.26	1,664,259.94	65,437.68	0.00
36179MNH9	GNMA	3.50%	09/20/2042	10/26/2012	211,930.47	228,951.12	214,345.31	223,118.17	8,772.86	0.00
Totals for Cus	ip				1,792,740.31	1,951,478.08	1,813,167.57	1,887,378.11	74,210.54	0.00
36179MQP8	GNMA	3.50%	10/20/2042	08/22/2017	2,187,173.01	2,284,570.56	2,212,065.23	2,302,409.99	90,344.76	0.00
Totals for Cus	ip				2,187,173.01	2,284,570.56	2,212,065.23	2,302,409.99	90,344.76	0.00
36179MQQ6	GNMA	4.00%	10/20/2042	02/12/2013	2,839,424.57	3,066,356.70	2,930,852.71	3,014,196.89	83,344.18	0.00
Totals for Cus	ip				2,839,424.57	3,066,356.70	2,930,852.71	3,014,196.89	83,344.18	0.00
36179MX39	GNMA	3.00%	01/20/2043	11/12/2013	3,065,955.61	2,987,869.55	3,044,582.18	3,176,894.45	132,312.27	0.00
Totals for Cus	ip				3,065,955.61	2,987,869.55	3,044,582.18	3,176,894.45	132,312.27	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36179N2K3	GNMA II	4.00%	02/20/2044	10/17/2017	680,582.60	720,354.16	702,074.95	722,324.41	20,249.46	0.00
Totals	for Cusip				680,582.60	720,354.16	702,074.95	722,324.41	20,249.46	0.00
36179NBA5	GNMA II	3.00%	04/20/2043	03/30/2017	3,169,762.63	3,204,184.26	3,147,664.80	3,284,463.12	136,798.32	0.00
Totals	for Cusip				3,169,762.63	3,204,184.26	3,147,664.80	3,284,463.12	136,798.32	0.00
36179NDR6	GNMA II	3.50%	05/20/2043	05/15/2013	165,462.00	176,837.53	167,347.30	174,156.85	6,809.55	0.00
36179NDR6	GNMA II	3.50%	05/20/2043	12/10/2014	962,078.17	1,008,603.65	973,040.15	1,012,634.37	39,594.22	0.00
Totals	for Cusip				1,127,540.17	1,185,441.18	1,140,387.45	1,186,791.22	46,403.77	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.02	350,912.16	349,823.99	365,090.63	15,266.64	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.02	350,912.16	349,823.99	365,090.63	15,266.64	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.05	350,912.19	349,824.03	365,090.66	15,266.63	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	172,943.21	175,456.28	174,912.20	182,545.53	7,633.33	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.03	350,912.17	349,824.01	365,090.64	15,266.63	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.03	350,912.17	349,824.01	365,090.64	15,266.63	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.03	350,912.17	349,824.00	365,090.64	15,266.64	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.04	350,912.18	349,824.02	365,090.65	15,266.63	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.49	350,912.64	349,824.47	365,091.13	15,266.66	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.04	350,912.18	349,824.02	365,090.65	15,266.63	0.00
Totals	for Cusip				3,285,917.96	3,333,666.30	3,323,328.74	3,468,361.80	145,033.06	0.00
36179Q6P1	GNMA II	3.50%	03/20/2045	08/25/2016	1,842,832.44	1,954,842.13	1,858,137.28	1,921,220.91	63,083.63	0.00
Totals	for Cusip				1,842,832.44	1,954,842.13	1,858,137.28	1,921,220.91	63,083.63	0.00
36179QGE5	GNMA II	4.50%	06/20/2044	06/29/2017	1,759,309.96	1,878,063.38	1,848,808.92	1,887,891.40	39,082.48	0.00
Totals	for Cusip				1,759,309.96	1,878,063.38	1,848,808.92	1,887,891.40	39,082.48	0.00
36179QJR3	GNMA II	3.00%	07/20/2044	09/09/2016	381,918.67	399,284.03	378,842.65	395,135.97	16,293.32	0.00
Totals	for Cusip				381,918.67	399,284.03	378,842.65	395,135.97	16,293.32	0.00
36179QPH8	GNMA II	4.00%	09/20/2044	05/23/2017	582,380.52	617,778.34	600,771.28	617,456.26	16,684.98	0.00
Totals	for Cusip				582,380.52	617,778.34	600,771.28	617,456.26	16,684.98	0.00
36179QT50	GNMA II	4.00%	11/20/2044	10/10/2018	1,386,401.74	1,401,836.27	1,430,155.93	1,468,550.83	38,394.90	0.00
Totals	for Cusip				1,386,401.74	1,401,836.27	1,430,155.93	1,468,550.83	38,394.90	0.00
36179QWD9	GNMA II	3.00%	12/20/2044	03/02/2017	445,029.04	447,045.59	441,060.74	460,626.97	19,566.23	0.00

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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 Cus	ip				445,029.04	447,045.59	441,060.74	460,626.97	19,566.23	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.29	656,920.11	641,068.80	670,752.23	29,683.43	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.07	656,919.88	641,068.59	670,752.00	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.07	656,919.89	641,068.59	670,752.00	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.07	656,919.89	641,068.59	670,752.00	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	483,548.68	489,139.72	477,336.90	499,439.05	22,102.15	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.11	656,919.93	641,068.63	670,752.04	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
Totals for Cus	ip				8,276,481.85	8,372,178.72	8,170,160.30	8,548,463.39	378,303.09	0.00
36179R7J2	GNMA II	3.50%	04/20/2046	08/28/2018	3,809,725.92	3,827,881.64	3,839,609.82	3,967,338.13	127,728.31	0.00
Totals for Cus	ip				3,809,725.92	3,827,881.64	3,839,609.82	3,967,338.13	127,728.31	0.00
36179RBW8	GNMA II	3.00%	04/20/2045	09/19/2017	393,005.30	400,312.75	388,402.47	405,967.32	17,564.85	0.00
36179RBW8	GNMA II	3.00%	04/20/2045	09/20/2017	681,512.04	692,639.84	673,530.25	703,989.53	30,459.28	0.00
Totals for Cus	ip				1,074,517.34	1,092,952.59	1,061,932.72	1,109,956.85	48,024.13	0.00
36179RBX6	GNMA II	3.50%	04/20/2045	09/07/2016	3,884,285.64	4,125,991.39	3,916,545.65	4,040,319.45	123,773.80	0.00
36179RBX6	GNMA II	3.50%	04/20/2045	12/14/2016	1,276,923.44	1,331,691.50	1,287,528.62	1,328,218.13	40,689.51	0.00
Totals for Cus	ip				5,161,209.08	5,457,682.89	5,204,074.27	5,368,537.58	164,463.31	0.00
36179RD63	GNMA II	3.00%	05/20/2045	09/19/2017	858,912.06	874,882.45	848,764.00	889,632.99	40,868.99	0.00
Totals for Cus	ip				858,912.06	874,882.45	848,764.00	889,632.99	40,868.99	0.00
36179RJD2	GNMA II	3.00%	07/20/2045	09/19/2017	1,492,898.12	1,521,356.46	1,474,951.66	1,542,190.50	67,238.84	0.00
Totals for Cus	ip				1,492,898.12	1,521,356.46	1,474,951.66	1,542,190.50	67,238.84	0.00
36179RLQ0	GNMA II	4.00%	08/20/2045	03/07/2019	849,333.78	876,605.36	876,605.36	898,475.79	21,870.43	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for C	usip				849,333.78	876,605.36	876,605.36	898,475.79	21,870.43	0.00
36179RNX3	GNMA II	4.00%	09/20/2045	03/07/2019	69,589.13	71,763.80	71,763.80	73,221.86	1,458.06	0.00
36179RNX3	GNMA II	4.00%	09/20/2045	03/07/2019	342,601.64	353,307.94	353,307.94	360,486.31	7,178.37	0.00
Totals for C	usip				412,190.77	425,071.74	425,071.74	433,708.17	8,636.43	0.00
36179RQ36	GNMA II	4.00%	10/20/2045	06/02/2017	544,808.05	576,921.94	559,846.28	571,414.70	11,568.42	0.00
Totals for C	usip				544,808.05	576,921.94	559,846.28	571,414.70	11,568.42	0.00
36179RQZ5	GNMA II	3.00%	10/20/2045	09/20/2017	2,052,688.40	2,086,204.96	2,027,588.89	2,120,476.50	92,887.61	0.00
Totals for C	usip				2,052,688.40	2,086,204.96	2,027,588.89	2,120,476.50	92,887.61	0.00
36179RVC0	GNMA II	4.00%	12/20/2045	08/09/2017	1,184,451.88	1,250,151.95	1,221,794.78	1,252,986.03	31,191.25	0.00
Totals for C	usip				1,184,451.88	1,250,151.95	1,221,794.78	1,252,986.03	31,191.25	0.00
36179S5L7	GNMA II	3.50%	05/20/2047	09/09/2019	7,596,525.60	7,900,386.62	7,900,386.62	7,902,529.91	2,143.29	0.00
Totals for C	usip				7,596,525.60	7,900,386.62	7,900,386.62	7,902,529.91	2,143.29	0.00
36179S5M5	GNMA II	4.00%	05/20/2047	09/12/2018	1,484,842.60	1,516,279.51	1,521,380.72	1,551,037.09	29,656.37	0.00
Totals for C	usip				1,484,842.60	1,516,279.51	1,521,380.72	1,551,037.09	29,656.37	0.00
36179SEJ2	GNMA II	4.00%	06/20/2046	05/24/2017	1,103,841.11	1,166,018.42	1,135,264.20	1,162,988.69	27,724.49	0.00
Totals for C	usip				1,103,841.11	1,166,018.42	1,135,264.20	1,162,988.69	27,724.49	0.00
36179SGK7	GNMA II	3.00%	07/20/2046	02/15/2018	3,311,175.68	3,236,027.50	3,266,079.98	3,418,672.93	152,592.95	0.00
Totals for C	usip				3,311,175.68	3,236,027.50	3,266,079.98	3,418,672.93	152,592.95	0.00
36179SGL5	GNMA II	3.50%	07/20/2046	09/15/2017	4,969,826.03	5,180,655.38	5,004,983.68	5,162,628.39	157,644.71	0.00
36179SGL5	GNMA II	3.50%	07/20/2046	09/15/2017	2,957,777.47	3,084,176.23	2,978,701.43	3,072,523.23	93,821.80	0.00
36179SGL5	GNMA II	3.50%	07/20/2046	09/18/2017	827,225.65	862,382.75	833,077.63	859,317.53	26,239.90	0.00
36179SGL5	GNMA II	3.50%	07/20/2046	01/12/2018	2,050,895.69	2,110,579.96	2,065,404.17	2,130,459.35	65,055.18	0.00
Totals for C	usip				10,805,724.84	11,237,794.32	10,882,166.91	11,224,928.50	342,761.59	0.00
36179SJT5	GNMA II	3.50%	08/20/2046	08/30/2018	2,868,810.63	2,879,120.41	2,889,105.25	2,982,061.35	92,956.10	0.00
Totals for C	usip				2,868,810.63	2,879,120.41	2,889,105.25	2,982,061.35	92,956.10	0.00
36179SLS4	GNMA II	3.50%	09/20/2046	04/30/2019	880,886.21	896,852.27	896,852.27	916,164.15	19,311.88	0.00
Totals for C	usip				880,886.21	896,852.27	896,852.27	916,164.15	19,311.88	0.00
36179SNU7	GNMA II	3.00%	10/20/2046	04/25/2017	3,716,059.12	3,756,848.69	3,663,725.93	3,836,160.48	172,434.55	0.00
Totals for C	usip				3,716,059.12	3,756,848.69	3,663,725.93	3,836,160.48	172,434.55	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36179SQX8	GNMA II	4.00%	11/20/2046	12/27/2017	965,532.15	1,011,394.93	995,338.54	1,007,689.76	12,351.22	0.00
Totals for Cus	sip				965,532.15	1,011,394.93	995,338.54	1,007,689.76	12,351.22	0.00
36179SQY6	GNMA II	4.50%	11/20/2046	07/24/2017	1,569,293.41	1,666,393.44	1,651,332.06	1,680,731.82	29,399.76	0.00
36179SQY6	GNMA II	4.50%	11/20/2046	08/11/2017	529,190.76	561,314.30	556,855.51	566,769.57	9,914.06	0.00
Totals for Cus	sip				2,098,484.17	2,227,707.74	2,208,187.57	2,247,501.39	39,313.82	0.00
36179SSN8	GNMA II	2.50%	12/20/2046	09/28/2017	1,783,605.08	1,747,096.91	1,708,487.80	1,797,439.81	88,952.01	0.00
Totals for Cus	sip				1,783,605.08	1,747,096.91	1,708,487.80	1,797,439.81	88,952.01	0.00
36179SSQ1	GNMA II	3.50%	12/20/2046	12/18/2017	2,054,510.50	2,128,264.22	2,068,155.34	2,132,374.62	64,219.28	0.00
36179SSQ1	GNMA II	3.50%	12/20/2046	04/30/2019	272,384.18	277,236.02	277,236.02	282,707.30	5,471.28	0.00
36179SSQ1	GNMA II	3.50%	12/20/2046	04/30/2019	136,191.79	138,660.26	138,660.26	141,353.34	2,693.08	0.00
Totals for Cus	sip				2,463,086.47	2,544,160.50	2,484,051.62	2,556,435.26	72,383.64	0.00
36179SUV7	GNMA II	3.50%	01/20/2047	11/27/2018	3,604,054.45	3,553,372.44	3,627,990.46	3,735,467.36	107,476.90	0.00
Totals for Cus	sip				3,604,054.45	3,553,372.44	3,627,990.46	3,735,467.36	107,476.90	0.00
36179SWY9	GNMA II	4.00%	02/20/2047	11/03/2017	562,091.54	591,162.21	575,923.14	584,507.75	8,584.61	0.00
36179SWY9	GNMA II	4.00%	02/20/2047	11/14/2017	1,178,648.97	1,237,167.05	1,207,652.45	1,225,653.49	18,001.04	0.00
Totals for Cus	sip				1,740,740.51	1,828,329.26	1,783,575.59	1,810,161.24	26,585.65	0.00
36179SYT8	GNMA II	4.00%	03/20/2047	11/10/2017	3,672,699.88	3,844,570.75	3,770,218.39	3,837,135.17	66,916.78	0.00
Totals for Cus	sip				3,672,699.88	3,844,570.75	3,770,218.39	3,837,135.17	66,916.78	0.00
36179T7H2	GNMA II	3.00%	08/20/2048	10/24/2019	4,118,026.61	4,230,146.33	4,230,146.33	4,237,643.55	7,497.22	0.00
Totals for Cus	sip				4,118,026.61	4,230,146.33	4,230,146.33	4,237,643.55	7,497.22	0.00
36179T7J8	GNMA II	3.50%	08/20/2048	08/30/2019	3,563,786.88	3,705,085.45	3,705,085.45	3,674,621.15	0.00	(30,464.30)
36179T7J8	GNMA II	3.50%	08/20/2048	08/30/2019	2,140,875.19	2,225,757.54	2,225,757.54	2,207,456.71	0.00	(18,300.83)
Totals for Cus	sip				5,704,662.07	5,930,842.99	5,930,842.99	5,882,077.86	0.00	(48,765.13)
36179T7K5	GNMA II	4.00%	08/20/2048	07/08/2019	3,089,279.49	3,205,851.52	3,205,851.52	3,216,012.05	10,160.53	0.00
Totals for Cus	sip				3,089,279.49	3,205,851.52	3,205,851.52	3,216,012.05	10,160.53	0.00
36179TAK1	GNMA II	3.50%	06/20/2047	04/30/2019	2,903,229.48	2,952,221.47	2,952,221.47	3,002,084.50	49,863.03	0.00
36179TAK1	GNMA II	3.50%	06/20/2047	04/30/2019	1,046,512.80	1,064,581.49	1,064,581.49	1,082,146.58	17,565.09	0.00
Totals for Cus	sip				3,949,742.28	4,016,802.96	4,016,802.96	4,084,231.08	67,428.12	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36179TCX1	GNMA II	3.50%	07/20/2047	08/30/2019	7,280,908.48	7,582,383.59	7,582,383.59	7,563,746.36	0.00	(18,637.23)
Totals for Co	usip				7,280,908.48	7,582,383.59	7,582,383.59	7,563,746.36	0.00	(18,637.23)
36179TE35	GNMA II	4.50%	08/20/2047	10/25/2018	707,934.83	727,845.50	733,014.01	751,633.67	18,619.66	0.00
Totals for Co	usip				707,934.83	727,845.50	733,014.01	751,633.67	18,619.66	0.00
36179TG58	GNMA II	4.00%	09/20/2047	03/29/2019	7,828,688.15	8,104,832.88	8,104,832.88	8,209,100.47	104,267.59	0.00
Totals for Co	usip				7,828,688.15	8,104,832.88	8,104,832.88	8,209,100.47	104,267.59	0.00
36179TLS2	GNMA II	3.50%	11/20/2047	04/30/2019	2,776,767.53	2,824,927.10	2,824,927.10	2,881,916.33	56,989.23	0.00
Totals for Co	usip				2,776,767.53	2,824,927.10	2,824,927.10	2,881,916.33	56,989.23	0.00
36179TNS0	GNMA II	4.00%	12/20/2047	04/03/2019	4,382,593.92	4,524,001.06	4,524,001.06	4,576,048.85	52,047.79	0.00
Totals for Co	usip				4,382,593.92	4,524,001.06	4,524,001.06	4,576,048.85	52,047.79	0.00
36179TQR9	GNMA II	4.50%	01/20/2048	08/17/2018	176,128.46	182,974.08	182,367.96	184,971.24	2,603.28	0.00
36179TQR9	GNMA II	4.50%	01/20/2048	09/18/2018	1,211,559.01	1,253,206.35	1,254,479.48	1,272,387.06	17,907.58	0.00
36179TQR9	GNMA II	4.50%	01/20/2048	09/28/2018	106,630.28	110,187.40	110,407.75	111,983.81	1,576.06	0.00
Totals for Co	usip				1,494,317.75	1,546,367.83	1,547,255.19	1,569,342.11	22,086.92	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	07/24/2018	78,989.51	81,892.99	81,968.13	83,385.24	1,417.11	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	08/17/2018	88,044.15	91,466.17	91,364.21	92,943.76	1,579.55	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	08/17/2018	318,414.53	330,790.40	330,421.63	336,134.13	5,712.50	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	09/28/2018	406,235.11	419,786.86	421,553.85	428,841.88	7,288.03	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	09/24/2018	3,677,005.04	3,795,358.65	3,815,661.33	3,881,628.46	65,967.13	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	09/28/2018	104,199.54	107,675.59	108,128.78	109,998.19	1,869.41	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	10/04/2018	1,496,212.30	1,538,819.27	1,552,633.02	1,579,475.74	26,842.72	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	01/11/2019	792,430.76	821,280.19	821,280.19	836,529.12	15,248.93	0.00
Totals for Co	usip				6,961,530.94	7,187,070.12	7,223,011.14	7,348,936.52	125,925.38	0.00
36179TUC7	GNMA II	4.50%	03/20/2048	07/26/2018	307,348.47	318,297.76	318,236.54	323,679.66	5,443.12	0.00
36179TUC7	GNMA II	4.50%	03/20/2048	07/25/2018	96,990.22	100,445.49	100,426.19	102,143.87	1,717.68	0.00
36179TUC7	GNMA II	4.50%	03/20/2048	09/28/2018	108,610.01	112,233.17	112,457.61	114,381.08	1,923.47	0.00
36179TUC7	GNMA II	4.50%	03/20/2048	09/28/2018	250,417.20	258,770.98	259,288.44	263,723.31	4,434.87	0.00
Totals for Co	usip				763,365.90	789,747.40	790,408.78	803,927.92	13,519.14	0.00
36179UCB6	GNMA II	4.00%	09/20/2048	07/18/2019	1,542,578.40	1,603,317.42	1,603,317.42	1,607,171.96	3,854.54	0.00

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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 Cu	sip				1,542,578.40	1,603,317.42	1,603,317.42	1,607,171.96	3,854.54	0.00
36179UML3	GNMA II	4.00%	02/20/2049	12/18/2019	1,457,349.14	1,513,138.29	1,513,138.29	1,509,505.73	0.00	(3,632.56)
Totals for Cu	sip				1,457,349.14	1,513,138.29	1,513,138.29	1,509,505.73	0.00	(3,632.56)
36180BG54	GNMA	3.00%	04/15/2043	11/14/2013	37,849.08	37,145.33	37,416.81	39,034.25	1,617.44	0.00
36180BG54	GNMA	3.00%	04/15/2043	11/14/2013	168,872.20	165,732.21	166,943.53	174,160.09	7,216.56	0.00
Totals for Cu	sip				206,721.28	202,877.54	204,360.34	213,194.34	8,834.00	0.00
36180EPX7	GNMA	3.00%	04/15/2043	11/14/2013	153,542.09	150,687.15	152,327.05	158,387.40	6,060.35	0.00
Totals for Cu	sip				153,542.09	150,687.15	152,327.05	158,387.40	6,060.35	0.00
36180EWP6	GNMA	3.00%	03/15/2043	11/14/2013	16,568.38	16,260.31	16,331.67	17,028.34	696.67	0.00
Totals for Cu	sip				16,568.38	16,260.31	16,331.67	17,028.34	696.67	0.00
36180MHH3	GNMA	3.00%	06/15/2043	11/14/2013	158,448.85	155,502.71	157,131.58	163,375.97	6,244.39	0.00
Totals for Cu	sip				158,448.85	155,502.71	157,131.58	163,375.97	6,244.39	0.00
36180MTS6	GNMA	3.00%	03/15/2043	11/14/2013	157,315.71	154,390.59	155,350.77	162,295.88	6,945.11	0.00
Totals for Cu	sip				157,315.71	154,390.59	155,350.77	162,295.88	6,945.11	0.00
36181D6S0	GNMA	3.00%	05/15/2043	12/15/2014	757,829.72	778,433.20	751,832.68	782,914.64	31,081.96	0.00
Totals for Cu	sip				757,829.72	778,433.20	751,832.68	782,914.64	31,081.96	0.00
36181LT73	GNMA	3.00%	08/15/2043	11/14/2013	191,170.56	187,690.65	189,657.79	197,152.99	7,495.20	0.00
Totals for Cu	sip				191,170.56	187,690.65	189,657.79	197,152.99	7,495.20	0.00
36182AJA0	GNMA	3.50%	09/15/2043	12/17/2013	373,603.46	378,215.13	377,364.73	393,032.02	15,667.29	0.00
Totals for Cu	sip				373,603.46	378,215.13	377,364.73	393,032.02	15,667.29	0.00
36184FSP4	GNMA I	3.00%	08/15/2045	03/03/2017	313,062.74	314,579.12	308,590.06	321,791.44	13,201.38	0.00
Totals for Cu	sip				313,062.74	314,579.12	308,590.06	321,791.44	13,201.38	0.00
36200H6U3	GNMA	5.50%	02/15/2033	09/25/2006	94,178.70	94,038.91	101,742.54	105,643.14	3,900.60	0.00
Totals for Cu	sip				94,178.70	94,038.91	101,742.54	105,643.14	3,900.60	0.00
36200H7E8	GNMA	5.50%	03/15/2033	05/15/2006	35,490.73	34,570.20	37,691.43	38,139.04	447.61	0.00
Totals for Cu	sip				35,490.73	34,570.20	37,691.43	38,139.04	447.61	0.00
36200JBD1	GNMA	6.00%	04/15/2033	06/03/2004	11,194.35	11,373.63	12,009.79	12,324.73	314.94	0.00
36200JBD1	GNMA	6.00%	04/15/2033	06/03/2004	9,077.87	9,223.24	9,739.13	9,994.53	255.40	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				20,272.22	20,596.87	21,748.92	22,319.26	570.34	0.00
36200JQV5	GNMA	6.00%	01/15/2034	06/03/2004	10,758.14	10,930.42	11,541.80	11,844.47	302.67	0.00
Totals for	Cusip				10,758.14	10,930.42	11,541.80	11,844.47	302.67	0.00
36200K7J0	GNMA	6.00%	02/15/2033	06/03/2004	2,686.27	2,729.31	2,923.54	3,068.58	145.04	0.00
36200K7J0	GNMA	6.00%	02/15/2033	06/03/2004	9,693.81	9,849.07	10,549.98	11,073.44	523.46	0.00
Totals for	Cusip				12,380.08	12,578.38	13,473.52	14,142.02	668.50	0.00
36200KMR5	GNMA	5.50%	02/15/2033	09/25/2006	76,167.04	76,053.98	82,416.04	85,430.17	3,014.13	0.00
Totals for	Cusip				76,167.04	76,053.98	82,416.04	85,430.17	3,014.13	0.00
36200KMZ7	GNMA	5.50%	02/15/2033	09/25/2006	66,603.32	66,504.46	72,071.51	74,631.25	2,559.74	0.00
Totals for	Cusip				66,603.32	66,504.46	72,071.51	74,631.25	2,559.74	0.00
36200MFX6	GNMA	5.50%	04/15/2033	05/15/2006	22,023.06	21,451.83	23,830.18	24,703.09	872.91	0.00
Totals for	Cusip				22,023.06	21,451.83	23,830.18	24,703.09	872.91	0.00
36200MJ79	GNMA	5.50%	05/15/2033	09/25/2006	136,440.75	136,238.22	146,322.75	152,909.34	6,586.59	0.00
Totals for	Cusip				136,440.75	136,238.22	146,322.75	152,909.34	6,586.59	0.00
36200N4P3	GNMA	6.00%	10/15/2034	08/15/2007	694,111.44	694,979.08	755,496.56	784,627.64	29,131.08	0.00
Totals for	Cusip				694,111.44	694,979.08	755,496.56	784,627.64	29,131.08	0.00
36200QEE0	GNMA	6.00%	03/15/2033	06/03/2004	61,500.98	62,485.99	65,980.91	67,711.19	1,730.28	0.00
Totals for	Cusip				61,500.98	62,485.99	65,980.91	67,711.19	1,730.28	0.00
36200TQS0	GNMA	5.50%	09/15/2033	09/25/2006	219,677.33	219,351.25	233,295.27	237,830.89	4,535.62	0.00
Totals for	Cusip				219,677.33	219,351.25	233,295.27	237,830.89	4,535.62	0.00
36201FDA2	GNMA	5.50%	10/15/2032	09/25/2006	124,242.50	124,058.08	134,001.35	138,124.07	4,122.72	0.00
Totals for	Cusip				124,242.50	124,058.08	134,001.35	138,124.07	4,122.72	0.00
36201P3N3	GNMA	5.50%	10/15/2032	05/15/2006	2,868.27	2,793.88	3,055.79	3,139.65	83.86	0.00
36201P3N3	GNMA	5.50%	10/15/2032	05/15/2006	11,661.02	11,358.59	12,423.37	12,764.32	340.95	0.00
Totals for	Cusip				14,529.29	14,152.47	15,479.16	15,903.97	424.81	0.00
36201VXY3	GNMA	6.50%	08/15/2032	08/14/2002	15,115.02	15,778.66	16,277.81	16,673.73	395.92	0.00
Totals for	Cusip				15,115.02	15,778.66	16,277.81	16,673.73	395.92	0.00
36201VY48	GNMA	6.50%	08/15/2032	08/14/2002	10,160.95	10,607.07	10,942.62	11,208.78	266.16	0.00
Totals for	Cusip				10,160.95	10,607.07	10,942.62	11,208.78	266.16	0.00

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36201VYK2	GNMA	6.50%	08/15/2032	08/14/2002	52,888.45	55,210.55	57,045.94	58,440.60	1,394.66	0.00
Totals for Cu	sip				52,888.45	55,210.55	57,045.94	58,440.60	1,394.66	0.00
36201VYT3	GNMA	6.50%	07/15/2032	08/14/2002	77,130.59	80,517.12	83,064.15	85,084.56	2,020.41	0.00
Totals for Cu	sip				77,130.59	80,517.12	83,064.15	85,084.56	2,020.41	0.00
36201VZK1	GNMA	6.50%	08/15/2032	08/14/2002	363,003.13	378,941.21	415,707.67	423,707.42	7,999.75	0.00
Totals for Cu	sip				363,003.13	378,941.21	415,707.67	423,707.42	7,999.75	0.00
36201XN61	GNMA	5.50%	08/15/2033	05/15/2006	44,975.18	43,808.62	48,099.13	48,888.23	789.10	0.00
Totals for Cu	sip				44,975.18	43,808.62	48,099.13	48,888.23	789.10	0.00
36201YWZ5	GNMA	5.50%	07/15/2033	07/16/2003	137,785.95	142,113.31	146,301.14	147,802.03	1,500.89	0.00
Totals for Cu	sip				137,785.95	142,113.31	146,301.14	147,802.03	1,500.89	0.00
36202C6G3	GNMA	6.00%	11/20/2028	02/29/2012	352.43	397.25	381.92	392.16	10.24	0.00
Totals for Cu	sip				352.43	397.25	381.92	392.16	10.24	0.00
36202D3J8	GNMA	6.00%	01/20/2034	02/29/2012	2,342.97	2,638.72	2,559.08	2,676.23	117.15	0.00
Totals for Cu	sip				2,342.97	2,638.72	2,559.08	2,676.23	117.15	0.00
36202D6F3	GNMA	6.00%	06/20/2034	07/12/2004	107,075.23	110,187.08	116,115.08	123,283.22	7,168.14	0.00
Totals for Cu	sip				107,075.23	110,187.08	116,115.08	123,283.22	7,168.14	0.00
36202D6T3	GNMA	5.00%	07/20/2034	02/29/2012	15,508.44	17,206.23	16,469.82	17,155.26	685.44	0.00
Totals for Cu	sip				15,508.44	17,206.23	16,469.82	17,155.26	685.44	0.00
36202DAN1	GNMA	6.00%	02/20/2029	02/29/2012	393.80	444.22	426.52	438.00	11.48	0.00
Totals for Cu	sip				393.80	444.22	426.52	438.00	11.48	0.00
36202DLT6	GNMA	6.00%	02/20/2031	02/29/2012	192.62	216.93	206.03	211.90	5.87	0.00
Totals for Cu	sip				192.62	216.93	206.03	211.90	5.87	0.00
36202DNX5	GNMA	6.00%	07/20/2031	02/29/2012	984.60	1,108.91	1,064.56	1,095.85	31.29	0.00
Totals for Cu	sip				984.60	1,108.91	1,064.56	1,095.85	31.29	0.00
36202DUT6	GNMA	5.00%	10/20/2032	02/29/2012	1,934.98	2,149.53	2,073.74	2,127.57	53.83	0.00
Totals for Cu	sip				1,934.98	2,149.53	2,073.74	2,127.57	53.83	0.00
36202DWE7	GNMA	5.00%	02/20/2033	02/29/2012	18,822.90	20,909.98	20,166.00	20,664.29	498.29	0.00
Totals for Cu	sip				18,822.90	20,909.98	20,166.00	20,664.29	498.29	0.00

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36202E6F1	GNMA	5.50%	06/20/2039	02/29/2012	96,076.48	106,576.49	102,444.41	107,039.11	4,594.70	0.00
Totals for Cusi	p				96,076.48	106,576.49	102,444.41	107,039.11	4,594.70	0.00
36202ELU1	GNMA	5.00%	01/20/2037	02/29/2012	55,386.51	61,207.54	58,846.76	61,321.44	2,474.68	0.00
Totals for Cusi	p				55,386.51	61,207.54	58,846.76	61,321.44	2,474.68	0.00
36202EN88	GNMA	5.00%	08/20/2037	02/29/2012	8,919.49	9,856.91	9,462.29	9,868.21	405.92	0.00
Totals for Cusi	p				8,919.49	9,856.91	9,462.29	9,868.21	405.92	0.00
36202ENV7	GNMA	5.00%	07/20/2037	02/29/2012	1,903.37	2,103.39	2,020.90	2,105.43	84.53	0.00
Totals for Cusi	p				1,903.37	2,103.39	2,020.90	2,105.43	84.53	0.00
36202EPZ6	GNMA	6.50%	10/20/2037	02/29/2012	159,769.26	183,071.70	183,802.39	182,813.29	0.00	(989.10)
Totals for Cusi	p				159,769.26	183,071.70	183,802.39	182,813.29	0.00	(989.10)
36202ERC5	GNMA	5.00%	02/20/2038	02/29/2012	13,043.58	14,398.13	13,811.68	14,413.47	601.79	0.00
Totals for Cusi	p				13,043.58	14,398.13	13,811.68	14,413.47	601.79	0.00
36202ES83	GNMA	5.00%	05/20/2038	02/29/2012	11,935.69	13,175.19	12,786.67	13,191.00	404.33	0.00
Totals for Cusi	p				11,935.69	13,175.19	12,786.67	13,191.00	404.33	0.00
36202ESA8	GNMA	5.00%	04/20/2038	02/29/2012	277,610.28	306,439.65	294,748.10	306,909.48	12,161.38	0.00
Totals for Cusi	р				277,610.28	306,439.65	294,748.10	306,909.48	12,161.38	0.00
36202FHX7	GNMA II	4.50%	07/20/2040	05/15/2012	1,016,303.86	1,116,663.87	1,066,397.27	1,097,802.98	31,405.71	0.00
Totals for Cusi	р				1,016,303.86	1,116,663.87	1,066,397.27	1,097,802.98	31,405.71	0.00
36202FHY5	GNMA II	5.00%	07/20/2040	02/29/2012	22,042.17	24,324.35	23,514.79	24,345.01	830.22	0.00
Totals for Cusi	р				22,042.17	24,324.35	23,514.79	24,345.01	830.22	0.00
36202FHZ2	GNMA II	5.50%	07/20/2040	02/29/2012	16,397.00	18,189.00	17,484.46	18,168.85	684.39	0.00
Totals for Cusi	р				16,397.00	18,189.00	17,484.46	18,168.85	684.39	0.00
36202FJR8	GNMA II	5.00%	08/20/2040	02/29/2012	509,773.56	562,553.43	538,382.41	562,857.93	24,475.52	0.00
Totals for Cusi	p				509,773.56	562,553.43	538,382.41	562,857.93	24,475.52	0.00
36202FKP0	GNMA II	5.00%	09/20/2040	02/29/2012	121,838.99	134,453.72	129,284.37	134,536.89	5,252.52	0.00
Totals for Cusi	p				121,838.99	134,453.72	129,284.37	134,536.89	5,252.52	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	202,940.15	218,913.79	209,610.50	215,219.57	5,609.07	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	202,940.09	218,913.71	209,610.43	215,219.50	5,609.07	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	202,940.11	218,913.72	209,610.45	215,219.52	5,609.07	0.00

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36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	202,940.09	218,913.70	209,610.44	215,219.50	5,609.06	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	88,577.25	95,549.24	91,488.66	93,936.84	2,448.18	0.00
Totals fo	or Cusip				900,337.69	971,204.16	929,930.48	954,814.93	24,884.45	0.00
36202FMC7	GNMA II	5.00%	11/20/2040	02/29/2012	251,923.37	278,006.51	268,307.79	278,429.97	10,122.18	0.00
Totals fo	or Cusip				251,923.37	278,006.51	268,307.79	278,429.97	10,122.18	0.00
36202FP67	GNMA II	4.00%	02/20/2041	05/15/2012	1,233,154.49	1,340,429.33	1,273,634.74	1,308,311.05	34,676.31	0.00
Totals fo	or Cusip				1,233,154.49	1,340,429.33	1,273,634.74	1,308,311.05	34,676.31	0.00
36202FP75	GNMA II	4.50%	02/20/2041	05/08/2012	793,669.90	872,912.89	832,853.09	857,246.02	24,392.93	0.00
Totals fo	or Cusip				793,669.90	872,912.89	832,853.09	857,246.02	24,392.93	0.00
36202FP83	GNMA II	5.00%	02/20/2041	02/29/2012	3,305.68	3,646.88	3,496.44	3,647.37	150.93	0.00
Totals fo	or Cusip				3,305.68	3,646.88	3,496.44	3,647.37	150.93	0.00
36202FPF7	GNMA II	4.00%	01/20/2041	05/26/2011	91,037.75	92,445.99	94,031.88	96,573.78	2,541.90	0.00
36202FPF7	GNMA II	4.00%	01/20/2041	09/17/2012	659,663.59	725,011.49	681,359.25	699,777.88	18,418.63	0.00
Totals fo	or Cusip				750,701.34	817,457.48	775,391.13	796,351.66	20,960.53	0.00
36202FPG5	GNMA II	4.50%	01/20/2041	06/02/2011	801,605.55	848,261.49	841,167.06	865,864.86	24,697.80	0.00
Totals fo	or Cusip				801,605.55	848,261.49	841,167.06	865,864.86	24,697.80	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	105,608.33	114,684.03	111,888.89	116,530.74	4,641.85	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	105,608.34	114,684.05	111,888.90	116,530.75	4,641.85	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	105,608.33	114,684.04	111,888.89	116,530.74	4,641.85	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	105,608.35	114,684.06	111,888.91	116,530.76	4,641.85	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	105,608.34	114,684.05	111,888.90	116,530.75	4,641.85	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	105,608.34	114,684.05	111,888.90	116,530.75	4,641.85	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	02/29/2012	480,219.54	529,789.43	508,778.31	529,885.64	21,107.33	0.00
Totals fo	r Cusip				1,113,869.57	1,217,893.71	1,180,111.70	1,229,070.13	48,958.43	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	177,830.50	180,581.31	183,672.68	188,719.52	5,046.84	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	177,830.44	180,581.25	183,672.61	188,719.45	5,046.84	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	177,830.43	180,581.24	183,672.60	188,719.44	5,046.84	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	177,830.43	180,581.24	183,672.60	188,719.44	5,046.84	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	177,830.55	180,581.36	183,672.73	188,719.57	5,046.84	0.00
Totals for 0	Cusip				889,152.35	902,906.40	918,363.22	943,597.42	25,234.20	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	12,315.86	13,424.29	12,923.84	13,303.61	379.77	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	121,354.59	132,276.52	127,345.29	131,087.38	3,742.09	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	121,354.59	132,276.52	127,345.29	131,087.38	3,742.09	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	121,354.59	132,276.52	127,345.29	131,087.38	3,742.09	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	121,354.58	132,276.51	127,345.28	131,087.37	3,742.09	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	10/03/2011	577,566.94	627,743.07	606,078.71	623,888.54	17,809.83	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	10/24/2011	100,349.50	107,907.08	105,303.29	108,397.66	3,094.37	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	04/10/2014	8,689.31	9,385.82	9,118.26	9,386.20	267.94	0.00
Totals for 0	Cusip				1,184,339.96	1,287,566.33	1,242,805.25	1,279,325.52	36,520.27	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	105,096.39	114,160.95	111,479.94	115,929.79	4,449.85	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	105,096.35	114,160.91	111,479.90	115,929.74	4,449.84	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	105,096.34	114,160.89	111,479.89	115,929.73	4,449.84	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	105,096.35	114,160.91	111,479.90	115,929.74	4,449.84	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	105,096.51	114,161.08	111,480.06	115,929.92	4,449.86	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	02/29/2012	39,528.65	43,608.93	41,929.61	43,603.29	1,673.68	0.00
Totals for 0	Cusip				565,010.59	614,413.67	599,329.30	623,252.21	23,922.91	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	141,448.69	149,184.20	148,393.53	152,796.31	4,402.78	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	1,697,554.27	1,790,919.76	1,780,900.77	1,833,739.31	52,838.54	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	70,724.37	74,592.08	74,196.80	76,398.18	2,201.38	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	141,448.69	149,184.20	148,393.53	152,796.31	4,402.78	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	141,448.69	149,184.20	148,393.53	152,796.31	4,402.78	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/22/2011	320,280.91	338,196.63	336,006.08	345,975.21	9,969.13	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	141,448.69	149,184.20	148,393.53	152,796.31	4,402.78	0.00
Totals for 0	Cusip				2,654,354.31	2,800,445.27	2,784,677.77	2,867,297.94	82,620.17	0.00
36202FXC5	GNMA II	4.50%	09/20/2041	04/10/2014	18,232.96	19,694.45	19,129.04	19,697.33	568.29	0.00
36202FXC5	GNMA II	4.50%	09/20/2041	04/08/2014	534,855.16	579,649.29	561,140.99	577,811.65	16,670.66	0.00
Totals for 0	Cusip				553,088.12	599,343.74	580,270.03	597,508.98	17,238.95	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36202FX	Œ1	GNMA II	5.50%	09/20/2041	02/29/2012	125,497.84	139,213.27	133,769.39	139,867.64	6,098.25	0.00
7	Totals for Cusip	3				125,497.84	139,213.27	133,769.39	139,867.64	6,098.25	0.00
36202U	AG8	GNMA	6.00%	05/15/2033	06/03/2004	12,239.25	12,435.27	13,269.71	13,659.30	389.59	0.00
36202U	AG8	GNMA	6.00%	05/15/2033	06/03/2004	29,241.34	29,709.65	31,703.27	32,634.05	930.78	0.00
1	Totals for Cusip	•				41,480.59	42,144.92	44,972.98	46,293.35	1,320.37	0.00
36202VE	065	GNMA	5.50%	09/15/2033	09/25/2006	52,989.57	52,910.92	56,264.32	56,710.29	445.97	0.00
1	Totals for Cusip					52,989.57	52,910.92	56,264.32	56,710.29	445.97	0.00
36202VE	DH1	GNMA	5.50%	08/15/2033	09/25/2006	196,765.75	196,473.67	208,925.92	212,929.61	4,003.69	0.00
1	Totals for Cusip					196,765.75	196,473.67	208,925.92	212,929.61	4,003.69	0.00
36202XI	DA2	GNMA	5.50%	06/15/2033	05/15/2006	38,718.33	37,714.07	42,421.19	42,041.06	0.00	(380.13)
1	Totals for Cusip					38,718.33	37,714.07	42,421.19	42,041.06	0.00	(380.13)
36203AS	SR8	GNMA	7.00%	07/15/2023	09/25/2000	1,087.13	1,072.17	1,088.09	1,089.13	1.04	0.00
1	Totals for Cusip					1,087.13	1,072.17	1,088.09	1,089.13	1.04	0.00
36203C	JR4	GNMA	7.00%	12/15/2023	09/25/2000	477.97	471.40	495.90	499.03	3.13	0.00
1	Totals for Cusip					477.97	471.40	495.90	499.03	3.13	0.00
36203C	ST0	GNMA	7.00%	06/15/2023	09/25/2000	3,778.83	3,726.90	3,901.63	3,920.15	18.52	0.00
1	Totals for Cusip					3,778.83	3,726.90	3,901.63	3,920.15	18.52	0.00
36203D	JH4	GNMA	7.00%	11/15/2023	09/25/2000	1,050.62	1,036.17	1,058.92	1,059.87	0.95	0.00
1	Totals for Cusip					1,050.62	1,036.17	1,058.92	1,059.87	0.95	0.00
36203EE	BL1	GNMA	7.00%	07/15/2023	09/25/2000	3,026.05	2,984.44	3,141.19	3,156.25	15.06	0.00
36203EE	BL1	GNMA	7.00%	07/15/2023	09/25/2000	2,581.96	2,546.44	2,680.20	2,693.05	12.85	0.00
1	Totals for Cusip	•				5,608.01	5,530.88	5,821.39	5,849.30	27.91	0.00
36203FV	VS0	GNMA	7.00%	07/15/2023	09/25/2000	141.73	139.81	141.82	141.97	0.15	0.00
1	Totals for Cusip)				141.73	139.81	141.82	141.97	0.15	0.00
36203GF	PG2	GNMA	7.00%	06/15/2023	09/25/2000	3,181.12	3,137.37	3,294.70	3,310.84	16.14	0.00
1	Totals for Cusip)				3,181.12	3,137.37	3,294.70	3,310.84	16.14	0.00
36203HI	DJ7	GNMA	7.00%	07/15/2023	09/25/2000	149.34	147.30	150.37	150.55	0.18	0.00
1	Totals for Cusip)				149.34	147.30	150.37	150.55	0.18	0.00
36203LE	EN8	GNMA	7.00%	07/15/2023	09/25/2000	139.78	137.84	144.44	141.08	0.00	(3.36)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cu	sip				139.78	137.84	144.44	141.08	0.00	(3.36)
36203LF80	GNMA	7.00%	05/15/2023	09/25/2000	2,077.59	2,049.03	2,156.65	2,168.63	11.98	0.00
Totals for Cu	sip				2,077.59	2,049.03	2,156.65	2,168.63	11.98	0.00
36203N5M6	GNMA	7.00%	09/15/2023	09/25/2000	5,325.66	5,252.41	5,541.43	5,571.83	30.40	0.00
Totals for Cu	sip				5,325.66	5,252.41	5,541.43	5,571.83	30.40	0.00
36203NRC4	GNMA	7.00%	05/15/2023	10/04/2000	977.32	964.04	1,011.25	1,015.78	4.53	0.00
Totals for Cu	sip				977.32	964.04	1,011.25	1,015.78	4.53	0.00
36203NZ43	GNMA	7.50%	04/15/2023	06/06/2000	3,720.27	3,701.67	3,814.24	3,750.73	0.00	(63.51)
Totals for Cu	sip				3,720.27	3,701.67	3,814.24	3,750.73	0.00	(63.51)
36203RGL7	GNMA	7.00%	09/15/2023	09/25/2000	2,956.93	2,916.29	3,056.24	3,059.89	3.65	0.00
Totals for Cu	sip				2,956.93	2,916.29	3,056.24	3,059.89	3.65	0.00
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	513.99	507.01	530.96	518.07	0.00	(12.89)
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	1,531.64	1,510.81	1,582.20	1,543.81	0.00	(38.39)
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	1,519.94	1,499.28	1,570.12	1,532.02	0.00	(38.10)
Totals for Cu	sip				3,565.57	3,517.10	3,683.28	3,593.90	0.00	(89.38)
36203VK74	GNMA	7.00%	10/15/2023	09/25/2000	922.44	909.77	923.22	924.14	0.92	0.00
Totals for Cu	sip				922.44	909.77	923.22	924.14	0.92	0.00
36204C4M0	GNMA	7.00%	09/15/2023	09/25/2000	168.66	166.36	170.65	170.59	0.00	(0.06)
Totals for Cu	sip				168.66	166.36	170.65	170.59	0.00	(0.06)
36204FBQ6	GNMA	7.00%	12/15/2023	09/25/2000	14,548.12	14,348.07	14,666.74	14,662.35	0.00	(4.39)
36204FBQ6	GNMA	7.00%	12/15/2023	09/25/2000	13,402.86	13,218.57	13,512.14	13,508.10	0.00	(4.04)
Totals for Cu	sip				27,950.98	27,566.64	28,178.88	28,170.45	0.00	(8.43)
36206YC41	GNMA	6.00%	10/15/2033	06/03/2004	14,329.18	14,558.69	15,372.95	15,776.10	403.15	0.00
36206YC41	GNMA	6.00%	10/15/2033	06/03/2004	6,723.08	6,830.76	7,212.79	7,401.96	189.17	0.00
Totals for Cu	sip				21,052.26	21,389.45	22,585.74	23,178.06	592.32	0.00
36208LL39	GNMA	5.50%	12/15/2033	03/11/2004	33,700.60	34,927.51	35,783.30	36,178.24	394.94	0.00
Totals for Cu	sip				33,700.60	34,927.51	35,783.30	36,178.24	394.94	0.00
3620A8JX2	GNMA	4.00%	08/15/2039	02/29/2012	211,358.43	227,945.41	218,006.19	224,917.95	6,911.76	0.00

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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					211,358.43	227,945.41	218,006.19	224,917.95	6,911.76	0.00
3620A	9S93	GNMA	4.00%	09/15/2039	04/25/2012	395,452.15	427,335.46	405,461.45	420,820.58	15,359.13	0.00
	Totals for Cusip	,				395,452.15	427,335.46	405,461.45	420,820.58	15,359.13	0.00
3620A	L7M0	GNMA	5.00%	04/15/2040	02/29/2012	18,656.18	20,738.79	19,526.13	20,235.94	709.81	0.00
	Totals for Cusip					18,656.18	20,738.79	19,526.13	20,235.94	709.81	0.00
3620A	MA44	GNMA	5.00%	05/15/2040	02/29/2012	51,070.78	56,766.02	53,532.08	56,808.87	3,276.79	0.00
	Totals for Cusip					51,070.78	56,766.02	53,532.08	56,808.87	3,276.79	0.00
3620A	QG56	GNMA	4.50%	04/15/2040	06/22/2015	958,172.44	1,041,114.24	1,000,424.27	1,042,244.69	41,820.42	0.00
	Totals for Cusip	•				958,172.44	1,041,114.24	1,000,424.27	1,042,244.69	41,820.42	0.00
3620A	SAH2	GNMA	4.50%	03/15/2041	03/17/2011	1,114,446.50	1,159,764.41	1,163,714.90	1,219,353.24	55,638.34	0.00
	Totals for Cusip	r				1,114,446.50	1,159,764.41	1,163,714.90	1,219,353.24	55,638.34	0.00
3620C	0YW2	GNMA	4.00%	06/15/2040	04/25/2012	79,090.98	85,467.71	81,548.95	84,219.50	2,670.55	0.00
	Totals for Cusip	•				79,090.98	85,467.71	81,548.95	84,219.50	2,670.55	0.00
3620C	54T1	GNMA	4.00%	12/15/2040	02/29/2012	46,542.82	50,195.39	47,975.71	49,559.49	1,583.78	0.00
	Totals for Cusip	•				46,542.82	50,195.39	47,975.71	49,559.49	1,583.78	0.00
36210	GC93	GNMA	6.00%	01/15/2034	03/09/2004	397,035.53	417,445.65	436,797.18	445,052.75	8,255.57	0.00
	Totals for Cusip	•				397,035.53	417,445.65	436,797.18	445,052.75	8,255.57	0.00
36212	DTV1	GNMA	7.00%	11/15/2032	11/15/2002	100,082.28	105,837.03	104,401.01	105,909.42	1,508.41	0.00
	Totals for Cusip					100,082.28	105,837.03	104,401.01	105,909.42	1,508.41	0.00
36212	DTY5	GNMA	7.00%	11/15/2032	11/15/2002	168,040.86	177,703.24	183,959.48	188,221.66	4,262.18	0.00
	Totals for Cusip					168,040.86	177,703.24	183,959.48	188,221.66	4,262.18	0.00
36213	CTS9	GNMA	5.50%	07/15/2035	09/18/2006	204,496.99	202,164.44	221,143.93	227,964.99	6,821.06	0.00
	Totals for Cusip	•				204,496.99	202,164.44	221,143.93	227,964.99	6,821.06	0.00
362131	FB51	GNMA	6.50%	09/15/2032	09/24/2002	43,992.42	46,040.81	47,560.40	48,529.07	968.67	0.00
	Totals for Cusip	•				43,992.42	46,040.81	47,560.40	48,529.07	968.67	0.00
362131	RWM5	GNMA	5.50%	01/15/2034	05/15/2006	25,584.16	24,920.57	27,724.15	28,320.64	596.49	0.00
	Totals for Cusip	•				25,584.16	24,920.57	27,724.15	28,320.64	596.49	0.00
36213	TEP4	GNMA	6.50%	09/15/2032	09/24/2002	66,122.36	69,201.19	71,404.04	72,941.12	1,537.08	0.00
	Totals for Cusip	•				66,122.36	69,201.19	71,404.04	72,941.12	1,537.08	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36218KUT2	GNMA	7.00%	03/15/2023	10/04/2000	453.12	446.95	453.54	453.94	0.40	0.00
Totals for Cus	ip				453.12	446.95	453.54	453.94	0.40	0.00
36219SHC6	GNMA	5.50%	02/15/2033	05/15/2006	9,281.63	9,040.89	9,855.23	9,978.25	123.02	0.00
36219SHC6	GNMA	5.50%	02/15/2033	05/15/2006	19,082.57	18,587.62	20,261.87	20,514.78	252.91	0.00
Totals for Cus	ip				28,364.20	27,628.51	30,117.10	30,493.03	375.93	0.00
36224NAC7	GNMA	7.00%	08/15/2023	09/25/2000	396.48	391.04	396.79	397.21	0.42	0.00
Totals for Cus	ip				396.48	391.04	396.79	397.21	0.42	0.00
36224UTQ0	GNMA	7.00%	10/15/2023	09/25/2000	819.47	808.20	820.23	820.99	0.76	0.00
Totals for Cus	ip				819.47	808.20	820.23	820.99	0.76	0.00
36225AAW0	GNMA	7.50%	12/15/2023	07/01/2009	152,960.73	167,131.38	159,712.62	160,004.50	291.88	0.00
Totals for Cus	ip				152,960.73	167,131.38	159,712.62	160,004.50	291.88	0.00
36225AN48	GNMA	6.50%	10/15/2024	12/31/1997	80,974.16	78,342.12	87,203.40	89,324.49	2,121.09	0.00
Totals for Cus	ip				80,974.16	78,342.12	87,203.40	89,324.49	2,121.09	0.00
36225ANX4	GNMA	7.00%	12/15/2023	10/04/2000	1,241.64	1,224.78	1,316.52	1,316.48	0.00	(0.04)
Totals for Cus	ip				1,241.64	1,224.78	1,316.52	1,316.48	0.00	(0.04)
36225ATR1	GNMA	6.50%	05/15/2024	12/31/1997	161,334.80	156,291.50	173,746.09	177,972.20	4,226.11	0.00
Totals for Cus	ip				161,334.80	156,291.50	173,746.09	177,972.20	4,226.11	0.00
36225AZF0	GNMA	7.00%	09/15/2024	10/04/2000	2,787.69	2,749.80	2,987.46	2,992.22	4.76	0.00
Totals for Cus	ip				2,787.69	2,749.80	2,987.46	2,992.22	4.76	0.00
36241LAR7	GNMA	5.00%	07/15/2039	04/30/2012	695,971.94	770,462.67	737,503.74	774,362.68	36,858.94	0.00
Totals for Cus	ip				695,971.94	770,462.67	737,503.74	774,362.68	36,858.94	0.00
36290SFR7	GNMA	5.50%	08/15/2033	05/15/2006	9,211.89	8,972.97	9,781.20	9,896.71	115.51	0.00
Totals for Cus	ip				9,211.89	8,972.97	9,781.20	9,896.71	115.51	0.00
36290STH4	GNMA	5.50%	02/15/2034	05/15/2006	20,317.15	19,790.18	22,008.36	22,371.42	363.06	0.00
36290STH4	GNMA	5.50%	02/15/2034	05/15/2006	11,523.94	11,225.04	12,483.20	12,689.12	205.92	0.00
Totals for Cus	ip				31,841.09	31,015.22	34,491.56	35,060.54	568.98	0.00
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	69,233.97	67,438.22	75,033.16	77,656.65	2,623.49	0.00
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	69,233.99	67,438.25	75,033.18	77,656.67	2,623.49	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	37,258.93	36,292.55	40,379.79	41,791.68	1,411.89	0.00
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	69,233.96	67,438.22	75,033.14	77,656.64	2,623.50	0.00
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	69,234.22	67,438.46	75,033.43	77,656.93	2,623.50	0.00
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	15,399.64	15,000.21	16,689.54	17,273.09	583.55	0.00
Totals for Cus	ip				329,594.71	321,045.91	357,202.24	369,691.66	12,489.42	0.00
36290UXF8	GNMA	5.50%	09/15/2034	09/20/2004	143,227.42	146,405.29	152,078.90	153,655.65	1,576.75	0.00
Totals for Cus	ip				143,227.42	146,405.29	152,078.90	153,655.65	1,576.75	0.00
36290UXH4	GNMA	5.50%	09/15/2034	09/20/2004	180,352.24	184,353.77	192,126.97	196,153.78	4,026.81	0.00
Totals for Cus	ip				180,352.24	184,353.77	192,126.97	196,153.78	4,026.81	0.00
36290W3L4	GNMA	5.50%	11/15/2034	05/15/2006	13,633.93	13,280.27	14,476.51	14,621.80	145.29	0.00
Totals for Cus	ip				13,633.93	13,280.27	14,476.51	14,621.80	145.29	0.00
36290Y2U1	GNMA	6.00%	12/15/2033	06/03/2004	2,739.73	2,783.60	2,960.53	3,070.04	109.51	0.00
Totals for Cus	ip				2,739.73	2,783.60	2,960.53	3,070.04	109.51	0.00
36290YY44	GNMA	6.00%	12/15/2033	06/03/2004	5,914.81	6,009.57	6,345.66	6,512.07	166.41	0.00
Totals for Cus	ip				5,914.81	6,009.57	6,345.66	6,512.07	166.41	0.00
36291F4D7	GNMA	5.50%	06/15/2034	08/15/2007	251,721.77	245,723.72	267,381.60	272,458.91	5,077.31	0.00
Totals for Cus	ip				251,721.77	245,723.72	267,381.60	272,458.91	5,077.31	0.00
36291XXE4	GNMA	5.50%	06/15/2035	07/18/2006	45,874.71	44,398.10	49,270.24	50,562.23	1,291.99	0.00
Totals for Cus	ip				45,874.71	44,398.10	49,270.24	50,562.23	1,291.99	0.00
36292LBZ6	GNMA	5.50%	03/15/2036	08/15/2007	57,104.50	55,730.43	61,527.08	63,997.41	2,470.33	0.00
Totals for Cus	ip				57,104.50	55,730.43	61,527.08	63,997.41	2,470.33	0.00
36297F6C1	GNMA	5.00%	01/15/2040	02/29/2012	128,650.77	143,006.88	136,348.53	143,216.82	6,868.29	0.00
Totals for Cus	ip				128,650.77	143,006.88	136,348.53	143,216.82	6,868.29	0.00
36297F6D9	GNMA	5.00%	01/15/2040	02/29/2012	122,840.58	136,548.31	128,517.46	136,744.23	8,226.77	0.00
Totals for Cus	ip				122,840.58	136,548.31	128,517.46	136,744.23	8,226.77	0.00
Totals for Mortgag	e-Backed				554,028,096.45	567,908,774.14	564,043,046.44	581,458,187.15	17,508,229.41	(93,088.70)
Municipals										
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B	4.26%	09/15/2032	12/02/2016	460,000.00	460,000.00	470,009.60	509,983.60	39,974.00	0.00
Totals for Cus	ip				460,000.00	460,000.00	470,009.60	509,983.60	39,974.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
072024ND0	BAY AREA TOLL AUTH CALIF TOLL	6.26%	04/01/2049	10/28/2009	3,355,000.00	3,355,000.00	4,566,087.90	5,124,628.30	558,540.40	0.00
072024ND0	BAY AREA TOLL AUTH CALIF TOLL	6.26%	04/01/2049	02/29/2012	700,000.00	934,206.00	952,686.00	1,069,222.00	116,536.00	0.00
Totals for Cus	sip				4,055,000.00	4,289,206.00	5,518,773.90	6,193,850.30	675,076.40	0.00
13063A5E0	CALIFORNIA STATE	7.50%	04/01/2034	05/13/2010	1,090,000.00	1,123,975.30	1,485,375.70	1,641,365.60	155,989.90	0.00
Totals for Cus					1,090,000.00	1,123,975.30	1,485,375.70	1,641,365.60	155,989.90	0.00
13063A5G5	CALIFORNIA STATE	7.55%	04/01/2039	04/22/2009	100,000.00	101,376.00	143,255.00	160,402.00	17,147.00	0.00
Totals for Cus					100.000.00	101,376.00	143.255.00	160.402.00	17,147.00	0.00
13063A7D0	CALIFORNIA STATE	7.30%	10/01/2039	10/08/2009	3,900,000.00	3,932,097.00	5,353,608.00	5,955,378.00	601,770.00	0.00
13063A7D0	CALIFORNIA STATE	7.30%	10/01/2039	02/29/2012	900,000.00	1,149,219.00	1,235,448.00	1,374,318.00	138,870.00	0.00
Totals for Cus	ip				4,800,000.00	5,081,316.00	6,589,056.00	7,329,696.00	740,640.00	0.00
167593AN2	CHICAGO ILL O HARE INTL ARPT	6.40%	01/01/2040	04/15/2010	2,475,000.00	2,475,000.00	3,158,743.50	3,558,579.75	399,836.25	0.00
167593AN2	CHICAGO ILL O HARE INTL ARPT	6.40%	01/01/2040	02/29/2012	880,000.00	1,121,410.40	1,123,108.80	1,265,272.80	142,164.00	0.00
Totals for Cus	ip				3,355,000.00	3,596,410.40	4,281,852.30	4,823,852.55	542,000.25	0.00
452151LF8	ILLINOIS STATE	5.10%	06/01/2033	10/09/2019	2,625,000.00	2,855,790.00	2,855,790.00	2,829,828.75	0.00	(25,961.25)
Totals for Cus	ip				2,625,000.00	2,855,790.00	2,855,790.00	2,829,828.75	0.00	(25,961.25)
544495VY7	LOS ANGELES CALIF DEPT WTR	6.57%	07/01/2045	02/29/2012	1,100,000.00	1,496,231.00	1,525,293.00	1,719,487.00	194,194.00	0.00
Totals for Cus	ip				1,100,000.00	1,496,231.00	1,525,293.00	1,719,487.00	194,194.00	0.00
574300HZ5	MARYLAND ST TRANSN AUTH TRANSN	5.89%	07/01/2043	02/29/2012	350,000.00	449,897.00	438,035.50	467,145.00	29,109.50	0.00
Totals for Cus	sip				350,000.00	449,897.00	438,035.50	467,145.00	29,109.50	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	940,000.00	940,000.00	1,284,105.80	1,433,537.60	149,431.80	0.00
Totals for Cus	sip				940,000.00	940,000.00	1,284,105.80	1,433,537.60	149,431.80	0.00
64971MZG0	NEW YORK N Y CITY TRANSITIONAL	5.77%	08/01/2036	10/16/2009	2,750,000.00	2,750,000.00	3,284,215.00	3,416,380.00	132,165.00	0.00
Totals for Cus	ip				2,750,000.00	2,750,000.00	3,284,215.00	3,416,380.00	132,165.00	0.00
677632MV0	OHIO ST UNIV GEN RCPTS	4.91%	06/01/2040	09/15/2010	365,000.00	365,000.00	422,356.10	465,166.95	42,810.85	0.00
Totals for Cus	ip				365,000.00	365,000.00	422,356.10	465,166.95	42,810.85	0.00
67766WQG0	OHIO ST WTR DEV AUTH WTR	4.88%	12/01/2034	08/12/2010	645,000.00	645,000.00	708,571.20	752,766.60	44,195.40	0.00
67766WQG0	OHIO ST WTR DEV AUTH WTR	4.88%	12/01/2034	02/29/2012	300,000.00	337,386.00	329,568.00	350,124.00	20,556.00	0.00
Totals for Cus	sip				945,000.00	982,386.00	1,038,139.20	1,102,890.60	64,751.40	0.00
68607DNL5	OREGON ST DEPT TRANSN HWY USER	5.83%	11/15/2034	04/01/2010	1,070,000.00	1,081,416.90	1,330,117.00	1,425,764.30	95,647.30	0.00

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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 Cus	ip				1,070,000.00	1,081,416.90	1,330,117.00	1,425,764.30	95,647.30	0.00
709223A27	PENNSYLVANIA ST TPK COMMN	5.51%	12/01/2045	08/31/2010	1,210,000.00	1,210,000.00	1,485,492.80	1,597,829.20	112,336.40	0.00
Totals for Cus	ip				1,210,000.00	1,210,000.00	1,485,492.80	1,597,829.20	112,336.40	0.00
759136QP2	REGIONAL TRANSN DIST COLO SALE	5.84%	11/01/2050	11/10/2010	1,490,000.00	1,490,000.00	1,968,751.90	2,161,155.60	192,403.70	0.00
759136QP2	REGIONAL TRANSN DIST COLO SALE	5.84%	11/01/2050	02/29/2012	360,000.00	469,144.80	475,671.60	522,158.40	46,486.80	0.00
Totals for Cus	ip				1,850,000.00	1,959,144.80	2,444,423.50	2,683,314.00	238,890.50	0.00
79575DE63	SALT RIVER PROJECT ARIZ AGRIC	4.84%	01/01/2041	02/29/2012	290,000.00	336,252.10	334,816.60	360,725.20	25,908.60	0.00
Totals for Cus	ip				290,000.00	336,252.10	334,816.60	360,725.20	25,908.60	0.00
915217WX7	UNIVERCITY OF VIRGINIA	4.18%	09/01/2117	09/21/2017	965,000.00	965,000.00	939,379.25	1,139,751.85	200,372.60	0.00
Totals for Cus	ip				965,000.00	965,000.00	939,379.25	1,139,751.85	200,372.60	0.00
Totals for Municip	als				28,320,000.00	30,043,401.50	35,870,486.25	39,300,970.50	3,456,445.50	(25,961.25)
Notional Par Contrac	s									
B8A364TM1	CLEARNET	2.21%	01/08/2026	12/04/2015	(48,830,000.00)	0.00	0.00	0.00	0.00	0.00
B8A364TM1	CLEARNET	2.03%	01/08/2026	12/04/2015	48,830,000.00	0.00	1,301,444.39	(1,272,671.64)	0.00	(2,574,116.03)
B8A364TM1	CLEARNET	2.03%	01/08/2026	04/03/2018	15,010,000.00	591,332.60	400,054.89	(391,210.35)	0.00	(791,265.24)
B8A364TM1	CLEARNET	2.21%	01/08/2026	04/03/2018	(15,010,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cus	ip				0.00	591,332.60	1,701,499.28	(1,663,881.99)	0.00	(3,365,381.27)
B8A4CSR33	CLEARNET	1.82%	02/15/2027	06/26/2017	(3,050,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4CSR33	CLEARNET	1.55%	02/15/2027	06/26/2017	3,050,000.00	0.00	134,068.82	(55,208.02)	0.00	(189,276.84)
Totals for Cus	ip				0.00	0.00	134,068.82	(55,208.02)	0.00	(189,276.84)
B8A4CSR33001	CLEARNET	1.55%	02/15/2027	06/29/2017	5,917,000.00	72,952.27	260,093.50	(107,103.56)	0.00	(367,197.06)
B8A4CSR33001	CLEARNET	1.82%	02/15/2027	06/29/2017	(5,917,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cus	ip				0.00	72,952.27	260,093.50	(107,103.56)	0.00	(367,197.06)
B8A4CSR33002	CLEARNET	1.82%	02/15/2027	06/29/2017	(3,182,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4CSR33002	CLEARNET	1.55%	02/15/2027	06/29/2017	3,182,000.00	38,747.67	139,871.14	(57,597.36)	0.00	(197,468.50)
Totals for Cus	ip				0.00	38,747.67	139,871.14	(57,597.36)	0.00	(197,468.50)
B8A4CSR33003	CLEARNET	1.82%	02/15/2027	07/07/2017	(2,895,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4CSR33003	CLEARNET	1.55%	02/15/2027	07/07/2017	2,895,000.00	63,987.21	127,255.48	(52,402.37)	0.00	(179,657.85)
Totals for Cus	ip				0.00	63,987.21	127,255.48	(52,402.37)	0.00	(179,657.85)

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B8A4CSR33004	CLEARNET	1.82%	02/15/2027	07/10/2017	(2,740,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4CSR33004	CLEARNET	1.55%	02/15/2027	07/10/2017	2,740,000.00	54,343.33	120,442.15	(49,596.71)	0.00	(170,038.86)
Totals for Cusip					0.00	54,343.33	120,442.15	(49,596.71)	0.00	(170,038.86)
B8A4DVD22	CLEARNET	1.55%	02/15/2027	07/07/2017	4,355,000.00	0.00	113,795.56	(151,082.57)	0.00	(264,878.13)
B8A4DVD22	CLEARNET	2.07%	02/15/2027	07/07/2017	(4,355,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	113,795.56	(151,082.57)	0.00	(264,878.13)
B8A4DVD22001	CLEARNET	1.55%	02/15/2027	07/10/2017	3,785,000.00	0.00	98,901.54	(131,308.27)	0.00	(230,209.81)
B8A4DVD22001	CLEARNET	2.07%	02/15/2027	07/10/2017	(3,785,000.00)	(5,266.79)	0.00	0.00	0.00	(0.00)
Totals for Cusip					0.00	(5,266.79)	98,901.54	(131,308.27)	0.00	(230,209.81)
B8A4EGDR9	CLEARNET	1.96%	02/15/2027	07/14/2017	(2,120,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4EGDR9	CLEARNET	1.55%	02/15/2027	07/14/2017	2,120,000.00	0.00	71,599.14	(58,698.98)	0.00	(130,298.12)
Totals for Cusip					0.00	0.00	71,599.14	(58,698.98)	0.00	(130,298.12)
B8A4F2390	CLEARNET	1.55%	02/15/2027	07/21/2017	790,000.00	0.00	30,324.31	(18,333.07)	0.00	(48,657.38)
B8A4F2390	CLEARNET	1.90%	02/15/2027	07/21/2017	(790,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	30,324.31	(18,333.07)	0.00	(48,657.38)
B8A4F2390001	CLEARNET	1.90%	02/15/2027	07/21/2017	(790,000.00)	(822.49)	0.00	0.00	0.00	(0.00)
B8A4F2390001	CLEARNET	1.55%	02/15/2027	07/21/2017	790,000.00	0.00	30,324.31	(18,333.07)	0.00	(48,657.38)
Totals for Cusip					0.00	(822.49)	30,324.31	(18,333.07)	0.00	(48,657.38)
B8A4F2390002	CLEARNET	1.90%	02/15/2027	07/25/2017	(915,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4F2390002	CLEARNET	1.55%	02/15/2027	07/25/2017	915,000.00	4,433.80	35,122.45	(21,233.87)	0.00	(56,356.32)
Totals for Cusip					0.00	4,433.80	35,122.45	(21,233.87)	0.00	(56,356.32)
B8A4FMDN4	CLEARNET	1.81%	05/15/2024	07/27/2017	(1,095,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4FMDN4	CLEARNET	1.55%	05/15/2024	07/27/2017	1,095,000.00	0.00	30,434.86	(15,767.67)	0.00	(46,202.53)
Totals for Cusip					0.00	0.00	30,434.86	(15,767.67)	0.00	(46,202.53)
B8A4HF5U0	CLEARNET	1.82%	05/15/2027	08/23/2017	(3,030,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4HF5U0	CLEARNET	1.55%	05/15/2027	08/23/2017	3,030,000.00	0.00	136,787.58	(54,601.49)	0.00	(191,389.07)
Totals for Cusip					0.00	0.00	136,787.58	(54,601.49)	0.00	(191,389.07)
B8A4LNZN1	CLEARNET	2.18%	08/15/2024	11/10/2017	(9,965,000.00)	0.00	0.00	0.00	0.00	0.00



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B8A4LNZN1 CLEARNET 2.18% 08/15/2024 11/10/2017 (980,000.00) 0.00	Coupon MatDate Trade Date Par/Shares O	ost Prior Mkt/Cost Current Market Unreal Gain	Unreal Loss
BBAALNZN1 CLEARNET 1.91% 08/15/2024 11/10/2017 980,000.00 4,211.96 21,037.96 (19,997.75) 0.00 (41,000) BBAALNZN1 CLEARNET 2.18% 08/15/2024 11/14/2017 (3,315,000.00) 0.00	1.91% 08/15/2024 11/10/2017 9,965,000.00 4	3.27 213,921.67 (203,344.47) 0.00	(417,266.14)
B8A4LNZN1 CLEARNET 2.18% 08/15/2024 11/14/2017 (3,315,000.00) 0.00 0.00 0.00 0.00 0.00 0.00 0	2.18% 08/15/2024 11/10/2017 (980,000.00)	0.00 0.00 0.00 0.00	0.00
B8A4LNZN1 CLEARNET 1.91% 08/15/2024 11/14/2017 3,315,000.00 12,113.92 71,164.11 (67,645.45) 0.00 (138,67	1.91% 08/15/2024 11/10/2017 980,000.00	1.96 21,037.96 (19,997.75) 0.00	(41,035.71)
Totals for Cusip Description of Cusip Total September of Cusip Total September of Cusip September of Cusip<	2.18% 08/15/2024 11/14/2017 (3,315,000.00)	0.00 0.00 0.00 0.00	0.00
B8A4LNZSO CLEARNET 1.91% 08/15/2024 10/05/2017 4,310,000.00 134.14 93,784.75 (86,878.59) 0.00 (180,68) B8A4LNZSO CLEARNET 1.91% 08/15/2024 10/03/2017 5,550,000.00 0.00 120,766.91 (111,873.83) 0.00 (232,68) B8A4LNZSO CLEARNET 2.17% 08/15/2024 10/03/2017 (5,550,000.00) 0.00 0.00 0.00 0.00 B8A4LNZSO CLEARNET 2.17% 08/15/2024 10/05/2017 (4,310,000.00) 0.00 0.00 0.00 0.00 B8A4LNZSO CLEARNET 1.91% 08/15/2024 10/05/2017 (4,570,000.00) 283.38 99,442.30 (92,119.53) 0.00 (191,600.00) 0.00	1.91% 08/15/2024 11/14/2017 3,315,000.00 1	3.92 71,164.11 (67,645.45) 0.00	(138,809.56)
B8A4LNZSO CLEARNET 1.91% 08/15/2024 10/03/2017 5,550,000.00 0.00 120,766.91 (111,873.83) 0.00 (232,67) B8A4LNZSO CLEARNET 2.17% 08/15/2024 10/03/2017 (5,550,000.00) 0.00	0.00 5	0.15 306,123.74 (290,987.67) 0.00	(597,111.41)
B8A4LNZSO CLEARNET 2.17% 08/15/2024 10/03/2017 (5,550,000.00) 0.00	1.91% 08/15/2024 10/05/2017 4,310,000.00	1.14 93,784.75 (86,878.59) 0.00	(180,663.34)
B8A4LNZSO CLEARNET 2.17% 08/15/2024 10/05/2017 (4,310,000.00) 0.00 0.00 0.00 0.00 0.00 0.00	1.91% 08/15/2024 10/03/2017 5,550,000.00	0.00 120,766.91 (111,873.83) 0.00	(232,640.74)
B8A4LNZSO CLEARNET 1.91% 08/15/2024 10/05/2017 4,570,000.00 283.38 99,442.30 (92,119.53) 0.00 (191,570) B8A4LNZSO CLEARNET 2.17% 08/15/2024 10/05/2017 (4,570,000.00) 0.00 0.00 0.00 0.00 B8A4LNZSO CLEARNET 1.91% 08/15/2024 10/11/2017 4,680,000.00 0.00 101,835.88 (94,336.85) 0.00 (196,470)	2.17% 08/15/2024 10/03/2017 (5,550,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/05/2017 (4,570,000.00) 0.00 0.00 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/05/2017 (4,310,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/11/2017 4,680,000.00 0.00 101,835.88 (94,336.85) 0.00 (196,1	1.91% 08/15/2024 10/05/2017 4,570,000.00	3.38 99,442.30 (92,119.53) 0.00	(191,561.83)
	2.17% 08/15/2024 10/05/2017 (4,570,000.00)	0.00 0.00 0.00	0.00
	1.91% 08/15/2024 10/11/2017 4,680,000.00	0.00 101,835.88 (94,336.85) 0.00	(196,172.73)
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/11/2017 (4,680,000.00) (897.41) 0.00 0.00 0.00	2.17% 08/15/2024 10/11/2017 (4,680,000.00)	41) 0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/20/2017 (4,435,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/20/2017 (4,435,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/20/2017 4,435,000.00 17,548.80 96,504.73 (89,398.27) 0.00 (185,50)	1.91% 08/15/2024 10/20/2017 4,435,000.00 1	3.80 96,504.73 (89,398.27) 0.00	(185,903.00)
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/27/2017 (3,560,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/27/2017 (3,560,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/26/2017 (4,170,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/26/2017 (4,170,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/27/2017 3,560,000.00 24,667.16 77,464.90 (71,760.51) 0.00 (149,20)	1.91% 08/15/2024 10/27/2017 3,560,000.00 2	7.16 77,464.90 (71,760.51) 0.00	(149,225.41)
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/27/2017 2,090,000.00 9,748.17 45,477.99 (42,129.06) 0.00 (87,60)	1.91% 08/15/2024 10/27/2017 2,090,000.00	3.17 45,477.99 (42,129.06) 0.00	(87,607.05)
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/26/2017 4,170,000.00 32,317.29 90,738.38 (84,056.55) 0.00 (174,77)	1.91% 08/15/2024 10/26/2017 4,170,000.00 3	7.29 90,738.38 (84,056.55) 0.00	(174,794.93)
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/24/2017 (10,710,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/24/2017 (10,710,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/24/2017 10,710,000.00 47,242.32 233,047.49 (215,886.25) 0.00 (448,50)	1.91% 08/15/2024 10/24/2017 10,710,000.00 4	2.32 233,047.49 (215,886.25) 0.00	(448,933.74)
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/24/2017 (3,445,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/24/2017 (3,445,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/27/2017 (2,090,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/27/2017 (2,090,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/24/2017 3,445,000.00 16,862.32 74,962.52 (69,442.40) 0.00 (144,45)	1.91% 08/15/2024 10/24/2017 3,445,000.00 1	2.32 74,962.52 (69,442.40) 0.00	(144,404.92)
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 11/10/2017 (3,930,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 11/10/2017 (3,930,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 11/10/2017 3,930,000.00 17,243.18 85,516.03 (79,218.76) 0.00 (164,7)	1.91% 08/15/2024 11/10/2017 3,930,000.00 1	3.18 85,516.03 (79,218.76) 0.00	(164,734.79)
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 11/13/2017 (4,915,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 11/13/2017 (4,915,000.00)	0.00 0.00 0.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B8A4LNZS0	CLEARNET	1.91%	08/15/2024	11/13/2017	4,915,000.00	26,238.93	106,949.43	(99,073.85)	0.00	(206,023.28)
Totals for Cusi					0.00	191,388.28	1,226,491.31	(1,136,174.45)	0.00	(2,362,665.76)
B8A4MCCQ2	CLEARNET	2.29%	05/15/2027	10/11/2017	(1,570,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4MCCQ2	CLEARNET	1.91%	05/15/2027	10/11/2017	1,570,000.00	0.00	43,365.50	(53,818.25)	0.00	(97,183.75)
Totals for Cusip					0.00	0.00	43,365.50	(53,818.25)	0.00	(97,183.75)
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	11/30/2017	3,540,000.00	0.00	49,760.70	(100,275.86)	0.00	(150,036.56)
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	11/30/2017	(3,540,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	12/19/2017	(3,325,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	12/19/2017	3,325,000.00	2,432.33	46,738.51	(94,185.66)	0.00	(140,924.17)
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	12/19/2017	(6,650,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	12/19/2017	6,650,000.00	12,686.53	93,477.01	(188,371.32)	0.00	(281,848.33)
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	12/28/2017	1,480,000.00	1,476.00	20,803.91	(41,923.24)	0.00	(62,727.15)
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	12/28/2017	(1,480,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	01/02/2018	2,215,000.00	7,621.04	31,135.58	(62,743.23)	0.00	(93,878.81)
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	01/02/2018	(2,215,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	01/11/2018	2,820,000.00	23,999.41	39,639.88	(79,880.77)	0.00	(119,520.65)
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	01/11/2018	(2,820,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	01/11/2018	1,840,000.00	15,329.57	25,864.32	(52,120.79)	0.00	(77,985.11)
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	01/11/2018	(1,840,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusi					0.00	63,544.88	307,419.91	(619,500.87)	0.00	(926,920.78)
B8A4T7XG5	CLEARNET	1.91%	11/15/2043	12/20/2017	435,000.00	0.00	14,451.78	(48,493.75)	0.00	(62,945.53)
B8A4T7XG5	CLEARNET	2.66%	11/15/2043	12/20/2017	(435,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusi					0.00	0.00	14,451.78	(48,493.75)	0.00	(62,945.53)
B8A4XBUY5	CLEARNET	1.55%	02/12/2025	02/08/2018	18,230,000.00	0.00	(30,546.59)	(822,128.54)	0.00	(791,581.95)
B8A4XBUY5	CLEARNET	2.41%	02/12/2025	02/08/2018	(18,230,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	(30,546.59)	(822,128.54)	0.00	(791,581.95)
B8A4YAJJ2	CLEARNET	1.55%	05/31/2022	02/21/2018	345,000.00	0.00	(93.38)	(7,552.28)	0.00	(7,458.90)
B8A4YAJJ2	CLEARNET	2.35%	05/31/2022	02/21/2018	(345,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	(93.38)	(7,552.28)	0.00	(7,458.90)



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B8A4YRYC3	CLEARNET	2.45%	02/28/2025	02/27/2018	(1,180,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4YRYC3	CLEARNET	1.55%	02/28/2025	02/27/2018	1,180,000.00	0.00	(9,216.57)	(56,322.07)	0.00	(47,105.50)
Totals for Cusi	р				0.00	0.00	(9,216.57)	(56,322.07)	0.00	(47,105.50)
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/24/2018	(1,310,000.00)	(1,136.09)	0.00	0.00	0.00	0.00
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/27/2018	(3,330,000.00)	(1,411.18)	0.00	0.00	0.00	(0.00)
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/27/2018	3,330,000.00	0.00	(77,812.24)	(216,875.92)	0.00	(139,063.68)
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/26/2018	(1,425,000.00)	(42.44)	0.00	0.00	0.00	(0.00)
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/26/2018	1,425,000.00	0.00	(33,298.03)	(92,807.26)	0.00	(59,509.23)
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/25/2018	(2,620,000.00)	(3,573.77)	0.00	0.00	0.00	(0.00)
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/25/2018	2,620,000.00	0.00	(61,221.64)	(170,635.11)	0.00	(109,413.47)
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/23/2018	(595,000.00)	0.00	0.00	0.00	0.00	0.00
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/24/2018	1,310,000.00	0.00	(30,610.82)	(85,317.55)	0.00	(54,706.73)
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/24/2018	1,190,000.00	0.00	(27,806.78)	(77,502.20)	0.00	(49,695.42)
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/23/2018	595,000.00	0.00	(13,903.39)	(38,751.10)	0.00	(24,847.71)
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/23/2018	(1,070,000.00)	0.00	0.00	0.00	0.00	0.00
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/23/2018	1,070,000.00	0.00	(25,002.73)	(69,686.86)	0.00	(44,684.13)
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/24/2018	(1,190,000.00)	(1,779.09)	0.00	0.00	0.00	0.00
Totals for Cusi	p				0.00	(7,942.57)	(269,655.63)	(751,576.00)	0.00	(481,920.37)
B8A5JDAR1	CLEARNET	1.93%	07/31/2025	09/24/2018	8,675,000.00	6,844.32	(261,780.36)	(629,628.75)	0.00	(367,848.39)
B8A5JDAR1	CLEARNET	3.10%	07/31/2025	09/24/2018	(8,675,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusi	p				0.00	6,844.32	(261,780.36)	(629,628.75)	0.00	(367,848.39)
B8A5JDC08	CLEARNET	1.93%	07/31/2025	09/19/2018	5,590,000.00	1,470.53	(170,186.57)	(407,039.41)	0.00	(236,852.84)
B8A5JDC08	CLEARNET	3.11%	07/31/2025	09/19/2018	(5,590,000.00)	0.00	0.00	0.00	0.00	0.00
B8A5JDC08	CLEARNET	1.93%	07/31/2025	09/19/2018	22,099,000.00	0.00	(672,800.17)	(1,609,152.77)	0.00	(936,352.60)
B8A5JDC08	CLEARNET	3.11%	07/31/2025	09/19/2018	(22,099,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusi	p				0.00	1,470.53	(842,986.74)	(2,016,192.18)	0.00	(1,173,205.44)
B8A5R5WD6	CLEARNET	2.80%	07/31/2025	10/25/2018	(6,315,000.00)	0.00	0.00	0.00	0.00	0.00
B8A5R5WD6	CLEARNET	1.55%	07/31/2025	10/25/2018	6,315,000.00	0.00	(188,760.70)	(440,106.03)	0.00	(251,345.33)
Totals for Cusi	р				0.00	0.00	(188,760.70)	(440,106.03)	0.00	(251,345.33)



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B8A5XM2Z6	CLEARNET	2.58%	08/15/2028	12/17/2018	(3,170,000.00)	(4,317.94)	0.00	0.00	0.00	(0.00)
B8A5XM2Z6	CLEARNET	1.55%	08/15/2028	12/17/2018	3,170,000.00	0.00	(47,807.43)	(250,731.62)	0.00	(202,924.19)
B8A5XM2Z6	CLEARNET	1.55%	08/15/2028	12/17/2018	5,325,000.00	0.00	(80,307.44)	(421,181.66)	0.00	(340,874.22)
B8A5XM2Z6	CLEARNET	1.55%	08/15/2028	12/19/2018	4,168,000.00	0.00	(62,858.48)	(329,668.57)	0.00	(266,810.09)
B8A5XM2Z6	CLEARNET	2.58%	08/15/2028	12/17/2018	(5,325,000.00)	0.00	0.00	0.00	0.00	0.00
B8A5XM2Z6	CLEARNET	2.58%	08/15/2028	12/19/2018	(4,168,000.00)	(23,299.12)	0.00	0.00	0.00	(0.00)
B8A5XM2Z6	CLEARNET	2.58%	08/15/2028	12/24/2018	(1,645,000.00)	(13,322.16)	0.00	0.00	0.00	(0.00)
B8A5XM2Z6	CLEARNET	1.55%	08/15/2028	12/24/2018	1,645,000.00	0.00	(24,808.59)	(130,111.52)	0.00	(105,302.93)
B8A5XM2Z6	CLEARNET	1.55%	08/15/2028	01/03/2019	17,066,000.00	0.00	0.00	(1,349,837.79)	0.00	(1,349,837.79)
B8A5XM2Z6	CLEARNET	2.58%	08/15/2028	01/03/2019	(17,066,000.00)	(429,946.01)	(429,946.01)	0.00	429,946.01	0.00
B8A5XM2Z6	CLEARNET	1.55%	08/15/2028	01/09/2019	13,690,400.00	0.00	0.00	(1,082,844.21)	0.00	(1,082,844.21)
B8A5XM2Z6	CLEARNET	2.58%	08/15/2028	01/09/2019	(13,690,400.00)	(165,527.40)	(165,527.40)	0.00	165,527.40	0.00
Totals for Cus	sip				0.00	(636,412.63)	(811,255.35)	(3,564,375.37)	595,473.41	(3,348,593.43)
B8A5XW4Q2	CLEARNET	1.91%	08/15/2028	12/18/2018	4,203,000.00	0.00	(47,407.39)	(336,087.09)	0.00	(288,679.70)
B8A5XW4Q2	CLEARNET	2.84%	08/15/2028	12/18/2018	(4,203,000.00)	0.00	0.00	0.00	0.00	0.00
B8A5XW4Q2	CLEARNET	1.91%	08/15/2028	12/20/2018	6,530,000.00	0.00	(73,654.59)	(522,162.44)	0.00	(448,507.85)
B8A5XW4Q2	CLEARNET	2.84%	08/15/2028	12/20/2018	(6,530,000.00)	(21,814.28)	0.00	0.00	0.00	(0.00)
B8A5XW4Q2	CLEARNET	1.91%	08/15/2028	12/27/2018	4,350,000.00	0.00	(49,065.46)	(347,841.74)	0.00	(298,776.28)
B8A5XW4Q2	CLEARNET	2.84%	08/15/2028	12/27/2018	(4,350,000.00)	(27,209.11)	0.00	0.00	0.00	0.00
B8A5XW4Q2	CLEARNET	2.84%	08/15/2028	12/31/2018	(5,375,000.00)	(39,612.77)	(39,612.77)	0.00	39,612.77	0.00
B8A5XW4Q2	CLEARNET	1.91%	08/15/2028	12/31/2018	5,375,000.00	0.00	0.00	(429,804.45)	0.00	(429,804.45)
Totals for Cus	sip				0.00	(88,636.16)	(209,740.21)	(1,635,895.72)	39,612.77	(1,465,768.28)
B8A68LW65	CLEARNET	1.55%	01/31/2026	03/08/2019	3,150,000.00	0.00	0.00	(138,182.61)	0.00	(138,182.61)
B8A68LW65	CLEARNET	2.27%	01/31/2026	03/08/2019	(3,150,000.00)	0.00	0.00	0.00	0.00	0.00
B8A68LW65	CLEARNET	2.27%	01/31/2026	03/12/2019	(6,175,000.00)	0.00	0.00	0.00	0.00	0.00
B8A68LW65	CLEARNET	1.55%	01/31/2026	03/12/2019	6,175,000.00	8,916.10	8,916.10	(270,881.79)	0.00	(279,797.89)
B8A68LW65	CLEARNET	2.27%	01/31/2026	03/18/2019	(1,695,000.00)	(5,009.32)	(5,009.32)	0.00	5,009.32	0.00
B8A68LW65	CLEARNET	1.55%	01/31/2026	03/18/2019	1,695,000.00	0.00	0.00	(74,355.41)	0.00	(74,355.41)
B8A68LW65	CLEARNET	2.27%	01/31/2026	04/12/2019	(1,952,000.00)	(8,606.54)	(8,606.54)	0.00	8,606.54	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B8A68LW65	CLEARNET	2.27%	01/31/2026	04/09/2019	(4,021,000.00)	(36,059.06)	(36,059.06)	0.00	36,059.06	0.00
B8A68LW65	CLEARNET	1.55%	01/31/2026	04/09/2019	4,021,000.00	0.00	0.00	(176,391.20)	0.00	(176,391.20)
B8A68LW65	CLEARNET	1.55%	01/31/2026	04/12/2019	1,952,000.00	0.00	0.00	(85,629.35)	0.00	(85,629.35)
B8A68LW65	CLEARNET	2.27%	01/31/2026	04/30/2019	(725,000.00)	(5,822.57)	(5,822.57)	0.00	5,822.57	0.00
B8A68LW65	CLEARNET	1.55%	01/31/2026	04/30/2019	725,000.00	0.00	0.00	(31,803.93)	0.00	(31,803.93)
Totals for Cu	ısip				0.00	(46,581.39)	(46,581.39)	(777,244.29)	55,497.49	(786,160.39)
B8A6B9TW5	CLEARNET	2.24%	01/31/2026	03/25/2019	(3,190,000.00)	0.00	0.00	0.00	0.00	0.00
B8A6B9TW5	CLEARNET	1.93%	01/31/2026	03/25/2019	3,190,000.00	0.00	0.00	(88,664.01)	0.00	(88,664.01)
Totals for Cu	ısip				0.00	0.00	0.00	(88,664.01)	0.00	(88,664.01)
B8A6BLCK2	CLEARNET	1.95%	03/29/2024	03/27/2019	(56,790,000.00)	0.00	0.00	0.00	0.00	0.00
B8A6BLCK2	CLEARNET	2.41%	03/29/2024	03/27/2019	56,790,000.00	0.00	0.00	(1,275,443.99)	0.00	(1,275,443.99)
Totals for Cu	ısip				0.00	0.00	0.00	(1,275,443.99)	0.00	(1,275,443.99)
B8A6D6N39	CLEARNET	1.55%	03/31/2021	04/12/2019	(6,574,000.00)	(7,110.32)	(7,110.32)	0.00	7,110.32	0.00
B8A6D6N39	CLEARNET	2.17%	03/31/2021	04/12/2019	6,574,000.00	0.00	0.00	56,508.02	56,508.02	0.00
B8A6D6N39	CLEARNET	1.55%	03/31/2021	04/09/2019	(13,883,000.00)	0.00	0.00	0.00	0.00	0.00
B8A6D6N39	CLEARNET	2.17%	03/31/2021	04/09/2019	13,883,000.00	0.00	0.00	119,333.87	119,333.87	0.00
Totals for Cu	usip				0.00	(7,110.32)	(7,110.32)	175,841.89	182,952.21	0.00
B8A6N2BP1	CLEARNET	1.88%	04/30/2026	06/21/2019	(1,003,000.00)	(2,789.84)	(2,789.84)	0.00	2,789.84	0.00
B8A6N2BP1	CLEARNET	1.94%	04/30/2026	06/21/2019	1,003,000.00	0.00	0.00	(6,798.45)	0.00	(6,798.45)
B8A6N2BP1	CLEARNET	1.88%	04/30/2026	06/20/2019	(1,003,000.00)	(5,955.61)	(5,955.61)	0.00	5,955.61	0.00
B8A6N2BP1	CLEARNET	1.94%	04/30/2026	06/20/2019	1,003,000.00	0.00	0.00	(6,798.45)	0.00	(6,798.45)
B8A6N2BP1	CLEARNET	1.88%	04/30/2026	06/18/2019	(500,000.00)	(1,967.20)	(1,967.20)	0.00	1,967.20	0.00
B8A6N2BP1	CLEARNET	1.94%	04/30/2026	06/19/2019	250,000.00	0.00	0.00	(1,694.53)	0.00	(1,694.53)
B8A6N2BP1	CLEARNET	1.94%	04/30/2026	06/18/2019	500,000.00	0.00	0.00	(3,389.06)	0.00	(3,389.06)
B8A6N2BP1	CLEARNET	1.88%	04/30/2026	06/19/2019	(250,000.00)	(764.80)	(764.80)	0.00	764.80	0.00
Totals for Cu	ısip				0.00	(11,477.45)	(11,477.45)	(18,680.49)	11,477.45	(18,680.49)
B8A6SF4C4	CLEARNET	1.83%	06/15/2021	07/17/2019	167,751,000.00	0.00	0.00	286,541.59	286,541.59	0.00
B8A6SF4C4	CLEARNET	1.89%	06/15/2021	07/17/2019	(167,751,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cu	ısip				0.00	0.00	0.00	286,541.59	286,541.59	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B8A6V9K44	CLEARNET	1.51%	08/09/2049	08/07/2019	(5,305,000.00)	0.00	0.00	0.00	0.00	0.00
B8A6V9K44	CLEARNET	2.12%	08/09/2049	08/07/2019	5,305,000.00	0.00	0.00	413,838.72	413,838.72	0.00
Totals for Cusip	1				0.00	0.00	0.00	413,838.72	413,838.72	0.00
B8A714BR5	CLEARNET	1.52%	02/29/2024	09/19/2019	13,690,000.00	0.00	0.00	(96,005.57)	0.00	(96,005.57)
B8A714BR5	CLEARNET	1.91%	02/29/2024	09/19/2019	(13,690,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip	•				0.00	0.00	0.00	(96,005.57)	0.00	(96,005.57)
B8A714E92	CLEARNET	1.60%	09/15/2021	09/19/2019	187,500,000.00	0.00	0.00	(280,759.78)	0.00	(280,759.78)
B8A714E92	CLEARNET	1.89%	09/15/2021	09/19/2019	(187,500,000.00)	0.00	0.00	0.00	0.00	0.00
B8A714E92	CLEARNET	1.60%	09/15/2021	10/03/2019	47,700,000.00	223,208.69	223,208.69	(71,425.29)	0.00	(294,633.98)
B8A714E92	CLEARNET	1.89%	09/15/2021	10/03/2019	(47,700,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	223,208.69	223,208.69	(352,185.07)	0.00	(575,393.76)
B8A72MD84	CLEARNET	1.48%	09/15/2021	10/03/2019	24,040,000.00	18,197.83	18,197.83	(85,886.19)	0.00	(104,084.02)
B8A72MD84	CLEARNET	1.48%	09/15/2021	10/02/2019	46,600,000.00	49,033.06	49,033.06	(166,484.88)	0.00	(215,517.94)
B8A72MD84	CLEARNET	1.89%	09/15/2021	10/02/2019	(46,600,000.00)	0.00	0.00	0.00	0.00	0.00
B8A72MD84	CLEARNET	1.89%	09/15/2021	10/03/2019	(24,040,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip)				0.00	67,230.89	67,230.89	(252,371.07)	0.00	(319,601.96)
B8A73J7N4	CLEARNET	1.38%	09/15/2021	10/10/2019	25,560,000.00	0.00	0.00	(133,133.66)	0.00	(133,133.66)
B8A73J7N4	CLEARNET	1.89%	09/15/2021	10/11/2019	(71,347,000.00)	(241,092.22)	(241,092.22)	0.00	241,092.22	0.00
B8A73J7N4	CLEARNET	1.38%	09/15/2021	10/11/2019	71,347,000.00	0.00	0.00	(371,623.13)	0.00	(371,623.13)
B8A73J7N4	CLEARNET	1.89%	09/15/2021	10/10/2019	(25,560,000.00)	(8,275.87)	(8,275.87)	0.00	8,275.87	0.00
B8A73J7N4	CLEARNET	1.89%	09/15/2021	10/09/2019	(24,700,000.00)	0.00	0.00	0.00	0.00	0.00
B8A73J7N4	CLEARNET	1.38%	09/15/2021	10/09/2019	24,700,000.00	0.00	0.00	(128,654.20)	0.00	(128,654.20)
Totals for Cusip	•				0.00	(249,368.09)	(249,368.09)	(633,410.99)	249,368.09	(633,410.99)
B8A7C6405	CLEARNET	2.41%	08/15/2029	12/18/2019	1,838,000.00	0.00	0.00	5,379.17	5,379.17	0.00
B8A7C6405	CLEARNET	1.61%	08/15/2029	12/18/2019	(1,838,000.00)	0.00	0.00	0.00	0.00	0.00
B8A7C6405	CLEARNET	2.41%	08/15/2029	12/19/2019	1,123,000.00	736.23	736.23	3,286.62	2,550.39	0.00
B8A7C6405	CLEARNET	1.61%	08/15/2029	12/19/2019	(1,123,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip)				0.00	736.23	736.23	8,665.79	7,929.56	0.00
Totals for Notional F	Par Contracts				0.00	385,121.96	2,280,975.39	(17,137,018.42)	1,842,691.29	(21,260,685.10)



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Options										
B8A5SC0Y9	CMS 2Y 10Y SINGLE LOOK	0.11%	07/13/2021	11/05/2018	6,084,000.00	0.01	56,074.80	62,883.50	6,808.70	0.00
Totals for Cu	sip				6,084,000.00	0.01	56,074.80	62,883.50	6,808.70	0.00
B8A5SC0Z6	CMS 2Y 10Y SINGLE LOOK	0.11%	07/12/2021	11/05/2018	6,258,000.00	0.01	57,635.53	64,743.37	7,107.84	0.00
Totals for Cu	sip				6,258,000.00	0.01	57,635.53	64,743.37	7,107.84	0.00
B8A5SPQJ5	CMS 2Y 10Y SINGLE LOOK	0.14%	08/16/2021	11/08/2018	15,210,000.00	0.01	134,300.48	144,132.13	9,831.65	0.00
Totals for Cu	sip				15,210,000.00	0.01	134,300.48	144,132.13	9,831.65	0.00
B8A5SPQK2	CMS 2Y 10Y SINGLE LOOK	0.15%	08/20/2021	11/08/2018	30,194,000.00	0.01	289,217.44	300,762.22	11,544.78	0.00
Totals for Cu	sip				30,194,000.00	0.01	289,217.44	300,762.22	11,544.78	0.00
B8A5SPQM8	CMS 2Y 10Y SINGLE LOOK	0.14%	09/13/2021	11/08/2018	30,660,000.00	0.01	301,410.58	320,251.75	18,841.17	0.00
Totals for Cu	sip				30,660,000.00	0.01	301,410.58	320,251.75	18,841.17	0.00
B8A5SZ9P8	CMS 2Y 10Y SINGLE LOOK	0.20%	11/09/2021	11/09/2018	6,084,000.00	35,743.50	62,963.03	59,136.69	0.00	(3,826.34)
Totals for Cu	sip				6,084,000.00	35,743.50	62,963.03	59,136.69	0.00	(3,826.34)
Totals for Option	s				94,490,000.00	35,743.55	901,601.86	951,909.66	54,134.14	(3,826.34)
Preferred Stock										
173080201	CITIGROUP CAPITAL XIII	0.00%	01/31/3100	09/30/2010	44,000.00	1,100,000.00	1,162,920.00	1,223,200.00	60,280.00	0.00
Totals for Cu	sip				44,000.00	1,100,000.00	1,162,920.00	1,223,200.00	60,280.00	0.00
Totals for Preferr	ed Stock				44,000.00	1,100,000.00	1,162,920.00	1,223,200.00	60,280.00	0.00
US Govt Bonds										
912810QZ4	US TREASURY BOND	3.12%	02/15/2043	11/20/2019	7,475,000.00	8,739,910.16	8,739,910.16	8,494,928.69	0.00	(244,981.47)
912810QZ4	US TREASURY BOND	3.12%	02/15/2043	11/21/2019	8,210,000.00	9,537,332.78	9,537,332.78	9,330,216.00	0.00	(207,116.78)
912810QZ4	US TREASURY BOND	3.12%	02/15/2043	11/18/2019	5,700,000.00	6,571,850.06	6,571,850.06	6,477,738.27	0.00	(94,111.79)
912810QZ4	US TREASURY BOND	3.12%	02/15/2043	11/19/2019	5,650,000.00	6,524,023.87	6,524,023.87	6,420,916.00	0.00	(103,107.87)
Totals for Cu	sip				27,035,000.00	31,373,116.87	31,373,116.87	30,723,798.96	0.00	(649,317.91)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	08/13/2019	2,370,000.00	2,722,167.19	2,722,167.19	2,587,466.01	0.00	(134,701.18)
Totals for Cu	sip				2,370,000.00	2,722,167.19	2,722,167.19	2,587,466.01	0.00	(134,701.18)
912810RC4	US TREASURY BOND	3.62%	08/15/2043	07/24/2019	4,615,000.00	5,528,625.78	5,528,625.78	5,671,041.77	142,415.99	0.00
912810RC4	US TREASURY BOND	3.62%	08/15/2043	08/19/2019	10,350,000.00	13,492,195.31	13,492,195.31	12,718,371.04	0.00	(773,824.27)
912810RC4	US TREASURY BOND	3.62%	08/15/2043	09/26/2019	7,130,000.00	9,171,941.45	9,171,941.45	8,761,544.50	0.00	(410,396.95)



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cuein	Decemination.	Cauman	MatData	Tue de Dete	Day/Chaves	Onia Coot	Duian Mist/Coat	Commont Monket	Ummanl Caim	Hamal Lana
Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares 22.095.000.00	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for 912810RD2	US TREASURY BOND	3.75%	11/15/2043	01/26/2018	,,	28,192,762.54	28,192,762.54	27,150,957.31	142,415.99	(1,184,221.22)
912810RD2 912810RD2	US TREASURY BOND	3.75%	11/15/2043	01/26/2018	1,495,000.00 300,000.00	1,730,014.00 347,160.00	1,688,474.02 338,824.22	1,873,363.48 375,925.78	184,889.46 37,101.56	0.00
912810RD2	US TREASURY BOND	3.75%	11/15/2043	01/29/2019	8,250,000.00	9,255,146.48	9,255,146.48	10,337,959.01	1,082,812.53	0.00
912810RD2	US TREASURY BOND	3.75%	11/15/2043	08/14/2019	6,070,000.00	8,124,315.63	8,124,315.63	7,606,231.66	0.00	(518,083.97)
912810RD2	US TREASURY BOND	3.75%	11/15/2043	08/13/2019	1,860,000.00	2,451,131.25	2,451,131.25	2,330,739.85	0.00	(120,391.40)
912810RD2	US TREASURY BOND	3.75%	11/15/2043	08/12/2019	2,130,000.00	2,805,942.19	2,805,942.19	2,669,073.05	0.00	(136,869.14)
912810RD2	US TREASURY BOND	3.75%	11/15/2043	10/28/2019	640,000.00	810,800.00	810,800.00	801,975.00	0.00	(8,825.00)
Totals for	Cusip				20,745,000.00	25,524,509.55	25,474,633.79	25,995,267.83	1,304,803.55	(784,169.51)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	11/12/2019	55,000.00	53,176.99	53,176.99	53,504.69	327.70	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	11/12/2019	50,000.00	48,245.84	48,245.84	48,640.63	394.79	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	11/12/2019	565,000.00	548,116.21	548,116.21	549,639.06	1,522.85	0.00
Totals for	Cusip				670,000.00	649,539.04	649,539.04	651,784.38	2,245.34	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	04/03/2019	6,175,000.00	6,137,853.51	6,137,853.51	6,195,020.52	57,167.01	0.00
Totals for	Cusip				6,175,000.00	6,137,853.51	6,137,853.51	6,195,020.52	57,167.01	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	03/03/2017	445,000.00	447,237.38	440,775.98	448,980.66	8,204.68	0.00
Totals for	Cusip				445,000.00	447,237.38	440,775.98	448,980.66	8,204.68	0.00
9128335A4	US TREASURY STRIP	0.00%	08/15/2035	07/29/2019	850,000.00	578,025.50	578,025.50	593,073.93	15,048.43	0.00
Totals for	Cusip				850,000.00	578,025.50	578,025.50	593,073.93	15,048.43	0.00
912833RY8	US TREASURY STRIP	0.00%	02/15/2028	02/03/2015	13,720,000.00	10,353,935.20	10,656,216.02	11,667,409.25	1,011,193.23	0.00
912833RY8	US TREASURY STRIP	0.00%	02/15/2028	02/13/2019	15,400,000.00	12,021,086.00	12,021,086.00	13,096,071.60	1,074,985.60	0.00
Totals for	Cusip				29,120,000.00	22,375,021.20	22,677,302.02	24,763,480.85	2,086,178.83	0.00
912833WQ9	US TREASURY STRIP	0.00%	05/15/2028	02/03/2015	6,865,000.00	5,115,508.38	5,288,263.69	5,803,139.72	514,876.03	0.00
Totals for	Cusip				6,865,000.00	5,115,508.38	5,288,263.69	5,803,139.72	514,876.03	0.00
912833XN5	US TREASURY STRIP	0.00%	02/15/2029	02/03/2015	6,865,000.00	5,003,649.21	5,162,836.29	5,705,505.00	542,668.71	0.00
912833XN5	US TREASURY STRIP	0.00%	02/15/2029	01/29/2019	2,860,000.00	2,148,603.60	2,148,603.60	2,376,947.46	228,343.86	0.00
Totals for	Cusip				9,725,000.00	7,152,252.81	7,311,439.89	8,082,452.46	771,012.57	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	03/27/2015	14,170,000.00	10,158,189.60	10,563,422.13	11,711,784.15	1,148,362.02	0.00
Totals for	Cusip				14,170,000.00	10,158,189.60	10,563,422.13	11,711,784.15	1,148,362.02	0.00

Prudential

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912834AU2	US TREASURY STRIP	0.00%	02/15/2039	10/02/2019	1,870,000.00	1,260,006.00	1,260,006.00	1,184,108.57	0.00	(75,897.43)
912834AU2	US TREASURY STRIP	0.00%	02/15/2039	10/02/2019	1,910,000.00	1,282,504.09	1,282,504.09	1,209,437.10	0.00	(73,066.99)
Totals for	Cusip				3,780,000.00	2,542,510.09	2,542,510.09	2,393,545.67	0.00	(148,964.42)
912834DU9	US TREASURY STRIP	0.00%	11/15/2038	10/02/2019	3,725,000.00	2,519,175.85	2,519,175.85	2,367,244.61	0.00	(151,931.24)
Totals for	Cusip				3,725,000.00	2,519,175.85	2,519,175.85	2,367,244.61	0.00	(151,931.24)
912834DV7	US TREASURY STRIP	0.00%	05/15/2039	10/03/2019	4,170,000.00	2,807,577.60	2,807,577.60	2,621,900.72	0.00	(185,676.88)
912834DV7	US TREASURY STRIP	0.00%	05/15/2039	11/26/2019	8,525,000.00	5,559,578.75	5,559,578.75	5,360,120.77	0.00	(199,457.98)
Totals for	Cusip				12,695,000.00	8,367,156.35	8,367,156.35	7,982,021.49	0.00	(385,134.86)
912834EP9	US TREASURY STRIP	0.00%	08/15/2039	10/01/2019	3,105,000.00	2,024,149.50	2,024,149.50	1,935,135.95	0.00	(89,013.55)
Totals for	Cusip				3,105,000.00	2,024,149.50	2,024,149.50	1,935,135.95	0.00	(89,013.55)
912834JH2	US TREASURY STRIP	0.00%	11/15/2040	12/02/2019	6,945,000.00	4,260,835.28	4,260,835.28	4,174,678.74	0.00	(86,156.54)
Totals for	Cusip				6,945,000.00	4,260,835.28	4,260,835.28	4,174,678.74	0.00	(86,156.54)
912834JP4	US TREASURY STRIP	0.00%	02/15/2041	12/03/2019	7,285,000.00	4,559,827.20	4,559,827.20	4,345,680.98	0.00	(214,146.22)
Totals for	Cusip				7,285,000.00	4,559,827.20	4,559,827.20	4,345,680.98	0.00	(214,146.22)
912834KH0	US TREASURY STRIP	0.00%	05/15/2041	12/12/2019	7,150,000.00	4,307,049.03	4,307,049.03	4,242,317.94	0.00	(64,731.09)
Totals for	Cusip				7,150,000.00	4,307,049.03	4,307,049.03	4,242,317.94	0.00	(64,731.09)
912834KP2	US TREASURY STRIP	0.00%	08/15/2041	12/05/2019	20,715,000.00	12,525,278.35	12,525,278.35	12,189,174.57	0.00	(336,103.78)
Totals for	Cusip				20,715,000.00	12,525,278.35	12,525,278.35	12,189,174.57	0.00	(336,103.78)
912834KV9	US TREASURY STRIP	0.00%	11/15/2041	12/02/2019	6,910,000.00	4,115,681.96	4,115,681.96	4,037,158.86	0.00	(78,523.10)
912834KV9	US TREASURY STRIP	0.00%	11/15/2041	12/02/2019	3,160,000.00	1,884,655.60	1,884,655.60	1,846,226.05	0.00	(38,429.55)
912834KV9	US TREASURY STRIP	0.00%	11/15/2041	12/02/2019	6,280,000.00	3,740,163.65	3,740,163.65	3,669,082.15	0.00	(71,081.50)
912834KV9	US TREASURY STRIP	0.00%	11/15/2041	12/02/2019	16,065,000.00	9,562,209.30	9,562,209.30	9,385,956.17	0.00	(176,253.13)
Totals for	Cusip				32,415,000.00	19,302,710.51	19,302,710.51	18,938,423.23	0.00	(364,287.28)
912834LK2	US TREASURY STRIP	0.00%	05/15/2042	12/02/2019	29,630,000.00	17,429,656.98	17,429,656.98	17,058,798.12	0.00	(370,858.86)
Totals for	Cusip				29,630,000.00	17,429,656.98	17,429,656.98	17,058,798.12	0.00	(370,858.86)
912834MD7	US TREASURY STRIP	0.00%	02/15/2043	12/03/2019	22,540,000.00	13,125,868.99	13,125,868.99	12,717,789.51	0.00	(408,079.48)
Totals for	Cusip				22,540,000.00	13,125,868.99	13,125,868.99	12,717,789.51	0.00	(408,079.48)
912834MZ8	US TREASURY STRIP	0.00%	11/15/2043	10/21/2019	3,925,000.00	2,213,293.25	2,213,293.25	2,172,518.04	0.00	(40,775.21)

Prudential

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912834MZ8	US TREASURY STRIP	0.00%	11/15/2043	10/21/2019	2,719,000.00	1,534,141.37	1,534,141.37	1,504,987.65	0.00	(29,153.72)
Totals for Cus	ip				6,644,000.00	3,747,434.62	3,747,434.62	3,677,505.69	0.00	(69,928.93)
912834NF1	US TREASURY STRIP	0.00%	02/15/2044	12/06/2019	3,985,000.00	2,240,105.62	2,240,105.62	2,189,580.09	0.00	(50,525.53)
912834NF1	US TREASURY STRIP	0.00%	02/15/2044	12/05/2019	5,205,000.00	2,956,007.62	2,956,007.62	2,859,915.77	0.00	(96,091.85)
Totals for Cus	ip				9,190,000.00	5,196,113.24	5,196,113.24	5,049,495.86	0.00	(146,617.38)
912834NP9	US TREASURY STRIP	0.00%	05/15/2044	12/05/2019	5,605,000.00	3,155,549.25	3,155,549.25	3,056,268.00	0.00	(99,281.25)
912834NP9	US TREASURY STRIP	0.00%	05/15/2044	12/05/2019	13,410,000.00	7,548,949.50	7,548,949.50	7,312,141.64	0.00	(236,807.86)
Totals for Cus	ip				19,015,000.00	10,704,498.75	10,704,498.75	10,368,409.64	0.00	(336,089.11)
912834PB8	US TREASURY STRIP	0.00%	11/15/2044	12/05/2019	13,500,000.00	7,510,185.00	7,510,185.00	7,272,553.14	0.00	(237,631.86)
Totals for Cus	ip				13,500,000.00	7,510,185.00	7,510,185.00	7,272,553.14	0.00	(237,631.86)
912834PH5	US TREASURY STRIP	0.00%	02/15/2045	11/14/2019	195,000.00	105,741.95	105,741.95	104,597.72	0.00	(1,144.23)
Totals for Cus	ip				195,000.00	105,741.95	105,741.95	104,597.72	0.00	(1,144.23)
912834PT9	US TREASURY STRIP	0.00%	11/15/2045	12/12/2019	2,275,000.00	1,215,100.25	1,215,100.25	1,195,598.11	0.00	(19,502.14)
Totals for Cus	ip				2,275,000.00	1,215,100.25	1,215,100.25	1,195,598.11	0.00	(19,502.14)
912834PZ5	US TREASURY STRIP	0.00%	02/15/2046	12/12/2019	1,640,000.00	870,184.00	870,184.00	857,536.06	0.00	(12,647.94)
Totals for Cus	ip				1,640,000.00	870,184.00	870,184.00	857,536.06	0.00	(12,647.94)
Totals for US Gove	Bonds				342,709,000.00	260,739,659.51	261,722,778.09	261,577,713.81	6,050,314.45	(6,195,378.73)
Totals for 8217 EBIA	(Pru WCT)				2,688,543,213.69	2,537,054,264.91	2,520,450,089.91	2,618,041,386.14	129,489,904.09	(31,898,607.86)

Cash due from broker 8,556,518 8,556,518
Total 2,545,610,783 2,626,597,904



APPENDIX V

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

Mortgages					
Loan No.	Name	Interest Rate	Maturity Date	Cost	Market Value
6104923 6106765	The Walk The Walk (Supplemental)	7.65% 7.23%	12/15/2024 12/15/2024	\$ 11,921,932 3,864,579	\$ 8,751,821 2,841,471
	Cash and Cash Equivalents Other Net Assets			 12,044,930 (11,954,580)	 12,044,930 (11,954,580)
		7	Гotal	\$ 15,876,861	\$ 11,683,642

APPENDIX VI

Form_5500_WCOT_2019 FINAL

WCT - WCOT Schedule of Assets Held for Investment Purposes at End of Plan Year

194001 D 412601 H 173401 F 455701 P	NAME City Base Landing Dulles Corner II Harborview Point Florin Associates LLC Penn 95 Bridgepoint Northlake		arket/Cost sition Cost)		31/2019 ent Market	Market Value Gain	Market Value Loss	BEG BV Cost/Principal	END BV Cost/Principal	Book Value	Book Value	Unrealized	Unrealized
194001 D 412601 H 173401 F 455701 P 459001 B	Oulles Corner II Harborview Point Florin Associates LLC Penn 95 Bridgepoint Northlake							Costrillicipal	Cost/Principal	Increase	Decrease	Gain	(Loss)
412601 H 173401 F 455701 P 459001 B	Harborview Point Florin Associates LLC Penn 95 Bridgepoint Northlake		6,400,000		-	-	-	-	-	-	-	-	-
173401 F 455701 P 459001 B Total Real Estate Own	Florin Associates LLC Penn 95 Bridgepoint Northlake				3,564,000	-	(2,836,000)	13,191,876	13,191,876	-	-	-	2,836,000
459001 B Total Real Estate Own	Bridgepoint Northlake		-			-							
Total Real Estate Own			-		-	-	-	-	-	-	-	-	-
			-		-	-	-	-	-	-	-	-	-
	ned	\$	6,400,000	\$	3,564,000	\$ -:	\$ (2,836,000) \$	13,191,876	\$ 13,191,876	- :	- \$	- \$	2,836,000
	Extra Space Storage Acorn Park	\$	- 66,211,461		- 66,163,710		- (47,751)	37,430,223	39,000,952	1,570,729	-	87,851 -	1,618,480
	ESS WCOT LLC	,	-		-		(47,731)	-	39,000,932	1,570,729			1,010,400
	5900 Wilshire		80,366,245		87,864,084	7,497,839	-	29,290,058	32,489,878	3,199,820	-	4,298,019	-
	PK3 Holdings LLC	\$	-		2,690,477	2,690,477	- \$		\$ - \$ -	-	-	FC 000	364,261
	Extra Space West II Morris Corp Center V	\$	3,044,423		8,893,207	5,848,785	- \$ -	12,177,929	\$ - 14,779,714	2,601,785	-	56,088 3,247,000	_
	Oulles View Office		172,378		-	-	(172,378)	12,117,020	-	-	-	-	
165101	Georgia -Pacific Site	3	39,434,449		37,576,156	-	(1,858,292)	24,947,597	27,783,068	2,835,471	-	-	4,693,763
	Georgia -Pacific Site 2		4,962,854		12,845,614	7,882,760	-	11,388,666	20,871,426	9,482,760	-	-	1,600,000
165104	Georgia Pacific - Condos		228,123		260,995	32,872	-	228,123	261,995	33,872	-	-	1,000
	Riverview Valley Forge	\$	-		-	-	- \$		\$ -	-	-	-	-
	Alexan Vaught Ranch		-		-	-	- \$		\$ -	-	-	-	-
410802	3900 San Clemente JV	\$	1,123.10		-	-	(1,123) \$	1,123.10	\$ -	-	(1,123)	-	-
420702 S	Sanatoga Springs - JV		6,796,733		8,602,788	1,806,055	-	25,183,899	25,236,936	53,036	-	1,753,019	-
425103 N	Mcbee Condo		-		-	-	-	-	-	-	-	-	-
451301	The Vintage on Selby - Retail		-		-	-	-	-	-	-	-	-	-
451302	The Vintage on Selby - Residential		-		-	-	-	-	-	-	-	-	-
457001 B	Broadstone North Park	\$	-		764,761	764,761	- \$	-	764,761	764,761	-	-	-
457301 C	Courts at Manassas	\$	-		602,680	602,680	- S		602,680	602,680	-		170,000
459201 N	Modera on the Hudson	\$			202,779	202,779	- S	_	202,779	202,779	_		99
455501 F	Falls Church	\$	-		80,929	80,929	- \$	-	80,929	80,929	-		-
Total Real Estate Part	tnerships	\$ 20	01,217,789	\$	226,548,182	\$ 27,409,938	(2,079,545) \$	140,647,619	\$ 162,075,118	\$ 21,428,622	(1,123) \$	9,441,977 \$	8,447,603
470004	247144 404 01		750.000		-		40						
172901 2	247 W. 46th Street		758,689		758,688	•	(1)	-	-	-	-	-	1
Total Forward Contrac	cts With Conditions Waived	\$	758,689	\$	758,688	\$ -:	\$ (1) \$	-	\$ - :	- 5	- \$	- \$	1_
Cash and Cash Equival Other Net Assets	alents	\$ \$	9,165,344 1,526,154	\$ \$	6,580,603 861,835		\$						
	GRAND TOTAL	\$ 2	19,067,977	\$	238,313,308	\$ 27,409,938	\$ (4,915,547) \$	164,530,994	\$ 182,709,433	\$ 21,428,622	\$ (1,123) \$	9,441,977 \$	11,283,605

Hldgs per FS

APPENDIX VII

Identification because to the second	Description of inve			0-4	Ourse of Male	
Identity of issue, borrower, lessor or similar party (b)	<u>s</u>	security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value (e)
(b)		(c)			(u)	(e)
EB TEMP INV FD	CCT		11451981.84	1.00	11,451,981.84	11,451,981.84
CASH AND CASH EQUIVALENTS	Cash and Cash Equiv		0	1.00	10,913,892.00	10,958,837.00
WYETH LLC	Corporate Debt	5.950% 04/01/2037 DD 03/27/07	70000	136.60	93,675.92	95,618.60
WYETH LLC	Corporate Debt	6.500% 02/01/2034 DD 12/16/03	17000	140.76	23,850.32	23,928.86
WILLIS NORTH AMERICA INC	Corporate Debt	3.875% 09/15/2049 DD 09/10/19	10000	99.77	9,959.50	9,976.90
WILLIS NORTH AMERICA INC WILLIAMS COS INC/THE	Corporate Debt Corporate Debt	4.500% 09/15/2028 DD 09/10/18 4.125% 11/15/2020 DD 11/09/10	163000 68000	110.28 101.19	168,260.61 68,270.64	179,753.14 68,809.20
WILLIAMS COS INC/THE WILLIAMS COS INC/THE	Corporate Debt	5.250% 03/15/2020 DD 02/09/10	260000	100.59	265,675.80	261,526.20
WILLIAMS COS INC/THE	Corporate Debt	3.750% 06/15/2027 DD 06/05/17	3000	104.31	3,138.57	3,129.18
WILLIAMS COS INC/THE	Corporate Debt	5.750% 06/24/2044 DD 06/24/14	20000	118.52	23,886.20	23,703.00
WILLIAMS COS INC/THE	Corporate Debt	7.875% 09/01/2021 DD 08/21/01	291000	109.06	317,424.63	317,367.51
WILLIAMS COS INC/THE	Corporate Debt	7.500% 01/15/2031 DD 01/17/01	90000	130.51	108,746.10	117,461.70
WESTERN MIDSTREAM OPERATING LP	Corporate Debt	4.000% 07/01/2022 DD 06/28/12	441000	102.51	440,956.68	452,051.46
WELLS FARGO COMMERCIAL C53 A4	Corporate Debt	3.040% 10/15/2052 DD 11/01/19	607000	103.06	625,185.72	625,555.99
WELLS FARGO COMMERCIAL C54 A4	Corporate Debt	3.146% 12/15/2052 DD 12/01/19	547000	103.71	563,391.95	567,277.29
WELLS FARGO COMMERCIAL C46 A4	Corporate Debt	4.152% 08/15/2051 DD 08/01/18	290000	111.22	298,695.07	322,526.40
WELLS FARGO & CO	Corporate Debt	VAR RT 10/30/2025 DD 10/31/19	6000	100.09	6,000.00	6,005.64
WELLS FARGO & CO	Corporate Debt	VAR RT 10/30/2030 DD 10/31/19	46000	100.70	45,947.22	46,319.70
WELLS FARGO & CO	Corporate Debt	VAR RT 06/17/2027 DD 06/17/19 3.750% 01/24/2024 DD 01/24/19	60000	103.77 105.73	60,923.04	62,259.60
WELLS FARGO & CO WELLS FARGO & CO	Corporate Debt Corporate Debt	2.625% 07/22/2022 DD 07/24/17	779000 179000	105.73	777,590.01 178,869.04	823,660.07 181,674.26
WELLS FARGO & CO	Corporate Debt	VAR RT 05/22/2028 DD 05/22/17	588000	106.31	601,684.71	625,085.16
WELLS FARGO COMMERCIAL NXS2 A5	Corporate Debt	VAR RT 07/15/2058 DD 07/01/15	1185000	106.83	1,236,779.87	1,265,959.20
WELLS FARGO COMMERCIAL C27 A5	Corporate Debt	3.451% 02/15/2048 DD 03/01/15	970000	104.99	999,040.83	1,018,373.90
WELLS FARGO BANK NA	Corporate Debt	VAR RT 05/27/2022 DD 05/28/19	2000000	101.32	2,023,480.00	2,026,360.00
WELLS FARGO & CO	Corporate Debt	3.550% 09/29/2025 DD 09/28/15	125000	105.89	132,245.30	132,363.75
WELLS FARGO & CO	Corporate Debt	4.300% 07/22/2027 DD 07/22/15	11000	109.59	11,061.22	12,054.79
WELLS FARGO & CO	Corporate Debt	3.000% 02/19/2025 DD 02/19/15	225000	103.19	220,698.00	232,182.00
WELLS FARGO & CO	Corporate Debt	5.375% 11/02/2043 DD 10/28/13	10000	128.43	12,177.80	12,843.20
WELLS FARGO & CO	Corporate Debt	3.500% 03/08/2022 DD 03/08/12	4000	103.27	4,110.36	4,130.84
WELLS FARGO & CO	Corporate Debt	3.000% 10/23/2026 DD 10/25/16	693000	102.49	702,166.05	710,255.70
WELLS FARGO & CO	Corporate Debt	3.000% 04/22/2026 DD 04/22/16	664000	102.87	638,367.60	683,050.16
WELLS FARGO & CO	Corporate Debt	2.500% 03/04/2021 DD 03/04/16	138000	100.72	138,854.48	138,992.22
ANTHEM INC ALLERGAN FINANCE LLC	Corporate Debt Corporate Debt	3.500% 08/15/2024 DD 08/12/14 4.625% 10/01/2042 DD 10/02/12	25000 6000	104.85 104.69	24,191.94 6,007.80	26,211.75 6,281.64
WASTE MANAGEMENT INC	Corporate Debt	4.150% 07/15/2049 DD 05/22/19	275000	114.42	282,006.30	314,666.00
WASTE MANAGEMENT INC	Corporate Debt	4.000% 07/15/2039 DD 05/22/19	190000	112.05	199,242.85	212,895.00
WASTE MANAGEMENT INC	Corporate Debt	3.450% 06/15/2029 DD 05/22/19	60000	107.10	61,262.85	64,257.60
WASTE MANAGEMENT INC	Corporate Debt	3.125% 03/01/2025 DD 02/26/15	110000	104.50	107,179.60	114,950.00
WALGREENS BOOTS ALLIANCE INC	Corporate Debt	4.500% 11/18/2034 DD 11/18/14	19000	104.33	20,321.76	19,822.51
WALMART INC	Corporate Debt	3.250% 07/08/2029 DD 04/23/19	421000	107.33	426,796.02	451,867.72
WALMART INC	Corporate Debt	3.700% 06/26/2028 DD 06/27/18	31000	110.18	33,986.54	34,155.49
WFRBS COMMERCIAL C3 A3FL 144A	Corporate Debt	VAR RT 03/15/2044 DD 06/09/11	40569.25	100.05	40,797.45	40,589.13
VODAFONE GROUP PLC	Corporate Debt	5.125% 06/19/2059 DD 06/19/19	1000	117.57	1,069.99	1,175.69
VODAFONE GROUP PLC	Corporate Debt	5.250% 05/30/2048 DD 05/30/18	368000	120.12	410,135.58	442,048.96
VODAFONE GROUP PLC	Corporate Debt	5.000% 05/30/2038 DD 05/30/18	9000	115.81	10,314.45	10,422.63
VODAFONE GROUP PLC	Corporate Debt	4.375% 05/30/2028 DD 05/30/18	33000 201000	110.88 108.63	36,366.41	36,589.08
VODAFONE GROUP PLC VODAFONE GROUP PLC	Corporate Debt Corporate Debt	4.125% 05/30/2025 DD 05/30/18 3.750% 01/16/2024 DD 05/30/18	13000	105.78	199,048.29 13,655.20	218,340.27 13,751.53
VODAFONE GROUP PLC	Corporate Debt	4.375% 02/19/2043 DD 02/19/13	145000	103.70	150,779.09	155,727.10
VISTRA OPERATIONS CO LLC 144A	Corporate Debt	4.300% 07/15/2029 DD 06/11/19	420000	102.02	424,808.40	428,479.80
VISA INC	Corporate Debt	4.300% 12/14/2045 DD 12/14/15	10000	122.93	11,852.80	12,293.10
VIRGINIA ELECTRIC & POWER CO	Corporate Debt	3.300% 12/01/2049 DD 12/05/19	195000	100.97	194,631.45	196,895.40
VIRGINIA ELECTRIC & POWER CO	Corporate Debt	3.800% 04/01/2028 DD 03/22/18	65000	108.82	71,147.78	70,732.35
VIRGINIA ELECTRIC & POWER CO	Corporate Debt	3.150% 01/15/2026 DD 01/14/16	20000	104.55	20,873.60	20,909.80
VIRGINIA ELECTRIC & POWER CO	Corporate Debt	2.750% 03/15/2023 DD 03/14/13	434000	101.84	418,908.05	441,989.94
VIRGINIA ELECTRIC & POWER CO	Corporate Debt	6.000% 05/15/2037 DD 05/17/07	423000	135.16	551,158.67	571,722.57
VINCI SA 144A	Corporate Debt	3.750% 04/10/2029 DD 04/10/19	400000	109.15	403,910.00	436,608.00
VIACOMCBS INC	Corporate Debt	5.850% 09/01/2043 DD 08/19/13	23000	125.29	28,903.64	28,816.93
VIACOMCBS INC	Corporate Debt	4.375% 03/15/2043 DD 03/15/13	172000	106.03	172,860.23	182,364.72
VIACOMOBS INC	Corporate Debt	6.875% 04/30/2036 DD 04/12/06	62000	133.90 116.73	81,570.30	83,020.48
VERIZON COMMUNICATIONS INC VERIZON COMMUNICATIONS INC	Corporate Debt Corporate Debt	4.500% 08/10/2033 DD 08/10/17 4.125% 03/16/2027 DD 03/16/17	494000 828000	116.73	493,359.72 848,814.89	576,651.14 919,278.72
VERIZON COMMUNICATIONS INC	Corporate Debt	4.272% 03/10/2027 DD 03/10/17 4.272% 01/15/2036 DD 07/15/15	1109000	113.26	1,086,350.78	1,255,997.95
VERIZON COMMUNICATIONS INC	Corporate Debt	4.400% 11/01/2034 DD 10/29/14	47000	115.20	51,960.60	54,485.22
UNIV OF NEBRASKA NE FACS CORP	Corporate Debt	3.037% 10/01/2049 DD 10/24/19	385000	96.64	385,000.00	372,079.40
UNIV OF CALIFORNIA CA REVENUES	Corporate Debt	4.858% 05/15/2112 DD 03/01/12	135000	123.28	124,421.07	166,430.70
UNIV OF CALIFORNIA CA REVENUES	Corporate Debt	4.767% 05/15/2115 DD 04/08/15	187000	120.79	185,043.18	225,884.78
UNITEDHEALTH GROUP INC	Corporate Debt	3.500% 08/15/2039 DD 07/25/19	45000	105.02	46,596.85	47,258.55
UNITEDHEALTH GROUP INC	Corporate Debt	2.875% 08/15/2029 DD 07/25/19	4000	102.93	4,080.96	4,117.16
UNITEDHEALTH GROUP INC	Corporate Debt	2.375% 08/15/2024 DD 07/25/19	11000	101.33	11,095.15	11,145.97
UNITEDHEALTH GROUP INC	Corporate Debt	4.450% 12/15/2048 DD 12/17/18	24000	119.61	28,480.60	28,706.16
				100.93	139,756.40	141,307.60

Composite Delt	Diacktock Asset management	Description of	investment including maturity date, rate of			_	
ASPT TEXAS INC Cooposes Dest ASPT EXAS INC ASPT TEXAS INC ASPT TEXAS INC ASPT TEXAS INC Cooposes Dest ASPT TEXAS INC ASPT TEXAS INC Cooposes Dest ASPT TEXAS INC Cooposes Dest ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC C	Identity of issue, borrower, lessor or similar party (b)		Security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value (e)
ASPT TRANSMISSION CO LLC Coprosite Dest A 2,500% 1001/2007 TO 2009/17 2 20000 170.64 190.07 142.75 ASPT TRANSMISSION CO LLC Coprosite Dest A 2,500% 1001/2007 TO 2009/17 2 20000 170.64 ASPT TRANSMISSION CO LLC Coprosite Dest A 2,500% 1001/2007 TO 2009/17 19 10000 100.00 96.78 175,800 170.00 96.78 175,80		0		0.40000	100.10		
APP TRANSMISSION OCILIC Corporate Debt 3,759% 1201/0207 DD 06928477 200000 17.4 84 196.88.07 1,768.06.14 10.4 APP TRANSMISSION OCILIC Corporate Debt 3,800% 061500246 DD 0607126 7000 174.68 176.806.14 10.0 APP TRANSMISSION OCILIC Corporate Debt 3,800% 061500246 DD 06072678 7000 174.0 APP TRANSMISSION OCILIC Corporate Debt 4,800% 061500246 DD 06072678 7000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500246 DD 06072678 7000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500246 DD 06072678 7000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500246 DD 06072678 7000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500246 DD 0607265 7300 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500246 DD 0607265 7300 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500246 DD 0607265 7300 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500240 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500240 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500240 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500240 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061720020 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061720020 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061720020 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061720020 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061720020 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 0607416 74.0 APP TRANSMISSION OCILIC CORPORATE DEBT 5,800% 061720020 DD 0							243,233.28
APP TRANSMISSION CO LLC Coponition Deet APP TR							114,719.00
APP TRANSMISSION CO LLC Composate Debt 3.800% 09152049 D 0011299 4.000 PLC Composate Debt 4.800% 09152049 D 0011199 4.000 PLC Composate Debt 4.800% 09242013 D 19524473 4.8000 PLC Composate Debt 4.800% 09242013 D 19522473 4.8000 PLC Composate Debt 4.800% 0915203 D 19522473 4.81140 D 18727022 D 195200 PLC ATATINIC Composate Debt 4.800% 09152035 D 1952473 4.81140 D 185200 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952475 4.81140 D 185200 PLC Composate Debt 4.800% 09152035 D 1952475 4.81140 D 185200 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952475 4.81140 D 185200 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952475 4.81140 D 185200 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952475 4.81140 D 185200 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952475 4.81140 D 185200 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952475 4.81140 D 185200 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952477 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 1952478 4.8000 PLC ATATINIC Composate Debt 4.800% 09152034 D 19524							221,744.58
APP TRANSMISSION CO LLC Coporate Debt ARD FLG COPORATE Debt ARD FL							88,460.68
AON PLC Corporate Deth ACM PLC ACM P							10,701.50
AON PLC Corporate Debt							174,166.20
AON PLC Corporate Debt							184,183.44
ACM PLC Corporate Debt							136,783.24
ATAT INC Copposite Debt ASSON 601979204D 10 696/0741 ATAT INC Copposite Debt ASSON 601979207D 10 696/0741 ATAT INC Copposite Debt ASSO							159,220.35
ATAT INC							4,305.48
AT&T INC							935,040.00
ATAT INC Coproste Detal							173,432.00
ATAT INC							728,771.82
ATAT INC							2,263.48
AT&T INC							39,351.39
ATATI INC							26,897.64
ATAT INC							331,851.16
ATAT INC							472,303.40
ATAT INC							2,484.54
ATATI INC							11,514.20
ATAT INC							257,796.08
ATAT INC							155,654.20
ATAT INC	AT&T INC	Corporate Debt	4.350% 03/01/2029 DD 02/19/19	326000	111.25	359,068.46	362,678.26
ATAT INC Corporate Debt A 3,80% 02/15/02/27 D0 02/15/19 10000 110.6 80 10.048.50 10.6 ATAT INC Corporate Debt VAR RT 12/15/26/34 D0 06/05/14/15 15:0000 118.5 7 43,867.60 47.4 ASBOTT LABORATORIES Corporate Debt A 4,00% 11/30/02/23 D0 11/22/16 14:3000 105.66 161.25/11.5 163,7 ASBVIE INC Corporate Debt A 5,00% 05/14/20/25 D0 05/14/15 55:000 105.66 161.25/11.5 163,7 ASBVIE INC Corporate Debt A 5,00% 05/14/20/25 D0 05/14/15 55:000 111.2 79 557,059.38 625,5 ASBVIE INC Corporate Debt A 5,00% 05/14/20/25 D0 05/12/16 55:000 111.2 79 557,059.38 625,5 ASBVIE INC Corporate Debt A 5,00% 05/14/20/25 D0 05/12/16 20000 110.03 63 10,723 20 11.5 ASBVIE INC 144A Corporate Debt A 5,00% 05/14/20/25 D0 05/12/16 20000 105.11 11.4 ASB124 11.4 ASBVIE INC 144A Corporate Debt A 5,00% 05/14/20/25 D0 05/12/16 20000 105.11 11.4 ASB124 11.4 ASBVIE INC 144A Corporate Debt A 5,00% 05/14/20/25 D0 11/22/19 20000 105.11 11.4 ASB124 11.4 ASBVIE INC 144A Corporate Debt A 5,00% 05/15/20/25 D0 11/22/19 20000 105.01 10.2 20,757.65 20.1 ALLERGAN FUNDING SCS Corporate Debt 3,40% 05/15/20/25 D0 10/12/19 20000 105.00 105.00 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 03/12/15 21,000 105.00 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 03/12/15 21,000 105.00 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 03/12/15 41,000 105.00 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 05/12/16 41,000 105.00 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 05/04/12 41,000 105.00 20,000 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 05/04/12 41,000 105.00 20,000 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 05/04/12 41,000 105.00 105.00 20,0	AT&T INC	Corporate Debt	VAR RT 06/15/2022 DD 06/05/19	365000	103.13	372,471.55	376,417.20
ABBOTI LABORATORIES Corporate Debt 3.400% 11/30/2023 DD 10/12/216 14/3000 105.14 14/3,857.45 15/3. ABBOTI LABORATORIES Corporate Debt 3.400% 11/30/2023 DD 10/14/15 15/5000 105.65 181.251.15 163. ABBVIE INC Corporate Debt 4.500% 60/14/2028 DD 05/14/16 15/5000 112.79 557.095.38 625.5 ABBVIE INC Corporate Debt 4.500% 60/14/2028 DD 05/12/16 10000 110.08 10/7.23.20 11.6 ABBVIE INC Corporate Debt 3.200% 60/14/2028 DD 05/12/16 10000 103.63 20.481.80 20.7 ABBVIE INC 144A Corporate Debt 4.500% 60/14/2028 DD 05/12/16 10000 103.63 20.481.80 20.7 ABBVIE INC 144A Corporate Debt 2.500% 11/21/2028 DD 11/21/19 100000 105.11 114,851.24 114.6 ABBVIE INC 144A Corporate Debt 2.500% 11/21/2028 DD 11/21/19 100000 105.11 114,851.24 114.6 ABBVIE INC 144A Corporate Debt 3.800% 60/15/2024 DD 06/19/14 136000 105.04 136,573.43 14.2.6 ALLERGAN FUNDING SCS Corporate Debt 3.450% 60/15/2024 DD 06/19/14 136000 105.04 136,573.43 14.2.6 ALLERGAN FUNDING SCS Corporate Debt 3.450% 60/15/2024 DD 06/19/14 136000 105.04 128,573.43 14.2.6 ALLERGAN FUNDING SCS Corporate Debt 4.550% 60/15/2024 DD 06/19/14 136000 105.04 128,573.45 14.2.6 ALLERGAN FUNDING SCS Corporate Debt 4.550% 60/15/2024 DD 06/19/14 14000 109.32 400,786.17 450.4 ACTIVISION BLIZZARD INC Corporate Debt 3.450% 60/15/2024 DD 06/19/14 15000 100.50 9 20,757.65 21.0 ACTIVISION BLIZZARD INC Corporate Debt 3.400% 60/15/2024 DD 05/207.75 55000 100.50 9 20,757.65 596.0 ACTIVISION BLIZZARD INC Corporate Debt 3.400% 60/15/2024 DD 05/207.75 55000 104.39 162,713.94 176.4 AETNAINC Corporate Debt 4.550% 60/15/2024 DD 05/207.75 55000 104.59 162,713.94 176.4 AETNAINC Corporate Debt 3.400% 60/15/2024 DD 06/14/12 64000 107.67 64,686.72 69.4 AETNAINC Corporate Debt 3.500% 60/15/2024 DD 06/14/12 64000 102.29 2.790.99 3.3 AGILENT TECHNOLOGIES INC Corporate Debt 3.200% 60/15/2024 DD 06/14/15 57000 104.69 56,833.25 59.4 AGILENT TECHNOLOGIES INC Corporate Debt 3.200% 60/15/2024 DD 06/14/15 57000 102.29 2.780.99 3.3 AGILENT TECHNOLOGIES INC Corporate Debt 3.200% 60/15/2024 DD 06/14/15 57000 102.29 2.780.99 3.3 A	AT&T INC	Corporate Debt	3.875% 01/15/2026 DD 01/15/19	566000	107.17	558,126.94	606,582.20
ABBVE INC Corporate Debt A00% 11/30/2022 D0 11/22/16 143.005 105.64 143.957.45 163.2 ABBVE INC Corporate Debt A500% 06714/2035 D0 56714/15 155000 110.08 110	AT&T INC	Corporate Debt	3.800% 02/15/2027 DD 02/15/19	10000	106.60	10,048.50	10,660.30
ABBYLE INC Corporate Debt 4. 500% 05/14/205 DD 05/14/15 555000 112.79 557.099 38 26.55 ABBYLE INC Corporate Debt 4. 500% 05/14/205 DD 05/14/15 555000 112.79 557.099 38 26.55 ABBYLE INC Corporate Debt 4. 300% 05/14/205 DD 05/12/16 10000 110.08 10.723.20 11.0 ABBYLE INC Corporate Debt 3. 200% 05/14/205 DD 05/12/16 20000 10.8 3 20.04 818 02. 20.7 ABBYLE INC 144A Corporate Debt 4. 050% 11/2/12/03 DD 11/2/179 10900 10.5 11 11.8 51.24 11.4 8. 51.24 11.2 8. 5	AT&T INC	Corporate Debt	VAR RT 12/15/2043 DD 06/05/19	40000	118.57	43,967.60	47,427.20
ABBVIE INC Corporate Debt 4. 500% 65/14/2036 DD 66/14/15 555000 110.79 557,059.38 625.5 ABBVIE INC Corporate Debt 3. 300% 65/14/2036 DD 66/12/16 20000 110.86 10.723.20 11.0 ABBVIE INC Corporate Debt 3. 300% 65/14/2036 DD 66/12/16 20000 103.63 20.481.80 20.7 ABBVIE INC 144A Corporate Debt 4. 500% 65/14/2036 DD 11/21/19 109000 105.11 11.851.24 11.44. ABBVIE INC 144A Corporate Debt 2. 456% 66/15/2024 DD 11/21/19 266000 101.82 205,754.86 20.9 ABBVIE INC 144A Corporate Debt 3. 856% 66/15/2024 DD 66/19/14 18.0000 105.61 11.851.24 11.44. ABBVIE INC 144A Corporate Debt 3. 856% 66/15/2024 DD 66/19/14 18.0000 105.61 11.852.205,754.86 20.9 ALLERGAN FUNDING SCS Corporate Debt 3. 856% 66/15/2024 DD 66/19/14 18.0000 105.61 13.6573.43 14.22 ALLERGAN FUNDING SCS Corporate Debt 3. 856% 66/15/2024 DD 66/19/14 18.0000 102.30 219.360.20 219.5 ALLERGAN FUNDING SCS Corporate Debt 3. 806% 60/15/2026 DD 60/19/14 12.0000 105.30 20.0000 105.0000 105.00000 105.00000 105.00000 105.0000 105.0000 105.0000 105.0000 105.0000 105.0000 105.0000	ABBOTT LABORATORIES	Corporate Debt	3.400% 11/30/2023 DD 11/22/16	143000	105.14	143,557.45	150,348.77
ABBVE INC Corporate Debt 3.00% 05/14/2036 DD 05/12/16 10000 110.08 10,723.20 11.6 ABBVE INC 144A Corporate Debt 3.20% 05/14/2038 DD 05/12/19 10000 103.63 20.481.80 20.7 ABBVE INC 144A Corporate Debt 4.050% 61/14/2038 DD 11/21/19 10000 105.11 114.851.24 114.4 ABBVE INC 144A Corporate Debt 4.050% 11/21/2038 DD 11/21/19 20000 105.11 114.851.24 114.5 ABBVE INC 144A Corporate Debt 3.860% 61/15/2024 DD 01/12/11 20000 105.04 138.573.43 142.2 ALLERGAN FUNDING SCS Corporate Debt 3.860% 05/15/2024 DD 06/19/14 13000 105.04 138.573.43 142.2 ALLERGAN FUNDING SCS Corporate Debt 3.800% 05/15/2025 DD 03/12/15 2000 105.09 20.757.65 21.5 ALLERGAN FUNDING SCS Corporate Debt 3.800% 05/15/2025 DD 03/12/15 2000 105.09 20.757.65 21.5 ALLERGAN FUNDING SCS Corporate Debt 3.800% 03/15/2025 DD 03/12/15 2000 105.09 20.757.65 21.5 ALLERGAN FUNDING SCS Corporate Debt 3.400% 09/15/2026 DD 03/15/17 55000 105.02 532.787.55 26.6 ACTIVISION BLIZZARD INC Corporate Debt 3.400% 09/15/2026 DD 03/15/17 55000 105.02 532.787.55 86.0 ACTIVISION BLIZZARD INC Corporate Debt 4.500% 05/15/2027 DD 05/04/12 64000 107.87 46.666.72 600.4 ACTIVISION BLIZZARD INC Corporate Debt 4.100% 05/15/2027 DD 05/04/12 64000 107.87 46.666.72 600.4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 101/10/12 60000 102.45 55.337.55 61/4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 11/15/2024 DD 11/10/11/2 60000 102.45 55.337.55 61/4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 11/15/2024 DD 11/10/11/2 60000 102.45 55.337.55 61/4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 11/15/2024 DD 11/10/11/2 60000 102.45 55.337.55 61/4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 11/15/2024 DD 11/10/11/2 60000 102.45 55.337.55 61/4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 11/15/2024 DD 11/10/11/2 60000 102.45 55.337.55 61/4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 01/15/2027 DD 10/12/11/15 700.6461 103.99 74,807.13 77.4 ACTIVISION BLIZZARD INC CORPORATE DEBT 3.2000% 01/15/2027 DD 10/12/11/15 700.6461 103.99 74,807.13 77.4 ACTIVISION BLIZZARD INC CORPORATE DEBT 3.7000% 01/15/2027	ABBVIE INC	Corporate Debt	3.600% 05/14/2025 DD 05/14/15	155000	105.65	161,251.15	163,754.40
ABBVE INC 144A Corporate Debt ABBVE INC 144A ABBVE INC 144A Corporate Debt ABBVE INC 144A ABBVE INC 144A ABBVE INC 144A Corporate Debt ABBVE INC 144A ABBVE	ABBVIE INC	Corporate Debt	4.500% 05/14/2035 DD 05/14/15	555000	112.79	557,059.38	625,956.75
ABBVE INC 144A Corporate Debt 4.050% 112/12/08 DD 11/21/19 109000 10.5.11 114.851.24 114.8 ABBVE INC 144A Corporate Debt 2.950% 112/12/08 DD 11/21/19 20000 10.82 20.575.48 82.07 ALLERGAN FUNDING SCS Corporate Debt 3.850% 08/15/20/24 DD 08/19/14 138000 10.5.04 138.573.43 142.8 ALLERGAN FUNDING SCS Corporate Debt 3.800% 03/15/20/25 DD 03/12/15 2000 10.20 30 21/36.02 21.25 ALLERGAN FUNDING SCS Corporate Debt 3.800% 03/15/20/25 DD 03/12/15 2000 10.90 20.757.65 21.1 ALLERGAN FUNDING SCS Corporate Debt 4.500% 03/15/20/25 DD 03/12/15 2000 10.90 20.757.65 21.1 ALLERGAN FUNDING SCS Corporate Debt 3.800% 03/15/20/25 DD 03/12/15 41/200 109.32 400.755.17 45.0 ACTIVISION BLIZZARD INC Corporate Debt 3.400% 03/15/20/25 DD 03/12/15 55000 10.93.2 40.755.17 45.0 ACTIVISION BLIZZARD INC Corporate Debt 3.400% 03/15/20/24 DD 05/26/17 55000 10.5.02 532.767.56 586.6 ACTIVISION BLIZZARD INC Corporate Debt 4.500% 08/15/20/24 DD 05/26/17 55000 10.5.02 532.767.56 586.6 ACTIVISION BLIZZARD INC Corporate Debt 4.500% 08/15/20/24 DD 05/26/17 65000 10.767 64.686.72 68.0 AETNA INC Corporate Debt 4.500% 08/15/20/24 DD 05/26/17 6000 10.245 55.337.56 61.4 AETNA INC Corporate Debt 3.500% 11/18/20/24 DD 11/10/11/2 6000 102.45 55.337.56 61.4 AETNA INC CORPORATE DEBT 3.500% 11/18/20/24 DD 11/10/11/2 50000 102.245 55.337.56 61.4 AGILENT TECHNOLOGIES INC Corporate Debt 3.200% 101/20/22 DD 09/13/12 248000 102.33 242.675.44 25.37 AIR CANADA 2017-1 CLASS 8 144A Corporate Debt 3.000% 09/12/20/20 DD 09/12/16 3000 102.29 2,790.99 37.4 AIR CANADA 2017-1 CLASS 8 144A Corporate Debt 3.000% 07/15/20/31 DD 12/21/17 90.12 99.75 88.43 8.4 AIR CANADA 2017-1 CLASS 8 144A Corporate Debt 3.000% 07/15/20/31 DD 12/21/17 90.12 99.75 88.43 8.4 ALABAMA POWER CO Corporate Debt 3.700% 07/15/20/31 DD 12/21/17 90.12 99.75 88.84 9.6 ALABAMA POWER CO Corporate Debt 3.700% 07/15/20/31 DD 12/21/17 90.12 99.75 88.84 9.6 ALABAMA POWER CO Corporate Debt 3.700% 07/15/20/31 DD 12/20/17 90 11/06/17 90.00 10.6 63 44,811.00 52.8 ALABAMA POWER CO Corporate Debt 3.700% 0	ABBVIE INC	Corporate Debt	4.300% 05/14/2036 DD 05/12/16	10000	110.08	10,723.20	11,008.30
ABBBLE INC 144A Corporate Debt 2, 580% e1/12/12/2026 DD 11/21/19 2, 15000 010, 102 2, 105, 674, 486 202, 203, 744, 486 202, 203, 203, 203, 203, 203, 203, 203,	ABBVIE INC	Corporate Debt	3.200% 05/14/2026 DD 05/12/16	20000	103.63	20,481.80	20,725.80
ALLERGAN FUNDING SCS Corporate Debt A, 16,00% 03/15/20/22 DD 03/12/15 21,5000 102.30 22/19,360.20 21.95 ALLERGAN FUNDING SCS Corporate Debt A, 16,00% 03/15/20/25 DD 03/12/15 21,5000 105.09 20,757.65 21,1 ALLERGAN FUNDING SCS Corporate Debt A, 16,00% 03/15/20/25 DD 03/12/15 21,5000 105.09 20,757.65 21,1 ALLERGAN FUNDING SCS Corporate Debt A, 16,00% 03/15/20/25 DD 03/12/15 21,5000 105.00 109.32 400,785.17 45,00% ACTIVISION BLIZZARD INC Corporate Debt A, 10,00% 09/15/20/26 DD 03/12/15 21,5000 105.02 532,787.56 886,0 ACTIVISION BLIZZARD INC Corporate Debt A, 10,00% 09/15/20/26 DD 03/12/15 21,5000 105.02 532,787.56 886,0 ACTIVISION BLIZZARD INC Corporate Debt A, 10,00% 09/15/20/27 DD 05/26/17 64000 107.87 64,686.72 64ETNA INC Corporate Debt Corporate Debt A, 12,50% 05/15/20/24 DD 15/04/12 64000 107.87 64,686.72 64ETNA INC Corporate Debt A, 12,50% 05/15/20/24 DD 15/04/12 64000 102.45 56,337.56 61,4 AETNA INC Corporate Debt A, 10,00% 10/15/20/24 DD 11/07/12 6000 104.45 50000 104.45 50,633.25 59,9 AGILENT TECHNOLOGIES INC Corporate Debt A, 10,00% 10/15/20/22 DD 09/13/12 24,000 102.33 242,675.44 253,7 AIR CANADA 2017-1 CLASS B 144A Corporate Debt A, 10,00% 06/15/20/25 DD 12/14/15 74,006.641 103.99 74,807.13 77.C AIR CANADA 2017-1 CLASS B 144A Corporate Debt A, 10,00% 06/15/20/25 DD 12/14/15 74,006.641 103.99 74,807.13 77.C AIR CANADA 2017-1 CLASS B 144A Corporate Debt A, 10,00% 06/15/20/25 DD 12/14/15 74,006.641 103.99 74,807.13 77.C AIR CANADA 2017-1 CLASS B 144A Corporate Debt A, 10,00% 06/15/20/25 DD 12/14/15 74,006.641 103.99 74,807.13 77.C AIR CANADA 2017-1 CLASS B 144A Corporate Debt A, 10,00% 06/15/20/25 DD 12/14/15 74,006.641 103.99 74,807.13 77.C AIR CANADA 2017-1 CLASS B 144A Corporate Debt A, 10,00% 06/15/20/25 DD 12/14/15 74,006.641 103.99 75,868.43 85,938.64 86,838.43 86,	ABBVIE INC 144A	Corporate Debt	4.050% 11/21/2039 DD 11/21/19	109000	105.11	114,851.24	114,565.54
ALLERGAN FUNDING SCS Corporate Debt AGNOW 2015/2022 DD 2017/215 215000 105.04 138.573.43 14.2.2 ALLERGAN FUNDING SCS Corporate Debt AGNOW 2015/2022 DD 2017/215 215000 105.09 12.30 22.19.360.20 21.9. ALLERGAN FUNDING SCS Corporate Debt ALERGAN FUNDING SCS ALERGAN FUNDING	ABBVIE INC 144A	Corporate Debt	2.950% 11/21/2026 DD 11/21/19	206000	101.82	205,754.86	209,740.96
ALLERGAN FUNDING SCS Corporate Debt 3, 4,69% 03/15/2025 DD 03/12/15 2000 105.09 105.09 105.76 21,15 ALLERGAN FUNDING SCS Corporate Debt 4, 550% 03/15/2035 DD 03/12/15 2000 105.09 105.09 105.02 105.27/75 25,27/75 26 26,17 ALLERGAN FUNDING SCS Corporate Debt 4, 550% 03/15/2035 DD 03/12/15 41200 109.32 400,785.17 450,4 ACTIVISION BLIZZARD INC Corporate Debt 3, 400% 09/15/2026 DD 03/15/17 158000 104.38 162,713.94 176,4 ACTIVISION BLIZZARD INC Corporate Debt 4, 500% 05/15/2042 DD 05/04/17 158000 107,87 64,686,72 64 ACTIVISION BLIZZARD INC Corporate Debt 4, 500% 05/15/2042 DD 05/04/12 64000 107,87 64,686,72 69,0 ACTIVISION BLIZZARD INC Corporate Debt 4, 500% 05/15/2042 DD 10/10/14 64000 107,87 64,686,72 69,0 ACTIVISION BLIZZARD INC Corporate Debt 3, 500% 11/15/2024 DD 11/10/14 67000 107,87 64,686,72 69,0 ACTIVISION BLIZZARD INC Corporate Debt 3, 500% 11/15/2024 DD 11/10/14 67000 104,69 65,633,25 61,4 ACTIVISION BLIZZARD INC Corporate Debt 3, 500% 11/15/2024 DD 11/10/14 67000 104,69 65,633,25 63,24 64,253,37 66 61,4 ACTIVISION BLIZZARD INC Corporate Debt 3, 500% 06/15/2022 DD 09/22/16 3000 102,29 2,790.99 3,1 AIR CANADA 2017-1 CLASS A 144A Corporate Debt 3, 500% 06/15/2025 DD 12/21/17 10152.16 101.94 97,441,45 103,4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 700% 07/15/2031 DD 12/21/17 10152.16 101.94 97,441,45 103,4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 700% 07/15/2031 DD 12/21/17 10152.16 101.94 97,441,45 103,4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 700% 07/15/2031 DD 12/21/17 10152.16 101.94 97,441,45 103,4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 700% 07/15/2031 DD 12/21/17 10152.16 101.94 97,441,45 103,4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 700% 07/15/2032 DD 06/14/18 1000 1000 1000 1000 1000 1000 1000 1							142,859.84
ALLERGAN FUNDING SCS Corporate Debt 3, 800% 03/15/2025 DD 03/12/15 41200 109.32 400,785.17 4520 ACTIVISION BLIZZARD INC Corporate Debt 3, 400% 06/15/2026 DD 03/15/17 55800 105.02 532,787.56 586,0 ACTIVISION BLIZZARD INC Corporate Debt 3, 400% 06/15/2026 DD 03/15/17 55800 105.02 532,787.56 586,0 ACTIVISION BLIZZARD INC Corporate Debt 3, 400% 06/15/2027 DD 05/26/17 168000 107.87 64,686,72 68,686,72 68,737.56 61,4 ACTIVISION BLIZZARD INC Corporate Debt 4, 500% 05/15/2042 DD 05/04/12 60000 107.87 64,686,72 65,337.56 61,4 ACTIVISION BLIZZARD INC Corporate Debt 4, 1725% 11/15/2042 DD 11/107/12 60000 102.45 56,337.56 61,4 ACTIVISION BLIZZARD INC Corporate Debt 4, 1725% 11/15/2042 DD 11/107/12 60000 102.45 56,337.56 61,4 ACTIVISION BLIZZARD INC Corporate Debt 3, 200% 10/10/2022 DD 09/13/12 248000 102.33 242,675.44 253, AGILENT TECHNOLOGIES INC Corporate Debt 3, 200% 10/10/2022 DD 09/13/12 248000 102.33 242,675.44 253, AIR CANADA 2017-1 CLASS B 144A Corporate Debt 5, 500% 69/15/2025 DD 12/14/15 74066,461 103.99 74,807.13 77.C AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 3,00% 67/15/2027 DD 12/21/17 1015216 101.99 75, 858.43 8. AIR LEASE CORP Corporate Debt 3, 3,00% 67/15/2027 DD 12/21/17 902.12 99.75 858.43 8. AIR LEASE CORP Corporate Debt 3, 200% 66/15/2027 DD 12/21/17 902.12 99.75 858.43 8. ALABAMA POWER CO Corporate Debt 3, 200% 66/15/2027 DD 12/21/17 902.12 9000 105.38 59,378.40 63,2 ALABAMA POWER CO Corporate Debt 3, 200% 66/15/2027 DD 12/21/17 902.12 9000 106.49 99.75 858.43 8. ALABAMA POWER CO Corporate Debt 3, 200% 66/15/2027 DD 12/21/17 902.12 9000 106.49 99.75 858.43 8. ALABAMA POWER CO Corporate Debt 3, 200% 66/15/2027 DD 12/21/17 902.12 9000 106.49 99.75 858.43 8. ALABAMA POWER CO Corporate Debt 3, 200% 66/15/2027 DD 12/21/17 902.12 9000 106.49 99.75 858.43 8. ALABAMA POWER CO Corporate Debt 3, 200% 66/15/2027 DD 12/21/17 900.10 900.11 900	ALLERGAN FUNDING SCS						219,938.55
ALLERGAN FUNDING SCS Corporate Debt A, 550% 03/15/2035 DD 03/12/15 ACTIVISION BLIZZARD INC Corporate Debt A, 300% 09/15/2027 DD 05/26/17 168000 105.02 ACTIVISION BLIZZARD INC Corporate Debt A, 500% 06/15/2027 DD 05/26/17 168000 104.38 162,713.94 176,4 ACTIVAINC Corporate Debt A, 500% 06/15/2027 DD 05/26/17 168000 107.87 6,4686.72 6,696.72 6,79							21,018.20
ACTIVISION BLIZZARD INC Corporate Debt 3.400% 69/15/2026 DD 03/15/17 558000 105.02 532.787.56 586.6 ACTIVISION BLIZZARD INC Corporate Debt 3.400% 69/15/2027 DD 05/28/17 169000 104.38 162,713.94 176,4 ACTIVAINO CORPORATE DEBT 3.400% 69/15/2024 DD 05/04/12 64000 107.87 64,688.72 680.0 ACTIVAINO CORPORATE DEBT 4.500% 69/15/2024 DD 16/04/12 64000 107.87 64,688.72 680.0 ACTIVAINO CORPORATE DEBT 4.125% 11/15/2042 DD 11/07/12 60000 102.45 56,337.56 61,4 ACTIVAINO CORPORATE DEBT 3.500% 11/15/2024 DD 11/07/14 57000 104.69 56,633.25 56,24 ACTIVAINO CORPORATE DEBT 3.500% 11/15/2024 DD 11/10/14 57000 104.69 56,633.25 56,24 ACTIVAINO CORPORATE DEBT 3.500% 11/15/2024 DD 11/10/14 57000 102.28 2,790.99 3.0 AIR CANADA 2015-2 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS A 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 75,886.43 86.43 AIR LEASE CORP CORPORATE DEBT 5.000% 69/15/2024 DD 10/15/2041 DD 69/26/11 50000 105.38 59.378.40 63.2 ALABAMA POWER CO CORPORATE DEBT 5.000% 69/15/2024 DD 10/15/2045 DD 69/14/15 50000 106.01 51,260.67 64.4 ALABAMA POWER CO CORPORATE DEBT 5.0000% 69/15/2024 DD 10/15/2045 DD 69/14/15 50000 110.600 117,237.							450,406.64
ACTINISION BLIZZARD INC Corporate Debt							586,011.60
AETNA INC Corporate Debt A 1.00% 05/15/2042 DD 05/04/12 64000 107.87 64,686.72 69.2 AETNA INC Corporate Debt A 1.25% 11/15/2042 DD 11/07/12 60000 102.45 56,337.56 61.4 AETNA INC Corporate Debt A 1.25% 11/15/2042 DD 11/10/14 57000 104.69 56,633.25 59.6 AGILENT TECHNOLOGIES INC Corporate Debt A 2.00% 10/01/2022 DD 09/13/12 248000 102.33 242,675.44 253,7 AGILENT TECHNOLOGIES INC Corporate Debt A 3.050% 09/02/2020 DD 09/22/16 AIR CANADA 2015-2 CLASS B 144A Corporate Debt A 5.00% 08/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77.C AIR CANADA 2017-1 CLASS B 144A Corporate Debt A 3.00% 07/15/2031 DD 12/21/17 101521.6 101.94 97.74 AIR CANADA 2017-1 CLASS B 144A Corporate Debt A 3.700% 07/15/2031 DD 12/21/17 101521.6 101.94 97.74 AIR CANADA 2017-1 CLASS B 144A Corporate Debt A 3.700% 07/15/2031 DD 12/21/17 902.12 99.75 858.43 AIR LEASE CORP Corporate Debt A 3.700% 07/15/2032 DD 06/18/18 60000 105.38 59.378.40 63.2 ALABAMA POWER CO Corporate Debt A 1.50% 06/10/2041 DD 10/5/24/11 5000 105.38 59.378.40 63.2 ALABAMA POWER CO Corporate Debt A 1.50% 06/10/2041 DD 10/5/24/11 5000 105.38 59.378.40 64.8 ALABAMA POWER CO Corporate Debt A 1.50% 06/10/2041 DD 10/5/24/11 5000 105.38 59.378.40 64.8 ALABAMA POWER CO Corporate Debt A 1.50% 06/10/2041 DD 10/5/24/11 5000 106.49 94,658.80 97.5 ALABAMA POWER CO Corporate Debt A 1.50% 06/15/2042 DD 12/10/51/2 92000 106.49 94,658.80 97.5 ALABAMA POWER CO Corporate Debt A 1.50% 06/15/2042 DD 10/10/81/7 5000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 1.50% 06/15/2042 DD 10/10/81/7 5000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 3.700% 12/10/2047 DD 11/08/17 5000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 3.700% 12/10/2047 DD 11/08/17 5000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 3.700% 12/10/2045 DD 03/11/17 5000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 3.700% 12/10/2047 DD 11/08/17 1000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 3.700% 12/10/2047 DD 11/08/17 1000 100.01 51.200 51.200 51.200 51.200 51.200 51.2							176,408.96
AETNA INC Corporate Debt A 1.25% 11/15/2042 DD 11/07/12 600.00 102.45 56.337.56 61.4 AETNA INC Corporate Debt 3.500% 11/15/2024 DD 11/07/14 57000 104.69 56.633.25 59.6 AGILENT TECHNOLOGIES INC Corporate Debt 3.200% 10/16/2022 DD 19/13/12 248000 102.23 242,675.44 253,7 AGILENT TECHNOLOGIES INC Corporate Debt 3.050% 09/22/2026 DD 09/13/12 248000 102.29 2,790.99 3.0 AIR CANADA 2015-2 CLASS B 144A Corporate Debt 5.000% 09/12/2025 DD 12/14/15 74066.461 103.99 74.807.13 77.C AIR CANADA 2017-1 CLASS A 144A Corporate Debt 3.300% 07/15/2031 DD 12/21/17 101521.6 101.94 97.441.45 103.4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3.700% 07/15/2031 DD 12/21/17 902.12 99.75 858.43 86 ALABAMA POWER CO Corporate Debt 3.875% 07/03/2023 DD 06/18/18 60000 105.38 59,378.40 63.2 ALABAMA POWER CO Corporate Debt 3.850% 68/01/2041 DD 05/24/11 53000 122.32 61,723.18 64,8 ALABAMA POWER CO Corporate Debt 4.150% 08/15/2025 DD 03/21/15 57000 106.49 94,658.80 97.5 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 106.01 51,260.67 60,4 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 44,811.00 52.6 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 44,811.00 52.6 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 44,811.00 52.6 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 44,811.00 52.6 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 54,811.00 52.60.09 61,42 54,52							69,038.08
AETHA INC Corporate Debt 3.500% 11/16/2024 DD 11/10/14 57000 104.69 56.633.25 59.6 AGILENT TECHNOLOGIES INC Corporate Debt 3.500% 10/01/2022 DD 09/13/12 248000 102.33 242,675.44 253.7 AGILENT TECHNOLOGIES INC Corporate Debt 3.050% 09/22/2026 DD 09/12/16 3000 102.29 2,790.99 3.0 AIR CANADA 2015-2 CLASS B 1444A Corporate Debt 5.000% 06/15/2025 DD 12/14/15 74066.461 103.99 74.807.13 77.0 AIR CANADA 2015-1 CLASS B 1444A Corporate Debt 3.300% 07/15/2021 DD 12/21/17 101521.6 101.94 97.441.45 103.44 AIR CANADA 2015-1 CLASS B 1444A Corporate Debt 3.300% 07/15/2021 DD 12/21/17 902.12 99.75 858.43 82.44 AIR CANADA 2015-1 CLASS B 1444A Corporate Debt 3.700% 07/15/2027 DD 12/21/17 902.12 99.75 858.43 82.44 AIR CANADA 2015-1 CLASS B 1444A Corporate Debt 3.800% 07/15/2027 DD 12/21/17 902.12 99.75 858.43 82.44 AIR CANADA 2015-1 CLASS B 1444A Corporate Debt 5.200% 08/01/2041 DB 05/24/11 53000 105.38 59,378.40 63.2 ALABAMA POWER CO Corporate Debt 5.200% 08/01/2041 DB 05/24/11 53000 102.23 22 61,723.18 64.8 ALABAMA POWER CO Corporate Debt 3.850% 12/01/2042 DD 12/05/12 92000 106.49 94,658.80 97.5 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 106.01 51,260.67 60.4 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 106.01 51,260.67 60.4 ALABAMA POWER CO Corporate Debt 4.300% 07/15/2048 DD 08/28/18 53000 115.90 52,600.91 61.4 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 44.811.00 52,600.91 61.4 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 09/17/19 170000 102.60 171,237.60 174.4 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2049 DD 09/17/19 170000 102.60 171,237.60 174.4 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 06/19/18 20000 104.77 20,967.20 20,900.91 61.4 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2049 DD 09/17/19 170000 102.60 171,237.60 174.4 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2047 DD 10/25/17 30000 106.01 51.200.09 116.10 172.00 172.00 172.00 172.00 172.00 172.00 172.00 172.00 172.00 172.00 172.00 172.00 172.00 172.00 172.00 172.0							61,472.40
AGILENT TECHNOLOGIES INC Corporate Debt 3.200% 10/01/2022 DD 09/13/12 248000 102.33 242,675.44 253.7 AGILENT TECHNOLOGIES INC Corporate Debt 3.050% 09/22/2026 DD 09/22/16 3000 102.29 2,790.99 3.0 AIR CANADA 2015-2 CLASS B 144A Corporate Debt 5.000% 06/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77.0 AIR CANADA 2017-1 CLASS A 144A Corporate Debt 3.300% 07/15/2031 DD 12/21/17 101521.6 101.94 97,441.45 103.4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3.870% 07/15/2031 DD 12/21/17 101521.6 101.94 97,441.45 103.4 AIR LEASE CORP Corporate Debt 3.875% 07/03/2023 DD 06/18/18 60000 105.38 59,378.40 63.2 ALABAMA POWER CO Corporate Debt 3.875% 07/03/2023 DD 06/18/18 60000 105.38 59,378.40 63.2 ALABAMA POWER CO Corporate Debt 3.875% 07/03/2023 DD 08/18/18 60000 105.38 59,378.40 63.2 ALABAMA POWER CO Corporate Debt 4.150% 08/15/2044 DD 10/26/12 92000 106.49 94,658.80 97.5 ALABAMA POWER CO Corporate Debt 3.750% 08/01/2045 DD 10/26/14 140000 111.50 138,056.80 156.1 ALABAMA POWER CO Corporate Debt 3.750% 08/01/2045 DD 08/26/14 140000 111.50 138,056.80 156.1 ALABAMA POWER CO Corporate Debt 3.750% 08/01/2045 DD 08/26/14 140000 115.50 15.20.67 60.4 ALABAMA POWER CO Corporate Debt 3.750% 08/01/2045 DD 08/26/18 50000 105.65 44.811.00 52.6 ALABAMA POWER CO Corporate Debt 3.750% 08/01/2045 DD 08/17/19 170000 102.60 171.237.60 174.4 UNITEDHEALTH GROUP INC Corporate Debt 3.850% 06/15/2028 DD 06/19/18 10000 104.77 20.967.20 20.9 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 06/15/2028 DD 06/19/18 20000 104.77 20.967.20 20.9 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 431000 107.64 32.073.00 32.28 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 431000 107.64 32.073.00 32.28 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 431000 107.64 32.073.00 32.28 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 431000 107.64 32.073.00 32.989.80 33.1 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 431000 107.64 32.073.00 32.28 UNITEDHEALTH GROUP							59,675.01
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ALABAMA POWER CO Corporate Debt 3.450% 10/01/2049 DD 09/17/19 170000 102.60 171,237.60 174,40 UNITEDHEALTH GROUP INC Corporate Debt 3.700% 12/15/2025 DD 12/17/18 162000 108.24 161,814.70 175,33 UNITEDHEALTH GROUP INC Corporate Debt 3.850% 06/15/2028 DD 06/19/18 20000 104.77 20,967.20 20,50 UNITEDHEALTH GROUP INC Corporate Debt 3.500% 06/15/2023 DD 06/19/18 20000 104.77 20,967.20 20,50 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 06/15/2023 DD 06/19/18 20000 106.76 84,725.96 87,50 UNITEDHEALTH GROUP INC Corporate Debt 3.375% 04/15/2027 DD 03/13/17 82000 106.76 84,725.96 87,50 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2025 DD 07/23/15 10000 108.03 10,808.80 10,808.80 10,808.80 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,20 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,00 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2045 DD 03/02/06 42000 132.80 55,926.94 55,70 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,641.51 10,641.51 10,641.51 10,641.51 10,641.51 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 08/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 08/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2042 DD 06/01/12 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2045 DD 05/04/15 98000 114.70 114.00 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 138.88 67,293.09 74,5000 74,5000 74,5000 74,5000 74,5000 74,5000 74,5000 74,5000 74,5000 74,5000 75,5000 75,5000 76,5000 76,5000 76,5000 77,5000 77,5000 78,5000 78,5000 78,5000 78,5							
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UNITEDHEALTH GROUP INC Corporate Debt 3.850% 06/15/2028 DD 06/19/18 20000 110.35 32,989.80 33,1 UNITEDHEALTH GROUP INC Corporate Debt 3.500% 06/15/2023 DD 06/19/18 20000 104.77 20,967.20 20,9 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 10/15/2047 DD 10/25/17 30000 107.64 32,073.00 32,2 UNITEDHEALTH GROUP INC Corporate Debt 3.375% 04/15/2027 DD 03/13/17 82000 106.76 84,725.96 87,5 UNITEDHEALTH GROUP INC Corporate Debt 4.750% 07/15/2045 DD 07/23/15 431000 123.14 486,438.46 530,7 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 10000 108.03 10,808.80 10,80 UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 118.34 10,641.51 10,6 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/10/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2049 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,50 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2040 DD 02/26/10 16000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2047 DD 04/27/17 1000 105.10 1,058.97							174,421.70
UNITEDHEALTH GROUP INC Corporate Debt 3.500% 06/15/2023 DD 06/19/18 20000 104.77 20.967.20 20.9 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 10/15/2047 DD 10/25/17 30000 107.64 32.073.00 32.2 UNITEDHEALTH GROUP INC Corporate Debt 3.375% 04/15/2027 DD 03/13/17 82000 106.76 84,725.96 87,5 UNITEDHEALTH GROUP INC Corporate Debt 4.750% 07/15/2045 DD 07/23/15 431000 123.14 486,438.46 530,7 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2025 DD 07/23/15 10000 108.03 10,808.80 10,80 8.00 UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,641.51 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2045 DD 05/04/15 141000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2049 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2049 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2047 DD 04/27/17 1000 105.10 1,058.97 1,0							175,343.94
UNITEDHEALTH GROUP INC Corporate Debt 3.750% 10/15/2047 DD 10/25/17 30000 107.64 32,073.00 32,7 UNITEDHEALTH GROUP INC Corporate Debt 3.375% 04/15/2027 DD 03/13/17 82000 106.76 84,725.96 87,5 UNITEDHEALTH GROUP INC Corporate Debt 4.750% 07/15/2045 DD 07/23/15 431000 123.14 486,438.46 530,7 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 10000 108.03 10,808.80 10,8 UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,6 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/01/2042 DD 06/01/12 141000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2045 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2048 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2048 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2048 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2048 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2047 DD 04/27/17 1000 105.10 1,058.97 1,0							33,104.70
UNITEDHEALTH GROUP INC Corporate Debt 3.375% 04/15/2027 DD 03/13/17 82000 106.76 84,725.96 87,5 UNITEDHEALTH GROUP INC Corporate Debt 4.750% 07/15/2045 DD 07/23/15 431000 123.14 486,438.46 530,7 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2025 DD 07/23/15 10000 108.03 10,808.80 10,8 UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,641.51 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2048 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2047 DD 04/27/17 1000 105.10 1,058.97 1,0							20,954.60
UNITEDHEALTH GROUP INC Corporate Debt 4.750% 07/15/2045 DD 07/23/15 431000 123.14 486,438.46 530,7 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2025 DD 07/23/15 10000 108.03 10,808.80 10,800 UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,600 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,400 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,500 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,500 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,500 UNITED TECHNOLOGIES CORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,000 UNITED TECHNOLOGIES CORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,000 UNITED TECHNOLOGIES CORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,000 UNITED TECHNOLOGIES CORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,000 UNITED TECHNOLOGIES CORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,000 UNITED TECHNOLOGIES CORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,000 UNITED TECHNOLOGIES CORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,000 UNITED TECHNOLOGIES CORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,000 UNITED TECHNOLOGIES CORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.							32,291.40
UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2025 DD 07/23/15 10000 108.03 10,808.80 10,8 UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,641.51 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/10/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2037 DD 04/27/17 1000 105.10 1,058.97 1,0							87,539.92
UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,641.51 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2037 DD 04/27/17 1000 105.10 1,058.97 1,0							530,750.64
UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,6 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,0							10,802.60
UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,6 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104.490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 US BANCORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,0							35,234.24
UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,6 1.51 10,6							138,372.92
UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 US BANCORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,0							55,775.58
UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 US BANCORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,0							10,650.33
UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 US BANCORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,058.97							112,407.96
UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,6 US BANCORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,058.97 1,058.97	UNITED TECHNOLOGIES CORP	Corporate Debt	4.500% 06/01/2042 DD 06/01/12	141000	119.89	159,729.64	169,047.72
US BANCORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,0	UNITED TECHNOLOGIES CORP	Corporate Debt	5.700% 04/15/2040 DD 02/26/10	16000	134.65	20,376.48	21,543.84
	UNITED TECHNOLOGIES CORP	Corporate Debt	6.125% 07/15/2038 DD 05/16/08	54000	138.88	67,293.09	74,994.66
LIC DANICODD Corporate Debt 2 100% 04/97/9098 DD 04/98/46 75000 404.49 74.049.95 79.0	US BANCORP	Corporate Debt	3.150% 04/27/2027 DD 04/27/17	1000	105.10	1,058.97	1,050.98
03 DANGONE COIPOIALE DEDI 3. 100% 04/27/2020 DD 04/20/10 / 2000 104. 12 / 4,942.25 / 8,0	US BANCORP	Corporate Debt	3.100% 04/27/2026 DD 04/26/16	75000	104.12	74,942.25	78,086.25

Identity of issue, borrower, lessor or similar party (b)	Current Value (e)
UNITED PARCEL SERVICE INC	
UNITED PARCEL SERVICE INC	
UNITED PARCEL SERVICE INC	174,608.00 15,199.05
INITED PARCEL SERVICE INC	160,073.68
MEXICO GOVERNMENT INTERNATIONA	19,349.60
MEXICO GOVERNMENT INTERNATIONA Corporate Debt 3,75% 01/11/2028 DD 01/11/18 734000 103.90 690,211.03 650,211.03 651.21 65,338.45 65.71 65	1,211,632.50
ALTRIA GROUP INC Corporate Debt ALTRIA GROUP INC Corporate Debt Co	762,626.00
ALTRIA GROUP INC	66,316.15
ALTRIA GROUP INC	606,380.48
AMAZON.COM INC	728,265.88
AMAZON.COM INC	29,789.50
AMAZON.COM INC	119,883.35
AMAZON.COM INC	18,345.88
AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 3.800% 05/15/2028 DD 05/22/18 80000 109.04 81,098.60 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.250% 03/15/2035 DD 11/26/19 220000 101.27 218,913.20 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.250% 03/15/2035 DD 11/13/17 62213.759 105.40 62,272.60 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.200% 12/15/2029 DD 05/16/16 84595.5 102.84 83,244.25 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 4.375% 04/01/2024 DD 09/16/16 84595.5 102.84 83,244.25 AMERICAN AIRLINES 2014-1 CLASS Corporate Debt 4.375% 04/01/2024 DD 09/16/14 3346.063 102.92 3,343.38 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 5.250% 07/15/2025 DD 01/19/16 244119.45 105.78 250,734.09 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 3.700% 11/01/2024 DD 09/16/15 74728.1 100.71 72,747.65 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.000% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2037 DD 10/04/17 4116.162 101.13 3.991.24 AMERICAN AIRLINES 2016-2 CLASS Corporate Debt 4.400% 03/22/2025 DD 09/24/15 85091.942 105.50 83,344.98 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 4.400% 03/22/2025 DD 09/24/15 234749.922 103.60 232,026.77 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.700% 04/15/2037 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.700% 04/15/2027 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 4.950% 08/15/2028 DD 08/15/19 235000 102.82 235,000.00 AMERICAN EXPRESS CO Corporate Debt 3.850% 08/15/2029 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 3.850% 08/15/2022 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2022 DD 08/03/17 30000 101.91 3.006.99 AMERICAN EXPRESS CO Corporate Debt 3.	4,071.12
AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.250% 03/15/2050 DD 11/26/19 220000 10.27 218,913.20 AMERICAN AIRLINES 2016-2 CLASS Corporate Debt 3.650% 08/15/2030 DD 01/13/17 62213.759 105.40 62,272.60 AMERICAN AIRLINES 2016-2 CLASS Corporate Debt 3.3650% 08/15/2039 DD 05/16/16 84595.5 102.84 83,244.25 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.350% 04/15/2031 DD 08/14/17 86368.754 102.05 82,708.24 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 4.375% 04/01/2024 DD 09/16/14 3346.063 102.92 3,343.38 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 5.250% 07/15/2025 DD 01/19/16 244119.45 105.78 250,734.09 AMERICAN AIRLINES 2015-1 CLASS Corporate Debt 3.700% 11/101/2024 DD 03/16/15 74728.1 100.71 72,747.65 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.000% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.000% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 3.000% 04/15/2027 DD 10/04/17 4116.162 101.13 3,991.24 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 4.400% 03/22/2029 DD 09/24/15 85091.942 105.50 83,344.98 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 4.400% 03/22/2029 DD 09/24/15 85091.942 105.50 83,344.98 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.700% 04/15/2030 DD 08/16/19 235000 102.82 235,000.00 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.150% 08/15/2030 DD 08/16/19 235000 102.82 235,000.00 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 4.950% 08/15/2020 DD 09/14/15 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.500% 08/15/2020 DD 08/15/19 250000 102.82 235,000.00 AMERICAN EXPRESS CO Corporate Debt 2.200% 08/01/2022 DD 08/15/19 250000 102.82 235,000.00 AMERICAN EXPRESS CO Corporate Debt 3.000% 01/03/2020 DD 08/15/19 250000 101.20 182,366.10 AMERICAN EXPRESS CO Corporate Debt 3.000% 01/03/2020 DD 08/03/17 2000 103.39 275559.00 AMERICAN EXPRESS CO Corporate Debt 3.000% 01/03/2020 DD 08/03/17 2000 103.39 27559.90 AMERICAN EXPRESS CO Corporate Debt 3.700% 01/05/2021 DD	11,365.90 87,231.20
AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.650% 08/15/2030 DD 01/13/17 62213.759 105.40 62,272.60 AMERICAN AIRLINES 2016-2 CLASS Corporate Debt 3.200% 12/15/2029 DD 05/16/16 84595.5 102.84 83,244.25 102.84 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.350% 04/15/2031 DD 08/14/17 86388.754 102.05 82,708.24 AMERICAN AIRLINES 2014-1 CLASS Corporate Debt 4.375% 04/01/2024 DD 09/16/14 3346.063 102.92 3,343.38 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 5.250% 07/15/2025 DD 01/19/16 244119.45 105.78 250,734.09 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 3.700% 11/101/2024 DD 09/16/15 74728.1 100.71 72,747.65 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.700% 11/101/2024 DD 03/16/15 74728.1 100.71 72,747.65 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2027 DD 10/04/17 4116.162 101.13 3,991.24 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 3.750% 04/15/2027 DD 10/04/17 4116.162 101.13 3,991.24 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 3.000% 03/22/2029 DD 09/24/15 85091.942 105.50 83,344.98 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.700% 04/15/2037 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.700% 04/15/2027 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.700% 04/15/2027 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 4.950% 08/15/2028 DD 08/15/19 250000 102.82 235,000.00 AMERICAN EXPRESS CO Corporate Debt 2.500% 08/15/2029 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 3.850% 08/15/2029 DD 08/15/19 250000 101.20 182,366.10 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/27/2023 DD 02/27/18 140000 103.84 145,721.80 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 10/05/17 80000 100.21 30,002.50 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 10/06/18 80000 101.91 3.060.99 27.558.00 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/05/	222,796.20
AMERICAN AIRLINES 2016-2 CLASS	65,572.06
AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 4.375% 04/15/2031 DD 08/14/17 86368.754 102.05 82,708.24 AMERICAN AIRLINES 2014-1 CLASS Corporate Debt 4.375% 04/01/2024 DD 09/16/14 3346.063 102.92 3,343.38 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 5.250% 07/15/2025 DD 01/19/16 244119.45 105.78 250,734.09 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 3.700% 11/01/2024 DD 03/16/15 74728.1 100.71 72,747.65 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.700% 11/01/2024 DD 03/16/15 74728.1 100.71 72,747.65 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2027 DD 10/04/17 4116.162 101.13 3,991.24 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 3.750% 04/15/2027 DD 10/04/17 4116.162 101.13 3,991.24 105.50 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 4.400% 03/22/2029 DD 09/24/15 85091.942 105.50 83,344.98 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 3.700% 04/15/2027 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.700% 04/15/2027 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 4.950% 08/15/2026 DD 01/13/17 73191 105.59 74,066.94 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 4.950% 08/15/2026 DD 01/13/17 73191 105.59 74,066.94 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 2.500% 08/15/2029 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 2.500% 08/15/2020 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 3.000% 10/30/2020 DD 10/30/17 30000 101.20 182,366.10 AMERICAN EXPRESS CO Corporate Debt 3.000% 10/30/2020 DD 10/30/17 27000 103.39 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 05/17/18 3000 101.91 3.060.99 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 05/17/18 3000 101.91 3.060.99 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 05/17/18 3000 101.91 3.060.99 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/	86,998.86
AMERICAN AIRLINES 2014-1 CLASS	88,139.31
AMERICAN AIRLINES 2016-1 CLASS	3,443.77
AMERICAN AIRLINES 2016-3 CLASS	258,224.67
AMERICAN AIRLINES 2016-3 CLASS AMERICAN AIRLINES 2015-2 CLASS Corporate Debt AMERICAN AIRLINES 2017-2 CLASS CORPORATE Debt AMERICAN AIRLINES 2017-2 CLASS CORPORATE Debt AMERICAN AIRLINES 2019-1 CLASS CORPORATE Debt AMERICAN EXPRESS CO CORPORATE Debt CORPORATE Debt CORPORATE Debt CORPORATE Debt CORPORATE Debt CORPORATE Debt AMERICAN EXPRESS CO CORPORATE Debt CORPORATE Debt AMERICAN EXPRESS CO CORPORATE Debt AMERICAN E	75,259.42
AMERICAN AIRLINES 2015-2 CLASS AMERICAN AIRLINES 2015-2 CLASS Corporate Debt A.400% 03/22/2025 DD 09/24/15 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt A.400% 03/22/2025 DD 09/24/15 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt A.700% 04/15/2027 DD 10/05/17 B0592.376 B101.09 T8,302.50 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt A.500% 08/15/2033 DD 08/15/19 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt A.950% 08/15/2033 DD 08/15/19 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt A.950% 08/15/2029 DD 08/15/19 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt A.850% 08/15/2029 DD 08/15/19 AMERICAN EXPRESS CO Corporate Debt AMERICAN EXPRESS CO	205,298.85
AMERICAN AIRLINES 2015-2 CLASS	4,162.55
AMERICAN AIRLINES 2017-2 CLASS AMERICAN AIRLINES 2019-1 CLASS Corporate Debt AMERICAN AIRLINES 2019-1 CLASS Corporate Debt Corporate Debt AMERICAN AIRLINES 2019-1 CLASS Corporate Debt AMERICAN AIRLINES 2017-1 CLASS Corporate Debt AMERICAN AIRLINES 2017-1 CLASS Corporate Debt AMERICAN AIRLINES 2019-1 CLASS Corporate Debt AMERICAN EXPRESS CO Corporate Debt AMERICAN EX	89,772.85
AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 3.150% 08/15/2033 DD 08/15/19 235000 102.82 235,000.00 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 4.950% 08/15/2026 DD 01/13/17 73191 105.59 74,066.94 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 3.850% 08/15/2029 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 2.500% 08/01/2022 DD 08/01/17 180000 101.20 182,366.10 AMERICAN EXPRESS CO Corporate Debt 2.200% 10/30/2020 DD 10/30/17 30000 100.21 30,025.50 AMERICAN EXPRESS CO Corporate Debt 3.000% 10/30/2020 DD 10/30/17 27000 103.39 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/27/2023 DD 02/27/18 140000 103.84 145,721.80 AMERICAN EXPRESS CO Corporate Debt 3.375% 05/17/2021 DD 05/17/18 3000 101.91 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2022 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 63000 101.17 629,161.50	243,189.18
AMERICAN AIRLINES 2017-1 CLASS AMERICAN AIRLINES 2019-1 CLASS Corporate Debt A.950% 08/15/2026 DD 01/13/17 73191 105.59 74,066.94 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 3.850% 08/15/2029 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 2.500% 08/01/2022 DD 08/01/17 180000 101.20 182,366.10 AMERICAN EXPRESS CO Corporate Debt 2.200% 10/30/2020 DD 10/30/17 30000 100.21 30,025.50 AMERICAN EXPRESS CO Corporate Debt 3.000% 10/30/2024 DD 10/30/17 27000 103.39 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/27/2023 DD 02/27/18 140000 103.84 145,721.80 AMERICAN EXPRESS CO Corporate Debt 3.375% 05/17/2021 DD 05/17/18 3000 101.91 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 3.75% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2022 DD 05/20/19 31000 101.17 629,161.50	81,469.22
AMERICAN AIRLINES 2019-1 CLASS	241,631.70
AMERICAN EXPRESS CO	77,280.18 254,052.50
AMERICAN EXPRESS CO	182,151.00
AMERICAN EXPRESS CO Corporate Debt 3.000% 10/30/2024 DD 10/30/17 27000 103.39 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/27/2023 DD 02/27/18 140000 103.84 145,721.80 AMERICAN EXPRESS CO Corporate Debt 3.375% 05/17/2021 DD 05/17/18 3000 101.91 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	30,061.80
AMERICAN EXPRESS CO Corporate Debt 3.400% 02/27/2023 DD 02/27/18 140000 103.84 145,721.80 AMERICAN EXPRESS CO Corporate Debt 3.375% 05/17/2021 DD 05/17/18 3000 101.91 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	27,915.84
AMERICAN EXPRESS CO Corporate Debt 3.375% 05/17/2021 DD 05/17/18 3000 101.91 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	145,370.40
AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	3,057.36
AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	507,826.20
AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	8,244.48
AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	248,974.18
AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	50,916.50
	32,244.03
AMERICAN EXPRESS CREDIT AC 6 A Corporate Debt 2 040% 05/15/2023 DD 10/30/17 1/89/000 100 15 1 /88 /30 40	637,371.00
	1,791,737.17
AMERICAN EXPRESS CREDIT CORP Corporate Debt 2.375% 05/26/2020 DD 05/26/15 150000 100.12 148,182.00 AMERICAN EXPRESS CREDIT CORP Corporate Debt 2.600% 09/14/2020 DD 09/14/15 145000 100.37 144,040.10	150,181.50 145,533.60
AMERICAN EXPRESS CREDIT CORP Corporate Debt 2.250% 05/05/2021 DD 05/05/16 392000 100.57 144,040.10 2.250% 05/05/2021 DD 05/05/16 392000 100.48 393,729.40	393,889.44
AMERICAN HONDA FINANCE CORP Corporate Debt 2.300% 09/09/2026 DD 09/09/16 8000 99.82 7,753.52	7,985.92
AMERICAN HONDA FINANCE CORP Corporate Debt 2.900% 02/16/2024 DD 02/16/17 130000 103.11 124,703.80	134,036.50
AMERICAN HONDA FINANCE CORP Corporate Debt 2.400% 06/27/2024 DD 06/27/19 75000 101.12 74,611.50	75,839.25
AMERICAN TOWER CORP Corporate Debt 3.375% 10/15/2026 DD 05/13/16 37000 103.98 38,382.69	38,471.12
AMERICAN TOWER CORP Corporate Debt 3.950% 03/15/2029 DD 03/15/19 250000 107.56 253,179.87	268,900.00
AMERICREDIT AUTOMOBILE R 1 A2A Corporate Debt 2.710% 07/19/2021 DD 05/23/18 6186.76 100.02 6,186.57	6,188.24
AMGEN INC Corporate Debt 4.950% 10/01/2041 DD 09/16/10 53000 119.12 59,319.54	63,135.19
AMGEN INC Corporate Debt 5.150% 11/15/2041 DD 11/10/11 89000 121.06 107,075.57	107,745.18
AMGEN INC Corporate Debt 3.625% 05/22/2024 DD 05/22/14 15000 105.67 15,933.90	15,850.35
AMGEN INC Corporate Debt 2.125% 05/01/2020 DD 05/01/15 23000 100.04 22,677.19	23,008.74
AMGEN INC Corporate Debt 4.400% 05/01/2045 DD 05/01/15 82000 112.06 91,794.77	91,885.10
AMGEN INC Corporate Debt 4.663% 06/15/2051 DD 12/15/16 109000 117.82 126,836.56	128,427.07
AMGEN INC Corporate Debt 2.250% 08/19/2023 DD 08/19/16 14000 100.94 13,780.62	14,131.60
AMGEN INC Corporate Debt 2.600% 08/19/2026 DD 08/19/16 33000 101.31 33,442.95 AMGEN INC Corporate Debt 2.200% 05/11/2020 DD 05/11/17 170000 100.09 170,452.20	33,433.29 170,144.50
AMPHENOL CORP Corporate Debt 2.800% 02/15/2030 DD 09/10/19 39000 99.07 38,623.65	38,636.13
ANALOG DEVICES INC Corporate Debt 3.900% 12/15/2025 DD 12/14/15 70000 107.51 68,480.30	75,257.00
ANALOG DEVICES INC Corporate Debt 4.500% 12/05/2036 DD 12/05/16 88000 108.01 93,351,28	95,048.80
ANALOG DEVICES INC Corporate Debt 2.850% 03/12/2020 DD 03/12/18 155000 100.14 154,700.85	155,210.80
ANGLO AMERICAN CAPITAL PL 144A Corporate Debt 4.875% 05/14/2025 DD 05/14/15 565000 109.89 601,910.95	620,867.20
ANGLO AMERICAN CAPITAL PL 144A Corporate Debt 3.625% 09/11/2024 DD 09/11/17 235000 103.75 223,421.55	243,800.75
ANHEUSER-BUSCH COS LLC / ANHEU Corporate Debt 4.700% 02/01/2036 DD 02/01/19 1653000 115.88 1,693,072.98	1,915,413.75
ANHEUSER-BUSCH COS LLC / ANHEU Corporate Debt 4.900% 02/01/2046 DD 02/01/19 234000 118.61 248,618.19	277,552.08
ANHEUSER-BUSCH INBEV WORLDWIDE Corporate Debt 5.450% 01/23/2039 DD 01/23/19 79000 125.84 99,778.62	99,415.97
ANHEUSER-BUSCH INBEV WORLDWIDE Corporate Debt 4.000% 04/13/2028 DD 04/04/18 3000 110.06 3,304.47	3,301.65
ANHEUSER-BUSCH INBEV WORLDWIDE Corporate Debt 4.600% 04/15/2048 DD 04/04/18 30000 114.44 31,972.80	34,332.00
ANHEUSER-BUSCH INBEV WORLDWIDE Corporate Debt 4.750% 04/15/2058 DD 04/04/18 9000 116.96 8,943.93	10,526.31
ANHEUSER-BUSCH INBEV FINANCE I Corporate Debt 4.700% 02/01/2036 DD 01/25/16 10000 115.88 11,355.80	11,587.50

Black Cock Asset Management	Description of	investment including maturity date, rate of	interest, collateral	par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
ANTHEMING	Corporate Debt	3.650% 12/01/2027 DD 11/21/17	15000	105.90	15 606 FO	1E 004 0E
ANTHEM INC ANTHEM INC	Corporate Debt	3.350% 12/01/2027 DD 11/21/17 3.350% 12/01/2024 DD 11/21/17	3000	105.90	15,606.59 3,106.47	15,884.85 3,131.49
ANTHEM INC	Corporate Debt	2.500% 11/21/2020 DD 11/21/17	150000	100.45	150,866.60	150,667.50
ANTHEM INC	Corporate Debt	2.375% 01/15/2025 DD 09/09/19	17000	99.88	16,944.58	16,980.11
AON CORP	Corporate Debt	4.500% 12/15/2028 DD 12/03/18	137000	112.66	136,636.95	154,349.68
AON CORP	Corporate Debt	3.750% 05/02/2029 DD 05/02/19	35000	107.01	36,504.30	37,452.80
APPLE INC	Corporate Debt	3.850% 05/04/2043 DD 05/03/13	717000	112.11	705,660.62	803,850.21
APPLIED MATERIALS INC APPLIED MATERIALS INC	Corporate Debt Corporate Debt	3.300% 04/01/2027 DD 03/31/17 4.350% 04/01/2047 DD 03/31/17	470000 100000	106.05 120.85	470,974.70 104,599.46	498,453.80 120,852.00
APPLIED MATERIALS INC	Corporate Debt	5.400% 03/15/2049 DD 03/14/19	15000	113.61	16,072.05	17,041.95
ARCELORMITTAL SA	Corporate Debt	6.125% 06/01/2025 DD 06/01/15	11000	114.90	12,353.77	12,638.89
ARCELORMITTAL SA	Corporate Debt	4.550% 03/11/2026 DD 03/11/19	97000	106.19	97,750.92	103,008.18
ARCELORMITTAL SA	Corporate Debt	3.600% 07/16/2024 DD 07/16/19	30000	102.55	30,148.20	30,763.80
ARES CAPITAL CORP	Corporate Debt	4.250% 03/01/2025 DD 01/11/18	520000	104.49	518,029.20	543,368.80
AT&T INC	Corporate Debt	5.350% 09/01/2040 DD 03/01/11	25000	120.70	26,805.50	30,174.25
ATMOS ENERGY CORP	Corporate Debt	3.375% 09/15/2049 DD 10/02/19	105000	101.55	104,922.30	106,630.65
AUSTRALIA & NEW ZEALAND BANKIN AUTODESK INC	Corporate Debt Corporate Debt	2.250% 11/09/2020 DD 11/09/17 3.500% 06/15/2027 DD 06/08/17	350000 66000	100.34 104.85	343,406.00 65,585.52	351,204.00 69,199.02
AVNET INC	Corporate Debt	4.625% 04/15/2026 DD 03/29/16	30000	105.83	31,157.70	31,748.10
EQUITABLE HOLDINGS INC	Corporate Debt	3.900% 04/20/2023 DD 10/20/18	74000	104.80	77,049.20	77,551.26
BARCLAYS COMMERCIAL MORT C5 A4	Corporate Debt	3.063% 11/15/2052 DD 11/01/19	884000	103.25	910,495.25	912,765.36
BAMLL COMMERCIAL M SCH AL 144A	Corporate Debt	VAR RT 11/15/2032 DD 12/15/17	920000	99.54	920,000.00	915,787.96
BAE SYSTEMS HOLDINGS INC 144A	Corporate Debt	3.800% 10/07/2024 DD 10/07/14	335000	105.74	343,093.15	354,239.05
BAE SYSTEMS HOLDINGS INC 144A	Corporate Debt	2.850% 12/15/2020 DD 12/10/15	120000	100.68	118,341.60	120,810.00
BAE SYSTEMS HOLDINGS INC 144A	Corporate Debt	3.850% 12/15/2025 DD 12/10/15	259000	106.15	255,952.99	274,936.27
BAT CAPITAL CORP	Corporate Debt	3.557% 08/15/2027 DD 08/15/18	456000	102.10	459,840.56	465,589.68
BAT CAPITAL CORP BAT CAPITAL CORP	Corporate Debt Corporate Debt	4.540% 08/15/2047 DD 08/15/18 3.215% 09/06/2026 DD 09/06/19	104000 255000	100.57 100.77	98,035.00 255,463.90	104,594.88 256,955.85
BAT INTERNATIONAL FINANCE 144A	Corporate Debt	3.250% 06/07/2022 DD 06/07/12	125000	100.77	126,196.25	127,773.75
TRUIST FINANCIAL CORP	Corporate Debt	2.625% 06/29/2020 DD 06/29/15	410000	100.27	408,015.60	411,102.90
BBCMS TRUST 2015- SRCH A1 144A	Corporate Debt	3.312% 08/10/2035 DD 12/06/15	1185000	103.12	1,184,958.53	1,221,936.45
BP CAPITAL MARKETS PLC	Corporate Debt	3.814% 02/10/2024 DD 02/10/14	46000	106.84	48,991.18	49,144.10
BP CAPITAL MARKETS PLC	Corporate Debt	3.279% 09/19/2027 DD 09/19/17	115000	105.23	121,573.04	121,014.50
BNP PARIBAS SA	Corporate Debt	5.000% 01/15/2021 DD 01/18/11	50000	103.17	51,828.90	51,586.00
BPCE SA 144A	Corporate Debt	2.700% 10/01/2029 DD 10/01/19	527000	99.27	523,295.19	523,163.44
BNP PARIBAS SA 144A BX COMMERCIAL MORTGA XL A 144A	Corporate Debt Corporate Debt	3.800% 01/10/2024 DD 01/10/17 VAR RT 10/15/2036 DD 10/24/19	200000 817000	105.08 100.08	210,088.00 817,000.00	210,162.00 817,653.60
BX TRUST 2019-OC11 OC11 A 144A	Corporate Debt	3.202% 12/09/2041 DD 12/01/19	820000	100.08	844,556.62	843,394.60
BALTIMORE GAS & ELECTRIC CO	Corporate Debt	3.500% 08/15/2046 DD 08/18/16	40000	101.85	37,063.60	40,738.40
BALTIMORE GAS & ELECTRIC CO	Corporate Debt	3.750% 08/15/2047 DD 08/24/17	400000	106.77	396,796.00	427,060.00
BALTIMORE GAS & ELECTRIC CO	Corporate Debt	4.250% 09/15/2048 DD 09/20/18	15000	114.40	14,630.25	17,160.15
BALTIMORE GAS & ELECTRIC CO	Corporate Debt	3.200% 09/15/2049 DD 09/12/19	40000	98.01	39,499.00	39,205.20
BANCO SANTANDER SA	Corporate Debt	3.306% 06/27/2029 DD 06/27/19	400000	103.06	400,750.00	412,256.00
BANCO SANTANDER SA	Corporate Debt Corporate Debt	2.706% 06/27/2024 DD 06/27/19 3.300% 01/11/2023 DD 01/11/13	400000	101.42 103.39	402,258.00 46,631.25	405,696.00 46,524.60
BANK OF AMERICA CORP BANK OF AMERICA CORP	Corporate Debt	4.125% 01/22/2024 DD 01/21/14	45000 16000	103.39	17,179.68	17,199.04
BANK OF AMERICA CORP	Corporate Debt	4.000% 04/01/2024 DD 04/01/14	687000	107.43	722,574.30	735,831.96
BANK OF AMERICA CORP	Corporate Debt	4.200% 08/26/2024 DD 08/26/14	256000	107.38	258,082.77	274,895.36
BANK OF AMERICA CORP	Corporate Debt	4.250% 10/22/2026 DD 10/22/14	10000	109.08	10,509.32	10,908.10
BANK OF AMERICA CORP	Corporate Debt	4.000% 01/22/2025 DD 01/22/15	134000	106.67	141,469.35	142,937.80
BANK OF AMERICA CORP	Corporate Debt	3.950% 04/21/2025 DD 04/21/15	67000	106.80	71,337.29	71,553.32
BANK OF AMERICA CORP	Corporate Debt	4.750% 04/21/2045 DD 04/21/15	3000	123.93	3,374.25	3,717.96
BANK OF AMERICA CORP BANK OF AMERICA CORP	Corporate Debt Corporate Debt	3.875% 08/01/2025 DD 07/30/15 4.450% 03/03/2026 DD 03/03/16	3000 402000	107.46 109.83	3,229.11 415,200.32	3,223.68 441,520.62
BANK OF AMERICA CORP	Corporate Debt	VAR RT 01/20/2028 DD 03/03/16	1250000	109.63	1,266,407.36	1,342,125.00
BANK OF AMERICA CORP	Corporate Debt	VAR RT 04/24/2023 DD 04/24/17	64000	101.68	64,889.04	65,077.12
BANK OF AMERICA CORP	Corporate Debt	VAR RT 04/24/2028 DD 04/24/17	375000	106.93	387,668.15	400,972.50
BANK OF AMERICA CORP	Corporate Debt	VAR RT 07/21/2021 DD 07/21/17	3335000	100.21	3,286,110.00	3,341,870.10
BANK OF AMERICA CORP	Corporate Debt	VAR RT 07/21/2023 DD 07/21/17	100000	101.60	101,599.92	101,600.00
BANK OF AMERICA CORP	Corporate Debt	VAR RT 07/21/2028 DD 07/21/17	191000	106.01	201,555.35	202,475.28
BANK OF AMERICA CORP	Corporate Debt	VAR RT 10/01/2025 DD 09/18/17	14000	103.21	14,442.68	14,449.26
BANK OF AMERICA CORP BANK OF AMERICA CORP	Corporate Debt Corporate Debt	VAR RT 01/23/2026 DD 01/23/18 VAR RT 12/20/2023 DD 12/20/17	3000 3000	104.60 102.34	3,112.31 3,058.51	3,138.00 3,070.05
BANK OF AMERICA CORP	Corporate Debt	VAR RT 12/20/2028 DD 12/20/17	395000	105.01	391,164.96	414,805.30
BANK OF AMERICA CORP	Corporate Debt	VAR RT 03/05/2024 DD 03/05/18	342000	103.79	342,432.20	354,948.12
BANK OF AMERICA CORP	Corporate Debt	VAR RT 03/05/2029 DD 03/05/18	261000	108.98	278,606.05	284,429.97
BANK OF AMERICA CORP	Corporate Debt	VAR RT 07/23/2024 DD 07/23/18	45000	105.24	47,418.75	47,357.10
BANK OF AMERICA CORP	Corporate Debt	VAR RT 07/23/2029 DD 07/23/18	39000	111.15	43,695.47	43,349.28
BANK OF AMERICA CORP	Corporate Debt	VAR RT 02/07/2030 DD 02/07/19	187000	109.79	204,432.79	205,301.69
BANK OF AMERICA CORP	Corporate Debt	VAR RT 03/15/2025 DD 03/15/19	1084000	104.43	1,084,174.12	1,132,010.36
BANK OF AMERICA CORP BANK OF AMERICA CORP	Corporate Debt Corporate Debt	VAR RT 04/23/2027 DD 04/23/19 4.100% 07/24/2023 DD 07/23/13	889000 66000	105.71 106.67	913,275.90 70,385.94	939,717.45 70,401.54
BANK OF AMERICA CORP BANK OF NEW YORK MELLON CORP/T	Corporate Debt	2.800% 05/04/2026 DD 05/02/16	405000	106.67	405,538.65	416,526.30
D OF THE PERSON OF THE P	Corporate Debt	2.000 /0 00/04/2020 DD 00/02/10	700000	102.00	100,000.00	110,020.00

BlackRock Asset Management						
I de maio, estimano de manon de manon de maio de maio de manon de	Description of i	nvestment including maturity date, rate of i	interest, collateral Shares/Par		04	Current Value
Identity of issue, borrower, lessor or similar party (b)		Security description (c)	Silales/Pai	<u>Price</u>	Cost (d)	(e)
(5)		(5)			(4)	(0)
BANK OF NOVA SCOTIA/THE	Corporate Debt	2.800% 07/21/2021 DD 07/21/14	46000	101.50	46,501.40	46,691.84
BANK OF NOVA SCOTIA/THE	Corporate Debt	2.350% 10/21/2020 DD 10/21/15	20000	100.35	20,070.60	20,070.80
BANK OF NOVA SCOTIA/THE	Corporate Debt	2.450% 03/22/2021 DD 03/22/16	145000	100.81	145,709.47	146,173.05
BANK OF NOVA SCOTIA/THE	Corporate Debt	2.700% 03/07/2022 DD 03/07/17	6000	101.77	6,088.02	6,105.90
BANK OF NOVA SCOTIA/THE	Corporate Debt	2.500% 01/08/2021 DD 01/09/18	82000	100.56	82,510.76	82,461.66
BANK OF NOVA SCOTIA/THE BANK OF NOVA SCOTIA/THE	Corporate Debt Corporate Debt	3.125% 04/20/2021 DD 04/20/18 3.400% 02/11/2024 DD 02/11/19	102000 10000	101.58 104.79	103,873.16 10,465.10	103,611.60 10,478.50
BANK 2019-BNK24 BN24 A3	Corporate Debt	2.960% 11/15/2062 DD 12/01/19	613000	104.79	631,359.96	628,570.20
BARCLAYS PLC	Corporate Debt	3.250% 01/12/2021 DD 01/12/16	355000	100.84	354,787.00	357,996.20
BARCLAYS PLC	Corporate Debt	3.200% 08/10/2021 DD 08/10/16	200000	101.36	199,872.00	202,714.00
BARCLAYS PLC	Corporate Debt	VAR RT 05/16/2024 DD 05/16/18	675000	105.44	675,287.36	711,720.00
BARCLAYS BANK PLC	Corporate Debt	5.140% 10/14/2020 DD 10/14/10	320000	102.09	340,357.40	326,694.40
BAUSCH HEALTH COS INC 144A	Corporate Debt	5.750% 08/15/2027 DD 03/08/19	80000	108.50	80,000.00	86,800.00
BAXALTA INC	Corporate Debt	5.250% 06/23/2045 DD 12/23/15	5000	129.16	4,946.03	6,457.80
BAXTER INTERNATIONAL INC	Corporate Debt	1.700% 08/15/2021 DD 08/15/16	232000	99.86	221,882.48	231,663.60
BAYER US FINANCE II LLC 144A	Corporate Debt	3.375% 07/15/2024 DD 07/15/18	107000	103.22	104,432.53	110,443.26
BAYER US FINANCE II LLC 144A BENCHMARK 2019-B15 MORTG B15 B	Corporate Debt Corporate Debt	4.400% 07/15/2044 DD 07/15/18 3.564% 12/15/2072 DD 12/01/19	20000 410000	101.35 102.96	19,273.00 422,276.51	20,270.00 422,144.20
BENCHMARK 2019-B15 MORTG B15 C	Corporate Debt	3.839% 12/15/2072 DD 12/01/19	219000	102.96	220,845.10	220,603.08
BENCHMARK 2019-B14 MORT B14 A5	Corporate Debt	3.049% 12/15/2062 DD 11/01/19	640000	100.73	659,196.10	660,595.20
BNP PARIBAS SA 144A	Corporate Debt	3.375% 01/09/2025 DD 01/09/18	500000	103.86	505,945.00	519,320.00
BNP PARIBAS SA 144A	Corporate Debt	3.500% 03/01/2023 DD 03/01/18	1055000	103.49	1,076,047.25	1,091,798.40
BOARDWALK PIPELINES LP	Corporate Debt	4.800% 05/03/2029 DD 05/03/19	25000	107.20	25,260.50	26,799.25
BOEING CO/THE	Corporate Debt	3.625% 03/01/2048 DD 02/23/18	2000	103.30	1,924.80	2,065.94
BOEING CO/THE	Corporate Debt	3.200% 03/01/2029 DD 02/15/19	23000	104.29	23,951.97	23,987.16
BOEING CO/THE	Corporate Debt	3.250% 02/01/2035 DD 07/31/19	22000	102.35	22,804.94	22,516.12
BOSTON PROPERTIES LP	Corporate Debt	3.650% 02/01/2026 DD 01/20/16	15000	105.98	15,915.60	15,896.85
BOSTON PROPERTIES LP	Corporate Debt	4.500% 12/01/2028 DD 11/28/18	59000	113.40	66,891.25	66,905.41
BOSTON PROPERTIES LP	Corporate Debt	2.900% 03/15/2030 DD 09/03/19	100000	99.84	99,815.36	99,839.00
BP CAPITAL MARKETS AMERICA INC BP CAPITAL MARKETS AMERICA INC	Corporate Debt Corporate Debt	3.119% 05/04/2026 DD 11/04/18 3.410% 02/11/2026 DD 02/11/19	114000 173000	104.50 106.55	110,109.56 177,758.29	119,128.86 184,331.50
BRISTOL-MYERS SQUIBB CO 144A	Corporate Debt	3.250% 08/15/2022 DD 08/15/19	130000	103.33	134,929.60	134,332.90
BRISTOL-MYERS SQUIBB CO 144A	Corporate Debt	3.550% 08/15/2022 DD 08/15/19	40000	103.93	41,833.60	41,572.00
BRISTOL-MYERS SQUIBB CO 144A	Corporate Debt	3.875% 08/15/2025 DD 08/15/19	164000	108.10	179,151.96	177,287.28
BRISTOL-MYERS SQUIBB CO 144A	Corporate Debt	3.900% 02/20/2028 DD 08/20/19	75000	110.24	83,606.25	82,678.50
BRISTOL-MYERS SQUIBB CO 144A	Corporate Debt	3.200% 06/15/2026 DD 05/16/19	394000	105.06	393,861.18	413,944.28
BRISTOL-MYERS SQUIBB CO 144A	Corporate Debt	4.125% 06/15/2039 DD 05/16/19	151000	115.43	160,785.46	174,291.75
BRITISH AIRWAYS 2019-1 CL 144A	Corporate Debt	3.300% 06/15/2034 DD 07/25/19	339967.82	103.71	339,967.82	352,563.63
BRITISH AIRWAYS 2019-1 CL 144A	Corporate Debt	3.350% 12/15/2030 DD 07/25/19	553000	103.01	556,538.44	569,634.24
SKY LTD 144A BROADCOM CORP / BROADCOM CAYMA	Corporate Debt Corporate Debt	3.750% 09/16/2024 DD 09/16/14 3.875% 01/15/2027 DD 01/15/18	220000 857000	107.12 103.88	219,234.40 821,924.71	235,670.60 890,217.32
BROADCOM INC 144A	Corporate Debt	3.125% 04/15/2021 DD 04/05/19	645000	103.00	644,238.90	652,830.30
BROADCOM INC 144A	Corporate Debt	3.125% 10/15/2022 DD 04/05/19	300000	101.88	298,629.00	305,640.00
BROADCOM INC 144A	Corporate Debt	4.250% 04/15/2026 DD 04/05/19	35000	106.22	34,906.90	37,175.95
BUCKEYE PARTNERS LP	Corporate Debt	4.875% 02/01/2021 DD 01/13/11	119000	101.78	121,344.70	121,120.58
BURLINGTON NORTHERN SANTA FE L	Corporate Debt	5.050% 03/01/2041 DD 09/10/10	23000	123.96	26,989.58	28,511.49
BURLINGTON NORTHERN SANTA FE L	Corporate Debt	4.550% 09/01/2044 DD 08/18/14	240000	119.26	268,602.62	286,214.40
VIACOMCBS INC	Corporate Debt	3.375% 03/01/2022 DD 03/02/12	58000	102.31	57,117.82	59,339.80
CANTOR COMMERCIAL REAL CF3 A4	Corporate Debt	3.006% 01/15/2053 DD 12/01/19	613000	102.59	631,388.59	628,846.05
CANTOR COMMERCIAL REAL E CF3 B	Corporate Debt	VAR RT 01/15/2053 DD 12/01/19	197000	102.59	202,909.88	202,106.24
CGRBS COMMERCIAL M VN05 A 144A CIGNA CORP 144A	Corporate Debt Corporate Debt	3.369% 03/13/2035 DD 03/01/13 3.250% 04/15/2025 DD 04/15/19	1125000 170000	103.36 103.71	1,139,062.50 174,967.40	1,162,743.75 176,308.70
CIM TRUST 2019-I INV3 A11 144A	Corporate Debt	VAR RT 08/25/2049 DD 09/25/19	1261577.36	99.70	1,258,916.56	1,257,767.40
CME GROUP INC	Corporate Debt	3.750% 06/15/2028 DD 06/21/18	93000	110.49	94,143.49	102,755.70
CMS ENERGY CORP	Corporate Debt	3.000% 05/15/2026 DD 05/05/16	37000	102.78	36,860.14	38,027.86
COMM 2014-LC15 MORTGAG LC15 A4	Corporate Debt	4.006% 04/10/2047 DD 03/01/14	1035000	106.36	1,097,605.46	1,100,846.70
COMM 2014-CCRE21 MORTG CR21 A3	Corporate Debt	3.528% 12/10/2047 DD 12/01/14	1331381.95	104.72	1,337,414.77	1,394,236.49
COMM 2015-3BP MORTG 3BP A 144A	Corporate Debt	3.178% 02/10/2035 DD 02/01/15	465000	103.54	451,504.10	481,461.00
CNH INDUSTRIAL NV	Corporate Debt	3.850% 11/15/2027 DD 11/14/17	40000	104.41	38,563.91	41,763.60
COMM 2017-PANW MOR PANW A 144A	Corporate Debt	3.244% 10/10/2029 DD 10/01/17	930000	103.03	939,289.73	958,151.10
COMM 2018-COR3 MORTGAG COR3 A3	Corporate Debt	4.228% 05/10/2051 DD 05/01/18	850000	111.45	952,929.69	947,333.50
CNH EQUIPMENT TRUST 2018- B A2 CSAIL 2019-C17 COMMERCI C17 A5	Corporate Debt	2.930% 12/15/2021 DD 09/26/18 3.016% 09/15/2052 DD 09/01/19	670404.07 698000	100.21 102.43	670,370.01 718,938.60	671,811.92 714,940.46
CSX CORP	Corporate Debt Corporate Debt	3.950% 05/01/2050 DD 04/21/15	66000	102.43	60,457.32	71,349.96
CSX CORP	Corporate Debt	2.600% 11/01/2026 DD 10/18/16	515000	100.11	460,717.75	523,868.30
CSX CORP	Corporate Debt	3.250% 06/01/2027 DD 05/01/17	288000	105.20	281,612.16	302,978.88
CSX CORP	Corporate Debt	3.800% 03/01/2028 DD 02/20/18	10000	109.14	10,856.00	10,913.70
CSX CORP	Corporate Debt	4.300% 03/01/2048 DD 02/20/18	63000	113.61	62,788.32	71,573.04
CSX CORP	Corporate Debt	4.250% 03/15/2029 DD 11/15/18	190000	112.65	211,399.90	214,035.00
CSX CORP	Corporate Debt	4.750% 11/15/2048 DD 11/15/18	86000	121.35	103,116.66	104,363.58
CSX CORP	Corporate Debt	4.500% 03/15/2049 DD 02/28/19	19000	117.20	22,370.22	22,268.76
CSX CORP	Corporate Debt	3.350% 09/15/2049 DD 09/12/19	71000	98.64	68,718.77	70,030.85
CVS HEALTH CORP	Corporate Debt	3.375% 08/12/2024 DD 08/12/14	20000	104.10	20,812.20	20,819.20

Diackitock Asset management	Description of	investment including maturity date, rate of				
Identity of issue, borrower, lessor or similar party (b)		Security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value
(b)		(c)			(u)	(e)
CVS HEALTH CORP	Corporate Debt	3.875% 07/20/2025 DD 07/20/15	75000	106.51	79,739.25	79,883.25
CVS HEALTH CORP	Corporate Debt	5.125% 07/20/2045 DD 07/20/15	220000	118.63	241,538.12	260,990.40
CVS HEALTH CORP	Corporate Debt	3.700% 03/09/2023 DD 03/09/18	353000	104.23	349,265.71	367,946.02
CVS HEALTH CORP	Corporate Debt	4.100% 03/25/2025 DD 03/09/18	325000	107.37	347,243.00	348,939.50
CVS HEALTH CORP	Corporate Debt	4.300% 03/25/2028 DD 03/09/18	900000	109.24	915,142.68	983,196.00
CVS HEALTH CORP	Corporate Debt	4.780% 03/25/2038 DD 03/09/18	38000	113.69	41,964.00	43,201.06
CVS HEALTH CORP CVS HEALTH CORP	Corporate Debt Corporate Debt	3.350% 03/09/2021 DD 03/09/18 2.625% 08/15/2024 DD 08/15/19	114000 178000	101.66 100.85	113,941.86 179,717.14	115,895.82 179,518.34
CABELA'S CREDIT CARD MAS 1A A1	Corporate Debt	2.260% 03/15/2023 DD 03/16/15	1305000	100.03	1,308,415.43	1,305,535.05
CALIFORNIA INSTITUTE OF TECHNO	Corporate Debt	4.321% 08/01/2045 DD 05/21/15	175000	119.46	175,000.00	209,060.25
CALIFORNIA ST	Corporate Debt	7.625% 03/01/2040 DD 04/01/10	50000	160.12	82,574.00	80,061.50
CAMERON LNG LLC 144A	Corporate Debt	3.302% 01/15/2035 DD 12/13/19	270000	101.00	270,000.00	272,697.30
CAMERON LNG LLC 144A	Corporate Debt	3.402% 01/15/2038 DD 12/13/19	280000	100.37	280,000.00	281,022.00
CAPITAL ONE MULTI-ASSET A1 A1	Corporate Debt	2.840% 12/15/2024 DD 02/28/19	1880000	102.03	1,879,672.50	1,918,126.40
CAPITAL ONE NA	Corporate Debt	2.950% 07/23/2021 DD 07/24/14	250000	101.44	253,427.50	253,595.00
CAPITAL ONE NA	Corporate Debt	2.350% 01/31/2020 DD 01/31/17	1305000	100.02	1,299,510.55	1,305,261.00
CARDINAL HEALTH INC	Corporate Debt	4.625% 12/15/2020 DD 12/13/10	33000	102.42	33,729.96	33,798.60
DUKE ENERGY PROGRESS LLC	Corporate Debt	3.000% 09/15/2021 DD 09/15/11	85000	101.84	84,006.35	86,560.60
DUKE ENERGY PROGRESS LLC	Corporate Debt	4.100% 05/15/2042 DD 05/18/12 4.100% 03/15/2043 DD 03/12/13	393000	113.19	402,417.01	444,844.56
DUKE ENERGY PROGRESS LLC CC HOLDINGS GS V LLC / CROWN C	Corporate Debt Corporate Debt	3.849% 04/15/2023 DD 04/15/13	115000 1004000	112.05 104.82	120,682.75 1,027,234.26	128,852.90 1,052,432.96
CENTERPOINT ENERGY HOUSTON ELE	Corporate Debt	3.550% 08/01/2042 DD 08/10/12	90000	105.16	79,350.30	94,644.90
CENTERPOINT ENERGY HOUSTON ELE	Corporate Debt	3.950% 03/01/2048 DD 02/28/18	26000	112.34	25,886.64	29,208.66
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	4.908% 07/23/2025 DD 07/23/16	48000	110.12	51,733.61	52,856.64
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	6.384% 10/23/2035 DD 10/23/16	651000	125.87	743,867.83	819,381.15
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	6.484% 10/23/2045 DD 10/23/16	430000	123.97	500,002.81	533,083.90
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	4.464% 07/23/2022 DD 07/23/16	35000	105.12	35,000.00	36,790.95
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	4.200% 03/15/2028 DD 09/18/17	22000	106.61	22,781.02	23,453.32
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	5.750% 04/01/2048 DD 04/17/18	50000	116.79	57,234.20	58,396.00
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	4.500% 02/01/2024 DD 07/03/18	16000	107.62	15,982.88	17,219.68
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	5.050% 03/30/2029 DD 01/17/19	128000	113.47	140,478.77	145,236.48
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	5.125% 07/01/2049 DD 07/10/19	40000	108.84	42,439.28	43,534.00
CHASE HOME LENDI ATR2 A11 144A	Corporate Debt	VAR RT 07/25/2049 DD 07/25/19	460857.92	99.57	457,885.63	458,890.06
CHENIERE ENERGY PARTNERS LP CHENIERE ENERGY PARTNERS LP	Corporate Debt	5.250% 10/01/2025 DD 04/01/18 5.625% 10/01/2026 DD 04/01/19	635000 725000	104.21 105.75	627,827.00	661,727.15
CHENIERE ENERGY PARTNERS 144A	Corporate Debt Corporate Debt	4.500% 10/01/2029 DD 09/12/19	130000	103.75	725,000.00 130,000.00	766,687.50 133,588.00
CHENIERE CORPUS CHRISTI HOLDIN	Corporate Debt	5.875% 03/31/2025 DD 12/09/16	170000	112.45	189,909.45	191,158.20
CHENIERE CORPUS CHRISTI HOLDIN	Corporate Debt	7.000% 06/30/2024 DD 12/31/16	775000	115.24	843,727.50	893,102.25
CHENIERE CORPUS CHRISTI HOLDIN	Corporate Debt	5.125% 06/30/2027 DD 05/19/17	83000	110.52	91,657.15	91,729.94
CHEVRON CORP	Corporate Debt	3.191% 06/24/2023 DD 06/24/13	30000	104.11	31,242.30	31,231.80
CHEVRON CORP	Corporate Debt	2.498% 03/03/2022 DD 03/03/17	10000	101.68	10,146.80	10,167.50
CHILE GOVERNMENT INTERNATIONAL	Corporate Debt	3.240% 02/06/2028 DD 02/06/18	231000	105.20	216,077.61	243,012.00
CIMAREX ENERGY CO	Corporate Debt	4.375% 06/01/2024 DD 06/04/14	68000	105.63	70,459.73	71,827.72
CIMAREX ENERGY CO	Corporate Debt	4.375% 03/15/2029 DD 03/08/19	24000	106.08	25,015.82	25,458.96
CITIGROUP INC	Corporate Debt	5.500% 09/13/2025 DD 09/13/13	157000	114.35	179,808.63	179,527.93
CITIGROUP INC	Corporate Debt	3.875% 10/25/2023 DD 10/25/13	7000	106.19	7,465.64	7,433.30
CITIGROUP INC	Corporate Debt	4.400% 06/10/2025 DD 06/10/15	220000	108.71	231,600.70	239,159.80
CITIGROUP INC	Corporate Debt	4.450% 09/29/2027 DD 09/29/15	95000	110.18	101,488.82	104,669.10
CITIGROUP INC CITIGROUP INC	Corporate Debt Corporate Debt	2.900% 12/08/2021 DD 12/08/16 VAR RT 07/24/2023 DD 07/24/17	64000 140000	101.64 101.69	64,476.80 142,224.60	65,051.52 142,368.80
CITIGROUP INC	Corporate Debt	VAR RT 07/24/2023 DD 07/24/17 VAR RT 07/24/2028 DD 07/24/17	365000	106.61	388,299.89	389,141.10
CITIGROUP INC	Corporate Debt	VAR RT 10/27/2028 DD 10/27/17	75000	105.29	78,309.41	78,967.50
CITIGROUP INC	Corporate Debt	VAR RT 01/24/2023 DD 01/24/18	282000	101.96	286,791.82	287,524.38
CITIBANK CREDIT CARD ISS A7 A7	Corporate Debt	3.960% 10/13/2030 DD 10/15/18	314000	111.00	313,743.68	348,530.58
CITIBANK NA	Corporate Debt	VAR RT 02/19/2022 DD 02/19/19	320000	101.27	325,203.20	324,054.40
CITIZENS BANK NA/PROVIDENCE RI	Corporate Debt	2.550% 05/13/2021 DD 05/13/16	250000	100.77	249,767.50	251,922.50
CITIZENS BANK NA/PROVIDENCE RI	Corporate Debt	2.200% 05/26/2020 DD 05/26/17	250000	100.05	249,770.00	250,125.00
CITIZENS FINANCIAL GROUP INC	Corporate Debt	2.375% 07/28/2021 DD 07/28/16	33000	100.49	32,982.84	33,162.69
CLEVELAND OH ARPT SYS REVENUE	Corporate Debt	2.882% 01/01/2031 DD 10/01/19	160000	99.18	160,000.00	158,689.60
COCA-COLA CO/THE	Corporate Debt	2.875% 10/27/2025 DD 10/27/15	11000	104.28	11,407.61	11,470.36
COCA-COLA CO/THE	Corporate Debt	2.200% 05/25/2022 DD 05/25/17	8000	101.04	8,019.52	8,083.28
COCA-COLA CO/THE	Corporate Debt	2.125% 09/06/2029 DD 09/06/19	129000	97.49	125,584.72	125,756.94
COLOMBIA GOVERNMENT INTERNATIO	Corporate Debt	4.500% 01/28/2026 DD 09/28/15	385000	108.91	401,670.52	419,311.20
COLOMBIA GOVERNMENT INTERNATIO	Corporate Debt	3.875% 04/25/2027 DD 01/25/17	794000	105.75	762,004.73	839,655.00
COLOMBIA GOVERNMENT INTERNATIO COMCAST CORP	Corporate Debt Corporate Debt	4.500% 03/15/2029 DD 10/12/18 6.500% 11/15/2035 DD 11/14/05	145000 154000	110.90 141.82	157,526.30 203,116.87	160,805.00 218,404.34
COMCAST CORP	Corporate Debt	4.650% 07/15/2042 DD 07/02/12	8000	141.82	9,722.96	9,619.36
COMCAST CORP	Corporate Debt	4.250% 01/15/2033 DD 01/14/13	270000	120.24	307,863.90	312,951.60
COMCAST CORP	Corporate Debt	3.200% 07/15/2036 DD 07/19/16	45000	102.38	39,338.05	46,071.45
COMCAST CORP	Corporate Debt	3.400% 07/15/2046 DD 07/19/16	536000	101.50	471,297.56	544,023.92
COMCAST CORP	Corporate Debt	2.350% 01/15/2027 DD 07/19/16	45000	99.92	40,553.10	44,962.65
COMCAST CORP	Corporate Debt	3.150% 02/15/2028 DD 08/07/17	71000	104.84	74,197.52	74,434.98
COMCAST CORP	Corporate Debt	3.969% 11/01/2047 DD 10/19/17	45000	110.17	50,041.71	49,577.85

	Didektoek Asset management	Description of	investment including maturity date, rate of	interest, collateral	par or		
COMMANT CORP COMMA	Identity of issue, borrower, lessor or similar party					Cost	Current Value
COMMANT CORP	(b)		(c)			(d)	(e)
COMMANT CORP							
COMMANT CORP		•				,	
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CORNING INC COPRING INC COPRING DEL CORNING TO COPRING DEL CORNING TO PUR CNMA II JUMBOS Corporate Debt A 7,75% 111/52/025 DD 11/19/17 88000 19.22 8,698.15 & 91.33.93 1,750.85 DE 10/19/17 18000 19.22 8,75% 10.35.05 DE 10/19/17 18000 19.22 8,75% 10.35.05 DE 10/19/17 18000 19.22 8,75% 10.35.05 DE 10/19/17 18000 19.25 1.000 19.25 1	COOPERATIEVE RABOBANK UA	Corporate Debt	3.875% 02/08/2022 DD 02/08/12	235000	104.15	244,566.55	244,750.15
CORMITT TO PUR CNMAI I JUMBOS COPORTIE DEM COMMITT TO PUR CNMAI I JUMBOS COPORTIE DEM COPORTIE	COOPERATIEVE RABOBANK UA/NY	Corporate Debt	2.500% 01/19/2021 DD 01/19/16	380000	100.60	374,398.14	382,272.40
COMMITTO PUR CAMAR I JUMBOS Copnate Debt 4, 000% 09/20/20/20 D 109/10/20 COMMITTO PUR CAMAR I JUMBOS Copnate Debt 4, 000% 09/20/20/20 D 109/10/20 COX COMMUNICATIONS INC 144A Corporate Debt 4, 500% 01/20/20/20 D 109/10/20 COX COMMUNICATIONS INC 144A Corporate Debt 4, 500% 01/20/20/20 D 109/10/20 COX COMMUNICATIONS INC 144A Corporate Debt 4, 700% 12/19/20/22 D 11/20/12 COX COMMUNICATIONS INC 144A Corporate Debt 4, 700% 12/19/20/22 D 11/20/12 COX COMMUNICATIONS INC 144A Corporate Debt 4, 700% 12/19/20/22 D 11/20/12 COX COMMUNICATIONS INC 144A Corporate Debt 4, 800% 02/19/20/20/20 COX COMMUNICATIONS INC 144A Corporate Debt 5, 100% 01/20/20/20/20/20/20/20/20/20/20/20/20/20/	CORNING INC	Corporate Debt	3.700% 11/15/2023 DD 11/18/13	40000	104.23	39,754.80	41,693.60
COMMIT TO PUR GNMAI I JUMBOS Coproste Debt 4	CORNING INC	Corporate Debt	4.375% 11/15/2057 DD 11/13/17	89000	102.62	86,983.56	91,330.91
COMMUNICATIONS INC 144A Coproste Debt 4, 500% (1/20/2005 DD 01/01/20 COX COMMUNICATIONS INC 144A Coproste Debt 4, 700% 12/15/2002 DD 11/29/12 7000 108 42 6, 820.87 7,589.68 COX COMMUNICATIONS INC 144A Coproste Debt 4, 700% 12/15/2002 DD 11/29/12 7000 108 42 6, 820.87 7,589.68 COX COMMUNICATIONS INC 144A Coproste Debt 4, 800% 20/12/2003 DD 11/29/12 7000 108 42 7,589.68 COX COMMUNICATIONS INC 144A Coproste Debt 3, 350% (91/15/2003 DD 11/29/11 757200 109.21 75720 COX COMMUNICATIONS INC 144A Coproste Debt 3, 350% (91/15/2003 DD 11/29/11 757200 109.23 75720 CREDIT ACCEPTANCE AU 33 A 144A Coproste Debt 4, 200% (91/15/2002 DD 01/17/16 757200 99.53 7, 1,999.89 7,999.80	COMMIT TO PUR GNMA II JUMBOS	Corporate Debt		3205500	103.50	3,327,055.65	3,317,692.50
COX COMMUNICATIONS INC 144A Coporate Debt A 2,00% 12/15/2022 DD 11/29/12 7000 108.42 6,80% 87 7,589 68 COX COMMUNICATIONS INC 144A Coporate Debt A 8,00% 02/15/2035 DD 12/08/14 8,00% 01 107.83 8,954.01 9,969 75 100.02 101.03 11 12,00% 61 13.100 101.03 11 12,00% 61 11 12,00% 61 11		Corporate Debt	4.000% 02/20/2050 DD 02/01/20				1,201,655.60
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DTE ELECTRIC CO	DBGS 2018-BIOD MORTGAGE C1 A4	Corporate Debt	4.466% 10/15/2051 DD 10/01/18	810000	113.71	834,239.14	921,083.40
DAIMLER FINANCE NORTH AME 144A Corporate Debt Annual Corporate Debt DAIMLER FINANCE NORTH AME 144A Corporate Debt Annual Corporate Debt Corporate Debt Annual Corporate Debt Ann	DTE ELECTRIC CO	Corporate Debt	4.050% 05/15/2048 DD 05/07/18	93000	116.10	96,185.25	107,976.72
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DANSKE BANK A/S 144A		•					
DANSKE BANK A/S 144A							
DAYTON POWER & LIGHT CO/T 144A							420,156.00
DELTA AIR LINES INC		•					
DELTA AIR LINES 2019-1 CLASS A Corporate Debt 3.204% 10/25/2025 DD 03/13/19 215000 104.03 215,000.00 223,653.75 DEUTSCHE BANK AG/NEW YORK NY Corporate Debt 2.700% 07/13/2020 DD 07/13/17 186000 100.07 181,764.78 186,132.06 DEUTSCHE BANK AG/NEW YORK NY Corporate Debt 2.950% 08/20/2020 DD 02/20/18 105000 100.23 102,719.40 105,245.70 DEUTSCHE BANK AG Corporate Debt 4.100% 01/13/2026 DD 01/13/16 64000 101.71 63,633.28 65,095.68 DEUTSCHE TELEKOM INTERNAT 144A Corporate Debt 1.950% 09/19/2021 DD 09/19/16 510000 100.00 494,694.90 510,015.30 DELL INTERNATIONAL LLC / 144A Corporate Debt 8.100% 07/15/2036 DD 06/01/16 295000 131.49 382,845.10 387,907.30 DELL INTERNATIONAL LLC / 144A Corporate Debt 8.350% 07/15/2046 DD 06/01/16 9000 137.79 11,189.46 12,401.46 DIAMONDBACK ENERGY INC Corporate Debt 5.375% 05/31/2025 DD 05/31/17 3360000 104.99 3,477,611.02 3,527,731.20 DISCOVER BANK COrporate Debt 6.200% 12/15/2034 DD 06/04/15 295000 100.37 294,932.15 296,097.40 WALT DISNEY CO/THE Corporate Debt 6.200% 12/15/2034 DD 06/15/19 84000 140.45 113,017.44 117,977.16 WALT DISNEY CO/THE Corporate Debt 6.650% 11/15/2037 DD 06/15/19 42000 142.13 57,216.20 59,696.28 WALT DISNEY CO/THE Corporate Debt 6.650% 11/15/2037 DD 11/15/19 52000 148.65 76,537.04 77,299.56 WALT DISNEY CO/THE Corporate Debt 3.950% 11/06/2029 DD 09/06/19 46000 97.05 44,338.02 44,643.00 DISCOVER FINANCIAL SERVICES Corporate Debt 3.950% 11/06/202 DD 03/04/15 95000 106.92 21,262.40 21,243.20 DISCOVER FINANCIAL SERVICES Corporate Debt 3.950% 11/06/202 DD 03/04/15 95000 116.57 145,266.25 145,712.50 DOLAR GENERAL CORP Corporate Debt 5.200% 09/20/2037 DD 09/21/17 125000 116.57 145,266.25 145,712.50 DOLAR GENERAL CORP Corporate Debt 4.800% 11/01/2028 DD 05/01/17 48000 114.35 52,332.00 54,889.92 DOMINION ENERGY GAS HOLDINGS L Corporate Debt 4.800% 11/01/2028 DD 05/01/17 85000 100.21 85,087.55 85,176.80		•					
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DISCOVERY COMMUNICATIONS LLC Corporate Debt 5.000% 09/20/2037 DD 09/21/17 248000 113.02 258,902.08 280,287.12 DISCOVERY COMMUNICATIONS LLC Corporate Debt 5.200% 09/20/2047 DD 09/21/17 125000 116.57 145,266.25 145,712.50 DOLLAR GENERAL CORP Corporate Debt 4.125% 05/01/2028 DD 04/10/18 10000 109.22 10,553.60 10,922.30 DOMINION ENERGY GAS HOLDINGS L Corporate Debt 4.800% 11/01/2043 DD 05/01/14 48000 114.35 52,332.00 54,889.92 DOMINION ENERGY INC Corporate Debt VAR RT 07/01/2020 DD 04/01/17 85000 100.21 85,087.55 85,176.80	DISCOVER FINANCIAL SERVICES	Corporate Debt	3.950% 11/06/2024 DD 11/06/14	20000	106.22	21,262.40	21,243.20
DISCOVERY COMMUNICATIONS LLC Corporate Debt 5.200% 09/20/2047 DD 09/21/17 125000 116.57 145,266.25 145,712.50 DOLLAR GENERAL CORP Corporate Debt 4.125% 05/01/2028 DD 04/10/18 10000 109.22 10,553.60 10,922.30 DOMINION ENERGY GAS HOLDINGS L Corporate Debt 4.800% 11/01/2043 DD 05/01/14 48000 114.35 52,332.00 54,889.92 DOMINION ENERGY INC Corporate Debt VAR RT 07/01/2020 DD 04/01/17 85000 100.21 85,087.55 85,176.80		•					
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DOMINION ENERGY INC Corporate Debt VAR RT 07/01/2020 DD 04/01/17 85000 100.21 85,087.55 85,176.80		•					
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DOW CHEMICAL CO/THE Corporate Debt 4.3/5% 11/15/2042 DD 11/14/12 243000 106.82 241,148.28 259,565.31		•					
	DOW CHEMICAL CO/THE	Corporate Debt	4.373% 11/13/2042 DD 11/14/12	243000	100.82	∠41,148.28	∠59,565.31

Diacktock Asset Management	Description of	investment including maturity date, rate of	interest, collateral	, par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	<u>Price</u>	Cost	Current Value
(b)		(c)			(d)	(e)
DOW CHEMICAL CO/THE	Corporate Debt	3.000% 11/15/2022 DD 11/14/12	89000	102.26	90,222.79	91,011.40
DOW CHEMICAL CO/THE	Corporate Debt	3.625% 05/15/2026 DD 11/15/19	358000	105.24	364,757.59	376,752.04
DUPONT DE NEMOURS INC	Corporate Debt	4.493% 11/15/2025 DD 11/28/18	520000	110.14	520,000.00	572,722.80
DUPONT DE NEMOURS INC	Corporate Debt	5.319% 11/15/2038 DD 11/28/18	5000	119.37	6,119.35	5,968.35
DUPONT DE NEMOURS INC	Corporate Debt	5.419% 11/15/2048 DD 11/28/18	191000	123.39	191,000.00	235,671.08
DUKE ENERGY CAROLINAS LLC	Corporate Debt	3.875% 03/15/2046 DD 03/11/16	80000	111.01	78,925.10	88,806.40
DUKE ENERGY CAROLINAS LLC	Corporate Debt	3.700% 12/01/2047 DD 11/14/17	180000	107.62	179,503.20	193,716.00
DUKE ENERGY CAROLINAS LLC	Corporate Debt	3.950% 03/15/2048 DD 03/01/18	71000	112.28	71,583.62	79,720.93
DUKE ENERGY CAROLINAS LLC DUKE ENERGY CAROLINAS LLC	Corporate Debt	2.450% 08/15/2029 DD 08/14/19 3.200% 08/15/2049 DD 08/14/19	25000 100000	99.33 99.67	24,969.25	24,832.00
DUKE ENERGY OHIO INC	Corporate Debt Corporate Debt	3.700% 06/15/2049 DD 06/14/19 3.700% 06/15/2046 DD 06/23/16	171000	106.19	99,732.00 166,572.45	99,668.00 181,590.03
DUKE ENERGY OHIO INC	Corporate Debt	3.650% 02/01/2029 DD 01/08/19	188000	108.68	187,917.28	204,325.92
DUKE ENERGY PROGRESS LLC	Corporate Debt	4.150% 12/01/2044 DD 11/20/14	12000	113.06	13,605.62	13,566.84
DUKE UNIVERSITY	Corporate Debt	4.077% 10/01/2048 DD 10/27/15	166000	115.21	166,000.00	191,243.62
DUKE ENERGY PROGRESS LLC	Corporate Debt	3.250% 08/15/2025 DD 08/13/15	43000	105.05	44,508.87	45,172.79
DUKE ENERGY PROGRESS LLC	Corporate Debt	4.200% 08/15/2045 DD 08/13/15	54000	113.91	61,384.38	61,508.70
DUKE ENERGY PROGRESS LLC	Corporate Debt	3.700% 10/15/2046 DD 09/16/16	50000	107.07	53,462.60	53,537.00
DUKE ENERGY PROGRESS LLC	Corporate Debt	3.600% 09/15/2047 DD 09/08/17	22000	104.90	22,015.40	23,078.00
DUKE ENERGY FLORIDA LLC	Corporate Debt	3.400% 10/01/2046 DD 09/09/16	177000	101.90	181,518.56	180,359.46
DUKE ENERGY FLORIDA LLC	Corporate Debt	3.800% 07/15/2028 DD 06/21/18	17000	109.55	18,241.85	18,623.33
DUKE ENERGY FLORIDA LLC DUKE ENERGY FLORIDA LLC	Corporate Debt Corporate Debt	4.200% 07/15/2048 DD 06/21/18 2.500% 12/01/2029 DD 11/26/19	22000 431000	115.96 99.74	25,076.30 430,841.77	25,511.20 429,857.85
EOG RESOURCES INC	Corporate Debt	4.150% 01/15/2026 DD 01/14/16	33000	109.93	34,959.87	36,275.58
EQM MIDSTREAM PARTNERS LP	Corporate Debt	6.500% 07/15/2048 DD 06/25/18	20000	93.79	19,919.40	18,758.00
E*TRADE FINANCIAL CORP	Corporate Debt	3.800% 08/24/2027 DD 08/24/17	20000	103.99	20,717.00	20,797.60
EASTMAN CHEMICAL CO	Corporate Debt	3.800% 03/15/2025 DD 11/20/14	165000	105.50	165,922.35	174,071.70
EASTMAN CHEMICAL CO	Corporate Debt	4.500% 12/01/2028 DD 11/06/18	15000	110.76	16,361.25	16,613.70
EATON CORP	Corporate Debt	2.750% 11/02/2022 DD 11/02/13	11000	102.04	10,955.58	11,224.40
EBAY INC	Corporate Debt	4.000% 07/15/2042 DD 07/24/12	19000	98.74	18,697.69	18,760.98
ECOLAB INC	Corporate Debt	4.350% 12/08/2021 DD 12/08/11	230000	104.72	241,341.50	240,853.70
ECOLAB INC	Corporate Debt	2.375% 08/10/2022 DD 08/10/17	180000	101.03	181,695.80	181,845.00
ECOPETROL SA	Corporate Debt	4.125% 01/16/2025 DD 09/16/14	340000	105.00	314,972.50	357,003.40
EDISON INTERNATIONAL	Corporate Debt	2.400% 09/15/2022 DD 08/22/17	42000	99.76	41,422.50	41,899.20
EDISON INTERNATIONAL EDISON INTERNATIONAL	Corporate Debt Corporate Debt	3.125% 11/15/2022 DD 11/19/19 3.550% 11/15/2024 DD 11/19/19	6000 55000	101.57 102.44	5,996.46 54,925.20	6,094.26 56,339.25
ELECTRONIC ARTS INC	Corporate Debt	4.800% 03/01/2026 DD 02/24/16	340000	112.39	362,483.90	382,136.20
ENBRIDGE INC	Corporate Debt	VAR RT 07/15/2077 DD 07/14/17	250000	103.17	249,687.50	257,927.50
ENERGY TRANSFER OPERATING LP	Corporate Debt	6.500% 02/01/2042 DD 01/17/12	72000	118.95	83,671.78	85,644.00
ENERGY TRANSFER OPERATING LP	Corporate Debt	5.150% 03/15/2045 DD 03/12/15	7000	105.28	7,205.83	7,369.88
ENERGY TRANSFER OPERATING LP	Corporate Debt	4.750% 01/15/2026 DD 06/23/15	117000	108.30	119,968.17	126,706.32
ENERGY TRANSFER OPERATING LP	Corporate Debt	6.125% 12/15/2045 DD 06/23/15	66000	115.97	75,810.32	76,542.18
ENERGY TRANSFER OPERATING LP	Corporate Debt	4.200% 04/15/2027 DD 01/17/17	10000	104.74	10,364.42	10,473.50
ENERGY TRANSFER OPERATING LP	Corporate Debt	5.300% 04/15/2047 DD 01/17/17	25000	106.75	26,917.25	26,688.50
ENERGY TRANSFER OPERATING LP	Corporate Debt	5.800% 06/15/2038 DD 06/08/18	14000	113.26	16,097.48	15,855.98
ENERGY TRANSFER OPERATING LP ENERGY TRANSFER OPERATING LP	Corporate Debt Corporate Debt	7.500% 10/15/2020 DD 10/15/18 5.875% 01/15/2024 DD 01/15/19	656000 49000	103.92 110.71	700,627.68 53,656.47	681,734.88 54,249.86
ENERGY TRANSFER OPERATING LP	Corporate Debt	5.500% 06/01/2027 DD 12/01/18	277000	112.43	305,206.74	311,420.02
ENTERGY ARKANSAS LLC	Corporate Debt	3.700% 06/01/2024 DD 03/14/14	17000	106.19	18,050.43	18,052.30
ENTERGY ARKANSAS LLC	Corporate Debt	3.500% 04/01/2026 DD 01/08/16	2000	105.50	2,104.92	2,109.92
ENTERGY CORP	Corporate Debt	4.000% 07/15/2022 DD 07/01/15	40000	104.39	39,943.60	41,756.80
ENTERGY LOUISIANA LLC	Corporate Debt	5.400% 11/01/2024 DD 11/16/09	75000	114.54	81,582.00	85,902.00
ENTERGY LOUISIANA LLC	Corporate Debt	2.400% 10/01/2026 DD 10/04/16	1000	98.71	976.04	987.10
ENTERGY LOUISIANA LLC	Corporate Debt	4.000% 03/15/2033 DD 03/23/18	236000	113.17	236,724.36	267,069.40
ENTERGY LOUISIANA LLC	Corporate Debt	4.200% 09/01/2048 DD 08/14/18	20000	115.75	19,962.20	23,150.80
ENTERGY LOUISIANA LLC	Corporate Debt	4.200% 04/01/2050 DD 03/12/19	96000	116.04	100,598.39	111,397.44
ENTERGY GULF STATES LOUISIANA	Corporate Debt	5.590% 10/01/2024 DD 10/02/09	9000 150000	114.76	10,381.50	10,328.22
ENTERGY TEXAS INC ENTERPRISE FLEET FIN 2 A2 144A	Corporate Debt Corporate Debt	3.450% 12/01/2027 DD 11/17/17 3.140% 02/20/2024 DD 07/31/18	1506673.56	103.53 100.78	149,607.00 1,506,445.75	155,287.50 1,518,485.88
ENTERPRISE PRODUCTS OPERATING	Corporate Debt	4.450% 02/15/2043 DD 08/13/12	220000	110.06	202,796.00	242,123.20
ENTERPRISE PRODUCTS OPERATING	Corporate Debt	4.850% 03/15/2044 DD 03/18/13	10000	115.71	11,487.41	11,570.80
ENTERPRISE PRODUCTS OPERATING	Corporate Debt	5.100% 02/15/2045 DD 02/12/14	20000	119.89	22,297.44	23,977.60
ENTERPRISE PRODUCTS OPERATING	Corporate Debt	VAR RT 08/16/2077 DD 08/16/17	190000	101.20	189,208.33	192,276.20
ENTERPRISE PRODUCTS OPERATING	Corporate Debt	4.250% 02/15/2048 DD 02/15/18	7000	107.44	7,226.50	7,520.73
EQUIFAX INC	Corporate Debt	2.300% 06/01/2021 DD 05/12/16	40000	100.30	39,298.40	40,121.60
EQUIFAX INC	Corporate Debt	3.600% 08/15/2021 DD 05/25/18	131000	102.32	130,528.40	134,032.65
EQUINIX INC	Corporate Debt	2.625% 11/18/2024 DD 11/18/19	202000	100.19	202,000.00	202,375.72
EXELON CORP	Corporate Debt	5.625% 06/15/2035 DD 06/09/05	111000	123.86	128,954.25	137,481.27
EXELON CORP EXELON CORP	Corporate Debt Corporate Debt	2.850% 06/15/2020 DD 06/11/15 2.450% 04/15/2021 DD 04/07/16	120000 10000	100.23 100.45	119,977.20 9,997.60	120,276.00 10,045.40
EXPEDIA GROUP INC	Corporate Debt	3.800% 02/15/2021 DD 04/07/16 3.800% 02/15/2028 DD 09/21/17	208000	100.45	216,969.65	212,759.04
EXPEDIA GROUP INC 144A	Corporate Debt	3.250% 02/15/2030 DD 09/19/19	360000	96.25	356,758.45	346,485.60
EXXON MOBIL CORP	Corporate Debt	3.567% 03/06/2045 DD 03/06/15	10000	107.39	10,756.60	10,738.80
EXXON MOBIL CORP	Corporate Debt	3.043% 03/01/2026 DD 03/03/16	52000	104.92	54,739.70	54,556.32
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Didoktock Asset Management	Description of	investment including maturity date, rate of	interest, collateral	, par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
EVACAN MODIL COST						
EXXON MOBIL CORP	Corporate Debt	4.114% 03/01/2046 DD 03/03/16	28000	117.41	33,094.88	32,873.40
EXXON MOBIL CORP EXXON MOBIL CORP	Corporate Debt	2.995% 08/16/2039 DD 08/16/19	36000 394000	100.27	36,029.02	36,096.12
FRESB 2019-SB60 MORT SB60 A10H	Corporate Debt	2.275% 08/16/2026 DD 08/16/19 VAR RT 01/25/2039 DD 03/01/19	462091.25	100.68	395,349.38	396,659.50
MEXICO GOVERNMENT INTERNATIONA	Corporate Debt Corporate Debt	4.150% 03/28/2027 DD 03/28/17	1470000	103.96 107.15	464,124.00 1,517,591.25	480,371.58 1,575,105.00
MEXICO GOVERNMENT INTERNATIONA	Corporate Debt	4.125% 01/21/2026 DD 01/21/16	425000	106.80	444,625.14	453,900.00
UNITED AIRLINES 2016-2 CLASS B	Corporate Debt	3.650% 04/07/2027 DD 11/06/17	16574.077	100.96	15,919.57	16,733.35
UNITED AIRLINES 2016-1 CLASS B	Corporate Debt	3.650% 07/07/2027 DD 11/06/17	20916.666	101.60	20,611.32	21,250.71
UNITED AIRLINES 2014-2 CLASS B	Corporate Debt	4.625% 03/03/2024 DD 08/11/14	23185.182	103.11	23,475.81	23,906.24
UNITED AIRLINES 2014-1 CLASS B	Corporate Debt	4.750% 10/11/2023 DD 04/07/14	2948.812	103.23	2,974.50	3,044.03
UNITED AIRLINES 2018-1 CLASS B	Corporate Debt	4.600% 09/01/2027 DD 05/23/18	105665.63	103.42	105,665.63	109,274.11
UNITED AIRLINES 2015-1 CLASS A	Corporate Debt	3.450% 06/01/2029 DD 11/17/15	72276.63	104.53	69,829.03	75,552.21
UNITED AIRLINES 2019-2 CLASS B	Corporate Debt	3.500% 11/01/2029 DD 09/13/19	167000	101.00	167,667.48	168,676.68
UNITED AIRLINES 2019-2 CLASS A	Corporate Debt	2.700% 11/01/2033 DD 09/13/19	95000	100.41	95,000.00	95,391.92
UNITED AIRLINES 2016-2 CLASS A	Corporate Debt	2.875% 04/07/2030 DD 09/27/16	111784.517	101.27	104,365.26	113,206.42
UNITED AIRLINES 2016-1 CLASS A	Corporate Debt	3.100% 01/07/2030 DD 06/13/16	11628.07	102.47	11,189.57	11,915.17
UNITED AIRLINES 2019-1 CLASS A UNITED AIRLINES 2018-1 CLASS A	Corporate Debt Corporate Debt	4.150% 02/25/2033 DD 02/11/19 3.500% 09/01/2031 DD 02/14/18	122557.49 57468.552	107.90 103.02	122,557.49 56,851.92	132,245.22 59,205.25
UNION PACIFIC CORP 144A	Corporate Debt	3.839% 03/20/2060 DD 11/20/19	2000	103.02	2,092.02	2,029.26
UNION PACIFIC CORP	Corporate Debt	3.150% 03/01/2024 DD 02/19/19	31000	101.40	30,973.96	32,273.79
UNION PACIFIC CORP	Corporate Debt	3.950% 09/10/2028 DD 06/08/18	127000	110.50	130,695.26	140,336.27
UNION PACIFIC CORP	Corporate Debt	4.100% 09/15/2067 DD 09/19/17	450000	101.50	426,774.38	456,763.50
UNION PACIFIC CORP	Corporate Debt	2.750% 03/01/2026 DD 03/01/16	55000	102.49	50,677.00	56,369.50
UNION PACIFIC CORP	Corporate Debt	4.050% 11/15/2045 DD 10/29/15	10000	108.86	10,758.60	10,885.70
UBS GROUP AG 144A	Corporate Debt	VAR RT 08/15/2023 DD 08/15/17	915000	101.60	926,766.90	929,676.60
UBS GROUP AG 144A	Corporate Debt	3.491% 05/23/2023 DD 03/23/17	870000	102.91	889,127.69	895,351.80
UBS GROUP AG 144A	Corporate Debt	2.650% 02/01/2022 DD 08/10/16	260000	101.03	262,763.80	262,672.80
UBS GROUP AG 144A	Corporate Debt	3.000% 04/15/2021 DD 04/05/16	290000	101.30	294,141.20	293,778.70
UBS GROUP AG 144A	Corporate Debt	4.125% 09/24/2025 DD 09/24/15	210000	108.81	212,744.70	228,490.50
US AIRWAYS 2013-1 CLASS B PASS	Corporate Debt	5.375% 05/15/2023 DD 04/24/13	28724.093	104.06	29,256.88	29,889.72
US AIRWAYS 2012-2 CLASS B PASS	Corporate Debt	6.750% 12/03/2022 DD 12/13/12	6741.844	104.98	7,077.93	7,077.25
UBS COMMERCIAL MORTGAGE C18 A4	Corporate Debt	3.035% 12/15/2052 DD 12/01/19 2.350% 03/26/2020 DD 03/26/15	565000	102.49	581,943.79	579,079.80
UBS AG/STAMFORD CT TYSON FOODS INC	Corporate Debt Corporate Debt	3.900% 09/28/2023 DD 09/28/18	490000 40000	100.11 106.05	483,123.18 39,944.40	490,539.00 42,418.00
TYSON FOODS INC	Corporate Debt	4.550% 06/02/2047 DD 06/02/17	128000	114.49	128,131.76	146,551.04
TYSON FOODS INC	Corporate Debt	3.550% 06/02/2027 DD 06/02/17	36000	106.33	33,948.72	38,278.44
TYCO ELECTRONICS GROUP SA	Corporate Debt	3.125% 08/15/2027 DD 08/03/17	2000	103.01	2,006.68	2,060.12
TYCO ELECTRONICS GROUP SA	Corporate Debt	3.450% 08/01/2024 DD 07/31/14	40000	104.80	41,416.80	41,918.80
TRINITY ACQUISITION PLC	Corporate Debt	4.400% 03/15/2026 DD 03/22/16	111000	108.74	110,683.87	120,699.18
TRIMBLE INC	Corporate Debt	4.150% 06/15/2023 DD 06/15/18	91000	105.40	91,049.28	95,914.00
TRAVELERS PROPERTY CASUALTY CO	Corporate Debt	6.375% 03/15/2033 DD 03/11/03	3000	138.04	4,206.42	4,141.05
TRAVELERS COS INC/THE	Corporate Debt	6.250% 06/15/2037 DD 05/29/07	2000	139.65	2,752.74	2,793.04
TRANSCONTINENTAL GAS PIPE LINE	Corporate Debt	4.600% 03/15/2048 DD 09/15/18	155000	109.66	153,877.80	169,976.10
TRANSCONTINENTAL GAS PIPE LINE	Corporate Debt	4.000% 03/15/2028 DD 09/15/18	560000	106.40	554,131.26	595,823.20
TRANSCONTINENTAL GAS PIPE LINE	Corporate Debt	7.850% 02/01/2026 DD 08/01/16	698000	127.10	852,249.70	887,130.08 138,850.00
TRANSCANADA PIPELINES LTD TRANSCANADA PIPELINES LTD	Corporate Debt Corporate Debt	4.250% 05/15/2028 DD 05/07/18 4.875% 01/15/2026 DD 01/27/16	125000 300000	111.08 111.97	123,166.25 305,943.00	335,895.00
TRANSCANADA PIPELINES LTD TRANSCANADA PIPELINES LTD	Corporate Debt	4.625% 03/01/2034 DD 02/28/14	25000	111.97	28,611.80	28,517.00
TRANSCANADA PIPELINES LTD	Corporate Debt	5.850% 03/15/2036 DD 03/20/06	42000	123.68	46,520.04	51,945.60
TRANSCANADA PIPELINES LTD	Corporate Debt	2.500% 08/01/2022 DD 08/02/12	120000	101.07	116,379.60	121,284.00
TRANSCANADA PIPELINES LTD	Corporate Debt	6.100% 06/01/2040 DD 06/01/10	84000	132.40	98,052.59	111,213.48
TOYOTA MOTOR CREDIT CORP	Corporate Debt	3.450% 09/20/2023 DD 09/20/18	70000	105.24	69,358.80	73,668.00
TOYOTA MOTOR CREDIT CORP	Corporate Debt	3.400% 04/14/2025 DD 04/13/18	20000	106.58	20,986.80	21,315.00
TOYOTA MOTOR CREDIT CORP	Corporate Debt	2.700% 01/11/2023 DD 01/11/18	96000	102.05	96,430.08	97,964.16
TOYOTA MOTOR CREDIT CORP	Corporate Debt	3.200% 01/11/2027 DD 01/09/17	188000	105.81	194,000.83	198,919.04
GLOBAL PAYMENTS INC	Corporate Debt	3.800% 04/01/2021 DD 03/17/16	90000	101.97	90,657.90	91,770.30
GLOBAL PAYMENTS INC	Corporate Debt	3.750% 06/01/2023 DD 05/22/13	40000	104.16	39,535.44	41,665.20
TOTAL CAPITAL INTERNATIONAL SA	Corporate Debt	2.434% 01/10/2025 DD 07/10/19	171000	101.27	172,665.72	173,173.41
TOTAL CAPITAL INTERNATIONAL SA	Corporate Debt	2.750% 06/19/2021 DD 06/23/14	40000	101.35	40,600.70	40,540.00
TOTAL CAPITAL INTERNATIONAL SA	Corporate Debt	3.750% 04/10/2024 DD 01/15/14	110000	107.11	117,256.60	117,823.20
TOTAL CAPITAL INTERNATIONAL SA	Corporate Debt	2.875% 02/17/2022 DD 02/17/12	20000	102.18	20,422.00	20,436.60
TIME WARNER CABLE LLC TIME WARNER CABLE LLC	Corporate Debt Corporate Debt	5.000% 02/01/2020 DD 12/11/09 6.550% 05/01/2037 DD 04/09/07	190000 180000	100.19 122.67	193,081.80 219,877.20	190,355.30 220,813.20
TIME WARNER CABLE LLC TIME WARNER ENTERTAINMENT CO L	Corporate Debt	8.375% 03/15/2023 DD 09/15/93	95000	118.04	113,197.25	112,135.15
3M CO	Corporate Debt	2.375% 08/26/2029 DD 08/26/19	225000	98.67	222,565.50	222,009.75
3M CO	Corporate Debt	3.375% 03/01/2029 DD 02/22/19	156000	106.87	167,363.60	166,710.96
THERMO FISHER SCIENTIFIC INC	Corporate Debt	2.600% 10/01/2029 DD 10/08/19	299000	98.92	298,570.44	295,782.76
THERMO FISHER SCIENTIFIC INC	Corporate Debt	2.950% 09/19/2026 DD 09/19/16	10000	102.84	10,075.27	10,284.00
THERMO FISHER SCIENTIFIC INC	Corporate Debt	3.000% 04/15/2023 DD 04/13/16	750000	102.83	725,415.77	771,202.50
THERMO FISHER SCIENTIFIC INC	Corporate Debt	4.150% 02/01/2024 DD 12/11/13	159000	107.16	171,370.37	170,390.76
TEXTRON INC	Corporate Debt	3.900% 09/17/2029 DD 05/07/19	253000	106.86	252,998.88	270,343.15
TEXTRON INC	Corporate Debt	3.650% 03/15/2027 DD 03/06/17	130000	103.99	131,372.80	135,185.70
TEXAS INSTRUMENTS INC	Corporate Debt	2.250% 09/04/2029 DD 09/04/19	185000	98.74	182,786.15	182,670.85

Diackrock Asset management	Description of	nvestment including maturity date, rate of	interest collateral	nar or		
Identity of issue, borrower, lessor or similar party	<u>Bootingson or</u>	Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)	·	· <u></u>	(d)	(e)
TEXAS INSTRUMENTS INC	Corporate Debt	3.875% 03/15/2039 DD 03/11/19	173000	113.05	196,479.76	195,583.42
TEXAS INSTRUMENTS INC	Corporate Debt	4.150% 05/15/2048 DD 05/07/18	28000	118.93	32,453.40	33,300.40
TEXAS EASTERN TRANSMISSIO 144A TEXAS EASTERN TRANSMISSIO 144A	Corporate Debt Corporate Debt	4.150% 01/15/2048 DD 01/09/18 3.500% 01/15/2028 DD 01/09/18	460000 211000	106.36 102.74	448,050.56 204,131.87	489,260.60 216,777.18
TEXAS EASTERN TRANSMISSIO 144A TEXAS EASTERN TRANSMISSIO 144A	Corporate Debt	2.800% 10/15/2022 DD 10/24/12	75000	102.74	74,490.75	75,750.00
TECK RESOURCES LTD	Corporate Debt	6.250% 07/15/2041 DD 07/05/11	10000	114.65	11,058.30	11,464.50
TECK RESOURCES LTD	Corporate Debt	6.125% 10/01/2035 DD 09/28/05	75000	117.60	85,021.50	88,198.50
TEACHERS INSURANCE & ANNU 144A	Corporate Debt	4.900% 09/15/2044 DD 09/18/14	170000	122.84	180,302.83	208,828.00
TEACHERS INSURANCE & ANNU 144A	Corporate Debt	6.850% 12/16/2039 DD 12/16/09	8000	145.58	10,762.16	11,646.24
TAMPA ELECTRIC CO	Corporate Debt	4.450% 06/15/2049 DD 10/04/18	119000	118.58	123,626.83	141,107.82
TAMPA ELECTRIC CO	Corporate Debt	4.300% 06/15/2048 DD 06/07/18	129000	116.56	128,721.96	150,364.98
TAMPA ELECTRIC CO	Corporate Debt	2.600% 09/15/2022 DD 09/28/12	70000	101.48	67,393.90	71,034.60
TAKEDA PHARMACEUTICAL CO LTD	Corporate Debt	5.000% 11/26/2028 DD 11/26/19	480000	116.51	482,649.19	559,243.20
SYNCHRONY BANK	Corporate Debt	3.000% 06/15/2022 DD 06/12/17	290000	101.96	294,173.10	295,689.80
SYNCHRONY FINANCIAL SYNCHRONY FINANCIAL	Corporate Debt Corporate Debt	4.375% 03/19/2024 DD 03/19/19 4.500% 07/23/2025 DD 07/23/15	98000 2000	106.70 107.90	103,642.36 2,131.16	104,566.98 2,158.02
SYNCHRONY FINANCIAL	Corporate Debt	2.700% 02/03/2020 DD 02/02/15	515000	100.03	514,589.80	515,175.10
SYNCHRONY FINANCIAL	Corporate Debt	4.250% 08/15/2024 DD 08/11/14	90000	106.74	94,814.10	96,061.50
SYNCHRONY FINANCIAL	Corporate Debt	3.750% 08/15/2021 DD 08/11/14	2000	102.28	2,038.34	2,045.52
SYNOVUS FINANCIAL CORP	Corporate Debt	3.125% 11/01/2022 DD 11/01/17	117000	101.07	116,682.93	118,251.90
SUNTORY HOLDINGS LTD 144A	Corporate Debt	2.250% 10/16/2024 DD 10/16/19	710000	99.39	707,046.40	705,683.20
TRUIST BANK	Corporate Debt	3.200% 04/01/2024 DD 03/18/19	3000	104.05	3,090.45	3,121.50
TRUIST BANK	Corporate Debt	VAR RT 10/26/2021 DD 10/26/18	316000	101.18	318,542.03	319,722.48
SUNOCO LOGISTICS PARTNERS OPER	Corporate Debt	5.300% 04/01/2044 DD 04/03/14	189000	106.43	185,734.08	201,158.37
SUNCOR ENERGY INC	Corporate Debt	6.500% 06/15/2038 DD 06/28/07	37000	139.21	47,666.47	51,506.59
SUNCOR ENERGY INC	Corporate Debt	5.950% 12/01/2034 DD 12/01/03	95000	130.59	109,866.55	124,057.65
SUMITOMO MITSUI FINANCIAL GROU SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	3.040% 07/16/2029 DD 07/16/19	200000	102.05 104.92	204,334.00	204,096.00
SUMITOMO MITSUI FINANCIAL GROU SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt Corporate Debt	3.748% 07/19/2023 DD 07/19/18 3.102% 01/17/2023 DD 01/17/18	40000 20000	104.92	41,975.40 20,417.65	41,966.80 20,514.20
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	3.364% 07/12/2027 DD 07/12/17	119000	104.43	123,598.16	124,269.32
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	2.784% 07/12/2022 DD 07/12/17	30000	101.73	30,472.20	30,519.30
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	3.446% 01/11/2027 DD 01/12/17	72000	104.73	74,534.95	75,403.44
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	2.846% 01/11/2022 DD 01/12/17	10000	101.56	10,152.90	10,156.30
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	2.442% 10/19/2021 DD 10/19/16	46000	100.79	46,214.61	46,363.40
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	2.632% 07/14/2026 DD 07/14/16	30000	100.09	30,038.10	30,028.20
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	2.058% 07/14/2021 DD 07/14/16	112000	100.15	111,832.58	112,162.40
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	2.934% 03/09/2021 DD 03/09/16	20000	101.08	20,210.30	20,215.80
SUMITOMO MITSUI BANKING CORP	Corporate Debt	2.650% 07/23/2020 DD 07/23/15	1369000	100.39	1,359,361.46	1,374,284.34
STATE STREET CORP	Corporate Debt	VAR RT 12/31/2049 DD 09/27/18	280000	106.13 116.51	280,000.00	297,152.80
STARBUCKS CORP STARBUCKS CORP	Corporate Debt Corporate Debt	4.500% 11/15/2048 DD 08/10/18 3.800% 08/15/2025 DD 08/10/18	10000 86000	107.76	11,502.60 86,400.52	11,651.40 92,673.60
STARBUCKS CORP	Corporate Debt	3.100% 03/01/2023 DD 02/28/18	88000	107.70	89,768.80	90,758.80
STARBUCKS CORP	Corporate Debt	3.750% 12/01/2047 DD 11/22/17	5000	103.97	4,426.07	5,198.50
SPRINT SPECTRUM CO LLC / 144A	Corporate Debt	VAR RT 03/20/2023 DD 10/27/16	1863750	100.89	1,869,372.57	1,880,337.38
SPECTRA ENERGY PARTNERS LP	Corporate Debt	4.500% 03/15/2045 DD 03/12/15	10000	110.34	10,214.20	11,034.10
SPECTRA ENERGY PARTNERS LP	Corporate Debt	3.500% 03/15/2025 DD 03/12/15	55000	104.67	54,309.75	57,570.70
SOUTHWESTERN PUBLIC SERVICE CO	Corporate Debt	4.400% 11/15/2048 DD 11/05/18	6000	118.30	7,156.80	7,097.82
SOUTHWEST AIRLINES CO	Corporate Debt	2.750% 11/16/2022 DD 11/16/17	125000	101.47	124,912.50	126,831.25
SOUTHERN POWER CO	Corporate Debt	2.375% 06/01/2020 DD 05/20/15	300000	100.11	295,629.00	300,318.00
SOFI PROFESSIONAL B A2FX 144A	Corporate Debt	3.090% 08/17/2048 DD 03/29/19	380000	101.75	379,978.61	386,642.40
SOFI PROFESSIONAL L D A2B 144A	Corporate Debt	2.340% 04/25/2033 DD 09/19/16 2.840% 01/25/2041 DD 12/08/17	67946.25	100.04	67,937.80	67,974.79
SOFI PROFESSIONAL F A2FX 144A SMB PRIVATE EDUCATI B A2B 144A	Corporate Debt Corporate Debt	VAR RT 10/15/2035 DD 11/08/17	1790000 319517.41	100.79 99.62	1,789,236.03 319,517.41	1,804,087.30 318,316.02
SMB PRIVATE EDUCATI B A2A 144A	Corporate Debt	2.820% 10/15/2035 DD 11/08/17	541404.5	100.21	541,314.63	542,525.21
SHIRE ACQUISITIONS INVESTMENTS	Corporate Debt	3.200% 09/23/2026 DD 09/23/16	546000	103.06	530,861.01	562,707.60
SHIRE ACQUISITIONS INVESTMENTS	Corporate Debt	2.875% 09/23/2023 DD 09/23/16	288000	101.90	271,646.47	293,477.76
SHERWIN-WILLIAMS CO/THE	Corporate Debt	4.500% 06/01/2047 DD 05/16/17	23000	113.67	25,799.10	26,143.64
SHERWIN-WILLIAMS CO/THE	Corporate Debt	4.000% 12/15/2042 DD 12/07/12	90000	103.17	82,015.40	92,850.30
SHELL INTERNATIONAL FINANCE BV	Corporate Debt	3.875% 11/13/2028 DD 11/13/18	10000	110.93	11,391.70	11,093.20
SHELL INTERNATIONAL FINANCE BV	Corporate Debt	2.500% 09/12/2026 DD 09/12/16	68000	101.67	66,812.04	69,137.64
SHELL INTERNATIONAL FINANCE BV	Corporate Debt	4.125% 05/11/2035 DD 05/11/15	186000	117.01	204,060.30	217,640.46
SHELL INTERNATIONAL FINANCE BY	Corporate Debt	3.250% 05/11/2025 DD 05/11/15	728000	106.00	750,004.05	771,665.44
SHELL INTERNATIONAL FINANCE BV SHELL INTERNATIONAL FINANCE BV	Corporate Debt Corporate Debt	3.400% 08/12/2023 DD 08/12/13 6.375% 12/15/2038 DD 12/11/08	40000 60000	104.87 145.96	42,075.70 85,681.87	41,948.80 87,575.40
SEAGATE HDD CAYMAN	Corporate Debt	6.375% 12/15/2038 DD 12/11/08 4.750% 01/01/2025 DD 05/28/14	49000	145.96 106.91	48,877.50	52,386.88
CHARLES SCHWAB CORP/THE	Corporate Debt	3.250% 05/22/2029 DD 05/22/19	31000	105.88	31,005.65	32,824.04
CHARLES SCHWAB CORP/THE	Corporate Debt	3.200% 01/25/2028 DD 12/07/17	50000	105.08	52,668.00	52,539.00
CHARLES SCHWAB CORP/THE	Corporate Debt	3.200% 03/02/2027 DD 03/02/17	20000	104.67	20,807.00	20,934.80
SCHOLAR FUNDING TRUST A A 144A	Corporate Debt	VAR RT 10/28/2043 DD 03/29/11	789061.31	98.71	773,488.40	778,882.42
SANTANDER UK PLC 144A	Corporate Debt	5.000% 11/07/2023 DD 11/07/13	365000	107.53	383,204.62	392,469.90
SANTANDER UK GROUP HOLDINGS PL	Corporate Debt	3.125% 01/08/2021 DD 01/08/16	33000	100.86	33,323.99	33,282.15
SANTANDER UK GROUP HOLDINGS PL	Corporate Debt	2.875% 10/16/2020 DD 10/16/15	12000	100.44	12,036.72	12,053.04
SAN DIEGO CA CMNTY CLG DIST	Corporate Debt	3.336% 08/01/2043 DD 10/16/19	340000	99.34	340,000.00	337,766.20

Diackitock Asset Management	Description of	investment including maturity date, rate of i	interest, collateral	, par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
SABINE PASS LIQUEFACTION LLC	Corporate Debt	5.875% 06/30/2026 DD 12/31/16	271000	114.95	289,822.55	311,519.92
SABINE PASS LIQUEFACTION LLC	Corporate Debt	4.200% 03/15/2028 DD 03/06/17	59000	106.01	62,115.79	62,542.95
SABINE PASS LIQUEFACTION LLC	Corporate Debt	5.000% 03/15/2027 DD 03/15/17	404000	110.08	433,264.36	444,719.16
SABINE PASS LIQUEFACTION LLC SABINE PASS LIQUEFACTION LLC	Corporate Debt Corporate Debt	5.625% 03/01/2025 DD 09/01/15 VAR RT 04/15/2023 DD 10/15/13	737000 155000	112.63 108.84	805,350.49 164,319.14	830,090.47 168,705.10
SMB PRIVATE EDUCATI B A2A 144A	Corporate Debt	3.600% 01/15/2037 DD 06/20/18	1130000	100.04	1,129,724.51	1,161,357.50
SMB PRIVATE EDUCATI A A2A 144A	Corporate Debt	2.700% 05/15/2031 DD 05/26/16	126896.04	102.76	126,842.05	127,196.78
SFAVE COMMERCIAL 5AVE A2B 144A	Corporate Debt	VAR RT 01/05/2043 DD 02/01/15	835000	103.47	868,307.31	863,932.75
RYDER SYSTEM INC	Corporate Debt	2.650% 03/02/2020 DD 02/24/15	330000	100.02	328,498.50	330,072.60
RUTGERS NJ ST UNIV	Corporate Debt	3.270% 05/01/2043 DD 10/24/19	115000	98.96	115,000.00	113,805.15
ROYAL BANK OF CANADA	Corporate Debt	2.550% 07/16/2024 DD 07/16/19	30000	101.54	30,416.10	30,461.70
ROYAL BANK OF CANADA	Corporate Debt	3.700% 10/05/2023 DD 10/05/18	140000	105.72	147,649.60	148,012.20
ROYAL BANK OF CANADA	Corporate Debt	2.500% 01/19/2021 DD 01/19/16	97000	100.72	96,891.36	97,698.40
ROCKWELL COLLINS INC	Corporate Debt	3.200% 03/15/2024 DD 04/10/17	89000	104.08	92,327.71	92,632.09
ROCKWELL COLLINS INC	Corporate Debt	2.800% 03/15/2022 DD 04/10/17	255000	101.76	254,829.15	259,490.55
ROCKWELL COLLINS INC	Corporate Debt	3.100% 11/15/2021 DD 11/21/11	110000	101.73	108,175.68	111,901.90
WESTROCK RKT LLC	Corporate Debt	4.900% 03/01/2022 DD 03/01/13	92000	105.36	101,258.88	96,930.28
REYNOLDS AMERICAN INC	Corporate Debt	4.450% 06/12/2025 DD 06/12/15	394000	107.69	404,806.17	424,294.66
REYNOLDS AMERICAN INC	Corporate Debt	3.250% 06/12/2020 DD 06/12/15	81000	100.46	80,985.42	81,368.55
REYNOLDS AMERICAN INC	Corporate Debt	5.850% 08/15/2045 DD 06/12/15	344000	114.77	375,966.26	394,805.36
REYNOLDS AMERICAN INC	Corporate Debt	5.700% 08/15/2035 DD 06/12/15	25000	116.27	27,834.75	29,066.25
URUGUAY GOVERNMENT INTERNATION	Corporate Debt	4.375% 10/27/2027 DD 10/27/15 2.500% 08/15/2024 DD 08/07/19	820000	110.55	865,909.00	906,510.00
REPUBLIC SERVICES INC	Corporate Debt	3.950% 05/15/2028 DD 05/14/18	8000	101.15	8,101.92	8,091.60
REPUBLIC SERVICES INC REPUBLIC SERVICES INC	Corporate Debt Corporate Debt	3.375% 11/15/2027 DD 11/16/17	257000 235000	110.20 105.78	253,554.30 238,828.43	283,214.00 248,573.60
REPUBLIC SERVICES INC	Corporate Debt	2.900% 07/01/2026 DD 07/05/16	105000	103.76	104,774.25	107,578.80
RELX CAPITAL INC	Corporate Debt	3.125% 10/15/2022 DD 04/15/13	25000	103.05	24,668.75	25,762.00
REALTY INCOME CORP	Corporate Debt	3.875% 04/15/2025 DD 04/04/18	8000	107.85	8,616.24	8,628.16
REALTY INCOME CORP	Corporate Debt	3.000% 01/15/2027 DD 10/12/16	40000	102.91	40,079.60	41,164.80
REALTY INCOME CORP	Corporate Debt	4.125% 10/15/2026 DD 09/23/14	125000	109.74	128,721.25	137,173.75
REALTY INCOME CORP	Corporate Debt	4.650% 08/01/2023 DD 07/16/13	7000	108.24	7,605.78	7,576.52
RAYTHEON CO	Corporate Debt	4.200% 12/15/2044 DD 12/02/14	137000	116.52	155,017.71	159,625.55
RAYTHEON CO	Corporate Debt	7.000% 11/01/2028 DD 11/05/98	32000	132.46	41,477.12	42,387.84
RAYTHEON CO	Corporate Debt	7.200% 08/15/2027 DD 08/12/97	107000	131.31	136,518.28	140,500.63
RPM INTERNATIONAL INC	Corporate Debt	3.750% 03/15/2027 DD 03/02/17	70000	103.45	69,900.60	72,417.10
RELX CAPITAL INC	Corporate Debt	4.000% 03/18/2029 DD 03/18/19	62000	108.62	64,789.93	67,342.54
RELX CAPITAL INC	Corporate Debt	3.500% 03/16/2023 DD 03/16/18	885000	103.84	878,384.30	918,984.00
QUALCOMM INC	Corporate Debt	4.300% 05/20/2047 DD 05/26/17	36000	114.73	40,491.91	41,302.08
QUALCOMM INC	Corporate Debt	4.800% 05/20/2045 DD 05/20/15	105000	122.53	105,493.50	128,655.45
PUBLIC SERVICE ELECTRIC & GAS	Corporate Debt	3.850% 05/01/2049 DD 05/08/19	65000	112.65	64,988.95	73,224.45
PUBLIC SERVICE ELECTRIC & GAS	Corporate Debt	3.200% 05/15/2029 DD 05/08/19	40000	105.51	42,321.20	42,202.80
PUBLIC SERVICE ELECTRIC & GAS	Corporate Debt	3.650% 09/01/2028 DD 09/07/18	150000	109.08	149,976.00	163,618.50
PUBLIC SERVICE ELECTRIC & GAS	Corporate Debt	3.000% 05/15/2027 DD 05/05/17	16000	103.47	16,204.16	16,555.68
PUBLIC SERVICE ELECTRIC & GAS PRINCIPAL FINANCIAL GROUP INC	Corporate Debt Corporate Debt	3.000% 05/15/2025 DD 05/12/15 3.100% 11/15/2026 DD 11/10/16	11000 11000	103.89 103.55	11,582.67 10,983.94	11,427.46 11,390.61
PRESIDENT & FELLOWS OF HARVARD	Corporate Debt	3.300% 07/15/2026 DD 11/10/16 3.300% 07/15/2056 DD 10/13/16	145000	103.55	143,924.10	150,035.85
PRESIDENT & FELLOWS OF HARVARD	Corporate Debt	3.150% 07/15/2046 DD 10/13/16	74000	103.47	73,874.20	75,612.46
PLAINS ALL AMERICAN PIPELINE L	Corporate Debt	3.650% 06/01/2022 DD 03/22/12	9000	102.10	8,854.74	9,234.00
PIEDMONT NATURAL GAS CO INC	Corporate Debt	3.500% 06/01/2029 DD 05/24/19	20000	106.95	20,422.20	21,389.20
PHILIPPINE GOVERNMENT INTERNAT	Corporate Debt	3.000% 02/01/2028 DD 02/01/18	1000000	103.87	929,885.50	1,038,710.00
PHILIP MORRIS INTERNATIONAL IN	Corporate Debt	3.375% 08/15/2029 DD 05/01/19	25000	105.01	25,903.00	26,253.50
PFIZER INC	Corporate Debt	4.200% 09/15/2048 DD 09/07/18	22000	117.34	25,837.23	25,815.24
PFIZER INC	Corporate Debt	4.100% 09/15/2038 DD 09/07/18	32000	114.35	34,429.44	36,593.28
PFIZER INC	Corporate Debt	4.125% 12/15/2046 DD 11/21/16	65000	116.28	77,979.25	75,582.65
PFIZER INC	Corporate Debt	4.400% 05/15/2044 DD 05/15/14	9000	119.43	10,779.28	10,748.70
PFIZER INC	Corporate Debt	7.200% 03/15/2039 DD 03/24/09	19000	157.31	29,613.36	29,889.47
PETROLEOS MEXICANOS	Corporate Debt	6.500% 03/13/2027 DD 03/13/18	1140000	106.17	1,054,854.10	1,210,360.80
PETROLEOS MEXICANOS	Corporate Debt	5.625% 01/23/2046 DD 01/23/16	29000	89.34	28,789.46	25,909.18
PETROLEOS MEXICANOS	Corporate Debt	6.500% 06/02/2041 DD 06/02/11	370000	99.30	405,449.23	367,410.00
SUNCOR ENERGY INC	Corporate Debt	6.800% 05/15/2038 DD 05/15/08	10000	142.47	13,756.10	14,246.70
SUNCOR ENERGY INC	Corporate Debt	5.950% 05/15/2035 DD 05/16/05	2000	129.89	2,487.34	2,597.72
SUNCOR ENERGY INC	Corporate Debt	9.250% 10/15/2021 DD 10/15/91	50000	112.32	57,170.50	56,161.00
PERUVIAN GOVERNMENT INTERNATIO	Corporate Debt	5.625% 11/18/2050 DD 11/18/10	165000	146.13	190,373.70	241,107.90
PEPSICO INC PAYPAL HOLDINGS INC	Corporate Debt Corporate Debt	2.625% 07/29/2029 DD 07/29/19 2.850% 10/01/2029 DD 09/26/19	13000 20000	102.07 100.93	13,447.05 20,042.60	13,268.71 20,185.80
PAYPAL HOLDINGS INC PAYPAL HOLDINGS INC	Corporate Debt	2.650% 10/01/2029 DD 09/26/19 2.650% 10/01/2026 DD 09/26/19	460000	100.93	462,466.60	466,463.00
PAYPAL HOLDINGS INC	Corporate Debt	2.400% 10/01/2024 DD 09/26/19	265000	100.99	265,697.70	267,612.90
PARKER-HANNIFIN CORP	Corporate Debt	3.250% 06/14/2029 DD 06/14/19	30000	100.33	31,230.20	31,342.80
PARKER-HANNIFIN CORP	Corporate Debt	2.700% 06/14/2024 DD 06/14/19	277000	102.17	282,052.21	282,997.05
PANAMA GOVERNMENT INTERNATIONA	Corporate Debt	3.875% 03/17/2028 DD 03/17/16	460000	109.00	475,466.50	501,400.00
PANAMA GOVERNMENT INTERNATIONA	Corporate Debt	4.000% 09/22/2024 DD 09/22/14	375000	107.10	372,281.25	401,625.00
PECO ENERGY CO	Corporate Debt	3.000% 09/15/2049 DD 09/10/19	70000	96.11	67,869.90	67,278.40
OWENS CORNING	Corporate Debt	4.400% 01/30/2048 DD 01/25/18	3000	96.74	2,956.20	2,902.11

Diackitock Asset Management	Description of	investment including maturity date, rate of				
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	<u>Price</u>	Cost (d)	Current Value
(b)		(c)			(d)	(e)
OWENS CORNING	Corporate Debt	4.300% 07/15/2047 DD 06/26/17	30000	94.92	28,609.80	28,475.10
ORIX CORP	Corporate Debt	4.050% 01/16/2024 DD 01/16/19	76000	106.44	81,073.76	80,893.64
ORIX CORP	Corporate Debt	2.900% 07/18/2022 DD 07/18/17	760000	101.95	762,906.00	774,827.60
OREGON ST DEPT OF TRANSPRTN HI	Corporate Debt	3.168% 11/15/2038 DD 11/20/19	115000	99.58	115,000.00	114,515.85
ORACLE CORP	Corporate Debt	3.800% 11/15/2037 DD 11/09/17	162000	109.30	162,380.84	177,059.52
ORACLE CORP	Corporate Debt	4.000% 07/15/2046 DD 07/07/16	153000	111.32 109.65	157,134.34	170,315.01
ORACLE CORP ORACLE CORP	Corporate Debt Corporate Debt	3.850% 07/15/2036 DD 07/07/16 4.125% 05/15/2045 DD 05/05/15	10000 3000	113.00	10,850.00 3,405.24	10,964.70 3,390.03
ORACLE CORP	Corporate Debt	3.900% 05/15/2035 DD 05/05/15	242000	111.54	252,373.36	269,919.54
ORACLE CORP	Corporate Debt	5.375% 07/15/2040 DD 07/15/11	25000	129.98	32,506.47	32,496.00
ONE GAS INC	Corporate Debt	4.500% 11/01/2048 DD 11/05/18	20000	118.87	24,362.00	23,774.80
ONCOR ELECTRIC DELIVERY CO LLC	Corporate Debt	3.100% 09/15/2049 DD 09/12/19	99000	97.74	98,558.42	96,766.56
ONCOR ELECTRIC DELIVERY CO LLC	Corporate Debt	3.800% 06/01/2049 DD 05/23/19	20000	108.75	22,614.60	21,749.80
ONCOR ELECTRIC DELIVERY CO LLC	Corporate Debt	5.750% 03/15/2029 DD 11/30/18	70000	123.49	88,438.00	86,441.60
ONCOR ELECTRIC DELIVERY CO LLC	Corporate Debt	3.700% 11/15/2028 DD 11/15/18	525000	109.47	547,163.94	574,707.00
ONCOR ELECTRIC DELIVERY CO LLC	Corporate Debt	3.800% 09/30/2047 DD 03/30/18	32000	110.39	31,954.24	35,324.80
ONCOR ELECTRIC DELIVERY CO LLC	Corporate Debt	3.750% 04/01/2045 DD 10/01/15	20000	108.74	20,367.60	21,747.40
OHIO POWER CO	Corporate Debt	4.000% 06/01/2049 DD 05/22/19	70000	112.32	69,829.20	78,626.10
OHIO POWER CO OHIO POWER CO	Corporate Debt	4.150% 04/01/2048 DD 03/22/18 6.600% 02/15/2033 DD 08/15/03	70000 90000	113.00 135.67	69,487.60	79,099.30
OCCIDENTAL PETROLEUM CORP	Corporate Debt Corporate Debt	0.000% 10/10/2036 DD 08/15/03	1100000	50.23	113,355.00 603,345.00	122,106.60 552,574.00
OCCIDENTAL PETROLEUM CORP	Corporate Debt	2.600% 08/13/2021 DD 08/08/19	10000	100.74	10,056.20	10,074.00
OCCIDENTAL PETROLEUM CORP	Corporate Debt	2.700% 08/15/2022 DD 08/08/19	496000	101.04	496,676.76	501,158.40
OCCIDENTAL PETROLEUM CORP	Corporate Debt	4.625% 06/15/2045 DD 06/23/15	30000	103.50	30,146.10	31,049.40
NUVEEN LLC 144A	Corporate Debt	4.000% 11/01/2028 DD 10/22/18	10000	111.37	9,940.30	11,136.70
NVENT FINANCE SARL	Corporate Debt	4.550% 04/15/2028 DD 10/15/18	30000	103.81	29,946.30	31,142.10
NVENT FINANCE SARL	Corporate Debt	3.950% 04/15/2023 DD 10/15/18	460000	101.57	456,221.85	467,235.80
NVIDIA CORP	Corporate Debt	3.200% 09/16/2026 DD 09/16/16	569000	105.02	537,582.56	597,541.04
NUCOR CORP	Corporate Debt	3.950% 05/01/2028 DD 04/26/18	127000	108.57	130,449.12	137,880.09
NSTAR ELECTRIC CO	Corporate Debt	3.200% 05/15/2027 DD 05/15/17	105000	104.88	106,231.65	110,119.80
NORTHWEST PIPELINE LLC	Corporate Debt	4.000% 04/01/2027 DD 10/01/17	374000	106.50	373,808.90	398,298.78
NORTHWEST FLORIDA TIMBER 144A	Corporate Debt	4.750% 03/04/2029 DD 04/10/14	475000	101.03	467,794.25	479,883.00
NORTHROP GRUMMAN CORP	Corporate Debt	3.250% 01/15/2028 DD 10/13/17	202000	104.37	195,138.10	210,821.34
NORTHROP GRUMMAN CORP	Corporate Debt	2.930% 01/15/2025 DD 10/13/17	1324000	103.12	1,277,739.77	1,365,308.80
NORTHROP GRUMMAN CORP NORTHERN TRUST CORP	Corporate Debt Corporate Debt	2.080% 10/15/2020 DD 10/13/17 3.150% 05/03/2029 DD 05/03/19	195000 21000	100.11 105.07	194,970.75 21,662.55	195,216.45 22,063.65
NORTHERN TROST CORF	Corporate Debt	2.900% 03/03/2029 DD 03/03/19 2.900% 03/01/2050 DD 09/10/19	172000	95.54	167,370.40	164,321.92
NORTHERN STATES POWER CO/MN	Corporate Debt	3.600% 09/15/2047 DD 09/13/17	60000	107.08	59,401.80	64,245.00
NORTHERN STATES POWER CO/MN	Corporate Debt	4.000% 08/15/2045 DD 08/11/15	44000	113.53	43,166.20	49,953.64
NORTHERN NATURAL GAS CO 144A	Corporate Debt	4.300% 01/15/2049 DD 07/17/18	370000	112.80	373,257.10	417,360.00
EVERSOURCE ENERGY	Corporate Debt	2.800% 05/01/2023 DD 05/13/13	42000	101.50	41,834.52	42,631.68
NORFOLK SOUTHERN CORP	Corporate Debt	2.550% 11/01/2029 DD 11/04/19	176000	99.74	175,353.64	175,549.44
NORFOLK SOUTHERN CORP	Corporate Debt	3.400% 11/01/2049 DD 11/04/19	120000	99.35	118,906.80	119,221.20
NORFOLK SOUTHERN CORP	Corporate Debt	3.650% 08/01/2025 DD 08/02/18	55000	107.03	54,882.30	58,865.95
NORFOLK SOUTHERN CORP	Corporate Debt	3.942% 11/01/2047 DD 05/01/18	22000	107.78	23,717.26	23,711.82
NORFOLK SOUTHERN CORP	Corporate Debt	2.900% 06/15/2026 DD 06/03/16	257000	103.13	245,363.11	265,036.39
NORFOLK SOUTHERN CORP	Corporate Debt	4.450% 06/15/2045 DD 06/02/15	70000	115.43	75,632.20	80,801.00
NISSAN MASTER OWNER TRUST B A	Corporate Debt	VAR RT 11/15/2023 DD 11/25/19	800000	100.15	800,000.00	801,192.00
NISSAN MASTER OWNER TRUST A A NEXTERA ENERGY OPERATING 144A	Corporate Debt Corporate Debt	VAR RT 02/15/2024 DD 03/13/19	1240000	100.38	1,240,000.00 1,110,000.00	1,244,699.60 1,114,162.50
NEWMONT CORP	Corporate Debt	3.875% 10/15/2026 DD 09/23/19 2.800% 10/01/2029 DD 09/16/19	1110000 20000	100.38 99.08	19,835.20	19,815.20
NEWMONT CORP	Corporate Debt	4.875% 03/15/2042 DD 03/08/12	74000	117.09	78,257.96	86,648.82
NEW YORK ST THRUWAY AUTH	Corporate Debt	2.900% 01/01/2035 DD 10/30/19	195000	99.66	195,000.00	194,340.90
NEW YORK AND PRESBYTERIAN HOSP	Corporate Debt	3.954% 08/01/2119 DD 10/29/19	308000	100.94	308,000.00	310,895.20
NEW JERSEY ST TRANSPRTN TRUST	Corporate Debt	5.000% 06/15/2036 DD 08/29/13	950000	108.79	1,012,334.93	1,033,476.50
NEW JERSEY ST TRANSPRTN TRUST	Corporate Debt	4.131% 06/15/2042 DD 12/18/19	90000	99.19	90,000.00	89,272.80
NBCUNIVERSAL ENTERPRISE I 144A	Corporate Debt	5.250% 12/31/2049 DD 03/19/13	1585000	103.25	1,682,076.67	1,636,512.50
NBCUNIVERSAL MEDIA LLC	Corporate Debt	5.950% 04/01/2041 DD 04/01/11	425000	137.60	502,591.12	584,808.50
NBCUNIVERSAL MEDIA LLC	Corporate Debt	6.400% 04/30/2040 DD 04/30/11	20000	143.06	26,998.80	28,611.60
NAVIENT PRIVATE EDU D A2B 144A	Corporate Debt	VAR RT 12/15/2059 DD 06/27/19	800000	99.84	793,383.84	798,744.00
NAVIENT PRIVATE EDU CA A2 144A	Corporate Debt	3.130% 02/15/2068 DD 05/16/19	890000	100.51	889,564.43	894,494.50
NAVIENT PRIVATE ED AA A2A 144A	Corporate Debt	3.910% 12/15/2045 DD 02/04/16	805796.64	103.55	805,421.31	834,434.65
NAVIENT STUDENT LOA EA A2 144A	Corporate Debt	4.000% 12/15/2059 DD 11/15/18	145000	103.56	144,980.73	150,160.55
NATIONAL AUSTRALIA BANK LTD/NE	Corporate Debt	2.125% 05/22/2020 DD 05/22/17	330000	100.09	329,409.30	330,290.40
NXP BV / NXP FUNDING LLC 144A	Corporate Debt	4.300% 06/18/2029 DD 06/18/19	112000 31000	108.14 106.08	112,236.32 30,988.84	121,114.56 32,885.73
NXP BV / NXP FUNDING LLC 144A NXP BV / NXP FUNDING LLC 144A	Corporate Debt Corporate Debt	3.875% 06/18/2026 DD 06/18/19 4.875% 03/01/2024 DD 12/06/18	31000 80000	106.08	30,988.84 86,432.80	32,885.73 87,253.60
NXP BV / NXP FUNDING LLC 144A NXP BV / NXP FUNDING LLC 144A	Corporate Debt	4.625% 06/01/2023 DD 05/23/16	490000	109.07	510,290.90	523,859.00
NXP BV / NXP FUNDING LLC 144A	Corporate Debt	4.125% 06/01/2021 DD 05/23/16 4.125% 06/01/2021 DD 05/23/16	790000	100.91	786,672.68	809,979.10
NRG ENERGY INC 144A	Corporate Debt	4.450% 06/15/2029 DD 05/28/19	75000	102.33	74,901.75	78,570.00
NRG ENERGY INC 144A	Corporate Debt	3.750% 06/15/2024 DD 05/28/19	26000	103.41	25,992.46	26,885.30
NGPL PIPECO LLC 144A	Corporate Debt	4.875% 08/15/2027 DD 08/01/17	110000	106.29	117,185.20	116,923.40
NGPL PIPECO LLC 144A	Corporate Debt	4.375% 08/15/2022 DD 08/01/17	960000	103.87	963,998.25	997,180.80

	Description of	Description of investment including maturity date, rate of interest, collateral, par or Security description Shares/Par Price Cost Current Value				
Identity of issue, borrower, lessor or similar party (b)		Security description (c)	Shares/Par	Price	Cost (d)	Current Value (e)
MOTOROLA SOLUTIONS INC	Corporate Debt	4.600% 05/23/2029 DD 05/23/19	411000	109.16	439,342.56	448,664.04
MOTOROLA SOLUTIONS INC	Corporate Debt	4.600% 02/23/2029 DD 02/23/18	5000	108.46	5,415.15	5,422.95
MOTOROLA SOLUTIONS INC	Corporate Debt	4.000% 09/01/2024 DD 08/19/14	56000	106.12	55,040.16	59,427.20
MOTOROLA SOLUTIONS INC	Corporate Debt	5.500% 09/01/2044 DD 08/19/14	35000	111.54	38,427.50	39,040.05
MORGAN STANLEY CAPITAL I H6 A4	Corporate Debt	3.417% 06/15/2052 DD 06/01/19	268629	106.06	276,666.60	284,910.60
MORGAN STANLEY CAPITAL I H3 A5	Corporate Debt	4.177% 07/15/2051 DD 07/01/18	755000	111.15	851,262.50	839,197.60
MORGAN STANLEY	Corporate Debt	3.700% 10/23/2024 DD 10/23/14	648000	106.23	674,241.62	688,370.40
MORGAN STANLEY	Corporate Debt	2.800% 06/16/2020 DD 06/16/15	615000	100.42	613,900.18	617,558.40
MORGAN STANLEY	Corporate Debt	3.125% 07/27/2026 DD 07/25/16	339000	103.25	317,202.08	350,031.06
MORGAN STANLEY	Corporate Debt	3.625% 01/20/2027 DD 01/20/17	419000	106.48	412,032.03	446,155.39
MORGAN STANLEY	Corporate Debt	2.625% 11/17/2021 DD 11/17/16	20000	101.20	20,021.00	20,239.80
MORGAN STANLEY	Corporate Debt	3.875% 01/27/2026 DD 01/27/16	165000	107.41	177,197.17	177,224.85
MORGAN STANLEY	Corporate Debt	3.875% 04/29/2024 DD 04/28/14	29000	106.31	30,815.69	30,829.32
MORGAN STANLEY	Corporate Debt	3.750% 02/25/2023 DD 02/25/13	50000	104.72	50,222.00	52,360.50
MORGAN STANLEY	Corporate Debt	VAR RT 01/24/2029 DD 01/23/18	510000	107.65	549,755.85	548,989.50
MORGAN STANLEY	Corporate Debt	VAR RT 07/22/2028 DD 07/24/17	70000	106.33	69,071.24	74,431.70
MORGAN STANLEY	Corporate Debt	4.000% 07/23/2025 DD 07/23/15	110000	108.21	119,069.80	119,026.60
MORGAN STANLEY CAP NUGS A 144A	Corporate Debt	VAR RT 12/15/2036 DD 12/19/19	476000	100.03	476,000.00	476,147.56
MOODY'S CORP	Corporate Debt	4.250% 02/01/2029 DD 12/17/18	95000	113.26	94,286.55	107,600.80
MOLSON COORS BEVERAGE CO	Corporate Debt	2.100% 07/15/2021 DD 07/07/16	410000	100.09	409,511.50	410,360.80
MIZUHO FINANCIAL GROUP INC	Corporate Debt	VAR RT 09/13/2030 DD 09/13/19	200000	99.92	200,000.00	199,836.00
MIZUHO FINANCIAL GROUP INC	Corporate Debt	VAR RT 09/13/2025 DD 09/13/19	545000	100.03	545,874.00	545,158.05
MIZUHO FINANCIAL GROUP INC	Corporate Debt	VAR RT 07/16/2025 DD 07/16/19	560000	101.27	560,000.00	567,106.40
MIZUHO FINANCIAL GROUP INC	Corporate Debt	3.663% 02/28/2027 DD 02/28/17	206000	106.24	217,404.16	218,848.22
MIZUHO FINANCIAL GROUP INC	Corporate Debt	2.953% 02/28/2022 DD 02/28/17	225000	101.83	225,000.00	229,124.25
MITSUBISHI UFJ FINANCIAL GROUP	Corporate Debt	3.195% 07/18/2029 DD 07/18/19	950000	103.66	956,572.00	984,722.50
MITSUBISHI UFJ FINANCIAL GROUP	Corporate Debt	3.535% 07/26/2021 DD 07/26/18	205000	102.35	205,000.00	209,823.65
MITSUBISHI UFJ FINANCIAL GROUP	Corporate Debt	2.665% 07/25/2022 DD 07/25/17	59000	101.48	59,000.00	59,874.38
MITSUBISHI UFJ FINANCIAL GROUP	Corporate Debt	2.950% 03/01/2021 DD 03/01/16	311000	101.10	316,283.89	314,411.67
MIDAMERICAN ENERGY CO	Corporate Debt	3.150% 04/15/2050 DD 10/15/19	110000	98.78	110,699.90	108,659.10
MIDAMERICAN ENERGY CO	Corporate Debt	3.650% 04/15/2029 DD 01/09/19	458000	109.36	502,572.43	500,850.48
MIDAMERICAN ENERGY CO	Corporate Debt	3.100% 05/01/2027 DD 02/01/17	180000	104.29	181,422.00	187,713.00
MICROSOFT CORP	Corporate Debt	3.300% 02/06/2027 DD 02/06/17	187000	106.89	185,173.83	199,886.17
MICROSOFT CORP	Corporate Debt	3.700% 08/08/2046 DD 08/08/16	207000	113.08	206,243.87	234,065.25
MICROSOFT CORP	Corporate Debt	4.450% 11/03/2045 DD 11/03/15	38000	125.22	47,648.20	47,583.60
MICROSOFT CORP	Corporate Debt	4.200% 11/03/2035 DD 11/03/15	648000	118.98	748,591.54	770,964.48
MICROSOFT CORP	Corporate Debt	3.125% 11/03/2025 DD 11/03/15	10000	105.71	10,681.30	10,571.10
MICROSOFT CORP	Corporate Debt	3.500% 02/12/2035 DD 02/12/15	156000	110.19	163,765.43	171,893.28
MIAMI-DADE CNTY FL WTR & SWR R	Corporate Debt	3.490% 10/01/2042 DD 11/06/19	170000	100.35	170,000.00	170,600.10
MIAMI-DADE CNTY FL AVIATION RE	Corporate Debt	3.275% 10/01/2029 DD 05/30/19	40000	104.05	40,000.00	41,618.40
METLIFE INC	Corporate Debt	3.600% 04/10/2024 DD 04/10/14	60000	106.56	63,723.72	63,934.80
METHANEX CORP	Corporate Debt	5.250% 12/15/2029 DD 09/12/19	75000	103.34	77,238.75	77,502.75
MERCK & CO INC	Corporate Debt	2.350% 02/10/2022 DD 02/10/15	77000	101.00	77,301.07	77,769.23
MERCK & CO INC	Corporate Debt	3.600% 09/15/2042 DD 09/13/12	35000	107.54	35,656.95	37,638.30
MCDONALD'S CORP	Corporate Debt	3.625% 09/01/2049 DD 08/12/19	342000	101.72	351,855.38	347,889.24
MCDONALD'S CORP	Corporate Debt	4.450% 09/01/2048 DD 08/15/18	50000	114.62	58,931.50	57,307.50
MCDONALD'S CORP	Corporate Debt	4.450% 03/01/2047 DD 03/09/17	192000	113.71	198,168.58	218,317.44
MCDONALD'S CORP	Corporate Debt	4.875% 12/09/2045 DD 12/09/15	28000	120.56	34,119.58	33,757.08
MCDONALD'S CORP	Corporate Debt	4.700% 12/09/2035 DD 12/09/15	21000	118.60	24,669.55	24,906.84
MCDONALD'S CORP	Corporate Debt	3.700% 01/30/2026 DD 12/09/15	205000	107.90	200,139.45	221,203.20
MCDONALD'S CORP	Corporate Debt	2.750% 12/09/2020 DD 12/09/15	5000	100.68	4,990.75	5,034.20
MCDONALD'S CORP	Corporate Debt	3.625% 05/01/2043 DD 05/06/13	175000	99.64	160,526.62	174,375.25
MCDONALD'S CORP	Corporate Debt	3.700% 02/15/2042 DD 02/07/12	2000	101.57	1,810.78	2,031.34
MCDONALD'S CORP	Corporate Debt	6.300% 03/01/2038 DD 02/29/08	6000	135.46	8,080.03	8,127.78
MASTERCARD INC	Corporate Debt	2.950% 06/01/2029 DD 05/31/19	396000	104.36	398,026.94	413,265.60
MASTERCARD INC	Corporate Debt	3.650% 06/01/2049 DD 05/31/19	85000	111.09	84,768.80	94,424.80
MASTERCARD INC	Corporate Debt	2.950% 11/21/2026 DD 11/21/16	40000	104.04	40,905.60	41,617.20
MASSACHUSETTS ST WTR RESOURCES	Corporate Debt	3.104% 08/01/2039 DD 11/01/19	310000	96.61	310,000.00	299,484.80
MASSACHUSETTS ST SCH BLDG AUTH	Corporate Debt	3.395% 10/15/2040 DD 11/20/19	215000	99.97	215,000.00	214,935.50
MASSACHUSETTS ST SCH BLDG AUTH	Corporate Debt	5.000% 10/15/2041 DD 11/03/11	455000	106.96	486,240.30	486,663.45
MASSACHUSETTS ST	Corporate Debt	2.900% 09/01/2049 DD 09/12/19	285000	94.39	285,000.00	269,002.95
MASSACHUSETTS INSTITUTE OF TEC	Corporate Debt	4.678% 07/01/2114 DD 04/08/14	305000	128.96	305,000.00	393,340.20
MARSH & MCLENNAN COS INC	Corporate Debt	4.375% 03/15/2029 DD 01/15/19	25000	114.01	24,991.25	28,503.50
MARSH & MCLENNAN COS INC	Corporate Debt	3.500% 12/29/2020 DD 01/15/19	206000	101.47	205,847.56	209,024.08
MARSH & MCLENNAN COS INC	Corporate Debt	4.200% 03/01/2048 DD 03/01/18	95000	113.82	93,650.46	108,132.80
	•		114000	115.82	119,082.12	131,334.84
MARSH & MCLENNAN COS INC	Corporate Debt	4.350% 01/30/2047 DD 01/12/17				
MARSH & MCLENNAN COS INC	Corporate Debt	2.750% 01/30/2022 DD 01/12/17	50000	101.60	49,931.50	50,801.50
MARSH & MCLENNAN COS INC	Corporate Debt	3.500% 06/03/2024 DD 05/30/14	686000	105.06	672,784.66	720,677.30
MARATHON PETROLEUM CORP	Corporate Debt	5.125% 12/15/2026 DD 12/15/18	3000	113.28	3,311.61	3,398.52
MARATHON PETROLEUM CORP	Corporate Debt	4.750% 12/15/2023 DD 12/15/18	40000	108.68	41,634.80	43,471.60
MARATHON PETROLEUM CORP	Corporate Debt	6.500% 03/01/2041 DD 09/01/11	110000	129.89	121,861.30	142,875.70
MAGELLAN MIDSTREAM PARTNERS LP MSDB TRUST 2017-71 712F B 144A	Corporate Debt Corporate Debt	4.200% 10/03/2047 DD 10/03/17 VAR RT 07/11/2039 DD 07/01/17	85000	106.75	84,439.85	90,734.10 614,105.25
			605000	101.51	631,374.22	n 14 105 25

Identity of issue, borrower, lessor or similar party	<u>Description of investment including maturity date, rate of interest, collateral, par or</u> Security description Shares/Par Price Cost Current Value					
(b)		(c)	Silales/Fal	Filce	(d)	(e)
MPLX LP 144A	Corporate Debt	5.250% 01/15/2025 DD 07/15/19	903000	105.03	929,584.71	948,457.02
MPLX LP	Corporate Debt	4.500% 04/15/2038 DD 02/08/18	16000	101.76	16,543.92	16,281.12
MPLX LP	Corporate Debt	4.125% 03/01/2027 DD 02/10/17	210000	105.04	214,055.87	220,592.40
MPLX LP	Corporate Debt	4.875% 12/01/2024 DD 06/01/16	540000	108.72	548,707.88	587,082.60
MAD MORTGAGE TRUST 330M A 144A	Corporate Debt	VAR RT 08/15/2034 DD 08/01/17	920000	102.17	933,796.32	939,964.00
LOWE'S COS INC LOWE'S COS INC	Corporate Debt Corporate Debt	4.050% 05/03/2047 DD 05/03/17	113000 115000	108.03 102.01	115,355.26	122,078.42
LOWE'S COS INC	Corporate Debt	3.700% 04/15/2046 DD 04/20/16 2.500% 04/15/2026 DD 04/20/16	42000	102.01	97,847.49 41,808.48	117,313.80 42,283.50
RJ REYNOLDS TOBACCO CO/NC	Corporate Debt	6.875% 05/01/2020 DD 04/12/10	225000	101.60	241,470.00	228,595.50
LOEWS CORP	Corporate Debt	3.750% 04/01/2026 DD 03/22/16	75000	107.43	78,687.00	80,570.25
LOCKHEED MARTIN CORP	Corporate Debt	3.550% 01/15/2026 DD 11/23/15	2000	107.29	2,004.02	2,145.72
LOCKHEED MARTIN CORP	Corporate Debt	2.900% 03/01/2025 DD 02/20/15	565000	104.01	538,908.30	587,656.50
LOCKHEED MARTIN CORP	Corporate Debt	3.600% 03/01/2035 DD 02/20/15	72000	109.35	71,871.80	78,734.16
LOCKHEED MARTIN CORP LOCKHEED MARTIN CORP	Corporate Debt Corporate Debt	4.070% 12/15/2042 DD 12/14/12 6.150% 09/01/2036 DD 08/30/06	195000 18000	114.20 136.87	193,032.23 23,157.36	222,688.05 24,636.42
LLOYDS BANKING GROUP PLC	Corporate Debt	3.900% 03/12/2024 DD 03/12/19	490000	105.60	516,439.90	517,449.80
LLOYDS BANKING GROUP PLC	Corporate Debt	VAR RT 11/07/2023 DD 11/07/17	400000	101.51	395,870.00	406,028.00
LEHMAN BRTH HLD (RICI) ESCROW	Corporate Debt	0.000% 11/30/2056 DD 05/17/07	340000	0.00	340,000.00	0.03
LEHMAN BRTH HLD (RICI) ESCROW	Corporate Debt	0.000% 12/28/2017 DD 12/21/07	2475000	0.00	2,473,168.50	0.25
LEAR CORP	Corporate Debt	5.250% 05/15/2049 DD 05/01/19	15000	103.82	14,890.74	15,572.85
LAM RESEARCH CORP	Corporate Debt	4.875% 03/15/2049 DD 03/04/19	140000	125.23	141,881.60	175,323.40
LAM RESEARCH CORP LAM RESEARCH CORP	Corporate Debt Corporate Debt	3.750% 03/15/2026 DD 03/04/19 2.800% 06/15/2021 DD 06/07/16	235000 112000	107.22 101.08	235,272.40 112,609.71	251,955.25 113,207.36
LAM RESEARCH CORP	Corporate Debt	2.750% 03/15/2020 DD 03/12/15	195000	100.05	194,922.00	195,099.45
LYB INTERNATIONAL FINANCE III	Corporate Debt	4.200% 10/15/2049 DD 10/10/19	105000	104.37	106,009.05	109,592.70
LYB INTERNATIONAL FINANCE BV	Corporate Debt	4.000% 07/15/2023 DD 07/16/13	70000	105.78	74,086.10	74,046.70
L3HARRIS TECHNOLOGIES INC 144A	Corporate Debt	3.850% 12/15/2026 DD 06/15/19	585000	107.31	620,702.55	627,781.05
L3HARRIS TECHNOLOGIES INC 144A	Corporate Debt	3.850% 06/15/2023 DD 06/15/19	960000	105.28	1,009,401.60	1,010,726.40
LSTAR COMMERCIAL MOR 4 A3 144A KINDER MORGAN ENERGY PARTNERS	Corporate Debt Corporate Debt	2.809% 03/10/2049 DD 06/01/16 5.400% 09/01/2044 DD 09/11/14	440000 285000	98.72 115.23	439,972.46 275,731.81	434,385.60 328,394.10
KINDER MORGAN ENERGY PARTNERS	Corporate Debt	5.000% 03/01/2043 DD 02/28/13	135000	109.68	135,029.70	148,066.65
KINDER MORGAN ENERGY PARTNERS	Corporate Debt	5.000% 08/15/2042 DD 08/13/12	40000	109.09	39,095.00	43,634.40
KINDER MORGAN ENERGY PARTNERS	Corporate Debt	6.375% 03/01/2041 DD 03/04/11	10000	125.59	12,200.70	12,558.70
KEYBANK NA/CLEVELAND OH	Corporate Debt	2.300% 09/14/2022 DD 09/14/17	250000	101.11	251,527.50	252,775.00
KEYCORP	Corporate Debt	2.550% 10/01/2029 DD 09/11/19	5000	97.79	4,894.60	4,889.65
KEYCORP	Corporate Debt	4.150% 10/29/2025 DD 10/29/18	52000	109.67	51,965.68	57,028.92
KEYCORP KEYCORP	Corporate Debt Corporate Debt	4.100% 04/30/2028 DD 04/30/18 2.900% 09/15/2020 DD 09/15/15	5000 200000	109.67 100.67	5,488.13 199,964.00	5,483.60 201,332.00
KEURIG DR PEPPER INC	Corporate Debt	3.551% 05/25/2021 DD 05/25/19	15000	100.07	15,000.00	15,320.40
KLA CORP	Corporate Debt	5.000% 03/15/2049 DD 03/20/19	97000	123.01	97,221.65	119,320.67
KLA CORP	Corporate Debt	4.100% 03/15/2029 DD 03/20/19	258000	109.57	257,705.60	282,680.28
JUNIPER NETWORKS INC	Corporate Debt	4.350% 06/15/2025 DD 03/04/15	45000	107.61	46,906.65	48,424.05
JPMDB COMMERCIAL MORTG COR6 A4	Corporate Debt	3.057% 11/13/2052 DD 11/01/19	675000	103.04	695,245.61	695,533.50
JP MORGAN MORTGA LTV3 A11 144A	Corporate Debt	VAR RT 03/25/2050 DD 10/25/19	1053504.05	99.38	1,046,934.19	1,047,003.93
JP MORGAN MORTGAGE 7 A11 144A JP MORGAN MORTGA INV2 A11 144A	Corporate Debt Corporate Debt	VAR RT 02/25/2050 DD 09/25/19 VAR RT 02/25/2050 DD 09/25/19	417055.17 984914.57	99.69 99.79	417,055.17 982,884.77	415,774.81 982,797.00
JP MORGAN MORTGAGE T 2 A6 144A	Corporate Debt	VAR RT 05/25/2047 DD 05/01/17	705521.75	100.66	712,907.69	710,142.92
JP MORGAN MORTGAGE T 1 A4 144A	Corporate Debt	VAR RT 01/25/2047 DD 02/01/17	900576.06	101.00	916,195.42	909,536.79
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 10/15/2025 DD 09/12/19	55000	99.89	54,914.73	54,937.85
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 10/15/2030 DD 09/12/19	409000	100.02	408,841.57	409,061.35
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 05/06/2030 DD 05/06/19	540000	107.74	583,121.80	581,785.20
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 04/01/2023 DD 03/22/19	374000	102.39	380,689.92	382,919.90
JPMORGAN CHASE & CO	Corporate Debt Corporate Debt	VAR RT 01/29/2027 DD 01/29/19 VAR RT 12/05/2024 DD 12/05/18	315000 482000	108.53 106.65	341,129.90 511,290.96	341,878.95 514,038.54
JPMORGAN CHASE & CO JPMORGAN CHASE & CO	Corporate Debt	VAR RT 12/05/2024 DD 12/05/18 VAR RT 07/23/2029 DD 07/23/18	331000	111.63	349,588.79	369,491.99
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 06/18/2022 DD 06/18/18	34000	102.17	34,653.48	34,736.44
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 04/23/2029 DD 04/23/18	10000	109.84	10,989.10	10,984.30
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 04/23/2024 DD 04/23/18	982000	104.21	981,145.87	1,023,332.38
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 01/23/2029 DD 01/23/18	160000	106.29	160,713.50	170,067.20
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 03/01/2025 DD 06/01/17	133000	103.68	137,460.82	137,891.74
JPMORGAN CHASE & CO JPMORGAN CHASE & CO	Corporate Debt Corporate Debt	VAR RT 05/01/2028 DD 04/25/17 VAR RT 04/25/2023 DD 04/25/17	361000 294000	106.25 101.58	367,113.57 295,110.51	383,569.72 298,642.26
JPMBB COMMERCIAL MORTGA C19 A2	Corporate Debt	3.046% 04/15/2047 DD 05/01/14	21588.74	101.58	295,110.51	298,642.26
JP MORGAN CHASE CBX A4FL 144A	Corporate Debt	VAR RT 06/15/2045 DD 06/29/12	1369372.07	100.43	1,395,261.75	1,373,754.06
JP MORGAN CHASE CO WLDN A 144A	Corporate Debt	3.905% 05/05/2030 DD 05/01/12	284809.23	102.50	309,694.55	291,938.01
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 02/01/2028 DD 02/01/17	1717000	107.84	1,780,163.08	1,851,595.63
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 10/24/2023 DD 10/24/16	215000	101.70	215,000.00	218,657.15
	Cornerate Dobt	2.400% 06/07/2021 DD 06/07/16	40000	100.66	40,191.60	40,264.00
JPMORGAN CHASE & CO	Corporate Debt					
JPMORGAN CHASE & CO	Corporate Debt	3.200% 06/15/2026 DD 06/07/16	92000	104.48	95,101.84	
JPMORGAN CHASE & CO JPMORGAN CHASE & CO	Corporate Debt Corporate Debt	3.200% 06/15/2026 DD 06/07/16 2.700% 05/18/2023 DD 05/18/16	65000	101.82	65,945.74	66,183.00
JPMORGAN CHASE & CO	Corporate Debt	3.200% 06/15/2026 DD 06/07/16				96,124.36 66,183.00 333,561.94 49,537.92

Diackitock Asset management	Description of	investment including maturity date, rate of i	nterest, collateral	, par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
ID MODE AN MODE CACE O A44 444A	Camanata Dahi	VAD DT 02/25/2050 DD 40/25/40	4405050.00	00.70	4 400 204 07	4 404 057 40
JP MORGAN MORTGAGE 8 A11 144A JPMCC COMMERCIAL MORTG COR5 A4	Corporate Debt Corporate Debt	VAR RT 03/25/2050 DD 10/25/19 3.386% 06/13/2052 DD 06/01/19	1195059.86 583000	99.73 105.71	1,192,324.97 600,488.08	1,191,857.10 616,289.30
ITC HOLDINGS CORP	Corporate Debt	2.700% 11/15/2022 DD 05/15/18	115000	103.71	114,903.40	116,437.50
INTERPUBLIC GROUP OF COS INC/T	Corporate Debt	3.750% 10/01/2021 DD 09/21/18	159000	102.79	161,837.19	163,428.15
INTERPUBLIC GROUP OF COS INC/T	Corporate Debt	3.500% 10/01/2020 DD 09/21/18	85000	101.07	84,835.95	85,910.35
INTERNATIONAL PAPER CO	Corporate Debt	4.350% 08/15/2048 DD 08/09/17	153000	106.48	144,587.54	162,906.75
INTERNATIONAL PAPER CO	Corporate Debt	4.400% 08/15/2047 DD 08/11/16	10000	107.11	10,239.50	10,710.50
INTERNATIONAL PAPER CO	Corporate Debt	6.000% 11/15/2041 DD 11/16/11	21000	124.83	25,653.60	26,214.09
INTERNATIONAL BUSINESS MACHINE	Corporate Debt	3.300% 05/15/2026 DD 05/15/19	1070000	105.57	1,096,962.68	1,129,556.20
INTERNATIONAL BUSINESS MACHINE	Corporate Debt	2.875% 11/09/2022 DD 11/09/15	370000	102.59	368,464.50	379,597.80
INTERNATIONAL BUSINESS MACHINE	Corporate Debt	2.900% 11/01/2021 DD 11/01/11	120000	101.86	117,465.60	122,226.00
INTERCONTINENTAL EXCHANGE INC	Corporate Debt	3.750% 09/21/2028 DD 08/13/18	20000	109.40	19,847.80	21,879.61
INTERCONTINENTAL EXCHANGE INC INTEL CORP	Corporate Debt Corporate Debt	4.250% 09/21/2048 DD 08/13/18 4.100% 05/19/2046 DD 05/19/16	250000 81000	118.50 115.45	261,747.94 91,722.68	296,240.21 93,516.12
INTEL CORP	Corporate Debt	4.100% 05/19/2046 DD 05/19/16 4.900% 07/29/2045 DD 07/29/15	5000	128.30	5,889.95	6,414.80
INGERSOLL-RAND LUXEMBOURG FINA	Corporate Debt	3.500% 03/21/2026 DD 03/21/19	185000	104.62	185,715.26	193,554.40
ING GROEP NV	Corporate Debt	3.950% 03/29/2027 DD 03/29/17	200000	107.84	199,624.00	215,670.00
INDONESIA GOVERNMENT INTERNATI	Corporate Debt	4.100% 04/24/2028 DD 04/24/18	181000	108.40	176,736.82	196,209.43
IHS MARKIT LTD 144A	Corporate Debt	4.000% 03/01/2026 DD 12/01/17	40000	105.45	40,263.20	42,178.40
HYUNDAI CAPITAL SERVICES 144A	Corporate Debt	3.000% 08/29/2022 DD 08/29/17	495000	101.18	492,495.30	500,826.15
HYUNDAI CAPITAL AMERICA 144A	Corporate Debt	3.950% 02/01/2022 DD 01/31/19	975000	102.83	974,346.75	1,002,621.75
HUNTINGTON NATIONAL BANK/THE	Corporate Debt	3.250% 05/14/2021 DD 05/15/18	250000	101.69	254,540.00	254,235.00
HUNTINGTON INGALLS INDUSTRIES	Corporate Debt	3.483% 12/01/2027 DD 06/01/18	397000	103.94	385,222.96	412,641.80
HUNTINGTON INGALLS INDUST 144A	Corporate Debt	5.000% 11/15/2025 DD 11/17/15	341000	104.50	359,508.37	356,345.00
HOME DEPOT INC/THE	Corporate Debt	2.950% 06/15/2029 DD 06/17/19	188000	104.05	188,551.63	195,614.00
HOME DEPOT INC/THE	Corporate Debt	3.000% 04/01/2026 DD 02/12/16	105000	104.67	105,851.55	109,903.50
HOME DEPOT INC/THE HOME DEPOT INC/THE	Corporate Debt Corporate Debt	3.350% 09/15/2025 DD 09/15/15 3.750% 02/15/2024 DD 09/10/13	7000 8000	106.86 106.78	7,375.21 8,542.32	7,480.20 8,542.40
HOME DEPOT INC/THE	Corporate Debt	5.875% 12/16/2036 DD 12/19/06	47000	138.05	65,173.49	64,882.56
HEWLETT PACKARD ENTERPRISE CO	Corporate Debt	VAR RT 10/15/2045 DD 12/19/00	60000	120.41	72,226.20	72,247.80
HEWLETT PACKARD ENTERPRISE CO	Corporate Debt	VAR RT 10/15/2022 DD 10/15/16	10000	105.66	10,570.90	10,566.30
HEWLETT PACKARD ENTERPRISE CO	Corporate Debt	VAR RT 10/15/2020 DD 10/15/16	2000	101.14	2,023.88	2,022.72
HP INC	Corporate Debt	6.000% 09/15/2041 DD 09/19/11	10000	110.88	10,914.50	11,088.00
HASBRO INC	Corporate Debt	3.900% 11/19/2029 DD 11/19/19	55000	100.73	55,344.30	55,398.75
HASBRO INC	Corporate Debt	2.600% 11/19/2022 DD 11/19/19	152000	100.61	151,983.28	152,931.76
HARTFORD FINANCIAL SERVICES GR	Corporate Debt	3.600% 08/19/2049 DD 08/19/19	30000	102.63	29,955.60	30,789.90
HARTFORD FINANCIAL SERVICES GR	Corporate Debt	4.300% 04/15/2043 DD 04/18/13	50000	111.33	47,634.50	55,666.00
L3HARRIS TECHNOLOGIES INC	Corporate Debt	4.400% 06/15/2028 DD 06/04/18	667000	111.49	677,629.16	743,644.97
L3HARRIS TECHNOLOGIES INC	Corporate Debt	4.854% 04/27/2035 DD 04/27/15	4000	118.06	4,469.92	4,722.48
HSBC USA INC HSBC HOLDINGS PLC	Corporate Debt Corporate Debt	5.000% 09/27/2020 DD 09/27/10 VAR RT 06/19/2029 DD 06/19/18	105000 205000	102.10 111.82	112,870.80 221,174.50	107,201.85 229,239.20
HSBC HOLDINGS PLC	Corporate Debt	2.950% 05/25/2021 DD 05/25/16	210000	101.27	208,236.00	212,667.00
HSBC HOLDINGS PLC	Corporate Debt	3.400% 03/08/2021 DD 03/08/16	770000	101.59	792,861.10	782,235.30
HSBC HOLDINGS PLC	Corporate Debt	5.100% 04/05/2021 DD 04/05/11	95000	103.72	98,920.90	98,530.20
HCA INC	Corporate Debt	4.750% 05/01/2023 DD 10/23/12	178000	107.13	188,579.37	190,694.96
HCA INC	Corporate Debt	4.125% 06/15/2029 DD 06/12/19	284000	106.11	287,597.22	301,346.72
HCA INC	Corporate Debt	5.875% 02/01/2029 DD 01/30/19	40000	115.63	40,000.00	46,250.00
HCA INC	Corporate Debt	4.500% 02/15/2027 DD 08/15/16	86000	107.85	92,510.51	92,750.14
HCA INC	Corporate Debt	5.250% 06/15/2026 DD 03/15/16	372000	112.03	402,639.70	416,762.76
HCA INC	Corporate Debt	5.250% 04/15/2025 DD 10/17/14	282000	111.89	310,689.85	315,532.62
HCA INC	Corporate Debt	5.000% 03/15/2024 DD 03/17/14	49000	109.32	53,094.58	53,565.33
GRACE 2014-GRCE MO GRCE A 144A	Corporate Debt	3.369% 06/10/2028 DD 06/01/14	1620000	101.07	1,691,697.66	1,637,317.80
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	VAR RT 10/31/2022 DD 10/31/17	16000	101.42	16,101.40	16,227.04
GOLDMAN SACHS GROUP INC/THE GOLDMAN SACHS GROUP INC/THE	Corporate Debt Corporate Debt	VAR RT 10/31/2022 DD 10/31/17 3.750% 05/22/2025 DD 05/22/15	109000 116000	100.69 106.16	109,000.00 116,383.31	109,751.01 123,139.80
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	3.500% 03/22/2025 DD 03/22/15 3.500% 01/23/2025 DD 01/23/15	451000	100.10	462,749.56	473,464.31
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	3.500% 11/16/2026 DD 11/16/16	270000	105.25	261,942.96	284,161.50
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	3.750% 02/25/2026 DD 02/25/16	385000	105.85	397,805.89	407,530.20
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	2.875% 02/25/2021 DD 02/25/16	25000	101.00	24,649.00	25,249.00
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	3.625% 02/20/2024 DD 02/20/19	40000	104.98	41,943.80	41,990.00
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	VAR RT 05/15/2026 DD 05/17/18	200000	101.04	200,000.00	202,080.00
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	VAR RT 09/29/2025 DD 09/29/17	10000	103.53	10,354.90	10,353.00
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	VAR RT 07/24/2023 DD 07/24/17	12000	101.81	12,105.08	12,216.60
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	VAR RT 06/05/2028 DD 06/05/17	370000	106.40	355,154.25	393,676.30
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	VAR RT 06/05/2023 DD 06/05/17	6000	101.65	6,050.76	6,098.94
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	3.850% 01/26/2027 DD 01/26/17	269000	106.46	269,825.99	286,363.95
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	2.750% 09/15/2020 DD 09/15/15	705000	100.47	700,926.30	708,320.55
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	4.000% 03/03/2024 DD 03/03/14	70000	106.56	74,505.40	74,594.80
GOLDMAN SACHS GROUP INC/THE GOLDMAN SACHS GROUP INC/THE	Corporate Debt Corporate Debt	5.750% 01/24/2022 DD 01/24/12 5.250% 07/27/2021 DD 07/27/11	104000 3000	107.35 104.94	110,384.01 3,173.49	111,646.08 3,148.26
GOLDMAN SACHS GROUP INC/THE GOLDMAN SACHS GROUP INC/THE	Corporate Debt	5.250% 07/27/2021 DD 07/27/11 5.375% 03/15/2020 DD 03/08/10	870000	104.94	904,599.90	3,148.26 875,898.60
GLOBAL PAYMENTS INC	Corporate Debt	3.200% 08/15/2029 DD 08/14/19	425000	100.08	432,863.20	433,164.25
GLOBAL PAYMENTS INC	Corporate Debt	2.650% 02/15/2025 DD 08/14/19	95000	100.46	94,976.25	95,432.25
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BlackRock Asset Management			ment including maturity date, rate of interest, collateral, par or					
Identity of issue, borrower, lessor or similar party	Description of I	nvestment including maturity date, rate of Security description	Shares/Par	<u>, par or</u> Price	Cost	Current Value		
(b)		(c)	Onarcs/r ar	1 1100	(d)	(e)		
					. ,			
GILEAD SCIENCES INC	Corporate Debt	2.950% 03/01/2027 DD 09/20/16	18000	103.89	17,128.80	18,700.74		
GILEAD SCIENCES INC GILEAD SCIENCES INC	Corporate Debt Corporate Debt	3.650% 03/01/2026 DD 09/14/15 4.750% 03/01/2046 DD 09/14/15	35000 60000	107.70 120.25	37,379.30 69,180.88	37,695.00 72,152.40		
GILEAD SCIENCES INC	Corporate Debt	3.500% 02/01/2025 DD 11/17/14	44000	120.25	46,411.20	46,705.12		
GILEAD SCIENCES INC	Corporate Debt	4.800% 04/01/2044 DD 03/07/14	261000	120.18	284,351.96	313,664.58		
GILEAD SCIENCES INC	Corporate Debt	3.700% 04/01/2024 DD 03/07/14	15000	106.05	15,906.45	15,907.95		
GILEAD SCIENCES INC	Corporate Debt	5.650% 12/01/2041 DD 12/13/11	10000	131.43	12,915.10	13,142.70		
GEORGIA POWER CO	Corporate Debt	2.000% 03/30/2020 DD 03/03/17	178000	99.98	177,098.00	177,967.96		
GEORGIA-PACIFIC LLC 144A	Corporate Debt	3.600% 03/01/2025 DD 11/06/14	255000	105.67	268,007.25	269,468.70		
GEORGIA-PACIFIC LLC 144A GENERAL MOTORS FINANCIAL CO IN	Corporate Debt Corporate Debt	3.734% 07/15/2023 DD 06/21/13 3.550% 07/08/2022 DD 04/08/19	278000 63000	104.70 102.94	283,352.82 64,075.07	291,060.44 64,854.09		
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	4.200% 11/06/2021 DD 11/06/18	141000	102.94	141,040.89	146,187.39		
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	3.250% 01/05/2023 DD 01/05/18	25000	102.21	25,079.00	25,552.75		
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	2.450% 11/06/2020 DD 11/07/17	530000	100.24	529,602.50	531,277.30		
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	3.150% 06/30/2022 DD 06/30/17	5000	101.93	5,030.30	5,096.50		
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	4.350% 01/17/2027 DD 01/17/17	397000	105.13	404,628.41	417,358.16		
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	4.000% 10/06/2026 DD 10/06/16	60000	104.86	57,507.00	62,915.40		
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	3.200% 07/06/2021 DD 07/05/16	5000	101.38	5,043.60	5,069.05		
GENERAL MOTORS FINANCIAL CO IN GENERAL MOTORS FINANCIAL CO IN	Corporate Debt Corporate Debt	3.700% 05/09/2023 DD 05/09/16 5.250% 03/01/2026 DD 03/01/16	16000 44000	103.10 110.90	16,381.92 47,483.38	16,495.84 48,796.88		
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	4.200% 03/01/2021 DD 03/01/16	63000	102.16	64,382.22	64,362.06		
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	3.200% 07/13/2020 DD 07/13/15	396000	100.46	396,839.52	397,813.68		
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	3.450% 04/10/2022 DD 04/10/15	80000	102.27	77,848.80	81,819.20		
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	4.000% 01/15/2025 DD 01/12/15	89000	105.12	90,412.09	93,559.47		
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	4.375% 09/25/2021 DD 09/25/14	212000	103.62	218,588.50	219,670.16		
GENERAL MOTORS CO	Corporate Debt	4.000% 04/01/2025 DD 11/12/14	39000	105.43	39,791.31	41,115.75		
GENERAL ELECTRIC CO	Corporate Debt	5.550% 01/05/2026 DD 01/05/06	4000	114.74	4,463.24	4,589.76		
GENERAL ELECTRIC CO GENERAL ELECTRIC CO	Corporate Debt Corporate Debt	3.450% 05/15/2024 DD 05/15/14 6.875% 01/10/2039 DD 01/09/09	6000 9000	103.80 133.65	6,204.54 12,117.78	6,228.18 12,028.86		
GENERAL ELECTRIC CO	Corporate Debt	5.875% 01/14/2038 DD 01/09/09	62000	121.56	72,730.87	75,364.72		
FEDEX CORP	Corporate Debt	3.875% 08/01/2042 DD 07/27/12	13000	96.47	10,899.98	12,541.36		
FEDEX CORP	Corporate Debt	4.100% 04/15/2043 DD 04/11/13	101000	98.03	89,242.96	99,008.28		
FEDEX CORP	Corporate Debt	5.100% 01/15/2044 DD 01/09/14	20000	109.76	22,592.20	21,951.60		
FEDEX CORP	Corporate Debt	4.100% 02/01/2045 DD 01/09/15	159000	97.06	145,020.07	154,322.22		
FEDEX CORP	Corporate Debt	4.550% 04/01/2046 DD 03/24/16	4000	102.86	4,126.04	4,114.48		
FEDEX CORP	Corporate Debt	4.400% 01/15/2047 DD 01/06/17	7000	100.46	7,077.30	7,032.27		
FIDELITY NATIONAL INFORMATION FIDELITY NATIONAL INFORMATION	Corporate Debt Corporate Debt	3.000% 08/15/2026 DD 08/16/16 3.750% 05/21/2029 DD 05/21/19	290000 222000	103.48 109.63	284,347.09 234,692.97	300,092.00 243,367.50		
FIRSTENERGY TRANSMISSION 144A	Corporate Debt	5.450% 07/15/2044 DD 05/19/14	110000	126.17	124,546.69	138,785.90		
FIRSTENERGY TRANSMISSION 144A	Corporate Debt	4.350% 01/15/2025 DD 05/19/14	121000	107.47	126,729.67	130,032.65		
FIRSTENERGY TRANSMISSION 144A	Corporate Debt	4.550% 04/01/2049 DD 03/28/19	260000	114.64	267,497.02	298,071.80		
FISERV INC	Corporate Debt	3.850% 06/01/2025 DD 05/22/15	65000	106.71	63,959.35	69,360.85		
FISERV INC	Corporate Debt	3.800% 10/01/2023 DD 09/25/18	97000	105.64	96,955.38	102,465.95		
FISERV INC	Corporate Debt	4.200% 10/01/2028 DD 09/25/18	253000	110.93	249,104.44	280,640.25		
FISERV INC FISERV INC	Corporate Debt Corporate Debt	2.750% 07/01/2024 DD 06/24/19 3.200% 07/01/2026 DD 06/24/19	412000 295000	101.77 103.57	418,530.10 298,778.25	419,280.04 305,516.75		
FISERV INC	Corporate Debt	3.500% 07/01/2029 DD 06/24/19	429000	105.37	447,539.73	450,913.32		
FLAGSTAR MORTGAG 1INV A11 144A	Corporate Debt	VAR RT 10/25/2049 DD 10/25/19	986487.08	99.82	984,406.38	984,721.27		
FLORIDA POWER & LIGHT CO	Corporate Debt	5.690% 03/01/2040 DD 02/09/10	31000	135.94	39,426.47	42,141.09		
FLORIDA POWER & LIGHT CO	Corporate Debt	4.050% 06/01/2042 DD 05/15/12	108000	113.74	117,176.49	122,835.96		
FLORIDA POWER & LIGHT CO	Corporate Debt	3.800% 12/15/2042 DD 12/20/12	43000	109.08	44,941.45	46,903.54		
FLORIDA POWER & LIGHT CO	Corporate Debt	3.250% 06/01/2024 DD 05/15/14	22000	104.75	22,884.32	23,045.66		
FLORIDA POWER & LIGHT CO	Corporate Debt	3.700% 12/01/2047 DD 11/16/17	112000	109.21	110,993.93	122,316.32		
FLORIDA POWER & LIGHT CO FLORIDA POWER & LIGHT CO	Corporate Debt Corporate Debt	3.950% 03/01/2048 DD 02/28/18 VAR RT 05/06/2022 DD 05/07/19	130000 1470000	114.12 100.00	144,577.00 1,470,000.00	148,361.20 1,470,044.10		
FLORIDA POWER & LIGHT CO	Corporate Debt	3.150% 10/01/2049 DD 09/13/19	55000	100.00	54,649.65	55,633.60		
DUKE ENERGY FLORIDA LLC	Corporate Debt	6.400% 06/15/2038 DD 06/18/08	155000	144.30	185,701.54	223,666.55		
FORD CREDIT FLOORPLAN MAST 2 A	Corporate Debt	3.060% 04/15/2026 DD 04/09/19	1600000	103.27	1,599,967.52	1,652,352.00		
FORD CREDIT FLOORPLAN MAST 4 A	Corporate Debt	2.440% 09/15/2026 DD 09/20/19	1550000	100.26	1,549,816.02	1,554,045.50		
FORD MOTOR CREDIT CO LLC	Corporate Debt	3.157% 08/04/2020 DD 08/04/15	200000	100.40	198,062.00	200,794.00		
FORD MOTOR CREDIT CO LLC	Corporate Debt	4.389% 01/08/2026 DD 01/08/16	870000	101.64	870,015.60	884,259.30		
FORD MOTOR CREDIT CO LLC FORD MOTOR CREDIT CO LLC	Corporate Debt Corporate Debt	5.085% 01/07/2021 DD 01/07/19 5.113% 05/03/2029 DD 05/03/19	790000 200000	102.39 103.06	789,976.84 202,200.00	808,896.80 206,120.00		
ALLERGAN SALES LLC 144A	Corporate Debt	4.875% 02/15/2021 DD 01/31/14	11000	103.00	11,332.42	11,320.87		
FOX CORP 144A	Corporate Debt	4.030% 01/25/2024 DD 01/25/19	80000	102.92	80,000.00	85,252.80		
FOX CORP 144A	Corporate Debt	5.476% 01/25/2039 DD 01/25/19	90000	122.36	100,334.70	110,123.10		
SEASONED CREDIT RISK TRAN 2 MA	Corporate Debt	3.500% 08/25/2058 DD 04/01/19	866405.41	103.93	879,681.16	900,489.80		
GE CAPITAL INTERNATIONAL FUNDI	Corporate Debt	4.418% 11/15/2035 DD 05/15/16	681000	106.97	702,582.16	728,486.13		
GENERAL ELECTRIC CO	Corporate Debt	6.150% 08/07/2037 DD 08/07/07	5000	124.36	5,610.64	6,217.90		
GENERAL ELECTRIC CO	Corporate Debt	5.550% 05/04/2020 DD 05/04/07	195000	101.07	205,549.50	197,094.30		
GENERAL DYNAMICS CORP	Corporate Debt Corporate Debt	3.750% 05/15/2028 DD 05/11/18 3.048% 11/10/2052 DD 11/01/19	115000 808000	110.11 102.74	117,677.14 832,234.34	126,626.50 830,114.96		
GS MORTGAGE SECURITIES GSA1 A4 GS MORTGAGE SECURITIES GS3 A4	Corporate Debt	3.048% 11/10/2052 DD 11/01/19 2.850% 10/10/2049 DD 09/01/16	808000 480000	102.74	832,234.34 494,369.62	490,200.00		
OS MONTOROL OLOUNTILO GOS A4	Sorporate Dent	2.000 /0 10/10/2048 DD 08/01/10	+00000	102.13	-3 -1 ,503.02	430,200.00		

Diackitock Asset Management	Description of i	investment including maturity date, rate of i	nterest, collateral	, par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
COAA HOME FOURTY TRUCT 2.5.2A4	Corporate Debt	VAP DT 03/35/3036 DD 03/30/06	67024.05	E0 64	66 161 04	24 404 25
GSAA HOME EQUITY TRUST 2 5 2A1 GLP CAPITAL LP / GLP FINANCING	Corporate Debt Corporate Debt	VAR RT 03/25/2036 DD 03/30/06 4.000% 01/15/2030 DD 08/29/19	67934.85 282000	50.64 102.07	66,161.84 281,297.82	34,404.25 287,837.40
GLP CAPITAL LP / GLP FINANCING GLP CAPITAL LP / GLP FINANCING	Corporate Debt	5.750% 06/01/2028 DD 05/21/18	5000	113.54	5,486.55	5,677.00
GLP CAPITAL LP / GLP FINANCING	Corporate Debt	5.250% 06/01/2025 DD 05/21/18	333000	109.76	341,764.58	365,500.80
GLP CAPITAL LP / GLP FINANCING	Corporate Debt	5.375% 04/15/2026 DD 04/28/16	81000	110.54	89,106.19	89,537.40
GNMA POOL #0679118	Gov't Agency	6.500% 11/15/2037 DD 11/01/07	51143.116	110.31	58,095.37	56,416.99
GNMA POOL #0676896	Gov't Agency	6.500% 01/15/2038 DD 01/01/08	156408.335	116.05	177,670.11	181,507.18
GNMA POOL #0671127	Gov't Agency	6.500% 09/15/2037 DD 09/01/07	4536.161	115.06	5,152.76	5,219.49
GNMA POOL #0664543	Gov't Agency	6.500% 01/15/2038 DD 01/01/08	2871.343	117.42	3,261.68	3,371.53
GNMA POOL #0651862	Gov't Agency	6.500% 06/15/2036 DD 06/01/06	350.52	114.89	398.17	402.69
GNMA POOL #0615516	Gov't Agency	4.500% 09/15/2033 DD 09/01/03	53176.524	107.50	58,959.45	57,165.83
GNMA POOL #0783289	Gov't Agency	4.500% 04/15/2041 DD 04/01/11	22834.93	108.81	25,207.62	24,846.92
GNMA POOL #0782958	Gov't Agency	5.000% 05/15/2040 DD 05/01/10	140083.298	111.23	155,361.11	155,813.25
GNMA II POOL #0783591	Gov't Agency	4.500% 07/20/2041 DD 06/01/12	265817.487	108.03	288,578.10	287,162.63
GNMA II POOL #0783590	Gov't Agency	4.500% 06/20/2041 DD 06/01/12	254103.996	108.03	276,854.25	274,498.38
GNMA II POOL #0783584	Gov't Agency	4.500% 07/20/2041 DD 06/01/12	152860.832	108.03	166,510.84	165,135.56
GNMA POOL #0783571	Gov't Agency	5.000% 12/15/2033 DD 05/01/12	118011.65	110.69	131,103.56	130,630.64
GNMA POOL #0782557	Gov't Agency	5.000% 01/15/2039 DD 02/01/09	434724.4	110.74	481,253.50	481,392.06
GNMA POOL #0782415	Gov't Agency	6.500% 10/15/2038 DD 10/01/08	17405.004	114.57	19,611.24	19,940.56
GNMA POOL #0782696	Gov't Agency	5.000% 06/15/2039 DD 07/01/09	43372.748	111.34	48,292.83	48,289.48
GNMA POOL #0782619	Gov't Agency	5.000% 04/15/2039 DD 04/01/09	290354.39	111.35	316,032.62	323,300.90
GNMA POOL #0782573	Gov't Agency	6.500% 12/15/2038 DD 02/01/09	109125.63	116.41	122,958.17	127,033.15
GNMA POOL #0759138	Gov't Agency	4.000% 01/15/2041 DD 01/01/11	140910.386	106.47	150,487.92	150,028.70
GNMA POOL #0783610	Gov't Agency	4.500% 11/15/2041 DD 07/01/12	329898.98	108.83	363,146.57	359,035.66
GNMA POOL #0783609	Gov't Agency	4.500% 10/15/2040 DD 07/01/12	485028.55	108.79	534,819.76	527,648.01
GNMA POOL #0784439	Gov't Agency	3.000% 02/15/2045 DD 02/01/18	178919.255	102.79	176,277.40	183,902.16
GNMA POOL #0553461	Gov't Agency	3.500% 01/15/2042 DD 01/01/12	75013.617	105.22	78,436.10	78,927.08
GNMA POOL #0745793	Gov't Agency	4.500% 07/15/2040 DD 07/01/10	185683.334	108.76	205,267.15	201,943.62
GNMA POOL #07333007	Gov't Agency	4.500% 07/15/2040 DD 07/01/10 4.500% 05/15/2040 DD 05/01/10	108113.899	108.77	119,533.44	117,599.81
GNMA POOL #0732087 GNMA POOL #0728627	Gov't Agency Gov't Agency		8621.218 70892.048	108.51 108.84	9,517.02 78,258.16	9,354.54 77,156.78
	• .	4.500% 01/15/2040 DD 01/01/10				
GNMA II POOL #0005116 GNMA II POOL #0005083	Gov't Agency Gov't Agency	5.000% 07/20/2041 DD 07/01/11 5.000% 06/20/2041 DD 06/01/11	96010.457 181589.128	110.28 110.32	105,386.49 199,322.45	105,884.17 200,330.94
GNMA II POOL #0005085 GNMA II POOL #0005056	Gov't Agency	5.000% 00/20/2041 DD 00/01/11 5.000% 05/20/2041 DD 05/01/11	10591.153	110.32	11,625.46	11,682.47
GNMA II POOL #0005050 GNMA II POOL #0005018	Gov't Agency	5.000% 03/20/2041 DD 03/01/11 5.000% 04/20/2041 DD 04/01/11	69379.98	110.30	76,155.35	76,531.67
GNMA II POOL #0004922	Gov't Agency	4.000% 01/20/2041 DD 01/01/11	217322.166	106.08	231,784.13	230,537.53
GNMA II POOL #0004945	Gov't Agency	4.000% 02/20/2041 DD 02/01/11	4589.213	106.10	4,891.09	4,868.93
GNMA II POOL #0004853	Gov't Agency	4.000% 11/20/2040 DD 11/01/10	110165.568	106.05	119,116.50	116,834.99
GNMA II POOL #0004882	Gov't Agency	4.000% 12/20/2040 DD 12/01/10	249299.384	106.06	266,084.41	264,414.41
GNMA II POOL #0004833	Gov't Agency	4.000% 10/20/2040 DD 10/01/10	137262.426	106.05	145,688.36	145,568.18
GNMA II POOL #0004800	Gov't Agency	4.000% 09/20/2040 DD 09/01/10	10353.504	106.04	11,053.97	10,978.86
GNMA II POOL #0004771	Gov't Agency	4.500% 08/20/2040 DD 08/01/10	22541.12	108.00	24,534.59	24,344.86
GNMA II POOL #0004696	Gov't Agency	4.500% 05/20/2040 DD 05/01/10	623.929	108.00	679.11	673.87
GNMA II POOL #0004636	Gov't Agency	4.500% 02/20/2040 DD 02/01/10	9589.5	108.03	10,437.59	10,359.82
GNMA II POOL #0004617	Gov't Agency	4.500% 01/20/2040 DD 01/01/10	12074.725	108.01	13,142.58	13,042.03
GNMA II POOL #0004598	Gov't Agency	4.500% 12/20/2039 DD 12/01/09	9677.335	108.00	10,533.17	10,451.91
GNMA II POOL #0004559	Gov't Agency	5.000% 10/20/2039 DD 10/01/09	1024188.796	110.46	1,131,728.63	1,131,359.91
GNMA II POOL #0004292	Gov't Agency	6.500% 11/20/2038 DD 11/01/08	111186.207	117.11	125,223.45	130,213.50
GNMA II POOL #0004223	Gov't Agency	6.500% 08/20/2038 DD 08/01/08	197580.66	113.31	222,525.21	223,868.77
GNMA II POOL #0004060	Gov't Agency	6.000% 12/20/2037 DD 12/01/07	1106.97	114.06	1,135.87	1,262.57
GNMA II POOL #0004494	Gov't Agency	VAR RT 07/20/2039 DD 07/01/09	38248.348	105.98	40,758.39	40,534.45
GNMA II POOL #0004422	Gov't Agency	4.000% 04/20/2039 DD 04/01/09	6965.359	105.99	7,407.22	7,382.79
GNMA II POOL #0AI4167	Gov't Agency	4.000% 08/20/2044 DD 08/01/14	11901.3	105.62	12,708.35	12,569.68
GNMA II POOL #0A79507	Gov't Agency	4.000% 08/20/2044 DD 08/01/14	12294.62	107.07	13,166.77	13,163.85
GNMA POOL #0AZ8597	Gov't Agency	4.500% 04/15/2047 DD 04/01/17	27427.06	109.29	28,688.07	29,974.49
GNMA POOL #0AZ8596	Gov't Agency	4.500% 04/15/2047 DD 04/01/17	39175.711	109.43	40,976.86	42,870.76
GNMA II POOL #0AZ4345	Gov't Agency	4.500% 03/15/2047 DD 03/01/17	26131.041	109.29	27,332.45	28,557.31
GNMA II POOL #0AZ4345 GNMA II POOL #0AZ4344	Gov't Agency	3.500% 10/20/2046 DD 10/01/16	77817.285	104.50	82,869.36	81,319.06
GNMA II POOL #0AZ4344 GNMA II POOL #0AZ4343	Gov't Agency Gov't Agency	3.500% 10/20/2046 DD 10/01/16 3.500% 10/20/2046 DD 10/01/16	101060.36 36700.392	104.53 104.96	108,126.67 39,341.10	105,638.39 38,521.47
GNMA II POOL #0AZ4343 GNMA II POOL #0AZ4342	Gov't Agency	3.500% 10/20/2046 DD 10/01/16	46463.285	105.39	49,995.22	48,969.05
GNMA II POOL #0AX4341	Gov't Agency	3.500% 10/20/2046 DD 10/01/16	42828.884	105.89	46,285.29	45,350.22
GNMA II POOL #0AX4341 GNMA II POOL #0AQ0542	Gov't Agency	4.000% 10/20/2046 DD 10/01/16	13100.28	103.69	14,127.84	13,706.17
GNMA II POOL #0AJ4687	Gov't Agency	4.000% 08/20/2044 DD 08/01/14	16881.16	105.60	18,025.90	17,826.84
GNMA II POOL #0AJ2723	Gov't Agency	4.000% 08/20/2044 DD 08/01/14	11166.86	105.00	11,924.10	11,755.69
GNMA POOL #0AD2334	Gov't Agency	3.500% 04/15/2043 DD 04/01/13	126781.227	103.27	132,466.56	132,513.01
GNMA POOL #0BE4664	Gov't Agency	4.000% 12/15/2047 DD 12/01/17	159100.887	105.20	163,221.34	167,375.72
GNMA POOL #0BE1031	Gov't Agency	4.000% 10/15/2047 DD 11/01/17	143571.699	105.20	147,289.97	151,017.33
GNMA POOL #0BE1030	Gov't Agency	4.000% 11/15/2047 DD 11/01/17	56832.899	106.02	58,304.80	60,254.81
GNMA POOL #0BE0204	Gov't Agency	4.000% 01/15/2048 DD 02/01/18	125034.758	105.18	128,272.95	131,510.31
GNMA POOL #0BE0144	Gov't Agency	4.000% 01/15/2048 DD 01/01/18	49295.951	104.80	50,572.63	51,660.18
GNMA POOL #0BE0143	Gov't Agency	4.000% 01/15/2048 DD 01/01/18	175712.352	105.18	180,263.01	184,814.25
GNMA POOL #0BD3187	Gov't Agency	4.000% 10/15/2047 DD 10/01/17	157918.911	104.81	162,008.76	165,513.23

Diackitock Asset Management	Description of	of investment including maturity date, rate of	interest, collateral	, par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
GNMA II POOL #0BD0560	Gov't Agency	4 500% 00/20/2048 DD 00/04/48	155577 00	106.49	161 004 60	165 670 60
GNMA II POOL #0BD0300 GNMA POOL #0BC5919	Gov't Agency	4.500% 09/20/2048 DD 09/01/18 4.000% 09/15/2047 DD 09/01/17	155577.28 75795.05	100.49	161,824.68 77,758.02	165,672.69 79,412.75
GNMA POOL #0BB6967	Gov't Agency	4.000% 09/13/2047 DD 03/01/17 4.000% 06/15/2047 DD 07/01/17	42979.152	104.77	44,092.25	45,735.41
GNMA POOL #0BA7888	Gov't Agency	4.500% 05/15/2047 DD 05/01/17	21953.07	109.08	22,962.39	23,946.63
GNMA II POOL #0MA5818	Gov't Agency	4.500% 03/20/2049 DD 03/01/19	1358104.737	104.46	1,418,795.04	1,418,635.47
GNMA II POOL #0MA4901	Gov't Agency	4.000% 12/20/2047 DD 12/01/17	712708.2	104.41	748,232.25	744,167.14
GNMA II POOL #0MA4838	Gov't Agency	4.000% 11/20/2047 DD 11/01/17	1431716.633	104.41	1,503,078.76	1,494,841.02
GNMA II POOL #0MA4511	Gov't Agency	4.000% 06/20/2047 DD 06/01/17	1823126.025	104.60	1,914,875.56	1,906,953.36
GNMA II POOL #0MA4126	Gov't Agency	3.000% 11/20/2046 DD 12/01/16	110077.916	103.27	107,409.14	113,681.87
GNMA II POOL #0MA4068	Gov't Agency	3.000% 11/20/2046 DD 11/01/16	25208.852	103.23	24,625.88	26,021.84
GNMA II POOL #0MA3937	Gov't Agency	3.500% 09/20/2046 DD 09/01/16	2010919.745	104.01	2,002,155.69	2,091,457.08
GNMA II POOL #0MA3936	Gov't Agency	3.000% 08/20/2046 DD 09/01/16	1644756.858	103.30	1,612,861.58	1,699,033.83
GNMA II POOL #0MA3873	Gov't Agency	3.000% 08/20/2046 DD 08/01/16	3685029.024	103.25	3,593,162.33	3,804,718.77
GNMA II POOL #0MA3803	Gov't Agency	3.500% 07/20/2046 DD 07/01/16 3.000% 07/20/2046 DD 07/01/16	411033.858 744625.873	103.88 103.25	414,437.73	426,977.86
GNMA II POOL #0MA3802 GNMA II POOL #0MA3736	Gov't Agency Gov't Agency	3.500% 07/20/2046 DD 07/01/16 3.500% 06/20/2046 DD 06/01/16	2422273.098	103.25	730,859.52 2,438,124.10	768,796.43 2,519,672.70
GNMA II POOL #0MA3735	Gov't Agency	3.000% 06/20/2046 DD 06/01/16	393433.584	103.20	385,933.76	406,023.46
GNMA II POOL #0MA3663	Gov't Agency	3.500% 05/20/2046 DD 05/01/16	1130116.073	104.19	1,140,569.93	1,177,445.33
GNMA II POOL #0MA3662	Gov't Agency	3.000% 05/20/2046 DD 05/01/16	18736.52	103.21	18,350.06	19,337.96
GNMA II POOL #0MA3172	Gov't Agency	3.000% 10/20/2045 DD 10/01/15	151863.507	103.30	148,921.15	156,878.04
GNMA II POOL #0MA2960	Gov't Agency	3.000% 07/20/2045 DD 07/01/15	69520.953	103.30	68,087.09	71,816.53
GNMA II POOL #0MA2826	Gov't Agency	3.500% 05/20/2045 DD 05/01/15	1123253.16	104.43	1,128,129.30	1,173,024.51
GNMA II POOL #0MA2753	Gov't Agency	3.000% 04/20/2045 DD 04/01/15	431624.31	103.30	423,126.69	445,859.28
GNMA II POOL #0MA3597	Gov't Agency	3.500% 04/20/2046 DD 04/01/16	3597709.024	104.14	3,618,892.86	3,746,546.25
GNMA II POOL #0MA3596	Gov't Agency	3.000% 04/20/2046 DD 04/01/16	2457192.291	103.28	2,423,149.17	2,537,665.34
GNMA II POOL #0MA3521	Gov't Agency	3.500% 03/20/2046 DD 03/01/16	6360129.376	104.22	6,343,708.38	6,628,399.63
GNMA II POOL #0MA1158	Gov't Agency	4.000% 07/20/2043 DD 07/01/13	31238.169	106.15	33,317.47	33,158.07
GNMA II POOL #0MA1012	Gov't Agency	3.500% 05/20/2043 DD 05/01/13	74126.982	105.26	75,088.33	78,022.35
GNMA II POOL #0MA0934	Gov't Agency	3.500% 04/20/2043 DD 04/01/13 3.500% 02/20/2044 DD 02/01/14	255417.962 857926.867	105.57 104.59	259,704.86 876,023.76	269,652.41 897,305.71
GNMA II POOL #0MA1677 GNMA II POOL #0MA0023	Gov't Agency Gov't Agency	4.000% 04/20/2042 DD 04/01/12	137829.369	104.59	146,443.73	145,961.30
GNMA POOL #0762838	Gov't Agency	4.000% 04/20/2042 DD 04/01/12 4.000% 03/15/2041 DD 03/01/11	94086.067	106.46	100,422.19	100,166.85
FNMA POOL #0AE8407	Gov't Agency	4.000% 11/01/2040 DD 10/01/10	46928.284	107.25	50,154.61	50,331.99
FNMA POOL #0AE7535	Gov't Agency	4.000% 10/01/2040 DD 10/01/10	13284.625	107.27	14,139.83	14,250.42
FNMA POOL #0AE0216	Gov't Agency	4.000% 08/01/2040 DD 07/01/10	255717.778	107.25	274,327.24	274,262.43
FNMA POOL #0AE0113	Gov't Agency	4.000% 07/01/2040 DD 06/01/10	143296.952	107.20	153,725.15	153,617.20
FNMA POOL #0AE0028	Gov't Agency	6.000% 10/01/2039 DD 05/01/10	425589.91	114.58	460,202.34	487,653.69
FNMA POOL #0AE0823	Gov't Agency	6.000% 09/01/2040 DD 01/01/11	36861.334	114.68	40,702.98	42,271.84
FNMA POOL #0AD9136	Gov't Agency	4.000% 08/01/2040 DD 07/01/10	3577.648	107.22	3,820.27	3,836.06
FNMA POOL #0AD7127	Gov't Agency	4.500% 07/01/2040 DD 07/01/10	65331.495	106.65	70,843.83	69,675.39
FNMA POOL #0AD4038	Gov't Agency	4.500% 04/01/2040 DD 04/01/10	41301.545	108.75	45,367.18	44,913.37
FNMA POOL #0MA3831	Gov't Agency	3.000% 10/01/2039 DD 10/01/19	596849.069	102.39	608,552.91	611,083.92
FNMA POOL #0MA2845	Gov't Agency	2.000% 12/01/2031 DD 11/01/16	45625.308	99.40	43,415.32	45,349.73
FNMA POOL #0MA2774	Gov't Agency	2.000% 10/01/2031 DD 09/01/16	34558.01	99.40	32,884.11	34,349.28
FNMA POOL #0MA2414 FNMA POOL #0MA1440	Gov't Agency Gov't Agency	3.500% 10/01/2045 DD 09/01/15 3.500% 05/01/2043 DD 04/01/13	128869.43 11115.299	104.94 105.37	128,849.30 11,440.10	135,239.45 11,712.30
FNMA POOL #0MA1440	Gov't Agency	4.000% 10/01/2041 DD 10/01/11	38659.95	105.57	41,160.79	41,421.04
FNMA POOL #0A09312	Gov't Agency	3.000% 07/01/2041 DD 06/01/11	2130772.523	107.14	2,142,425.18	2,198,850.71
FNMA POOL #0AB9662	Gov't Agency	3.000% 06/01/2043 DD 05/01/13	385665.098	103.47	387,774.23	399,047.68
FNMA POOL #0AB9567	Gov't Agency	3.500% 06/01/2043 DD 05/01/13	41036.351	105.81	43,463.26	43,418.51
FNMA POOL #0AB9564	Gov't Agency	3.000% 06/01/2043 DD 05/01/13	26612.203	103.47	26,757.72	27,536.44
FNMA POOL #0AB9462	Gov't Agency	3.000% 05/01/2043 DD 05/01/13	348782.234	103.47	350,689.67	360,895.44
FNMA POOL #0AB9255	Gov't Agency	3.500% 05/01/2043 DD 04/01/13	26986.42	105.81	27,947.80	28,552.98
FNMA POOL #0AB9173	Gov't Agency	3.000% 05/01/2043 DD 04/01/13	516348.87	103.20	537,728.94	532,846.22
FNMA POOL #0AB9033	Gov't Agency	3.000% 04/01/2043 DD 03/01/13	96875.7	103.07	100,319.35	99,850.75
FNMA POOL #0AB9016	Gov't Agency	3.000% 04/01/2043 DD 03/01/13	712673.17	103.06	738,006.47	734,480.97
FNMA POOL #0AB8830	Gov't Agency	3.000% 03/01/2043 DD 03/01/13	263462.33	103.07	273,115.76	271,553.26
FNMA POOL #0AB8712	Gov't Agency	3.000% 03/01/2043 DD 02/01/13	102008.235	103.07	105,745.84	105,140.91
FNMA POOL #0AB8558	Gov't Agency	3.000% 02/01/2043 DD 02/01/13	213340.174	103.20	208,056.65	220,156.39
FNMA POOL #0AB8034	Gov't Agency Gov't Agency	2.500% 02/01/2028 DD 01/01/13	7942.508	101.34	7,827.09	8,048.94
FNMA POOL #0AB8924 FNMA POOL #0AB8923	Gov't Agency	3.000% 04/01/2043 DD 03/01/13 3.000% 04/01/2043 DD 03/01/13	237964.955 275346.12	103.01	246,721.32 285,327.41	245,137.22 283,576.22
COMMIT TO PUR FNMA SF MTG	Gov't Agency	2.500% 01/01/2050 DD 01/01/20	1600000	102.99 98.88	1,579,818.36	1,582,064.00
FNMA POOL #0AB8870	Gov't Agency	2.500% 04/01/2030 DD 01/01/20 2.500% 04/01/2028 DD 03/01/13	13653.669	101.67	13,431.79	13,881.82
FNMA POOL #0AB7762	Gov't Agency	3.000% 02/01/2043 DD 01/01/13	210172.026	101.07	204,967.00	216,884.92
FNMA POOL #0AB7755	Gov't Agency	3.000% 01/01/2043 DD 01/01/13	360481.089	103.13	351,300.08	371,551.46
FNMA POOL #0AB7565	Gov't Agency	3.000% 01/01/2043 DD 12/01/12	234105.532	103.19	235,385.79	241,582.86
FNMA POOL #0AB7425	Gov't Agency	3.000% 12/01/2042 DD 12/01/12	187452.586	103.05	182,751.64	193,166.14
FNMA POOL #0AB7271	Gov't Agency	3.000% 12/01/2042 DD 11/01/12	227886.324	103.07	222,171.38	234,882.43
FNMA POOL #0AB6512	Gov't Agency	3.500% 10/01/2042 DD 09/01/12	123331.626	105.50	127,176.11	130,112.40
COMMIT TO PUR FNMA SF MTG	Gov't Agency	4.000% 11/01/2034 DD 11/01/19	574000	104.24	598,484.69	598,314.64
FNMA POOL #0AB5919	Gov't Agency	3.000% 08/01/2042 DD 07/01/12	729005.748	103.19	749,594.48	752,290.19
COMMIT TO PUR FNMA SF MTG	Gov't Agency	4.000% 12/01/2034 DD 12/01/19	574000	104.23	597,677.50	598,274.46

Description of investment including maturity date, rate of interest, collateral, par or							
Idontity	of issue, borrower, lessor or similar party	<u>Description o</u>	Security description	Shares/Par	<u>, par or</u> Price	Cost	Current Value
identity	(b)		(c)	Shares/Pai	Price	Cost (d)	(e)
	(5)		(6)			(4)	(0)
FNMA	POOL #0AB6194	Gov't Agency	2.500% 09/01/2027 DD 08/01/12	27870.844	101.35	27,435.36	28,247.10
COMMI	T TO PUR FNMA SF MTG	Gov't Agency	4.000% 02/01/2050 DD 02/01/20	7320000	104.05	7,610,066.02	7,616,533.20
FNMA	POOL #0AB4530	Gov't Agency	4.000% 02/01/2042 DD 01/01/12	128565.395	107.20	136,881.99	137,815.68
FNMA	POOL #0AB4307	Gov't Agency	4.000% 01/01/2042 DD 12/01/11	340594.405	107.14	361,615.48	364,909.44
COMMI	T TO PUR FNMA SF MTG	Gov't Agency	4.500% 02/01/2050 DD 02/01/20	1920000	105.34	2,019,565.63	2,022,604.80
COMMI	T TO PUR FNMA SF MTG	Gov't Agency	5.000% 01/01/2050 DD 01/01/20	3743000	106.91	4,002,530.01	4,001,491.58
FNMA	POOL #0AB4054	Gov't Agency	4.000% 12/01/2041 DD 11/01/11	119173.151	108.93	131,611.82	129,809.35
FNMA	POOL #0AB3314	Gov't Agency	4.500% 07/01/2041 DD 06/01/11	30879.843	108.59	33,572.18	33,532.42
FNMA	POOL #0AB1614	Gov't Agency	4.000% 10/01/2040 DD 09/01/10	671756.511	107.26	733,106.76	720,519.32
FNMA	POOL #0AB1226	Gov't Agency	4.500% 07/01/2040 DD 06/01/10	57006.964	108.57	62,012.93	61,894.17
FNMA	POOL #0AB0686	Gov't Agency	4.000% 01/01/2036 DD 06/01/10	168781.648	105.91	181,545.74	178,760.02
FNMA	POOL #0995158	Gov't Agency	4.500% 12/01/2020 DD 11/01/08	42869.41	103.24	44,122.00	44,256.66
FNMA	POOL #0973851	Gov't Agency	5.500% 04/01/2038 DD 04/01/08	73468.86	107.75	71,876.08	79,165.64
FNMA	POOL #0962622	Gov't Agency	5.500% 04/01/2038 DD 03/01/08	247280.04	112.19	241,919.09	277,413.59
FNMA	POOL #0930922	Gov't Agency	4.500% 04/01/2039 DD 04/01/09	74550.289	108.50	81,632.57	80,886.32
FNMA	POOL #0915939	Gov't Agency	5.500% 03/01/2022 DD 03/01/07	10941.017	101.84	11,545.77	11,141.78
FNMA	POOL #0890824	Gov't Agency	4.000% 03/01/2047 DD 11/01/17	621401.549	107.12	634,072.30	665,639.13
FNMA	POOL #0890629	Gov't Agency	4.000% 08/01/2044 DD 08/01/14	240174.847	109.74	257,033.98	263,565.48
FNMA	POOL #0889983	Gov't Agency	6.000% 10/01/2038 DD 10/01/08	54329.244	114.67	59,991.37	62,298.80
FNMA	POOL #0889974	Gov't Agency	5.000% 09/01/2035 DD 10/01/08	26860.294	110.21	29,653.34	29,603.00
FNMA	POOL #0889745	Gov't Agency	5.500% 06/01/2036 DD 06/01/08	29446.49	112.46	29,957.21	33,116.41
FNMA	POOL #0889529	Gov't Agency	6.000% 03/01/2038 DD 05/01/08	35690.866	114.67	39,884.54	40,928.14
FNMA	POOL #0889466	Gov't Agency	6.000% 05/01/2038 DD 05/01/08	115982.832	114.68	129,610.82	133,004.47
FNMA	POOL #0888635	Gov't Agency	5.500% 09/01/2036 DD 08/01/07	236452.73	112.55	230,569.11	266,134.64
FNMA	POOL #0888023	Gov't Agency	5.500% 06/01/2036 DD 11/01/06	108659.35	111.57	110,543.94	121,231.24
FNMA	POOL #0CA4023	Gov't Agency	3.500% 08/01/2049 DD 07/01/19	172816.488	106.43	182,375.40	183,930.32
FNMA	POOL #0CA3972	Gov't Agency	4.000% 08/01/2049 DD 07/01/19	58665.228	108.14	63,000.95	63,440.58
FNMA	POOL #0CA3944	Gov't Agency	4.000% 08/01/2049 DD 07/01/19	1581997.674	106.64	1,664,310.98	1,687,073.96
FNMA	POOL #0CA2557	Gov't Agency	4.000% 11/01/2033 DD 10/01/18	832144.49	104.61	848,527.31	870,522.99
FNMA	POOL #0CA2527	Gov't Agency	4.000% 10/01/2033 DD 10/01/18	120557.77	106.48	123,713.00	128,374.74
FNMA	POOL #0CA240C	Gov't Agency	4.000% 10/01/2033 DD 10/01/18	119672.33	105.94	122,757.63	126,777.28
FNMA	POOL #0CA2406	Gov't Agency	4.000% 10/01/2033 DD 09/01/18	169781.8	105.51	174,291.63	179,131.68
FNMA	POOL #0CA4540	Gov't Agency	4.000% 10/01/2033 DD 09/01/18	228345.51	106.47	234,749.90	243,124.03
FNMA	POOL #0CA1549	Gov't Agency	4.000% 04/01/2048 DD 03/01/18	184847.943 1418448.73	108.93	191,628.12	201,349.32
FNMA FNMA	POOL #0CA1545 POOL #0CA1541	Gov't Agency Gov't Agency	4.000% 04/01/2048 DD 03/01/18 4.000% 04/01/2048 DD 03/01/18	966704.975	106.12 107.00	1,460,835.94 998,198.41	1,505,215.24 1,034,393.66
FNMA	POOL #0CA1372		4.000% 03/01/2048 DD 03/01/18 4.000% 03/01/2048 DD 02/01/18	462455.474	107.00	480,122.72	503,738.87
FNMA	POOL #0CA1372 POOL #0CA1255	Gov't Agency Gov't Agency	4.000% 03/01/2048 DD 02/01/18 4.000% 02/01/2048 DD 02/01/18	504058.529	105.93	516,561.53	533,964.32
FNMA	POOL #0CA1299	Gov't Agency	4.000% 02/01/2048 DD 02/01/18 4.000% 02/01/2048 DD 01/01/18	288811.158	105.93	297,272.41	306,474.85
FNMA	POOL #0CA1199 POOL #0CA1058	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	417739.87	106.12	432,980.85	446,806.21
FNMA	POOL #0CA1939	Gov't Agency	3.500% 01/01/2048 DD 12/01/17	383816.736	105.99	394,161.79	406,818.87
FNMA	POOL #0CA1704	Gov't Agency	4.500% 05/01/2048 DD 04/01/18	2176598.758	108.68	2,282,027.75	2,365,418.70
FNMA	POOL #0CA0689	Gov't Agency	3.500% 11/01/2047 DD 10/01/17	195977.68	107.11	202,622.54	209,915.61
FNMA	POOL #0CA0681	Gov't Agency	3.500% 11/01/2047 DD 10/01/17	30592.036	106.50	31,419.00	32,581.74
FNMA	POOL #0BM5002	Gov't Agency	3.500% 12/01/2048 DD 11/01/18	2099223.95	107.17	2,070,359.63	2,249,696.32
FNMA	POOL #0BM3846	Gov't Agency	4.500% 04/01/2048 DD 04/01/18	98767.392	111.32	103,929.54	109,944.90
FNMA	POOL #0BM3793	Gov't Agency	2.500% 02/01/2033 DD 04/01/18	524856.555	101.34	511,079.07	531,905.38
FNMA	POOL #0BM3792	Gov't Agency	3.500% 02/01/2047 DD 04/01/18	292081.571	105.22	290,575.53	307,328.23
FNMA	POOL #0BM3763	Gov't Agency	4.000% 04/01/2048 DD 03/01/18	52101.755	108.13	53,797.11	56,339.19
FNMA	POOL #0BM3762	Gov't Agency	4.000% 04/01/2048 DD 03/01/18	49316.11	108.93	51,013.28	53,718.56
FNMA	POOL #0BM3784	Gov't Agency	5.000% 06/01/2045 DD 04/01/18	276457.493	109.05	295,852.72	301,482.43
FNMA	POOL #0BM3403	Gov't Agency	2.500% 02/01/2030 DD 01/01/18	14217.284	101.38	13,964.03	14,412.77
FNMA	POOL #0BM3327	Gov't Agency	3.500% 12/01/2047 DD 12/01/17	15130.762	106.38	15,535.00	16,096.10
FNMA	POOL #0BM3326	Gov't Agency	3.500% 12/01/2047 DD 12/01/17	206946.061	107.04	212,928.08	221,517.13
FNMA	POOL #0BM3282	Gov't Agency	3.500% 12/01/2047 DD 12/01/17	230653.983	107.18	238,835.00	247,224.17
FNMA	POOL #0BM3261	Gov't Agency	4.000% 12/01/2047 DD 12/01/17	162404.758	109.47	167,682.92	177,782.86
FNMA	POOL #0BM3240	Gov't Agency	3.000% 09/01/2032 DD 12/01/17	128071.375	103.58	129,472.16	132,649.93
FNMA	POOL #0BM3061	Gov't Agency	2.000% 03/01/2032 DD 10/01/17	283777.635	99.40	268,524.58	282,063.62
FNMA	POOL #0BM3054	Gov't Agency	2.000% 11/01/2031 DD 10/01/17	201843.203	99.40	194,021.77	200,624.07
FNMA	POOL #0BM3053	Gov't Agency	4.500% 07/01/2046 DD 10/01/17	236668.631	111.45	258,338.58	263,764.82
FNMA	POOL #0BM3052	Gov't Agency	4.500% 10/01/2047 DD 10/01/17	157144.984	110.84	171,509.01	174,181.07
FNMA	POOL #0BM3552	Gov't Agency	2.500% 08/01/2030 DD 02/01/18	42767.604	101.45	42,126.10	43,387.73
FNMA	POOL #0BM3503	Gov't Agency	3.500% 04/01/2032 DD 02/01/18	329738.138	105.21	336,229.85	346,927.39
FNMA	POOL #0BM1938	Gov't Agency	3.500% 11/01/2046 DD 10/01/17	136809.469	106.63	141,319.92	145,878.57
FNMA	POOL #0BM1937	Gov't Agency	3.500% 05/01/2047 DD 10/01/17	49624.637	107.18	51,276.23	53,189.17
FNMA	POOL #0BM1952	Gov't Agency	3.500% 10/01/2047 DD 10/01/17	77494.155	106.51	80,593.91	82,535.92
FNMA	POOL #0BM1902	Gov't Agency	3.500% 06/01/2047 DD 10/01/17	175538.842	106.37	180,722.73	186,713.64
FNMA	POOL #0BM1920	Gov't Agency	4.500% 07/01/2046 DD 10/01/17	359182.012	110.84	389,768.62	398,102.97
FNMA	POOL #0BM1822	Gov't Agency	3.500% 09/01/2047 DD 09/01/17	83807.034	106.63	86,465.27	89,363.44
FNMA	POOL #0BM1619	Gov't Agency	4.000% 08/01/2047 DD 07/01/17	247275.592	107.07	262,401.91	264,757.98
FNMA	POOL #0BM1595	Gov't Agency	2.500% 03/01/2031 DD 07/01/17	28580.343	101.28	28,173.95	28,944.74
FNMA	POOL #0BM1602	Gov't Agency	3.500% 05/01/2032 DD 07/01/17	233217.057	104.86	237,808.51	244,556.07
FNMA	POOL #0BM1547	Gov't Agency	4.000% 07/01/2047 DD 07/01/17	254253.627	105.21	260,192.83	267,500.24

Diabilitotic Piccot Management			Description of investment including maturity date, rate of interest, collateral, par or					
<u>lc</u>)	dentity	of issue, borrower, lessor or similar party (b)		Security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value (e)
, _								
	NMA NMA	POOL #0BM1571 POOL #0BM1502	Gov't Agency Gov't Agency	3.500% 07/01/2047 DD 07/01/17 4.000% 10/01/2043 DD 07/01/17	121112.239	106.46	124,802.39	128,938.51 433,054.09
	NMA	POOL #0BM1174	Gov't Agency	3.500% 05/01/2043 DD 07/01/17	404443.736 231307.095	107.07 105.80	428,141.61 240,342.52	244,715.97
	NMA	POOL #0BM1124	Gov't Agency	3.500% 11/01/2045 DD 04/01/17	452715.401	106.63	467,640.87	482,721.38
	NMA	POOL #0BM1155	Gov't Agency	4.000% 03/01/2047 DD 04/01/17	840187.267	107.46	895,127.63	902,840.03
	NMA	POOL #0BM1100	Gov't Agency	3.500% 02/01/2045 DD 03/01/17	143369.222	105.39	148,700.76	151,091.09
	NMA	POOL #0BM1791	Gov't Agency	3.000% 06/01/2032 DD 09/01/17	459354.19	103.56	471,627.55	475,716.39
	NMA	POOL #0BM1756	Gov't Agency	4.500% 12/01/2045 DD 09/01/17	134847.682	107.77	145,298.38	145,324.00
	NMA NMA	POOL #0BK7642 POOL #0BK4689	Gov't Agency Gov't Agency	4.000% 09/01/2033 DD 09/01/18 4.500% 07/01/2048 DD 07/01/18	44127.88 59197.059	105.68 111.32	45,343.15 62,536.15	46,633.02 65,896.39
	NMA	POOL #0BK4471	Gov't Agency	4.500% 07/01/2048 DD 07/01/18	7842.869	108.68	8,166.38	8,523.32
	NMA	POOL #0BJ9058	Gov't Agency	4.000% 02/01/2048 DD 01/01/18	35716.553	106.74	36,255.09	38,125.28
F	NMA	POOL #0BJ9057	Gov't Agency	4.000% 02/01/2048 DD 01/01/18	33870.465	106.37	34,349.41	36,028.01
	NMA	POOL #0BJ8650	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	15057.69	106.24	15,580.56	15,997.89
	NMA	POOL #0BJ8120	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	39654.23	107.03	41,093.22	42,441.53
	NMA	POOL #0BJ8126	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	23199.99	105.86	23,976.64	24,558.58
	NMA NMA	POOL #0BJ5879 POOL #0BJ2096	Gov't Agency Gov't Agency	3.500% 01/01/2048 DD 01/01/18 3.500% 01/01/2033 DD 01/01/18	78100.31 32741.998	106.43 104.86	80,812.44 33,361.03	83,122.94 34,333.59
	NMA	POOL #0BJ2054	Gov't Agency	3.500% 11/01/2032 DD 11/01/17	48441.899	104.86	49,357.76	50,797.63
	NMA	POOL #0BH7067	Gov't Agency	4.500% 12/01/2047 DD 12/01/17	194184.83	107.61	210,311.27	208,970.06
F	NMA	POOL #0BH7060	Gov't Agency	3.500% 12/01/2047 DD 12/01/17	1036927.658	105.60	1,063,701.46	1,095,026.71
	NMA	POOL #0BH3401	Gov't Agency	4.000% 07/01/2047 DD 07/01/17	156929.857	106.24	159,982.63	166,720.71
	NMA	POOL #0BH0398	Gov't Agency	4.000% 05/01/2047 DD 04/01/17	190837.448	106.86	194,549.82	203,919.36
	NMA	POOL #0BE4913 POOL #0BE3188	Gov't Agency	3.500% 01/01/2047 DD 01/01/17	36017.681	105.24	37,172.79	37,906.45
	NMA NMA	POOL #0BE3188 POOL #0BE1932	Gov't Agency Gov't Agency	3.500% 02/01/2047 DD 02/01/17 3.500% 11/01/2046 DD 11/01/16	73687.861 12681.041	106.63 105.11	75,196.16 13,145.68	78,572.63 13,328.92
	NMA	POOL #0BE1896	Gov't Agency	3.000% 12/01/2036 DD 11/01/16	111361.397	102.66	112,854.68	114,326.95
	NMA	POOL #0BE0547	Gov't Agency	3.500% 09/01/2046 DD 11/01/16	6419.471	105.08	6,654.69	6,745.26
F	NMA	POOL #0BD8531	Gov't Agency	3.500% 01/01/2047 DD 01/01/17	73105.775	105.80	75,613.06	77,343.72
	NMA	POOL #0BD8477	Gov't Agency	3.500% 11/01/2046 DD 11/01/16	30086.859	105.36	31,189.26	31,698.61
	NMA	POOL #0BD8962	Gov't Agency	3.000% 11/01/2046 DD 11/01/16	27320.91	102.77	28,162.95	28,076.88
	NMA NMA	POOL #0BD5056 POOL #0BD5049	Gov't Agency	3.000% 02/01/2047 DD 02/01/17 3.000% 02/01/2047 DD 02/01/17	27836.1 110447.63	103.19 102.94	27,627.33 109,558.89	28,724.35 113,699.21
	NMA	POOL #0BD3049 POOL #0BD2439	Gov't Agency Gov't Agency	4.000% 02/01/2047 DD 02/01/17 4.000% 01/01/2047 DD 01/01/17	121170.282	102.94	129,884.12	132,944.40
	NMA	POOL #0BC9084	Gov't Agency	3.500% 12/01/2046 DD 12/01/16	80090.042	106.63	83,293.64	85,402.41
	NMA	POOL #0BC9040	Gov't Agency	2.000% 11/01/2031 DD 11/01/16	54179.461	99.40	51,555.13	53,852.22
F	NMA	POOL #0BC9012	Gov't Agency	4.000% 11/01/2046 DD 11/01/16	82200.248	109.74	88,114.80	90,205.73
	NMA	POOL #0BC7299	Gov't Agency	3.500% 11/01/2046 DD 10/01/16	10239.924	105.36	10,615.14	10,788.48
	NMA	POOL #0BC5981	Gov't Agency	3.500% 04/01/2046 DD 04/01/16	86644.468	105.62	89,555.18	91,516.49
	NMA NMA	POOL #0BC2777 POOL #0BC2631	Gov't Agency Gov't Agency	2.500% 08/01/2031 DD 08/01/16 2.500% 11/01/2031 DD 10/01/16	553.078 35542.807	101.54 101.43	534.68 36,656.32	561.57 36,052.49
	NMA	POOL #0BC2629	Gov't Agency	2.500% 11/01/2031 DD 10/01/16 2.500% 11/01/2031 DD 10/01/16	17695.46	101.43	18,260.89	17,967.79
	NMA	POOL #0BC2628	Gov't Agency	2.500% 11/01/2031 DD 10/01/16	19038.448	101.67	19,611.07	19,356.77
	NMA	POOL #0BC1486	Gov't Agency	3.000% 08/01/2046 DD 08/01/16	957279.937	102.64	942,322.44	982,523.41
	NMA	POOL #0BC1450	Gov't Agency	3.000% 07/01/2046 DD 07/01/16	904747.658	102.64	890,610.98	928,605.85
	NMA	POOL #0BC1154	Gov't Agency	3.500% 06/01/2046 DD 06/01/16	31231.237	107.19	32,270.65	33,475.83
	NMA	POOL #0BA4781	Gov't Agency	4.000% 01/01/2046 DD 01/01/16	125957.44	106.93	134,676.05	134,690.07
	NMA NMA	POOL #0BA4737 POOL #0BA4736	Gov't Agency Gov't Agency	4.000% 12/01/2045 DD 12/01/15 4.000% 12/01/2045 DD 12/01/15	104687.42 94454.01	106.44 106.94	111,340.83 100,704.20	111,429.29 101,005.34
	NMA	POOL #0BA4730 POOL #0BA2924	Gov't Agency	4.000% 12/01/2045 DD 12/01/15 4.000% 12/01/2045 DD 11/01/15	50089.01	106.94	53,389.83	53,180.00
	NMA	POOL #0BA2905	Gov't Agency	4.000% 11/01/2045 DD 11/01/15	164870.59	106.44	176,662.71	175,488.26
	NMA	POOL #0BA2904	Gov't Agency	4.000% 11/01/2045 DD 11/01/15	114318.63	106.94	122,798.76	122,246.63
	NMA	POOL #0BA2879	Gov't Agency	4.000% 10/01/2045 DD 10/01/15	36899.68	106.56	39,559.06	39,320.30
	NMA	POOL #0BA2878	Gov't Agency	4.000% 10/01/2045 DD 10/01/15	32845.65	107.62	35,320.61	35,348.16
	NMA	POOL #0BA2877	Gov't Agency	4.000% 10/01/2045 DD 10/01/15	36367.86	106.94	39,210.50	38,889.97
	NMA NMA	POOL #0AZ9244 POOL #0AZ9243	Gov't Agency Gov't Agency	4.000% 10/01/2045 DD 10/01/15 4.000% 10/01/2045 DD 10/01/15	34687.26 33607.73	105.96 106.94	37,405.34 36,335.75	36,753.93 35,938.76
	NMA	POOL #0AZ9243 POOL #0AZ8597	Gov't Agency	3.000% 08/01/2030 DD 08/01/15	12016.755	100.54	12,529.35	12,446.95
	NMA	POOL #0AZ7833	Gov't Agency	3.000% 08/01/2030 DD 08/01/15	22691.244	103.58	23,659.17	23,503.36
	NMA	POOL #0851784	Gov't Agency	6.000% 12/01/2035 DD 02/01/06	14680.72	110.05	14,809.18	16,156.13
F	NMA	POOL #0843071	Gov't Agency	6.000% 09/01/2035 DD 09/01/05	11965.37	112.07	12,070.06	13,409.47
	NMA	POOL #0745412	Gov't Agency	5.500% 12/01/2035 DD 03/01/06	211494.09	112.56	208,148.17	238,051.40
	NMA	POOL #0745257	Gov't Agency	6.000% 01/01/2036 DD 01/01/06	1891.2	114.63	1,907.72	2,167.88
	NMA NMA	POOL #0743540 POOL #0740228	Gov't Agency Gov't Agency	5.500% 10/01/2033 DD 10/01/03 5.500% 09/01/2033 DD 09/01/03	53025.5	112.46 111.76	53,945.14 33,831.10	59,630.36 37,163.39
	NMA	POOL #0740228 POOL #0735227	Gov't Agency Gov't Agency	5.500% 09/01/2033 DD 09/01/03 5.500% 02/01/2035 DD 01/01/05	33254.34 128042.32	111.76	135,964.92	37,163.39 144,064.26
	NMA	POOL #0735227 POOL #0735226	Gov't Agency	5.000% 02/01/2035 DD 01/01/05	117728.663	110.21	130,163.76	129,753.47
	NMA	POOL #0725946	Gov't Agency	5.500% 11/01/2034 DD 10/01/04	35731.06	112.54	35,295.60	40,212.45
	NMA	POOL #0725424	Gov't Agency	5.500% 04/01/2034 DD 04/01/04	116737.15	112.50	120,225.55	131,331.63
	NMA	POOL #0712106	Gov't Agency	5.500% 04/01/2033 DD 05/01/03	239918.43	110.25	244,079.52	264,498.07
	NMA	POOL #0701941	Gov't Agency	5.500% 04/01/2033 DD 04/01/03	14623.97	107.53	14,877.64	15,725.74
	NMA	POOL #0699741	Gov't Agency	5.500% 07/01/2033 DD 07/01/03	78605.05	107.94	79,968.35	84,843.15
F	NMA	POOL #0694491	Gov't Agency	5.500% 03/01/2033 DD 03/01/03	18616.36	111.40	18,939.25	20,737.69

Diacktock Asset management		Description of investment including maturity date, rate of interest, collateral, par or					
Identity of issue, borrower, lessor or similar party (b)	<u>y</u>	Security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value (e)	
					. ,		
FNMA POOL #0AZ2222	Gov't Agency	3.000% 09/01/2030 DD 08/01/15	44257.323	103.25	45,903.16	45,696.57	
FNMA POOL #0AZ2297 FNMA POOL #0AZ2170	Gov't Agency Gov't Agency	3.000% 07/01/2030 DD 06/01/15 2.500% 07/01/2030 DD 07/01/15	13992.646 37876.985	103.13 101.54	14,512.98 38,314.95	14,430.76 38,458.78	
FNMA POOL #0AY9770	Gov't Agency	4.000% 05/01/2045 DD 05/01/15	61283.036	101.34	66,109.09	67,252.62	
FNMA POOL #0AY8218	Gov't Agency	4.000% 05/01/2045 DD 04/01/15	22748.33	106.44	24,426.03	24,213.09	
FNMA POOL #0AY3416	Gov't Agency	2.500% 04/01/2030 DD 04/01/15	83216.167	101.53	84,184.84	84,492.70	
FNMA POOL #0AY1866	Gov't Agency	4.000% 02/01/2045 DD 01/01/15	27238.651	109.74	29,456.07	29,892.24	
FNMA POOL #0AY2693	Gov't Agency	4.000% 02/01/2045 DD 01/01/15	49923.291	106.94	53,823.54	53,385.47	
FNMA POOL #0AY0299	Gov't Agency	4.000% 12/01/2044 DD 12/01/14	16054.374	109.37	17,361.33	17,557.87	
FNMA POOL #0AY0828	Gov't Agency	2.500% 05/01/2030 DD 04/01/15	39235.624	101.67	39,701.56	39,892.04	
FNMA POOL #0AX9701	Gov't Agency	3.000% 07/01/2030 DD 07/01/15	100394.077	103.49	104,409.81	103,894.82	
FNMA POOL #0AX9700 FNMA POOL #0AX9372	Gov't Agency Gov't Agency	3.000% 07/01/2030 DD 07/01/15 4.000% 12/01/2044 DD 12/01/14	24553.582 129305.575	102.67 108.82	25,558.78 139,468.19	25,208.67 140,710.33	
FNMA POOL #0AX8713	Gov't Agency	4.000% 01/01/2045 DD 01/01/15	198953.383	108.82	215,491.38	216,505.05	
FNMA POOL #0AX6255	Gov't Agency	4.000% 12/01/2044 DD 12/01/14	15708.058	109.74	16,986.78	17,238.02	
FNMA POOL #0AX3706	Gov't Agency	4.000% 09/01/2042 DD 12/01/14	45278.666	107.27	48,533.09	48,568.16	
FNMA POOL #0AX3298	Gov't Agency	3.000% 08/01/2030 DD 08/01/15	20895.429	103.58	21,786.76	21,642.44	
FNMA POOL #0AX2741	Gov't Agency	3.500% 10/01/2029 DD 10/01/14	45341.153	104.65	48,245.84	47,448.16	
FNMA POOL #0AX1321	Gov't Agency	3.500% 09/01/2029 DD 09/01/14	212404.202	104.65	226,276.86	222,270.38	
FNMA POOL #0AW8154	Gov't Agency	3.500% 01/01/2042 DD 09/01/14	72348.214	105.45	74,473.46	76,290.47	
FNMA POOL #0AW7055 FNMA POOL #0AW3139	Gov't Agency Gov't Agency	4.000% 07/01/2044 DD 06/01/14	23133.305	106.44	24,839.36	24,622.63	
FNMA POOL #0AW3139 FNMA POOL #0AW3064	Gov't Agency	4.000% 05/01/2039 DD 06/01/14 3.000% 04/01/2029 DD 04/01/14	558.922 164781.599	106.81 103.58	600.16 170,304.37	596.97 170,677.48	
FNMA POOL #0AW 0937	Gov't Agency	3.000% 04/01/2029 DD 04/01/14 3.000% 04/01/2029 DD 04/01/14	229918.93	103.48	237,481.11	237,920.11	
FNMA POOL #0AV6577	Gov't Agency	4.000% 03/01/2044 DD 03/01/14	58217.941	108.20	62,702.52	62,992.39	
FNMA POOL #0AV2357	Gov't Agency	4.000% 01/01/2044 DD 01/01/14	42568.312	108.17	46,598.99	46,044.01	
FNMA POOL #0AU8774	Gov't Agency	3.000% 10/01/2028 DD 10/01/13	68780.254	103.35	70,263.33	71,087.14	
FNMA POOL #0AU3270	Gov't Agency	3.500% 08/01/2043 DD 08/01/13	95970.39	106.47	96,735.17	102,181.59	
FNMA POOL #0AU3032	Gov't Agency	3.500% 08/01/2043 DD 08/01/13	14269.489	106.64	14,684.17	15,216.70	
FNMA POOL #0AU1633	Gov't Agency	3.500% 07/01/2043 DD 07/01/13	526595.875	106.64	544,491.90	561,556.58	
FNMA POOL #0AU0918 FNMA POOL #0AU0613	Gov't Agency Gov't Agency	3.500% 07/01/2043 DD 07/01/13 3.500% 08/01/2043 DD 08/01/13	172614.972	106.64	178,130.57	184,073.15 207,981.11	
FNMA POOL #0AU0613 FNMA POOL #0AU0570	Gov't Agency	3.500% 08/01/2043 DD 06/01/13 3.500% 08/01/2043 DD 07/01/13	195336.95 172355.92	106.47 106.47	196,969.84 173,796.70	183,512.52	
FNMA POOL #0A00070	Gov't Agency	3.500% 07/01/2043 DD 06/01/13	124974.52	105.40	129,953.98	131,720.64	
FNMA POOL #0AT8464	Gov't Agency	3.500% 07/01/2043 DD 07/01/13	340742.175	106.64	343,537.33	363,364.05	
FNMA POOL #0AT7676	Gov't Agency	3.000% 06/01/2043 DD 06/01/13	130817.76	103.18	130,695.10	134,972.53	
FNMA POOL #0AT7333	Gov't Agency	3.500% 08/01/2043 DD 08/01/13	12536.346	106.64	12,900.71	13,368.63	
FNMA POOL #0AT7267	Gov't Agency	3.500% 09/01/2043 DD 09/01/13	10671.755	106.64	10,960.24	11,380.25	
FNMA POOL #0AT6654	Gov't Agency	3.000% 05/01/2043 DD 05/01/13	282609.374	103.19	293,295.54	291,635.92	
FNMA POOL #0AT6144 FNMA POOL #0AT6033	Gov't Agency	4.000% 05/01/2042 DD 05/01/13	82769.95 32170.74	108.58 102.64	85,967.59 33,025.29	89,871.61 33,021.33	
FNMA POOL #0AT3906	Gov't Agency Gov't Agency	3.000% 05/01/2028 DD 05/01/13 3.500% 07/01/2043 DD 08/01/13	18776.24	102.84	19,376.21	19,866.39	
FNMA POOL #0AT3121	Gov't Agency	3.000% 04/01/2028 DD 04/01/13	30375.745	103.34	31,182.60	31,389.38	
FNMA POOL #0AT3019	Gov't Agency	3.500% 04/01/2043 DD 04/01/13	7132.413	105.41	7,340.82	7,518.28	
FNMA POOL #0AT2043	Gov't Agency	3.000% 04/01/2043 DD 04/01/13	211376.42	103.05	219,872.77	217,825.51	
FNMA POOL #0AT2040	Gov't Agency	3.000% 04/01/2043 DD 04/01/13	402972.17	103.05	418,996.64	415,266.85	
FNMA POOL #0AT2037	Gov't Agency	3.000% 04/01/2043 DD 04/01/13	110583.796	102.99	114,739.33	113,894.67	
FNMA POOL #0AT0310	Gov't Agency	3.500% 03/01/2043 DD 03/01/13	6020.965	105.41	6,196.90	6,346.52	
FNMA POOL #0AS9321 FNMA POOL #0AS9319	Gov't Agency Gov't Agency	2.500% 03/01/2032 DD 03/01/17	106852.01	101.67 101.33	106,324.93 134,513.95	108,638.58 137,044.39	
FNMA POOL #0AS9319 FNMA POOL #0AS9318	Gov't Agency	2.500% 03/01/2032 DD 03/01/17 2.500% 03/01/2032 DD 03/01/17	135248.29 125713.8	101.33	125,095.06	127,510.25	
FNMA POOL #0AS9317	Gov't Agency	2.500% 03/01/2032 DD 03/01/17 2.500% 03/01/2032 DD 03/01/17	68708.62	101.47	68,378.50	69,717.26	
FNMA POOL #0AS9316	Gov't Agency	2.500% 03/01/2032 DD 03/01/17	81318.26	101.54	80,952.97	82,567.31	
FNMA POOL #0AS8792	Gov't Agency	3.000% 02/01/2047 DD 01/01/17	14155.424	103.07	14,083.34	14,589.71	
FNMA POOL #0AS8653	Gov't Agency	3.500% 01/01/2047 DD 12/01/16	236982.075	107.19	246,461.37	254,016.35	
FNMA POOL #0AS8589	Gov't Agency	3.000% 01/01/2047 DD 12/01/16	57972.37	103.19	57,972.37	59,823.43	
FNMA POOL #0AS8553	Gov't Agency	3.000% 12/01/2036 DD 12/01/16	133443.213	103.28	133,505.76	137,820.15	
FNMA POOL #0AS8493	Gov't Agency	3.500% 12/01/2046 DD 12/01/16	409361.488	106.47	422,457.85	435,830.80	
FNMA POOL #0AS8486 FNMA POOL #0AS8374	Gov't Agency Gov't Agency	3.000% 12/01/2046 DD 12/01/16 4.000% 11/01/2046 DD 10/01/16	521010.83 90174.117	103.07 108.20	520,888.72 98,261.60	537,000.65 97,568.39	
FNMA POOL #0AS8374 FNMA POOL #0AS8371	Gov't Agency	3.500% 11/01/2046 DD 10/01/16	207972.28	107.19	215,511.29	222,919.25	
FNMA POOL #0AS8349	Gov't Agency	3.000% 11/01/2036 DD 10/01/16	45994.376	102.79	46,605.25	47,275.78	
FNMA POOL #0AS8348	Gov't Agency	3.000% 11/01/2036 DD 10/01/16	114083.27	103.22	115,598.46	117,754.47	
FNMA POOL #0AS8291	Gov't Agency	2.000% 11/01/2031 DD 10/01/16	10194.018	99.40	9,700.23	10,132.45	
FNMA POOL #0AS8251	Gov't Agency	2.000% 11/01/2031 DD 10/01/16	162251.88	99.40	154,392.80	161,271.88	
FNMA POOL #0AS8245	Gov't Agency	2.500% 11/01/2031 DD 10/01/16	124763.862	101.68	129,072.12	126,853.66	
FNMA POOL #0AS8241	Gov't Agency	2.500% 11/01/2031 DD 10/01/16	156561.287	101.47	161,755.21	158,858.04	
FNMA POOL #0AS8240	Gov't Agency	2.500% 11/01/2031 DD 10/01/16	180878.56	101.54	186,798.76	183,658.66	
FNMA POOL #0AS8208 FNMA POOL #0AS8195	Gov't Agency Gov't Agency	2.500% 10/01/2031 DD 10/01/16 2.500% 10/01/2031 DD 10/01/16	308689.636 84404.201	101.54 101.67	319,217.04 87,147.17	313,437.28 85,816.28	
FNMA POOL #0AS8193	Gov't Agency	2.500% 10/01/2031 DD 10/01/16 2.500% 10/01/2031 DD 10/01/16	248085.933	101.67	256,567.53	251,725.35	
FNMA POOL #0AS8936	Gov't Agency	3.000% 03/01/2047 DD 02/01/17	191395.546	102.64	189,100.29	196,440.73	
FNMA POOL #0AS8925	Gov't Agency	3.000% 03/01/2047 DD 02/01/17	235472.123	102.94	232,823.07	242,404.42	
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		Description of investment including maturity date, rate of interest, collateral, par or					
Ident)	ity of issue, borrower, lessor or similar party (b)		Security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value (e)
FNM.		Gov't Agency	3.500% 02/01/2032 DD 02/01/17	140296.078	104.50	143,036.26	146,603.79
FNM. FNM.		Gov't Agency Gov't Agency	3.000% 09/01/2046 DD 08/01/16 3.000% 09/01/2046 DD 08/01/16	76261.622 142151.871	103.47 103.19	80,080.67 149,081.77	78,908.66 146,690.78
FNM		Gov't Agency	3.000% 09/01/2046 DD 08/01/16	795149.413	103.19	782,725.21	816,117.50
FNM		Gov't Agency	2.500% 07/01/2031 DD 07/01/16	191888.216	101.54	198,746.69	194,837.54
FNM		Gov't Agency	2.500% 07/01/2031 DD 07/01/16	124025.772	101.54	128,215.40	125,932.05
FNM		Gov't Agency	3.500% 06/01/2046 DD 05/01/16	508060.052	105.35	526,437.53	535,261.59
FNM	A POOL #0AS7370	Gov't Agency	3.000% 06/01/2046 DD 05/01/16	43314.894	103.47	44,566.97	44,818.35
FNM		Gov't Agency	3.000% 06/01/2046 DD 05/01/16	9669.179	102.64	9,916.18	9,924.16
FNM.		Gov't Agency	3.000% 06/01/2046 DD 05/01/16	93635.635	102.95	93,247.93	96,394.14
FNM.		Gov't Agency	3.000% 06/01/2046 DD 05/01/16	77338.733	103.19	79,519.89	79,808.16
FNM. FNM.		Gov't Agency Gov't Agency	3.500% 06/01/2046 DD 05/01/16 2.500% 06/01/2031 DD 05/01/16	419646.165 100896.792	105.36 101.54	435,022.27 104,463.56	442,122.41 102,447.58
FNM.		Gov't Agency	2.500% 00/01/2031 DD 03/01/16 2.500% 10/01/2031 DD 09/01/16	185299.136	101.34	191,819.90	188,019.33
FNM		Gov't Agency	3.500% 04/01/2046 DD 03/01/16	98013.85	103.91	97,761.17	101,848.15
FNM		Gov't Agency	3.500% 03/01/2046 DD 02/01/16	152946.25	105.35	158,084.28	161,130.40
FNM		Gov't Agency	4.000% 02/01/2046 DD 01/01/16	212837.388	108.20	232,208.91	230,287.93
FNM	A POOL #0AS6347	Gov't Agency	4.000% 12/01/2045 DD 12/01/15	344017.944	108.20	375,248.31	372,237.74
FNM		Gov't Agency	2.500% 11/01/2030 DD 10/01/15	88387.001	101.47	89,433.15	89,682.75
FNM		Gov't Agency	2.500% 11/01/2030 DD 10/01/15	95339.547	101.53	96,475.41	96,802.06
FNM.		Gov't Agency	2.500% 11/01/2030 DD 10/01/15	93948.679	101.34	96,073.52	95,209.47
FNM.		Gov't Agency	2.500% 11/01/2030 DD 10/01/15	88855.18	101.43	90,906.47	90,127.59
FNM. FNM.		Gov't Agency Gov't Agency	2.500% 09/01/2030 DD 08/01/15 2.500% 09/01/2030 DD 08/01/15	99975.782 78056.882	101.54	101,643.34	101,510.41
FNM		Gov't Agency	3.000% 09/01/2030 DD 08/01/15	113115.137	101.47 103.57	79,340.53 117,516.00	79,200.42 117,157.87
FNM		Gov't Agency	3.500% 09/01/2030 DD 08/01/15	90034.52	103.37	95,721.45	94,405.70
FNM		Gov't Agency	3.500% 08/01/2030 DD 08/01/15	19207.1	104.03	20,348.29	19,980.38
FNM		Gov't Agency	3.000% 09/01/2030 DD 08/01/15	86141.495	103.50	89,412.16	89,152.14
FNM.	A POOL #0AS5640	Gov't Agency	3.500% 08/01/2045 DD 07/01/15	17671.195	105.36	17,580.09	18,617.49
FNM.		Gov't Agency	2.500% 08/01/2030 DD 07/01/15	88631.305	101.54	90,116.56	89,991.80
FNM		Gov't Agency	3.000% 08/01/2030 DD 07/01/15	124187.599	103.37	129,290.93	128,369.00
FNM		Gov't Agency	3.000% 08/01/2030 DD 07/01/15	109426.429	103.49	113,983.01	113,241.03
FNM.		Gov't Agency	2.500% 08/01/2030 DD 07/01/15	166730.772	101.43	169,472.71	169,116.69
FNM. FNM.		Gov't Agency Gov't Agency	2.500% 08/01/2030 DD 07/01/15 3.500% 07/01/2045 DD 06/01/15	66697.376 312415.795	101.46 105.36	67,426.89 322,996.45	67,673.83 329,158.16
FNM		Gov't Agency	3.500% 07/01/2045 DD 06/01/15	127785.65	107.19	132,085.03	136,974.72
FNM		Gov't Agency	2.500% 07/01/2030 DD 06/01/15	8295.525	101.34	8,077.76	8,406.85
FNM		Gov't Agency	2.500% 07/01/2030 DD 06/01/15	46945.272	101.47	45,698.31	47,633.49
FNM		Gov't Agency	4.500% 11/01/2045 DD 10/01/15	9167.982	105.96	10,033.93	9,714.12
FNM		Gov't Agency	3.500% 11/01/2045 DD 10/01/15	46895.34	107.19	48,456.07	50,267.58
FNM		Gov't Agency	4.000% 05/01/2045 DD 04/01/15	190380.493	109.74	203,714.58	208,925.46
FNM		Gov't Agency	2.500% 03/01/2030 DD 03/01/15	68987.208	101.53	67,682.91	70,045.47
FNM.		Gov't Agency	4.000% 02/01/2045 DD 01/01/15	129259.977	108.20	140,610.61	139,861.88
FNM. FNM.		Gov't Agency Gov't Agency	4.000% 01/01/2045 DD 12/01/14 3.500% 11/01/2029 DD 10/01/14	149001.767 922584.445	108.82 104.66	153,099.31 981,831.66	162,142.23 965,539.98
FNM		Gov't Agency	2.500% 02/01/2030 DD 02/01/15	4615.414	104.00	4,520.21	4,677.35
FNM		Gov't Agency	2.500% 02/01/2030 DD 02/01/15	4304.004	101.43	4,215.25	4,365.59
FNM		Gov't Agency	3.000% 09/01/2029 DD 08/01/14	224773	103.48	233,026.38	232,595.10
FNM	A POOL #0AS2821	Gov't Agency	4.000% 07/01/2039 DD 06/01/14	12244.164	107.24	13,147.17	13,131.01
FNM.		Gov't Agency	3.000% 10/01/2029 DD 09/01/14	68648.574	103.57	69,453.05	71,100.70
FNM		Gov't Agency	3.500% 03/01/2029 DD 02/01/14	78452.87	104.10	83,454.25	81,668.65
FNM		Gov't Agency	3.000% 06/01/2029 DD 05/01/14	327706.201	103.48	339,764.75	339,116.93
FNM.		Gov't Agency	3.500% 06/01/2044 DD 05/01/14	9875.73	105.50	10,162.73	10,419.09
FNM. FNM.		Gov't Agency Gov't Agency	3.500% 01/01/2044 DD 12/01/13 3.000% 08/01/2043 DD 08/01/13	189735.923 141328.979	106.63 102.95	192,344.78 141,693.34	202,307.83 145,502.42
FNM		Gov't Agency	3.500% 08/01/2043 DD 07/01/13	745565.254	106.41	751,622.98	793,385.81
FNM		Gov't Agency	2.500% 08/01/2028 DD 07/01/13	35095.106	101.67	34,530.30	35,680.84
FNM		Gov't Agency	3.000% 03/01/2043 DD 03/01/13	296740.72	103.05	307,404.84	305,776.47
FNM		Gov't Agency	3.000% 04/01/2043 DD 03/01/13	277900.01	102.98	287,756.79	286,189.77
FNM	A POOL #0AR8128	Gov't Agency	3.500% 03/01/2043 DD 02/01/13	10664.525	105.41	10,976.10	11,241.58
FNM.		Gov't Agency	3.000% 03/01/2043 DD 03/01/13	146604.499	102.90	151,758.52	150,850.17
FNM		Gov't Agency	3.000% 03/01/2043 DD 03/01/13	199839.8	102.99	207,005.95	205,813.01
FNM.		Gov't Agency	3.500% 03/01/2043 DD 03/01/13	5330.623	105.41	5,486.35	5,619.06
FNM.		Gov't Agency	3.500% 07/01/2043 DD 07/01/13	46629.181	104.12	47,958.83	48,548.44 33,559.10
FNM. FNM.		Gov't Agency Gov't Agency	3.500% 12/01/2042 DD 11/01/12 3.000% 10/01/2042 DD 10/01/12	31836.426 36198.218	105.41 103.19	33,005.44 37,220.53	33,559.10 37,354.39
FNM		Gov't Agency	2.500% 09/01/2027 DD 08/01/12	20825.539	103.19	20,496.89	21,104.39
FNM		Gov't Agency	3.500% 09/01/2042 DD 08/01/12	154932.968	105.34	159,762.55	163,206.39
FNM		Gov't Agency	3.500% 07/01/2042 DD 07/01/12	16273.649	105.41	16,731.35	17,154.22
FNM		Gov't Agency	3.500% 08/01/2042 DD 08/01/12	27322.324	105.41	28,325.57	28,800.73
FNM		Gov't Agency	3.500% 06/01/2042 DD 05/01/12	44428.384	106.47	44,685.25	47,304.23
FNM		Gov't Agency	3.500% 06/01/2042 DD 05/01/12	7063.564	105.41	7,262.23	7,445.77
FNM	A POOL #0AO2961	Gov't Agency	4.000% 05/01/2042 DD 05/01/12	224465.561	107.03	240,388.58	240,247.73

	Description of investment including maturity date, rate of interest, collateral, par or							
	Identity	of issue, borrower, lessor or similar party	<u>Booonphorr</u>	Security description	Shares/Par	Price	Cost	Current Value
)		(b)		(c)			(d)	(e)
	FNMA	POOL #0A02881	Gov't Agency	3.500% 05/01/2042 DD 05/01/12	6864.3	105.41	7,057.35	7,235.80
	FNMA FNMA	POOL #0AO2114 POOL #0AO0777	Gov't Agency	4.000% 05/01/2042 DD 04/01/12 3.500% 04/01/2042 DD 04/01/12	81261.624 44247.434	107.08 105.36	86,949.95 45,554.12	87,011.70 46,618.65
	FNMA	POOL #0AU0777 POOL #0AL8857	Gov't Agency Gov't Agency	4.000% 07/01/2046 DD 07/01/16	1265069.711	105.36	1,347,743.98	1,359,621.02
	FNMA	POOL #0AL8637	Gov't Agency	4.000% 06/01/2046 DD 05/01/16	5953.521	107.47	6,437.20	6,441.71
	FNMA	POOL #0AL8570	Gov't Agency	3.500% 05/01/2046 DD 05/01/16	94747.674	105.35	97,930.61	99,818.57
	FNMA	POOL #0AL8521	Gov't Agency	3.500% 04/01/2046 DD 05/01/16	52305.579	106.63	54,005.52	55,774.48
	FNMA	POOL #0AL8952	Gov't Agency	3.500% 08/01/2046 DD 08/01/16	207159.105	105.36	214,174.98	218,254.55
	FNMA	POOL #0AL9745	Gov't Agency	3.500% 11/01/2043 DD 01/01/17	325115.69	105.39	337,967.92	342,632.92
	FNMA	POOL #0AL9725	Gov't Agency	3.500% 01/01/2047 DD 01/01/17	611001.962	107.18	633,150.78	654,890.23
	FNMA	POOL #0AL9635	Gov't Agency	3.500% 12/01/2045 DD 12/01/16	114684.776	107.19	118,550.91	122,926.02
	FNMA	POOL #0AL9593	Gov't Agency	3.500% 12/01/2046 DD 12/01/16	32779.774	105.80	33,619.76	34,681.00
	FNMA	POOL #0AL9501	Gov't Agency	4.500% 11/01/2045 DD 11/01/16	42818.386	110.81	46,478.03	47,447.91
	FNMA	POOL #0AL9481	Gov't Agency	3.000% 11/01/2046 DD 11/01/16	78093.103	103.19	77,971.10	80,586.62
	FNMA	POOL #0AL9511	Gov't Agency	3.500% 09/01/2046 DD 11/01/16	206166.397	105.80	213,591.59	218,124.05
	FNMA	POOL #0AL9424	Gov't Agency	3.500% 11/01/2046 DD 11/01/16	1293369.777	105.36	1,330,402.59	1,362,642.66
	FNMA	POOL #0AL9378	Gov't Agency	3.000% 09/01/2031 DD 11/01/16	68924.59	103.49	69,603.07	71,327.30
	FNMA	POOL #0AL9376	Gov't Agency	3.000% 08/01/2031 DD 11/01/16	647050.37	103.13	665,653.07	667,277.16
	FNMA FNMA	POOL #0AL9325 POOL #0AL9266	Gov't Agency	3.000% 11/01/2046 DD 11/01/16 3.000% 10/01/2046 DD 10/01/16	462118.65 346340.569	102.95 102.56	478,942.69 358,137.76	475,732.67 355,217.28
	FNMA	POOL #0AL9220 POOL #0AL9227	Gov't Agency Gov't Agency	3.000% 10/01/2046 DD 10/01/16 3.000% 10/01/2036 DD 10/01/16	15327.869	102.56	15,531.42	15,736.05
	FNMA	POOL #0AL9215	Gov't Agency	3.000% 10/01/2046 DD 10/01/16	466591.8	102.95	483,359.94	480,337.59
	FNMA	POOL #0AL9214	Gov't Agency	3.000% 09/01/2046 DD 10/01/16	225941.456	102.56	225,058.89	231,732.34
	FNMA	POOL #0AL9093	Gov't Agency	4.000% 06/01/2046 DD 09/01/16	503012.61	106.10	532,134.94	533,691.35
	FNMA	POOL #0AL9045	Gov't Agency	3.000% 09/01/2046 DD 08/01/16	162731.343	103.15	168,884.61	167,862.26
	FNMA	POOL #0AL9031	Gov't Agency	3.000% 08/01/2046 DD 08/01/16	13913.877	103.27	14,594.35	14,368.44
	FNMA	POOL #0AL9774	Gov't Agency	3.500% 01/01/2047 DD 01/01/17	85152.192	107.18	88,022.77	91,268.67
	FNMA	POOL #0AL7936	Gov't Agency	4.500% 09/01/2045 DD 01/01/16	70576.758	110.86	76,575.79	78,241.39
	FNMA	POOL #0AL7777	Gov't Agency	5.000% 12/01/2043 DD 11/01/15	221692.685	110.15	245,108.99	244,190.06
	FNMA	POOL #0AL7800	Gov't Agency	2.500% 11/01/2030 DD 11/01/15	4441.945	101.49	4,325.33	4,508.22
	FNMA	POOL #0AL7567	Gov't Agency	3.500% 07/01/2029 DD 10/01/15	103126.712	104.31	109,552.01	107,572.50
	FNMA	POOL #0AL7577	Gov't Agency	4.000% 10/01/2043 DD 10/01/15	91914.79	107.09	98,277.01	98,435.23
	FNMA	POOL #0AL7442	Gov't Agency	5.000% 07/01/2041 DD 10/01/15	142035.871	109.13	157,038.40	155,008.01
	FNMA FNMA	POOL #0AL7443 POOL #0AL7442	Gov't Agency Gov't Agency	4.000% 10/01/2045 DD 09/01/15 4.000% 10/01/2045 DD 09/01/15	109829.343 80901.699	108.82 109.74	118,958.89 87,892.12	119,518.49 88,783.14
	FNMA	POOL #0AL7369	Gov't Agency	4.000% 10/01/2043 DD 09/01/15 4.000% 01/01/2043 DD 09/01/15	124375.482	109.74	132,984.62	133,273.30
	FNMA	POOL #0AL7227	Gov't Agency	3.000% 08/01/2030 DD 08/01/15	138486.543	103.36	144,177.46	143,139.69
	FNMA	POOL #0AL7225	Gov't Agency	3.000% 08/01/2030 DD 08/01/15	157586.256	103.49	164,160.56	163,079.71
	FNMA	POOL #0AL8045	Gov't Agency	3.500% 12/01/2042 DD 01/01/16	129821.047	105.40	134,435.78	136,833.98
	FNMA	POOL #0AL6761	Gov't Agency	3.000% 05/01/2030 DD 04/01/15	62408.269	103.57	64,963.15	64,636.87
	FNMA	POOL #0AL6626	Gov't Agency	4.000% 12/01/2042 DD 03/01/15	79141.075	107.17	84,829.32	84,814.70
	FNMA	POOL #0AL6584	Gov't Agency	3.000% 04/01/2030 DD 03/01/15	101663.811	103.48	105,412.66	105,200.69
	FNMA	POOL #0AL6583	Gov't Agency	3.000% 03/01/2030 DD 03/01/15	125619.878	103.57	130,369.88	130,108.28
	FNMA	POOL #0AL7167	Gov't Agency	4.000% 01/01/2041 DD 07/01/15	56726.414	106.34	60,413.64	60,324.00
	FNMA	POOL #0AL7139	Gov't Agency	3.000% 07/01/2030 DD 07/01/15	82995.233	103.48	86,399.34	85,885.96
	FNMA	POOL #0AL6144	Gov't Agency	3.000% 01/01/2030 DD 12/01/14	636046.896	103.48	661,737.21	658,181.33
	FNMA	POOL #0AL6055	Gov't Agency	4.000% 12/01/2042 DD 11/01/14	177820.855	108.90	196,380.90	193,650.47
	FNMA	POOL #0AL5778	Gov't Agency	3.000% 07/01/2043 DD 09/01/14	174592.762	102.98	175,056.52	179,792.13
	FNMA FNMA	POOL #0AL5601 POOL #0AL4244	Gov't Agency Gov't Agency	4.000% 08/01/2044 DD 08/01/14 4.000% 07/01/2042 DD 09/01/13	1310747.609 309958.535	108.99 108.75	1,413,252.17 333,512.58	1,428,596.93 337,067.51
	FNMA	POOL #0AL4244 POOL #0AL4142	Gov't Agency	6.000% 06/01/2041 DD 09/01/13	79082.196	114.67	87,324.05	90,686.72
	FNMA	POOL #0AL4142	Gov't Agency	6.000% 04/01/2041 DD 09/01/13	359184.715	114.68	396,618.47	411,895.07
	FNMA	POOL #0AL3759	Gov't Agency	3.000% 05/01/2043 DD 06/01/13	235882.31	103.19	237,485.57	243,397.52
	FNMA	POOL #0AL3300	Gov't Agency	4.000% 03/01/2043 DD 03/01/13	59351.325	106.99	62,977.32	63,500.58
	FNMA	POOL #0AL2935	Gov't Agency	3.500% 02/01/2043 DD 01/01/13	130285.075	106.47	133,715.25	138,715.82
	FNMA	POOL #0AL2901	Gov't Agency	4.000% 09/01/2042 DD 12/01/12	77647.637	106.98	82,991.97	83,065.11
	FNMA	POOL #0AL2482	Gov't Agency	4.500% 09/01/2042 DD 09/01/12	188862.212	108.48	205,564.71	204,883.39
	FNMA	POOL #0AL2242	Gov't Agency	4.000% 08/01/2042 DD 08/01/12	42164.955	107.08	44,879.33	45,149.39
	FNMA	POOL #0AL2168	Gov't Agency	3.500% 06/01/2042 DD 07/01/12	11467.809	106.64	11,777.80	12,229.16
	FNMA	POOL #0AL2003	Gov't Agency	4.000% 06/01/2042 DD 06/01/12	73774.577	106.98	78,904.20	78,921.83
	FNMA	POOL #0AL2607	Gov't Agency	4.000% 07/01/2042 DD 10/01/12	50196.139	105.16	53,670.66	52,787.77
	FNMA	POOL #0AL1472	Gov't Agency	4.500% 05/01/2039 DD 03/01/12	79150.519	108.47	86,781.12	85,856.15
	FNMA	POOL #0AL1704	Gov't Agency	6.500% 05/01/2040 DD 04/01/12	217304.73	113.48	244,365.96	246,593.06
	FNMA	POOL #0AK7510	Gov't Agency	3.500% 06/01/2042 DD 06/01/12	11071.444	105.41	11,382.81	11,670.52
	FNMA FNMA	POOL #0A 17684	Gov't Agency	3.500% 04/01/2042 DD 03/01/12	15029.257	105.41 108.72	15,451.94 43,004.85	15,842.49 42,334.88
	FNMA	POOL #0AJ7684 POOL #0AJ3120	Gov't Agency Gov't Agency	4.000% 12/01/2041 DD 12/01/11 4.500% 10/01/2041 DD 09/01/11	38940.445 13321.93	108.72	43,004.85 14,477.17	42,334.88 14,506.65
	FNMA	POOL #0AJ35120 POOL #0AJ1541	Gov't Agency Gov't Agency	4.000% 09/01/2041 DD 09/01/11 4.000% 09/01/2041 DD 09/01/11	544473.831	108.89	579,694.45	584,095.19
	FNMA	POOL #0A31341	Gov't Agency	4.000% 09/01/2041 DD 09/01/11 4.000% 09/01/2041 DD 09/01/11	49108.248	107.28	52,653.27	52,661.72
	FNMA	POOL #0AI3228 POOL #0AI1186	Gov't Agency	4.000% 09/01/2041 DD 09/01/11 4.000% 04/01/2041 DD 04/01/11	22175.695	107.24	23,603.27	23,789.86
	FNMA	POOL #0AH0946	Gov't Agency	4.000% 12/01/2041 DD 04/01/11 4.000% 12/01/2040 DD 12/01/10	208394.849	107.26	223,560.45	223,518.06
	FNMA	POOL #0AH0006	Gov't Agency	4.000% 12/01/2040 DD 12/01/10	31715.054	107.23	33,860.78	34,008.69
	FNMA	POOL #0555531	Gov't Agency	5.500% 06/01/2033 DD 05/01/03	11316.201	111.56	12,468.13	12,624.24

Diackitock Asset management	Description of	of investment including maturity date, rate of	interest, collateral	, par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	<u>Price</u>	Cost	Current Value
(b)		(c)			(d)	(e)
FHLMC MULTICLASS MTG K083 A2	Gov't Agency	VAR RT 09/25/2028 DD 11/01/18	600000	111.86	679,546.88	671,172.00
FHLMC MULTICLASS MTG KC02 A2	Gov't Agency	3.370% 07/25/2025 DD 09/01/18	1130000	104.17	1,112,907.62	1,177,064.50
FHLMC MULTICLASS MTG K076 A2	Gov't Agency	3.900% 04/25/2028 DD 05/01/18	1000000	110.50	1,120,891.89	1,104,980.00
FHLMC MULTICLASS MTG K075 A2	Gov't Agency	VAR RT 02/25/2028 DD 04/01/18	770000	108.73	815,995.39	837,236.40
FHLMC MULTICLASS MTG 4606 FB	Gov't Agency	VAR RT 08/15/2046 DD 08/15/16	580692.79	99.99	579,694.72	580,628.91
FHLMC MULTICLASS MTG	Gov't Agency	VAR RT 05/15/2041 DD 09/15/13	388972.225	99.95	389,580.00	388,777.74
FNMA POOL #0357705	Gov't Agency	5.500% 02/01/2035 DD 02/01/05	134036.44	112.56	142,329.94	150,872.76
FNMA POOL #0254548	Gov't Agency	5.500% 12/01/2032 DD 11/01/02	25773.35	110.10	25,659.55	28,375.69
FNMA GTD REMIC P/T 16-48 UF	Gov't Agency	VAR RT 08/25/2046 DD 07/25/16	945772.2	99.74	945,550.54	943,303.73
FEDERAL NATL MTG ASSN STRIP	Gov't Agency	0.000% 01/15/2030 DD 02/15/00	2110000	78.87	1,104,866.47	1,664,093.70
FHLMC POOL #G6-1208	Gov't Agency Gov't Agency	3.500% 12/01/2047 DD 11/01/17	242451.239	107.25	251,088.57	260,024.10
FHLMC POOL #G6-1178 FHLMC POOL #G6-1047	Gov't Agency	3.500% 10/01/2047 DD 10/01/17 4.500% 07/01/2047 DD 07/01/17	157710.557 770441.886	107.25 108.94	163,723.29 803,847.75	169,141.42 839,342.50
FHLMC POOL #G6-0968	Gov't Agency	3.500% 03/01/2047 DD 05/01/17	303219.667	105.68	314,922.04	320,454.67
FHLMC POOL #G6-0901	Gov't Agency	4.000% 07/01/2044 DD 03/01/17	55248.464	106.96	56,966.34	59,090.99
FHLMC POOL #G6-0718	Gov't Agency	3.000% 09/01/2046 DD 09/01/16	176687.931	102.69	182,457.92	181,447.90
FHLMC POOL #G6-0729	Gov't Agency	4.000% 09/01/2046 DD 10/01/16	12073.378	106.96	12,855.32	12,914.17
FHLMC POOL #G6-0658	Gov't Agency	3.500% 07/01/2046 DD 07/01/16	1117890.404	106.53	1,156,058.82	1,190,843.93
FHLMC POOL #G6-0561	Gov't Agency	3.500% 05/01/2046 DD 04/01/16	121258.472	105.40	125,331.99	127,811.28
FHLMC POOL #G6-0393	Gov't Agency	3.500% 01/01/2046 DD 01/01/16	145226.976	105.41	149,877.49	153,089.56
FHLMC POOL #G6-0271	Gov't Agency	3.500% 01/01/2044 DD 10/01/15	1731335.316	105.86	1,733,499.50	1,832,860.82
FHLMC POOL #G6-0270	Gov't Agency	3.500% 12/01/2043 DD 10/01/15	1152010.279	105.86	1,154,260.30	1,219,552.64
FHLMC POOL #G6-0138 FHLMC POOL #G6-0037	Gov't Agency	3.500% 08/01/2045 DD 07/01/15 3.000% 10/01/2043 DD 04/01/15	803644.135	106.70	827,125.63	857,480.26
FHLMC POOL #G6-0037 FHLMC POOL #G6-0018	Gov't Agency Gov't Agency	4.500% 12/01/2043 DD 04/01/15	73219.881 224248.304	103.08 108.92	71,463.76 243,642.31	75,471.39 244,255.74
FHLMC POOL #Q5-3747	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	645976.447	105.92	641,081.16	679,580.14
FHLMC POOL #Q5-3648	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	56230.87	105.92	58,005.67	59,559.18
FHLMC POOL #Q5-3630	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	28017.56	106.71	28,993.80	29,897.82
FHLMC POOL #Q5-3113	Gov't Agency	3.500% 07/01/2047 DD 12/01/17	50851.607	106.69	52,583.74	54,254.09
FHLMC POOL #G6-7715	Gov't Agency	4.500% 08/01/2048 DD 07/01/18	997853.724	108.74	1,046,655.02	1,085,036.20
FHLMC POOL #G6-7706	Gov't Agency	3.500% 12/01/2047 DD 11/01/17	3491645.066	105.86	3,599,642.07	3,696,290.38
FHLMC POOL #Q4-5083	Gov't Agency	3.000% 12/01/2046 DD 12/01/16	38789.33	103.53	38,822.66	40,159.76
FHLMC POOL #Q4-5080	Gov't Agency	3.000% 12/01/2046 DD 12/01/16	78524.93	103.13	78,457.45	80,983.55
FHLMC POOL #Q4-5079	Gov't Agency	3.000% 12/01/2046 DD 12/01/16	64268.64	103.26	64,273.68	66,360.58
FHLMC POOL #Q4-5064 FHLMC POOL #Q4-4853	Gov't Agency	3.000% 12/01/2046 DD 12/01/16	158237.51	102.70 103.01	158,002.65	162,508.34
FHLMC POOL #Q4-4653 FHLMC POOL #Q4-1070	Gov't Agency Gov't Agency	3.000% 12/01/2046 DD 12/01/16 3.000% 06/01/2046 DD 06/01/16	167049.56 766092.705	103.01	166,853.81 765,613.91	172,072.74 785,068.82
FHLMC POOL #Q4-1070	Gov't Agency	3.500% 03/01/2046 DD 03/01/16	103167.326	105.40	106,633.12	108,741.46
FHLMC POOL #Q3-7957	Gov't Agency	4.000% 12/01/2045 DD 12/01/15	36895.81	106.51	39,320.00	39,297.36
FHLMC POOL #Q3-7955	Gov't Agency	4.000% 12/01/2045 DD 12/01/15	31451.64	107.01	33,596.75	33,654.83
FHLMC POOL #Q3-6972	Gov't Agency	4.000% 10/01/2045 DD 10/01/15	233583.94	107.14	251,047.98	250,268.84
FHLMC POOL #Q3-6302	Gov't Agency	3.500% 09/01/2045 DD 09/01/15	25468	107.25	26,671.79	27,315.45
FHLMC POOL #Q3-4960	Gov't Agency	3.500% 07/01/2045 DD 07/01/15	573.578	105.42	590.34	604.65
FHLMC POOL #Q3-4176	Gov't Agency	3.500% 06/01/2045 DD 06/01/15	30900.39	105.42	31,803.25	32,575.19
FHLMC POOL #Q3-3606	Gov't Agency	3.500% 05/01/2045 DD 05/01/15	30810.519	105.42	31,710.77	32,479.22
FHLMC POOL #Q3-3131 FHLMC POOL #Q3-1338	Gov't Agency	3.500% 05/01/2045 DD 04/01/15	4106.628	105.26	4,226.63	4,322.64 37,789.21
FHLMC POOL #Q3-11336 FHLMC POOL #Q3-1128	Gov't Agency Gov't Agency	4.000% 02/01/2045 DD 02/01/15 4.000% 02/01/2045 DD 01/01/15	35315.701 15167.627	107.00 106.94	37,920.23 16,286.21	16,220.87
FHLMC POOL #Q3-1122	Gov't Agency	3.500% 01/01/2045 DD 01/01/15	14457.557	105.42	14,879.99	15,240.58
FHLMC POOL #Q3-0876	Gov't Agency	3.500% 01/01/2045 DD 01/01/15	14472.992	105.40	14,895.87	15,254.82
FHLMC POOL #Q2-9911	Gov't Agency	3.500% 11/01/2044 DD 11/01/14	484.782	105.40	498.95	510.97
FHLMC POOL #Q2-9697	Gov't Agency	3.500% 11/01/2044 DD 11/01/14	2358.974	105.40	2,427.91	2,486.41
FHLMC POOL #Q2-8764	Gov't Agency	3.500% 06/01/2044 DD 09/01/14	36592.088	105.86	37,761.30	38,736.02
FHLMC POOL #Q2-8763	Gov't Agency	3.500% 09/01/2044 DD 09/01/14	11923.351	105.41	12,271.76	12,567.93
FHLMC POOL #Q2-8605	Gov't Agency	3.500% 09/01/2044 DD 09/01/14	55765.06	106.69	57,472.85	59,497.42
FHLMC POOL #Q2-8604	Gov't Agency	3.500% 09/01/2044 DD 09/01/14	21256.55	107.25	21,944.07	22,797.22
FHLMC POOL #Q2-7843 FHLMC POOL #Q2-7319	Gov't Agency Gov't Agency	3.500% 08/01/2044 DD 08/01/14 3.500% 07/01/2044 DD 07/01/14	45555.291 24710.708	106.69 107.25	46,865.01 25,390.26	48,604.31 26,501.74
FHLMC POOL #Q2-6707	Gov't Agency	3.500% 06/01/2044 DD 06/01/14	23381.798	107.23	23,959.04	24,946.74
FHLMC POOL #Q2-6452	Gov't Agency	3.500% 05/01/2044 DD 05/01/14	20480.822	106.69	20,973.65	21,851.60
FHLMC POOL #Q2-6218	Gov't Agency	3.500% 05/01/2044 DD 05/01/14	26879.075	107.25	27,618.26	28,827.27
FHLMC POOL #Q2-5988	Gov't Agency	3.500% 05/01/2044 DD 04/01/14	18419.884	106.69	18,863.12	19,652.73
FHLMC POOL #Q2-5812	Gov't Agency	3.500% 04/01/2044 DD 04/01/14	16438.197	106.69	16,833.74	17,538.41
FHLMC POOL #Q2-5643	Gov't Agency	4.000% 04/01/2044 DD 04/01/14	92474.193	108.00	99,583.15	99,867.50
FHLMC POOL #Q2-4368	Gov't Agency	3.500% 01/01/2044 DD 01/01/14	25163.585	106.69	25,784.81	26,847.28
FHLMC POOL #V8-2929	Gov't Agency	4.000% 02/01/2047 DD 01/01/17	517008.02	107.14	548,351.63	553,896.54
FHLMC POOL #V8-2781	Gov't Agency	3.000% 12/01/2046 DD 11/01/16	463567.22	102.48	459,250.24	475,072.96
FHLMC POOL #V8-2553	Gov't Agency	4.000% 08/01/2046 DD 08/01/16	79631.817	106.38	84,789.20	84,713.12
FHLMC POOL #V8-2528 FHLMC POOL #V8-2209	Gov't Agency Gov't Agency	4.000% 07/01/2046 DD 07/01/16 3.500% 02/01/2046 DD 02/01/16	152617.218 15737.662	107.15 105.41	162,501.56 16,197.51	163,530.88 16,588.91
FHLMC POOL #V8-1932	Gov't Agency	3.500% 02/01/2046 DD 02/01/16 3.500% 10/01/2045 DD 09/01/15	2966.835	105.41	3,053.54	3,127.16
FHLMC POOL #V8-2661	Gov't Agency	4.000% 10/01/2046 DD 10/01/16	24943.342	106.97	26,558.81	26,681.39
FHLMC POOL #V6-0909	Gov't Agency	3.000% 08/01/2030 DD 08/01/15	34299.439	103.55	35,698.20	35,515.70
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Diackrook Asset Management	Description of	f investment including maturity date, rate of			•	
Identity of issue, borrower, lessor or similar party (b)		Security description (c)	Shares/Par	<u>Price</u>	<u>Cost</u> (d)	Current Value (e)
FHLMC POOL #V6-0905	Gov't Agency	2.500% 07/01/2030 DD 08/01/15	8661.667	101.09	8,798.35	8,755.65
FHLMC POOL #V6-0904	Gov't Agency Gov't Agency	2.500% 07/01/2030 DD 08/01/15 2.500% 09/01/2030 DD 08/01/15	217348.089	101.09	220,778.11	220,567.01
FHLMC POOL #V6-0903	Gov't Agency	2.500% 09/01/2030 DD 08/01/15	110519.42	101.40	112,298.12	112,196.00
FHLMC POOL #V6-0902	Gov't Agency	2.500% 08/01/2030 DD 08/01/15	114540.638	101.59	116,330.33	116,357.25
FHLMC POOL #V6-0724	Gov't Agency	3.000% 01/01/2030 DD 01/01/15	50965.94	103.42	53,012.55	52,708.47
FHLMC POOL #V6-0696	Gov't Agency	3.000% 01/01/2030 DD 12/01/14	38669.675	103.42	40,222.47	39,991.40
FHLMC POOL #V6-0886	Gov't Agency	2.500% 08/01/2030 DD 07/01/15	144041.133	101.59	146,291.77	146,325.63
FHLMC POOL #V6-0840	Gov't Agency	3.000% 06/01/2030 DD 05/01/15	341006.895	103.55	354,167.63	353,095.59
FHLMC POOL #V6-0796	Gov't Agency	2.500% 05/01/2030 DD 04/01/15	130684.139	101.48	133,767.44	132,622.18
FHLMC POOL #V6-0770	Gov't Agency	2.500% 03/01/2030 DD 02/01/15	78103.473	101.72	78,969.96	79,449.20
FHLMC POOL #Q2-1579	Gov't Agency	4.000% 09/01/2043 DD 09/01/13	48620.462	108.27	51,826.37	52,640.40
FHLMC POOL #A7-6655	Gov't Agency	5.500% 05/01/2038 DD 05/01/08	213785.58	107.63	209,910.75	230,103.83
FHLMC POOL #A7-6692	Gov't Agency	5.500% 05/01/2038 DD 05/01/08	309407.58	109.03	303,799.55	337,347.08
FHLMC POOL #G0-1840	Gov't Agency	5.000% 07/01/2035 DD 06/01/05	7743.58	110.32	8,394.52	8,542.64
FHLMC POOL #G0-3358	Gov't Agency	5.500% 08/01/2037 DD 09/01/07	75781.36	112.29	76,704.95	85,093.37
FHLMC POOL #G0-7106	Gov't Agency	3.500% 08/01/2042 DD 08/01/12	70518.741	105.83	72,772.03	74,627.87
FHLMC POOL #G0-7613 FHLMC POOL #G0-7642	Gov't Agency Gov't Agency	6.000% 04/01/2039 DD 01/01/14 5.000% 10/01/2041 DD 02/01/14	221524.578 116422.919	115.45 110.20	251,845.77 127,264.81	255,758.99 128,292.24
FHLMC POOL #G0-7848	Gov't Agency	3.500% 04/01/2041 DD 02/01/14 3.500% 04/01/2044 DD 10/01/14	288167.12	106.69	298,883.34	307,448.38
FHLMC POOL #G0-7646	Gov't Agency	3.500% 04/01/2044 DD 10/01/14 3.500% 01/01/2044 DD 01/01/15	3365420.247	106.69	3,371,467.49	3,585,182.19
FHLMC POOL #G1-5520	Gov't Agency	3.000% 07/01/2030 DD 08/01/15	163160.509	103.42	169,712.41	168,743.86
FHLMC POOL #G1-5870	Gov't Agency	3.500% 09/01/2030 DD 07/01/16	122580.74	104.48	131,084.78	128,072.36
FHLMC POOL #G1-6186	Gov't Agency	2.500% 04/01/2031 DD 05/01/17	191088.437	101.48	185,952.93	193,920.37
FHLMC POOL #C0-3608	Gov't Agency	3.500% 12/01/2040 DD 12/01/10	160328.236	105.46	165,714.25	169,080.55
FHLMC POOL #C0-3811	Gov't Agency	3.500% 04/01/2042 DD 04/01/12	330283.689	106.69	334,218.71	352,389.58
FHLMC POOL #C0-4320	Gov't Agency	3.000% 12/01/2042 DD 11/01/12	361133.052	103.08	375,126.97	372,252.34
FHLMC POOL #A9-0196	Gov't Agency	4.500% 12/01/2039 DD 12/01/09	32550.159	108.64	35,337.26	35,360.87
FHLMC POOL #A9-3534	Gov't Agency	4.000% 08/01/2040 DD 08/01/10	38524.415	107.30	40,787.71	41,337.85
FHLMC POOL #A9-3851	Gov't Agency	4.000% 09/01/2040 DD 09/01/10	75262.963	107.28	80,202.09	80,741.35
FHLMC POOL #A9-4779	Gov't Agency	4.000% 11/01/2040 DD 10/01/10	36366.74	107.34	38,335.66	39,037.15
FHLMC POOL #A9-4977	Gov't Agency	4.000% 11/01/2040 DD 11/01/10	36268.124	107.35	38,231.71	38,934.19
FHLMC POOL #A9-5144	Gov't Agency	4.000% 11/01/2040 DD 11/01/10	41295.25	107.35	43,530.99	44,331.69
FHLMC POOL #A9-5923	Gov't Agency	4.000% 10/01/2040 DD 12/01/10	44000.028	107.35	46,382.22	47,231.83
FHLMC POOL #J3-1689	Gov't Agency	3.000% 05/01/2030 DD 05/01/15	179618.651	103.64	186,691.13	186,149.59
FHLMC POOL #J3-1418	Gov't Agency	2.500% 05/01/2030 DD 04/01/15	89274.531	101.59	90,243.98	90,691.32
FHLMC POOL #J3-2181	Gov't Agency	3.000% 07/01/2030 DD 07/01/15	18628.438	103.64	19,420.15	19,305.95
FHLMC POOL #J3-2209 FHLMC POOL #J3-2204	Gov't Agency Gov't Agency	2.500% 07/01/2030 DD 07/01/15	32145.799	101.59 101.52	32,487.36 34,402.43	32,655.63
FHLMC POOL #J3-2436	Gov't Agency	2.500% 07/01/2030 DD 07/01/15 3.000% 08/01/2030 DD 08/01/15	34051.267 21813.226	101.52	22,689.17	34,567.82 22,407.85
FHLMC POOL #J3-2490	Gov't Agency	2.500% 07/01/2030 DD 08/01/15	8634.707	102.73	8,770.97	8,762.85
FHLMC POOL #J3-3763	Gov't Agency	2.500% 02/01/2031 DD 02/01/16	94256.268	101.13	92,606.79	95,317.59
FHLMC POOL #SD-8023	Gov't Agency	2.500% 11/01/2049 DD 10/01/19	3454998.689	98.90	3,404,793.24	3,416,924.60
FHLMC POOL #U7-0060	Gov't Agency	3.000% 09/01/2027 DD 09/01/12	74911.607	102.53	74,396.61	76,804.62
FHLMC POOL #U7-9018	Gov't Agency	3.000% 07/01/2028 DD 07/01/13	39555.066	102.53	39,283.12	40,555.81
FHLMC POOL #Q0-0804	Gov't Agency	4.500% 05/01/2041 DD 05/01/11	91477.416	108.66	99,338.76	99,397.53
FHLMC POOL #Q0-0093	Gov't Agency	4.000% 04/01/2041 DD 04/01/11	2585.685	107.31	2,762.65	2,774.72
FHLMC POOL #Q0-0959	Gov't Agency	4.500% 05/01/2041 DD 05/01/11	103162.966	108.66	111,996.31	112,093.78
FHLMC POOL #Q0-3841	Gov't Agency	4.000% 10/01/2041 DD 10/01/11	36399.273	107.52	38,369.95	39,137.95
FHLMC POOL #Q0-4022	Gov't Agency	4.000% 10/01/2041 DD 10/01/11	70494.158	107.46	74,310.75	75,755.14
FHLMC POOL #Q0-7417	Gov't Agency	3.500% 04/01/2042 DD 03/01/12	74206.752	105.87	76,577.90	78,561.95
FHLMC POOL #Q0-7896	Gov't Agency	3.500% 05/01/2042 DD 04/01/12	5536.025	105.48	5,698.64	5,839.12
FHLMC POOL #Q0-8239	Gov't Agency	3.500% 05/01/2042 DD 05/01/12	10234.836	105.26	10,533.87	10,772.68
FHLMC POOL #Q0-8306	Gov't Agency	3.500% 05/01/2042 DD 05/01/12	2334.118	105.47	2,402.29	2,461.86
FHLMC POOL #Q1-0724 FHLMC POOL #Q1-1750	Gov't Agency	3.500% 08/01/2042 DD 08/01/12	127511.777	105.45	131,197.68	134,458.62 52,160.90
FHLMC POOL #Q1-1750	Gov't Agency Gov't Agency	3.500% 10/01/2042 DD 10/01/12 3.500% 10/01/2042 DD 10/01/12	49452.866 17655.621	105.48 104.73	50,758.74 18,411.49	18,490.20
FHLMC POOL #Q1-1909	Gov't Agency	3.500% 08/01/2042 DD 10/01/12	29278.951	104.73	30,546.19	30,783.30
FHLMC POOL #Q1-2102	Gov't Agency	3.500% 08/01/2042 DD 10/01/12 3.500% 11/01/2042 DD 11/01/12	145953.806	105.14	150,218.39	153,944.78
FHLMC POOL #Q1-4866	Gov't Agency	3.000% 01/01/2043 DD 01/01/13	324187.336	103.46	315,373.47	334,088.02
FHLMC POOL #Q1-6673	Gov't Agency	3.000% 03/01/2043 DD 03/01/13	640640.23	103.07	660,710.27	660,282.26
FHLMC POOL #Q1-6403	Gov't Agency	3.000% 03/01/2043 DD 03/01/13	201942.81	103.06	196,342.05	208,120.24
FHLMC POOL #Q1-7095	Gov't Agency	3.000% 04/01/2043 DD 03/01/13	202877.51	103.26	208,345.71	209,483.20
FHLMC POOL #Q1-8718	Gov't Agency	3.500% 06/01/2043 DD 05/01/13	42511.919	105.58	43,734.12	44,884.93
FHLMC POOL #Q2-0206	Gov't Agency	3.500% 07/01/2043 DD 07/01/13	221098.554	106.70	223,551.38	235,916.58
U S TREASURY NOTE	US Treasuries	1.625% 12/31/2021 DD 12/31/19	2420000	100.13	2,423,218.13	2,423,025.00
U S TREASURY NOTE	US Treasuries	1.750% 12/31/2024 DD 12/31/19	1710000	100.32	1,715,547.01	1,715,403.60
U S TREASURY NOTE	US Treasuries	1.750% 12/31/2026 DD 12/31/19	2820000	99.53	2,806,440.02	2,806,661.40
U S TREASURY NOTE	US Treasuries	1.500% 11/30/2024 DD 11/30/19	2305000	99.19	2,279,500.43	2,286,352.55
U S TREASURY NOTE	US Treasuries	1.625% 11/30/2026 DD 11/30/19	12340000	98.73	12,187,541.89	12,183,775.60
U S TREASURY NOTE	US Treasuries	1.500% 11/30/2021 DD 11/30/19	13140000	99.87	13,108,198.64	13,122,523.80
U S TREASURY NOTE	US Treasuries	1.750% 11/15/2029 DD 11/15/19	4000000	98.57	3,961,416.92	3,942,800.00
U S TREASURY NOTE	US Treasuries	1.625% 10/31/2026 DD 10/31/19	19699000	98.75	19,498,006.03	19,453,550.46
U S TREASURY NOTE	US Treasuries	1.500% 10/31/2024 DD 10/31/19	5200000	99.17	5,167,365.87	5,156,736.00

BlackRock Asset Management

(a)

BlackRock Asset Management							
Identity of icous horrower leaser or similar part		nvestment including maturity date, rate of i			Cont	Current \/alua	
Identity of issue, borrower, lessor or similar part (b)	<u>L</u>	Security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value (e)	
(2)		(6)			(4)	(5)	
U S TREASURY NOTE	US Treasuries	1.500% 09/30/2024 DD 09/30/19	3220000	99.17	3,202,261.22	3,193,209.60	
U S TREASURY NOTE	US Treasuries	1.625% 09/30/2026 DD 09/30/19	6015000	98.81	6,001,592.00	5,943,361.35	
U S TREASURY NOTE	US Treasuries	1.250% 08/31/2024 DD 08/31/19	4665000	98.09	4,576,323.83	4,575,898.50	
U S TREASURY NOTE	US Treasuries	1.375% 08/31/2026 DD 08/31/19	9430000	97.28	9,258,779.90	9,173,598.30	
U S TREASURY NOTE	US Treasuries	1.625% 08/15/2029 DD 08/15/19	1485000	97.50	1,460,158.73	1,447,815.60	
U S TREASURY NOTE	US Treasuries	1.875% 07/31/2026 DD 07/31/19	1894000	100.44	1,942,927.51	1,902,352.54	
U S TREASURY NOTE	US Treasuries	1.750% 07/31/2024 DD 07/31/19	10000	100.32	10,140.16	10,032.00	
U S TREASURY NOTE	US Treasuries	2.625% 07/15/2021 DD 07/15/18	12063000	101.56	12,075,908.27	12,250,579.65	
U S TREASURY NOTE	US Treasuries	1.125% 07/31/2021 DD 07/31/16	17365000	99.25	16,941,081.90	17,235,457.10	
U S TREASURY NOTE	US Treasuries US Treasuries	1.375% 05/31/2021 DD 05/31/16	3762000	99.70	3,622,291.90	3,750,525.90	
U S TREASURY NOTE		2.125% 12/31/2021 DD 12/31/14	4325000	101.05	4,446,207.71	4,370,455.75	
U S TREASURY NOTE U S TREASURY NOTE	US Treasuries US Treasuries	1.875% 06/30/2026 DD 06/30/19 1.625% 06/30/2021 DD 06/30/19	6275000 1090000	100.50 100.04	6,251,725.46 1,085,531.13	6,306,124.00	
U S TREASURY NOTE	US Treasuries	2.375% 05/15/2029 DD 05/15/19	3130000	100.04	3,215,337.76	1,090,425.10 3,255,575.60	
U S TREASURY NOTE	US Treasuries	2.375% 03/13/2029 DD 03/13/19 2.375% 04/30/2026 DD 04/30/19	205000	104.01	208,051.39	212,222.15	
US TREAS-CPI INFLAT	US Treasuries	0.500% 04/15/2024 DD 04/15/19	1326377	103.52	1,325,420.80	1,347,824.52	
U S TREASURY NOTE	US Treasuries	2.250% 03/31/2026 DD 03/31/19	2728000	101.02	2,700,911.35	2,803,238.24	
U S TREASURY NOTE	US Treasuries	2.625% 12/31/2025 DD 12/31/18	6280000	104.88	6,337,879.29	6,586,401.20	
U S TREASURY NOTE	US Treasuries	3.000% 10/31/2025 DD 10/31/18	145000	106.88	145,596.74	154,974.55	
U S TREASURY NOTE	US Treasuries	2.875% 08/15/2028 DD 08/15/18	6780000	107.85	6,756,476.44	7,312,365.60	
US TREAS-CPI INFLAT	US Treasuries	0.625%004/15/2023 DD 04/15/18	5487533.091	101.55	5,549,154.75	5,572,480.10	
U S TREASURY NOTE	US Treasuries	2.125% 09/30/2024 DD 09/30/17	3160000	102.00	3,030,569.86	3,223,200.00	
U S TREASURY BOND	US Treasuries	2.375% 11/15/2049 DD 11/15/19	4845000	99.95	4,933,297.33	4,842,529.05	
U S TREASURY BOND	US Treasuries	2.250% 08/15/2049 DD 08/15/19	805000	97.28	803,692.70	783,112.05	
US TREAS-CPI INFLAT	US Treasuries	1.000% 02/15/2049 DD 02/15/19	761851.897	111.12	851,793.46	846,531.74	
U S TREASURY BOND	US Treasuries	3.000% 08/15/2048 DD 08/15/18	5075000	112.91	4,777,257.83	5,730,182.50	
U S TREASURY BOND	US Treasuries	3.125% 05/15/2048 DD 05/15/18	4375000	115.44	4,306,460.43	5,050,412.50	
US TREAS-CPI INFLAT	US Treasuries	1.000% 02/15/2048 DD 02/15/18	2634862.498	110.65	2,608,998.24	2,915,396.31	
U S TREASURY BOND	US Treasuries	3.000% 02/15/2048 DD 02/15/18	1740000	112.70	1,613,578.13	1,961,032.20	
U S TREASURY BOND	US Treasuries	3.000% 02/15/2047 DD 02/15/17	6110000	112.63	6,176,822.74	6,881,876.30	
U S TREASURY BOND	US Treasuries	2.875% 08/15/2045 DD 08/15/15	1470000	109.57	1,451,721.89	1,610,679.00	
U S TREASURY BOND	US Treasuries	3.000% 05/15/2045 DD 05/15/15	1750000	111.90	1,974,541.04	1,958,162.50	
U S TREASURY BOND	US Treasuries	2.500% 02/15/2045 DD 02/15/15	10000	102.27	8,860.94	10,227.30	
U S TREASURY BOND	US Treasuries	3.125% 08/15/2044 DD 08/15/14	1075000	114.00	1,187,196.99	1,225,543.00	
U S TREASURY BOND	US Treasuries	3.625% 02/15/2044 DD 02/15/14	410000	123.15	446,841.58	504,894.50	
U S TREASURY BOND U S TREASURY BOND	US Treasuries US Treasuries	3.625% 08/15/2043 DD 08/15/13	3350000 12590000	122.88 113.65	3,648,686.89	4,116,580.50	
STATE STREET CORP	Preferred	3.125% 11/15/2041 DD 11/15/11 VAR RT 12/31/2049 DD 05/21/15	206000	102.55	13,086,052.97 213,778.45	14,308,283.20 211,248.88	
CHARLES SCHWAB CORP/THE	Preferred	VAR RT 12/31/2049 DD 10/31/16	450000	102.55	450,000.00	464,625.00	
BANK OF NEW YORK MELLON CORP/T	Preferred	VAR RT 12/31/2049 DD 08/01/16	295000	105.25	286,489.92	310,301.65	
BANK OF AMERICA CORP	Preferred	VAR RT 12/31/2049 DD 03/15/18	205000	110.88	205,000.00	227,304.00	
IRS R US0003M P 2.0925%	Swap Option	PUT MAY 20 002.093 ED 051320	23485000	0.0018	57,538.25	413.81	
IRS R 2.0925% P US0003M	Swap Option	CALL MAY 20 002.093 ED 051320	23485000	0.4218	57,538.25	99,047.99	
IRS R US0003M	Swap Option	PUT MAY 22 2.850 ED 050922	2660000	2.3054	154,449.37	61,324.62	
IRS R US0003M P 2.95% 03/14/34	Swap Option	PUT MAR 24 002.950 ED 031224	1980000	1.7787	89,248.50	35,218.74	
IRS R 2.95% P US0003M 03/14/34	Swap Option	CALL MAR 24 002.950 ED 031224	1980000	8.6255	89,248.50	170,785.87	
IRS P US0003M INDEX 03/11/34	Swap Option	CALL MAR 24 002.978 ED 030724	1980000	8.8023	91,030.50	174,285.26	
IRS_R US0003M INDEX 03/11/34	Swap Option	PUT MAR 24 002.978 ED 030724	1980000	1.7176	91,030.50	34,008.50	
IRS_R US0003M INDEX	Swap Option	PUT FEB 20 002.521 ED 022620	5420000	0.0011	59,620.00	58.21	
IRS P US0003M INDEX	Swap Option	CALL FEB 20 002.521 ED 022620	5420000	3.7643	59,620.00	204,022.89	
IRS_R US0003M INDEX	Swap Option	PUT FEB 39 002.860 ED 022239	525000	3.8448	25,974.38	20,185.21	
IRS P US0003M INDEX	Swap Option	CALL FEB 39 002.860 ED 022239	525000	7.9531	25,974.38	41,754.01	
IRS R US0003M P 3.0825% 013139	Swap Option	PUT JAN 29 308.250 ED 012929	580000	2.9456	32,944.00	17,084.61	
IRS P US0003M 01/31/39	Swap Option	CALL JAN 29 308.250 ED 012929	580000	9.0983	32,944.00	52,770.08	
IRS R US0003M P 3.0366 %	Swap Option	PUT JAN 29 003.040 ED 011129	570000	3.0448	32,447.25	17,355.17	
IRS P US0003 R 3.0366%	Swap Option	CALL JAN 29 003.040 ED 011129	570000	8.8549	32,447.25	50,473.11	
IRS R US0003M P 3.052%	Swap Option	PUT JAN 29 003.052 ED 011029	570000	3.0078	32,205.00	17,144.18	
IRS P US0003M R 3.052%	Swap Option	CALL JAN 29 003.052 ED 011029	570000	8.9344	32,205.00	50,925.85	
IRS_R US0003M INDEX IRS P US0003M LIBOR 12/09/37	Swap Option	PUT JUN 21 003.800 ED 060721	2010000	0.2265	78,413.61 104,227.59	4,551.75 124,334.65	
IRS R US0003M LIBOR 12/09/37	Swap Option Swap Option	CALL DEC 27 002.730 ED 120727 PUT DEC 27 002.730 ED 120727	1700000 1700000	7.3138 3.6274	104,227.59	61,666.60	
COMMIT TO PUR FNMA SF MTG	Swap Option	4.500% 01/01/2050 DD 01/01/20	5989000	105.285	6,299,505.02	6,305,518.65	
COMMIT TO PUR FNIMA SE MTG	Swap Option	4.500% 01/01/2035 DD 01/01/20 4.500% 01/01/2035 DD 01/01/20	10000	103.265	10,275.00	10,319.50	
COMMIT TO PUR FINIA SF MTG	Swap Option	4.000% 01/01/2050 DD 01/01/20	20563000	103.193	21,343,741.30	21,387,165.04	
COMMIT TO PUR FNMA SF MTG	Swap Option	3.500% 02/01/2050 DD 02/01/20	3600000	102.822	3,702,093.75	3,701,592.00	
COMMIT TO PUR FNMA SF MTG	Swap Option	3.500% 01/01/2050 DD 01/01/20	4861326	102.871	4,990,472.14	5,000,894.67	
IRS R JY0006M P 0.78% 04/20/41	Swap Option	CALL APR 21 000.780 ED 041621	58500000	0.0831	18,072.24	48,622.32	
IRS R JY0006M P 0.78% 04/20/41	Swap Option	PUT APR 21 000.780 ED 041621		0.0038	18,072.24	2,220.14	
				_			

Total BlackRock Asset Mgmt.

\$731,148,843.75 \$ 748,362,484.49

APPENDIX VIII

Camden Asset Management

	Identity of issue, borrower, lessor or similar party		investment including st, collateral, par or n			
		Cusip	Quantity	Price	Cost	Current Value
(a)	(b)		(c)		(d)	(e)
	Long Common Stock					
	AMR CORP COM	001ESC102	255,050	0.1767	89,140.19	45,067.32 191.078.23
	JAGUAR MINING INC COM STANLEY WORKS/THE COM	47009M400 854502101	1,341,679 6,048	0.1424 165.7400	750,528.66 1,003,473.20	1,002,395.52
	UNAPIX ENTERTAINMENT INC RST	XX9L29289	104,880	0.0000	17,546.12	0.00
	Long Common Stock Total		1,707,657		1,860,688.17	1,238,541.07
	Long Convertible Bond	000044440	0.405.000	00.5507	0.755.504.05	0.450.047.40
	8X8 INC CV 0.5% 020124 144A	282914AA8	8,195,000	99.5597	8,755,594.65	8,158,917.43
	AEROJET ROCKETDYNE H CV 2.25% 121523 REG AKAMAI TECHNOLOGIE CV 0.375% 090127 144A	007800AB1 00971TAK7	2,800,000 21,250,000	181.5645 98.7320	3,791,714.98 21,219,167.95	5,083,806.01 20,980,550.00
	ALLEGHENY TECHNOLOGI CV 4.75% 070122 REG	01741RAG7	15,211,000	158.8235	27,780,534.21	24,158,642.60
	ALTERYX INC CV 1% 080126 144A	02156BAE3	12,225,000	93.4590	12,507,721.35	11,425,362.75
	AXA SA CV 7.25% 051521 144A	054536AD9	5,247,000	115.3000	5,489,343.73	6,049,790.99
	BLACKLINE INC CV 0.125% 080124 144A	09239BAA7	13,645,000	99.5625	13,628,731.40	13,585,303.10
	CHENIERE ENERGY INC CV 4.25% 031545 REG	16411RAG4	16,773,000	78.7553	10,963,911.66	13,209,626.50
	COUPA SOFTWARE INC CV 0.125% 061525 144A	22266LAD8 223622AE1	4,850,000	118.2362 109.9390	4,987,666.10	5,734,455.70
	COWEN INC CV 3% 121522 REG CSG SYSTEMS INTERN CV 4.25% 031536 REG	126349AF6	5,472,000 6,778,000	114.1250	5,986,480.93 7,149,549.44	6,015,862.08 7,735,392.50
	DEXCOM INC CV 0.75% 120123 REG	252131AH0	7,940,000	148.1197	8,179,997.81	11,760,704.19
	DOCUSIGN INC CV 0.5% 091523 REG	256163AB2	8,950,000	124.1686	9,337,357.29	11,113,089.70
	ENCORE CAP EUR FINANC CV 4.5% 090123 REG	29260UAA5	3,650,000	106.5243	3,437,150.27	3,888,136.95
	ENCORE CAPITAL GROU CV 3.25% 100125 144A	292554AL6	5,425,000	107.7827	5,611,830.88	5,847,211.46
	EZCORP INC CV 2.875% 070124 REG	302301AF3	19,205,000	93.5625	26,871,024.00	17,968,678.09
	FIREEYE INC CV 0.875% 060124 REG	31816QAF8	15,525,000	100.5162	15,088,597.66	15,605,140.05
	FTI CONSULTING INC CV 2% 081523 REG GAIN CAPITAL HOLDINGS I CV 5% 081522 REG	302941AP4 36268WAF7	26,127,000 5,859,000	125.1106 86.6595	26,777,622.35 5,065,172.86	32,687,646.46 5,077,380.09
	GRANITE CONSTRUCTIO CV 2.75% 110124 144A	387328AA5	12,675,000	108.3935	12,758,158.28	13,738,876.14
	GUESS INC CV 2% 041524 144A	401617AC9	11,344,000	109.6875	10,517,589.58	12,442,949.97
	GUIDEWIRE SOFTWARE I CV 1.25% 031525 REG	40171VAA8	14,495,000	117.5120	14,292,821.80	17,033,364.40
	HALOZYME THERAPEUTI CV 1.25% 120124 144A	40637HAA7	9,200,000	99.6584	9,334,460.35	9,168,572.80
	HCI GROUP INC CV 4.25% 030137 REG	40416EAD5	10,015,000	102.3907	9,882,179.27	10,254,428.63
	HESKA CORP CV 3.75% 091526 144A	42805EAA6	3,375,000	132.8031	3,417,479.50	4,482,104.62
	IMPINJ INC CV 2% 121526 144A	453204AB5	5,250,000	97.9400	5,243,722.15	5,141,850.00
	INFINERA CORP CV 2.125% 090124 REG INNOVIVA INC CV 2.5% 081525 REG	45667GAC7 45781MAB7	6,150,000 13,984,000	105.5619 108.4217	4,982,428.60 16,082,873.72	6,492,056.86 15,161,690.50
	INSIGHT ENTERPRS CV 0.75% 021525 144A	45765UAA1	12,378,000	117.8788	12,428,960.43	14,591,037.85
	INTERDIGITAL INC CV 2% 060124 144A	45867GAA9	13,125,000	99.5600	13,238,529.53	13,067,250.00
	IRONWOOD PHARMACEUTI CV 1.5% 061526 144A	46333XAG3	9,400,000	119.8667	9,384,487.60	11,267,469.80
	J2 GLOBAL CV 1.75% 110126 144A	48123VAD4	10,475,000	101.4490	10,571,136.60	10,626,782.75
	JAZZ INVESTMENTS I LT CV 1.5% 081524 REG	472145AD3	8,800,000	100.6875	8,578,093.70	8,860,500.00
	KAMAN CORP CV 3.25% 050124 REG KBR INC CV 2.5% 110123 144A	483548AF0	6,636,000	119.7000	7,303,684.09	7,943,292.00 5,001,875.00
	KNOWLES CORP CV 3.25% 110121 REG	48242WAA4 49926DAB5	3,775,000 10,472,000	132.5000 129.7133	3,528,656.30 12,080,251.47	13,583,576.74
	LIGAND PHARMACEUTICA CV 0.75% 051523 REG	53220KAF5	17.925.000	86.3039	17,734,171.53	15,469,974.07
	LUMENTUM HOLDINGS IN CV 0.5% 121526 144A	55024UAC3	9,075,000	108.5000	9,075,000.00	9,846,375.00
	MARRIOTT VACATION WOR CV 1.5% 091522 REG	57164YAB3	6,125,000	106.6389	5,719,275.75	6,531,632.63
	MICROCHIP TECHNOLO CV 1.625% 021525 REG	595017AD6	27,267,000	215.1250	42,398,868.32	58,658,133.75
	NEW RELIC INC CV 0.5% 050123 REG	64829BAB6	21,956,000	97.1784	20,575,217.55	21,336,489.50
	NRG ENERGY INC CV 2.75% 060148 REG NUANCE COMMUNICATION CV 1.25% 040125 REG	629377CG5 67020YAN0	19,100,000 16,890,000	113.3750 111.0802	19,621,230.64 16,910,966.57	21,654,625.00 18,761,445.78
	NUANCE COMMUNICATION CV 1.25% 040125 REG	67020YAK6	25,558,000	100.5624	23,400,183.87	25,701,738.18
	NUTANIX INC CV 0% 011523 REG	67059NAB4	9,975,000	99.4661	9,110,048.50	9,921,743.49
	OKTA INC CV 0.125% 090125 144A	679295AC9	19,625,000	96.8367	18,800,105.64	19,004,202.40
	ON SEMICONDUCTOR CO CV 1.625% 101523 REG	682189AP0	12,272,000	137.8750	16,015,997.16	16,920,020.00
	ON SEMICONDUCTOR CORP CV 1% 120120 REG	682189AK1	1,400,000	135.8993	1,704,589.08	1,902,590.19
	OSI SYSTEMS INC CV 1.25% 090122 REG	671044AD7	6,975,000	109.0540	7,941,745.16	7,606,516.50
	PACIRA BIOSCIENCES CV 2.375% 040122 REG	695127AD2	2,125,000	103.9513	2,195,512.93	2,208,965.13
	PAR TECHNOLOGY CORP CV 4.5% 041524 144A PRA GROUP INC CV 3% 080120 REG	698884AA1 73640QAB1	6,970,000 1,450,000	127.4027 99.7550	7,438,960.19 1,365,953.65	8,879,968.17 1,446,447.50
	PURE STORAGE INC CV 0.125% 041523 REG	74624MAB8	19,267,000	99.1652	18,248,328.13	19,106,159.08
	RAMBUS INC CV 1.375% 020123 REG	750917AG1	11,875,000	101.3100	11,001,962.56	12,030,562.49
	REPLIGEN CORP CV 0.375% 071524 REG	759916AB5	6,850,000	107.8555	6,763,543.70	7,388,101.75
	RETROPHIN INC CV 2.5% 091525 REG	761299AB2	3,775,000	77.2700	3,607,332.83	2,916,942.50
	RINGCENTRAL INC CV 0% 031523 REG	76680RAD9	17,768,000	209.7300	28,353,689.07	37,264,826.40
	SAILPOINT TECH HOL CV 0.125% 091524 144A	78781PAA3	650,000	107.5740	707,082.35	699,231.00

Camden Asset Management

	Identity of issue, borrower, lessor or similar party		investment including			
	identity of issue, borrower, lessor or similar party				04	O + 1/-l
	(1-)	<u>Cusip</u>	Quantity	<u>Price</u>	Cost	Current Value
(a)	(b)	000044444	(c)	404.0000	(d)	(e)
	SNAP INC CV 0.75% 080126 144A SPLUNK INC CV 1.125% 091525 REG	83304AAA4 848637AD6	22,100,000 15,687,000	104.0390 123.3125	22,523,481.83 15,610,048.78	22,992,619.00 19,344,031.88
	SUPERNUS PHARMACEUT CV 0.625% 040123 REG	868459AD0	8,100,000	90.5171	7,286,476.85	7,331,885.10
	SYNAPTICS INC CV 0.5% 061522 REG	87157DAD1	8,867,000	110.8785	7,929,730.98	9,831,596.58
	TEAM INC CV 5% 080123 REG	878155AE0	14,419,000	104.4428	16,046,106.00	15,059,607.34
	TESLA MOTORS INC CV 1.25% 030121 REG	88160RAC5	11,575,000	127.4639	13,871,476.61	14,753,946.44
	TILRAY INC CV 5% 100123 REG	88688TAB6	7,750,000	52.0000	4,118,312.50	4,030,000.00
	TURNING POINT BRANDS CV 2.5% 071524 144A	90041LAD7	21,625,000	88.2484	19,242,416.74	19,083,716.50
	TWITTER INC CV 1% 091521 REG	90184LAD4	40,936,000	97.2500	39,380,016.41	39,810,260.00
	UNITED STATES STEEL CO CV 5% 110126 144A	912909AQ1	2,600,000	111.1095	3,003,291.60	2,888,847.00
	VECTOR GROUP LTD CV 1.75% 041520 REG	92240MBC1	26,493,000	103.9375	27,237,313.18	27,536,161.91
	VIAVI SOLUTIONS INC CV 1% 030124 REG	925550AB1	9,925,000	128.8743	10,575,412.57	12,790,774.26
	VIAVI SOLUTIONS INC CV 1.75% 060123 REG	925550AE5	1,642,000	125.4947	1,942,135.91	2,060,622.96
	VISHAY INTERTECHNOLO CV 2.25% 061525 REG	928298AP3	28,125,000	100.1792	26,054,880.12	28,175,400.00
	WORKIVA INC CV 1.125% 081526 144A ZILLOW GROUP INC CV 0.75% 090124 144A	98139AAA3 98954MAD3	5,900,000 10,075,000	89.6750 121.6682	5,698,267.93 10,060,137.22	5,290,825.00 12,258,071.15
	ZILLOW GROUP INC CV 1.5% 030124 144A	98954MAC5	13,760,000	95.7430	12,579,955.57	13,174,236.80
	ZYNGA INC CV 0.25% 060124 144A	98986TAA6	23,550,000	101.8750	23,414,481.96	23,991,562.50
	Long Convertible Bond Total	0000017410	20,000,000		941,518,390.43	1,010,604,229.64
	. .					, , , , , , , , , , , , , , , , , , , ,
	Long Convertible Preferreds					
	BANK OF AMERICA CORP 7.25% CV PFD L	060505682	3,089	1,448.7300	4,417,119.40	4,475,126.97
	BECTON DICKINSON AND CO 6.125% CV PFD G	075887208	1,616,260	65.4331	98,665,132.28	105,756,902.26
	BUNGE LTD 4.875% CV PFD	G16962204	132,855	102.9742	13,473,648.61	13,680,637.32
	CENTERPOINT ENERGY CV PFD FLT 091529 REG	15189T206	1,253,441	59.0600	74,057,513.61	74,028,225.45
	COWEN GROUP INC 5.625% CV PFD A	223622507	12,800	883.7505	10,401,105.95	11,312,006.42
	CROWN CASTLE I CV 6.875% 080120PFD A REG	22822V309	40,548	1,281.6462	50,039,647.55	51,968,190.20
	DOMINION ENERGY CV 7.25% 060122PFD A REG DTE ENERGY CO CV 6.25% 110125PFD REG	25746U133 233331842	212,800 1,347,227	106.8100 51.3467	22,453,695.55 67,346,368.46	22,729,168.00 69,175,660.63
	ENTERTAINMENT PROPERTIES 5.75% CV PFD C	26884U208	232,271	31.7100	5,631,588.41	7,365,313.41
	ENTERTAINMENT PROPERTIES 9% CV PFD E	26884U307	166,486	38.3400	5,923,738.67	6,383,073.24
	FORTIVE CORPORATIO CV 5% 070121PFD A REG	34959J207	46,616	973.3961	44,651,787.35	45,375,832.64
	GENERAL DATACOMM IND 9% CV PFD 144A	369487202	188,000	0.0000	1,188,000.00	0.00
	GENERAL MOTORS CORP 6.25% CV PFD C *ESCR	370ESC717	223,097	0.0000	0.00	0.00
	ICG FUNDING LLC 6.75% CV PFD	44924Q400	55,000	0.0000	586,162.50	0.00
	INTL FLAVOR & FRAGRA CV 6% 091521PFD REG	459506309	732,669	47.9100	35,497,548.90	35,102,171.79
	L&H CAPITAL TRUST I 4.75% CV PFD 144A	501608202	105,000	0.0000	4,755,905.00	0.00
	LEHMAN BROTHERS HOLDINGS 7.25% CV PFD P	52523J453	18,300	0.0000	9,117,879.00	0.00
	LEHMAN BROTHERS HOLDINGS 8.75% CV PFD Q	52520W218	23,400	0.0000	10,074,900.00	0.00
	LTV CORP 8.25% CV PFD 144A	501921209	80,000	0.0000	4,018,750.00	0.00
	NCR CORP 5.5% CV PFD A NEXTERA ENERGY I CV 4.872% 090122PFD REG	62886E207	23,288	1,298.3159	28,424,276.49	30,235,180.67 66,982,536.00
	QTS REALTY TRUST INC CV 6.5% PFD B REG	65339F796 74736A301	1,310,300 87,475	51.1200 128.2684	64,768,182.41 8,751,119.39	11,220,278.30
	SOUTH JERSEY INDU CV 7.25% 041521PFD REG	838518116	265,877	52.1356	13,601,739.19	13,861,656.92
	SOUTHERN CO CV 6.75% 080122PFD 2019 REG	842587602	853,604	53.8400	44,638,164.91	45.958.039.36
	STANLEY BLACK & D CV 5.25% 111522PFD REG	854502846	16,450	108.5329	1,699,337.35	1,785,366.20
	TRIBUNE CO CV UNITS 2% 051529 REG ESCROW	896ESC308	345,740	0.0000	20,789,263.59	0.00
	WELLS FARGO CO 7.5% CV PFD L	949746804	48,008	1,448.6899	61,522,540.23	69,548,704.74
	Long Convertible Preferreds Total				706,495,114.80	686,944,070.52
	Long Preferred Stocks	440450555		05	10.010	,,
	HUNTINGTON BANCSHARES 6.25% PFD D REG	446150708	483,013	25.9208	12,613,226.96	12,520,083.25
	KEYCORP 5.65% PFD F REG	493267876	97,590	26.8300	2,223,375.13	2,618,339.70
	MOTORS LIQUIDATION CO 7.5% PFD *ESCROW* Long Preferred Stocks Total	370ESC121	126,100	0.0000	0.00 14,836,602.09	0.00 15,138,422.95
	Long Freierred Stocks Total			_	14,030,002.09	15,136,422.95
	Long US T-Bills / T-Notes					
	TREASURY BILL ST 0% 013020 REG	912796RY7	126,000,000	99.8908	125,589,128.18	125,862,432.48
	TREASURY BILL ST 0% 022720 REG	912796SD2	112,800,000	99.7706	112,360,578.91	112,541,186.68
	Long US T-Bills / T-Notes Total		y ,		237,949,707.09	238,403,619.16
						· · · · · · · · · · · · · · · · · · ·
	Long Warrants					
	ZIONS BANCORPORATION WAR 35.818 052220	989701115	825,849	19.5000	12,820,214.30	16,104,055.50
	Long Warrants Total				12,820,214.30	16,104,055.50
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	Cash				1,264,000,962.00	1,264,000,962.00

Camden Asset Management

	Identity of issue, borrower, lessor or similar party		nvestment includir			
		<u>Cusip</u>	Quantity	<u>Price</u>	Cost	Current Value
(a)	(b)		(c)		(d)	(e)
			Total Camden Asset	Management	3,179,481,678.88	3,232,433,900.84

APPENDIX IX

Western Conference of Teamsters Pension Plan Form 5500 - Schedule H - Line 4i Schedule of Assets Held at End of Year

December 31, 2019 EIN 91-6145047

INT

NTECL	ITECH		Description of investment including maturity date, rate of interest, Plan Number 001					
NIECH		Descrip			maturity date, rate	or interest,	Fian Number (JO 1
	Identity of issue, borrower, lessor or similar party		Asset type		Shares/Par	<u>Price</u>	Cost	Current Value
(a)	(b)			(c)			(d)	(e)
	EB TEMP INV FD	CCT			6,444,072.350	1.0000	6,444,072.35	6,444,072.35
	AES CORP/VA	EQUITY			639,329.000	19.9000	10,279,920.05	12,722,647.10
	AT&T INC	EQUITY			164,037.000	39.0800	5,969,761.82	6,410,565.96
	ABBOTT LABORATORIES ABBVIE INC	EQUITY			50,534.000	86.8600	2,994,058.68	4,389,383.24
	ACTIVISION BLIZZARD INC	EQUITY EQUITY			202,298.000 50,482.000	88.5400 59.4200	15,628,553.50 2,564,176.69	17,911,464.92 2,999,640.44
	ADOBE INC	EQUITY			21,633.000	329.8100	3,963,646.65	7,134,779.73
	AIR PRODUCTS & CHEMICALS INC	EQUITY			70,109.000	234.9900	15,156,998.55	16,474,913.91
	ALIGN TECHNOLOGY INC	EQUITY			15,792.000	279.0400	3,772,224.36	4,406,599.68
	ALLSTATE CORP/THE ALPHABET INC-CL C	EQUITY EQUITY			10,500.000 3,784.000	112.4500 1,337.0200	735,632.84 3,060,566.01	1,180,725.00 5,059,283.68
	ALPHABET INC-CL A	EQUITY			6,649.000	1,339.3900	5,083,075.87	8,905,604.11
	AMAZON.COM INC	EQUITY			10,058.000	1,847.8400	9,384,483.11	18,585,574.72
	AMERICAN EXPRESS CO	EQUITY			126,916.000	124.4900	14,688,941.04	15,799,772.84
	AMERICAN INTERNATIONAL GROUP I	EQUITY			294,686.000	51.3300	16,218,646.03	15,126,232.38
	AMERIPRISE FINANCIAL INC ANALOG DEVICES INC	EQUITY EQUITY			13,785.000 6,307.000	166.5800 118.8400	1,907,928.72 697,305.58	2,296,305.30 749,523.88
	ANTHEM INC	EQUITY			9,835.000	302.0300	2,515,675.67	2,970,465.05
	APPLE INC	EQUITY			151,414.000	293.6500	15,350,193.02	44,462,721.10
	ARCHER-DANIELS-MIDLAND CO	EQUITY			134,912.000	46.3500	5,760,933.25	6,253,171.20
	ARISTA NETWORKS INC	EQUITY			385.000	203.4000	107,448.46	78,309.00
	ASSURANT INC AVERY DENNISON CORP	EQUITY EQUITY			20,823.000 11,126.000	131.0800 130.8200	2,577,033.14 1,195,775.83	2,729,478.84 1,455,503.32
	BANK OF AMERICA CORP	EQUITY			32,456.000	35.2200	792,217.30	1,143,100.32
	BANK OF NEW YORK MELLON CORP/T	EQUITY			168,207.000	50.3300	7,734,051.23	8,465,858.31
	BERKSHIRE HATHAWAY INC	EQUITY			29,682.000	226.5000	3,999,894.66	6,722,973.00
	BEST BUY CO INC	EQUITY			226,386.000	87.8000	15,500,414.48	19,876,690.80
	BIOGEN INC	EQUITY EQUITY			6,088.000	296.7300 23.4800	1,753,476.08	1,806,492.24 3,654,873.32
	H&R BLOCK INC BOEING CO/THE	EQUITY			155,659.000 10,087.000	325.7600	3,861,048.40 2,912,085.68	3,285,941.12
	BOOKING HOLDINGS INC	EQUITY			1,203.000	2,053.7300	2,231,716.18	2,470,637.19
	BOSTON SCIENTIFIC CORP	EQUITY			24,877.000	45.2200	908,682.24	1,124,937.94
	BRISTOL-MYERS SQUIBB CO	EQUITY			166,200.000	64.1900	8,810,678.60	10,668,378.00
	BROADCOM INC BROWN-FORMAN CORP	EQUITY EQUITY			8,984.000 82,555.000	316.0200 67.6000	2,732,506.33 5,058,592.03	2,839,123.68 5,580,718.00
	CF INDUSTRIES HOLDINGS INC	EQUITY			117,043.000	47.7400	5,476,815.22	5,587,632.82
	CSX CORP	EQUITY			51,813.000	72.3600	2,691,369.78	3,749,188.68
	CVS HEALTH CORP	EQUITY			70,406.000	74.2900	4,804,638.47	5,230,461.74
	CADENCE DESIGN SYSTEMS INC	EQUITY			26,549.000	69.3600	1,751,540.39	1,841,438.64
	CARMAX INC CATERPILLAR INC	EQUITY EQUITY			3,977.000 20,719.000	87.6700 147.6800	319,081.07 2,841,535.27	348,663.59 3,059,781.92
	CENTENE CORP	EQUITY			17,170.000	62.8700	909,675.36	1,079,477.90
	CENTURYLINK INC	EQUITY			182,483.000	13.2100	2,373,302.57	2,410,600.43
	CERNER CORP	EQUITY			17,662.000	73.3900	1,131,567.05	1,296,214.18
	CHARTER COMMUNICATIONS INC	EQUITY			17,484.000	485.0800	7,212,219.93	8,481,138.72
	CHIPOTLE MEXICAN GRILL INC CINCINNATI FINANCIAL CORP	EQUITY EQUITY			660.000 15,750.000	837.1100 105.1500	313,450.57 1,471,079.78	552,492.60 1,656,112.50
	CISCO SYSTEMS INC	EQUITY			396,111.000	47.9600	18,737,659.69	18,997,483.56
	CINTAS CORP	EQUITY			6,234.000	269.0800	1,303,926.98	1,677,444.72
	CONSTELLATION BRANDS INC	EQUITY			5,113.000	189.7500	477,606.95	970,191.75
	COOPER COS INC/THE COPART INC	EQUITY EQUITY			6,505.000	321.2900	1,737,809.58	2,089,991.45
	CORNING INC	EQUITY			22,748.000 33,116.000	90.9400 29.1100	1,273,757.75 1,028,499.51	2,068,703.12 964,006.76
	COSTCO WHOLESALE CORP	EQUITY			63,259.000	293.9200	17,316,763.25	18,593,085.28
	COTY INC	EQUITY			125,590.000	11.2500	1,297,364.28	1,412,887.50
	CROWN CASTLE INTERNATIONAL COR	EQUITY			57,723.000	142.1500	7,872,681.99	8,205,324.45
	DXC TECHNOLOGY CO	EQUITY			15,825.000	37.5900	1,086,191.48	594,861.75
	DANAHER CORP DARDEN RESTAURANTS INC	EQUITY EQUITY			115,841.000 22,177.000	153.4800 109.0100	15,962,562.38 2,308,034.97	17,779,276.68 2,417,514.77
	DEERE & CO	EQUITY			62,041.000	173.2600	9,612,973.92	10,749,223.66
	DELTA AIR LINES INC	EQUITY			53,712.000	58.4800	3,049,382.91	3,141,077.76
	DENTSPLY SIRONA INC	EQUITY			26,095.000	56.5900	1,251,886.94	1,476,716.05
	DISH NETWORK CORP	EQUITY			85,840.000	35.4700	2,923,877.03	3,044,744.80
	EBAY INC EDISON INTERNATIONAL	EQUITY			45,267.000 84.267.000	36.1100 75.4100	1,660,588.57 5,524,652,26	1,634,591.37 6 354 574 47
	EDISON IN LERNATIONAL EDWARDS LIFESCIENCES CORP	EQUITY EQUITY			84,267.000 49,469.000	75.4100 233.2900	5,524,652.26 11,028,909.29	6,354,574.47 11,540,623.01
	EMERSON ELECTRIC CO	EQUITY			146,048.000	76.2600	9,361,764.63	11,137,620.48
	EQUIFAX INC	EQUITY			7,338.000	140.1200	715,933.44	1,028,200.56
	EXXON MOBIL CORP	EQUITY			16,444.000	69.7800	1,199,344.87	1,147,462.32
	FMC CORP	EQUITY			17,461.000	99.8200	1,311,322.49	1,742,957.02
	FACEBOOK INC FASTENAL CO	EQUITY EQUITY			61,372.000 584,186.000	205.2500 36.9500	9,042,274.59 20,068,963.34	12,596,603.00 21,585,672.70
	FIRSTENERGY CORP	EQUITY			41,591.000	48.6000	1,615,056.09	2,021,322.60
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Western Conference of Teamsters Pension Plan Form 5500 - Schedule H - Line 4i Schedule of Assets Held at End of Year December 31, 2019

EIN 91-6145047

INTECH

Description of investment including maturity date, rate of interest,

INITECI		Dagarin	tion of investment in	ممالين بام	maturity data vata	of interest	EIN 91-61450 Plan Number 0	
INTECH	1	Descrip	<u>tion of investment in</u> 		maturity date, rate naturity value	or interest,	Fian Number C	10 1
	Identity of issue, borrower, lessor or similar party		Asset type		Shares/Par	<u>Price</u>	Cost	Current Value
(a)	(b)			(c)			(d)	(e)
	FLEETCOR TECHNOLOGIES INC	EQUITY			3,691.000	287.7200	804,655.83	1,061,974.52
	FOX CORP	EQUITY			31,404.000	37.0700	1,246,394.90	1,164,146.28
	FOX CORP	EQUITY			3,520.000	36.4000	143,322.52	128,128.00
	ARTHUR J GALLAGHER & CO GENERAL ELECTRIC CO	EQUITY			29,307.000	95.2300	1,557,198.12	2,790,905.61
	GENERAL MOTORS CO	EQUITY EQUITY			390,037.000 547,407.000	11.1600 36.6000	3,560,066.80 19,801,285.02	4,352,812.92 20,035,096.20
	GILEAD SCIENCES INC	EQUITY			291,007.000	64.9800	18,746,049.28	18,909,634.86
	GOLDMAN SACHS GROUP INC/THE	EQUITY			5,515.000	229.9300	1,104,510.19	1,268,063.95
	HCA HEALTHCARE INC	EQUITY			23,529.000	147.8100	3,133,901.04	3,477,821.49
	HP INC HARTFORD FINANCIAL SERVICES GR	EQUITY EQUITY			681,079.000 15,098.000	20.5500 60.7700	12,408,398.37 771,471.51	13,996,173.45 917,505.46
	HASBRO INC	EQUITY			22,269.000	105.6100	2,671,382.62	2,351,829.09
	HEWLETT PACKARD ENTERPRISE CO	EQUITY			928,454.000	15.8600	13,729,718.70	14,725,280.44
	HONEYWELL INTERNATIONAL INC	EQUITY			19,757.000	177.0000	3,487,061.92	3,496,989.00
	HUMANA INC	EQUITY			16,841.000	366.5200	4,317,896.70	6,172,563.32
	ILLUMINA INC INTEL CORP	EQUITY EQUITY			5,538.000 402,960.000	331.7400 59.8500	1,092,312.54 21,022,813.02	1,837,176.12 24,117,156.00
	INTERNATIONAL BUSINESS MACHINE	EQUITY			170,622.000	134.0400	23,883,648.71	22,870,172.88
	INTUIT INC	EQUITY			54,983.000	261.9300	13,375,416.20	14,401,697.19
	INTUITIVE SURGICAL INC	EQUITY			11,338.000	591.1500	4,108,429.52	6,702,458.70
	JPMORGAN CHASE & CO JOHNSON & JOHNSON	EQUITY EQUITY			56,875.000 27,530.000	139.4000 145.8700	4,285,633.84 2,730,679.97	7,928,375.00 4,015,801.10
	KELLOGG CO	EQUITY			60,494.000	69.1600	3,753,567.92	4,183,765.04
	KRAFT HEINZ CO/THE	EQUITY			111,603.000	32.1300	3,416,766.76	3,585,804.39
	L BRANDS INC	EQUITY			99,412.000	18.1200	1,842,499.98	1,801,345.44
	L3HARRIS TECHNOLOGIES INC	EQUITY			12,152.000	197.8700	1,589,299.60	2,404,516.24
	LABORATORY CORP OF AMERICA HOL LENNAR CORP	EQUITY EQUITY			9,111.000 14,572.000	169.1700 55.7900	1,375,975.31 705,175.81	1,541,307.87 812,971.88
	LOCKHEED MARTIN CORP	EQUITY			31,433.000	389.3800	8,409,152.33	12,239,381.54
	LOWE'S COS INC	EQUITY			36,782.000	119.7600	4,124,029.64	4,405,012.32
	MACERICH CO/THE	EQUITY			79,270.000	26.9200	2,426,242.21	2,133,948.40
	MARSH & MCLENNAN COS INC MARTIN MARIETTA MATERIALS INC	EQUITY EQUITY			17,784.000 9,540.000	111.4100 279.6400	901,568.39 2,441,538.53	1,981,315.44 2,667,765.60
	MAXIM INTEGRATED PRODUCTS INC	EQUITY			13,920.000	61.5100	799,133.95	856,219.20
	MCCORMICK & CO INC/MD	EQUITY			11,811.000	169.7300	1,634,018.74	2,004,681.03
	MCDONALD'S CORP	EQUITY			40,448.000	197.6100	7,547,791.97	7,992,929.28
	MERCK & CO INC	EQUITY			236,601.000	90.9500	19,418,627.84	21,518,860.95
	METLIFE INC MICROSOFT CORP	EQUITY EQUITY			5,084.000 327,636.000	50.9700 157.7000	237,141.30 27,316,632.90	259,131.48 51,668,197.20
	MONDELEZ INTERNATIONAL INC	EQUITY			24,209.000	55.0800	1,215,439.37	1,333,431.72
	NETAPP INC	EQUITY			3,436.000	62.2500	239,835.70	213,891.00
	NETFLIX INC	EQUITY			27,650.000	323.5700	6,990,132.08	8,946,710.50
	NEWMONT CORP NEWS CORP	EQUITY EQUITY			75,118.000 160,051.000	43.4500 14.1400	2,893,138.42	3,263,877.10 2,263,121.14
	NEWS CORP	EQUITY			76,491.000	14.5100	2,130,850.87 1,061,302.85	1,109,884.41
	NIKE INC	EQUITY			53,292.000	101.3100	4,971,266.51	5,399,012.52
	NORTHERN TRUST CORP	EQUITY			18,735.000	106.2400	1,909,851.35	1,990,406.40
	NVIDIA CORP	EQUITY			24,314.000	235.3000	2,087,116.71	5,721,084.20
	OMNICOM GROUP INC ONEOK INC	EQUITY EQUITY			192,525.000 141,276.000	81.0200 75.6700	14,767,461.29 9,703,678.79	15,598,375.50 10,690,354.92
	ORACLE CORP	EQUITY			154,897.000	52.9800	8,257,661.53	8,206,443.06
	PPG INDUSTRIES INC	EQUITY			6,835.000	133.4900	749,544.75	912,404.15
	PACKAGING CORP OF AMERICA	EQUITY			4,203.000	111.9900	414,741.53	470,693.97
	PHILLIPS 66 T ROWE PRICE GROUP INC	EQUITY EQUITY			33,710.000 61,253.000	111.4100 121.8400	3,529,937.19 6,638,960.88	3,755,631.10 7,463,065.52
	PROCTER & GAMBLE CO/THE	EQUITY			108,234.000	124.9000	13,083,077.73	13,518,426.60
	PROGRESSIVE CORP/THE	EQUITY			248,043.000	72.3900	13,883,427.65	17,955,832.77
	QUALCOMM INC	EQUITY			285,594.000	88.2300	21,880,784.89	25,197,958.62
	QUEST DIAGNOSTICS INC RESMED INC	EQUITY EQUITY			8,891.000	106.7900 154.9700	898,437.08 4,550,719.05	949,469.89
	ROPER TECHNOLOGIES INC	EQUITY			40,118.000 7,255.000	354.2300	2,418,925.10	6,217,086.46 2,569,938.65
	ROSS STORES INC	EQUITY			41,203.000	116.4200	4,260,824.97	4,796,853.26
	S&P GLOBAL INC	EQUITY			4,955.000	273.0500	635,098.96	1,352,962.75
	SBA COMMUNICATIONS CORP	EQUITY			3,033.000	240.9900	481,442.12	730,922.67
	SEMPRA ENERGY STATE STREET CORP	EQUITY EQUITY			23,018.000 12,338.000	151.4800 79.1000	2,652,795.62 739,563.62	3,486,766.64 975,935.80
	SYNOPSYS INC	EQUITY			12,338.000	139.2000	1,444,259.59	2,392,430.40
	SYNCHRONY FINANCIAL	EQUITY			51,853.000	36.0100	1,785,723.98	1,867,226.53
	SYSCO CORP	EQUITY			12,431.000	85.5400	833,538.33	1,063,347.74
	TJX COS INC/THE	EQUITY			440.000	61.0600	21,160.79	26,866.40
	T-MOBILE US INC TAKE-TWO INTERACTIVE SOFTWARE	EQUITY EQUITY			4,967.000 43,607.000	78.4200 122.4300	387,491.07 5,289,041.49	389,512.14 5,338,805.01
	TAPESTRY INC	EQUITY			123,547.000	26.9700	3,979,050.56	3,332,062.59
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Plan Number 001

INTECH

Description of investment including maturity date, rate of interest, collateral, par or maturity value

			<u>collateral,</u>	par or maturity value			
	Identity of issue, borrower, lessor or similar pa	rty	Asset type	Shares/Par	<u>Price</u>	Cost	Current Value
(a)	(b)			(c)		(d)	(e)
	TARGET CORP	EQUITY		134,201.000	128.2100	13,966,395.03	17,205,910.21
	TIFFANY & CO	EQUITY		56,011.000	133.6500	5,221,977.75	7,485,870.15
	TRANSDIGM GROUP INC	EQUITY		19,143.000	560.0000	7,975,243.95	10,720,080.00
	TWITTER INC	EQUITY		147,726.000	32.0500	4,991,551.39	4,734,618.30
	TYSON FOODS INC	EQUITY		27,038.000	91.0400	1,658,650.40	2,461,539.52
	UNION PACIFIC CORP	EQUITY		8,599.000	180.7900	1,121,240.48	1,554,613.21
	UNITED AIRLINES HOLDINGS INC	EQUITY		6,919.000	88.0900	635,475.25	609,494.71
	UNITED PARCEL SERVICE INC	EQUITY		59,929.000	117.0600	6,936,718.08	7,015,288.74
	UNITED TECHNOLOGIES CORP	EQUITY		60,721.000	149.7600	8,064,940.73	9,093,576.96
	UNITEDHEALTH GROUP INC	EQUITY		21,037.000	293.9800	2,025,579.83	6,184,457.26
	VALERO ENERGY CORP	EQUITY		28,380.000	93.6500	2,537,178.33	2,657,787.00
	VERISIGN INC	EQUITY		7,016.000	192.6800	849,430.97	1,351,842.88
	VERIZON COMMUNICATIONS INC	EQUITY		96,690.000	61.4000	5,672,341.39	5,936,766.00
	VERISK ANALYTICS INC	EQUITY		22,858.000	149.3400	2,955,929.09	3,413,613.72
	VERTEX PHARMACEUTICALS INC	EQUITY		4,353.000	218.9500	777,422.68	953,089.35
	VIACOMCBS INC	EQUITY		65,697.000	41.9700	2,615,927.36	2,757,303.09
	VISA INC	EQUITY		17,113.000	187.9000	1,300,556.54	3,215,532.70
	WALMART INC	EQUITY		120,262.000	118.8400	12,541,344.32	14,291,936.08
	WALGREENS BOOTS ALLIANCE INC	EQUITY		37,084.000	58.9600	2,065,850.07	2,186,472.64
	WASTE MANAGEMENT INC	EQUITY		18,268.000	113.9600	1,235,037.68	2,081,821.28
	WELLCARE HEALTH PLANS INC	EQUITY		4,722.000	330.2100	1,258,710.78	1,559,251.62
	WELLS FARGO & CO	EQUITY		258,322.000	53.8000	12,458,097.50	13,897,723.60
	WESTERN UNION CO/THE	EQUITY		198,406.000	26.7800	4,971,064.09	5,313,312.68
	WEYERHAEUSER CO	EQUITY		10,221.000	30.2000	303,908.15	308,674.20
	WHIRLPOOL CORP	EQUITY		6,008.000	147.5300	831,587.93	886,360.24
	WILLIAMS COS INC/THE	EQUITY		170,914.000	23.7200	4,105,110.84	4,054,080.08
	WYNN RESORTS LTD	EQUITY		13,863.000	138.8700	1,753,966.02	1,925,154.81
	XILINX INC	EQUITY		12,482.000	97.7700	1,402,046.26	1,220,365.14
	XEROX HOLDINGS CORP	EQUITY		69.594.000	36.8700	2,078,055.96	2,565,930.78
	YUM! BRANDS INC	EQUITY		14,199.000	100.7300	1,131,644.42	1,430,265.27
	ZOETIS INC	EQUITY		22,391.000	132.3500	1,569,293.59	2,963,448.85
	ALLERGAN PLC	EQUITY		9,984.000	191.1700	1,398,304.60	1,908,641.28
	ACCENTURE PLC	EQUITY		13,638.000	210.5700	2,106,068.13	2,871,753.66
	EVEREST RE GROUP LTD	EQUITY		8.518.000	276.8400	2,154,829.13	2,358,123.12
	JOHNSON CONTROLS INTERNATIONAL	EQUITY		305,467.000	40.7100	13,124,575.07	12,435,561.57
	MEDTRONIC PLC	EQUITY		44,416.000	113.4500	4,549,401.82	5,038,995.20
	TECHNIPFMC PLC	EQUITY		32,620.000	21.4400	771,247.81	699,372.80
	WILLIS TOWERS WATSON PLC	EQUITY		54,157.000	201.9400	10,205,312.89	10,936,464.58
	GARMIN LTD	EQUITY		19,144.000	97.5600	1,514,943.92	1,867,688.64
	ROYAL CARIBBEAN CRUISES LTD	EQUITY		32,567.000	133.5100	3,586,948.31	4,348,020.17
	NOTAL CANDDLAIN CRUISES LTD	LQUIII		32,307.000	133.3100	J,JUU,340.J I	4,040,020.17

TOTAL INTECH

\$ 931,550,080.53 \$ 1,125,232,336.08

APPENDIX X

MacKay Shields

	MacKay Shields						
	Identity of inque horrower league or similar party		uding maturity date, rate of interest, co	ollateral, par or matui Shares/Par		Cost	Current Value
1)	Identity of issue, borrower, lessor or similar party (b)	Security	<u>/ description</u> (c)	Snares/Par	Price	(d)	(e)
,	(-)		(-/			(-)	(-)
	EB TEMP INV FD	CCT	1.147% 12/31/2049 DD 11/01/01	2,380,216.510	1.0000	2,380,216.51	2,380,216.51
	CASH CASH - BROKER	CASH & CASH EQUIVALENTS CASH & CASH EQUIVALENTS		0.000 0.000	1.0000 1.0000	56,106.99 563,771.44	56,106.99 563,771.44
	ADVANCED DISPOSAL 10/16	FIXED INCOME SECURITIES	COV-LITE TLB	1,235,250.000	100.3000	1.232.161.89	1,238,955.75
	AT&T INC	FIXED INCOME SECURITIES	4.500% 05/15/2035 DD 05/04/15	700,000.000	111.4330	690,669.00	780,031.00
	AT&T INC	FIXED INCOME SECURITIES	5.250% 03/01/2037 DD 02/09/17	950,000.000	119.4780	1,017,789.80	1,135,041.00
	AT&T INC	FIXED INCOME SECURITIES	4.850% 03/01/2039 DD 02/19/19	395,000.000	115.3420	376,399.45	455,600.90
	ABBVIE INC 144A	FIXED INCOME SECURITIES	4.250% 11/21/2049 DD 11/21/19	1,015,000.000	106.1820	1,010,564.45	1,077,747.30
	AERCAP IRELAND CAPITAL DAC / A AERCAP IRELAND CAPITAL DAC / A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.500% 05/15/2021 DD 05/15/15 3.500% 05/26/2022 DD 01/26/17	325,000.000 980,000.000	103.2160 102.8010	338,812.50 977,246.00	335,452.00 1,007,449.80
	ALEXANDRIA REAL ESTATE EQUITIE	FIXED INCOME SECURITIES	3.375% 08/15/2031 DD 07/15/19	535,000.000	103.9500	534,245.65	556,132.50
	ALIMENTATION COUCHE-TARD 144A	FIXED INCOME SECURITIES	2.700% 07/26/2022 DD 07/26/17	1,360,000.000	101.0990	1,321,430.40	1,374,946.40
	ALLIANT INSURANCE 4/18	FIXED INCOME SECURITIES	0.000% 05/09/2025 DD 04/23/18	1,341,594.940	99.9440	1,326,125.45	1,340,843.65
	ALLIED UNIVERSAL HOLDCO L 144A	FIXED INCOME SECURITIES	6.625% 07/15/2026 DD 07/12/19	695,000.000	107.4700	703,518.75	746,916.50
	ALLY FINANCIAL INC ALLY FINANCIAL INC	FIXED INCOME SECURITIES	4.125% 03/30/2020 DD 03/30/15	715,000.000	100.3750	716,787.50	717,681.25
	ALTRIA GROUP INC	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.875% 05/21/2024 DD 05/21/19 4.400% 02/14/2026 DD 02/14/19	340,000.000 1,005,000.000	104.7500 108.7150	336,572.80 1,002,899.55	356,150.00 1,092,585.75
	AMAZON.COM INC	FIXED INCOME SECURITIES	2.500% 11/29/2022 DD 11/29/12	1,495,000.000	101.9900	1,448,640.05	1,524,750.50
	AMERICAN AIRLINES 2015-2 CLASS	FIXED INCOME SECURITIES	4.000% 03/22/2029 DD 09/24/15	1,101,195.435	105.4770	1,106,701.41	1,161,507.91
	AMERICAN EXPRESS CREDIT AC 9 A	FIXED INCOME SECURITIES	VAR RT 04/15/2026 DD 09/24/18	880,000.000	99.9800	880,000.00	879,824.00
	AMERICAN INTERNATIONAL GROUP I	FIXED INCOME SECURITIES	4.200% 04/01/2028 DD 03/26/18	320,000.000	110.0810	318,806.40	352,259.20
	AMERICAN TOWER TRUST #1 144A AMERICAN TOWER CORP	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.070% 03/15/2048 DD 03/15/13 3.375% 05/15/2024 DD 03/15/19	825,000.000 1,160,000.000	101.3110 103.6700	805,818.75 1,156,554.80	835,815.75 1,202,572.00
	ANGLO AMERICAN CAPITAL PL 144A	FIXED INCOME SECURITIES	4.875% 05/14/2025 DD 05/14/15	790,000.000	109.8880	825,041.55	868,115.20
	ANHEUSER-BUSCH INBEV WORLDWIDE	FIXED INCOME SECURITIES	4.150% 01/23/2025 DD 01/23/19	260,000.000	108.9870	259,740.00	283,366.20
	ANHEUSER-BUSCH INBEV WORLDWIDE	FIXED INCOME SECURITIES	4.750% 01/23/2029 DD 01/23/19	1,755,000.000	115.9170	1,843,032.35	2,034,343.35
	APPLE INC	FIXED INCOME SECURITIES	1.550% 08/04/2021 DD 08/04/16	545,000.000	99.6250	544,242.45	542,956.25
	ARCELORMITTAL SA	FIXED INCOME SECURITIES	4.550% 03/11/2026 DD 03/11/19	855,000.000	106.1940	852,563.25	907,958.70
	ASHTEAD CAPITAL INC 144A TRUIST FINANCIAL CORP	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.250% 11/01/2029 DD 11/04/19 3.750% 12/06/2023 DD 12/06/18	780,000.000 1,100,000.000	102.1250 106.0830	780,000.00 1.098.306.00	796,575.00 1,166,913.00
	BMW FLOORPLAN MASTER 1 A1 144A	FIXED INCOME SECURITIES	3.150% 05/15/2023 DD 06/12/18	415,000.000	101.5590	414,905.50	421,469.85
	BX TRUST 2019-OC11 OC11 B 144A	FIXED INCOME SECURITIES	3.605% 12/09/2041 DD 12/01/19	360,000.000	102.5170	370,789.27	369,061.20
	BX TRUST 2019-OC11 OC11 C 144A	FIXED INCOME SECURITIES	3.856% 12/09/2041 DD 12/01/19	1,010,000.000	102.7700	1,040,233.14	1,037,977.00
	BAIDU INC	FIXED INCOME SECURITIES	4.375% 05/14/2024 DD 11/14/18	600,000.000	106.5940	598,812.00	639,564.00
	BANCO BTG PACTUAL SA/CAYM 144A BANK OF AMERICA CORP	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.500% 01/10/2025 DD 12/10/19 5.875% 02/07/2042 DD 02/07/12	630,000.000 195,000.000	101.3750 142.0840	626,440.50 220,403.85	638,662.50 277,063.80
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	3.300% 01/11/2023 DD 01/11/13	2,300,000.000	103.3880	2,265,937.00	2,377,924.00
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	3.500% 04/19/2026 DD 04/19/16	165,000.000	106.3550	167,587.20	175,485.75
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	VAR RT 04/24/2028 DD 04/24/17	595,000.000	106.9260	603,248.15	636,209.70
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	VAR RT 02/07/2030 DD 02/07/19	1,085,000.000	109.7870	1,085,000.00	1,191,188.95
	BANK 2019-BNK21 BN21 A5	FIXED INCOME SECURITIES	2.851% 10/17/2052 DD 10/01/19	1,935,000.000	101.6230	1,993,001.63	1,966,405.05
	BANK 2019-BNK19 BN19 A2 BARCLAYS PLC	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	2.926% 08/15/2061 DD 08/01/19 VAR RT 02/15/2023 DD 11/15/18	1,190,000.000 940,000.000	102.4410 104.4500	1,201,823.84 939,821.40	1,219,047.90 981,830.00
	BAUSCH HEALTH COS INC 144A	FIXED INCOME SECURITIES	5.750% 08/15/2027 DD 03/08/19	865,000.000	108.5000	876,812.50	938,525.00
	TRUIST BANK	FIXED INCOME SECURITIES	VAR RT 09/17/2029 DD 09/16/19	810,000.000	100.0070	810,000.00	810,056.70
	BECTON DICKINSON AND CO	FIXED INCOME SECURITIES	3.734% 12/15/2024 DD 12/15/14	655,000.000	106.0180	665,604.45	694,417.90
	BENCHMARK 2019-B12 MORT B12 A5	FIXED INCOME SECURITIES	3.116% 08/15/2052 DD 08/01/19	1,180,000.000	103.8500	1,215,396.70	1,225,430.00
	BENCHMARK 2019-B14 MORT B14 A5 BRASKEM NETHERLANDS FINAN 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.049% 12/15/2062 DD 11/01/19 4.500% 01/10/2028 DD 10/10/17	1,010,000.000 750,000.000	103.2180 99.5260	1,040,293.84 742,462.50	1,042,501.80 746,445.00
	BRAZILIAN GOVERNMENT INTERNATI	FIXED INCOME SECURITIES	4.625% 01/13/2028 DD 10/13/17	820.000.000	107.4000	872.685.00	880.680.00
	BRISTOL-MYERS SQUIBB CO 144A	FIXED INCOME SECURITIES	3.400% 07/26/2029 DD 05/16/19	970,000.000	107.0220	965,544.20	1,038,113.40
	SKY LTD 144A	FIXED INCOME SECURITIES	3.750% 09/16/2024 DD 09/16/14	340,000.000	107.1230	342,907.00	364,218.20
	BROADRIDGE FINANCIAL SOLUTIONS	FIXED INCOME SECURITIES	2.900% 12/01/2029 DD 12/09/19	860,000.000	99.9090	857,566.20	859,217.40
	BROADCOM INC 144A CK HUTCHISON INTERNATIONA 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.125% 04/15/2021 DD 04/05/19 3.250% 09/29/2027 DD 09/29/17	1,010,000.000	101.2140 101.8480	1,008,808.20 920,293.75	1,022,261.40
	CNH INDUSTRIAL CAPITAL LLC	FIXED INCOME SECURITIES	4.200% 09/29/2027 DD 09/29/17 4.200% 01/15/2024 DD 08/14/18	925,000.000 535,000.000	101.8480	533,400.35	942,094.00 566,779.00
	CNOOC FINANCE 2013 LTD	FIXED INCOME SECURITIES	2.875% 09/30/2029 DD 09/30/19	1,305,000.000	99.9725	1,297,587.60	1,304,641.03
	CVS PASS-THROUGH TRUST 144A	FIXED INCOME SECURITIES	5.926% 01/10/2034 DD 12/21/11	1,708,041.020	116.5820	1,883,764.25	1,991,268.38
	CVS HEALTH CORP	FIXED INCOME SECURITIES	4.780% 03/25/2038 DD 03/09/18	410,000.000	113.6870	401,857.40	466,116.70
	CALIFORNIA INSTITUTE OF TECHNO	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.650% 09/01/2119 DD 11/25/19	813,000.000	96.9940	810,943.11	788,561.22
	CAPITAL ONE MULTI-ASSET A2 A2 CAPITAL ONE MULTI-ASSET A3 A3	FIXED INCOME SECURITIES	1.720% 08/15/2024 DD 09/05/19 2.060% 08/15/2028 DD 09/05/19	980,000.000 740,000.000	99.6930 98.1520	979,753.24 739,803.23	976,991.40 726,324.80
	CEDAR FAIR LP 144A	FIXED INCOME SECURITIES	5.250% 07/15/2029 DD 06/27/19	900,000.000	107.7500	905,550.00	969,750.00
	EMDEON 3/17 COV-LITE TLB	FIXED INCOME SECURITIES		941,973.050	100.2660	943,150.56	944,478.70
	CHASE HOME LENDIN ATR1 A4 144A	FIXED INCOME SECURITIES	VAR RT 04/25/2049 DD 04/01/19	680,931.510	100.6010	691,890.25	685,023.91
	CHASE HOME LENDIN ATR2 A3 144A	FIXED INCOME SECURITIES	VAR RT 07/25/2049 DD 07/01/19	594,725.880	101.6720	601,416.54	604,669.70
	CINTAS CORP NO 2 CITIGROUP INC	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.700% 04/01/2027 DD 03/14/17 6.625% 06/15/2032 DD 06/06/02	800,000.000 200,000.000	108.4900 134.6740	796,928.00 230,310.00	867,920.00 269,348.00
	CITIGROUP INC	FIXED INCOME SECURITIES	4.050% 07/30/2022 DD 02/08/13	1,530,000.000	104.5160	1,569,015.00	1,599,094.80
	CITIGROUP INC	FIXED INCOME SECURITIES	VAR RT 07/24/2028 DD 07/24/17	465,000.000	106.6140	465,000.00	495,755.10
	CITIGROUP INC	FIXED INCOME SECURITIES	2.700% 10/27/2022 DD 10/27/17	1,420,000.000	101.6650	1,384,632.90	1,443,643.00
	CITIBANK CREDIT CARD ISS A6 A6	FIXED INCOME SECURITIES	3.210% 12/07/2024 DD 08/17/18	1,090,000.000	103.7070	1,089,815.35	1,130,406.30
	CITIGROUP INC CITIBANK NA	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	VAR RT 11/05/2030 DD 11/05/19 3.400% 07/23/2021 DD 07/23/18	900,000.000 750,000.000	101.5560 102.1480	900,000.00 749,175.00	914,004.00 766,110.00
	COMCAST CORP	FIXED INCOME SECURITIES	4.700% 10/15/2048 DD 10/05/18	590,000.000	102.1460	691,969.70	728,514.30
	COMCAST CORP	FIXED INCOME SECURITIES	3.700% 04/15/2024 DD 10/05/18	410,000.000	106.6590	409,975.40	437,301.90
	COMCAST CORP	FIXED INCOME SECURITIES	3.950% 10/15/2025 DD 10/05/18	535,000.000	109.1410	534,341.95	583,904.35
	COMCAST CORP	FIXED INCOME SECURITIES	4.250% 10/15/2030 DD 10/05/18	260,000.000	114.3860	259,851.80	297,403.60
	COMMONWEALTH EDISON CO CONNECTICUT LIGHT & POWER CO/T	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.000% 03/01/2049 DD 02/19/19	700,000.000	113.2440	694,302.00	792,708.00
	CONSTELLATION BRANDS INC	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.000% 04/01/2048 DD 03/28/18 4.750% 11/15/2024 DD 11/03/14	485,000.000 1,115,000.000	114.8470 110.8600	498,300.50 1,195,211.55	557,007.95 1,236,089.00
	CONSTELLATION BRANDS INC	FIXED INCOME SECURITIES	3.700% 12/06/2026 DD 12/06/16	665,000.000	106.1920	664,394.85	706,176.80
	CONTINENTAL RESOURCES INC/OK	FIXED INCOME SECURITIES	5.000% 09/15/2022 DD 03/08/12	644,000.000	100.7170	700,350.00	648,617.48
	CORP NACIONAL DEL COBRE D 144A	FIXED INCOME SECURITIES	3.000% 09/30/2029 DD 09/30/19	675,000.000	98.6070	673,960.50	665,597.25

MacKay Shields

MacKay Shields	December of investment including maturity data rate of inte						
Identity of issue, borrower, lessor or similar party		cluding maturity date, rate of interest, co tv description	ollateral, par or matu Shares/Par	rity value Price _	Cost	Current Value	
(b)	Securi	(c)	Silales/Fal	<u>Flice</u>	(d)	(e)	
CREDIT SUISSE GROUP AG 144A	FIXED INCOME SECURITIES	VAR RT 09/11/2025 DD 09/11/19	385,000.000	100.2860	385,000.00	386,101.10	
CYRUSONE LP / CYRUSONE FINANCE	FIXED INCOME SECURITIES	3.450% 11/15/2029 DD 12/05/19	675,000.000	100.2740	673,035.75	676,849.50	
DLL 2019-3 LLC MT3 A3 144A	FIXED INCOME SECURITIES	2.080% 02/21/2023 DD 10/16/19	1,205,000.000	99.8140	1,204,804.67	1,202,758.70	
DELL INTERNATIONAL LLC / 144A	FIXED INCOME SECURITIES	4.900% 10/01/2026 DD 03/20/19	737,000.000	110.1200	779,396.49	811,584.40	
DELL INTERNATIONAL LLC / 144A DIAMOND SPORTS GROUP LLC 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	5.300% 10/01/2029 DD 03/20/19 6.625% 08/15/2027 DD 08/02/19	337,000.000 1,420,000.000	112.7590 97.2500	334,684.81 1,419,412.50	379,997.83 1,380,950.00	
WALT DISNEY CO/THE	FIXED INCOME SECURITIES	6.650% 11/15/2037 DD 11/15/19	720,000.000	148.6530	1,003,449.60	1,070,301.60	
DUKE ENERGY PROGRESS LLC	FIXED INCOME SECURITIES	3.450% 03/15/2029 DD 03/07/19	985,000.000	107.1950	980,941.80	1,055,870.75	
KINDER MORGAN INC/DE	FIXED INCOME SECURITIES	7.750% 01/15/2032 DD 01/11/02	1,500,000.000	137.8490	1,886,250.00	2,067,735.00	
ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	3.125% 07/31/2029 DD 07/08/19	665,000.000	102.9000	665,388.95	684,285.00	
ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	4.200% 01/31/2050 DD 07/08/19	170,000.000	107.3430	169,646.40	182,483.10	
EQUINIX INC EXPEDIA GROUP INC 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	2.625% 11/18/2024 DD 11/18/19 3.250% 02/15/2030 DD 09/19/19	775,000.000 1,385,000.000	100.1860 96.2460	775,000.00	776,441.50	
FREMF 2012-K17 MORT K17 B 144A	FIXED INCOME SECURITIES	VAR RT 12/25/2044 DD 03/01/12	830,000.000	103.4570	1,374,266.25 868,646.88	1,333,007.10 858,693.10	
FREMF 2013-K33 MORT K33 B 144A	FIXED INCOME SECURITIES	VAR RT 08/25/2046 DD 10/01/13	1,067,000.000	103.6710	1,094,674.30	1,106,169.57	
FREMF 2016-K54 MORT K54 B 144A	FIXED INCOME SECURITIES	VAR RT 04/25/2048 DD 04/01/16	565,000.000	104.8540	593,149.61	592,425.10	
FREMF 2013-K27 MORT K27 B 144A	FIXED INCOME SECURITIES	VAR RT 01/25/2046 DD 05/01/13	230,000.000	103.0610	240,026.56	237,040.30	
FREMF 2013-K35 MORT K35 B 144A	FIXED INCOME SECURITIES	VAR RT 12/25/2046 DD 12/01/13	735,000.000	104.9510	767,884.96	771,389.85	
FRESB 2019-SB59 MORT SB59 A10F	FIXED INCOME SECURITIES	VAR RT 01/25/2029 DD 02/01/19	402,379.050	104.0440	404,350.71	418,651.26	
FANNIE MAE CONNECTICUT C06 1M2 FHLMC POOL #G0-8854	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	VAR RT 04/25/2029 DD 11/09/16 5.000% 11/01/2048 DD 11/01/18	615,000.000 1,027,287.714	107.3980 106.8770	658,050.00 1,076,886.46	660,497.70 1,097,934.29	
FHLMC POOL #G0-8578	FIXED INCOME SECURITIES	4.500% 03/01/2044 DD 03/01/14	642,910.492	100.6770	694,343.35	691,913.13	
FHLMC POOL #C9-2009	FIXED INCOME SECURITIES	3.500% 07/01/2038 DD 07/01/18	1,508,804.970	104.0770	1,498,667.70	1,570,318.95	
FHLMC POOL #Q6-1349	FIXED INCOME SECURITIES	4.000% 02/01/2049 DD 02/01/19	694,307.180	104.3430	710,905.46	724,460.94	
FHLMC POOL #G6-1680	FIXED INCOME SECURITIES	3.000% 04/01/2047 DD 10/01/18	501,137.530	102.4480	476,158.96	513,405.38	
FHLMC POOL #G6-1681	FIXED INCOME SECURITIES	3.000% 12/01/2047 DD 10/01/18	142,413.189	102.1290	135,225.78	145,445.17	
FHLMC POOL #G6-1720	FIXED INCOME SECURITIES	3.500% 01/01/2044 DD 11/01/18	638,672.680	105.4530	625,001.10	673,499.50	
FHLMC POOL #G6-1721	FIXED INCOME SECURITIES	3.500% 11/01/2046 DD 11/01/18	1,934,200.860	104.4000	1,879,801.45	2,019,305.70	
FHLMC POOL #G6-1722 FHLMC POOL #G6-1723	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.500% 02/01/2048 DD 11/01/18 3.500% 01/01/2043 DD 11/01/18	1,367,786.810 361,514.080	103.9040 107.2290	1,326,325.76	1,421,185.21 387,647.93	
FHLMC POOL #G6-1724	FIXED INCOME SECURITIES	3.500% 01/01/2043 DD 11/01/18 3.500% 01/01/2045 DD 11/01/18	508,347.250	107.2290	355,300.56 498,577.45	542,299.76	
FHLMC POOL #G6-1725	FIXED INCOME SECURITIES	3.500% 03/01/2046 DD 11/01/18	519,405.610	105.8470	509,829.09	549,775.26	
FHLMC POOL #G6-1726	FIXED INCOME SECURITIES	3.500% 11/01/2045 DD 11/01/18	474,424.900	105.4540	465,084.66	500,300.03	
FHLMC POOL #G6-1762	FIXED INCOME SECURITIES	4.000% 03/01/2045 DD 11/01/18	356,212.070	107.1560	360,052.50	381,702.61	
FHLMC POOL #G6-1763	FIXED INCOME SECURITIES	4.000% 07/01/2044 DD 11/01/18	381,472.970	107.1870	385,526.10	408,889.43	
FHLMC POOL #G6-1764	FIXED INCOME SECURITIES	4.000% 12/01/2046 DD 11/01/18	1,116,807.712	106.0670	1,122,042.76	1,184,564.44	
FHLMC POOL #G6-1765	FIXED INCOME SECURITIES	4.000% 02/01/2048 DD 11/01/18	729,579.710	105.2080	730,947.67	767,576.22	
FHLMC POOL #G6-1766 FHLMC POOL #G6-1767	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.000% 10/01/2048 DD 11/01/18 4.500% 08/01/2044 DD 11/01/18	500,584.750 364,569.110	107.9080 111.4750	502,618.36 380,177.22	540,170.99 406,403.42	
FHLMC POOL #G6-1768	FIXED INCOME SECURITIES	4.500% 08/01/2044 DD 11/01/18 4.500% 08/01/2047 DD 11/01/18	351,966.980	110.4480	366,540.62	388,740.49	
FHLMC POOL #G6-1769	FIXED INCOME SECURITIES	4.500% 12/01/2044 DD 11/01/18	1,604,917.820	108.7390	1,669,616.06	1,745,171.59	
FHLMC POOL #G6-1770	FIXED INCOME SECURITIES	4.500% 04/01/2046 DD 11/01/18	172,978.070	108.5380	179,843.14	187,746.94	
FHLMC POOL #G6-1771	FIXED INCOME SECURITIES	4.500% 07/01/2045 DD 11/01/18	1,054,238.170	108.4750	1,095,748.82	1,143,584.85	
FHLMC POOL #G6-1772	FIXED INCOME SECURITIES	5.000% 11/01/2041 DD 11/01/18	505,142.130	110.3000	537,029.23	557,171.77	
FHLMC POOL #G6-1606	FIXED INCOME SECURITIES	4.500% 09/01/2048 DD 09/01/18	1,197,559.778	105.6140	1,233,205.90	1,264,790.78	
FNMA GTD REMIC P/T 13-77 CY	FIXED INCOME SECURITIES	3.000% 07/25/2043 DD 06/01/13	783,000.000	102.7020	775,659.38	804,156.66	
FNMA GTD REMIC P/T 19-25 PA FNMA GTD REMIC P/T 19-13 PE	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.000% 05/25/2048 DD 05/01/19 3.000% 03/25/2049 DD 03/01/19	785,610.290 997,479.480	102.6970 101.8460	784,935.26 991,284.20	806,798.20 1,015,892.95	
FNMA GTD REMIC P/T 19-13 PE FNMA GTD REMIC P/T 19-39 LA	FIXED INCOME SECURITIES	3.000% 03/23/2049 DD 03/01/19 3.000% 02/25/2049 DD 07/01/19	1,030,514.610	101.8460	1,046,334.61	1,061,368.22	
FNMA GTD REMIC P/T 19-58 LP	FIXED INCOME SECURITIES	3.000% 02/25/2049 DD 09/01/19	1,925,000.000	101.8480	1,976,358.40	1,960,574.00	
FNMA GTD REMIC P/T 19-74 BA	FIXED INCOME SECURITIES	3.500% 12/25/2059 DD 11/01/19	1,423,894.940	104.4720	1,490,640.01	1,487,571.52	
FHLMC MULTICLASS MTG 4691 HA	FIXED INCOME SECURITIES	2.500% 06/15/2040 DD 06/01/17	908,803.724	100.3870	894,568.17	912,320.79	
FHLMC MULTICLASS MTG 4759 MA	FIXED INCOME SECURITIES	3.000% 09/15/2045 DD 01/01/18	860,248.320	102.1070	844,320.29	878,373.75	
FHLMC MULTICLASS MTG 4818 BD	FIXED INCOME SECURITIES	3.500% 03/15/2045 DD 07/01/18	929,497.494	103.3620	949,358.24	960,747.20	
FHLMC MULTICLASS MTG 4869 BA	FIXED INCOME SECURITIES	3.500% 11/15/2047 DD 03/01/19	1,495,667.110	103.4620	1,509,338.45	1,547,447.11	
FHLMC MULTICLASS MTG 4884 BA FHLMC MULTICLASS MTG 4877 BE	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.500% 06/15/2048 DD 04/01/19 3.500% 11/15/2048 DD 04/01/19	769,313.832 1,257,402.890	103.0600 103.9180	785,421.35 1,285,399.75	792,854.84 1,306,667.94	
FHLMC MULTICLASS MTG 4877 BE FHLMC MULTICLASS MTG 4888 BA	FIXED INCOME SECURITIES	3.500% 11/13/2048 DD 04/01/19 3.500% 09/15/2048 DD 05/01/19	654,271.910	103.9160	670,577.60	680,547.47	
FHLMC MULTICLASS MTG 4908 BD	FIXED INCOME SECURITIES	3.000% 04/25/2049 DD 08/01/19	890,000.000	102.3490	918,507.81	910,906.10	
FHLMC MULTICLASS MTG 4911 MB	FIXED INCOME SECURITIES	3.000% 09/25/2049 DD 08/01/19	1,655,000.000	101.7460	1,698,508.40	1,683,896.30	
FHLMC MULTICLASS MTG 4926 BP	FIXED INCOME SECURITIES	3.000% 10/25/2049 DD 10/01/19	1,850,000.000	102.5980	1,922,699.22	1,898,063.00	
FNMA POOL #0AL9859	FIXED INCOME SECURITIES	3.000% 03/01/2047 DD 02/01/17	2,205,277.274	102.4150	2,102,249.47	2,258,534.72	
FNMA POOL #0B 10104	FIXED INCOME SECURITIES	3.500% 02/01/2042 DD 04/01/18	928,620.534	104.5860	939,357.72	971,207.07	
FNMA POOL #0BJ0104 FNMA POOL #0BK4740	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.500% 10/01/2047 DD 10/01/17 4.000% 08/01/2048 DD 08/01/18	1,275,437.470 523.963.077	103.8460 104.2710	1,312,504.85 525,641.39	1,324,490.80 546,341.54	
FNMA POOL #0BK4740 FNMA POOL #0BK7660	FIXED INCOME SECURITIES	4.500% 06/01/2048 DD 06/01/18 4.500% 10/01/2048 DD 10/01/18	1.682.964.396	104.2710	1,734,045.01	1,778,506.28	
FNMA POOL #0BM1258	FIXED INCOME SECURITIES	3.500% 03/01/2037 DD 05/01/17	333,763.770	105.0770	340,126.14	350,735.66	
FNMA POOL #0BM3322	FIXED INCOME SECURITIES	3.000% 12/01/2037 DD 12/01/17	636,197.550	102.6620	611,843.12	653,133.13	
FNMA POOL #0BM4480	FIXED INCOME SECURITIES	3.500% 10/01/2048 DD 09/01/18	999,145.040	105.3560	994,617.65	1,052,659.25	
FNMA POOL #0BM4481	FIXED INCOME SECURITIES	3.500% 10/01/2048 DD 09/01/18	944,814.610	106.6130	942,895.44	1,007,295.20	
FNMA POOL #0BM4482	FIXED INCOME SECURITIES	4.000% 10/01/2048 DD 09/01/18	622,390.760	106.4630	633,574.36	662,615.87	
FNMA POOL #0BM4492	FIXED INCOME SECURITIES	4.000% 08/01/2038 DD 08/01/18	418,933.970	106.7170	427,181.72	447,073.76	
FNMA POOL #0BM3818 FNMA POOL #0BM4329	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.000% 05/01/2038 DD 04/01/18 4.000% 04/01/2038 DD 07/01/18	1,168,940.810 1,119,911.120	102.6580 105.8020	1,138,438.76 1,142,659.30	1,200,011.26 1,184,888.36	
FNMA POOL #0BM4329 FNMA POOL #0BM4331	FIXED INCOME SECURITIES	4.000% 04/01/2038 DD 07/01/18 4.000% 07/01/2038 DD 07/01/18	629,779.320	105.8020	647,491.84	666,312.82	
FNMA POOL #0BM5330	FIXED INCOME SECURITIES	2.500% 12/01/2037 DD 01/01/19	1,207,434.246	100.5680	1,168,569.97	1,214,292.47	
FNMA POOL #0BM4551	FIXED INCOME SECURITIES	4.500% 04/01/2041 DD 09/01/18	166,888.590	110.9110	174,176.94	185,097.80	
FNMA POOL #0BM4620	FIXED INCOME SECURITIES	3.000% 10/01/2044 DD 10/01/18	1,602,706.541	103.0240	1,528,581.36	1,651,172.39	
FNMA POOL #0BM4599	FIXED INCOME SECURITIES	4.500% 11/01/2048 DD 10/01/18	535,982.150	109.8150	557,630.79	588,588.80	
FNMA POOL #0BM4600	FIXED INCOME SECURITIES	4.500% 11/01/2048 DD 10/01/18	283,249.690	108.7930	294,159.23	308,155.84	
FNMA POOL #0BM4608	FIXED INCOME SECURITIES	4.000% 10/01/2038 DD 10/01/18	523,009.530	106.7180	529,853.61	558,145.31	
FNMA POOL #0BM4699 FNMA POOL #0BM4703	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.000% 01/01/2046 DD 10/01/18 3.500% 02/01/2048 DD 10/01/18	326,364.670 5 297 706 001	107.1150 103.5380	329,857.81 5,194,028.25	349,585.52 5,485,138.84	
FNMA POOL #0BM4703 FNMA POOL #0BM4748	FIXED INCOME SECURITIES	3.500% 02/01/2046 DD 10/01/18 3.500% 03/01/2046 DD 10/01/18	5,297,706.001 1,921,791.160	105.3890	1,889,060.66	2,025,356.49	
FNMA POOL #0BM4818	FIXED INCOME SECURITIES	3.500% 03/01/2040 DD 10/01/18	368,248.770	107.1670	364,278.60	394,641.16	
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MacKay Shields

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PRIMA		Identity of issue, borrower, lessor or similar party			•		Cost	Current Value	
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LSHARRIS TECHNOLOGIES INC HARTORO FINANCIAL SERVIC 144A FIXED INCOME SECURITIES VAR RT 06/15/2038 DD 05/24/19 MECH CHOLDINGS INC 144A FIXED INCOME SECURITIES SO050 07/15/2027 DD 07/15/									
HANTFORD FINANCIAL SERVIC 144A									
HERC HOLDINGS INC 144A FIXED INCOME SECURITIES 5.500% 07/15/2027 DD 07/09/19 75.000.000 105.2500 756.006.25 794.637.50 HUDSON YARDS 2019-30/14 A14A FIXED INCOME SECURITIES 3.550% 10/06/2023 DD 08/23/18 75.000.000 104.9150 748.350.00 769.426.90 826.803.94 IHS MARKIT LTD FIXED INCOME SECURITIES 4.250% 05/01/2029 DD 04/08/19 1,175.000.000 107.7620 1,168.205.50 1,078.682.50 INTERNATIONAL LEASE FINANCE CO FIXED INCOME SECURITIES 4.250% 05/01/2029 DD 04/08/19 1,175.000.000 107.7620 1,168.205.50 1,078.682.50 INTERNATIONAL LEASE FINANCE CO FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/06/19 520.000.000 107.4100 521.093.75 585.532.00 JBS USA 144A FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/06/19 520.000.000 107.4100 521.093.75 585.532.00 JPMORGAN MORTGAGE T 5.4A 144A FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/06/19 520.000.000 107.4100 521.093.75 585.532.00 JPMORGAN CHASE 6 CO FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/06/19 520.000.000 107.4100 521.093.75 585.532.00 JPMORGAN CHASE 6 CO FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/20/19 520.000.000 107.4100 521.093.75 585.532.00 JPMORGAN CHASE 6 CO FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/20/19 520.000.000 107.4100 521.093.75 586.532.00 JPMORGAN CHASE 6 CO FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/20/19 520.000.000 106.7800 740.737.50 732.799.00 JPMORGAN CHASE 6 CO FIXED INCOME SECURITIES 5.000% 01/10/10/2032 DD 08/20/19 1,650.000.000 106.7800 740.737.50 732.799.00 JPMORGAN CHASE 6 CO FIXED INCOME SECURITIES 5.41.69% 12/16/20/2030 DD 08/20/19 1,650.000.000 106.2520 217.567.10 228.441.80 JPMORGAN CHASE COM AON A 144A FIXED INCOME SECURITIES 5.41.69% 12/16/20/2030 DD 08/20/19 1,650.000.000 106.2520 217.567.10 228.441.80 JPMORGAN CHASE 6 COM AON A 144A FIXED INCOME SECURITIES 5.41.240.000.000 106.2520 217.567.10 228.441.80 JPMORGAN MORTGAGE 7 1 A3 144A FIXED INCOME SECURITIES 5.41.240.000.000 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.		HARTFORD FINANCIAL SERVIC 144A	FIXED INCOME SECURITIES	VAR RT 02/12/2067 DD 02/15/17		94.2500	1,368,125.00		
HUDSON YARDS 2019-30HY A 144A HUDSON TON NATIONAL BANKITHE FIXED INCOME SECURITIES JOSON 1010/2029 DD 04/08/19 HUTSMAN INTERNATIONAL LLC FIXED INCOME SECURITIES JOSON 1010/2029 DD 04/08/19 HIS MARKIT LTD FIXED INCOME SECURITIES JOSON 1010/2029 DD 04/08/19 HIS MARKIT LTD FIXED INCOME SECURITIES JOSON 1010/2029 DD 04/08/19 HIS MARKIT LTD FIXED INCOME SECURITIES JOSON 1010/2029 DD 04/08/19 HIS MARKIT LTD FIXED INCOME SECURITIES JOSON 1010/2029 DD 04/08/19 HIS MARKIT LTD FIXED INCOME SECURITIES JOSON 1011/2029 DD 04/08/19 HIS MARKIT LTD FIXED INCOME SECURITIES JOSON 1011/2029 DD 04/08/19 JPMORGAN CHASE & CO JPMORGAN CHASE									
HUNTINGTON NATIONAL BANKTHE HUNTINGTON NATIONAL LLC HIXED INCOME SECURITIES HIXED NICOME SECURITIES HI									
HIS MARKIT LTD		HUNTINGTON NATIONAL BANK/THE	FIXED INCOME SECURITIES	3.550% 10/06/2023 DD 08/23/18		104.9150	748,350.00	786,862.50	
INTERNATIONAL LEASE FINANCE CO									
JBS USA LUX SA / JBS USA 144A									
JPMORGAN CHASE & CO									
JPMORGAN CHASE & CO									
JPMORGAN CHASE & CO									
JPMORGAN CHASE & CO									
JPMORGAN CHASE & CO JP MORGAN CHASE & COM AON A 144A JP MORGAN CHASE COM AON A 144A JP MORGAN MORTGAGE T 1 A3 144A JP MORGAN M									
JBS INVESTMENTS II GMBH 144A FIXED INCOME SECURITIES JP MORGAN MORTGAGE T 1 A3 144A FIXED INCOME SECURITIES VAR RT 05/25/2049 DD 01/01/19 JP. MORGAN MORTGAGE 2 A4 144A FIXED INCOME SECURITIES VAR RT 05/25/2049 DD 03/01/19 352,129,230 100,5430 357,797.31 383,325.98 354,041.29 LAS VEGAS SANDS CORP FIXED INCOME SECURITIES FIXED INCOME SECURITIES INCOME SECURITIES FIXED INCOME SECURITIES FIXED INCOME SECURITIES INCOME SECURITIES INCOME SECURITIES 3.500% 08/18/2026 DD 07/31/19 820,000.000 102,8790 816,843.00 843,607.80				VAR RT 10/15/2025 DD 09/12/19					
JP MORGAN MORTGAGE T 1 A3 144A JP MORGAN MORTGAGE 2 A4 144A JP MORGAN SECURITIES JS J000 8818/2026 DD 07/31/19 JO J0									
J.P. MORGAN MORTGAGE 2 A4 144A FIXED INCOME SECURITIES LAS VEGAS SANDS CORP FIXED INCOME SECURITIES LEVEL 3 11/19 COV-LITE TLB FIXED INCOME SECURITIES LINCOLN NATIONAL CORP FIXED INCOME SECURITIES LINCOLN SECURITIES LINCOLN SECURITIES LINCOLN SECURITIES LINCOLN NATIONAL CORP FIXED INCOME SECURITIES LINCOLN SECURIT					,				
LEVEL 3 11/19 COV-LITE TLB LINCOLN NATIONAL CORP FIXED INCOME SECURITIES LINCOLN NATIONAL CORP FIXED INCOME SECURITIES LINCOLN NATIONAL CORP FIXED INCOME SECURITIES LINCOME SECURITIES		J.P. MORGAN MORTGAGE 2 A4 144A		VAR RT 08/25/2049 DD 03/01/19	352,129.230	100.5430	357,081.05	354,041.29	
LINCOLN NATIONAL CORP LLOYDS BANKING GROUP PLC FIXED INCOME SECURITIES 4.582% 12/10/2025 DD 06/10/16 2.221,000.000 105.5990 697,377.50 765,592.75 LLOYDS BANKING GROUP PLC FIXED INCOME SECURITIES 4.582% 12/10/2025 DD 06/10/16 2.221,000.000 108.3100 2,247,318.85 2,405,665.10 MVW 2019-2 LLC 2A A 144A FIXED INCOME SECURITIES 3.800% 04/01/2028 DD 04/01/19 320,000.000 105.5990 99.3740 916,764.12 911,166.86 MARATHON PETROLEUM CORP FIXED INCOME SECURITIES 3.800% 04/01/2028 DD 04/01/19 320,000.000 105.5990 99.3740 916,764.12 911,166.86 MARSH & MCLEUM CORP FIXED INCOME SECURITIES 3.800% 04/01/2028 DD 04/01/19 320,000.000 104.5930 1,951,082.00 2,050,022.80 MARSH & MCLENNAN COS INC FIXED INCOME SECURITIES 3.500% 12/29/2020 DD 01/15/19 810,000.000 101.4680 809,400.60 821,890.80 MARSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 103.6930 1,550,612.80 1,576,133.60 MASSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 103.6930 1,550,612.80 1,576,133.60 MASSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 103.6930 1,550,612.80 1,576,133.60 MASSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 103.6930 1,550,612.80 1,576,133.60 MASSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 103.6930 1,550,612.80 1,576,133.60 1,				3.500% 08/18/2026 DD 07/31/19					
LLOYDS BANKING GROUP PLC MVW 2019-2 LLC 2A A 144A FIXED INCOME SECURITIES MARATHON PETROLEUM CORP MARATHON PETROLEUM CORP FIXED INCOME SECURITIES MARATHON PETROLEUM CORP MARATHON PETROLEUM CORP FIXED INCOME SECURITIES MARATHON PETROLEUM CORP MARATHON CORP MARATHON PETROLEUM CORP MARATHON CORP MARATHON CORP MARATHON PETROLEUM CORP MARATHON				3.625% 12/12/2026 DD 12/12/16					
MARATHON PETROLEUM CORP FIXED INCOME SECURITIES 3.800% 04/01/2028 DD 04/01/19 320,000.000 105.2690 319,529.60 336,860.80 MARKEL CORP FIXED INCOME SECURITIES 3.625% 03/30/2023 DD 03/08/13 1,960,000.000 104.5930 1,951,082.00 2,050,022.80 MARSH & MCLENNAN COS INC FIXED INCOME SECURITIES 3.500% 12/29/2020 DD 01/15/19 810,000.000 104.680 809,400.60 821,890.80 MARSH & MCLENNAN COS INC FIXED INCOME SECURITIES 3.125% 06/15/2026 DD 06/10/16 1,520,000.000 103.6930 1,550,612.80 1,576,133.60 MASSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 105.4100 1,317,307.20 1,391,412.00 BANK OF AMERICA CORP FIXED INCOME SECURITIES 6.110% 01/29/2037 DD 01/29/07 840,000.000 135.1730 972,075.44 1,135,453.20 ORBIA ADVANCE CORP SAB DE 144A FIXED INCOME SECURITIES 3.950% 08/01/2047 DD 02/01/17 625,000.000 102.0310 622,334.50 637,693.75 MIDAMERICAN ENERGY CO FIXED INCOME SECURITIES 3.950% 08/01/2047 DD 02/01/17 900,000.000 131.3820 898,731.00 1,020,438.00 MMAF EQUIPMENT FINAN A A3 144A FIXED INCOME SECURITIES 2.840% 11/13/2023 DD 03/27/19 905,000.000 101.4410 904,853.39 918,041.05 MONDELEZ INTERNATIONAL HO 144A FIXED INCOME SECURITIES 2.000% 10/28/2021 DD 10/28/16 200,000.000 100.0120 199,262.00 200,024.00 MONDELEZ INTERNATIONAL HO 144A FIXED INCOME SECURITIES 2.125% 09/19/2022 DD 09/19/19 1,075,000.000 100.0120 199,262.00 200,024.00 MONDELEZ INTERNATIONAL HO 144A FIXED INCOME SECURITIES 2.125% 09/19/2022 DD 09/19/19 1,075,000.000 100.0120 100.01									
MARKEL CORP FIXED INCOME SECURITIES 3.625% 03/30/2023 DD 03/08/13 1,960,000.000 104.5930 1,951,082.00 2,050,022.80 MARSH & MCLENNAN COS INC FIXED INCOME SECURITIES 3.500% 12/29/2020 DD 01/15/19 810,000.000 101.4680 809,400.60 821,890.80 MARSIOTT INTERNATIONAL INC/MD FIXED INCOME SECURITIES 3.125% 06/15/2026 DD 06/10/16 1,520,000.000 103.6930 1,550,612.80 1,576,133.60 MASSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 103.6930 1,550,612.80 1,576,133.60 BANK OF AMERICA CORP FIXED INCOME SECURITIES 6.110% 01/29/2037 DD 01/29/07 840,000.000 135.1730 972,075.44 1,135,453.20 ORBIA ADVANCE CORP SAB DE 144A FIXED INCOME SECURITIES 4.000% 10/04/2027 DD 10/04/17 625,000.000 102.0310 622,334.50 637,693.75 MIDAMERICAN ENERGY CO FIXED INCOME SECURITIES 3.950% 08/01/2047 DD 02/01/17 900,000.000 101.3320 898,731.00 1,020,438.00 MONDELEZ INTERNATIONAL HO 144A FIXED INCOME SECURITIES 2.840% 11/13/2023 DD 03/27/19 905,000.000 101.4410									
MARSH & MCLENNAN COS INC FIXED INCOME SECURITIES 3.500% 12/29/2020 DD 01/15/19 810,000.000 101.4680 809,400.60 821,890.80 MARRIOTT INTERNATIONAL INC/MD FIXED INCOME SECURITIES 3.125% 06/15/2026 DD 06/10/16 1,520,000.000 103.6930 1,550,612.80 1,576,133.60 MASSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 105.4100 1,317,307.20 1,391,412.00 BANK OF AMERICA CORP FIXED INCOME SECURITIES 6.110% 01/29/2037 DD 01/29/07 840,000.000 135.1730 972,075.44 1,355,453.20 ORBIA ADVANCE CORP SAB DE 144A FIXED INCOME SECURITIES 4.000% 10/04/2027 DD 10/04/17 625,000.000 102.0310 622,334.50 637,693.75 MIDAMERICAN ENERGY CO FIXED INCOME SECURITIES 2.840% 11/13/2023 DD 03/27/19 905,000.000 113.3820 898,731.00 1,020,438.00 MONDELEZ INTERNATIONAL HO 144A FIXED INCOME SECURITIES 2.840% 11/13/2023 DD 03/27/19 905,000.000 100.012 199,262.00 200,024.00 MONDELEZ INTERNATIONAL HO 144A FIXED INCOME SECURITIES 2.125% 09/19/2022 DD 10/28/16 200,000.000 100.012									
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MMAF EQUIPMENT FINAN A A3 144A FIXED INCOME SECURITIES 2.840% 11/13/2023 DD 03/27/19 905,000.000 101.4410 904,853.39 918,041.05 MONDELEZ INTERNATIONAL HO 144A FIXED INCOME SECURITIES 2.000% 10/28/2021 DD 10/28/16 200,000.000 100.0120 199,262.00 200,024.00 MONDELEZ INTERNATIONAL HO 144A FIXED INCOME SECURITIES 2.125% 09/19/2022 DD 09/19/19 1,075,000.000 100.0120 1,074,720.50 1,075,225.75 MORGAN STANLEY FIXED INCOME SECURITIES 5.000% 11/22/2025 DD 11/22/13 95,000.000 112.6410 103,016.10 107,008.95 MORGAN STANLEY FIXED INCOME SECURITIES 4.350% 09/08/2026 DD 09/08/14 455,000.000 109.3880 473,486.45 497,715.40									
MONDELEZ INTERNATIONAL HO 144A FIXED INCOME SECURITIES 2.000% 10/28/2021 DD 10/28/16 200,000.000 100.0120 199,262.00 200,024.00 MONDELEZ INTERNATIONAL HO 144A FIXED INCOME SECURITIES 2.125% 09/19/2022 DD 19/19/19 1,075,000.000 100.0210 1,077,20.50 1,075,225.75 MORGAN STANLEY FIXED INCOME SECURITIES 5.000% 11/24/2025 DD 11/22/13 95,000.000 112,6410 103,016.10 107,008.95 MORGAN STANLEY FIXED INCOME SECURITIES 4.350% 09/08/2026 DD 09/08/14 455,000.000 119.3880 473,486.45 497,715.40									
MORGAN STANLEY FIXED INCOME SECURITIES 5.000% 11/24/2025 DD 11/22/13 95,000.000 112.6410 103,016.10 107,008.95 MORGAN STANLEY FIXED INCOME SECURITIES 4.350% 09/08/2026 DD 09/08/14 455,000.000 109.3880 473,486.45 497,715.40		MONDELEZ INTERNATIONAL HO 144A	FIXED INCOME SECURITIES	2.000% 10/28/2021 DD 10/28/16	200,000.000	100.0120	199,262.00	200,024.00	
MORGAN STANLEY FIXED INCOME SECURITIES 4.350% 09/08/2026 DD 09/08/14 455,000.000 109.3880 473,486.45 497,715.40									
		MORGAN STANLEY	FIXED INCOME SECURITIES	3.125% 01/23/2023 DD 01/23/18	1,630,000.000	102.8090	1,626,332.50	1,675,786.70	

MacKay Shields

	MacKay Shields	Description of investment including maturity date, rate of interest, or					
	Identity of issue, borrower, lessor or similar party		sluding maturity date, rate of interest, co by description	Shares/Par		Cost	Current Value
(a)	(b)	Secun	(c)	Silales/Fai	<u>Price</u>	(d)	(e)
(α)	MORGAN STANLEY	FIXED INCOME SECURITIES	3.875% 01/27/2026 DD 01/27/16	100,000.000	107.4090	103,998.00	107,409.00
	MORGAN STANLEY	FIXED INCOME SECURITIES	4.875% 11/01/2022 DD 10/23/12	2,800,000.000	107.1510	3,004,512.00	3,000,228.00
	NCL CORP LTD 144A	FIXED INCOME SECURITIES	3.625% 12/15/2024 DD 12/16/19	695,000.000	101.3750	695,225.00	704,556.25
	NESTLE HOLDINGS INC 144A	FIXED INCOME SECURITIES	3.500% 09/24/2025 DD 09/24/18	1,620,000.000	107.3010	1,615,512.60	1,738,276.20
	NEW YORK ST THRUWAY AUTH	FIXED INCOME SECURITIES	2.900% 01/01/2035 DD 10/30/19	540,000.000	99.6620	540,000.00	538,174.80
	NISOURCE INC	FIXED INCOME SECURITIES	3.490% 05/15/2027 DD 05/22/17	1,240,000.000	105.2020	1,239,801.60	1,304,504.80
	ONE BRYANT PARK TRU OBP A 144A	FIXED INCOME SECURITIES	2.516% 09/15/2054 DD 08/21/19	1,630,000.000	97.3550	1,630,000.00	1,586,886.50
	PERFORMANCE FOOD GROUP IN 144A	FIXED INCOME SECURITIES	5.500% 10/15/2027 DD 09/27/19	380,000.000	106.8750	383,431.25	406,125.00
	PPL ELECTRIC UTILITIES CORP PAYPAL HOLDINGS INC	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.950% 06/01/2047 DD 05/11/17 2.400% 10/01/2024 DD 09/26/19	950,000.000 1,185,000.000	111.2120 100.9860	940,405.00 1,184,277.15	1,056,514.00 1,196,684.10
	PEACHTREE CORNERS FUNDING 144A	FIXED INCOME SECURITIES	3.976% 02/15/2025 DD 03/17/15	665,000.000	105.7290	665,000.00	703,097.85
	PETROBRAS GLOBAL FINANCE BV	FIXED INCOME SECURITIES	7.375% 01/17/2027 DD 01/17/17	376,000.000	122.0000	395,138.40	458,720.00
	PETROLEOS MEXICANOS	FIXED INCOME SECURITIES	6.750% 09/21/2047 DD 09/21/16	1,550,000.000	100.1880	1,545,363.22	1,552,914.00
	REALOGY 1/18 TLB	FIXED INCOME SECURITIES	0.000% 02/08/2025 DD 01/17/18	917,659.030	99.0000	893,888.42	908,482.44
	RELIANCE STANDARD LIFE GL 144A	FIXED INCOME SECURITIES	2.500% 10/30/2024 DD 10/30/19	1,000,000.000	99.9230	998,320.00	999,230.00
	ROGERS COMMUNICATIONS INC	FIXED INCOME SECURITIES	3.625% 12/15/2025 DD 12/08/15	360,000.000	106.6650	351,111.60	383,994.00
	ROYAL BANK OF SCOTLAND GROUP P	FIXED INCOME SECURITIES	6.000% 12/19/2023 DD 12/19/13	70,000.000	111.2200	74,110.40	77,854.00
	ROYAL BANK OF SCOTLAND GROUP P	FIXED INCOME SECURITIES	VAR RT 05/18/2029 DD 05/18/18	590,000.000	113.1220	590,000.00	667,419.80
	SANTANDER RETAIL AUT B A3 144A SANTANDER REVOLVING A A A 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	2.300% 01/20/2023 DD 07/24/19 2.510% 01/26/2032 DD 11/26/19	730,000.000 630,000.000	100.3430	729,866.78 629,917.03	732,503.90 627,234.30
	SEALED AIR CORP 144A	FIXED INCOME SECURITIES	4.875% 12/01/2022 DD 11/24/14	975,000.000	99.5610 105.8750	1,004,250.00	1,032,281.25
	SEALED AIR CORP 144A	FIXED INCOME SECURITIES	4.000% 12/01/2027 DD 11/26/19	755,000.000	101.2500	755,000.00	764,437.50
	SIERRA TIMESHARE 201 3A A 144A	FIXED INCOME SECURITIES	2.340% 08/20/2036 DD 10/23/19	563,525.700	99.7578	563,516.11	562,160.91
	SMITHFIELD FOODS INC 144A	FIXED INCOME SECURITIES	3.350% 02/01/2022 DD 02/01/17	500,000.000	100.2960	477,430.00	501,480.00
	SMITHFIELD FOODS INC 144A	FIXED INCOME SECURITIES	2.650% 10/03/2021 DD 10/03/17	775,000.000	99.4220	772,551.00	770,520.50
	SOUTHERN CALIFORNIA EDISON CO	FIXED INCOME SECURITIES	4.000% 04/01/2047 DD 03/24/17	560,000.000	105.2850	582,332.80	589,596.00
	SOUTHERN CALIFORNIA GAS CO	FIXED INCOME SECURITIES	3.200% 06/15/2025 DD 06/18/15	240,000.000	104.3820	245,085.85	250,516.80
	SOUTHWESTERN ELECTRIC POWER CO	FIXED INCOME SECURITIES	2.750% 10/01/2026 DD 09/29/16	955,000.000	100.1300	905,473.70	956,241.50
	SPRINT CORP	FIXED INCOME SECURITIES	7.875% 09/15/2023 DD 09/15/14	570,000.000	110.3330	628,425.00	628,898.10
	SPRINT SPECTRUM CO LLC / 144A SPRINT SPECTRUM CO LLC / 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	VAR RT 03/20/2023 DD 10/27/16 4.738% 09/20/2029 DD 03/21/18	358,750.000 650,000.000	100.8900 105.8980	360,404.76 653,518.75	361,942.88 688,337.00
	STARBUCKS CORP	FIXED INCOME SECURITIES	4.450% 08/15/2049 DD 05/13/19	505,000.000	115.9990	504,111.20	585,794.95
	TELEFONICA EMISIONES SA	FIXED INCOME SECURITIES	4.570% 04/27/2023 DD 04/29/13	1,135,000.000	107.6140	1,204,723.05	1,221,418.90
	TEMPO ACQUISITION 5/17	FIXED INCOME SECURITIES	COV-LITE TLB	975,000.000	100.5210	976,218.75	980,079.75
	TENCENT HOLDINGS LTD 144A	FIXED INCOME SECURITIES	3.280% 04/11/2024 DD 04/11/19	1,175,000.000	102.9080	1,175,198.25	1,209,169.00
	TEXTRON FINANCIAL CORP 144A	FIXED INCOME SECURITIES	VAR RT 02/15/2067 DD 02/08/07	1,170,000.000	79.5000	947,700.00	930,150.00
	TOYOTA AUTO LOAN EXT 1A A 144A	FIXED INCOME SECURITIES	2.560% 11/25/2031 DD 06/19/19	800,000.000	101.5380	802,031.38	812,304.00
	TOYOTA MOTOR CREDIT CORP	FIXED INCOME SECURITIES	3.050% 01/08/2021 DD 01/08/19	1,395,000.000	101.2100	1,394,163.00	1,411,879.50
	TYSON FOODS INC	FIXED INCOME SECURITIES	4.000% 03/01/2026 DD 02/19/19	1,270,000.000	108.2490	1,265,516.90	1,374,762.30
	MEXICO GOVERNMENT INTERNATIONA US BANCORP	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.150% 03/28/2027 DD 03/28/17 3.375% 02/05/2024 DD 02/04/19	1,563,000.000 1,555,000.000	107.1500 105.0120	1,664,757.99 1,554,580.15	1,674,754.50 1,632,936.60
	U S TREASURY BOND	FIXED INCOME SECURITIES	4.500% 05/15/2038 DD 05/15/08	310,000.000	135.3160	427,366.36	419,479.60
	U S TREASURY BOND	FIXED INCOME SECURITIES	4.375% 11/15/2039 DD 11/15/09	4,490,000.000	134.0430	5,328,089.49	6,018,530.70
	U S TREASURY BOND	FIXED INCOME SECURITIES	2.250% 08/15/2049 DD 08/15/19	8,875,000.000	97.2810	8,834,705.66	8,633,688.75
	U S TREASURY BOND	FIXED INCOME SECURITIES	2.375% 11/15/2049 DD 11/15/19	6,730,000.000	99.9490	6,696,350.00	6,726,567.70
	US TREAS-CPI INFLAT	FIXED INCOME SECURITIES	0.875% 01/15/2029 DD 01/15/19	5,207,652.100	106.1900	5,278,432.55	5,530,005.76
	US TREAS-CPI INFLAT	FIXED INCOME SECURITIES	0.750% 07/15/2028 DD 07/15/18	1,701,732.400	105.2020	1,666,218.94	1,790,256.52
	VALE OVERSEAS LTD	FIXED INCOME SECURITIES	6.875% 11/21/2036 DD 11/21/06	418,000.000	130.0000	468,682.50	543,400.00
	VALE OVERSEAS LTD VALERO ENERGY CORP	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	6.250% 08/10/2026 DD 08/10/16 6.625% 06/15/2037 DD 06/08/07	465,000.000	117.3800	499,705.80	545,817.00
	VALERO ENERGY CORP	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.000% 04/01/2029 DD 03/25/19	555,000.000 485,000.000	132.3170 107.8870	681,706.50 481,280.05	734,359.35 523,251.95
	VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	5.150% 09/15/2023 DD 09/18/13	1,000,000.000	111.1910	1,121,020.00	1,111,910.00
	VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	5.250% 03/16/2037 DD 03/16/17	385,000.000	125.5930	441,420.30	483,533.05
	VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	3.875% 02/08/2029 DD 02/08/19	735,000.000	110.3110	733,610.85	810,785.85
	VOYA FINANCIAL INC	FIXED INCOME SECURITIES	3.650% 06/15/2026 DD 06/13/16	490,000.000	105.6520	488,574.10	517,694.80
	WELLS FARGO BANK NA	FIXED INCOME SECURITIES	5.850% 02/01/2037 DD 01/29/07	105,000.000	132.5040	126,486.15	139,129.20
	WACHOVIA CORP	FIXED INCOME SECURITIES	5.500% 08/01/2035 DD 08/01/05	230,000.000	127.6170	252,121.40	293,519.10
	WALMART INC	FIXED INCOME SECURITIES	3.550% 06/26/2025 DD 06/27/18	1,545,000.000	107.4250	1,540,550.40	1,659,716.25
	WASTE MANAGEMENT INC	FIXED INCOME SECURITIES	2.950% 06/15/2024 DD 05/22/19	1,855,000.000	103.2400	1,854,888.70	1,915,102.00
	WEIBO CORP ANTHEM INC	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.500% 07/05/2024 DD 07/05/19 5.100% 01/15/2044 DD 08/06/13	495,000.000 1,500,000.000	101.6760 119.6790	495,000.00 1,623,720.00	503,296.20 1,795,185.00
	WELLS FARGO COMMER 1745 A 144A	FIXED INCOME SECURITIES	VAR RT 06/15/2036 DD 07/01/18	950,000.000	106.8770	947,428.35	1,015,331.50
	WELLS FARGO COMMERC AUS A 144A	FIXED INCOME SECURITIES	VAR RT 08/17/2036 DD 07/01/18	1.100.000.000	108.6770	1.115.634.30	1.195.447.00
	WILLIS NORTH AMERICA INC	FIXED INCOME SECURITIES	2.950% 09/15/2029 DD 09/10/19	740,000.000	99.1160	734,766.40	733,458.40
	BANK OF AMERICA CORP	PREFERRED SECURITIES	VAR RT 12/31/2049 DD 03/10/16	120,000.000	115.5000	120,000.00	138,600.00
	CITIGROUP INC	PREFERRED SECURITIES	VAR RT 12/31/2049 DD 04/30/14	1,200,000.000	108.3570	1,215,000.00	1,300,284.00
	MORGAN STANLEY	PREFERRED SECURITIES	VAR RT 12/31/2049 DD 04/29/14	1,215,000.000	100.8800	1,223,505.00	1,225,692.00
	WELLS FARGO & CO	PREFERRED SECURITIES	VAR RT 12/31/2049 DD 04/22/14	890,000.000	108.8820	937,385.16	969,049.80
	WELLS FARGO & CO	PREFERRED SECURITIES	VAR RT 12/31/2049 DD 01/23/15	500,000.000	111.2500	527,475.50	556,250.00
					_		

Total MacKay Shields \$ 302,336,202.08 \$ 313,613,677.79

APPENDIX XI

Martingale Small Cap					
		vestment including mat collateral, par or matur			
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	Price	<u>Cost</u>	Current Value
(b)	<u>- 10001 1760</u>	(c)	<u></u>	(d)	(e)
. ,		, ,		, ,	. ,
EB TEMP INV FD	CCT	4,446,739.930	1.0000	4,446,739.93	4,446,739.93
ACNB CORP	EQUITY	8,000.000	37.8200	257,949.56	302,560.00
AG MORTGAGE INVESTMENT TRUST I ANI PHARMACEUTICALS INC	EQUITY EQUITY	51,900.000 9,800.000	15.4200 61.6700	866,647.80 656,768.89	800,298.00 604,366.00
ACI WORLDWIDE INC	EQUITY	58,900.000	37.8850	1,505,755.27	2,231,426.50
ADDUS HOMECARE CORP	EQUITY	15,700.000	97.2200	729,925.81	1,526,354.00
AEROJET ROCKETDYNE HOLDINGS IN	EQUITY	18,100.000	45.6600	835,623.61	826,446.00
ADVANCED DISPOSAL SERVICES INC	EQUITY	70,800.000	32.8700	1,661,469.78	2,327,196.00
AGILYSYS INC	EQUITY	37,600.000	25.4100	667,925.54	955,416.00
ALEXANDER'S INC	EQUITY	3,600.000	330.3500	1,471,796.30	1,189,260.00
ALICO INC ALLETE INC	EQUITY EQUITY	6,100.000	35.8300	205,087.04	218,563.00
ALLETE INC AMERICAN ASSETS TRUST INC	EQUITY	34,200.000 46,000.000	81.1700 45.9000	2,145,992.55 1,866,673.56	2,776,014.00 2,111,400.00
AMERICAN FINANCE TRUST INC	EQUITY	12,200.000	13.2600	168,663.78	161,772.00
AMERICAN NATIONAL BANKSHARES I	EQUITY	3,600.000	39.5700	137,018.23	142,452.00
AMERICAN SOFTWARE INC/GA	EQUITY	55,000.000	14.8800	635,458.15	818,400.00
AMERICAN STATES WATER CO	EQUITY	25,700.000	86.6400	1,453,095.96	2,226,648.00
AMERICA'S CAR-MART INC/TX	EQUITY	10,300.000	109.6600	938,712.02	1,129,498.00
AMERISAFE INC	EQUITY	26,200.000	66.0300	1,590,245.03	1,729,986.00
AMPHASTAR PHARMACEUTICALS INC ANGIODYNAMICS INC	EQUITY EQUITY	57,400.000 56,300.000	19.2900 16.0100	1,099,212.67 952,623.07	1,107,246.00 901,363.00
APOLLO MEDICAL HOLDINGS INC	EQUITY	15,400.000	18.4100	239,577.41	283,514.00
APPLIED INDUSTRIAL TECHNOLOGIE	EQUITY	21,600.000	66.6900	1,043,521.41	1,440,504.00
ARCH COAL INC	EQUITY	9,500.000	71.7400	904,040.12	681,530.00
ARCOSA INC	EQUITY	45,700.000	44.5500	1,803,991.56	2,035,935.00
ARES COMMERCIAL REAL ESTATE CO	EQUITY	48,700.000	15.8400	627,807.58	771,408.00
ARMADA HOFFLER PROPERTIES INC	EQUITY	85,300.000	18.3500	1,273,072.30	1,565,255.00
ARROW FINANCIAL CORP ARTESIAN RESOURCES CORP	EQUITY EQUITY	15,289.110	37.8000 37.2100	478,064.95 457,937.59	577,928.36
ASBURY AUTOMOTIVE GROUP INC	EQUITY	14,300.000 22,800.000	111.7900	1,596,806.70	532,103.00 2,548,812.00
ATRICURE INC	EQUITY	19,800.000	32.5100	611,438.84	643,698.00
ATRION CORP	EQUITY	2,000.000	751.5000	929,853.56	1,503,000.00
AVISTA CORP	EQUITY	5,200.000	48.0900	246,012.14	250,068.00
BCB BANCORP INC	EQUITY	24,600.000	13.7900	353,593.44	339,234.00
BG STAFFING INC	EQUITY	17,300.000	21.8900	357,606.86	378,697.00
BRT APARTMENTS CORP	EQUITY	22,000.000	16.9700	309,301.63	373,340.00
BMC STOCK HOLDINGS INC BALCHEM CORP	EQUITY EQUITY	61,300.000 25,300.000	28.6900 101.6300	1,664,851.19 1,783,212.81	1,758,697.00 2,571,239.00
BANCFIRST CORP	EQUITY	11,500.000	62.4400	387,934.82	718,060.00
BANK OF COMMERCE HOLDINGS	EQUITY	17,500.000	11.5700	210,745.38	202,475.00
BANKFINANCIAL CORP	EQUITY	14,900.000	13.0800	210,207.04	194,892.00
BARRETT BUSINESS SERVICES INC	EQUITY	12,300.000	90.4600	761,187.94	1,112,658.00
BAYCOM CORP	EQUITY	6,100.000	22.5600	152,254.17	137,616.00
BENCHMARK ELECTRONICS INC	EQUITY	55,400.000	34.3600	1,506,959.70	1,903,544.00
BIODELIVERY SCIENCES INTERNATI BLACK HILLS CORP	EQUITY	128,500.000	6.3200	667,926.46	812,120.00
BLACK HILLS CORP BLACKBAUD INC	EQUITY EQUITY	36,800.000 9,200.000	78.5400 79.6000	2,624,405.66 776,435.83	2,890,272.00 732,320.00
BLOOMIN' BRANDS INC	EQUITY	116,200.000	22.0700	2,133,472.54	2,564,534.00
BLUEROCK RESIDENTIAL GROWTH RE	EQUITY	47,100.000	12.0500	536,655.98	567,555.00
BOSTON BEER CO INC/THE	EQUITY	5,800.000	377.8500	987,539.03	2,191,530.00
BRINKER INTERNATIONAL INC	EQUITY	49,100.000	42.0000	1,818,382.75	2,062,200.00
BROOKLINE BANCORP INC	EQUITY	28,100.000	16.4600	411,638.35	462,526.00
BYLINE BANCORP INC	EQUITY	5,900.000	19.5700	107,103.93	115,463.00
C&F FINANCIAL CORP CBIZ INC	EQUITY EQUITY	4,400.000 75,414.000	55.3300 26.9600	235,235.66 951,072.84	243,452.00 2,033,161.44
CNB FINANCIAL CORP/PA	EQUITY	18,500.000	32.6800	519,681.74	604,580.00
CRA INTERNATIONAL INC	EQUITY	8,600.000	54.4700	248,359.29	468,442.00
CSG SYSTEMS INTERNATIONAL INC	EQUITY	43,200.000	51.7800	1,783,599.74	2,236,896.00
CSW INDUSTRIALS INC	EQUITY	21,800.000	77.0000	1,458,958.38	1,678,600.00
CVR ENERGY INC	EQUITY	13,100.000	40.4300	610,581.68	529,633.00
CALAVO GROWERS INC	EQUITY	16,500.000	90.5900	1,500,618.82	1,494,735.00
CAMBRIDGE BANCORP	EQUITY	4,300.000	80.1500	357,876.64	344,645.00
CAMDEN NATIONAL CORP	EQUITY	22,200.000	46.0600	988,642.92	1,022,532.00
CAPITAL CITY BANK GROUP INC CAPSTEAD MORTGAGE CORP	EQUITY EQUITY	5,300.000 98,700.000	30.5000 7.9200	127,606.67 901,041.47	161,650.00 781,704.00
CAPSTEAD MORTGAGE CORP	EQUITY	25,100.000	16.6500	417,954.06	417,915.00
		_0,100.000	10.0000	,554.55	, 5 15.50

Martingale Small Cap					
		vestment including mat			
I dendituration and income the manufacture of the second o	·	, collateral, par or matur		Cont	Cumant Value
Identity of issue, borrower, lessor or similar party (b)	Asset type	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
(6)		(6)		(u)	(0)
CARRIAGE SERVICES INC	EQUITY	31,400.000	25.6000	769,104.36	803,840.00
CARTER BANK & TRUST	EQUITY	29,300.000	23.7200	575,902.50	694,996.00
CASELLA WASTE SYSTEMS INC	EQUITY	36,500.000	46.0300	347,915.72	1,680,095.00
CASS INFORMATION SYSTEMS INC	EQUITY	23,999.000	57.7400	1,275,687.63	1,385,702.26
CATO CORP/THE	EQUITY	9,300.000	17.4000	167,009.20	161,820.00
CENTRAL GARDEN & PET CO	EQUITY	13,400.000	31.0700	364,230.10	416,338.00
CENTRAL GARDEN & PET CO CENTRAL PACIFIC FINANCIAL CORP	EQUITY EQUITY	56,900.000 4,900.000	29.3600 29.5800	1,552,010.17	1,670,584.00 144,942.00
CENTRAL PACIFIC FINANCIAL CORP	EQUITY	18,600.000	29.5600	123,124.69 296,924.39	403,062.00
CENTURY BANCORP INC/MA	EQUITY	4,300.000	89.9600	362,808.33	386,828.00
CHANNELADVISOR CORP	EQUITY	57,600.000	9.0400	708,579.52	520,704.00
CHASE CORP	EQUITY	8,347.000	118.4800	518,590.82	988,952.56
CHATHAM LODGING TRUST	EQUITY	73,200.000	18.3400	1,527,288.32	1,342,488.00
CHEESECAKE FACTORY INC/THE	EQUITY	53,600.000	38.8600	2,600,636.67	2,082,896.00
CHEMED CORP	EQUITY	4,800.000	439.2600	689,311.19	2,108,448.00
CHESAPEAKE UTILITIES CORP	EQUITY	23,800.000	95.8300	1,644,371.48	2,280,754.00
CHUY'S HOLDINGS INC	EQUITY	29,800.000	25.9200	744,775.08	772,416.00
CITIZENS & NORTHERN CORP CITY OFFICE REIT INC	EQUITY EQUITY	500.000 72,600.000	28.2500 13.5200	14,133.65 919,043.32	14,125.00 981,552.00
CIVISTA BANCSHARES INC	EQUITY	6,800.000	24.0000	150,190.92	163,200.00
COCA-COLA CONSOLIDATED INC	EQUITY	6,500.000	284.0500	1,390,625.31	1,846,325.00
COGENT COMMUNICATIONS HOLDINGS	EQUITY	35,200.000	65.8100	1,871,654.61	2,316,512.00
COLLECTORS UNIVERSE INC	EQUITY	3,800.000	23.0500	112,671.90	87,590.00
COMMUNITY TRUST BANCORP INC	EQUITY	22,900.000	46.6400	946,490.78	1,068,056.00
COMMVAULT SYSTEMS INC	EQUITY	12,500.000	44.6400	655,307.65	558,000.00
COMPUTER PROGRAMS & SYSTEMS IN	EQUITY	25,800.000	26.4000	747,357.05	681,120.00
CONMED CORP	EQUITY	25,000.000	111.8300	1,285,302.92	2,795,750.00
CONSOLIDATED-TOMOKA LAND CO	EQUITY	4,000.000	60.3200	252,196.60	241,280.00
CORENERGY INFRASTRUCTURE TRUST CORNERSTONE ONDEMAND INC	EQUITY EQUITY	9,900.000 43,200.000	44.7100 58.5500	384,577.22 2,327,031.51	442,629.00 2,529,360.00
CORVEL CORP	EQUITY	14,200.000	87.3600	736,745.92	1,240,512.00
CRACKER BARREL OLD COUNTRY STO	EQUITY	15,600.000	153.7400	2,425,954.97	2,398,344.00
CRAWFORD & CO	EQUITY	23,500.000	11.4700	245,219.50	269,545.00
CRYOLIFE INC	EQUITY	51,100.000	27.0900	1,494,768.90	1,384,299.00
CULP INC	EQUITY	16,304.000	13.6200	445,425.03	222,060.48
DARLING INGREDIENTS INC	EQUITY	25,500.000	28.0800	536,431.43	716,040.00
DENNY'S CORP	EQUITY	84,100.000	19.8800	1,168,187.18	1,671,908.00
DIAMOND HILL INVESTMENT GROUP DIODES INC	EQUITY	4,000.000	140.4600	550,764.61	561,840.00
DONEGAL GROUP INC	EQUITY EQUITY	12,000.000 19,600.000	56.3700 14.8200	291,967.80 326,356.79	676,440.00 290,472.00
DUCOMMUN INC	EQUITY	19,900.000	50.5300	729,442.09	1,005,547.00
DYNEX CAPITAL INC	EQUITY	43,333.000	16.9400	850,569.14	734,061.02
EL POLLO LOCO HOLDINGS INC	EQUITY	13,500.000	15.1400	214,714.31	204,390.00
EVO PAYMENTS INC	EQUITY	36,500.000	26.4100	1,046,249.85	963,965.00
EAGLE PHARMACEUTICALS INC/DE	EQUITY	9,200.000	60.0800	541,454.71	552,736.00
EASTGROUP PROPERTIES INC	EQUITY	9,200.000	132.6700	689,762.89	1,220,564.00
EMCOR GROUP INC	EQUITY	29,400.000	86.3000	1,924,199.41	2,537,220.00
EMPLOYERS HOLDINGS INC	EQUITY	42,649.000	41.7500	1,501,941.22	1,780,595.75
ENCOMPASS HEALTH CORP ENNIS INC	EQUITY	25,500.000	69.2700	1,070,894.21 462,059.56	1,766,385.00
ENSIGN GROUP INC/THE	EQUITY EQUITY	23,400.000 40,300.000	21.6500 45.3700	1,339,748.61	506,610.00 1,828,411.00
ENTERPRISE BANCORP INC/MA	EQUITY	5,100.000	33.8700	186,345.86	172,737.00
ENTERPRISE FINANCIAL SERVICES	EQUITY	5,400.000	48.2100	182,111.32	260,334.00
ESSA BANCORP INC	EQUITY	10,000.000	16.9500	140,988.52	169,500.00
EVANS BANCORP INC	EQUITY	4,300.000	40.1000	183,365.73	172,430.00
EVERTEC INC	EQUITY	73,900.000	34.0400	1,345,161.58	2,515,556.00
EXANTAS CAPITAL CORP	EQUITY	54,600.000	11.8100	640,618.83	644,826.00
EXLSERVICE HOLDINGS INC	EQUITY	16,000.000	69.4600	985,792.29	1,111,360.00
EXPONENT INC	EQUITY	15,700.000	69.0100	886,111.26	1,083,457.00
FS BANCORP INC	EQUITY	2,600.000	63.7900	148,401.03	165,854.00
FTI CONSULTING INC FAIR ISAAC CORP	EQUITY EQUITY	27,400.000 5,700.000	110.6600 374.6800	1,383,476.75 723,420.76	3,032,084.00 2,135,676.00
FARMERS NATIONAL BANC CORP	EQUITY	9,700.000	16.3200	148,229.31	158,304.00
FEDERAL AGRICULTURAL MORTGAGE	EQUITY	1,800.000	83.5000	147,539.94	150,300.00
FINANCIAL INSTITUTIONS INC	EQUITY	25,000.000	32.1000	779,667.41	802,500.00
FIRST BANCORP/SOUTHERN PINES N	EQUITY	39,500.000	39.9100	1,421,969.62	1,576,445.00

(a)

		<u>, collateral, par or maturi</u>			
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	Price	Cost	Current Value
(b)		(c)		(d)	(e)
FIRST RANGOMARES MISTURE	=0.05		05 5000	0.40.400.40	=40,400,00
FIRST BANCSHARES INC/THE	EQUITY EQUITY	20,000.000	35.5200	616,499.48	710,400.00 1,512,500.00
FIRST BUSEY CORP FIRST BUSINESS FINANCIAL SERVI	EQUITY	55,000.000 10,800.000	27.5000 26.3300	1,604,259.68 254,186.17	284,364.00
FIRST CAPITAL INC	EQUITY	3,700.000	73.0000	211,566.74	270,100.00
FIRST CITIZENS BANCSHARES INC/	EQUITY	4,200.000	532.2100	1,124,647.14	2,235,282.00
FIRST COMMUNITY BANKSHARES INC	EQUITY	18,400.000	31.0200	492,747.19	570,768.00
FIRST DEFIANCE FINANCIAL CORP	EQUITY	31,386.000	31.4900	723,405.07	988,345.14
FIRST FINANCIAL CORP/IN	EQUITY	20,343.000	45.7200	885,332.64	930,081.96
FIRST MID BANCSHARES INC	EQUITY EQUITY	12,000.000	35.2500	387,420.38	423,000.00
1ST SOURCE CORP FLAGSTAR BANCORP INC	EQUITY	22,963.000 10,100.000	51.8800 38.2500	885,088.07 379,182.77	1,191,320.44 386,325.00
FORMFACTOR INC	EQUITY	4,600.000	25.9700	106,203.26	119,462.00
FORRESTER RESEARCH INC	EQUITY	6,700.000	41.7000	273,955.83	279,390.00
FOUNDATION BUILDING MATERIALS	EQUITY	5,400.000	19.3500	108,837.00	104,490.00
FRANKLIN COVEY CO	EQUITY	6,100.000	32.2300	222,390.53	196,603.00
FRANKLIN FINANCIAL SERVICES CO	EQUITY	6,200.000	38.6900	229,559.52	239,878.00
GETTY REALTY CORP GLADSTONE COMMERCIAL CORP	EQUITY	51,600.000	32.8700	1,290,561.21	1,696,092.00
GLOBAL MEDICAL REIT INC	EQUITY EQUITY	53,600.000 22,100.000	21.8600 13.2300	1,025,036.27 293,244.72	1,171,696.00 292,383.00
GLOBUS MEDICAL INC	EQUITY	42,000.000	58.8800	2,096,667.93	2,472,960.00
GOLD RESOURCE CORP	EQUITY	50,500.000	5.5400	247,155.77	279,770.00
GREAT LAKES DREDGE & DOCK CORP	EQUITY	104,100.000	11.3300	1,124,911.48	1,179,453.00
GREAT SOUTHERN BANCORP INC	EQUITY	17,400.000	63.3200	787,081.58	1,101,768.00
GROUP 1 AUTOMOTIVE INC	EQUITY	1,400.000	100.0000	115,545.81	140,000.00
GUARANTY BANCSHARES INC/TX HCI GROUP INC	EQUITY	13,600.000	32.6600	450,077.80	444,176.00
HACKETT GROUP INC/THE	EQUITY EQUITY	11,000.000 48,500.000	45.6500 16.1400	462,868.77 770,323.18	502,150.00 782,790.00
HAEMONETICS CORP	EQUITY	24,200.000	114.9000	875,264.32	2,780,580.00
HALLMARK FINANCIAL SERVICES IN	EQUITY	26,600.000	17.5700	391,281.00	467,362.00
HAVERTY FURNITURE COS INC	EQUITY	33,200.000	20.1600	669,928.37	669,312.00
HAWKINS INC	EQUITY	17,800.000	45.8100	812,346.36	815,418.00
HAWTHORN BANCSHARES INC	EQUITY	3,300.000	25.5000	86,560.32	84,150.00
HEALTHSTREAM INC HEIDRICK & STRUGGLES INTERNATI	EQUITY EQUITY	41,400.000 29,900.000	27.2000 32.5000	994,002.23 863,015.91	1,126,080.00 971,750.00
HEMISPHERE MEDIA GROUP INC	EQUITY	20,900.000	14.8500	299,772.78	310,365.00
HERITAGE INSURANCE HOLDINGS IN	EQUITY	49,600.000	13.2500	729,702.15	657,200.00
HINGHAM INSTITUTION FOR SAVING	EQUITY	1,100.000	210.2000	169,221.19	231,220.00
HOME BANCORP INC	EQUITY	12,903.000	39.1900	485,004.31	505,668.57
HOMESTREET INC	EQUITY	33,800.000	34.0000	980,238.38	1,149,200.00
HOMETRUST BANCSHARES INC	EQUITY	3,400.000	26.8300	89,791.09	91,222.00
HOSTESS BRANDS INC HURCO COS INC	EQUITY EQUITY	123,900.000 1,200.000	14.5400 38.3600	1,623,243.52 42,721.99	1,801,506.00 46,032.00
HURON CONSULTING GROUP INC	EQUITY	31,900.000	68.7200	1,492,002.70	2,192,168.00
ICF INTERNATIONAL INC	EQUITY	17,000.000	91.6200	772,285.69	1,557,540.00
IES HOLDINGS INC	EQUITY	13,000.000	25.6600	243,153.13	333,580.00
IDACORP INC	EQUITY	18,000.000	106.8000	1,452,867.70	1,922,400.00
INDEPENDENT BANK CORP/MI	EQUITY	39,500.000	22.6500	737,509.18	894,675.00
INGLES MARKETS INC	EQUITY	22,600.000 34,800.000	47.5100	952,242.52	1,073,726.00
INSIGHT ENTERPRISES INC INNOSPEC INC	EQUITY EQUITY	2,400.000	70.2900 103.4400	1,786,241.95 232,698.60	2,446,092.00 248,256.00
INOVALON HOLDINGS INC	EQUITY	83,700.000	18.8200	1,335,558.59	1,575,234.00
INTEGER HOLDINGS CORP	EQUITY	29,200.000	80.4300	1,397,388.09	2,348,556.00
INTER PARFUMS INC	EQUITY	3,500.000	72.7100	256,524.15	254,485.00
INTERNATIONAL MONEY EXPRESS IN	EQUITY	25,500.000	12.0400	355,561.65	307,020.00
INVESCO MORTGAGE CAPITAL INC	EQUITY	62,900.000	16.6500	1,014,986.53	1,047,285.00
INVESTORS BANCORP INC INVESTORS REAL ESTATE TRUST	EQUITY EQUITY	72,200.000 19,400.000	11.9150 72.5000	861,092.88 1,165,648.17	860,263.00 1,406,500.00
INVESTORS TITLE CO	EQUITY	1,600.000	159.2000	296,354.56	254,720.00
ITRON INC	EQUITY	7,000.000	83.9500	568,532.22	587,650.00
J&J SNACK FOODS CORP	EQUITY	14,200.000	184.2700	1,761,315.74	2,616,634.00
J ALEXANDER'S HOLDINGS INC	EQUITY	24,900.000	9.5600	269,350.42	238,044.00
JACK IN THE BOX INC	EQUITY	26,700.000	78.0300	2,195,742.51	2,083,401.00
J2 GLOBAL INC	EQUITY	31,300.000	93.7100	2,213,071.19	2,933,123.00
KKR REAL ESTATE FINANCE TRUST K12 INC	EQUITY EQUITY	43,100.000 15,500.000	20.4200 20.3500	874,546.66 287,766.48	880,102.00 315,425.00
KELLY SERVICES INC	EQUITY	54,900.000	20.3500	1,348,025.59	1,239,642.00
		31,000.000	22.0000	.,5 10,520.00	.,_55,542.00

Description of investment including maturity date, rate

Martingale Small Cap	Description of inv	and including mot	turity data rata			
	<u>Description of investment including maturity date, rate</u> of interest, collateral, par or maturity value					
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	Cost	Current Value	
(b)		(c)		(d)	(e)	
KFORCE INC	EQUITY	36,600.000	39.7000	1,156,747.74	1,453,020.0	
KINSALE CAPITAL GROUP INC	EQUITY	8,900.000	101.6600	390,480.20	904,774.0	
KITE REALTY GROUP TRUST	EQUITY	90,700.000	19.5300	1,405,516.95	1,771,371.0	
LCNB CORP	EQUITY	15,600.000	19.3000	284,892.48	301,080.0	
LHC GROUP INC	EQUITY	9,600.000	137.7600	674,402.40	1,322,496.0	
LADDER CAPITAL CORP	EQUITY	18,749.000	18.0400	320,280.56	338,231.9	
LAKELAND BANCORP INC	EQUITY	4,200.000	17.3800	68,644.80	72,996.0	
LANCASTER COLONY CORP	EQUITY	16,200.000	160.1000	2,114,132.44	2,593,620.0	
LANDEC CORP	EQUITY	48,200.000	11.3100	648,191.41	545,142.0	
LAUREATE EDUCATION INC	EQUITY	71,800.000	17.6100	1,172,355.56	1,264,398.0	
LEMAITRE VASCULAR INC	EQUITY	17,600.000	35.9500	526,476.72	632,720.0	
LIFEVANTAGE CORP	EQUITY	30,400.000	15.6100	382,000.06	474,544.0	
LITHIA MOTORS INC	EQUITY	13,700.000	147.0000	1,814,172.58	2,013,900.0	
LUMINEX CORP	EQUITY	14,800.000	23.1600	321,291.67	342,768.0	
MGE ENERGY INC	EQUITY	5,800.000	78.8200	328,031.53	457,156.0	
M/I HOMES INC	EQUITY	38,100.000	39.3500	1,248,676.29	1,499,235.0	
MSA SAFETY INC	EQUITY	24,900.000	126.3600	1,408,722.37	3,146,364.0	
MYR GROUP INC	EQUITY	28,200.000	32.5900	903,918.66	919,038.0	
MANTECH INTERNATIONAL CORP/VA	EQUITY	35,000.000	79.8800	1,455,755.27	2,795,800.0	
MARCUS CORP/THE	EQUITY	29,200.000	31.7700	883,527.35	927,684.0	
MARLIN BUSINESS SERVICES CORP	EQUITY	12,200.000	21.9800	350,295.01	268,156.0	
MASIMO CORP	EQUITY	13,400.000	158.0600	775,219.81	2,118,004.0	
MATERION CORP	EQUITY	14,500.000	59.4500	859,928.42	862,025.0	
MAXIMUS INC	EQUITY	39,000.000	74.3900	2,407,882.43	2,901,210.0	
MCGRATH RENTCORP MERCHANTS BANCORP/IN	EQUITY EQUITY	16,300.000 2,400.000	76.5400 19.7100	639,718.28 54,539.84	1,247,602.0 47,304.0	
MERIDIAN BIOSCIENCE INC	EQUITY	26,900.000	9.7700	327,317.40	262,813.0	
MERIDIAN BANCORP INC	EQUITY	55,000.000	20.0900	897,522.00	1,104,950.0	
MERITAGE HOMES CORP	EQUITY	9,800.000	61.1100	672,071.84	598,878.0	
MESA LABORATORIES INC	EQUITY	5,400.000	249.4000	1,199,960.84	1,346,760.0	
MICROSTRATEGY INC	EQUITY	12,800.000	142.6300	1,830,645.70	1,825,664.0	
MIDDLESEX WATER CO	EQUITY	9,200.000	63.5700	396,542.88	584,844.0	
MIDWESTONE FINANCIAL GROUP INC	EQUITY	16,800.000	36.2300	545,217.73	608,664.0	
MILLER INDUSTRIES INC/TN	EQUITY	21,200.000	37.1300	564,166.70	787,156.0	
MISONIX INC	EQUITY	3,300.000	18.6100	81,908.20	61,413.0	
MODEL N INC	EQUITY	50,800.000	35.0700	968,753.57	1,781,556.0	
MONMOUTH REAL ESTATE INVESTMEN	EQUITY	25,400.000	14.4800	375,038.53	367,792.0	
MOOG INC	EQUITY	1,900.000	85.3300	163,717.11	162,127.0	
MURPHY USA INC	EQUITY	21,700.000	117.0000	1,742,505.21	2,538,900.0	
MUTUALFIRST FINANCIAL INC	EQUITY	6,752.000	39.6700	218,990.92	267,851.8	
NIC INC	EQUITY	96,700.000	22.3500	1,594,852.33	2,161,245.0	
NVE CORP	EQUITY	2,000.000	71.4000	191,945.52	142,800.0	
NACCO INDUSTRIES INC	EQUITY	4,600.000	46.8300	245,191.29	215,418.0	
NATHAN'S FAMOUS INC	EQUITY	6,062.000	70.8800	314,426.99	429,674.5	
NATIONAL CINEMEDIA INC	EQUITY	124,100.000	7.2900	1,035,393.56	904,689.0	
NATIONAL HEALTHCARE CORP	EQUITY	17,800.000	86.4300	1,183,695.13	1,538,454.0	
NATIONAL GENERAL HOLDINGS CORP	EQUITY	89,400.000	22.1000	2,024,843.66	1,975,740.0	
NATIONAL HEALTH INVESTORS INC	EQUITY	22,800.000	81.4800	1,772,399.72	1,857,744.0	
NATIONAL PRESTO INDUSTRIES INC	EQUITY	10,800.000	88.3900	990,956.03	954,612.0	
NATIONAL RESEARCH CORP	EQUITY	4,400.000	65.9400	210,211.67	290,136.0	
NATIONAL STORAGE AFFILIATES TR	EQUITY	59,300.000	33.6200	1,745,686.43	1,993,666.0	
NATIONAL WESTERN LIFE GROUP IN	EQUITY	1,400.000	290.8800	473,732.41	407,232.0	
NATUS MEDICAL INC	EQUITY	47,700.000	32.9900	1,494,849.76	1,573,623.0	
NEOGEN CORP	EQUITY	27,500.000	65.2600	1,266,532.25	1,794,650.0	
NEW JERSEY RESOURCES CORP	EQUITY	33,600.000	44.5700	1,403,580.75	1,497,552.0	
NEXPOINT RESIDENTIAL TRUST INC	EQUITY	27,000.000	45.0000	1,080,170.76	1,215,000.0	
NI HOLDINGS INC	EQUITY	600.000	17.2000	10,095.96	10,320.0	
NEXTGEN HEALTHCARE INC	EQUITY	68,700.000	16.0700	1,148,029.42	1,104,009.0	
	EQUITY	13,100.000	73.8500	756,827.37	967,435.0	
NICOLET BANKSHARES INC		1,300.000	38.3000	41,882.55	49,790.0	
NORTHRIM BANCORP INC	EQUITY		100	4 4-0 0		
NORTHRIM BANCORP INC NORTHWEST BANCSHARES INC	EQUITY	93,500.000	16.6300	1,458,242.77		
NORTHRIM BANCORP INC NORTHWEST BANCSHARES INC NORTHWEST NATURAL HOLDING CO	EQUITY EQUITY	93,500.000 19,300.000	73.7300	1,348,866.65	1,422,989.0	
NORTHRIM BANCORP INC NORTHWEST BANCSHARES INC NORTHWEST NATURAL HOLDING CO NORTHWESTERN CORP	EQUITY EQUITY EQUITY	93,500.000 19,300.000 40,100.000	73.7300 71.6700	1,348,866.65 2,350,674.54	1,422,989.0 2,873,967.0	
NORTHRIM BANCORP INC NORTHWEST BANCSHARES INC NORTHWEST NATURAL HOLDING CO NORTHWESTERN CORP NORWOOD FINANCIAL CORP	EQUITY EQUITY EQUITY EQUITY	93,500.000 19,300.000 40,100.000 5,100.000	73.7300 71.6700 38.9000	1,348,866.65 2,350,674.54 146,819.94	1,422,989.0 2,873,967.0 198,390.0	
NORTHRIM BANCORP INC NORTHWEST BANCSHARES INC NORTHWEST NATURAL HOLDING CO NORTHWESTERN CORP	EQUITY EQUITY EQUITY	93,500.000 19,300.000 40,100.000	73.7300 71.6700	1,348,866.65 2,350,674.54	1,554,905.00 1,422,989.00 2,873,967.00 198,390.00 2,539,264.00 881,676.00	

	Martingale Small Cap					
			vestment including mat			
			collateral, par or matur			
. \	Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	Cost	Current Value
1)	(b)		(c)		(d)	(e)
	OSI SYSTEMS INC	EQUITY	20,800.000	100.7400	2,056,703.57	2,095,392.00
	OCEANFIRST FINANCIAL CORP	EQUITY	64,600.000	25.5400	1,592,696.45	1,649,884.00
	OFFICE PROPERTIES INCOME TRUST	EQUITY	6,900.000	32.1400	212,553.81	221,766.00
	OIL-DRI CORP OF AMERICA	EQUITY	4,700.000	36.2500	186,134.94	170,375.00
	OLD SECOND BANCORP INC	EQUITY	7,400.000	13.4700	109,961.35	99,678.00
	OMNICELL INC	EQUITY	9,800.000	81.7200	801,632.16	800,856.00
	ONE GAS INC	EQUITY	33,200.000	93.5700	2,131,507.93	3,106,524.00
	ONE LIBERTY PROPERTIES INC	EQUITY	29,400.000	27.1900	738,200.88	799,386.00
	1-800-FLOWERS.COM INC	EQUITY	45,900.000	14.5000	619,192.41	665,550.00
	ORMAT TECHNOLOGIES INC ORRSTOWN FINANCIAL SERVICES IN	EQUITY EQUITY	31,400.000 12,300.000	74.5200 22.6200	1,992,304.16 265,859.32	2,339,928.00 278,226.00
	ORTHOFIX MEDICAL INC	EQUITY	27,400.000	46.1800	1,248,322.99	1,265,332.00
	OTTER TAIL CORP	EQUITY	30,718.000	51.2900	1,107,373.99	1,575,526.22
	PC CONNECTION INC	EQUITY	22,200.000	49.6600	592,761.30	1,102,452.00
	PCB BANCORP	EQUITY	10,600.000	17.2800	175,561.52	183,168.00
	PCSB FINANCIAL CORP	EQUITY	28,500.000	20.2500	577,510.09	577,125.00
	PJT PARTNERS INC	EQUITY	24,200.000	45.1300	929,636.63	1,092,146.00
	PNM RESOURCES INC	EQUITY	48,700.000	50.7100	1,871,395.95	2,469,577.00
	PS BUSINESS PARKS INC	EQUITY	16,200.000	164.8700	1,806,615.09	2,670,894.00
	PACIRA BIOSCIENCES INC	EQUITY	2,900.000	45.3000	139,635.12	131,370.00
	PAR PACIFIC HOLDINGS INC	EQUITY	46,900.000	23.2400	910,215.93	1,089,956.00
	PARK NATIONAL CORP	EQUITY	7,400.000	102.3800	750,845.28	757,612.00
	PARKE BANCORP INC	EQUITY	6,300.000 13,500.000	25.3900	147,637.64 421,419.10	159,957.00
	PENNYMAC FINANCIAL SERVICES IN PEOPLES BANCORP INC/OH	EQUITY EQUITY	29,929.000	34.0400 34.6600	805,676.17	459,540.00 1,037,339.14
	PEOPLES BANCORP OF NORTH CAROL	EQUITY	3,800.000	32.8500	121,122.35	124,830.00
	PEOPLES FINANCIAL SERVICES COR	EQUITY	4,600.000	50.3500	204,069.91	231,610.00
	PEOPLE'S UTAH BANCORP	EQUITY	5,800.000	30.1200	167,488.34	174,696.00
	PERFICIENT INC	EQUITY	51,500.000	46.0700	1,073,928.09	2,372,605.00
	PERFORMANCE FOOD GROUP CO	EQUITY	66,000.000	51.4800	1,817,284.57	3,397,680.00
	PERSPECTA INC	EQUITY	42,000.000	26.4400	1,100,900.77	1,110,480.00
	PHIBRO ANIMAL HEALTH CORP	EQUITY	28,600.000	24.8300	832,901.68	710,138.00
	PHOTRONICS INC	EQUITY	16,600.000	15.7600	187,517.96	261,616.00
	PIEDMONT OFFICE REALTY TRUST I	EQUITY	62,800.000	22.2400	1,236,560.69	1,396,672.00
	PORTLAND GENERAL ELECTRIC CO POWELL INDUSTRIES INC	EQUITY EQUITY	58,000.000 14,100.000	55.7900 48.9900	2,496,030.42 577,283.40	3,235,820.00 690,759.00
	PREMIER FINANCIAL BANCORP INC	EQUITY	15,531.000	18.1400	236,156.04	281,732.34
	PRESTIGE CONSUMER HEALTHCARE I	EQUITY	36.000.000	40.5000	1,359,966.28	1,458,000.00
	PRIMORIS SERVICES CORP	EQUITY	16,400.000	22.2400	354,694.04	364,736.00
	PROGRESS SOFTWARE CORP	EQUITY	55,200.000	41.5500	1,650,124.21	2,293,560.00
	PROTECTIVE INSURANCE CORP	EQUITY	20,900.000	16.0900	516,682.54	336,281.00
	PROVIDENCE SERVICE CORP/THE	EQUITY	18,400.000	59.1800	1,295,166.74	1,088,912.00
	PROVIDENT FINANCIAL SERVICES I	EQUITY	28,900.000	24.6500	747,848.37	712,385.00
	PRUDENTIAL BANCORP INC	EQUITY	5,400.000	18.5300	97,382.76	100,062.00
	QCR HOLDINGS INC	EQUITY	21,108.000	43.8600	847,388.20	925,796.88
	QAD INC	EQUITY	20,700.000	50.9300	542,798.58	1,054,251.00
	QUALYS INC QUANEX BUILDING PRODUCTS CORP	EQUITY EQUITY	800.000	83.3700	68,667.51	66,696.00 947,940.00
	RCI HOSPITALITY HOLDINGS INC	EQUITY	55,500.000 6,800.000	17.0800 20.5000	1,023,663.32 185,732.36	139,400.00
	RMR GROUP INC/THE	EQUITY	24,668.000	45.6400	1,053,030.06	1,125,847.52
	RPT REALTY	EQUITY	113,800.000	15.0400	1,524,179.12	1,711,552.00
	RADIAN GROUP INC	EQUITY	83,800.000	25.1600	1,953,658.56	2,108,408.00
	RAMBUS INC	EQUITY	106,500.000	13.7750	1,436,435.29	1,467,037.50
	RECRO PHARMA INC	EQUITY	39,600.000	18.3300	407,014.50	725,868.00
	REGIONAL MANAGEMENT CORP	EQUITY	4,900.000	30.0300	136,483.39	147,147.00
	RENT-A-CENTER INC/TX	EQUITY	67,200.000	28.8400	1,297,897.64	1,938,048.00
	REPUBLIC BANCORP INC/KY	EQUITY	14,300.000	46.8000	518,491.74	669,240.00
	RESOURCES CONNECTION INC	EQUITY	55,600.000	16.3300	886,292.65	907,948.00
	RETAIL VALUE INC	EQUITY	28,557.000	36.8000	1,063,465.25	1,050,897.60
	RIMINI STREET INC RIVERVIEW BANCORP INC	EQUITY	50,100.000	3.8800 8.3100	239,983.57	194,388.00
	ROCKY BRANDS INC	EQUITY EQUITY	38,000.000 15,200.000	8.2100 29.4300	302,631.81 427,813.07	311,980.00 447,336.00
	RUSH ENTERPRISES INC	EQUITY	35,500.000	46.5000	1,502,097.26	1,650,750.00
	RUTH'S HOSPITALITY GROUP INC	EQUITY	52,500.000	21.7650	824,945.49	1,142,662.50
	RYMAN HOSPITALITY PROPERTIES I	EQUITY	23,200.000	86.6600	1,399,024.52	2,010,512.00
	SJW GROUP	EQUITY	5,498.000	71.0600	227,639.47	390,687.88

	Martingale Small Cap								
		Description of investment including maturity date, rate							
			, collateral, par or matur		<u>.</u> .				
	Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	Cost (1)	Current Value			
1	(b)		(c)		(d)	(e)			
	SPS COMMERCE INC	EQUITY	41,000.000	55.4200	1,657,523.06	2,272,220.00			
	SP PLUS CORP	EQUITY	36,300.000	42.4300	1,113,175.15	1,540,209.00			
	SAFETY INSURANCE GROUP INC	EQUITY	19,506.000	92.5300	1,356,199.44	1,804,890.18			
	SANDERSON FARMS INC	EQUITY	7,800.000	176.2200	1,144,907.13	1,374,516.00			
	SANDY SPRING BANCORP INC	EQUITY	40,100.000	37.8800	1,342,411.86	1,518,988.00			
	JOHN B SANFILIPPO & SON INC	EQUITY	14,100.000	91.2800	839,769.62	1,287,048.00			
	SAUL CENTERS INC	EQUITY	21,200.000	52.7800	1,152,708.63	1,118,936.00			
	SCHNITZER STEEL INDUSTRIES INC	EQUITY	10,300.000	21.6800	271,035.10	223,304.00			
	SELECTIVE INSURANCE GROUP INC	EQUITY	36,726.000	65.1900	1,774,067.02	2,394,167.94			
	SENECA FOODS CORP	EQUITY	13,400.000	40.7900	431,044.63	546,586.00			
	SENSIENT TECHNOLOGIES CORP	EQUITY	1,800.000	66.0900	109,899.00	118,962.00			
	SHENANDOAH TELECOMMUNICATIONS	EQUITY	20,800.000	41.6100	827,899.59	865,488.00			
	SHORE BANCSHARES INC	EQUITY	15,700.000	17.3600	249,376.84	272,552.00			
	SIERRA BANCORP	EQUITY	23,400.000	29.1200	533,375.06	681,408.00			
	SIMPLY GOOD FOODS CO/THE	EQUITY	27,700.000	28.5400	529,337.20	790,558.00			
	SIMULATIONS PLUS INC SMARTFINANCIAL INC	EQUITY	30,400.000 9,900.000	29.0700	470,523.74	883,728.00 234,036.00			
	SOUTHERN FIRST BANCSHARES INC	EQUITY EQUITY	9,700.000	23.6400 42.4900	221,238.27 393,888.98	412,153.00			
	SOUTHERN MISSOURI BANCORP INC	EQUITY	11,400.000	38.3600	358,958.07	437,304.00			
	SOUTHWEST GAS HOLDINGS INC	EQUITY	32,000.000	75.9700	2,411,058.17	2,431,040.00			
	SPIRE INC	EQUITY	34,000.000	83.3100	2,315,053.04	2,832,540.00			
	SPIRIT OF TEXAS BANCSHARES INC	EQUITY	22,000.000	23.0000	470,666.97	506,000.00			
	SPOK HOLDINGS INC	EQUITY	36,200.000	12.2300	489,223.17	442,726.00			
	SPORTSMAN'S WAREHOUSE HOLDINGS	EQUITY	13,900.000	8.0300	112,388.17	111,617.00			
	STEPAN CO	EQUITY	20,000.000	102.4400	1,358,792.40	2,048,800.00			
	STERLING BANCORP INC/MI	EQUITY	14,000.000	8.1000	140,366.00	113,400.00			
	STERLING CONSTRUCTION CO INC	EQUITY	7,400.000	14.0800	108,148.48	104,192.00			
	STEWART INFORMATION SERVICES C	EQUITY	32,088.000	40.7900	1,431,456.31	1,308,869.52			
	STURM RUGER & CO INC	EQUITY	25,200.000	47.0300	1,541,925.29	1,185,156.00			
	SUPERIOR GROUP OF COS INC	EQUITY	12,400.000	13.5400	286,125.08	167,896.00			
	SYKES ENTERPRISES INC	EQUITY	59,500.000	36.9900	1,761,755.53	2,200,905.00			
	SYSTEMAX INC TPG RE FINANCE TRUST INC	EQUITY EQUITY	25,500.000 72,000.000	25.1600 20.2700	722,315.52 1,454,760.18	641,580.00 1,459,440.00			
	TAYLOR MORRISON HOME CORP	EQUITY	74,800.000	21.8600	1,933,612.28	1,635,128.00			
	TECH DATA CORP	EQUITY	7,900.000	143.6000	718,919.10	1,134,440.00			
	TERRAFORM POWER INC	EQUITY	102,100.000	15.3900	1,375,887.14	1,571,319.00			
	TERRITORIAL BANCORP INC	EQUITY	11,800.000	30.9400	353,234.73	365,092.00			
	TETRA TECH INC	EQUITY	35,700.000	86.1600	1,212,951.76	3,075,912.00			
	TEXAS ROADHOUSE INC	EQUITY	48,000.000	56.3200	2,207,122.32	2,703,360.00			
	TIMBERLAND BANCORP INC/WA	EQUITY	11,400.000	29.7400	324,586.69	339,036.00			
	TIPTREE INC	EQUITY	28,900.000	8.1400	189,969.50	235,246.00			
	TOOTSIE ROLL INDUSTRIES INC	EQUITY	28,341.000	34.1400	946,474.72	967,561.74			
	TREDEGAR CORP	EQUITY	36,500.000	22.3500	704,433.32	815,775.00			
	TRICO BANCSHARES	EQUITY	39,000.000	40.8100	1,334,436.25	1,591,590.00			
	TRUEBLUE INC TRUSTCO BANK CORP NY	EQUITY EQUITY	22,400.000 29,797.000	24.0600 8.6700	492,353.67 242,309.52	538,944.00 258,339.99			
	TTEC HOLDINGS INC	EQUITY	24,700.000	39.6200	828,915.21	978,614.00			
	UFP TECHNOLOGIES INC	EQUITY	13,600.000	49.6100	422,314.62	674,696.00			
	USANA HEALTH SCIENCES INC	EQUITY	6,500.000	78.5500	494,713.56	510,575.00			
	US PHYSICAL THERAPY INC	EQUITY	5,900.000	114.3500	508,877.03	674,665.00			
	UNIFIRST CORP/MA	EQUITY	12,200.000	201.9800	2,040,397.47	2,464,156.00			
	UNITED COMMUNITY FINANCIAL COR	EQUITY	78,100.000	11.6600	793,549.09	910,646.00			
	UNITED FIRE GROUP INC	EQUITY	31,300.000	43.7300	1,349,505.02	1,368,749.00			
	UNITIL CORP	EQUITY	27,900.000	61.8200	1,195,677.48	1,724,778.00			
	UNIVERSAL CORP/VA	EQUITY	34,200.000	57.0600	2,177,583.91	1,951,452.00			
	UNIVERSAL HEALTH REALTY INCOME	EQUITY	14,921.000	117.3600	986,727.73	1,751,128.56			
	UNIVERSAL INSURANCE HOLDINGS I	EQUITY	27,000.000	27.9900	851,745.64	755,730.00			
	UNIVEST FINANCIAL CORP	EQUITY	44,700.000 52,327,000	26.7800 24.8400	1,134,227.78	1,197,066.00			
	URSTADT BIDDLE PROPERTIES INC US ECOLOGY INC	EQUITY EQUITY	52,327.000 28,200.000	24.8400 57.9100	1,147,484.66 1,771,159.48	1,299,802.68 1,633,062.00			
	UTAH MEDICAL PRODUCTS INC	EQUITY	6,800.000	107.9000	474,279.52	733,720.00			
	VAREX IMAGING CORP	EQUITY	43,400.000	29.8100	1,382,270.98	1,293,754.00			
	VERINT SYSTEMS INC	EQUITY	22,600.000	55.3600	897,815.95	1,251,136.00			
	VIAD CORP	EQUITY	29,100.000	67.5000	1,150,959.15	1,964,250.00			
	VILLAGE SUPER MARKET INC	EQUITY	18,300.000	23.2000	541,460.14	424,560.00			
	VISHAY PRECISION GROUP INC	EQUITY	11,400.000	34.0000	361,124.90	387,600.00			

Martingale Small Cap

	Martingale Small Cap									
	Description of investment including maturity date, rate									
	of interest, collateral, par or maturity value									
	Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	<u>Cost</u>	Current Value				
(a)	(b)		(c)		(d)	(e)				
	WD-40 CO	EQUITY	12.800.000	194.1400	2,260,843.99	2,484,992.00				
	WSFS FINANCIAL CORP	EQUITY	11,800.000	43.9900	509,463.82	519,082.00				
	WATERSTONE FINANCIAL INC	EQUITY	43,200.000	19.0300	717,805.97	822,096.00				
	WEIS MARKETS INC	EQUITY	17,700.000	40.4900	798,061.26	716,673.00				
	WESTWOOD HOLDINGS GROUP INC	EQUITY	16,600.000	29.6200	956,579.42	491,692.00				
	WINMARK CORP	EQUITY	4,400.000	198.3000	683,319.73	872,520.00				
	XPERI CORP	EQUITY	76,900.000	18.5000	1,779,935.29	1,422,650.00				
	YORK WATER CO/THE	EQUITY	24,800.000	46.1100	989,402.64	1,143,528.00				
	ARGO GROUP INTERNATIONAL HOLDI	EQUITY	16,521.000	65.7500	816,340.55	1,086,255.75				
	CENTRAL EUROPEAN MEDIA ENTERPR	EQUITY	146,700.000	4.5300	663,531.90	664,551.00				
	CONSOLIDATED WATER CO LTD	EQUITY	28,800.000	16.3000	456,976.40	469,440.00				
	ENSTAR GROUP LTD	EQUITY	8,400.000	206.8600	1,624,739.48	1,737,624.00				
	ESSENT GROUP LTD	EQUITY	56,800.000	51.9900	1,959,967.55	2,953,032.00				
	FRESH DEL MONTE PRODUCE INC	EQUITY	38,600.000	34.9800	2,081,118.11	1,350,228.00				
	HELEN OF TROY LTD	EQUITY	16,300.000	179.7900	1,551,011.84	2,930,577.00				

Total Martingale Small Cap

\$ 361,082,552.80 \$ 441,086,440.71

APPENDIX XII

Martingale Large Cap

Martingale Large Cap	Description of	f investment including	maturity date,			
		<u>est, collateral, par or m</u>				
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	<u>Cost</u> (d)	Current Value	
(b)		(c)		(u)	(e)	
EB TEMP INV FD	CCT	14,847,443.700	1.0000	14,847,443.70	14,847,443.70	
AGNC INVESTMENT CORP	EQUITY	245,000.000	17.6800	5,225,784.99	4,331,600.00	
AT&T INC	EQUITY	546,700.000	39.0800	17,843,236.28	21,365,036.00	
ABBOTT LABORATORIES	EQUITY	99,500.000	86.8600	6,166,310.70	8,642,570.00	
ADOBE INC	EQUITY	41,700.000	329.8100	5,297,456.95	13,753,077.00	
AKAMAI TECHNOLOGIES INC	EQUITY	56,500.000	86.3800	4,233,112.01	4,880,470.00	
ALLEGHANY CORP	EQUITY	10,100.000	799.5700	6,291,378.98	8,075,657.00	
ALLSTATE CORP/THE	EQUITY EQUITY	98,400.000	112.4500	6,881,887.73	11,065,080.00	
ALPHABET INC-CL C ALPHABET INC-CL A	EQUITY	2,119.000 15,000.000	1,337.0200 1,339.3900	847,551.57 8,573,801.64	2,833,145.38 20,090,850.00	
AMAZON.COM INC	EQUITY	5,100.000	1,847.8400	9,251,286.60	9,423,984.00	
AMEREN CORP	EQUITY	129,400.000	76.8000	5,441,816.91	9,937,920.00	
AMERICAN ELECTRIC POWER CO INC	EQUITY	111,900.000	94.5100	6,033,150.85	10,575,669.00	
AMERICAN EXPRESS CO	EQUITY	80,800.000	124.4900	8,008,892.18	10,058,792.00	
AMERICAN FINANCIAL GROUP INC/O	EQUITY	77,000.000	109.6500	5,583,774.65	8,443,050.00	
AMERICAN NATIONAL INSURANCE CO	EQUITY	13,900.000	117.6800	1,734,944.86	1,635,752.00	
AMERISOURCEBERGEN CORP	EQUITY	29,400.000	85.0200	2,464,881.77	2,499,588.00	
AMGEN INC	EQUITY	8,700.000	241.0700	2,070,325.50	2,097,309.00	
ANSYS INC	EQUITY	31,900.000	257.4100	2,689,790.89	8,211,379.00	
ANTHEM INC	EQUITY	11,900.000	302.0300	2,294,990.59	3,594,157.00	
APPLE HOSPITALITY REIT INC	EQUITY	65,900.000	16.2500	1,236,505.64	1,070,875.00	
ASSURANT INC	EQUITY	32,800.000	131.0800	4,139,155.58	4,299,424.00	
ATMOS ENERGY CORP	EQUITY	46,500.000	111.8600	2,341,304.64	5,201,490.00	
AUTOMATIC DATA PROCESSING INC	EQUITY	77,700.000	170.5000	10,528,905.41	13,247,850.00	
AUTOZONE INC AVALONBAY COMMUNITIES INC	EQUITY EQUITY	5,800.000 40,400.000	1,191.3100 209.7000	5,353,834.12	6,909,598.00 8,471,880.00	
AVANGRID INC	EQUITY	33,300.000	51.1600	7,597,459.13 1,694,755.94	1,703,628.00	
BAXTER INTERNATIONAL INC	EQUITY	64,600.000	83.6200	2,775,378.82	5,401,852.00	
BECTON DICKINSON AND CO	EQUITY	25,957.000	271.9700	3,521,635.34	7,059,525.29	
H&R BLOCK INC	EQUITY	233,100.000	23.4800	6,178,742.03	5,473,188.00	
BOOKING HOLDINGS INC	EQUITY	5,600.000	2,053.7300	10,530,610.73	11,500,888.0	
BOSTON PROPERTIES INC	EQUITY	23,400.000	137.8600	3,109,702.16	3,225,924.00	
BRIGHT HORIZONS FAMILY SOLUTIO	EQUITY	5,800.000	150.2900	509,711.29	871,682.0	
BRISTOL-MYERS SQUIBB CO	EQUITY	71,300.000	64.1900	4,257,788.33	4,576,747.0	
BROADRIDGE FINANCIAL SOLUTIONS	EQUITY	69,900.000	123.5400	4,608,362.19	8,635,446.00	
BROADCOM INC	EQUITY	17,800.000	316.0200	5,650,996.30	5,625,156.00	
BROWN & BROWN INC	EQUITY	26,500.000	39.4800	448,982.53	1,046,220.0	
CBOE GLOBAL MARKETS INC	EQUITY	29,700.000	120.0000	3,448,242.35	3,564,000.0	
CDK GLOBAL INC	EQUITY	2,600.000	54.6800	146,106.36	142,168.0	
CMS ENERGY CORP	EQUITY	155,400.000	62.8400	6,317,078.75	9,765,336.00	
CABLE ONE INC	EQUITY	4,200.000	1,488.4700	4,679,549.25	6,251,574.00	
CADENCE DESIGN SYSTEMS INC CAMDEN PROPERTY TRUST	EQUITY EQUITY	119,100.000 72,400.000	69.3600 106.1000	4,893,702.57	8,260,776.00 7,681,640.00	
CAPITAL ONE FINANCIAL CORP	EQUITY	41,800.000	102.9100	6,751,781.20 4,110,745.07	4,301,638.0	
CARNIVAL CORP	EQUITY	38,500.000	50.8300	2,215,616.30	1,956,955.0	
CASEY'S GENERAL STORES INC	EQUITY	39,900.000	158.9900	5,871,870.37	6,343,701.0	
CHARTER COMMUNICATIONS INC	EQUITY	4,000.000	485.0800	1,882,664.90	1,940,320.0	
CHEMED CORP	EQUITY	18,600.000	439.2600	6,209,410.88	8,170,236.0	
CHEVRON CORP	EQUITY	42,500.000	120.5100	4,990,549.00	5,121,675.0	
CHURCH & DWIGHT CO INC	EQUITY	4,200.000	70.3400	288,729.00	295,428.0	
CINEMARK HOLDINGS INC	EQUITY	33,000.000	33.8500	1,258,098.86	1,117,050.00	
CITRIX SYSTEMS INC	EQUITY	77,600.000	110.9000	8,487,262.11	8,605,840.0	
CLEAN HARBORS INC	EQUITY	37,100.000	85.7500	2,720,302.56	3,181,325.00	
CLOROX CO/THE	EQUITY	53,200.000	153.5400	7,069,984.85	8,168,328.0	
COCA-COLA CO/THE	EQUITY	116,200.000	55.3500	5,781,808.32	6,431,670.0	
COGNIZANT TECHNOLOGY SOLUTIONS	EQUITY	48,700.000	62.0200	3,766,181.81	3,020,374.00	
COLGATE-PALMOLIVE CO	EQUITY	147,100.000	68.8400	9,747,195.71	10,126,364.00	
COMCAST CORP	EQUITY	333,200.000	44.9700	14,279,187.90	14,984,004.00	
CONSOLIDATED EDISON INC	EQUITY EQUITY	83,600.000	90.4700 321.2900	5,322,850.41	7,563,292.0	
COOPER COS INC/THE COPART INC	EQUITY	24,800.000 23,000.000	321.2900 90.9400	4,893,536.72 587,381.55	7,967,992.0 2,091,620.0	
COSTCO WHOLESALE CORP	EQUITY	6,000.000	293.9200	1,595,641.62	2,091,620.0 1,763,520.0	
COSTAR GROUP INC	EQUITY	400.000	598.3000	195,254.00	239,320.0	
	EQUITY	2,900.000	140.8900	409,488.60	408,581.0	
CORTISS-WRIGHT CORP			1 10.0000	100,700.00	700,001.0	
CURTISS-WRIGHT CORP DTE ENERGY CO	EQUITY	72,000.000	129.8700	5,941,687.45	9,350,640.00	

Martingale Large Cap

Martingale Large Cap					
		f investment including			
I dentity of increase howevery leaves on circular words.		est, collateral, par or m		Cont	Comment Value
Identity of issue, borrower, lessor or similar party (b)	Asset type	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	Current Value (e)
(6)		(0)		(u)	(6)
DARDEN RESTAURANTS INC	EQUITY	87,800.000	109.0100	4,746,623.90	9,571,078.00
DELTA AIR LINES INC	EQUITY	37,800.000	58.4800	2,105,159.02	2,210,544.00
DOLLAR GENERAL CORP	EQUITY	5,800.000	155.9800	917,647.00	904,684.00
DOUGLAS EMMETT INC	EQUITY	12,000.000	43.9000	508,020.00	526,800.00
DUNKIN' BRANDS GROUP INC	EQUITY	96,400.000	75.5400	7,499,074.08	7,282,056.00
EPR PROPERTIES EBAY INC	EQUITY EQUITY	17,800.000 95,400.000	70.6400 36.1100	1,264,974.69 3,733,119.50	1,257,392.00 3,444,894.00
ECHOSTAR CORP	EQUITY	2,100.000	43.3100	76,739.00	90,951.00
ECOLAB INC	EQUITY	17,600.000	192.9900	2,145,364.91	3,396,624.00
EDISON INTERNATIONAL	EQUITY	8,000.000	75.4100	453,501.17	603,280.00
ENCOMPASS HEALTH CORP	EQUITY	119,500.000	69.2700	8,310,168.41	8,277,765.00
EQUITY COMMONWEALTH	EQUITY	117,200.000	32.8300	3,950,822.65	3,847,676.00
EQUITY LIFESTYLE PROPERTIES IN	EQUITY	128,800.000	70.3900	3,228,828.23	9,066,232.00
EQUITY RESIDENTIAL	EQUITY	67,700.000	80.9200	4,603,698.66	5,478,284.00
ESSEX PROPERTY TRUST INC EVERGY INC	EQUITY EQUITY	28,300.000 134,500.000	300.8600 65.0900	7,698,328.18 8,439,325.68	8,514,338.00 8,754,605.00
EXELON CORP	EQUITY	223,800.000	45.5900	8,188,830.23	10,203,042.00
EXPEDIA GROUP INC	EQUITY	10,200.000	108.1400	1,333,479.22	1,103,028.00
EXXON MOBIL CORP	EQUITY	40,500.000	69.7800	3,395,348.54	2,826,090.00
FACEBOOK INC	EQUITY	76,900.000	205.2500	12,977,703.22	15,783,725.00
FAIR ISAAC CORP	EQUITY	1,600.000	374.6800	358,287.14	599,488.00
FIRST AMERICAN FINANCIAL CORP	EQUITY	123,900.000	58.3200	6,004,349.82	7,225,848.00
FIRST CITIZENS BANCSHARES INC/	EQUITY	10,200.000	532.2100	4,521,188.89	5,428,542.00
FIRSTENERGY CORP	EQUITY	187,700.000	48.6000	7,052,359.53	9,122,220.00
FLOWERS FOODS INC ARTHUR J GALLAGHER & CO	EQUITY EQUITY	245,700.000 124,700.000	21.7400 95.2300	5,012,872.09 5,485,339.74	5,341,518.00 11,875,181.00
GAMING AND LEISURE PROPERTIES	EQUITY	137,700.000	43.0500	5,516,740.70	5,927,985.00
GENERAL DYNAMICS CORP	EQUITY	36,500.000	176.3500	6,616,988.16	6,436,775.00
GENERAL MILLS INC	EQUITY	75,300.000	53.5600	3,854,351.27	4,033,068.00
GRAHAM HOLDINGS CO	EQUITY	5,600.000	638.9900	3,806,295.20	3,578,344.00
HCA HEALTHCARE INC	EQUITY	48,600.000	147.8100	4,905,171.90	7,183,566.00
HANOVER INSURANCE GROUP INC/TH	EQUITY	50,700.000	136.6700	3,218,313.62	6,929,169.00
HARTFORD FINANCIAL SERVICES GR	EQUITY	112,100.000	60.7700	6,201,746.38	6,812,317.00
HAWAIIAN ELECTRIC INDUSTRIES I HERSHEY CO/THE	EQUITY EQUITY	112,600.000 75,100.000	46.8600 146.9800	4,576,698.19 7,517,297.92	5,276,436.00 11,038,198.00
HIGHWOODS PROPERTIES INC	EQUITY	46,200.000	48.9100	2,186,149.26	2,259,642.00
HILL-ROM HOLDINGS INC	EQUITY	78,200.000	113.5300	4,410,889.06	8,878,046.00
HOLOGIC INC	EQUITY	74,500.000	52.2100	3,638,906.28	3,889,645.00
HOME DEPOT INC/THE	EQUITY	56,500.000	218.3800	7,940,318.70	12,338,470.00
HONEYWELL INTERNATIONAL INC	EQUITY	87,900.000	177.0000	9,600,567.48	15,558,300.00
HORMEL FOODS CORP	EQUITY	88,300.000	45.1100	3,570,219.70	3,983,213.00
HUDSON PACIFIC PROPERTIES INC	EQUITY	22,600.000	37.6500	783,706.11	850,890.00
HUMANA INC HUNTINGTON INGALLS INDUSTRIES	EQUITY EQUITY	4,500.000 32,700.000	366.5200 250.8800	1,573,659.00 4,894,525.10	1,649,340.00 8,203,776.00
IDACORP INC	EQUITY	27,200.000	106.8000	2,903,821.68	2,904,960.00
INGREDION INC	EQUITY	78,400.000	92.9500	7,147,898.06	7,287,280.00
INTEL CORP	EQUITY	117,800.000	59.8500	6,566,621.37	7,050,330.00
INTERCONTINENTAL EXCHANGE INC	EQUITY	67,500.000	92.5500	6,142,592.62	6,247,125.00
INTERNATIONAL BUSINESS MACHINE	EQUITY	105,700.000	134.0400	17,679,352.63	14,168,028.00
INTUIT INC	EQUITY	54,200.000	261.9300	3,885,684.76	14,196,606.00
JOHNSON & JOHNSON KELLOGG CO	EQUITY EQUITY	140,000.000 67,500.000	145.8700 69.1600	13,478,644.62	20,421,800.00 4,668,300.00
L3HARRIS TECHNOLOGIES INC	EQUITY	26,900.000	197.8700	4,559,645.30 5,603,390.37	5,322,703.00
LAMB WESTON HOLDINGS INC	EQUITY	23,200.000	86.0300	1,823,689.81	1,995,896.00
ESTEE LAUDER COS INC/THE	EQUITY	12,600.000	206.5400	1,645,837.20	2,602,404.00
LEIDOS HOLDINGS INC	EQUITY	30,600.000	97.8900	2,443,217.80	2,995,434.00
LIFE STORAGE INC	EQUITY	38,700.000	108.2800	3,840,743.02	4,190,436.00
ELI LILLY & CO	EQUITY	120,700.000	131.4300	9,179,062.52	15,863,601.00
LOCKHEED MARTIN CORP	EQUITY	34,500.000	389.3800	4,946,084.59	13,433,610.00
LOWE'S COS INC	EQUITY	3,600.000	85.7400 110.7600	256,441.75	308,664.00
LOWE'S COS INC MFA FINANCIAL INC	EQUITY EQUITY	4,800.000 25,000.000	119.7600 7.6500	502,242.32 183,223.00	574,848.00 191,250.00
MACQUARIE INFRASTRUCTURE CORP	EQUITY	95,800.000	42.8400	3,923,754.04	4,104,072.00
MARSH & MCLENNAN COS INC	EQUITY	108,600.000	111.4100	4,589,295.12	12,099,126.00
MASTERCARD INC	EQUITY	19,100.000	298.5900	1,961,195.41	5,703,069.00
MCCORMICK & CO INC/MD	EQUITY	18,200.000	169.7300	2,730,255.60	3,089,086.00

Martingale Large Cap

Martingale Large Cap	Description of the sector of the discrete				
	Description of investment including maturity date.				
I dentity of inner bowers a leasen as similar wants.		est, collateral, par or m		Cont	Comment Valor
Identity of issue, borrower, lessor or similar party (b)	Asset type	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	Current Value (e)
(6)		(0)		(u)	(0)
MCDONALD'S CORP	EQUITY	82,200.000	197.6100	8,583,827.46	16,243,542.00
MCKESSON CORP	EQUITY	54,800.000	138.3200	7,591,779.35	7,579,936.00
MERCK & CO INC	EQUITY	214,800.000	90.9500	12,512,950.72	19,536,060.00
MERCURY GENERAL CORP	EQUITY	44,800.000	48.7300	2,677,535.41	2,183,104.00
MICROSOFT CORP	EQUITY	145,100.000	157.7000	6,414,476.20	22,882,270.00
MID-AMERICA APARTMENT COMMUNIT	EQUITY	67,947.000	131.8600	5,978,264.99	8,959,491.42
MONDELEZ INTERNATIONAL INC MORNINGSTAR INC	EQUITY EQUITY	140,200.000	55.0800 151.3100	6,002,711.85	7,722,216.00
MOTOROLA SOLUTIONS INC	EQUITY	24,400.000 66,700.000	161.1400	2,026,294.65 4,847,127.52	3,691,964.00 10,748,038.00
NRG ENERGY INC	EQUITY	39,400.000	39.7500	1,560,411.64	1,566,150.00
NEWMARKET CORP	EQUITY	7,300.000	486.5200	3,072,356.55	3,551,596.00
NEWMONT CORP	EQUITY	238,900.000	43.4500	9,190,497.85	10,380,205.00
NEXTERA ENERGY INC	EQUITY	42,900.000	242.1600	4,952,512.35	10,388,664.00
NORTHROP GRUMMAN CORP	EQUITY	30,100.000	343.9700	6,766,670.00	10,353,497.00
OLD REPUBLIC INTERNATIONAL COR	EQUITY	16,100.000	22.3700	349,967.97	360,157.00
OMNICOM GROUP INC	EQUITY	106,600.000	81.0200	8,355,325.51	8,636,732.00
ORACLE CORP	EQUITY	277,800.000	52.9800	11,735,860.16	14,717,844.00
PAYCHEX INC	EQUITY	37,500.000	85.0600	2,684,582.61	3,189,750.00
PEOPLE'S UNITED FINANCIAL INC PEPSICO INC	EQUITY EQUITY	269,900.000 132,600.000	16.9000 136.6700	4,400,879.56 12,210,199.42	4,561,310.00 18,122,442.00
PFIZER INC	EQUITY	363,900.000	39.1800	12,215,188.19	14,257,602.00
PHILLIPS 66	EQUITY	75,600.000	111.4100	7,844,728.35	8,422,596.00
PINNACLE WEST CAPITAL CORP	EQUITY	88,100.000	89.9300	7,993,174.91	7,922,833.00
POOL CORP	EQUITY	3,500.000	212.3800	603,210.65	743,330.00
POPULAR INC	EQUITY	119,300.000	58.7500	5,207,399.73	7,008,875.00
POST HOLDINGS INC	EQUITY	43,200.000	109.1000	4,006,776.76	4,713,120.00
PROCTER & GAMBLE CO/THE	EQUITY	152,200.000	124.9000	14,078,088.77	19,009,780.00
PROGRESSIVE CORP/THE	EQUITY	145,500.000	72.3900	5,559,396.40	10,532,745.00
PROLOGIS INC	EQUITY	142,828.000	89.1400	8,727,302.69	12,731,687.92
PUBLIC SERVICE ENTERPRISE GROU PUBLIC STORAGE	EQUITY EQUITY	57,600.000 32,900.000	59.0500 212.9600	3,431,519.50 7,761,123.24	3,401,280.00 7,006,384.00
RAYTHEON CO	EQUITY	53,900.000	219.7400	7,761,123.24	11,843,986.00
REINSURANCE GROUP OF AMERICA I	EQUITY	50,700.000	163.0600	6,599,470.07	8,267,142.00
REPUBLIC SERVICES INC	EQUITY	119,500.000	89.6300	4,328,238.03	10,710,785.00
ROYAL GOLD INC	EQUITY	60,600.000	122.2500	4,944,073.56	7,408,350.00
S&P GLOBAL INC	EQUITY	10,500.000	273.0500	1,991,923.58	2,867,025.00
SABRE CORP	EQUITY	175,800.000	22.4400	4,380,880.72	3,944,952.00
SEABOARD CORP	EQUITY	100.000	4,250.5500	449,955.03	425,055.00
SERVICE PROPERTIES TRUST	EQUITY	163,600.000	24.3300	4,433,388.64	3,980,388.00
JM SMUCKER CO/THE	EQUITY	62,100.000	104.1300	7,736,882.85	6,466,473.00
SOUTHERN CO/THE	EQUITY	56,900.000 49,600.000	63.7000	2,941,066.90	3,624,530.00 3,614,848.00
SPIRIT AEROSYSTEMS HOLDINGS IN SPIRIT REALTY CAPITAL INC	EQUITY EQUITY	57,300.000	72.8800 49.1800	3,939,023.60 2,949,698.04	2,818,014.00
STARBUCKS CORP	EQUITY	163,900.000	87.9200	9,159,385.59	14,410,088.00
STRYKER CORP	EQUITY	59,000.000	209.9400	4,232,417.67	12,386,460.00
SUN COMMUNITIES INC	EQUITY	63,400.000	150.1000	5,822,203.84	9,516,340.00
SYNOPSYS INC	EQUITY	84,200.000	139.2000	3,223,861.23	11,720,640.00
SYSCO CORP	EQUITY	142,500.000	85.5400	5,661,026.96	12,189,450.00
TFS FINANCIAL CORP	EQUITY	58,100.000	19.6800	955,830.10	1,143,408.00
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	5,300.000	122.4300	649,647.50	648,879.00
TARGET CORP	EQUITY	54,100.000	128.2100	4,633,411.80	6,936,161.00
TELEDYNE TECHNOLOGIES INC TEXAS INSTRUMENTS INC	EQUITY EQUITY	300.000	346.5400	98,621.01	103,962.00
TRAVELERS COS INC/THE	EQUITY	12,500.000 69,000.000	128.2900 136.9500	656,427.11 7,165,637.40	1,603,625.00 9,449,550.00
TWO HARBORS INVESTMENT CORP	EQUITY	52,200.000	14.6200	721,984.26	763,164.00
TYSON FOODS INC	EQUITY	127,100.000	91.0400	7,964,313.38	11,571,184.00
UDR INC	EQUITY	147,800.000	46.7000	5,735,383.72	6,902,260.00
UGI CORP	EQUITY	36,150.000	45.1600	1,291,867.42	1,632,534.00
US BANCORP	EQUITY	48,800.000	59.2900	2,383,695.67	2,893,352.00
UNITED AIRLINES HOLDINGS INC	EQUITY	27,500.000	88.0900	2,416,535.22	2,422,475.00
US FOODS HOLDING CORP	EQUITY	102,900.000	41.8900	3,847,008.97	4,310,481.00
UNITEDHEALTH GROUP INC	EQUITY	29,200.000	293.9800	2,584,993.02	8,584,216.00
UNIVERSAL HEALTH SERVICES INC VERISIGN INC	EQUITY EQUITY	12,900.000 12,600.000	143.4600 192.6800	1,621,705.35	1,850,634.00 2,427,768.00
VERIZON COMMUNICATIONS INC	EQUITY	318,600.000	61.4000	2,573,053.72 17,362,044.32	19,562,040.00
VISA INC	EQUITY	5,900.000	187.9000	952,938.50	1,108,610.00
· · · · · ·		0,000.000		332,300.00	.,,

Martingale Large Cap

(a)

<u>Martingale Large Cap</u>									
	Description of investment including maturity date.								
	rate of intere	<u>est, collateral, par or m</u>	<u>naturity value</u>						
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	<u>Cost</u>	Current Value				
(b)		(c)		(d)	(e)				
WEG ENERGY CROUP INC	FOURTY	26 600 000	00.0000	4 042 000 40	2.452.240.00				
WEC ENERGY GROUP INC	EQUITY	26,600.000	92.2300	1,813,600.40	2,453,318.00				
WALMART INC	EQUITY	149,700.000	118.8400	11,005,165.25	17,790,348.00				
WASTE MANAGEMENT INC	EQUITY	102,700.000	113.9600	4,389,535.04	11,703,692.00				
WILLIAMS-SONOMA INC	EQUITY	4,000.000	73.4400	206,780.00	293,760.00				
XCEL ENERGY INC	EQUITY	43,100.000	63.4900	2,069,266.36	2,736,419.00				
YUM! BRANDS INC	EQUITY	89,400.000	100.7300	6,030,434.22	9,005,262.00				
YUM CHINA HOLDINGS INC	EQUITY	204,000.000	48.0100	7,008,345.18	9,794,040.00				
ZIMMER BIOMET HOLDINGS INC	EQUITY	43,400.000	149.6800	5,454,643.64	6,496,112.00				
ZOETIS INC	EQUITY	49,600.000	132.3500	6,090,965.80	6,564,560.00				
AMDOCS LTD	EQUITY	142,300.000	72.1900	6,337,783.86	10,272,637.00				
AON PLC/UK	EQUITY	36,900.000	208.2900	2,567,970.36	7,685,901.00				
ARCH CAPITAL GROUP LTD	EQUITY	77,800.000	42.8900	1,519,212.75	3,336,842.00				
ASSURED GUARANTY LTD	EQUITY	2,300.000	49.0200	96,854.12	112,746.00				
AXIS CAPITAL HOLDINGS LTD	EQUITY	6,300.000	59.4400	331,768.12	374,472.00				
ACCENTURE PLC	EQUITY	82,400.000	210.5700	8,747,906.30	17,350,968.00				
BUNGE LTD	EQUITY	58,800.000	57.5500	3,456,301.09	3,383,940.00				
EVEREST RE GROUP LTD	EQUITY	33,700.000	276.8400	4,975,104.50	9,329,508.00				
GENPACT LTD	EQUITY	218,600.000	42.1700	6,019,619.31	9,218,362.00				
JAZZ PHARMACEUTICALS PLC	EQUITY	61,800.000	149.2800	9,758,977.70	9,225,504.00				
MEDTRONIC PLC	EQUITY	152,900.000	113.4500	12,738,182.55	17,346,505.00				
RENAISSANCERE HOLDINGS LTD	EQUITY	47,095.000	196.0200	4,839,471.85	9,231,561.90				
STERIS PLC	EQUITY	3,800.000	152.4200	438,100.10	579,196.00				
WHITE MOUNTAINS INSURANCE GROU	EQUITY	3,600.000	1,115.5100	3,560,309.91	4,015,836.00				
WILLIS TOWERS WATSON PLC	EQUITY	47,000.000	201.9400	9,042,350.11	9,491,180.00				
QIAGEN NV	EQUITY	39,100.000	33.8000	1,421,753.42	1,321,580.00				
COPA HOLDINGS SA	EQUITY	5,000.000	108.0800	512,293.50	540,400.00				
ROYAL CARIBBEAN CRUISES LTD	EQUITY	34,100.000	133.5100	4,105,643.95	4,552,691.00				

Total Martingale Large Cap

\$ 1,097,186,274.66 \$1,512,328,277.61

APPENDIX XIII

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	Mellon Transition Account	Description of investment including maturity date, rate of in	nterest, collateral, par or maturi	ty value		
	Identity of issue, borrower, lessor or similar party	Security description	Shares/Par	<u>Price</u>	Cost	Current Value
(a)	(b)	(c)			(d)	(e)
	EB TEMP INV FD	ССТ	383.508.870	1.0000	383.508.87	383,508.87
	ACC CLAIMS HLDGS LLC	EQUITY	8.222.480.000	0.0040	0.00	32.889.92
	ADELPHIA RECOVERY TRUST	EQUITY	5,107,789.000	0.0010	2,438,841.97	5,107.79
	ADELPHIA RECOVERY TRUST	EQUITY	10,669,204.000	0.0010	851,509.33	10,669.20
	CASH	CASH AND CASH EQUIVALENTS		0.0000	485,500.00	485,500.00
			Total Mellon Transi	tion	\$ 4,159,360.17	\$ 917,675.78

APPENDIX XIV

Oaktree

Oaktree						
Identity of issue, borrower, lessor or similar party (b)		including maturity date, rate of interest, c / description (c)	collateral, par or maturit Shares/Par	<u>y value</u> <u>Price</u>	Cost (d)	Current Value (e)
.,		(-/				
EB TEMP INV FD CASH	CCT CASH & CASH EQUIVALENTS		6,952,440.370 0.000	1.0000 1.0000	6,952,440.37 61.08	6,952,440.37 61.08
ALLSCRIPTS HEALTHCARE SOLUTION	CONV. OR EXCH. SECURITIES	1.250% 07/01/2020 DD 06/18/13	1,874,000.000	99.0070	1,860,147.95	1,855,391.18
APOLLO COMMERCIAL REAL ESTATE	CONV. OR EXCH. SECURITIES	4.750% 08/23/2022 DD 08/21/17	2,625,000.000	100.4120	2,641,167.66	2,635,815.00
APHRIA INC 144A	CONV. OR EXCH. SECURITIES	5.250% 06/01/2024 DD 04/23/19	1,542,000.000	66.3130	1,355,355.97	1,022,546.46
ARBOR REALTY TRUST INC 144A ARES CAPITAL CORP	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	4.750% 11/01/2022 DD 11/12/19 4.625% 03/01/2024 DD 03/08/19	7,250,000.000 936,000.000	99.5960 106.0700	7,229,617.24 951,038.69	7,220,710.00 992,815.20
BANK OF AMERICA CORP	CONV. OR EXCH. SECURITIES	PFD 7.250% NON-CUMULATIVE	577.000	1,449.0000	734,873.57	836,073.00
BOINGO WIRELESS INC	CONV. OR EXCH. SECURITIES	1.000% 10/01/2023 DD 10/05/18	3,865,000.000	88.3470	3,407,410.32	3,414,611.55
CALAMP CORP	CONV. OR EXCH. SECURITIES	1.625% 05/15/2020 DD 05/06/15	2,559,000.000	98.5300	2,491,905.68	2,521,382.70
CALAMP CORP CARDTRONICS INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	2.000% 08/01/2025 DD 07/20/18 1.000% 12/01/2020 DD 11/25/13	1,509,000.000 4,904,000.000	82.8070 106.4430	1,229,916.84 4,657,123.94	1,249,557.63 5,219,964.72
COLONY CAPITAL INC	CONV. OR EXCH. SECURITIES	3.875% 01/15/2021 DD 01/28/14	6,462,000.000	98.5000	6,161,370.92	6,365,070.00
TRIP.COM GROUP LTD	CONV. OR EXCH. SECURITIES	1.000% 07/01/2020 DD 06/24/15	4,545,000.000	98.3890	4,471,838.89	4,471,780.05
DERMIRA INC DISH NETWORK CORP	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	3.000% 05/15/2022 DD 05/16/17 2.375% 03/15/2024 DD 03/17/17	3,291,000.000	92.0850	2,919,033.58	3,030,517.35
DYCOM INDUSTRIES INC	CONV. OR EXCH. SECURITIES	0.750% 09/15/2021 DD 09/15/15	7,955,000.000 6,692,000.000	91.3100 96.9170	6,828,900.73 6,407,694.31	7,263,710.50 6,485,685.64
ECHO GLOBAL LOGISTICS INC	CONV. OR EXCH. SECURITIES	2.500% 05/01/2020 DD 05/05/15	2,741,000.000	99.6460	2,703,549.16	2,731,296.86
ENCORE CAPITAL GROUP INC	CONV. OR EXCH. SECURITIES	2.875% 03/15/2021 DD 03/11/14	5,039,000.000	98.1830	4,570,087.85	4,947,441.37
EZCORP INC FIREEYE INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	2.375% 05/01/2025 DD 05/14/18 1.000% 06/01/2035 DD 06/02/15	2,944,000.000 2,427,000.000	81.0000 99.2010	2,356,724.84 2,370,689.99	2,384,640.00 2,407,608.27
FIREEYE INC	CONV. OR EXCH. SECURITIES	1.625% 06/01/2035 DD 06/02/15	5,129,000.000	96.5220	4,940,620.37	4,950,613.38
FLEXION THERAPEUTICS INC	CONV. OR EXCH. SECURITIES	3.375% 05/01/2024 DD 05/02/17	1,916,000.000	106.6910	1,732,844.12	2,044,199.56
FORESTAR GROUP INC	CONV. OR EXCH. SECURITIES	3.750% 03/01/2020 DD 02/26/13	4,008,000.000	100.0060	3,908,499.63	4,008,240.48
FORTIVE CORP 144A GNC HOLDINGS INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	0.875% 02/15/2022 DD 02/22/19 1.500% 08/15/2020 DD 08/10/15	3,431,000.000 1,851,000.000	101.1230 96.1790	3,378,385.25 1,532,658.26	3,469,530.13 1,780,273.29
GOLAR LNG LTD	CONV. OR EXCH. SECURITIES	2.750% 02/15/2022 DD 02/17/17	4,281,000.000	89.2150	3,906,278.51	3,819,294.15
GOLDMAN SACHS BDC INC	CONV. OR EXCH. SECURITIES	4.500% 04/01/2022 DD 10/03/16	4,904,000.000	102.8940	4,935,012.49	5,045,921.76
GRANITE POINT MORTGAGE TR 144A GREEN PLAINS INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	5.625% 12/01/2022 DD 12/12/17	3,405,000.000	102.0000	3,416,089.86	3,473,100.00
GREENBRIER COS INC/THE	CONV. OR EXCH. SECURITIES	4.125% 09/01/2022 DD 08/15/16 2.875% 02/01/2024 DD 02/06/17	4,354,000.000 7,600,000.000	93.2460 96.5320	4,085,045.14 7,342,663.83	4,059,930.84 7,336,432.00
HCI GROUP INC	CONV. OR EXCH. SECURITIES	4.250% 03/01/2037 DD 03/03/17	1,488,000.000	102.3910	1,453,026.28	1,523,578.08
HANNON ARMSTRONG SUSTAINABLE I	CONV. OR EXCH. SECURITIES	4.125% 09/01/2022 DD 08/22/17	334,000.000	120.6920	321,747.85	403,111.28
HELIX ENERGY SOLUTIONS GROUP I HERCULES CAPITAL INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	4.250% 05/01/2022 DD 11/01/16 4.375% 02/01/2022 DD 01/25/17	2,912,000.000 5,552,000.000	106.6300 102.1350	2,900,229.66 5,594,349.76	3,105,065.60 5,670,535.20
HOPE BANCORP INC	CONV. OR EXCH. SECURITIES	2.000% 05/15/2038 DD 05/11/18	6,789,000.000	94.0730	6,121,258.61	6,386,615.97
INSMED INC	CONV. OR EXCH. SECURITIES	1.750% 01/15/2025 DD 01/26/18	2,466,000.000	96.3310	2,151,395.11	2,375,522.46
INTERCEPT PHARMACEUTICALS INC	CONV. OR EXCH. SECURITIES	3.250% 07/01/2023 DD 07/06/16	1,375,000.000	100.8330	1,285,247.50	1,386,453.75
INTERDIGITAL INC INVACARE CORP	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	1.500% 03/01/2020 DD 03/11/15 5.000% 02/15/2021 DD 02/23/16	1,347,000.000 533,000.000	99.8100 97.3390	1,346,179.47 501,649.60	1,344,440.70 518,816.87
JAZZ INVESTMENTS I LTD	CONV. OR EXCH. SECURITIES	1.875% 08/15/2021 DD 08/13/14	1,544,000.000	102.8370	1,567,744.36	1,587,803.28
KKR REAL ESTATE FINANCE TRUST	CONV. OR EXCH. SECURITIES	6.125% 05/15/2023 DD 05/18/18	5,752,000.000	104.5050	5,813,777.16	6,011,127.60
LIGAND PHARMACEUTICALS INC MACQUARIE INFRASTRUCTURE CORP	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	0.750% 05/15/2023 DD 05/22/18 2.000% 10/01/2023 DD 10/13/16	6,719,000.000 6,794,000.000	86.3040 95.6300	5,808,309.28 6,054,124.31	5,798,765.76 6,497,102.20
NABORS INDUSTRIES INC	CONV. OR EXCH. SECURITIES	0.750% 01/15/2024 DD 01/13/17	6,058,000.000	74.5460	4,332,410.57	4,515,996.68
NEW MOUNTAIN FINANCE CORP	CONV. OR EXCH. SECURITIES	5.750% 08/15/2023 DD 08/20/18	2,257,000.000	104.8680	2,305,281.15	2,366,870.76
NEW YORK MORTGAGE TRUST INC	CONV. OR EXCH. SECURITIES	6.250% 01/15/2022 DD 01/23/17	5,234,000.000	101.8750	5,210,554.05	5,332,137.50
NEWPARK RESOURCES INC NUANCE COMMUNICATIONS INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	4.000% 12/01/2021 DD 12/05/16 2.750% 11/01/2031 DD 10/24/11	688,000.000 3,991,000.000	102.5980 98.0000	700,783.04 3,847,130.63	705,874.24 3,911,180.00
NUANCE COMMUNICATIONS INC	CONV. OR EXCH. SECURITIES	1.000% 12/15/2035 DD 12/07/15	1,564,000.000	100.5620	1,488,425.18	1,572,789.68
OIL STATES INTERNATIONAL INC	CONV. OR EXCH. SECURITIES	1.500% 02/15/2023 DD 01/30/18	5,645,000.000	89.7600	4,941,772.25	5,066,952.00
PDC ENERGY INC	CONV. OR EXCH. SECURITIES	1.125% 09/15/2021 DD 09/14/16	3,946,000.000 3,903,000.000	93.8940	3,657,656.76	3,705,057.24
PATRICK INDUSTRIES INC PATTERN ENERGY GROUP INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	1.000% 02/01/2023 DD 01/22/18 VAR RT 07/15/2020 DD 07/28/15	2,783,000.000	96.0630 100.4960	3,381,242.53 2,785,990.05	3,749,338.89 2,796,803.68
PENNYMAC CORP	CONV. OR EXCH. SECURITIES	5.375% 05/01/2020 DD 04/30/13	6,449,000.000	100.6240	6,398,194.50	6,489,241.76
PRA GROUP INC	CONV. OR EXCH. SECURITIES	3.000% 08/01/2020 DD 08/13/13	6,332,000.000	99.7550	6,033,030.13	6,316,486.60
RWT HOLDINGS INC 144A RADIUS HEALTH INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	5.750% 10/01/2025 DD 09/24/19 3.000% 09/01/2024 DD 08/14/17	3,507,000.000 824,000.000	102.1190 84.6900	3,522,537.48 679,548.97	3,581,313.33 697,845.60
REDFIN CORP	CONV. OR EXCH. SECURITIES	1.750% 07/15/2023 DD 07/23/18	999,000.000	98.8360	926,291.25	987,371.64
EXANTAS CAPITAL CORP	CONV. OR EXCH. SECURITIES	4.500% 08/15/2022 DD 08/16/17	4,736,000.000	104.0720	4,718,002.40	4,928,849.92
SM ENERGY CO SCORPIO TANKERS INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	1.500% 07/01/2021 DD 08/12/16 3.000% 05/15/2022 DD 05/14/18	3,063,000.000 275,000.000	94.6690 122.6210	2,843,450.16 257,321.43	2,899,711.47 337,207.75
SEACOR HOLDINGS INC	CONV. OR EXCH. SECURITIES	3.000% 05/15/2022 DD 05/14/18 3.000% 11/15/2028 DD 11/13/13	3,638,000.000	98.0000	3,405,043.02	3,565,240.00
SSR MINING INC	CONV. OR EXCH. SECURITIES	2.875% 02/01/2033 DD 01/16/13	4,160,000.000	101.3750	4,120,349.75	4,217,200.00
SUNPOWER CORP	CONV. OR EXCH. SECURITIES	4.000% 01/15/2023 DD 12/15/15	690,000.000	81.6700	574,997.91	563,523.00
SYNAPTICS INC TESLA INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	0.500% 06/15/2022 DD 06/26/17 1.250% 03/01/2021 DD 03/05/14	4,404,000.000 1,359,000.000	110.8790 127.4640	4,009,503.03 1,313,329.68	4,883,111.16 1,732,235.76
TEVA PHARMACEUTICAL FINANCE CO	CONV. OR EXCH. SECURITIES	0.250% 02/01/2026 DD 01/31/06	4,623,000.000	94.7930	4,322,876.18	4,382,280.39
TILRAY INC	CONV. OR EXCH. SECURITIES	5.000% 10/01/2023 DD 10/10/18	1,513,000.000	52.0000	1,234,585.15	786,760.00
TIMKENSTEEL CORP	CONV. OR EXCH. SECURITIES	6.000% 06/01/2021 DD 05/31/16	826,000.000	102.5950	803,445.75	847,434.70
TRANSOCEAN INC TUTOR PERINI CORP	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	0.500% 01/30/2023 DD 01/30/18 2.875% 06/15/2021 DD 06/15/16	2,555,000.000 3,748,000.000	99.7500 95.1140	2,153,113.24 3,602,699.52	2,548,612.50 3,564,872.72
TWITTER INC	CONV. OR EXCH. SECURITIES	1.000% 09/15/2021 DD 09/17/14	6,645,000.000	97.2500	6,374,566.22	6,462,262.50
TWO HARBORS INVESTMENT CORP	CONV. OR EXCH. SECURITIES	6.250% 01/15/2022 DD 01/19/17	6,656,000.000	103.6470	6,786,902.83	6,898,744.32
VEECO INSTRUMENTS INC VISHAY INTERTECHNOLOGY INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	2.700% 01/15/2023 DD 01/18/17 2.250% 06/15/2025 DD 06/12/18	6,697,000.000 2,151,000.000	94.0270 100.1790	5,946,427.45 2,003,829.60	6,296,988.19 2,154,850.29
VITAMIN SHOPPE INC	CONV. OR EXCH. SECURITIES	2.250% 06/15/2025 DD 06/12/18 2.250% 12/01/2020 DD 12/09/15	1,494,000.000	99.8000	1,324,086.90	1,491,012.00
WEIBO CORP	CONV. OR EXCH. SECURITIES	1.250% 11/15/2022 DD 10/30/17	1,695,000.000	93.5630	1,604,895.78	1,585,892.85
WESTERN ASSET MORTGAGE CAPITAL	CONV. OR EXCH. SECURITIES	6.750% 10/01/2022 DD 10/02/17	4,171,000.000	101.4090	4,146,198.00	4,229,769.39
WESTERN DIGITAL CORP WHITING PETROLEUM CORP	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	VAR RT 02/01/2024 DD 02/13/18 1.250% 04/01/2020 DD 03/27/15	3,211,000.000 2,161,000.000	97.9380 97.6090	3,008,983.26 2,083,862.23	3,144,789.18 2,109,330.49
ZILLOW GROUP INC	CONV. OR EXCH. SECURITIES	1.500% 07/01/2023 DD 07/03/18	7,278,000.000	95.7430	6,559,058.05	6,968,175.54
SFL CORP LTD	CONV. OR EXCH. SECURITIES	5.750% 10/15/2021 DD 10/05/16	6,007,000.000	106.2880	5,980,476.00	6,384,720.16
AMS AG REGS VIDEOCON INDUSTRIES	CONV. OR EXCH. SECURITIES FIXED INCOME SECURITIES	0.875% 09/28/2022 0.000% 12/30/2016	7,800,000.000 77,366.000	85.9259 4.5000	6,556,592.50 77,366.00	6,702,218.02 3,481.47
VIDEOCOIA IIADOOTTUEG	I INCO INCO WIE GEOURITIES	0.000/0 12/00/2010	11,300.000	+.5000	11,300.00	3,401.47

APPENDIX XV

<u>Wellington</u>					
		vestment including mat			
		, collateral, par or matur			
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	Cost	Current Value
(b)		(c)		(d)	(e)
EB TEMP INV FD	ССТ	6,470,949.250	1.0000	6,470,949.25	6,470,949.25
ANGI HOMESERVICES INC	EQUITY	24,663.000	8.4700	383,206.60	208,895.61
ABEONA THERAPEUTICS INC	EQUITY	44,202.000	3.2700	264,669.87	144,540.54
ACADIA HEALTHCARE CO INC	EQUITY	41,184.000	33.2200	1,800,428.49	1,368,132.48
ACCELERON PHARMA INC	EQUITY	5,132.000	53.0200	227,646.64	272,098.64
AERIE PHARMACEUTICALS INC	EQUITY	9,484.000	24.1700	172,577.34	229,228.28
AEROJET ROCKETDYNE HOLDINGS IN	EQUITY	28,586.000	45.6600	1,077,561.13	1,305,236.76
ADVANCED DRAINAGE SYSTEMS INC	EQUITY	90,865.000	38.8400	2,403,623.35	3,529,196.60
AGIOS PHARMACEUTICALS INC	EQUITY	6,238.000	47.7500	354,238.48	297,864.50
AGREE REALTY CORP AIMMUNE THERAPEUTICS INC	EQUITY	26,456.000	70.1700	1,489,107.99	1,856,417.52
AIR LEASE CORP	EQUITY EQUITY	8,335.000 13,841.000	33.4700 47.5200	154,141.66 568,887.31	278,972.45 657,724.32
ALCOA CORP	EQUITY	34,648.000	21.5100	1,255,693.02	745,278.48
ALLEGHENY TECHNOLOGIES INC	EQUITY	48,365.000	20.6600	881,384.65	999,220.90
ALLETE INC	EQUITY	26,277.000	81.1700	1,920,811.47	2,132,904.09
ALNYLAM PHARMACEUTICALS INC	EQUITY	8,541.000	115.1700	668,293.20	983,666.97
ALTERYX INC	EQUITY	14,494.000	100.0700	1,123,069.06	1,450,414.58
ALTRA INDUSTRIAL MOTION CORP	EQUITY	72,495.000	36.2100	2,495,470.10	2,625,043.95
AMERICAN VANGUARD CORP	EQUITY	100,624.000	19.4700	1,960,661.19	1,959,149.28
AMERICAN WOODMARK CORP	EQUITY	14,800.000	104.5100	1,496,667.00	1,546,748.00
AMERICOLD REALTY TRUST ANTERO MIDSTREAM CORP	EQUITY	83,056.000	35.0600	2,808,563.25	2,911,943.36
APELLIS PHARMACEUTICALS INC	EQUITY EQUITY	18,295.000 12,281.000	7.5900 30.6200	143,448.67 346,784.62	138,859.05 376,044.22
ARAMARK	EQUITY	69,961.000	43.4000	2,599,402.17	3,036,307.40
ARES MANAGEMENT CORP	EQUITY	48,547.000	35.6900	1,274,774.12	1,732,642.43
ARENA PHARMACEUTICALS INC	EQUITY	10,883.000	45.4200	487,014.34	494,305.86
ARGAN INC	EQUITY	7,119.000	40.1400	308,152.10	285,756.66
ASCENDIS PHARMA A/S	EQUITY	2,552.000	139.1200	219,659.94	355,034.24
ASPEN TECHNOLOGY INC	EQUITY	9,954.000	120.9300	924,087.54	1,203,737.22
ASSEMBLY BIOSCIENCES INC	EQUITY	8,801.000	20.4600	315,838.40	180,068.46
ASSURANT INC	EQUITY	26,916.000	131.0800	2,493,128.37	3,528,149.28
ATLANTIC UNION BANKSHARES CORP	EQUITY	51,544.000	37.5500	1,966,285.11	1,935,477.20
ATRICURE INC ATRECA INC	EQUITY EQUITY	14,193.000 19,700.000	32.5100 15.4700	285,737.39 334,900.00	461,414.43 304,759.00
AUDENTES THERAPEUTICS INC	EQUITY	5,032.000	59.8400	162,410.93	301,114.88
B&G FOODS INC	EQUITY	68,132.000	17.9300	1,838,564.84	1,221,606.76
BANCORPSOUTH BANK	EQUITY	45,699.000	31.4100	1,313,476.53	1,435,405.59
BANC OF CALIFORNIA INC	EQUITY	30,000.000	17.1800	418,952.21	515,400.00
BIO-TECHNE CORP	EQUITY	5,499.000	219.5100	786,293.15	1,207,085.49
BLACK HILLS CORP	EQUITY	47,055.000	78.5400	2,862,523.71	3,695,699.70
BLACK KNIGHT INC	EQUITY	19,610.000	64.4800	1,235,606.36	1,264,452.80
BLACKBAUD INC	EQUITY	14,807.000	79.6000	1,173,660.97	1,178,637.20
BLUCORA INC BLUEBIRD BIO INC	EQUITY EQUITY	57,644.000 15,665.000	26.1400 87.7500	1,097,307.33 1,782,187.01	1,506,814.16 1,374,603.75
BLUEPRINT MEDICINES CORP	EQUITY	4,751.000	80.1100	190,099.15	380,602.61
BOISE CASCADE CO	EQUITY	32,653.000	36.5300	846,795.62	1,192,814.09
BRANDYWINE REALTY TRUST	EQUITY	241,363.000	15.7500	4,342,889.26	3,801,467.25
BRIGHAM MINERALS INC	EQUITY	36,913.000	21.4400	723,489.86	791,414.72
BURLINGTON STORES INC	EQUITY	12,028.000	228.0300	1,728,963.37	2,742,744.84
CABOT CORP	EQUITY	46,095.000	47.5200	2,298,676.95	2,190,434.40
CABOT OIL & GAS CORP	EQUITY	26,922.000	17.4100	463,010.32	468,712.02
CAMDEN PROPERTY TRUST	EQUITY	22,399.000	106.1000	2,021,127.59	2,376,533.90
CARDIOVASCULAR SYSTEMS INC CARDLYTICS INC	EQUITY EQUITY	18,023.000 20,580.000	48.5900 62.8600	597,587.65 709,997.86	875,737.57 1,293,658.80
CARGURUS INC	EQUITY	28,904.000	35.1800	1,061,687.85	1,016,842.72
CARPENTER TECHNOLOGY CORP	EQUITY	31,712.000	49.7800	1,358,487.85	1,578,623.36
CARTER'S INC	EQUITY	25,597.000	109.3400	2,482,924.78	2,798,775.98
CAVCO INDUSTRIES INC	EQUITY	8,190.000	195.3800	1,264,110.93	1,600,162.20
CENTERSTATE BANK CORP	EQUITY	69,445.000	24.9800	1,920,562.28	1,734,736.10
CENTURY COMMUNITIES INC	EQUITY	35,784.000	27.3500	979,785.49	978,692.40
CERIDIAN HCM HOLDING INC	EQUITY	46,799.000	67.8800	1,914,954.06	3,176,716.12
CINEMARK HOLDINGS INC	EQUITY	69,188.000	33.8500	2,551,219.89	2,342,013.80
CLEAN HARBORS INC	EQUITY	75,271.000	85.7500	4,673,875.55	6,454,488.25
CLEVELAND-CLIFFS INC	EQUITY	70,542.000	8.4000 56.0400	571,170.99 365 449 84	592,552.80 405 505 44
COGNEX CORP	EQUITY	7,236.000	56.0400	365,449.84	405,505.44

<u>Wellington</u>					
		nvestment including mat			
		, collateral, par or matur	•	0 1	0 ()//
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	Cost	Current Value
(b)		(c)		(d)	(e)
COHERENT INC	EQUITY	6,825.000	166.3500	949,541.69	1,135,338.75
COHEN & STEERS INC	EQUITY	4,206.000	62.7600	189,162.32	263,968.56
COLUMBIA SPORTSWEAR CO	EQUITY	14,968.000	100.1900	1,430,444.79	1,499,643.92
CONSTELLATION PHARMACEUTICALS	EQUITY	17,433.000	47.1100	608,825.06	821,268.63
CORPORATE OFFICE PROPERTIES TR	EQUITY	64,136.000	29.3800	1,940,944.32	1,884,315.68
CREE INC	EQUITY	14,972.000	46.1500	889,260.44	690,957.80
CROWN HOLDINGS INC	EQUITY	33,979.000	72.5400	1,814,618.02	2,464,836.66
CURTISS-WRIGHT CORP	EQUITY	13,991.000	140.8900	1,752,896.72	1,971,191.99
CYPRESS SEMICONDUCTOR CORP	EQUITY	54,536.000	23.3300	1,224,878.56	1,272,324.88
DECKERS OUTDOOR CORP	EQUITY	6,492.000	168.8600	1,066,739.33	1,096,239.12
DELEK US HOLDINGS INC DICERNA PHARMACEUTICALS INC	EQUITY EQUITY	10,399.000 12,403.000	33.5300 22.0300	387,646.19 310,016.47	348,678.47 273,238.09
DOMINO'S PIZZA INC	EQUITY	2,584.000	293.7800	603,513.56	759,127.52
DOUGLAS EMMETT INC	EQUITY	153,715.000	43.9000	5,930,464.72	6,748,088.50
DYCOM INDUSTRIES INC	EQUITY	94,926.000	47.1500	4,830,684.89	4,475,760.90
EQT CORP	EQUITY	25,934.000	10.9000	428,969.49	282,680.60
89BIO INC	EQUITY	20,200.000	26.2900	323,200.00	531,058.00
ENCOMPASS HEALTH CORP	EQUITY	34,108.000	69.2700	2,209,805.14	2,362,661.16
ENERPLUS CORP	EQUITY	87,671.000	7.1300	708,322.41	625,094.23
ENTEGRIS INC	EQUITY	44,973.000	50.0900	1,291,296.04	2,252,697.57
EPAM SYSTEMS INC	EQUITY	11,906.000	212.1600	846,257.27	2,525,976.96
EQUITY LIFESTYLE PROPERTIES IN	EQUITY	34,529.000	70.3900	1,447,879.82	2,430,496.31
ETSY INC	EQUITY	14,990.000	44.3000	636,682.75	664,057.00
EXLSERVICE HOLDINGS INC	EQUITY	36,533.000	69.4600	1,926,373.73	2,537,582.18
FAIR ISAAC CORP FIRST SOLAR INC	EQUITY EQUITY	5,879.000 35,797.000	374.6800 55.9600	1,000,225.47 1,868,613.35	2,202,743.72 2,003,200.12
FIVE POINT HOLDINGS LLC	EQUITY	2,584.000	6.9500	30,847.88	17,958.80
FOOT LOCKER INC	EQUITY	13,342.000	38.9900	711,322.16	520,204.58
FORESCOUT TECHNOLOGIES INC	EQUITY	24,131.000	32.8000	813,146.19	791,496.80
FORMFACTOR INC	EQUITY	152,745.000	25.9700	2,465,260.53	3,966,787.65
FORTUNE BRANDS HOME & SECURITY	EQUITY	89,464.000	65.3400	4,746,393.27	5,845,577.76
FORTY SEVEN INC	EQUITY	26,521.000	39.3700	450,915.65	1,044,131.77
G1 THERAPEUTICS INC	EQUITY	33,686.000	26.4300	804,565.86	890,320.98
GLOBAL BLOOD THERAPEUTICS INC	EQUITY	9,500.000	79.4900	170,044.42	755,155.00
GLOBUS MEDICAL INC	EQUITY	11,965.000	58.8800	366,405.08	704,499.20
GLYCOMIMETICS INC	EQUITY	40,817.000	5.2900	438,895.39	215,921.93
GRANITE CONSTRUCTION INC	EQUITY	79,999.000	27.6700	3,704,652.52	2,213,572.33
GRAPHIC PACKAGING HOLDING CO GREENBRIER COS INC/THE	EQUITY EQUITY	159,218.000 43,569.000	16.6500 32.4300	2,186,711.75 1,595,996.97	2,650,979.70 1,412,942.67
GROUPON INC	EQUITY	50,760.000	2.3900	190,532.70	121,316.40
GUIDEWIRE SOFTWARE INC	EQUITY	17,988.000	109.7700	1,488,316.45	1,974,542.76
HBT FINANCIAL INC	EQUITY	55,700.000	18.9900	888,543.56	1,057,743.00
HMS HOLDINGS CORP	EQUITY	52,312.000	29.6000	1,226,394.47	1,548,435.20
HAEMONETICS CORP	EQUITY	7,681.000	114.9000	811,881.14	882,546.90
HAMILTON LANE INC	EQUITY	19,838.000	59.6000	580,856.08	1,182,344.80
HANCOCK WHITNEY CORP	EQUITY	16,817.000	43.8800	735,832.21	737,929.96
HANNON ARMSTRONG SUSTAINABLE I	EQUITY	24,310.000	32.1800	566,142.85	782,295.80
HANOVER INSURANCE GROUP INC/TH	EQUITY	14,478.000	136.6700	1,728,607.64	1,978,708.26
HELIX ENERGY SOLUTIONS GROUP I	EQUITY	37,334.000	9.6300	310,130.15	359,526.42
HERON THERAPEUTICS INC	EQUITY	15,813.000	23.5000	510,940.71	371,605.50
HILL-ROM HOLDINGS INC	EQUITY	18,329.000	113.5300	1,673,842.29	2,080,891.37
HOLLYFRONTIER CORP HOMOLOGY MEDICINES INC	EQUITY EQUITY	6,242.000 9,325.000	50.7100 20.7000	325,395.65 164,916.23	316,531.82 193,027.50
HOSTESS BRANDS INC	EQUITY	179,193.000	14.5400	2,383,158.08	2,605,466.22
HOUGHTON MIFFLIN HARCOURT CO	EQUITY	355,167.000	6.2500	2,463,775.81	2,219,793.75
HUBSPOT INC	EQUITY	8,582.000	158.5000	1,354,199.17	1,360,247.00
HUNTINGTON INGALLS INDUSTRIES	EQUITY	6,966.000	250.8800	1,470,183.76	1,747,630.08
HUNTSMAN CORP	EQUITY	23,356.000	24.1600	578,717.30	564,280.96
HURON CONSULTING GROUP INC	EQUITY	48,115.000	68.7200	2,486,184.30	3,306,462.80
HYATT HOTELS CORP	EQUITY	67,838.000	89.7100	3,767,162.78	6,085,746.98
ICU MEDICAL INC	EQUITY	5,341.000	187.1200	1,298,956.84	999,407.92
IRHYTHM TECHNOLOGIES INC	EQUITY	14,507.000	68.0900	1,133,736.33	987,781.63
IBERIABANK CORP	EQUITY	43,234.000	74.8300	3,205,300.71	3,235,200.22
INGEVITY CORP	EQUITY	22,827.000	87.3800	2,044,539.48	1,994,623.26
INPHI CORP	EQUITY	11,259.000	74.0200	671,932.97	833,391.18

<u>Wellington</u>					
		vestment including mat			
Identity of issue, borrower, lessor or similar party	or interest, Asset type	collateral, par or matur Shares/Par	Price	Cost	Current Value
(b)	Asset type	(c)	riice	<u>Cost</u> (d)	Current Value (e)
(5)		(0)		(d)	(0)
INSTALLED BUILDING PRODUCTS IN	EQUITY	47,369.000	68.8700	3,114,531.30	3,262,303.03
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	17,375.000	58.2800	1,078,965.63	1,012,615.00
INTERSECT ENT INC	EQUITY	17,863.000	24.9000	582,943.32	444,788.70
IONIS PHARMACEUTICALS INC	EQUITY	5,566.000	60.4100	290,741.25	336,242.06
IOVANCE BIOTHERAPEUTICS INC	EQUITY	22,224.000	27.6800	519,971.85	615,160.32
ISHARES RUSSELL 2000 ETF	EQUITY	82,546.000	165.6700	12,824,655.84	13,675,395.82
ITRON INC	EQUITY	33,266.000	83.9500	1,897,936.22	2,792,680.70
JAGGED PEAK ENERGY INC JELD-WEN HOLDING INC	EQUITY EQUITY	75,985.000 214,770.000	8.4900 23.4100	690,210.86 4,719,416.41	645,112.65 5,027,765.70
JETBLUE AIRWAYS CORP	EQUITY	78,164.000	18.7200	1,505,579.38	1,463,230.08
KAISER ALUMINUM CORP	EQUITY	6,717.000	110.8900	653,378.52	744,848.13
KARYOPHARM THERAPEUTICS INC	EQUITY	17,837.000	19.1700	184,102.93	341,935.29
KEMPER CORP	EQUITY	25,153.000	77.5000	1,899,829.81	1,949,357.50
KENNAMETAL INC	EQUITY	63,880.000	36.8900	1,964,373.36	2,356,533.20
KENNEDY-WILSON HOLDINGS INC	EQUITY	139,877.000	22.3000	2,986,648.62	3,119,257.10
KODIAK SCIENCES INC	EQUITY	24,602.000	71.9500	434,102.53	1,770,113.90
KONTOOR BRANDS INC	EQUITY	26,429.000	41.9900	941,080.14	1,109,753.71
KOSMOS ENERGY LTD	EQUITY	102,129.000	5.7000	636,663.17	582,135.30
LGI HOMES INC	EQUITY	4,559.000	70.6500	280,243.56	322,093.35
LATTICE SEMICONDUCTOR CORP	EQUITY	117,667.000	19.1400	1,660,131.32	2,252,146.38
LIBERTY MEDIA CORP-LIBERTY FOR LIBERTY MEDIA CORP-LIBERTY BRA	EQUITY EQUITY	66,686.000 41,210.000	45.9650 29.5400	2,120,598.10 972,985.79	3,065,221.99 1,217,343.40
LIFE STORAGE INC	EQUITY	43,729.000	108.2800	3,600,241.04	4,734,976.12
LIVENT CORP	EQUITY	115,905.000	8.5500	1,340,836.71	990,987.75
LOUISIANA-PACIFIC CORP	EQUITY	67,377.000	29.6700	1,627,910.99	1,999,075.59
LUMENTUM HOLDINGS INC	EQUITY	12,437.000	79.3000	653,607.28	986,254.10
MFA FINANCIAL INC	EQUITY	239,556.000	7.6500	1,764,608.09	1,832,603.40
MGIC INVESTMENT CORP	EQUITY	131,201.000	14.1700	1,225,398.69	1,859,118.17
STEVEN MADDEN LTD	EQUITY	24,292.000	43.0100	689,694.35	1,044,798.92
MADRIGAL PHARMACEUTICALS INC	EQUITY	5,354.000	91.1100	521,411.04	487,802.94
MAGNOLIA OIL & GAS CORP	EQUITY	62,369.000	12.5800	749,241.28	784,602.02
MANPOWERGROUP INC	EQUITY	5,333.000	97.1000	401,217.97	517,834.30
MASIMO CORP MAXLINEAR INC	EQUITY EQUITY	10,152.000 38,561.000	158.0600 21.2200	1,208,306.09 881,691.44	1,604,625.12 818,264.42
MIDDLEBY CORP/THE	EQUITY	6,173.000	109.5200	738,236.51	676,066.96
MIRATI THERAPEUTICS INC	EQUITY	3,847.000	128.8600	319,861.07	495,724.42
MOLINA HEALTHCARE INC	EQUITY	18,769.000	135.6900	1,406,453.00	2,546,765.61
MONARCH CASINO & RESORT INC	EQUITY	19,505.000	48.5500	721,134.31	946,967.75
MONGODB INC	EQUITY	7,771.000	131.6100	925,682.81	1,022,741.31
MONOLITHIC POWER SYSTEMS INC	EQUITY	4,073.000	178.0200	514,578.57	725,075.46
MYOKARDIA INC	EQUITY	8,560.000	72.8850	161,300.28	623,895.60
NMI HOLDINGS INC	EQUITY	52,581.000	33.1800	683,831.26	1,744,637.58
NRG ENERGY INC	EQUITY	101,564.000	39.7500	2,457,690.10	4,037,169.00
NAVISTAR INTERNATIONAL CORP	EQUITY	9,721.000	28.9400	249,864.70 447,893.36	281,325.74
NEUROCRINE BIOSCIENCES INC NEW JERSEY RESOURCES CORP	EQUITY EQUITY	5,157.000 27,432.000	107.4900 44.5700	1,089,547.06	554,325.93 1,222,644.24
NEW YORK TIMES CO/THE	EQUITY	75,801.000	32.1700	1,457,794.07	2,438,518.17
NEXTCURE INC	EQUITY	7,186.000	56.3300	263,233.19	404,787.38
NOVAGOLD RESOURCES INC	EQUITY	142,150.000	8.9600	1,038,944.74	1,273,664.00
NUVASIVE INC	EQUITY	16,030.000	77.3400	876,516.43	1,239,760.20
ODONATE THERAPEUTICS INC	EQUITY	17,340.000	32.4500	450,840.00	562,683.00
OKTA INC	EQUITY	4,237.000	115.3700	185,889.60	488,822.69
ON SEMICONDUCTOR CORP	EQUITY	60,951.000	24.3800	1,192,381.58	1,485,985.38
ONEMAIN HOLDINGS INC	EQUITY	50,029.000	42.1500	1,669,439.14	2,108,722.35
ORASURE TECHNOLOGIES INC	EQUITY	110,815.000	8.0300	1,203,500.74	889,844.45
ORCHARD THERAPEUTICS PLC	EQUITY	16,487.000	13.7500	236,539.73	226,696.25
OUTFRONT MEDIA INC OWENS CORNING	EQUITY	84,364.000 15 799 000	26.8200 65.1200	1,892,933.40	2,262,642.48
PDC ENERGY INC	EQUITY EQUITY	15,799.000 13,368.000	65.1200 26.1700	786,016.12 496,977.53	1,028,830.88 349,840.56
PGT INNOVATIONS INC	EQUITY	70,725.000	14.9100	1,094,464.27	1,054,509.75
PRA GROUP INC	EQUITY	64,992.000	36.3000	1,872,298.24	2,359,209.60
PACKAGING CORP OF AMERICA	EQUITY	12,497.000	111.9900	942,616.64	1,399,539.03
PATRICK INDUSTRIES INC	EQUITY	52,513.000	52.4300	2,187,705.61	2,753,256.59
PATTERN ENERGY GROUP INC	EQUITY	26,370.000	26.7550	627,366.18	705,529.35
PAYLOCITY HOLDING CORP	EQUITY	15,079.000	120.8200	707,614.99	1,821,844.78

<u>Wellington</u>					
		nvestment including mat			
		t, collateral, par or matur		0 1	0 ()//
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	Cost	Current Value
(b)		(c)		(d)	(e)
PEGASYSTEMS INC	EQUITY	9.751.000	79.6500	535,939.08	776,667.15
PEOPLE'S UNITED FINANCIAL INC	EQUITY	20,723.000	16.9000	320,159.61	350,218.70
PERFORMANCE FOOD GROUP CO	EQUITY	133,387.000	51.4800	4,732,414.60	6,866,762.76
PHASEBIO PHARMACEUTICALS INC	EQUITY	61,374.000	6.1100	306,870.00	374,995.14
PINNACLE FINANCIAL PARTNERS IN	EQUITY	29,900.000	64.0000	1,964,340.54	1,913,600.00
PLANET FITNESS INC	EQUITY	43,165.000	74.6800	2,162,995.04	3,223,562.20
POLARIS INC	EQUITY	19,110.000	101.7000	2,023,699.26	1,943,487.00
POLYONE CORP	EQUITY	19,732.000	36.7900	730,894.30	725,940.28
PORTOLA PHARMACEUTICALS INC	EQUITY	12,094.000	23.8800	323,087.34	288,804.72
POST HOLDINGS INC	EQUITY	20,296.000	109.1000	1,652,334.08	2,214,293.60
PRINCIPIA BIOPHARMA INC PROGYNY INC	EQUITY EQUITY	16,088.000 25,346.000	54.7800 27.4500	432,616.41 329,498.00	881,300.64 695,747.70
PROS HOLDINGS INC	EQUITY	11,838.000	59.9200	679,049.36	709,332.96
PROSIGHT GLOBAL INC	EQUITY	39,900.000	16.1300	558,600.00	643,587.00
PURE STORAGE INC	EQUITY	38,821.000	17.1100	672,501.38	664,227.31
QEP RESOURCES INC	EQUITY	189,457.000	4.5000	734,822.11	852,556.50
Q2 HOLDINGS INC	EQUITY	11,085.000	81.0800	782,398.28	898,771.80
RADIUS HEALTH INC	EQUITY	17,699.000	20.1600	615,928.03	356,811.84
RANGE RESOURCES CORP	EQUITY	58,689.000	4.8500	277,260.90	284,641.65
RAPID7 INC	EQUITY	16,963.000	56.0200	678,399.47	950,267.26
REATA PHARMACEUTICALS INC	EQUITY	2,956.000	204.4300	444,814.72	604,295.08
REDWOOD TRUST INC	EQUITY	128,739.000	16.5400	2,111,705.48	2,129,343.06
REINSURANCE GROUP OF AMERICA I	EQUITY	9,291.000	163.0600	1,372,330.44	1,514,990.46
RELIANCE STEEL & ALUMINUM CO REXFORD INDUSTRIAL REALTY INC	EQUITY EQUITY	16,186.000 125,688.000	119.7600 45.6700	1,272,480.77 3,109,075.52	1,938,435.36 5,740,170.96
RHYTHM PHARMACEUTICALS INC	EQUITY	24,449.000	22.9600	538,952.13	561,349.04
RIGEL PHARMACEUTICALS INC	EQUITY	59,800.000	2.1400	209,235.92	127,972.00
RINGCENTRAL INC	EQUITY	9,742.000	168.6700	786,791.16	1,643,183.14
ROCKET PHARMACEUTICALS INC	EQUITY	20,610.000	22.7600	325,494.51	469,083.60
ROGERS CORP	EQUITY	10,267.000	124.7300	723,362.71	1,280,602.91
ROKU INC	EQUITY	8,088.000	133.9000	650,136.06	1,082,983.20
RUSH ENTERPRISES INC	EQUITY	73,938.000	46.5000	2,767,644.15	3,438,117.00
RYDER SYSTEM INC	EQUITY	7,465.000	54.3100	410,116.65	405,424.15
SLM CORP	EQUITY	178,243.000	8.9100	1,956,287.19	1,588,145.13
SVMK INC SAGE THERAPEUTICS INC	EQUITY	99,634.000 7,666.000	17.8700	1,571,485.62	1,780,459.58 553,408.54
SAIA INC	EQUITY EQUITY	15,711.000	72.1900 93.1200	960,910.99 1,013,947.50	1,463,008.32
SANGAMO THERAPEUTICS INC	EQUITY	19,568.000	8.3700	260,041.30	163,784.16
SAREPTA THERAPEUTICS INC	EQUITY	8,531.000	129.0400	870,883.62	1,100,840.24
SATSUMA PHARMACEUTICALS INC	EQUITY	14,800.000	19.6800	222,000.00	291,264.00
SCHWEITZER-MAUDUIT INTERNATION	EQUITY	33,640.000	41.9900	1,407,869.08	1,412,543.60
SCIENCE APPLICATIONS INTERNATI	EQUITY	23,288.000	87.0200	1,717,895.02	2,026,521.76
SEATTLE GENETICS INC	EQUITY	15,020.000	114.2600	807,745.73	1,716,185.20
SENSEONICS HOLDINGS INC	EQUITY	324,677.000	0.9160	496,593.05	297,404.13
SHOCKWAVE MEDICAL INC	EQUITY	7,700.000	43.9200	287,293.01	338,184.00
SKYLINE CHAMPION CORP	EQUITY	141,400.000	31.7000	3,494,360.59	4,482,380.00
SONOS INC	EQUITY	31,721.000 11,086.000	15.6200	475,173.58 755,861.10	495,482.02
SPIRIT AEROSYSTEMS HOLDINGS IN STERLING BANCORP/DE	EQUITY EQUITY	150,596.000	72.8800 21.0800	2,746,145.28	807,947.68 3,174,563.68
STOKE THERAPEUTICS INC	EQUITY	4,040.000	28.3200	84,734.03	114,412.80
SYNOVUS FINANCIAL CORP	EQUITY	102,411.000	39.2000	3,644,418.15	4,014,511.20
SYNDAX PHARMACEUTICALS INC	EQUITY	18,382.000	8.7800	249,026.82	161,393.96
SYNEOS HEALTH INC	EQUITY	30,382.000	59.4750	1,303,744.80	1,806,969.45
TRI POINTE GROUP INC	EQUITY	165,235.000	15.5800	2,469,556.61	2,574,361.30
TANDEM DIABETES CARE INC	EQUITY	11,445.000	59.6100	715,886.81	682,236.45
TARGA RESOURCES CORP	EQUITY	75,041.000	40.8300	3,368,368.09	3,063,924.03
TELADOC HEALTH INC	EQUITY	17,310.000	83.7200	536,444.85	1,449,193.20
TELEDYNE TECHNOLOGIES INC	EQUITY	3,984.000	346.5400	1,347,620.27	1,380,615.36
TERADYNE INC	EQUITY	56,415.000	68.1900	2,043,451.63	3,846,938.85
THOR INDUSTRIES INC TOPBUILD CORP	EQUITY EQUITY	17,521.000 51,043,000	74.2900 103.0800	1,188,626.22 2,556,686.48	1,301,635.09
TRICIDA INC	EQUITY	51,043.000 24,382.000	37.7400	2,556,686.48 777,454.60	5,261,512.44 920,176.68
TRICIDA INC	EQUITY	21,273.000	41.6900	780,471.82	886,871.37
TRINET GROUP INC	EQUITY	73,186.000	56.6100	2,097,843.18	4,143,059.46
TRIUMPH BANCORP INC	EQUITY	55,693.000	38.0200	2,015,096.79	2,117,447.86
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(a)

Description of investment including maturity date, rate							
I dentificant from the management of the state of the sta		st, collateral, par or matur		04	0		
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	Cost	Current Value		
(b)		(c)		(d)	(e)		
TRUPANION INC	EQUITY	70,886.000	37.4600	2,048,561.56	2,655,389.56		
UNDER ARMOUR INC	EQUITY	53,381.000	21.6000	1,013,828.34	1,153,029.60		
UNDER ARMOUR INC	EQUITY	107,796.000	19.1800	1,969,523.65	2,067,527.28		
US FOODS HOLDING CORP	EQUITY	66,481.000	41.8900	2,421,999.00	2,784,889.09		
VAIL RESORTS INC	EQUITY	13,867.000	239.8300	2,661,874.03	3,325,722.61		
VICI PROPERTIES INC	EQUITY	193,788.000	25.5500	4,255,788.89	4,951,283.40		
VOYA FINANCIAL INC	EQUITY	33,532.000	60.9800	1,757,386.30	2,044,781.36		
WARRIOR MET COAL INC	EQUITY	61,441.000	21.1300	1,313,837.11	1,298,248.33		
WENDY'S CO/THE	EQUITY	79,342.000	22.2100	1,554,821.41	1,762,185.82		
WESTERN ALLIANCE BANCORP	EQUITY	69,499.000	57.0000	2,851,358.09	3,961,443.00		
WEX INC	EQUITY	17,684.000	209.4600	1,764,316.95	3,704,090.64		
WINGSTOP INC	EQUITY	5,378.000	86.2300	312,857.88	463,744.94		
WINTRUST FINANCIAL CORP	EQUITY	28,932.000	70.9000	2,131,322.75	2,051,278.80		
WPX ENERGY INC	EQUITY	106,208.000	13.7400	1,490,459.92	1,459,297.92		
YETI HOLDINGS INC	EQUITY	19,636.000	34.7800	586,902.15	682,940.08		
ZEBRA TECHNOLOGIES CORP	EQUITY	5,024.000	255.4400	606,885.81	1,283,330.56		
ZIONS BANCORP NA	EQUITY	86,912.000	51.9200	4,069,514.37	4,512,471.04		
ZSCALER INC	EQUITY	30,262.000	46.5000	1,376,593.32	1,407,183.00		
ZYNGA INC	EQUITY	114,241.000	6.1200	593,773.45	699,154.92		
ALKERMES PLC	EQUITY	11,523.000	20.4000	244,674.01	235,069.20		
ASSURED GUARANTY LTD	EQUITY	71,222.000	49.0200	1,987,987.29	3,491,302.44		
ATHENE HOLDING LTD	EQUITY	55,700.000	47.0300	2,723,686.10	2,619,571.00		
AXALTA COATING SYSTEMS LTD	EQUITY	35,907.000	30.4000	994,698.76	1,091,572.80		
MIMECAST LTD	EQUITY	11,000.000	43.3800	479,639.64	477,180.00		
CAMBIUM NETWORKS CORP	EQUITY	19,100.000	8.7400	229,200.00	166,934.00		
CARDTRONICS PLC	EQUITY	54,150.000	44.6500	1,405,712.82	2,417,797.50		
CLARIVATE ANALYTICS PLC	EQUITY	43,364.000	16.8000	747,392.14	728,515.20		
ENSTAR GROUP LTD	EQUITY	5,102.000	206.8600	860,991.24	1,055,399.72		
FABRINET	EQUITY	14,229.000	64.8400	564,198.62	922,608.36		
GENPACT LTD	EQUITY	54,438.000	42.1700	1,327,252.62	2,295,650.46		
ICON PLC	EQUITY	7,085.000	172.2300	539,219.47	1,220,249.55		
JAMES RIVER GROUP HOLDINGS LTD	EQUITY	41,886.000	41.2100	1,556,048.46	1,726,122.06		
STERIS PLC	EQUITY	10,273.000	152.4200	996,933.72	1,565,810.66		
TRITON INTERNATIONAL LTD/BERMU	EQUITY	93,684.000	40.2000	3,218,710.98	3,766,096.80		
CRISPR THERAPEUTICS AG	EQUITY	4,449.000	60.9050	146,866.37	270,966.35		
TRANSOCEAN LTD	EQUITY	74,365.000	6.8800	390,274.26	511,631.20		
ARDAGH GROUP SA	EQUITY	28,100.000	19.5800	599,612.88	550,198.00		
CAESARSTONE LTD	EQUITY	51,158.000	15.0700	980,431.18	770,951.06		
AFFIMED NV	EQUITY	62,529.000	2.7400	186,445.06	171,329.46		
PROQR THERAPEUTICS NV	EQUITY	73,583.000	9.9100	585,712.14	729,207.53		
QIAGEN NV	EQUITY	33,209.000	33.8000	1,180,706.24	1,122,464.20		
WRIGHT MEDICAL GROUP NV	EQUITY	14,104.000	30.4800	382,233.44	429,889.92		
FIVE POINT HOLDINGS LLC	EQUITY	59,566.000	6.9500	862,816.05	413,983.70		
FORESCOUT TECHNOLOGIES INC	EQUITY	5,555.000	32.8000	131,250.75	182,204.00		
ARDAGH GROUP SA	EQUITY	14,000.000	19.5800	266,000.00	274,120.00		
FLEX LTD	EQUITY	124,882.000	12.6200	1,421,968.89	1,576,010.84		
NAVIGATOR HOLDINGS LTD	EQUITY	21,589.000	13.4700	232,206.54	290,803.83		
WAVE LIFE SCIENCES LTD	EQUITY	24,561.000	8.0150	658,373.67	196,856.42		

Total Wellington \$402,242,434.13 \$484,186,884.46

APPENDIX XVI

Western Conference of Teamsters Pension Plan Schedule of Assets Held for Investment Purposes at End of Plan Year

UBS Holdings No. 260 LLC

Identity of issue, borrower, lessor, or similar party

]	Property ID	Asset Type	Cost	Current Value
	(b)	(c)	(d)	(e)
A -12	Ann Arbor, MI	Real Estate		33,900,000
B -29	Rochester, MI	Real Estate		68,700,000
C-38	Delray Beach, FL	Real Estate		55,200,000
D-39	Cincinnati, OH	Real Estate		37,145,000
E-40	New York, NY	Real Estate		117,000,000
F-45	Naperville, IL	Real Estate		61,400,000
H-50	N. Reading, MA	Real Estate		126,000,000
J-56	Houston, TX	Real Estate		72,100,000
K-58	Phoenix, AZ	Real Estate		53,600,000
L-37	Tampa, FL	Real Estate		36,750,000
M-22	Haslet, TX	Real Estate		14,600,000
N-23	Romeoville, IL	Real Estate		21,800,000
O-46	Lathrop, CA	Real Estate		49,900,000
P-49	Rogers, MN	Real Estate		33,300,000
Q-51	Woodridge, IL	Real Estate		37,700,000
R-52	McCook, IL	Real Estate		26,400,000
S-55	Gastonia, NC	Real Estate		26,400,000
T-28	Westmont, IL	Real Estate		17,100,000
U-30	Vienna, VA	Real Estate		43,800,000
V-31	Westmont, IL	Real Estate		6,700,000
W-33	Seattle, WA	Real Estate		57,500,000
X-43	Alpharetta, GA	Real Estate		125,000,000
Y-53	Santa Ana, CA	Real Estate		94,000,000
Z-03	Campbell, CA	Real Estate		91,600,000
AA-34	Walnut Creek, CA	Real Estate		107,000,000
BB-41	Los Angeles, CA	Real Estate		57,900,000
CC-57	Madison, WI	Real Estate		36,800,000
DD-61	Denver, CO	Real Estate		42,003,241
EE-59	Orlando, FL	Real Estate		68,341,154
FF-60	Hamden, CT	Real Estate		55,100,000
GG-62	Stockton, CA	Real Estate		17,200,000
HH-25	Mechanicsburg, PA	Real Estate		85,200,000
II-67	Huntington Beach, CA	Real Estate		87,400,000
JJ-68	Dallas, TX	Real Estate		16,368,412
Total Rea			Cost	1,880,907,807
			1,483,406,875	
Cash and	Cash Equivalents		17,048,922	17,048,922
Other Net	-		(348,294,828)	(348,294,828)
	GRAND TOTA	L	\$ 1,152,160,969	\$ 1,549,661,901
		- 	¥ 1,102,100,707	,5 17,501,701

APPENDIX XVII

Mellon Capital Management

Id	entity of issue, borrower, lessor or	Description of investment including maturity date, rate of interest, collateral		
	similar party	par, or maturity value	Cost	Current value
(a)	(b)	(c)	(d)	(e)
EB Daily	Valued Stock Index Fund	Common/commingled fund	\$ 3,804,299,037	\$ 7,080,245,386
EB Daily	Valued Market Completion Fund	Common/commingled fund	827,275,090	1,799,815,365
EB Daily	Valued ACWI ex US Fund	Common/commingled fund	3,500,134,852	4,482,736,938
Mellon U.	S. AC Multi-Factor Strategic Beta Fund	Common/commingled fund	250,000,000	314,691,687
		Total Portfolio	\$ 8,381,708,979	\$ 13,677,489,376

APPENDIX XVIII

Invesco Common Commingled Funds

	Identity of issue, borrower, lessor or
	similar party
(a)	(b)
	Invesco Balanced Risk Allocation
	Invesco International Growth Equity Trust

Description of investment including maturity date, rate of interest, collateral			
par, or maturity value	Cost	C	urrent value
(c)	(d)		(e)
Common/Commingled Funds	\$ 520,011,059	\$	996,042,748
Common/Commingled Funds	350,000,000		447,382,435
Total Portfolio	\$ 870,011,059	\$	1,443,425,183

APPENDIX XIX

Limited Partnerships and Other Private Equity

Description of investment including

	T1 -44 - 65 - 1 1 1	Description of investment including		
	Identity of issue, borrower, lessor or	maturity date, rate of interest, collateral	C .	
	similar party	par, or maturity value	Cost	Current value
(a)	(b)	(c)	(d)	(e)
	A MEC EF HIG	Out it is	152 070 060	154 (02 205
	Ares Multi-Credit Fund LLC	Other private equity	152,870,068	154,603,385
	Audax Senior Debt (WCTPT), LLC	Other private equity	250,269,642	244,896,929
	Home Partners of America	Other private equity	152,075,000	206,325,275
	MacKay Shields Defensive Bond Arbitrage Fund. Ltd.	Other private equity	32,085,197	36,084,483
	New Growth, LLC	Other private equity	417,717,963	552,209,674
	PEG U.S. Corporate Finance Institutional Investors IV, LLC	Other private equity	40,814,882	54,256,194
	PEG U.S. Corporate Finance Institutional Investors V, LLC	Other private equity	55,520,303	75,847,898
	PEG Venture Capital Institutional Investors IV, LLC	Other private equity	11,230,049	19,349,989
	PEG Venture Capital Institutional Investors V, LLC	Other private equity	17,637,481	23,958,868
	Perella Weinberg Partners ABV Opportunity Offshore Fund III A, L.P.	Other private equity	125,521,947	93,275,489
	TCP Direct Lending Fund VIII-T, LLC	Other private equity	131,887,919	131,381,606
	Waterfall Victoria ERISA Fund, Ltd.	Other private equity	89,246,256	112,945,774
	Western Farmland, LLC	Other private equity	275,741,844	310,747,994
	Sutherland REIT Holdings, L.P.	Equity	81,208,724	73,052,466
	AEA Investors Fund VII LP	Limited partnership	12,960,553	12,960,553
	Audax PE Fund V	Limited partnership	49,604,383	83,759,062
	Audax PE Fund VI	Limited partnership	8,157,215	12,366,376
	BlackRock Vesey Street Fund IV	Limited partnership	33,457,760	29,028,486
	Blackstone Infrastructure Partners V Feeder LP	Limited partnership	120,359,979	123,260,090
	Centerbridge Capital Partners II, L.P.	Limited partnership	72,602,503	31,178,980
	Centerbridge Capital Partners III, L.P.	Limited partnership	68,946,901	100,026,452
	Crescent Mezzanine Partners VIB, L.P.	Limited partnership	22,999,896	27,620,242
	EIG Energy Fund XVI. I. P.	Limited partnership	75,985,728	50,951,090
	EIG Energy Fund XVI, L.P.	Limited partnership	92,165,878	105,099,396
	EIG Energy Fund XVII, LP	Limited partnership	53,580,103	54,336,463
	EIG Energy Global Private Debt Fund, L.P.	Limited partnership	88,095,821	87,266,163
	EnCap Energy Capital Fund IX, L.P.	Limited partnership	103,193,043	77,092,226
	EnCap Energy Capital Fund VIII, L.P.	Limited partnership	64,633,811	36,365,077
	EnCap Energy Capital Fund X, L.P.	Limited partnership	99,801,604	133,100,026
	EnCap Energy Capital Fund XI, L.P.	Limited partnership	38,364,269	35,280,088
	EnerVest Energy Institutional Fund XIV-A, L.P.	Limited partnership	125,020,533	125,020,533
	EnTrust Activist Managers, L.P.	Limited partnership	13,153,191	20,996,820
	FS Equity Partners VIII LP	Limited partnership	11,159,027	11,159,027
	G.I. Partners Fund IV, L.P.	Limited partnership	56,339,268	163,577,881
	G.I. Partners Fund V, L.P.	Limited partnership	41,710,418	61,153,842
	General Atlantic Investment Partners 2017, L.P.	Limited partnership	74,816,019	93,144,384
	Genstar Capital Partners VI, L.P.	Limited partnership	23,862,644	56,973,031
	Genstar Capital Partners VII, L.P.	Limited partnership	50,506,815	129,734,922
	Genstar Capital Partners VIII, L.P.	Limited partnership	89,448,549	142,852,582
	Genstar Capital Partners IX L.P.	Limited partnership	27,733,806	29,536,527
	GoldPoint Partners Select Manager Fund III, L.P.	Limited partnership	56,500,436	69,913,130
	GoldPoint Partners Select Manager Fund IV, LP	Limited partnership	32,106,916	33,126,767
	Greenbriar Equity Fund III, L.P.	Limited partnership	27,410,218	65,107,662
	Greenbriar Equity Fund IV, L.P.	Limited partnership	47,246,806	65,469,549
	Grosvenor Opportunistic Multi Credit, LP	Limited partnership	113,777,056	124,967,316
	Hamilton Lane Capital Opportunities Fund LP	Limited partnership	32,632,593	30,512,320
	HarbourVest Dover Street VII LP	Limited partnership	18,690,608	8,515,415
	Harbour Vest Dover Street VIII LP	Limited partnership	27,308,850	38,817,898
	Harvest Partners VIII L.P.	Limited partnership	14,162,325	
				14,162,325
	HC Innovative Partners, L.P.	Limited partnership	156,300,830	213,110,185
	IFM Global Infrastructure Fund L.P.	Limited partnership	726,404,054	1,107,151,419
	Innovatus Flagship Fund I, L.P.	Limited partnership	20,797,519	36,004,030
	Innovatus LifeSciences Lending I, L.P.	Limited partnership	56,589,494	57,164,080
	Landmark Equity Partners XIII, L.P.	Limited partnership	12,721,464	11,298,704
	Landmark Equity Partners XIV, L.P.	Limited partnership	26,644,589	16,337,377
	Lone Star Fund IX (U.S.), L.P.	Limited partnership	66,057,239	75,059,205
	Lone Star Fund VII (U.S.), L.P.	Limited partnership	4,597,733	985,784
	Lone Star Fund VIII (U.S.), L.P.	Limited partnership	87,530,496	42,838,135
	Lone Star Fund X (U.S.), L.P.	Limited partnership	114,178,562	127,803,552

Limited Partnerships and Other Private Equity

Description of investment including

		Description of investment including		
	Identity of issue, borrower, lessor or	maturity date, rate of interest, collater	al	
	similar party	par, or maturity value	Cost	Current value
(a)	(b)	(c)	(d)	(e)
	Lone Star Fund XI (U.S.), L.P.	Limited partnership	3,611,098	4,487,053
	Lone Star Real Estate Fund III (U.S.), L.P.	Limited partnership	10,882,561	12,451,212
	Lone Star Real Estate Fund IV (U.S.), L.P.	Limited partnership	22,152,405	29,934,554
	Lone Star Residential Mortgage Fund I (U.S.), L.P.	Limited partnership	20,712,217	21,036,045
	MacKay Shields High Yield Active Core Fund, L.P.	Limited partnership	5,910,206	7,548,722
	MC Credit Fund I, L.P.	Limited partnership	61,142,764	62,707,559
	MD Sass Government Agency Portable Alpha L.P.	Limited partnership	265,284,814	271,633,048
	Monarch Capital Partners II Offshore, L.P.	Limited partnership	1,440,208	934,740
	Monarch Capital Partners III Offshore, L.P.	Limited partnership	35,340,830	44,566,011
	Monarch Capital Partners III, L.P.	Limited partnership	23,112,243	31,801,225
	NYLCAP Mezzanine Partners III Parallel Fund, L.P.	Limited partnership	38,555,242	36,383,343
	NYLCAP Select Manager Fund II, L.P.	Limited partnership	36,673,620	40,441,071
	Oaktree Enhanced Income Fund (Parallel), L.P.	Limited partnership	7,433,624	4,348,201
	Oaktree Enhanced Income Fund II (Parallel), L.P.	Limited partnership	6,715,770	3,217,350
	Oaktree Enhanced Income Fund III (Parallel), L.P.	Limited partnership	102,407,422	95,799,942
	Oaktree Special Situations Fund, L.P.	Limited partnership	61,972,669	66,981,091
	Oaktree Middle-Market Direct Lending (Parallel 2) L.P.	Limited partnership	12,884,097	13,507,708
	Onex Partners V, L.P.	Limited partnership	7,127,693	9,658,472
	Pantheon Global Secondary Fund IV, L.P.	Limited partnership	12,007,573	17,679,664
	Pantheon USA Fund VIII, LP	Limited partnership	52,791,244	56,987,604
	Partners Group Secondary 2008, L.P.	Limited partnership	21,144,096	8,632,907
	Partners Group WCTPT Emerging Markets 2011, L.P.	Limited partnership	62,852,322	102,915,422
	Pomona Capital VIII, L.P.	Limited partnership	(1,827,575)	11,582,282
	Selene Residential Mortgage Opportunity Fund II, L.P.	Limited partnership	13,203,255	19,440,869
	Summit Partners IX	Limited partnership	100,622,028	123,030,475
	Summit Partners X-B L.P.	Limited partnership	(366,534)	(366,534)
	TA Subordinated Debt Fund IV, L.P.	Limited partnership	35,138,204	42,935,177
	Thoma Bravo Fund XII, L.P.	Limited partnership	78,933,054	139,944,962
	Thoma Bravo Fund XIII, L.P.	Limited partnership	43,445,672	48,638,113
	Trilantic Capital Partners V (North America) L.P.	Limited partnership	49,078,880	62,059,345
	Trilantic Capital Partners VI (North America) L.P.	Limited partnership	29,755,095	33,068,670
	UBS International Infrastructure Fund	Limited partnership	185,443,007	163,081,320
	WCTPT Choice L.P.	Limited partnership	141,564,834	194,912,054
	White Oak WCTPT Evergreen Fund, L.P.	Limited partnership	285,406,597	249,285,997
	Windjammer Senior Equity Fund V, L.P.	Limited partnership	8,803,446	11,830,434
	WP Global COREalpha Private Equity Partners Co-Investment IV	Limited partnership	7,693,794	12,411,639
	WP Global COREalpha Private Equity Partners II, LP	Limited partnership	10,772,013	16,851,549
	WP Global COREalpha Private Equity Partners III, LP	Limited partnership	13,238,575	44,447,893
	WP Global COREalpha Private Equity Partners IV, LP	Limited partnership	15,601,551	35,503,367
	WP Global COREalpha Private Equity Partners V, LP	Limited partnership	40,223,891	55,797,533
	Yucaipa American Alliance Fund I, LP	Limited partnership	25,763,366	3,521,969
	Yucaipa American Alliance Fund II, LP	Limited partnership	40,370,875	87,293,106
		Total Portfolio	\$ 6,989,163,526	\$ 8,360,044,360

APPENDIX XX

Collateral Held For Securities on Loan

	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
(a)	(b)	(c)	(d)	(e)
	GIM Core Short-Term Bond Fund SL ERISA Global Securities Lending Pool	Pooled account Pooled account	\$ 2,095,046,186 375,037,672	\$ 1,970,879,258 375,046,216
		Total Portfolio	\$ 2,470,083,858	\$ 2,345,925,474

Western Conference of Teamsters Pension Plan Supplemental Schedule Form 5500 - Schedule H - Line 4j Schedule of Reportable Transactions December 31, 2019 EIN: 91-6145047

EIN: 91-6145047 Plan Number: 001

Identity of party involved	Description of asset	Purcl pri		Selling price		Cost of asset		urrent value of asset on ransaction date	Net gain or (loss)
State Street Bank & Trust Short Term Inv. Fund State Street Bank & Trust Short Term Inv. Fund	Short Term Investment Fund Short Term Investment Fund	\$ 2,399,	662,652	\$ 2,417,290,369	\$ \$	2,399,662,652 2,417,290,369	\$ \$,,	\$ -
Prudential Insurance Co Temporary Investment Acct Prudential Insurance Co Temporary Investment Acct	Pooled Separate Account Pooled Separate Account	\$ 7,396,	074,747	\$ 7,349,718,565	\$ \$	7,396,074,747 7,349,718,565	\$ \$	7,396,074,747 7,349,718,565	\$ -



INDEPENDENT AUDITORS' REPORT ON ADDITIONAL INFORMATION

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

We have audited the financial statements of Western Conference of Teamsters Pension Plan (the Plan) for the years ended December 31, 2019 and 2018, and have issued our report thereon dated September 9, 2020, which contained an unmodified opinion on those financial statements. Our audits were performed for the purpose of forming an opinion on the financial statements taken as a whole. The accompanying information, included on page 36, Schedule G - Financial Transaction Schedules (IRS Form 5500) and Schedule H - Financial Schedules (IRS Form 5500), is presented for the purpose of additional analysis and is not a required part of the basic financial statements, but is additional information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from, and relates directly to, the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the basic financial statements and certain underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements taken as a whole.

September 9, 2020

Lindquist LLP

FINANCIAL STATEMENTS

DECEMBER 31, 2019

FINANCIAL STATEMENTS WITH ADDITIONAL INFORMATION DECEMBER 31, 2019 AND 2018

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INDEPENDENT AUDITORS' REPORT

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

REPORT ON THE FINANCIAL STATEMENTS

We have audited the accompanying financial statements of Western Conference of Teamsters Pension Plan (the Plan), which comprise the statements of net assets available for benefits as of December 31, 2019 and 2018; the related statements of changes in net assets available for benefits for the years then ended; and the related notes to the financial statements.

MANAGEMENT'S RESPONSIBILITY FOR THE FINANCIAL STATEMENTS

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

AUDITORS' RESPONSIBILITY

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

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

To the Participants and Trustees of

Western Conference of Teamsters Pension Plan

Page two

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

as well as evaluating the overall presentation of the financial statements.

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

audit opinion.

OPINION

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding Western Conference of Teamsters Pension Plan's net assets available for benefits as of December 31, 2019, and changes therein for the year then ended and its financial status as of December 31, 2018, and changes therein for the year then ended in accordance with accounting principles

generally accepted in the United States of America.

Lindquist LLP

September 9, 2020

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS DECEMBER 31, 2019 AND 2018

	2019	2018
ASSETS		
INVESTMENTS - at fair value		
103-12 investment entities	\$ 3,101,455,173	\$ 2,133,969,912
Cash and cash equivalents	1,271,826,228	1,363,353,784
Common/collective trusts	15,949,841,656	11,650,223,360
Corporate debt securities	2,466,515,231	2,766,531,668
Equity securities	3,295,209,428	4,014,280,115
Insurance company contracts	7,107,254,648	7,311,597,035
Limited partnerships	6,271,108,336	5,082,749,724
Mutual fund	688,404,511	637,109,230
Other private equity	2,015,883,558	1,707,511,850
Pooled separate account	57,708,483	55,482,135
Real estate	1,549,661,901	1,489,225,656
U.S. Government and Government Agency obligations	774,827,929	588,261,107
ole. Colonnal and Colonnal golloy congations	44,549,697,082	38,800,295,576
Securities on loan		
Corporate debt securities	11,975,741	15,869,304
Equity securities	332,550,645	488,140,377
Insurance company contracts	2,042,224,428	2,027,695,010
U.S. Government and Government Agency obligations	22,536,216	30,011,044
Total securities on loan	2,409,287,030	2,561,715,735
Fair value of collateral held for securities on loan	2,345,925,474	2,472,113,906
Total investments	49,304,909,586	43,834,125,217
RECEIVABLES		
Due from broker for securities sold	173,376,471	182,391,100
Contributions due from employers	158,900,000	153,300,000
Withdrawal liability receivable - net	5,805,500	10,000,000
Accrued investment income	39,115,904	95,770,841
Swaps receivable from counterparties	1,201,748	5,464,103
Forward foreign currency contracts	6,830,282	1,334,924
Total receivables	385,229,905	448,260,968
OTHER ASSETS	6,139,315	5,615,085
CASH	10,914,508	6,358,741
Total assets	49,707,193,314	44,294,360,011
LIABILITIES AND NET ASSETS		
LIABILITIES		
Liability to return collateral held for securities on loan	2,470,083,858	2,596,301,862
Securities sold, not yet purchased	1,136,111,463	1,276,447,806
Due to broker for securities purchased	203,343,286	161,878,769
Accounts payable and accrued expenses	18,968,896	22,009,594
Swaps payable to counterparties	18,761,945	1,299,734
Forward foreign currency contracts	6,820,071	1,330,526
Total liabilities	3,854,089,519	4,059,268,291
	ф. AE 050 100 705	
NET ASSETS AVAILABLE FOR BENEFITS	\$ 45,853,103,795	\$ 40,235,091,720

See accompanying notes to financial statements.

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS YEARS ENDED DECEMBER 31, 2019 AND 2018

		<u>2019</u>		2018
ADDITIONS				
Investment income				
Interest, dividends and other				
investment income	\$	852,064,925	\$	861,605,465
Net appreciation (depreciation) in fair value				
of investments		5,999,995,739		(1,331,417,665)
Net appreciation (depreciation) in fair value				
of collateral held for securities on loan		29,572		(14,337,379)
		6,852,090,236		(484,149,579)
Less investment expenses		(276,540,786)		(235,735,800)
Investment income (loss) - net		6,575,549,450		(719,885,379)
Employer contributions		2,064,146,359		1,929,463,444
Employer withdrawal liability income		9,970,853		22,574,948
Other income		1,185,517		1,000,875
Total additions	_	8,650,852,179	_	1,233,153,888
DEDUCTIONS				
Pension benefits		2,900,499,455		2,833,944,163
Administrative expenses		108,826,523		108,215,341
Income tax expense		23,514,126		7,516,954
Total deductions		3,032,840,104	_	2,949,676,458
NET CHANGE		5,618,012,075		(1,716,522,570)
NET ASSETS AVAILABLE FOR BENEFITS				
Beginning of year		40,235,091,720	_	41,951,614,290
End of year	\$	45,853,103,795	\$	40,235,091,720

NOTES TO FINANCIAL STATEMENTS DECEMBER 31, 2019 AND 2018

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Method of Accounting - The accompanying financial statements are prepared using the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America.

Investment Valuation, Transactions and Income Recognition -

General - Investments are carried at fair value, which is determined, presented and disclosed in accordance with Financial Accounting Standards Board Accounting Standards Codification (FASB ASC) 820, Fair Value Measurements and Disclosures. Under FASB ASC 820, fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (i.e., the "exit price") in an orderly transaction between market participants at the measurement date.

FASB ASC 820 establishes a fair value hierarchy for inputs used in measuring fair value that maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that the most observable inputs be used when available. Observable inputs are those that market participants would use in pricing the asset or liability based on market data obtained from sources independent of the Plan. Unobservable inputs reflect the Plan's assumptions about inputs that market participants would use in pricing the investments developed based on the best information available in the circumstances. The fair value hierarchy is categorized into three levels, based on the inputs, as follows:

Level 1 - Valuations based on quoted prices in active markets for identical assets or liabilities that the Plan has the ability to access.

Level 2 - Valuations based on quoted prices in markets that are not active, quoted prices for similar investments in active markets or model-based valuations for which all significant assumptions are observable and can be corroborated by observable market data.

Level 3 - Valuations based on unobservable inputs that are supported by little or no market activity and are significant to the overall fair value measurement. Values are determined using proprietary pricing

models, discounted cash flow models that include the investment entities' own judgments and estimations, or some other pricing method using unobservable inputs.

Inputs and Valuation Methods - In determining fair value, FASB ASC 820 allows various valuation approaches. The specific methods used for each of the Plan's investment classes are presented below.

103-12 investment entities: 103-12 investment entities are valued based on the net asset values and have been determined based on the unit values of the funds, which are determined by dividing the funds' net assets at fair value by the units outstanding at the valuation date. The net asset value is being used as a practical expedient to estimate fair value.

Cash and cash equivalents: The value of temporary cash held in short-term investment funds is based on quoted prices for similar assets in active markets (Level 1). Temporary cash held in banks is valued at cost, which approximates fair value (Level 2).

Common/collective trust funds: Common/collective trust funds hold investments in domestic and foreign equity securities, debt securities, and units in other affiliated and unaffiliated commingled trusts. The underlying assets may be valued based on quoted market prices, independent pricing services or by dealers making a market for certain securities. The unit values of the common/collective trust funds are determined by dividing the underlying net asset values (assets less liabilities) by the outstanding number of units. The net asset value is being used as a practical expedient to estimate fair value.

Corporate debt securities: The fair value of corporate debt securities is generally determined based on a model that uses inputs such as interest-rate yield curves, which are similar to the valued obligations in terms of issuer, maturity and seniority (Level 2).

Equity securities: The fair value of equity securities is generally based on quoted market prices in active markets (Level 1).

Futures contracts and options: Futures contracts and options that are publicly traded in active markets are valued at closing prices as of the last business day of the year (Level 1). Other futures contracts and options are valued at their fair value, as determined in good faith in accordance with the procedures adopted by the investment manager. Such procedures include obtaining quotes from pricing agents and utilizing pricing models based on available market data (Level 2).

Insurance company contracts: The insurance company contracts consist of investments of various types, including U.S. Government and Government Agency obligations, corporate debt securities, cash and cash equivalents, real estate, pooled separate accounts, mortgages and unallocated insurance contracts. The insurance company contract investments in corporate debt securities and U.S. Government and Government Agency obligations are valued as described in the sections of this footnote entitled Corporate debt securities and U.S. Government and Government Agency obligations.

Limited partnerships (private equity) and other private equity: Limited partnerships and other private equity funds are valued using net asset value, which approximates fair value. Net asset value of these funds is based on the underlying assets' fair values, which represent the assets less liabilities divided by the total shares or units outstanding. The net asset value is being used as a practical expedient to estimate fair value. The Plan has an investment in Home Partners of America, Inc. The fair value of this investment is based on the estimated fair values of the residential real estate properties owned using market-level data to estimate the increase or decrease in the value of the properties (Level 3).

Mutual fund: The fair value of the mutual fund is generally based on quoted prices in active markets (Level 1).

Pooled separate accounts (insurance company contracts): The investments in the Prudential Temporary Investment Account, Union Mortgage Account, PRISA, PRISA II, PRIVEST and PREDS are valued based on the net asset value of the underlying assets and liabilities of the accounts. Net asset value is being used as a practical expedient to estimate fair value.

Pooled separate account (other): The investment in pooled separate account (other) is valued based on the net asset value of the underlying assets and liabilities of the accounts. Net asset value is being used as a practical expedient to estimate fair value.

Mortgages (insurance company contracts): The Plan's units in the Prudential Mortgage Investment Separate Account (MORISA) are valued based on the net asset value of the underlying assets and liabilities of MORISA. Net asset value is being used as a practical expedient to estimate fair value.

Real estate (insurance company contracts): Investments in the Western Conference of Teamsters Separate Account (WCOT) are valued at the estimated fair value based upon property appraisals prepared by independent real estate appraisers. The investment debt on acquired real estate is reported at estimated fair value, which is determined using the discounted cash flow method (Level 3).

Real estate (other): Investments in real estate accounts are valued at estimated fair value based on appraisal reports prepared by independent real estate appraisers and/or the account's investment manager (Level 3).

Swap agreements: Swap agreements are recorded on the contract date. Amounts payable or receivable under the swap agreements are included on a net basis as a receivable from or payable to the swap counterparty on the statements of net assets available for benefits. Because no market quotations are readily available, swap agreements are valued at estimated fair value, as determined by the investment manager, utilizing pricing models based on available market data (Level 2).

Unallocated insurance contracts: Investments in the Prudential Fixed-Dollar Account are stated at the principal amount invested plus income earned (Level 2).

U.S. Government and Government Agency obligations: The fair value of U.S. Government and Government Agency obligations is generally based on quoted market prices in active markets (Level 1). When quoted prices are not available, valuation is determined using a market-based model in which valuation consideration is given to yield or price of comparable securities, coupon rate, maturity, credit quality and dealer-provided prices (Level 2).

Collateral held for securities on loan: Cash collateral for securities on loan with the custodial bank has been reinvested in various types of debt securities for which values are determined using a model-based approach. Cash collateral for securities on loan through Prudential have been reinvested in Prudential's PGIM Short-Term Bond Fund (Level 2).

Valuation Methods, Consistency - The valuation techniques used in the accompanying financial statements have been consistently applied.

Transactions and Income Recognition - Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation (depreciation) includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Contributions Receivable - Employer contributions due and not paid prior to year-end are recorded as employer contributions receivable. Allowance for uncollectible accounts is considered unnecessary and is not provided. Contributions due as a result of payroll audits have been recorded net of an allowance equal to the amount due because collectability is uncertain. Therefore, delinquent contributions are recorded when received.

Withdrawal Contributions Income and Receivable - Withdrawal contributions income is recognized when the withdrawal liability amount has been assessed. An allowance for uncollectible accounts is deemed necessary because collectability is uncertain due to the poor financial condition of some withdrawing employers. The allowance for uncollectible accounts as of December 31, 2019 and 2018, totaled approximately \$56.5 million and \$56.4 million, respectively.

Actuarial Present Value of Accumulated Plan Benefits - Accumulated Plan benefits are those future periodic payments, including lump-sum distributions, that are attributable under the Plan's provisions to the service that participants have rendered. Accumulated Plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of participants who have died, and (c) present active participants or their beneficiaries.

Equipment and Other Fixed Assets - The Plan's computer equipment and other fixed assets are recorded at cost. Furniture and computer equipment are depreciated using the straight-line method. Internally developed software is amortized using the straight-line method. Enhancements to internally developed software that result in additional functionality are capitalized.

Depreciation and amortization is calculated using the following estimated useful lives:

Furniture 7 years
Computer equipment 3 years
Internally developed software 10 years

Depreciation and amortization expense for the years ended December 31, 2019 and 2018, totaled \$762,167 and \$1,794,416, respectively.

Estimates - The preparation of financial statements in conformity with generally accepted accounting principles requires management to make estimates and assumptions that affect certain reported amounts and disclosures in the financial statements. Actual results could differ from those estimates.

Risks and Uncertainties - The actuarial present value of accumulated Plan benefits is calculated based on certain assumptions pertaining to interest rates, participant demographics and other assumptions, all of which are subject to change. Due to the inherent uncertainty of the assumption process, it is at least reasonably possible that changes in these assumptions in the near term would be material to the disclosure to the financial statements of the actuarial present value of accumulated Plan benefits.

The Plan invests in various investment securities, including private equity, infrastructure, real estate and other real assets. Such investments are exposed to various risks, such as interest rate, market, liquidity, credit and fluctuations in commodities prices, as follows:

- Interest rate risk arises when the changes in interest rates affect future cash flows or the fair value of financial instruments.
- Market risk is the risk that the fair value of future cash flows of the underlying investments will fluctuate because of the exchanges in market prices.
- Liquidity risk is the risk that the investments may not be able to generate sufficient cash resources to settle their obligations as they come due.
- Credit risk is the potential loss to the investment securities if counterparties fail to perform pursuant to the terms of their obligations.

Due to the level of risk associated with certain investments and the level of uncertainty with respect to changes in the value of investments, it is at least reasonably possible that changes in risks in the near term would materially affect the amounts reported in the statements of net assets available for benefits and the statements of changes in net assets available for benefits.

NOTE 2. DESCRIPTION OF THE PLAN

The following description of the Western Conference of Teamsters Pension Plan (the Plan) is provided for general information purposes only. Participants should refer to the Summary Plan Description for complete information.

General - The Plan was established pursuant to the Western Conference of Teamsters Pension Agreement and Declaration of Trust dated April 26, 1955, to provide and maintain retirement, death and termination benefits for employees in collective bargaining units represented by local unions affiliated with the Western Conference of Teamsters. The Plan defines the retirement, death and termination benefits to be provided; the conditions of eligibility for those benefits; the terms of payment; and other necessary or appropriate items. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Board of Trustees - The Plan is administered by a Board of Trustees (the Trustees) composed of 13 union trustees and 13 employer trustees. The Trustees are selected from the various geographic areas and industries served by the Plan.

NOTE 2. DESCRIPTION OF THE PLAN (CONT'D)

Plan Administration - The Trustees have engaged a third-party administrator to perform administrative and managerial functions for the Plan and to implement the policies of the Trustees. The Trustees have also contracted with the third-party administrator for services relating to the testing of contributing employers' records. The purpose of the testing is to determine that the proper amount of contributions has been remitted to the Plan. The fees for these services are included in the Administrative Offices expense.

Insurance Company - The Plan is party to two group annuity contracts with Prudential Insurance Company of America (Prudential): one is a participating annuity contract (GA-8216); the other is an investment-only contract (GA-8217) (see Note 12). Benefit payments and administrative services are provided under both contracts.

Vesting - Participants become vested when they have completed (1) five years of service if at least one year of service was after 1990, or (2) ten years of service if all years of service were before 1991. A participant earns a year of service when they work 500 covered hours in a Plan year. Special vesting rules apply to participants working as seasonal employees in the food processing industry, participants over the age of 52 who enter the plan as part of a new group, active participants over the age of 65 and participants working in non-covered employment at a contributing employer. Benefits earned by a non-vested participant may be permanently forfeited under certain circumstances.

Retirement Benefits - The Plan's normal retirement benefits are determined using a two-step defined benefit formula.

The first formula is the five-year-average benefit formula. This formula is used to determine an eligible participant's retirement benefits for service before 1987. Under this formula, monthly retirement benefits are based on the length of a participant's service and the rate of employer contributions payable for the participant's last five years of service. Although service after 1986 is not recognized for this formula, employer contribution rates payable on behalf of active participants through the end of 1991 are recognized in determining retirement benefits.

The second formula is the contribution-account benefit formula. This formula is used to determine an eligible participant's retirement benefits for contributory service after 1986 and, if the participant is first covered by the Plan after 1986, for non-contributory service when applicable. Under this formula, monthly retirement benefits are based on a percentage of total employer contributions payable for all of the participant's non-forfeited service after 1986.

NOTE 2. DESCRIPTION OF THE PLAN (CONT'D)

Beginning in 2009, the benefit accrual rates were reduced to 1.20% for all participants, regardless of years of service. In January 2020, the Trustees adopted a benefit accrual rate increase from 1.20% to 1.50% for the year 2020 only. In 2021, the benefit accrual rate will revert back to 1.20%.

Early Retirement Benefits - The three conditions for early retirement benefits eligibility are that a participant:

- is a vested participant,
- has reached the earliest retirement date, and
- has retired from employment.

The Plan allows certain eligible participants to retire early and receive a retirement benefit equal to 100% of the normal retirement benefit. The subsidized early retirement benefits provided under the Plan are subject to payment of increased contribution surcharges under the Program for Enhanced Early Retirement (PEER).

Disability Retirement Benefits - To be eligible for disability retirement benefits, a participant must:

- be vested or an age pensioner,
- meet the recent coverage requirement,
- be receiving disability insurance benefits under the Federal Social Security Act,
- be under age 65 when meeting the first three conditions, and
- remain continuously disabled from the disability onset date to the date of meeting the first three conditions.

Participants eligible for disability retirement benefits receive a benefit in the amount of the early retirement benefit, if eligible, but no less than 85% of their normal retirement benefit.

Other Benefits - Surviving spouses and children are entitled to monthly survivor benefits under certain conditions. Also, beneficiaries of retired and non-retired participants are entitled to death benefits under certain conditions, as determined under the Plan.

NOTE 3. PRIORITIES UPON TERMINATION

It is the intent of the Trustees to continue the Plan in full force and effect; however, the right to discontinue the Plan is reserved to the Trustees. Termination shall not permit any part of the Plan assets to be used for, or diverted to, purposes other than the exclusive benefit of the pensioners, beneficiaries and participants,

NOTE 3. PRIORITIES UPON TERMINATION (CONT'D)

including the payment of reasonable operating expenses. In the event of termination, the net assets of the Plan will be allocated to pay benefits in priorities as prescribed by ERISA and its related regulations. Whether or not a particular participant will receive full benefits should the Plan terminate at some future time will depend on the sufficiency of the Plan's net assets at that time and the priority of those benefits.

Certain benefits under the Plan are guaranteed by Prudential (see Note 12). In addition, certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation (PBGC) if the Plan terminates. Generally, the PBGC guarantees most vested normal-age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. The PBGC does not guarantee all types of benefits, and the amount of any individual participant's benefit protection is subject to certain limitations, particularly with respect to benefit increases as a result of Plan amendments in effect for less than five years. Some benefits may be fully or partially provided, while other benefits may not be provided at all.

NOTE 4. TAX STATUS

The Plan obtained its latest determination letter, dated June 30, 2015, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements under Section 401(a) of the Internal Revenue Code and was, therefore, exempt from federal income taxes under the provisions of Section 501(a). The Plan has been amended since receiving the determination letter. However, the Trustees and the Plan's counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the Internal Revenue Code. Therefore, no provision for income taxes has been included in the Plan's financial statements, except as noted below as it relates to unrelated business taxable income and alternative minimum tax.

Accounting principles generally accepted in the United States of America require management to evaluate the tax positions taken by the Plan and to recognize a tax liability if the Plan has taken an uncertain position that, more likely than not, would not be sustained upon examination by the Internal Revenue Service. Management has analyzed the tax positions taken by the Plan and has concluded that, as of December 31, 2019, there are no uncertain positions taken, or expected to be taken, that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by the taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan believes it is no longer subject to income tax examinations for the fiscal years prior to 2016.

The Plan is invested in certain investment funds that generate unrelated business taxable income (UBTI) and alternative minimum tax (AMT). The Plan is required to file an annual tax return with the Internal Revenue Service and the applicable states and to pay federal and state income tax on the UBTI/AMT. For

NOTE 4. TAX STATUS (CONT'D)

the years ended December 31, 2019 and 2018, the federal AMT and state UBTI taxes paid, including penalties and interest, totaled \$23,514,126 and \$7,516,954, for the tax years relating to 2018 and 2017, respectively.

As a result of the Tax Cuts and Jobs Act of 2017 (TCJA) signed into law in December 2017 and related proposed regulations issued in May 2020, certain provisions related to UBTI were amended and impact how the Plan calculates its federal tax liability for tax years beginning on and after January 1, 2018.

For tax years prior to 2018, the Plan had the ability to aggregate all of its UBTI-generating income and deductions and report the net UBTI on its federal tax return. TCJA and related IRS-proposed regulations require the Plan to compute UBTI separately for each unrelated trade or business activity. Under the IRS-proposed regulations, certain investment activities and partnership interests are permitted to be aggregated as one separate business activity. Investment activities that do not meet the IRS *de minimis* or control tests are aggregated by industry sector based on their respective NAICS 2-digit code.

The IRS-proposed regulations provide the new ordering rule for plans with both pre-2018 and post-2017 Net Operating Losses (NOLs). For each unrelated trade or business activity, the Plan can apply its pre-2018 NOLs from total UBTI before deducting any post-2017 NOLs from the UBTI generated by that same unrelated trade or business activity.

The Plan had approximately \$104.2 million in UBTI loss carryforwards for tax years prior to 2017. As discussed above, the Plan must calculate its UBTI based on the separate trades or businesses that generate the UBTI instead of aggregating all UBTI activities. For 2018, approximately \$29.4 million of the \$104.2 million in UBTI loss carryforwards was used to reduce 2018 taxable income. Certain investment funds generated additional NOLs totaling approximately \$24.0 million; however, these NOLs may only be used to offset future income associated with those funds that generated the NOLs. UBTI loss carryforwards generally can be carried forward up to 20 years. A deferred tax asset relating to the accumulated loss carryforward of approximately \$36.5 million has been recorded, less a 100% valuation allowance. The valuation allowance is based on all available evidence that the deferred tax asset will not be realized due to the uncertain nature of the UBTI being generated on an annual basis. As of the date of this report, the potential tax expense for 2019 is unknown because the investment entities that may generate UBTI/AMT have not yet reported their results for 2019.

NOTE 5. FUNDING POLICY

The Trust Agreement provides that the Trustees shall establish and adjust the levels of prospective Plan benefits so that the employer contributions received by the Plan will always meet the minimum funding standards of Section 302 of ERISA and Section 412 of the Internal Revenue Code of 1986. The Trustees have established a funding policy that specifies funding targets that may result in more rapid funding than prescribed by the minimum funding standards and that provides for benefit adjustments based on specified funding targets.

Employer contributions are determined from employment hours reported by participating employers and the contractual employer contribution rates in effect.

The Plan's actuary has advised that the minimum funding requirements of ERISA are being met as of January 1, 2019 and 2018.

NOTE 6. MAJOR EMPLOYER

During each of the years ended December 31, 2019 and 2018, approximately 45% and 44%, respectively, of contributions were received from one employer.

NOTE 7. ACTUARIAL INFORMATION

The actuarial present value of accumulated Plan benefits, as determined by the Plan's actuary as of December 31, 2018, is as follows:

Actuarial present value of		
accumulated Plan benefits	In Thousands	
Vested benefits		
Participants currently receiving payments	\$	25,888,473
Other participants		16,932,793
Total vested benefits	<u> </u>	42,821,266
Non-vested benefits		2,001,049
Total actuarial present value		
of accumulated Plan benefits	\$	44,822,315

NOTE 7. ACTUARIAL INFORMATION (CONT'D)

The actuarial present value of accumulated Plan benefits, as determined by the Plan's actuary as of December 31, 2018, is as follows:

	In Thousands	
Actuarial present value of accumulated Plan		
benefits at beginning of year	\$	43,770,547
Increase (decrease) during the year		
attributable to:		
Benefits accumulated		912,904
Actuarial (gain)/loss		28,631
Interest		2,962,614
Benefits paid		(2,833,944)
Change in actuarial assumptions		(18,437)
Net change		1,051,768
Actuarial present value of accumulated		
Plan benefits at end of year	\$	44,822,315

The computations of the actuarial present value of accumulated Plan benefits were made by the Plan's actuary as of January 1, 2019. Had the valuation been made as of December 31, 2018, there would be no material differences. No Plan amendments were adopted on January 1, 2019, that would impact the actuarial present value of accumulated Plan benefits.

NOTE 7. ACTUARIAL INFORMATION (CONT'D)

The method used in the valuation was the unit-credit actuarial cost method. The significant actuarial assumptions used are as follows:

Assumed rates of return on investments and the rates used to discount liabilities specially backed by dedicated asset investments. As of January 1, 2017, the Fixed Dollar Account and 82/84 Annuity Account are treated as nondedicated assets for purposes of the actuarial valuation.

Strategic Bond Account: 4.16% (2019); 4.05% (2018).

Assumed rates of return on remaining investments and the rates used to

discount remaining liabilities: 7.00%, net of investment expenses.

Expenses: \$111 million (2019); \$105 million (2018).

Rates of age retirements: Tables developed from Plan experience based on years of

service, eligibility for PEER and other factors.

Rates of employee terminations: Tables developed from Plan experience based on

separate rates for non-seasonal and seasonal employees.

Rates of mortality for retirements: Tables developed from the RP-2014 mortality tables for

men and women and adjustment factors modified to

reflect Plan experience.

Rates of mortality for disability retirements: Tables developed from Plan experience.

Survivor benefit cost: Family composition tables from the 15th Actuarial

Valuation published by the Railroad Retirement Board.

The above actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated Plan benefits. Pension benefits in excess of the present assets of the Plan are dependent on contributions received under collective bargaining agreements with employers and on income from investments.

Because information on the accumulated Plan benefits at December 31, 2019, and the changes therein for the year then ended are not included above, these financial statements do not purport to present a complete

NOTE 7. ACTUARIAL INFORMATION (CONT'D)

presentation of the financial status of the Plan as of December 31, 2019, and the changes in its financial status for the year then ended, but only present the net assets available for benefits and the changes therein as of and for the year ended December 31, 2019. The complete financial status is presented as of December 31, 2018.

NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY

Assets measured at fair value on a recurring basis, based on their fair value hierarchy at December 31, 2019, are as follows:

		Fair Value Measurements at Reporting Date Using:			
		Quoted Prices	Significant	Significant	
		in Active Markets	Other Observable	Unobservable	
	December 31,	for Identical Assets	Inputs	Inputs	
<u>Description</u>	<u>2019</u>	(Level 1)	(Level 2)	(Level 3)	
Assets in the fair value hierarchy					
Cash and cash equivalents	\$ 1,271,826,228	\$ 7,825,267	\$ 1,264,000,961	\$ -	
Collateral for securities on loan	2,345,925,474		2,345,925,474		
Corporate debt securities	2,478,490,972		2,478,490,972		
Equity securities	3,627,760,073	3,621,068,463	6,691,610	-	
Insurance company contracts					
Cash and cash equivalents	129,287,809	-	129,287,809	-	
Corporate debt securities	2,896,027,215	-	2,896,027,215	-	
Equity securities	951,910	-	951,910	-	
Real estate and mortgages	238,313,307	-	-	238,313,307	
Unallocated insurance contracts	85,684,280	-	85,684,280	-	
U.S. Government and					
Government Agency obligations	2,892,719,226	1,560,457,412	1,332,261,814	-	
Total insurance company contracts	6,242,983,747	1,560,457,412	4,444,213,028	238,313,307	
Mutual fund	688,404,511	688,404,511	-	-	
Other private equity	206,325,275	-	-	206,325,275	
Real estate	1,549,661,901	-	-	1,549,661,901	
U.S. Government and					
Government Agency obligations	797,364,145	485,076,536	312,287,609		
Total assets in the fair value hierarchy	19,208,742,326	\$ 6,362,832,189	\$ 10,851,609,654	\$ 1,994,300,483	
Investments measured at net asset value					
103-12 investment entities	3,101,455,173				
Common/collective trusts	15,949,841,656				
Insurance company contracts					
Pooled separate accounts	2,894,811,687				
Mortgages	11,683,642				
Limited partnerships	6,271,108,336				
Other private equity	1,809,558,283				
Pooled separate account	57,708,483				
Total investments measured at net asset value	30,096,167,260				
Total investments at fair value	\$ 49,304,909,586				

NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY (CONT'D)

Assets measured at fair value on a recurring basis, based on their fair value hierarchy at December 31, 2018, are as follows:

		Fair Value Measurements at Reporting Date Using:			
		Quoted Prices	Significant	Significant	
		in Active Markets	Other Observable	Unobservable	
	December 31,	for Identical Assets	Inputs	Inputs	
Description	2018	(Level 1)	(Level 2)	(Level 3)	
Assets in the fair value hierarchy		·			
Cash and cash equivalents	\$ 1,363,353,784	\$ 1,164,152	\$ 1,362,189,632	\$ -	
Collateral for securities on loan	2,472,113,906	- 1/101/102	2,472,113,906	-	
Corporate debt securities	2,782,400,972	-	2,782,400,972	-	
Equity securities	4,502,420,492	4,490,296,829	12,123,663	-	
Insurance company contracts	1,002,120,172	1,170,270,027	12,120,000		
Cash and cash equivalents	41,121,625	_	41,121,625	_	
Corporate debt securities	2,931,776,008	_	2,931,776,008	_	
Equity securities	917,214	_	917,214	_	
Real estate and mortgages	595,497,407	_	-	595,497,407	
Unallocated insurance contracts	89,772,610	_	89,772,610	-	
U.S. Government and	07,172,010		07,172,010		
Government Agency obligations	2,691,995,607	1,390,304,345	1,301,691,262	-	
Total insurance company contracts	6,351,080,471	1,390,304,345	4,365,278,719	595,497,407	
Mutual fund	637,109,230	637,109,230	-	-	
Other private equity	209,398,502	-		209,398,502	
Real estate	1,489,225,656			1,489,225,656	
U.S. Government and					
Government Agency obligations	618,272,151	289,093,807	329,178,344	-	
Total assets in the fair value hierarchy	20,425,375,164	\$ 6,807,968,363	\$ 11,323,285,236	\$ 2,294,121,565	
Investments measured at net asset value					
103-12 investment entities	2,133,969,912				
Common/collective trusts	11,650,223,360				
Insurance company contracts	11,030,223,300				
Pooled separate accounts	2,964,225,580				
Mortgages	23,985,994				
Limited partnerships	5,082,749,724				
Other private equity	1,498,113,348				
Pooled separate account	55,482,135				
Total investments measured at net asset value	23,408,750,053				
Total investments at fair value	\$ 43,834,125,217				

NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY (CONT'D)

A reconciliation of the activity from the beginning to the end of year for assets measured at fair value on a recurring basis using significant unobservable inputs (Level 3) at December 31, 2019 and 2018, follows. The amount of total gains or losses for the year included in the changes in net assets available for benefits attributable to the unrealized gains or losses of assets still held at year-end is also included.

Fair Value Measurements Using Significant Unobservable Inputs (Level 3):

December 31, 2019		rance Company Contracts Real Estate		Real Estate	(Other Private Equity		T otal
Poginning halanco	\$	EOE 407 407	\$	1,489,225,656	¢		¢	2,294,121,565
Beginning balance Total realized/unrealized gains or losses	>	595,497,407	\$	1,489,225,050	\$	209,398,502	\$	2,294,121,505
included in changes in net assets		(14,040,463)		821,401		(3,073,227)		(16,292,289)
Purchases		-		98,200,000		-		98,200,000
Sales, withdrawals and distributions		(349,450,000)		(116,000,000)		-		(465,450,000)
Investment income (net of expenses)		6,306,363		77,414,844		-		83,721,207
Transfers in/out		-		-		-		-
Ending balance	\$	238,313,307	\$	1,549,661,901	\$	206,325,275	\$	1,994,300,483
The amount of total gains or losses for the period included in changes in net assets attributable to the change in unrealized gains or losses relating to assets still held								
at the reporting date	\$	(1,841,626)	\$	(899,529)	\$	(3,073,227)	\$	(5,814,382)
December 31, 2018		rance Company Contracts Real Estate		Real Estate	(Other Private <u>Equity</u>		<u>T otal</u>
Beginning balance Total realized/unrealized gains or losses	\$	851,193,226	\$	1,385,239,056	\$	-	\$	2,236,432,282
included in changes in net assets		32,556,457		48,367,445		23,471,650		104,395,552
Purchases		-		54,000,000		52,075,000		106,075,000
Sales, withdrawals and distributions		(307,600,000)		(73,600,000)		-		(381,200,000)
Investment income (net of expenses)		10 247 724		75,219,155				94,566,879
		19,347,724		10,217,100				, 1,000,017
Transfers in/out		19,347,724		-		133,851,852 *		133,851,852
Transfers in/out Ending balance	\$	595,497,407	\$	1,489,225,656	\$	133,851,852 * 209,398,502	\$	
	\$		\$	- -	\$		\$	133,851,852

During 2018, the Plan transferred the Home Partners of America, Inc. investment to Level 3 based upon updated information that the investment was not reported at net asset value.

NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY (CONT'D)

For fair value measurements categorized within Level 3 of the fair value hierarchy, the following table presents quantitative information about the significant unobservable inputs used. This table does not include investments valued at net asset value or its equivalent; refer to Note 11 for the required disclosures for the investments valued at net asset value or its equivalent.

Instrument	De	Fair Value at cember 31, 2019	Principal Valuation <u>Technique</u>	Unobservable Inputs	Range of Significant Input Values
Real estate	\$	1,787,975,208	Appraisals and Discounted Cash Flows	Discount Rates Capitalization Rates Expense Growth Rates	5.00%-9.75% 3.75%-8.50% 3.00%
Other private equity	\$	206,325,275	Estimated Market	Home Value Index - State Level	1.20%-5.10%
Instrument	De	Fair Value at cember 31, 2018	Principal Valuation <u>Technique</u>	Unobservable Inputs	Range of Significant Input Values
Real estate	\$	2,084,723,063	Appraisals and Discounted Cash Flows	Discount Rates Capitalization Rates Expense Growth Rates	5.50%-9.25% 4.75%-8.25% 3.00%
Other private equity	\$	209,398,502	Estimated Market	Home Value Index - State Level	5.10%-11.86%

NOTE 9. FINANCIAL INSTRUMENTS

As part of the total investment strategy, and to meet the primary objectives established by the Trustees, several of the Plan's investment managers utilize derivative financial instruments. Risks associated with derivatives vary widely, but generally may be categorized as market risk, credit risk and interest rate risk. Market risk is defined as that risk associated with fluctuations in market price. Credit risk is defined as that risk associated with an entity not paying. Interest rate risk is defined as risk associated with changes in general interest rates or yield curves that could adversely affect the fair value of an investment.

Some of the Plan's investment managers enter into options, warrants and rights, futures, swaps and forward currency exchange contracts. The Plan uses futures, options and swaps for hedging purposes and not on a speculative basis, but the use of these instruments would be considered trading securities for purposes of reporting. The Plan uses futures, swaps and forwards for bona-fide hedging purposes and to manage duration, yield curve, convexity, spread risk and credit risk with portfolios.

In addition, investment managers utilize currency forward transactions to protect or partially protect against fluctuations in exchange rates between countries when purchasing non-dollar issues for the portfolio. These instruments are helpful in eliminating volatility that may be experienced by the portfolio due to changes in exchange rates. By purchasing or selling the proper amount of these instruments, the investment manager is able to capture the underlying value of the foreign security without taking on the additional risk of currency.

An option is a contract that grants the right, but not the obligation, to exercise a specific purchase or sales transaction at a stated exercise price. Warrants and rights are investment instruments similar to options. A futures contract is a standardized agreement between two parties to buy and sell an asset at a set price on a future date. The Plan enters into financial futures contracts solely for the purpose of hedging its existing portfolio securities, or securities the Plan intends to purchase, against fluctuations in fair value caused by changes in prevailing interest rates or as substitutes for cash securities permitted under the relative account guidelines. Upon entering into a financial futures contract, the Plan is required to pledge to the broker an amount in cash, United States government securities or other assets equal to a certain percentage of the contract amounts (initial margin deposit).

Subsequent payments, known as "variation margin," are made or received by the Plan each day, depending on the daily fluctuations in the fair value of the underlying security. The Plan recognizes an unrealized gain or loss equal to the daily variation margin. Should market conditions move unexpectedly, the Plan may not achieve the anticipated benefits of the financial futures contracts and may realize a loss. When the contract is closed, the Plan recognizes a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

The use of futures transactions involves the risk of imperfect correlation in movements in the price of futures contracts, interest rates, and the underlying hedged assets. The variation margin receivable/payable is included in accrued investment income on the statements of net assets available for benefits.

Credit default swaps (CDS) entered into by the Plan typically represent the exchange by a counterparty with the Plan of a commitment to provide credit protection for a commitment to receive interest at a fixed rate based on the potential risk of default of the relevant underlying issuer. Receiving credit protection from a counterparty tends to decrease the Plan's exposure to the underlying instrument held by the Plan. Such contracts may have a term of one to seven years, but typically require periodic interim settlement in cash. Credit default swaps are marked to market daily based on prices obtained from independent broker/dealers,

and changes in value, as well as the accrual of the periodic coupon income, are recorded as unrealized appreciation or depreciation. Gains and losses on CDS agreements are realized upon termination of the swap contract and the periodic payments.

The Plan has entered into interest rate swap agreements. Through such transactions, the parties agree to pay, on specific dates, either a fixed or floating rate of interest on the contract amount. Risks in these transactions involve both the risk of counterparty nonperformance under the terms of the contract and the risk associated with changes in the market value of the swaps.

The Plan has entered into inflations swaps. Such contracts are used to transfer inflation risk from one party to another through an exchange of fixed cash flows. Inflation swaps are used to mitigate the risk of inflation and to use price fluctuations to the Plan's advantage.

The Plan has entered into zero coupon swaps. Through such transactions, there is an exchange of cash flows in which the stream of floating interest-rate payments is made periodically, but where the stream of fixed-rate payments is made as one lump-sum payment at the time the swap reaches maturity. The party to the floating payments is exposed to a level of default risk, and party to the fixed-rate payment is exposed to greater credit risk since the contract is being settled at a future date.

The Plan has also entered into foreign currency forward contracts to protect its investments in foreign securities from price declines caused by changes in currency exchange rates. A foreign currency forward contract is a commitment to purchase or sell a foreign currency on a future date at a negotiated forward rate. The gain or loss arising from the difference between the value of the original contracts and the value upon closing such contracts is included in net realized gain or loss on foreign currency transactions. Fluctuations in the value of open foreign currency forward contracts are recorded as unrealized gains and losses.

The Plan may sell a security it does not own in anticipation of a decline in the fair value of that security. When the Plan sells a security short, it must borrow the security sold short and deliver it to the broker-dealer through which the short sale was made. A gain, limited to the price at which the Plan sold the security short, or a loss, unlimited in size, will be recognized upon termination of the short sale.

Total open contracts and unrealized gain (loss) by category at December 31, 2019, consisted of the following:

			Notional/		11P 1
Туре	Position		Contractual Amount		Unrealized Gain (Loss)
	1 03/11011	_			(333)
Futures	1	ф	1 000 001 171	Φ.	(15.007.004)
U.S. Treasury Bond Futures	Long Short	\$	1,838,891,171	\$	(15,007,904)
U.S. Treasury Bond Futures Euro Dollar Futures			(118,786,448)		2,700,223 341,121
	Short	φ.	(59,722,490)	<u></u>	
Total futures		\$	1,660,382,233	\$	(11,966,560)
Swaps					
Credit Default Swaps	Long	\$	27,975,000	\$	(686,571)
Credit Default Swaps	Short		(27,975,000)		-
Interest Rate Swaps	Long		1,274,641,400		(16,892,699)
Interest Rate Swaps	Short		(1,274,641,400)		-
Inflation Swaps	Long		9,472,000		(1,583)
Inflation Swaps	Short		(9,472,000)		
Zero Coupon Swaps	Long		10,650,000		20,656
Zero Coupon Swaps	Short		(10,650,000)		-
Total swaps		\$	-	\$	(17,560,197)
Options					
Euro Future Call Options	Long	\$	1,163,225	\$	132,949
Euro Future Call Options	Short		(1,164,713)		(99,845)
Euro Future Put Options	Short		(28,900,400)		86,825
Interest Rate Swap Call Options	Long		95,310,000		473,714
Interest Rate Swap Call Options	Short		(17,660,000)		(586,246)
Interest Rate Swap Put Options	Long		99,980,000		(506,069)
Interest Rate Swap Put Options	Short		(295,300,000)		1,087,171
Equity Call Options	Short	_	(13,919)		10,852
Total options		\$	(146,585,807)	\$	599,351
Warrants					
	Long	¢	16 104 056	\$	2 202 0/1
Equity Warrants	Long	\$	16,104,056	Φ	3,283,841
Forward contracts foreign currency					
Pay YEN/Rec USD				\$	10,211
Total forward contracts foreign currency				\$	10,211

Total open contracts and unrealized gain (loss) by category at December 31, 2018, consisted of the following:

Time	Desilie	Notional/ Contractual ition Amount		Unrealized Gain (Loss)		
<u>Type</u>	Position	_	Amount		Jaili (LUSS)	
Futures						
U.S. Treasury Bond Futures	Long	\$	2,915,430,142	\$	49,078,334	
U.S. Treasury Bond Futures	Short		(420,956,288)		(8,175,415)	
Euro Dollar Futures	Long		18,613,768		69,007	
Euro Dollar Futures	Short		(18,306,840)		(153,821)	
Total futures		\$	2,494,780,782	\$	40,818,105	
Swaps						
Credit Default Swaps	Long	\$	10,915,000	\$	218,937	
Credit Default Swaps	Short		(10,915,000)		-	
Interest Rate Swaps	Long		837,643,000		3,945,432	
Interest Rate Swaps	Short		(837,643,000)		-	
Total swaps		\$	-	\$	4,164,369	
Options						
Euro Future Call Options	Long	\$	4,044,675	\$	24,196	
Euro Future Call Options	Short		(3,863,625)		(49,179)	
U.S. Treasury Bond Future Call Options	Short		(122,000)		(2,202)	
U.S. Treasury Bond Future Put Options	Short		(180,000)		1,619	
Interest Rate Swap Call Options	Long		267,956,000		2,467,658	
Interest Rate Swap Call Options	Short		(300,770,000)		(861,950)	
Interest Rate Swap Put Options	Long		117,096,000		(585,518)	
Interest Rate Swap Put Options	Short		(181,484,000)		686,995	
Equity Call Options	Long		16,567,500		(154,873)	
Equity Call Options	Short		(4,469,750)		181,902	
Total options		\$	(85,225,200)	\$	1,708,648	
Warrants						
Equity Warrants	Long	\$	12,655,388	\$	(4,446,461)	
Forward contracts foreign currency						
Pay GBP/Rec USD				\$	4,398	
Total forward contracts foreign currency				\$	4,398	

The accompanying financial statements reflect these unrealized gains and losses, not the gross value or notional amount of the underlying securities. At December 31, 2019 and 2018, approximately \$16,000,000 and \$126,900,000, respectively, had been pledged against the futures contracts to cover the initial margin and collateral requirements.

NOTE 10. SECURITIES LENDING

The Trustees authorized the Plan to enter into securities lending agreements with a custodial bank and Prudential (the Lending Agents) to lend securities to third parties. The Lending Agents must obtain collateral from the borrowers in the form of cash or securities issued or guaranteed by the United States Government or its agencies equal to at least 102% (105% for foreign loans) of the market value of the loaned securities plus accrued income. The market value of the collateral is marked to market daily. Except as noted below, if the market value of the collateral is less than the minimum percentage (100%), the Lending Agents require that additional collateral be delivered the following day to meet the required percentage of the market value of the loaned securities, plus accrued interest. During the time the securities are on loan, the Plan will continue to receive the interest and dividends, or amounts equivalent thereto, on the loaned securities. The right to terminate the loan is given to both the lenders and the borrowers, subject to appropriate notice. Upon termination of the loan, the borrowers will return to the lenders securities identical to the loaned securities and the collateral held by lenders will be returned to the borrowers.

The fair value of the securities on loan is as follows:

	December 31,						
		<u>2019</u>		<u>2018</u>			
Securities on loan, at fair value							
Custodial bank	\$	367,062,602	\$	534,020,725			
Prudential		2,042,224,428		2,027,695,010			
Total securities on loan	\$	2,409,287,030	\$	2,561,715,735			

The Lending Agents are authorized to invest and reinvest any and all cash collateral. Cash collateral may be invested or reinvested in accordance with the investment guidelines set forth in the securities lending agreements. Prudential invested a portion of the cash collateral in the Prudential's PGIM Core Short-Term Bond Fund (Prudential Bond Account), an approved vehicle for reinvested cash collateral. The custodial bank reinvested the cash collateral in a pool of approved securities.

NOTE 10. SECURITIES LENDING (CONT'D)

The liability to return securities lending collateral, unrealized gains (losses) and fair value of collateral are as follows:

As of December 31, 2019	Li	Liability to Return Collateral		realized Gains (Losses)	Fair Value of Collateral		
Collateral for securities on loan							
Custodial bank	\$	375,037,672	\$	8,544	\$	375,046,216	
Prudential Bond Account		2,095,046,186		(124,166,928)		1,970,879,258	
Total	\$	2,470,083,858	\$ (124,158,384)		\$	2,345,925,474	
As of December 31, 2018	Li	ability to Return Collateral	Ur	realized Gains (Losses)		Fair Value of Collateral	
Collateral for securities on loan				(2222,			
Custodial bank	\$	545,967,853	\$	(21,028)	\$	545,946,825	
Prudential Bond Account		2,050,334,009		(124,166,928)		1,926,167,081	
Total	\$	2,596,301,862	\$	(124,187,956)	\$	2,472,113,906	
i otai	<u> </u>	2,070,001,002	<u> </u>	(121,107,700)	Ψ	2,172,110,	

As shown on the statements of changes in net assets available for benefits, the unrealized gains/(losses) on the reinvested collateral for the years ended December 31, 2019 and 2018, totaled \$29,572 and (\$14,337,379), respectively.

Although the Plan's securities lending activities are collateralized as described above, they involve both market and credit risk. In this context, market risk refers to the possibility that the borrowers of securities will be unable to collateralize their loan upon a sudden material change in the fair value of the loaned securities or collateral. Credit risk refers to the possibility that counterparties involved in the securities lending program may fail to perform in accordance with the terms of their contracts. To minimize risk, the Plan restricts counterparties to the highest quality firms. If a loan of securities is terminated and such securities are returned, the Plan could sustain realized losses on the collateral if it were necessary to liquidate collateral invested in the Prudential Bond Account.

The Plan earned securities lending income (net of fees) totaling approximately \$13,259,000 and \$15,829,000, respectively, for the years ended December 31, 2019 and 2018. These amounts are included in investment income on the statements of changes in net assets available for benefits.

NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE

The Plan utilizes net asset value (NAV) per share (or its equivalent), as a practical expedient, to measure fair value when the investment does not have a readily determinable fair value and the net asset value is calculated in a manner consistent with investment company accounting. The fair value of the following investments was measured using NAV (or its equivalent).

Investment T ype	Fair Va <u>Decem</u> 2019			Redemption Frequency (if currently eligible)	Redemption Notice Period		Commitment nber 31, 2018
103-12 investment entities 103-12 investment entities 103-12 investment entities Total 103-12 investment entities	\$ 605,208,216 844,889,926 1,651,357,031 3,101,455,173	\$ 489,989,307 696,105,309 947,875,296 2,133,969,912	{a} {a} {a}	Semi-monthly Bi-monthly Monthly	10 days 15 days None-5 days	\$ - - -	\$ - - -
Common/collective trust funds Common/collective trust funds Total common/collective trust funds	11,467,104,718 4,482,736,938 15,949,841,656	7,512,528,459 4,137,694,901 11,650,223,360	{b} {b}	Daily Weekly	None–30days 1–2 days		-
Limited partnerships Fixed income Fixed income	7,548,722 1,270,297,743	18,869,807 1,277,222,506	{c}	Daily Not permitted	None required N/A	- 784,175,000	- 834,300,000
Infrastructure Infrastructure	1,107,151,419 286,341,410	669,462,510 203,425,250	{d} {d}	Quarterly Not permitted	90 days N/A	- 587,100,000	334,600,000
Private equity Private equity Private equity Real assets Total limited partnerships	271,633,048 20,996,820 2,602,628,112 704,511,062 6,271,108,336	112,772,772 2,090,535,960 710,460,919 5,082,749,724	{e} {e} {e} {f}	Monthly Quarterly Not permitted Not permitted	15 days 90 days N/A N/A	- - 1,754,000,000 410,600,000	- - 1,591,600,000 472,500,000
Other private equity Fixed income Fixed income Fixed income Fixed income Fixed income	36,084,483 244,896,929 112,945,774 379,260,480	31,942,012 191,332,946 102,667,483 154,618,883	{g} {g} {g} {g}	Daily Daily Semi-annually Not permitted	None required 90 days 180 days N/A	- 18,000,000 - 173,100,000	58,000,000 - 148,900,000
Private equity Real estate Real estate Total other private equity	173,412,949 310,747,994 552,209,674 1,809,558,283	154,992,612 248,070,387 614,489,024 1,498,113,347	{h} {i} {i}	Not permitted Quarterly See {i}	N/A N/A See {i}	16,300,000 14,800,000 -	28,800,000 191,900,000 -
Pooled separate accounts Pooled separate accounts Pooled separate accounts Total pooled separate accounts	501,041,078 602,712,259 1,848,766,833 2,952,520,170	454,684,896 551,029,644 2,013,993,175 3,019,707,715	(j)(j)(j)	Daily Monthly Quarterly	15 days 30–90 days 90 days	-	-
Mortgage fund	11,683,642 \$ 30,096,167,260	23,985,994 \$ 23,408,750,053	{k}	Quarterly	15 days	-	-

NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

In addition to the remaining commitments identified above, the Plan has an unfunded commitment to the Western Conference of Teamsters Separate Account (WCOT) real estate holding totaling \$50,000,000 as of December 31, 2019 and 2018.

- {a} These investments are direct filing entities with the Department of Labor; therefore, information regarding the investments' strategy is not disclosed.
- This class includes investments in common/collective trust funds that invest in domestic equities, international equities, commodities and fixed-income securities. The investment managers adopt a strategy in order to track or exceed the following indices: FTSE T-Bill 3-Month Index, S&P 500 Index, Dow Jones U.S. Completion Total Stock Market Index, MSCI All Country World Index ex-U.S., Russell 1000 Index and Russell 3000 Index.
- This class of investments consists of limited partnerships that invest in various types of fixed-income securities directly or indirectly through other limited partnerships. The strategies used by the limited partnerships include investments in mezzanine securities, first-lien senior-secured debt, investments in distressed debt, bank loans and distressed residential real estate loans. Redemptions are not permitted over the term of the investment. The limited partnerships in this category have terms that range from April 2020 through February 2027, with possible extensions based on the limited partnership agreements.
- This class of investments consists of limited partnerships that invest in domestic and international infrastructure-related projects. These investments seek to provide superior returns through various domestic and international infrastructure projects, such as wind farms, wastewater plants, airports and electrical distribution. The fund that permits redemption is open-ended and the terms are indefinite. Where redemptions are not currently permitted, the fund is open-ended with redemptions permitted after a three-year lock out or the term of the investment is through September 2022, with a possible extension based on the limited partnership agreement.
- This class of investments consists of limited partnerships that are considered private equity investments. The managers in this class utilize various investment strategies in order to achieve superior returns and capital appreciation. Investments may be made directly by the limited partnership or indirectly through a fund-of-funds investment structure. Strategies utilized by these managers include active investments, investments in middle-market business, investments in transportation-related companies, and domestic and international equity and equity-related investments, as well as U.S. agency mortgage-backed securities, which are levered to outperform the

NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

S&P 500. The fund that permits quarterly redemptions is currently in liquidation. The remaining investments permit monthly redemptions or do not permit redemptions over the term of the investment. The limited partnerships in this category are in liquidation or have terms that range from May 2020 through November 2030, with possible extensions based on the limited partnership agreements.

- This investment class consists of limited partnerships that invest in real assets, including oil and gasfocused investments and commodities. The oil and gas investments include U.S. and international
 privately negotiated equity and equity-related investments, and investments in known energyproducing, on-shore regions of North America. These investments seek to provide a diverse portfolio
 of energy and energy-related infrastructure investments. The commodity-focused investment seeks
 to outperform the Bloomberg Commodity Index Total Return USD. Redemptions are not permitted
 over the term of the investment. The limited partnerships in this category have terms that range from
 June 2020 through August 2027, with possible extensions based on the limited partnership
 agreements.
- This class of investments includes limited liability companies and other private equity funds that focus on fixed-income investments. These funds make direct or indirect investments that seek to generate current income and capital appreciation while minimizing the risk of loss of principal through lending to middle-market companies, commercial lending and high-yield structured finance securities.
- This investment class represents limited liability companies and other private equity investments that focus on real estate ventures, venture capital and corporate finance transactions. The strategy of the real estate venture fund is to acquire, own and manage residential rental real estate, primarily single-family homes, in various major markets in the United States. The venture capital investments generate capital returns by making direct equity-oriented investments in venture capital companies or investing in limited partnerships that make equity-oriented investments in venture capital companies. These investments can include early-stage investments in businesses still in the conceptual stage, businesses where products may not be fully developed and revenues and/or profits may be several years away, and later-stage venture capital investments in need of additional growth capital. The corporate finance investment seeks to generate capital returns through investing directly or indirectly in management buy-in, management buy-out and leveraged buy-out transactions. Redemptions are not permitted over the term of the investment. The investments in this category have terms that range from April 2023 through March 2029, with possible extensions based on the underlying agreements.

NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

- This class of investments includes two limited liability companies that directly own timber-producing real estate and related assets, or real estate devoted to agricultural use. A request for a partial withdrawal from the timber-related investment may be made at any time, and the investment manager will sell such investments allocated to the Plan's account, as it determines it necessary, to obtain funds for each partial withdrawal.
- These investments are open-ended funds and direct filing entities with the Department of Labor; therefore, information regarding the investment strategy is not disclosed.
- (k) This represents the Prudential Mortgage Investment Separate Account. The fund's investments are composed primarily of commercial mortgage loans secured by income-producing properties.

NOTE 12. NET ASSETS AVAILABLE FOR BENEFITS

The Plan allocates net assets available for benefits between Retired and Survivor Guaranteed Annuities and certain Non-Guaranteed Benefits for Retirees and Survivors and Future Retirees and Survivors. Effective January 1, 1998, the Plan entered into two insurance company group annuity contracts with Prudential, which superseded the group annuity contract in effect since 1955. Under one contract, Prudential guarantees retirement benefits to a closed group of annuitants and their beneficiaries (Retired and Survivor Guaranteed Annuities). The initial contribution to this contract was \$7.46 billion, representing an amount equal to 105% of the Contract Liability Amount as of the effective date of the contract. This contract will remain in full force and effect until such date that there are no further annuities or other guaranteed payments payable under the contract. The contract will terminate at that time, and the remaining assets held under the contract, if any, less any expenses or other fees, will be transferred back to the general Plan assets. Non-Guaranteed Benefits are covered by the remaining Plan assets, including a second contract that consists of separate investment accounts managed by Prudential.

NOTE 12. NET ASSETS AVAILABLE FOR BENEFITS (CONT'D)

The net assets available for benefits allocated between the Retired and Survivor Guaranteed Annuities and Non-Guaranteed Benefits for Retirees and Survivors and Future Retirees and Survivors are summarized as follows:

	December 31,					
		2018				
Retired and Survivor						
Guaranteed Annuities	\$	1,113,789,899	\$	1,266,981,129		
Non-Guaranteed Benefits						
for Retirees and Survivors and						
Future Retirees and Survivors		44,739,313,896		38,968,110,591		
Net assets available for benefits	\$	45,853,103,795	\$	40,235,091,720		

NOTE 13. EMPLOYER WITHDRAWAL LIABILITY

The Plan complies with the provisions of the Multiemployer Pension Plan Amendment Act of 1980 (MPPAA), which requires imposition of withdrawal liability on a contributing employer that partially or completely withdraws from the Plan. Under the provisions of MPPAA, a portion of the Plan's unfunded vested liability would be allocated to a withdrawing employer. The Plan's actuary has advised the Plan that, as of December 31, 2018, the Plan has an estimated unfunded vested liability of \$1.272 billion for withdrawal liability purposes.

For the years ended December 31, 2019 and 2018, employers who have withdrawn from the Plan have been assessed a withdrawal liability of approximately \$9,800,000 and \$22,900,000, respectively. Due to the poor financial condition of some withdrawing employers, it is likely that the withdrawn employers assessed withdrawal liability will file for bankruptcy, become insolvent, or otherwise default on their withdrawal liability payment obligations. Generally accepted accounting principles state that the amounts assessed against employers withdrawing from the Plan may be recorded as a receivable, net of an allowance for uncollectible amounts. The Trustees of the Plan are concerned that, even with their best efforts at estimating an allowance for uncollectibility, the amount of withdrawal liability that will actually be received may vary significantly. In accordance with the Plan's accounting policy, the Plan has recorded a receivable of \$5,805,500 and \$10,000,000, as of December 31, 2019 and 2018, respectively. During the years ended December 31, 2019 and 2018, the Plan recorded approximately \$9,971,000 and \$22,900,000 in withdrawal liability revenue.

NOTE 14. RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500. Benefit obligations currently payable represents payments to be issued subsequent to the end of the year for participants whose benefits were approved for payment prior to year-end.

	Decer	mber 31,
	2019	2018
Net assets available for benefits per the financial statements	\$ 45,853,103,795	\$ 40,235,091,720
Benefit obligations currently payable Net assets available for benefits	(7,443,829)	(9,813,334)
per the Form 5500	\$ 45,845,659,966	\$ 40,225,278,386

The following is a reconciliation of benefits paid to or for participants per the financial statements to the Form 5500 for the year ended December 31, 2019:

Benefits paid to or for participants	
per the financial statements	\$ 2,900,499,455
Add - amounts currently payable	
at end of year	7,443,829
Less - amounts currently payable	
at beginning of year	 (9,813,334)
Benefits paid to or for participants	
per the Form 5500	\$ 2,898,129,950

NOTE 15. SUBSEQUENT EVENTS

Subsequent to December 31, 2019, the coronavirus pandemic (COVID-19) extended into the United States, causing major concerns both for health and safety of individuals as well as economic and business operations of companies and organizations. Impacts of COVID-19 are not fully known at this time nor can they be projected with any certainty. Some impacts from COVID-19 to the employers that contribute to the Plan, in the near term and foreseeable future, may include business and production disruptions, supply chain interruptions, and negative impacts on customers, which could reduce contributions to the Plan. The Plan may also be impacted due to volatility in the equity and debt markets and other economic outcomes.

NOTE 15. SUBSEQUENT EVENTS (CONT'D)

The members of the Plan are primarily employed in the package delivery, waste disposal, grocery and broader food distribution sectors of the economy, and many employers may face significant economic hardships as a result of COVID-19. A reasonable estimate of the impact or potential impact of COVID-19 on the Plan as of the date of the financial statements cannot be made.

Subsequent events were evaluated through the date on which the financial statements were available to be issued. This date is approximately the same as the independent auditors' report date.





INDEPENDENT AUDITORS' REPORT ON ADDITIONAL INFORMATION

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

We have audited the financial statements of Western Conference of Teamsters Pension Plan (the Plan) for the years ended December 31, 2019 and 2018, and have issued our report thereon dated September 9, 2020, which contained an unmodified opinion on those financial statements. Our audits were performed for the purpose of forming an opinion on the financial statements taken as a whole. The accompanying information, included on page 36, Schedule G - Financial Transaction Schedules (IRS Form 5500) and Schedule H - Financial Schedules (IRS Form 5500), is presented for the purpose of additional analysis and is not a required part of the basic financial statements, but is additional information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from, and relates directly to, the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the basic financial statements and certain underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements taken as a whole.

September 9, 2020

Lindquist LLP

WESTERN CONFERENCE OF TEAMSTERS PENSION PLAN

SCHEDULES OF ADMINISTRATIVE EXPENSES YEARS ENDED DECEMBER 31, 2019 AND 2018

	<u>2</u>	019	2018
Accounting and auditing	\$	401,392	\$ 355,106
Actuarial fees		1,177,105	1,140,660
Administrative offices (see Note 2)	6	4,082,186	61,940,958
Banking		47,085	54,884
Chairman/Co-Chairman office expenses		898,903	841,599
Consultants' fees		105,551	117,614
Data-processing-related expenses			
Communications		410,183	342,500
Depreciation and amortization		762,167	1,794,416
IT support and operations		4,450,388	3,821,790
Maintenance and supplies		611,445	511,592
Delinquency collection fees		789,027	748,247
Insurance		1,360,924	1,367,748
Interest		83,917	29,233
Legal fees		3,280,350	3,907,189
Pension Benefit Guaranty Corporation premiums	1	7,252,013	16,393,076
Printing and postage		687,427	2,023,325
Prudential administrative fees	1	1,999,739	11,826,016
State premium taxes (Prudential)		-	539,978
Trustees' travel and meetings		426,721	 459,410
Total	\$ 10	8,826,523	\$ 108,215,341

Western Conference of Teamsters Pension Plan Financial Transaction Schedule Form 5500 - Schedule G - Part I - Overdue Loan Explanation Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible December 31, 2019 EIN: 91-6145047 Plan Number: 001

	Identity and address of obligor	Detailed description of loan	Original mount of loan	Amount received reporting ve Principal		b	Unpaid alance at nd of year	Amount ov Principal	verdue Inter	rest
(a)	(b)	(e)	(d)	(e)	(f)		(g)	(h)	(i))
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 09/26/2014 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	\$ 5,840,000 \$	31,263 \$	-	\$	3,084,360	\$ 3,084,360	\$	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 05/17/2013 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	3,955,000	24,984	-		2,103,388	2,103,388		-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 11/10/2049 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	1,890,000	11,879	-		1,009,616	1,009,616		-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 09/26/2014 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	1,155,000	7,370	-		637,109	637,109		-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 09/27/2027 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	1,465,000	9,380	-		817,977	817,977		-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 09/26/2014 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	370,000	2,361	-		204,097	204,097		-

Western Conference of Teamsters Pension Plan Financial Transaction Schedule Form 5500 - Schedule G - Part I - Overdue Loan Explanation Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible December 31, 2019 EIN: 91-6145047

Plan Number: 001

	Identity and address of obligor	Detailed description of loan	am	riginal ount of loan	Amount received reporting ve		Unpaid balance at end of year	<u>Amount o</u> Principal	<u>verdue</u> Interest
(a)	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 05/17/2013 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.	\$	(d) 245,000 \$	(e) 1,548 \$	(f) -	(g) \$ 130,298	(h) \$ 130,298	(i) -
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 11/10/2049 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		360,000	2,263	-	192,308	192,308	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 09/27/2027 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		1,050,000	6,723	-	586,264	586,264	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 04/04/2016 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		3,165,000	20,106	-	1,674,880	1,674,880	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 0.00%; 05/17/2013 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		3,470,000	21,637	-	1,866,435	1,866,435	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 7.25% CV PFD P The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		9,117,879	-	-	8,883,761	8,883,761	-

Western Conference of Teamsters Pension Plan Financial Transaction Schedule Form 5500 - Schedule G - Part I - Overdue Loan Explanation Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible December 31, 2019 EIN: 91-6145047 Plan Number: 001

	Identity and address of obligor	Detailed description of loan	am	riginal nount of loan	Amount r repo Principal	eceived rting v		st	Unpaid balance at end of year	Amount Principal	overdue Interest
(a)	(b) Lehman Brothers 745 7th Ave. New York, NY 10019	Terms: 8.75% CV PFD Q The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		(d) 10,074,900 \$	(e)	-	(f) \$	- S	(g) 9,784,231	(h) \$ 9,784,231	(i) \$ -
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms 0.000%; 12/28/2017 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		2,475,000		-		-	2,461,151	2,461,151	-
	Lehman Brothers 745 7th Ave. New York, NY 10019	Terms 5.857%; 11/30/2056 The Company filed Chapter 11 bankruptcy in September 2008. This security has been marked close to zero pending any future resolution and possible recovery from the bankruptcy court.		340,000				<u>-</u>	340,000	340,000	
			\$ 4	14,972,779 \$	139	,514	\$	<u> </u>	33,775,875	\$ 33,775,875	<u>s - </u>

Western Conference of Teamsters Pension Plan Supplemental Schedule Form 5500 - Schedule H - Line 4i Schedule of Assets (Held at End of Year) December 31, 2019

EIN: 91-6145047 Plan Number: 001

		Description of investment including		
	Identity of issue, borrower, lessor or	maturity date, rate of interest,	_	
	similar party	collateral, par, or maturity value	Cost	Current value
(a)	(b)	(c)	(d)	(e)
	Investments with Prudential			
	Insurance Company of America			
	Strategic Bond Account (GA - 8216)	See appendix I	\$ 1,125,998,398	\$ 1,255,545,496
	Strategic Bond Account (GA - 8217)	See appendix II	1,435,422,205	1,811,864,355
	Fixed Dollar Account	Unallocated insurance contract	85,684,280	85,684,280
	82/84 Annuity Account	See appendix III	217,930,534	224,492,905
	Property Investment Separate Account (PRISA)	Pooled separate account	916,594,937	1,061,115,439
	Property Investment Separate Account II (PRISA II)	Pooled separate account	398,816,057	561,121,800
	Private Placement Bond Separate Account (PRIVEST)	Pooled separate account	547,126,718	545,003,776
	PGIM Real Estate U.S. Debt Fund, L.P. (PREDS)	Pooled separate account	112,055,714	112,965,112
	Enhanced Bond Index Account (GA - 8217)	See appendix IV	2,545,610,783	2,626,597,904
	Union Mortgage Account (UMA)	Pooled separate account	112,725,753	113,564,482
	Mortgage Investment Separate Account (MORISA)	See appendix V	15,876,861	11,683,642
	Western Conference of Teamsters (WCOT)	See appendix VI	219,067,977	238,313,307
	Temporary Investment Account (GA - 8216)	Pooled separate account	16,324,684	16,324,684
	Temporary Investment Account (GA - 8217)	Pooled separate account	484,716,394	484,716,394
	BlackRock Asset Management	See appendix VII	731,148,844	748,362,484
	Camden Asset Management	See appendix VIII	3,179,481,679	3,232,433,901
	Intech Investment Management	See appendix IX	931,550,081	1,125,232,336
	Mackay Shields	See appendix X	302,336,202	313,613,678
	Martingale Asset Management Small Cap	See appendix XI	361,082,553	441,086,441
	Martingale Asset Management Large Cap	See appendix XII	1,097,186,275	1,512,328,278
	Mellon Transition Account	See appendix XIII	4,159,360	917,676
	Oaktree Capital	See appendix XIV	288,420,897	298,090,127
	Wellington Management	See appendix XV	402,242,434	484,186,884
	UBS Holdings No. 260 LLC	See appendix XVI	1,152,160,969	1,549,661,901
	Mellon Capital Management	See appendix XVII	8,381,708,979	13,677,489,376
	Invesco Common Commingled Funds	See appendix XVIII	870,011,059	1,443,425,183
	Separate Account J of the Union Labor Life Insurance Co	Pooled separate account	57,965,764	57,708,483
	HighVista SGE ex-US	Common commingled trust	400,000,000	439,123,506
	SGA International Equity Plus Fund	Common commingled trust	300,000,000	336,426,238
	PanAgora Risk Parity Multi-Asset Fund	103-12 Investment entity	725,000,000	844,889,926
	Arrowstreet Intl Equity ACWI ex US Fund	103-12 Investment entity	449,400,000	605,208,216
	Bridgewater All Weather Portfolio	103-12 Investment entity	500,000,000	1,109,865,815
	Neuberger Berman Risk Parity LP	103-12 Investment entity	500,000,000	541,491,216
	PIMCO Income Institutional Fund	Mutual Fund	700,553,011	688,404,511
	Limited Partnerships and Other Private Equity	See appendix XIX	6,989,163,526	8,360,044,360
	Collateral Held For Securities on Loan	See appendix XX	2,470,083,858	2,345,925,474
	Commentariation of Securities on Louis	abbanani 1111	_, 170,000,000	_,5 15,725,77

APPENDIX I

Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Back	ed									
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/15/2024	01/17/2013	900,000.00	893,003.91	873,283.32	906,194.70	32,911.38	0.00
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/15/2024	02/19/2013	16,250,000.00	15,919,921.88	15,767,615.50	16,361,848.75	594,233.25	0.00
Tota	ls for Cusip				17,150,000.00	16,812,925.79	16,640,898.82	17,268,043.45	627,144.63	0.00
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F	2.44%	01/15/2027	07/21/2015	2,800,000.00	2,798,893.16	2,776,471.60	2,805,972.68	29,501.08	0.00
Tota	ls for Cusip				2,800,000.00	2,798,893.16	2,776,471.60	2,805,972.68	29,501.08	0.00
42806DAA7	HERTZ VEHICLE FINANCING LLC	2.73%	03/25/2021	04/07/2015	500,000.00	499,966.75	495,770.85	500,560.75	4,789.90	0.00
Tota	Is for Cusip				500,000.00	499,966.75	495,770.85	500,560.75	4,789.90	0.00
89231XAA9	TOYOTA AUTO LOAN EXTENDED	2.56%	11/25/2031	06/10/2019	4,600,000.00	4,598,458.08	4,598,458.08	4,670,730.52	72,272.44	0.00
Tota	Is for Cusip				4,600,000.00	4,598,458.08	4,598,458.08	4,670,730.52	72,272.44	0.00
Totals fo	r Asset-Backed				25,050,000.00	24,710,243.78	24,511,599.35	25,245,307.40	733,708.05	0.00
Corporate										
00115AAE9	AEP TRANSMISSION CO LLC	3.10%	12/01/2026	05/07/2018	355,000.00	357,780.54	343,001.40	367,901.85	24,900.45	0.00
Tota	ls for Cusip				355,000.00	357,780.54	343,001.40	367,901.85	24,900.45	0.00
001306AB5	AHS HOSPITAL CORP	5.02%	07/01/2045	08/22/2017	220,000.00	262,264.20	244,361.63	274,220.02	29,858.39	0.00
Tota	ls for Cusip				220,000.00	262,264.20	244,361.63	274,220.02	29,858.39	0.00
00138CAD0	AIG GLOBAL FUNDING	2.15%	07/02/2020	06/27/2017	2,005,000.00	2,003,736.85	1,975,275.75	2,006,925.82	31,650.07	0.00
Tota	ls for Cusip				2,005,000.00	2,003,736.85	1,975,275.75	2,006,925.82	31,650.07	0.00
00206RCL4	AT&T INC	2.45%	06/30/2020	04/23/2015	1,985,000.00	1,983,987.65	1,959,168.70	1,991,753.98	32,585.28	0.00
Tota	ls for Cusip				1,985,000.00	1,983,987.65	1,959,168.70	1,991,753.98	32,585.28	0.00
00206RCP5	AT&T INC	4.50%	05/15/2035	02/15/2017	910,000.00	849,721.60	816,999.57	1,014,038.28	197,038.71	0.00
00206RCP5	AT&T INC	4.50%	05/15/2035	07/30/2019	990,000.00	1,048,014.00	1,048,014.00	1,103,184.50	55,170.50	0.00
Tota	ls for Cusip				1,900,000.00	1,897,735.60	1,865,013.57	2,117,222.78	252,209.21	0.00
002824AY6	ABBOTT LABORATORIES	5.30%	05/27/2040	05/07/2018	1,475,000.00	1,629,240.75	1,626,450.54	1,939,453.16	313,002.62	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
002824AY6	ABBOTT LABORATORIES	5.30%	05/27/2040	07/25/2018	425,000.00	479,064.25	468,638.29	558,825.49	90,187.20	0.00
Tota	als for Cusip				1,900,000.00	2,108,305.00	2,095,088.83	2,498,278.65	403,189.82	0.00
002824BF6	ABBOTT LABORATORIES	3.75%	11/30/2026	04/18/2018	354,000.00	350,622.84	349,609.15	386,798.65	37,189.50	0.00
Tota	als for Cusip				354,000.00	350,622.84	349,609.15	386,798.65	37,189.50	0.00
00287YAQ2	2 ABBVIE INC	3.60%	05/14/2025	05/05/2015	1,195,000.00	1,192,908.75	1,146,225.82	1,262,487.58	116,261.76	0.00
00287YAQ2	2 ABBVIE INC	3.60%	05/14/2025	05/24/2018	4,125,000.00	4,004,591.25	3,956,637.26	4,357,959.21	401,321.95	0.00
Tota	als for Cusip				5,320,000.00	5,197,500.00	5,102,863.08	5,620,446.79	517,583.71	0.00
00287YAT6	ABBVIE INC	2.50%	05/14/2020	05/05/2015	735,000.00	731,986.50	728,024.18	736,104.29	8,080.11	0.00
Tota	als for Cusip				735,000.00	731,986.50	728,024.18	736,104.29	8,080.11	0.00
00507UAP6	ACTAVIS FUNDING SCS	3.00%	03/12/2020	03/03/2015	1,745,000.00	1,744,912.75	1,738,599.36	1,746,277.71	7,678.35	0.00
Tota	als for Cusip				1,745,000.00	1,744,912.75	1,738,599.36	1,746,277.71	7,678.35	0.00
00507UAR2	2 ACTAVIS FUNDING SCS	3.45%	03/15/2022	03/03/2015	2,530,000.00	2,526,407.40	2,489,627.93	2,588,100.31	98,472.38	0.00
Tota	als for Cusip				2,530,000.00	2,526,407.40	2,489,627.93	2,588,100.31	98,472.38	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	03/28/2019	1,250,000.00	1,229,912.50	1,229,912.50	1,366,521.34	136,608.84	0.00
Tota	als for Cusip				1,250,000.00	1,229,912.50	1,229,912.50	1,366,521.34	136,608.84	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	06/12/2014	835,000.00	873,025.90	796,685.99	932,763.41	136,077.42	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	05/20/2016	290,000.00	313,229.00	276,693.34	323,953.76	47,260.42	0.00
Tota	als for Cusip				1,125,000.00	1,186,254.90	1,073,379.33	1,256,717.17	183,337.84	0.00
010392FN3	ALABAMA POWER CO	2.80%	04/01/2025	04/09/2015	340,000.00	339,619.20	324,118.21	347,433.28	23,315.07	0.00
Tota	als for Cusip				340,000.00	339,619.20	324,118.21	347,433.28	23,315.07	0.00
02377AAA6	AMER AIRLN 14 1 A PTT	3.70%	04/01/2028	09/02/2014	457,713.58	457,713.58	443,158.28	481,397.51	38,239.23	0.00
Tota	als for Cusip				457,713.58	457,713.58	443,158.28	481,397.51	38,239.23	0.00
026874DL8	AMERICAN INTERNATIONAL GROUP	4.75%	04/01/2048	03/19/2018	1,000,000.00	997,770.00	915,122.00	1,205,817.73	290,695.73	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				1,000,000.00	997,770.00	915,122.00	1,205,817.73	290,695.73	0.00
03073EAP0	AMERISOURCEBERGEN CORP	3.45%	12/15/2027	11/29/2017	800,000.00	798,040.00	745,201.07	836,147.14	90,946.07	0.00
03073EAP0	AMERISOURCEBERGEN CORP	3.45%	12/15/2027	12/04/2017	800,000.00	794,824.00	745,201.07	836,147.14	90,946.07	0.00
Tota	ls for Cusip				1,600,000.00	1,592,864.00	1,490,402.14	1,672,294.28	181,892.14	0.00
036752AC7	ANTHEM INC	3.35%	12/01/2024	11/14/2017	2,000,000.00	1,999,360.00	1,948,390.66	2,087,666.10	139,275.44	0.00
Tota	ls for Cusip				2,000,000.00	1,999,360.00	1,948,390.66	2,087,666.10	139,275.44	0.00
036752AJ2	ANTHEM INC	2.38%	01/15/2025	09/04/2019	980,000.00	979,137.60	979,137.60	978,848.33	0.00	(289.27)
Tota	ls for Cusip				980,000.00	979,137.60	979,137.60	978,848.33	0.00	(289.27)
037833CK4	APPLE INC	1.90%	02/07/2020	02/02/2017	5,750,000.00	5,747,182.50	5,700,075.11	5,749,815.25	49,740.14	0.00
Tota	ls for Cusip				5,750,000.00	5,747,182.50	5,700,075.11	5,749,815.25	49,740.14	0.00
03938JAA7	ARCH CAPITAL GRP US INC	5.14%	11/01/2043	12/10/2013	690,000.00	690,000.00	722,716.16	856,172.93	133,456.77	0.00
Tota	ls for Cusip				690,000.00	690,000.00	722,716.16	856,172.93	133,456.77	0.00
03939CAA1	ARCH CAPITAL FINANCE LLC	4.01%	12/15/2026	11/29/2016	595,000.00	595,000.00	594,138.72	653,566.13	59,427.41	0.00
Tota	ls for Cusip				595,000.00	595,000.00	594,138.72	653,566.13	59,427.41	0.00
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	04/25/2016	975,000.00	975,000.00	939,799.68	1,082,863.75	143,064.07	0.00
Tota	ls for Cusip				975,000.00	975,000.00	939,799.68	1,082,863.75	143,064.07	0.00
049560AS4	ATMOS ENERGY CORP	3.38%	09/15/2049	09/25/2019	865,000.00	864,359.90	864,359.90	878,433.83	14,073.93	0.00
Tota	ls for Cusip				865,000.00	864,359.90	864,359.90	878,433.83	14,073.93	0.00
05351WAA1	AVANGRID INC	3.15%	12/01/2024	11/16/2017	825,000.00	823,036.50	796,117.01	851,764.25	55,647.24	0.00
Tota	ls for Cusip				825,000.00	823,036.50	796,117.01	851,764.25	55,647.24	0.00
05526DAV7	BAT CAPITAL CORP	2.76%	08/15/2022	11/20/2018	1,550,000.00	1,491,159.43	1,464,005.50	1,572,848.64	108,843.14	0.00
Tota	ls for Cusip				1,550,000.00	1,491,159.43	1,464,005.50	1,572,848.64	108,843.14	0.00
05526DAZ8	BAT CAPITAL CORP	3.22%	08/15/2024	11/20/2018	1,070,000.00	1,070,000.00	985,570.62	1,094,479.48	108,908.86	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				1,070,000.00	1,070,000.00	985,570.62	1,094,479.48	108,908.86	0.00
05565EAL9	BMW US CAPITAL LLC	1.85%	09/15/2021	09/08/2016	1,165,000.00	1,163,671.90	1,116,787.37	1,162,532.60	45,745.23	0.00
Tota	als for Cusip				1,165,000.00	1,163,671.90	1,116,787.37	1,162,532.60	45,745.23	0.00
05723KAE0	BAKER HUGHES LLC CO OBL	3.34%	12/15/2027	01/31/2018	535,000.00	535,000.00	492,250.02	558,507.51	66,257.49	0.00
Tota	als for Cusip				535,000.00	535,000.00	492,250.02	558,507.51	66,257.49	0.00
05964HAG) BANCO SANTANDER SA	3.85%	04/12/2023	04/09/2018	400,000.00	400,000.00	388,665.48	417,289.86	28,624.38	0.00
Tota	als for Cusip				400,000.00	400,000.00	388,665.48	417,289.86	28,624.38	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	02/05/2019	1,500,000.00	1,493,865.00	1,493,865.00	1,610,554.97	116,689.97	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	02/08/2019	1,320,000.00	1,317,822.00	1,317,822.00	1,417,288.37	99,466.37	0.00
Tota	als for Cusip				2,820,000.00	2,811,687.00	2,811,687.00	3,027,843.34	216,156.34	0.00
06675FAS6	BANQUE FED CRED MUTUEL	2.12%	11/21/2022	11/18/2019	1,050,000.00	1,047,028.50	1,047,028.50	1,051,477.44	4,448.94	0.00
Tota	als for Cusip				1,050,000.00	1,047,028.50	1,047,028.50	1,051,477.44	4,448.94	0.00
06738EBD6	B BARCLAYS PLC	4.97%	05/16/2029	07/11/2019	3,960,000.00	4,184,413.20	4,184,413.20	4,465,338.21	280,925.01	0.00
Tota	als for Cusip				3,960,000.00	4,184,413.20	4,184,413.20	4,465,338.21	280,925.01	0.00
07274NAZ6	MONSANTO COMPANY CO	4.20%	07/15/2034	06/25/2018	150,000.00	138,135.15	131,150.04	155,586.46	24,436.42	0.00
Tota	als for Cusip				150,000.00	138,135.15	131,150.04	155,586.46	24,436.42	0.00
097023AH8	BOEING CO	7.95%	08/15/2024	12/11/2019	2,500,000.00	3,094,925.00	3,094,925.00	3,092,113.38	0.00	(2,811.62)
Tota	als for Cusip				2,500,000.00	3,094,925.00	3,094,925.00	3,092,113.38	0.00	(2,811.62)
097023CK9	BOEING CO	3.90%	05/01/2049	05/22/2019	1,000,000.00	983,820.00	983,820.00	1,085,643.93	101,823.93	0.00
Tota	als for Cusip				1,000,000.00	983,820.00	983,820.00	1,085,643.93	101,823.93	0.00
097023CM5	5 BOEING CO	2.70%	02/01/2027	07/29/2019	1,555,000.00	1,550,801.50	1,550,801.50	1,576,627.86	25,826.36	0.00
Tota	als for Cusip				1,555,000.00	1,550,801.50	1,550,801.50	1,576,627.86	25,826.36	0.00
110122BL1	BRISTOL MYERS SQUIBB	4.00%	08/15/2023	11/20/2019	905,000.00	959,944.36	959,944.36	964,345.76	4,401.40	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
•	tals for Cusip	-cupo			905,000.00	959,944.36	959,944.36	964,345.76	4,401.40	0.00
	2 BRISTOL MYERS SQUIBB CO	3.45%	11/15/2027	11/20/2019	735,000.00	777.204.44	777,204.44	786.649.55	9,445.11	0.00
То	tals for Cusip				735,000.00	777,204.44	777,204.44	786,649.55	9,445.11	0.00
	0 BRISTOL MYERS SQUIBB CO	3.90%	02/20/2028	11/20/2019	415,000.00	453,596.25	453,596.25	457,488.12	3,891.87	0.00
	tals for Cusip				415,000.00	453,596.25	453,596.25	457,488.12	3,891.87	0.00
110122BZ	•	2.90%	07/26/2024	05/07/2019	5,000.00	4,980.60	4,980.60	5,162.99	182.39	0.00
То	tals for Cusip				5,000.00	4,980.60	4,980.60	5,162.99	182.39	0.00
	7 BRIXMOR OPERATING PART	4.12%	06/15/2026	01/08/2019	1,650,000.00	1,587,217.50	1,587,217.50	1,758,013.85	170,796.35	0.00
	tals for Cusip				1,650,000.00	1,587,217.50	1,587,217.50	1,758,013.85	170,796.35	0.00
	5 CPD FINANCIAL	3.15%	07/24/2024	07/21/2014	315,000.00	313,821.90	317,381.10	331,568.33	14,187.23	0.00
	tals for Cusip				315,000.00	313,821.90	317,381.10	331,568.33	14,187.23	0.00
	68 CF INDUSTRIES INC	3.40%	12/01/2021	11/10/2016	150,000.00	149,779.50	147,077.77	153,830.81	6,753.04	0.00
	tals for Cusip				150,000.00	149,779.50	147,077.77	153,830.81	6,753.04	0.00
	7 CIGNA CORP	3 75%	07/15/2023	08/27/2019	550,000.00	560,363.70	560,363.70	576,837.61	16.473.91	0.00
	tals for Cusip				550,000.00	560,363.70	560,363.70	576,837.61	16,473.91	0.00
	3 CIGNA CORP	4.38%	10/15/2028	08/27/2019	500,000.00	499,381.76	499,381.76	553,943.99	54,562.23	0.00
	tals for Cusip	1.0070	10, 10,2020	00/21/2010	500,000.00	499,381.76	499,381.76	553,943.99	54,562.23	0.00
	2 CMS ENERGY CORP	3.00%	05/15/2026	05/02/2016	610,000.00	607,694.20	573,584.21	626,948.29	53,364.08	0.00
	tals for Cusip	0.0070	00/10/2020	00/02/2010	610,000.00	607,694.20	573,584.21	626,948.29	53,364.08	0.00
	3 CSX CORP	6 15%	05/01/2037	08/07/2019	1,000,000.00	1,309,460.00	1,309,460.00	1,329,265.91	19,805.91	0.00
	tals for Cusip	0.1070	00/01/2007	00/01/2010	1,000,000.00	1,309,460.00	1,309,460.00	1,329,265.91	19,805.91	0.00
	:1 CSX CORP	1 25%	11/01/2066	10/13/2016	1,310,000.00	1,306,738.10	1,132,535.98	1,401,451.41	268,915.43	0.00
	tals for Cusip	4.2370	1 1/0 1/2000	10/13/2010	1,310,000.00	1,306,738.10	1,132,535.96	1,401,451.41	268,915.43	0.00
10	tais for Gusip				1,310,000.00	1,300,730.10	1,132,333.90	1,401,451.41	200,915.45	0.00



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Cusip Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
126410LK3 CSX TRANSPORTATION INC	9.75%	06/15/2020	10/06/2004	1,588,000.00	1,936,161.71	1,737,367.95	1,640,914.70	0.00	(96,453.25)
Totals for Cusip				1,588,000.00	1,936,161.71	1,737,367.95	1,640,914.70	0.00	(96,453.25)
126650CW8 CVS HEALTH CORP	4.10%	03/25/2025	03/06/2018	3,000,000.00	2,970,630.00	2,970,066.99	3,220,992.51	250,925.52	0.00
Totals for Cusip				3,000,000.00	2,970,630.00	2,970,066.99	3,220,992.51	250,925.52	0.00
126650CX6 CVS HEALTH CORP	4.30%	03/25/2028	03/06/2018	1,305,000.00	1,286,651.70	1,275,779.82	1,425,635.83	149,856.01	0.00
Totals for Cusip				1,305,000.00	1,286,651.70	1,275,779.82	1,425,635.83	149,856.01	0.00
13034VAA2 CALIFORNIA INSTITUTE OF	4.70%	11/01/2111	06/07/2016	1,000,000.00	1,077,150.00	1,057,616.00	1,222,663.92	165,047.92	0.00
Totals for Cusip				1,000,000.00	1,077,150.00	1,057,616.00	1,222,663.92	165,047.92	0.00
13645RAE4 CANADIAN PACIFIC RR CO	5.75%	03/15/2033	11/06/2015	1,014,000.00	1,131,289.38	1,152,675.49	1,265,784.79	113,109.30	0.00
Totals for Cusip				1,014,000.00	1,131,289.38	1,152,675.49	1,265,784.79	113,109.30	0.00
14042RFH9 CAPITAL ONE NA	2.35%	01/31/2020	01/16/2018	4,000,000.00	3,980,080.00	3,949,288.56	4,000,791.24	51,502.68	0.00
Totals for Cusip				4,000,000.00	3,980,080.00	3,949,288.56	4,000,791.24	51,502.68	0.00
14149YAT5 CARDINAL HEALTH INC	4.62%	12/15/2020	12/08/2010	1,040,000.00	1,034,810.40	1,063,652.12	1,065,170.04	1,517.92	0.00
Totals for Cusip				1,040,000.00	1,034,810.40	1,063,652.12	1,065,170.04	1,517.92	0.00
151020AH7 CELGENE CORP	3.25%	08/15/2022	05/08/2019	2,375,000.00	2,406,492.50	2,406,492.50	2,431,393.83	24,901.33	0.00
Totals for Cusip				2,375,000.00	2,406,492.50	2,406,492.50	2,431,393.83	24,901.33	0.00
15135UAP4 CENOVUS ENERGY INC	5.25%	06/15/2037	12/11/2017	405,000.00	407,614.69	356,800.78	448,896.03	92,095.25	0.00
Totals for Cusip				405,000.00	407,614.69	356,800.78	448,896.03	92,095.25	0.00
15189TAW7 CENTERPOINT ENERGY INC	2.50%	09/01/2024	08/12/2019	645,000.00	643,903.50	643,903.50	645,927.11	2,023.61	0.00
Totals for Cusip				645,000.00	643,903.50	643,903.50	645,927.11	2,023.61	0.00
161175BL7 CHARTER COMM OPT LLC CAP	5.38%	05/01/2047	11/27/2017	340,000.00	336,514.63	308,097.44	381,448.40	73,350.96	0.00
161175BL7 CHARTER COMM OPT LLC CAP	5.38%	05/01/2047	11/27/2017	380,000.00	378,589.02	344,344.20	426,324.68	81,980.48	0.00
Totals for Cusip				720,000.00	715,103.65	652,441.64	807,773.08	155,331.44	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
16876BAA0	CHILDREN'S HOSPITAL CORP	4.12%	01/01/2047	01/24/2017	800,000.00	800,000.00	803,011.92	907,452.21	104,440.29	0.00
Tota	als for Cusip				800,000.00	800,000.00	803,011.92	907,452.21	104,440.29	0.00
171340AN2	CHURCH & DWIGHT CO INC	3.15%	08/01/2027	07/20/2017	445,000.00	444,541.65	418,584.76	459,899.47	41,314.71	0.00
Tota	als for Cusip				445,000.00	444,541.65	418,584.76	459,899.47	41,314.71	0.00
172967AS0	CITIGROUP INC	6.88%	02/15/2098	12/05/2013	2,000,000.00	2,290,940.00	2,504,496.12	2,788,467.26	283,971.14	0.00
Tota	als for Cusip				2,000,000.00	2,290,940.00	2,504,496.12	2,788,467.26	283,971.14	0.00
172967LD1	CITIGROUP INC	3.89%	01/10/2028	08/01/2018	2,500,000.00	2,423,225.00	2,412,272.00	2,694,280.08	282,008.08	0.00
Tota	als for Cusip				2,500,000.00	2,423,225.00	2,412,272.00	2,694,280.08	282,008.08	0.00
172967LS8	CITIGROUP INC	3.52%	10/27/2028	10/23/2017	750,000.00	750,315.00	699,443.03	789,672.74	90,229.71	0.00
172967LS8	CITIGROUP INC	3.52%	10/27/2028	10/23/2017	750,000.00	750,315.00	699,443.03	789,672.74	90,229.71	0.00
Tota	als for Cusip				1,500,000.00	1,500,630.00	1,398,886.06	1,579,345.48	180,459.42	0.00
18600TAA0	CLEVELAND CLINIC FOUND	4.86%	01/01/2114	09/11/2014	1,140,000.00	1,140,000.00	1,169,169.83	1,424,690.92	255,521.09	0.00
Tota	als for Cusip				1,140,000.00	1,140,000.00	1,169,169.83	1,424,690.92	255,521.09	0.00
195869AQ5	COLONIAL PIPELINE CO	4.25%	04/15/2048	03/27/2018	900,000.00	889,434.00	862,942.66	1,008,377.62	145,434.96	0.00
Tota	als for Cusip				900,000.00	889,434.00	862,942.66	1,008,377.62	145,434.96	0.00
19864HAR8	COLUMBIA UNIVERSITY	7.36%	10/15/2021	10/09/1996	333,333.33	333,333.33	352,767.63	348,114.11	0.00	(4,653.52)
19864HAR8	COLUMBIA UNIVERSITY	7.36%	10/15/2021	10/09/1996	733,333.33	733,333.33	776,088.80	765,851.05	0.00	(10,237.75)
Tota	als for Cusip				1,066,666.66	1,066,666.66	1,128,856.43	1,113,965.16	0.00	(14,891.27)
20030NCQ2	COMCAST CORP	3.45%	10/01/2021	10/02/2018	1,300,000.00	1,298,687.00	1,313,180.71	1,338,190.07	25,009.36	0.00
Tota	als for Cusip				1,300,000.00	1,298,687.00	1,313,180.71	1,338,190.07	25,009.36	0.00
205887BZ4	CONAGRA BRANDS INC	3.80%	10/22/2021	10/15/2018	440,000.00	439,494.00	440,155.16	454,063.68	13,908.52	0.00
Tota	als for Cusip				440,000.00	439,494.00	440,155.16	454,063.68	13,908.52	0.00
20605PAJ0	CONCHO RESOURCES INC	4.88%	10/01/2047	09/13/2017	190,000.00	189,523.10	180,277.70	221,981.29	41,703.59	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				190,000.00	189,523.10	180,277.70	221,981.29	41,703.59	0.00
20605PAK7	CONCHO RESOURCES INC	4.30%	08/15/2028	06/14/2018	615,000.00	612,909.00	601,593.72	670,598.28	69,004.56	0.00
20605PAK7	CONCHO RESOURCES INC	4.30%	08/15/2028	10/02/2019	1,000,000.00	1,079,350.00	1,079,350.00	1,090,403.71	11,053.71	0.00
Tota	als for Cusip				1,615,000.00	1,692,259.00	1,680,943.72	1,761,001.99	80,058.27	0.00
21036PBC1	CONSTELLATION BRANDS INC	4.65%	11/15/2028	10/22/2018	250,000.00	249,300.00	248,971.26	281,371.08	32,399.82	0.00
Tota	als for Cusip				250,000.00	249,300.00	248,971.26	281,371.08	32,399.82	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	03/27/2007	1,197,337.49	1,197,337.49	1,250,259.81	1,259,562.64	9,302.83	0.00
Tota	als for Cusip				1,197,337.49	1,197,337.49	1,250,259.81	1,259,562.64	9,302.83	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	07/12/2022	11/17/2010	305,080.98	305,080.98	309,209.76	311,610.32	2,400.56	0.00
Tota	als for Cusip				305,080.98	305,080.98	309,209.76	311,610.32	2,400.56	0.00
210805DH7	CONTINENTAL AIRLINES	6.70%	06/15/2021	10/05/2005	260,219.01	248,509.16	275,832.15	275,167.76	0.00	(664.39)
Tota	als for Cusip				260,219.01	248,509.16	275,832.15	275,167.76	0.00	(664.39)
212015AS0	CONTINENTAL RESOURCES	4.38%	01/15/2028	09/20/2019	600,000.00	627,906.00	627,906.00	638,028.00	10,122.00	0.00
Tota	als for Cusip				600,000.00	627,906.00	627,906.00	638,028.00	10,122.00	0.00
224044CH8	COX COMMUNICATIONS INC	3.15%	08/15/2024	07/24/2017	2,300,000.00	2,296,826.00	2,212,608.28	2,365,179.38	152,571.10	0.00
Tota	als for Cusip				2,300,000.00	2,296,826.00	2,212,608.28	2,365,179.38	152,571.10	0.00
224044CK1	COX COMMUNICATIONS INC	4.60%	08/15/2047	07/24/2017	250,000.00	248,465.00	224,894.56	277,621.83	52,727.27	0.00
Tota	als for Cusip				250,000.00	248,465.00	224,894.56	277,621.83	52,727.27	0.00
22535WAE7	CREDIT AGRICOLE LONDON	3.75%	04/24/2023	04/17/2018	500,000.00	498,240.00	489,270.07	523,051.59	33,781.52	0.00
Tota	als for Cusip				500,000.00	498,240.00	489,270.07	523,051.59	33,781.52	0.00
225433AT8	CRED SUIS GP FUN LTD	3.80%	06/09/2023	02/23/2017	2,900,000.00	2,912,760.00	2,845,732.13	3,036,364.21	190,632.08	0.00
Tota	als for Cusip				2,900,000.00	2,912,760.00	2,845,732.13	3,036,364.21	190,632.08	0.00
23331ABM0	DR HORTON INC	2.50%	10/15/2024	10/07/2019	1,765,000.00	1,763,923.35	1,763,923.35	1,767,067.57	3,144.22	0.00



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Oaira	Description		MatData	Tuesda Data	Dou/Chausa	Onin Coot	Duian Mat/Coot	Comment Member	Hannal Cain	Hamal Laga
Cusip _	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
10	tals for Cusip				1,765,000.00	1,763,923.35	1,763,923.35	1,767,067.57	3,144.22	0.00
233331AW	77 DTE ENERGY CO	2.53%	10/01/2024	08/08/2019	720,000.00	719,762.40	719,762.40	723,512.58	3,750.18	0.00
То	tals for Cusip				720,000.00	719,762.40	719,762.40	723,512.58	3,750.18	0.00
23355LAC	0 DXC TECHNOLOGY CO	4.25%	04/15/2024	08/07/2017	733,000.00	729,616.60	721,254.56	778,669.16	57,414.60	0.00
То	tals for Cusip				733,000.00	729,616.60	721,254.56	778,669.16	57,414.60	0.00
233851BW	/3 DAIMLER FINANCE NA LLC	3.30%	05/19/2025	11/19/2015	2,000,000.00	1,957,500.00	1,881,517.88	2,064,983.02	183,465.14	0.00
То	tals for Cusip				2,000,000.00	1,957,500.00	1,881,517.88	2,064,983.02	183,465.14	0.00
233851CK	8 DAIMLER FINANCE NA LLC	2.20%	10/30/2021	10/26/2016	2,500,000.00	2,499,300.00	2,411,018.15	2,504,181.78	93,163.63	0.00
То	tals for Cusip				2,500,000.00	2,499,300.00	2,411,018.15	2,504,181.78	93,163.63	0.00
24422ETF	6 DEERE JOHN CAPITAL CORP	2.55%	01/08/2021	01/05/2016	1,300,000.00	1,298,661.00	1,288,253.34	1,309,251.06	20,997.72	0.00
То	tals for Cusip				1,300,000.00	1,298,661.00	1,288,253.34	1,309,251.06	20,997.72	0.00
24422ETS	8 DEERE JOHN CAPITAL CORP	1.95%	06/22/2020	06/19/2017	2,500,000.00	2,498,475.00	2,461,001.45	2,500,469.23	39,467.78	0.00
То	tals for Cusip				2,500,000.00	2,498,475.00	2,461,001.45	2,500,469.23	39,467.78	0.00
24422ETT	6 DEERE JOHN CAPITAL CORP	2.65%	06/24/2024	10/02/2017	920,000.00	913,477.20	882,334.34	946,149.35	63,815.01	0.00
То	tals for Cusip				920,000.00	913,477.20	882,334.34	946,149.35	63,815.01	0.00
24422EUE	7 DEERE JOHN CAPITAL CORP	3.45%	03/13/2025	03/08/2018	550,000.00	549,829.50	548,116.60	585,567.50	37,450.90	0.00
То	tals for Cusip				550,000.00	549,829.50	548,116.60	585,567.50	37,450.90	0.00
24422EUN	9 DEERE JOHN CAPITAL CORP	3.65%	10/12/2023	10/09/2018	1,510,000.00	1,509,728.20	1,525,805.46	1,600,295.09	74,489.63	0.00
То	tals for Cusip				1,510,000.00	1,509,728.20	1,525,805.46	1,600,295.09	74,489.63	0.00
24422EVB	2 JOHN DEERE CAPITAL CORP	2.25%	09/14/2026	09/09/2019	975,000.00	972,611.25	972,611.25	975,569.26	2,958.01	0.00
То	tals for Cusip				975,000.00	972,611.25	972,611.25	975,569.26	2,958.01	0.00
247109BT	7 DELMARVA PWR & LT	4.15%	05/15/2045	12/05/2016	480,000.00	482,126.40	468,380.57	539,917.42	71,536.85	0.00
То	tals for Cusip				480,000.00	482,126.40	468,380.57	539,917.42	71,536.85	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
247361ZK7	DELTA AIR LINES INC	2.88%	03/13/2020	03/09/2017	885,000.00	882,583.95	879,120.67	885,137.48	6,016.81	0.00
Tota	ls for Cusip				885,000.00	882,583.95	879,120.67	885,137.48	6,016.81	0.00
247367BH7	DELTA AIR LINES	6.82%	02/10/2024	04/17/2008	978,599.85	978,599.85	1,050,722.66	1,062,403.03	11,680.37	0.00
Tota	ls for Cusip				978,599.85	978,599.85	1,050,722.66	1,062,403.03	11,680.37	0.00
251526CA5	DEUTSCHE BANK NY	5.00%	02/14/2022	02/11/2019	1,950,000.00	1,949,629.50	1,949,629.50	2,036,883.69	87,254.19	0.00
Tota	ls for Cusip				1,950,000.00	1,949,629.50	1,949,629.50	2,036,883.69	87,254.19	0.00
25156PAC7	DEUTSCHE TELEKOM INT FIN	8.75%	06/15/2030	05/07/2014	540,000.00	792,158.40	704,309.91	795,529.59	91,219.68	0.00
Tota	ls for Cusip				540,000.00	792,158.40	704,309.91	795,529.59	91,219.68	0.00
25466AAD3	DISCOVER BANK	4.20%	08/08/2023	08/05/2013	1,455,000.00	1,449,354.60	1,455,334.72	1,546,831.82	91,497.10	0.00
Tota	ls for Cusip				1,455,000.00	1,449,354.60	1,455,334.72	1,546,831.82	91,497.10	0.00
254687DM5	WALT DISNEY COMPANY THE	7.12%	04/08/2028	11/22/2019	1,560,000.00	1,931,497.13	1,931,497.13	2,067,110.62	135,613.49	0.00
Tota	ls for Cusip				1,560,000.00	1,931,497.13	1,931,497.13	2,067,110.62	135,613.49	0.00
254687DR4	WALT DISNEY COMPANY THE	7.28%	06/30/2028	11/22/2019	3,000,000.00	3,764,497.97	3,764,497.97	4,035,015.78	270,517.81	0.00
Tota	ls for Cusip				3,000,000.00	3,764,497.97	3,764,497.97	4,035,015.78	270,517.81	0.00
26443CAA1	DUKE UNIVERSITY HEALTH	3.92%	06/01/2047	06/01/2017	220,000.00	220,000.00	214,742.75	245,692.45	30,949.70	0.00
Tota	ls for Cusip				220,000.00	220,000.00	214,742.75	245,692.45	30,949.70	0.00
26875PAM3	EOG RESOURCES INC	3.15%	04/01/2025	03/12/2015	705,000.00	704,992.95	681,848.15	740,361.85	58,513.70	0.00
Tota	ls for Cusip				705,000.00	704,992.95	681,848.15	740,361.85	58,513.70	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	05/21/2014	1,265,000.00	1,587,018.40	1,502,561.94	1,707,881.71	205,319.77	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	04/09/2018	485,000.00	601,487.30	576,081.06	654,800.50	78,719.44	0.00
Tota	ls for Cusip				1,750,000.00	2,188,505.70	2,078,643.00	2,362,682.21	284,039.21	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	10/02/2013	1,000,000.00	1,192,450.00	1,243,272.31	1,414,621.40	171,349.09	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	01/28/2019	500,000.00	612,995.00	612,995.00	707,310.70	94,315.70	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				1,500,000.00	1,805,445.00	1,856,267.31	2,121,932.10	265,664.79	0.00
26884TAA0	ERAC USA FINANCE LLC	5.25%	10/01/2020	06/24/2010	800,000.00	795,064.00	825,543.32	819,113.11	0.00	(6,430.21)
Tota	als for Cusip				800,000.00	795,064.00	825,543.32	819,113.11	0.00	(6,430.21)
29267HAA7	ENDURANCE SPECIALTY HOLDING	7.00%	07/15/2034	03/23/2010	1,575,000.00	1,495,872.00	1,851,528.83	2,085,813.04	234,284.21	0.00
Tota	als for Cusip				1,575,000.00	1,495,872.00	1,851,528.83	2,085,813.04	234,284.21	0.00
29278GAJ7	ENEL FINANCE INTL NV	4.62%	09/14/2025	09/11/2018	1,500,000.00	1,490,535.00	1,439,217.84	1,636,929.83	197,711.99	0.00
Tota	als for Cusip				1,500,000.00	1,490,535.00	1,439,217.84	1,636,929.83	197,711.99	0.00
29278NAG8	B ENERGY TRANSFER PARTNERS	5.25%	04/15/2029	01/08/2019	630,000.00	628,670.70	628,670.70	707,937.46	79,266.76	0.00
Tota	als for Cusip				630,000.00	628,670.70	628,670.70	707,937.46	79,266.76	0.00
29279FAA7	ENERGY TRANSFER OPERATING	6.25%	04/15/2049	08/26/2019	500,000.00	619,940.00	619,940.00	603,406.06	0.00	(16,533.94)
Tota	als for Cusip				500,000.00	619,940.00	619,940.00	603,406.06	0.00	(16,533.94)
29364WAK	1 ENTERGY LOUISIANA LLC	5.40%	11/01/2024	11/10/2009	1,880,000.00	1,873,570.40	2,066,535.37	2,153,270.41	86,735.04	0.00
Tota	als for Cusip				1,880,000.00	1,873,570.40	2,066,535.37	2,153,270.41	86,735.04	0.00
29379VBF9	ENTERPRISE PRODUCTS OPER	4.95%	10/15/2054	10/22/2014	455,000.00	469,487.20	442,188.42	525,582.03	83,393.61	0.00
Tota	als for Cusip				455,000.00	469,487.20	442,188.42	525,582.03	83,393.61	0.00
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	06/01/2016	435,000.00	434,699.85	428,879.02	438,534.01	9,654.99	0.00
Tota	als for Cusip				435,000.00	434,699.85	428,879.02	438,534.01	9,654.99	0.00
3134A32L9	FREDDIE MAC	0.00%	03/15/2027	03/03/2009	2,470,000.00	997,949.16	1,912,620.86	2,103,924.36	191,303.50	0.00
Tota	als for Cusip				2,470,000.00	997,949.16	1,912,620.86	2,103,924.36	191,303.50	0.00
3134A32M7	FREDDIE MAC	0.00%	09/15/2027	03/03/2009	2,780,000.00	1,093,343.42	2,117,553.94	2,334,633.41	217,079.47	0.00
Tota	als for Cusip				2,780,000.00	1,093,343.42	2,117,553.94	2,334,633.41	217,079.47	0.00
3134A3D29	FREDDIE MAC	0.00%	08/15/2027	05/19/2004	13,400,000.00	3,130,709.00	10,242,239.88	11,274,545.20	1,032,305.32	0.00
Tota	als for Cusip				13,400,000.00	3,130,709.00	10,242,239.88	11,274,545.20	1,032,305.32	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31358DDG6	6 FNMA	0.00%	01/15/2030	02/05/2019	400,000.00	278,892.00	278,892.00	315,468.59	36,576.59	0.00
Tota	als for Cusip				400,000.00	278,892.00	278,892.00	315,468.59	36,576.59	0.00
31359YCW	5 FNMA STRIPS	0.00%	07/15/2027	03/03/2009	3,992,000.00	1,583,243.17	3,051,505.56	3,372,686.51	321,180.95	0.00
Tota	als for Cusip				3,992,000.00	1,583,243.17	3,051,505.56	3,372,686.51	321,180.95	0.00
31359YCY1	FNMA STRIPS	0.00%	07/15/2028	12/28/2016	162,000.00	109,685.34	119,659.49	133,163.76	13,504.27	0.00
Tota	als for Cusip				162,000.00	109,685.34	119,659.49	133,163.76	13,504.27	0.00
31359YDA2	P FNMA STRIPS	0.00%	07/15/2029	12/28/2016	281,000.00	181,908.16	200,442.88	224,676.53	24,233.65	0.00
Tota	als for Cusip				281,000.00	181,908.16	200,442.88	224,676.53	24,233.65	0.00
31428XBG0	FEDEX CORP	4.55%	04/01/2046	09/19/2019	915,000.00	956,778.90	956,778.90	941,185.49	0.00	(15,593.41)
Tota	als for Cusip				915,000.00	956,778.90	956,778.90	941,185.49	0.00	(15,593.41)
31428XBQ8	FEDEX CORP	4.05%	02/15/2048	02/12/2018	600,000.00	567,954.00	502,591.25	579,734.73	77,143.48	0.00
31428XBQ8	FEDEX CORP	4.05%	02/15/2048	10/01/2018	500,000.00	450,120.00	418,826.04	483,112.28	64,286.24	0.00
Tota	als for Cusip				1,100,000.00	1,018,074.00	921,417.29	1,062,847.01	141,429.72	0.00
338915AM3	FLEETBOSTON FINANCIAL GROUP	6.70%	07/15/2028	10/23/2013	1,500,000.00	1,683,375.00	1,710,749.07	1,852,995.74	142,246.67	0.00
Tota	als for Cusip				1,500,000.00	1,683,375.00	1,710,749.07	1,852,995.74	142,246.67	0.00
341081EQ6	FLORIDA POWER & LIGHT CO	5.62%	04/01/2034	09/13/2013	1,625,000.00	1,834,283.75	1,912,541.13	2,140,575.13	228,034.00	0.00
Tota	als for Cusip				1,625,000.00	1,834,283.75	1,912,541.13	2,140,575.13	228,034.00	0.00
345370CA6	FORD MOTOR COMPANY	7.45%	07/16/2031	08/28/2017	950,000.00	1,216,950.00	979,472.75	1,129,034.20	149,561.45	0.00
Tota	als for Cusip				950,000.00	1,216,950.00	979,472.75	1,129,034.20	149,561.45	0.00
345370CQ1	FORD MOTOR COMPANY	4.75%	01/15/2043	03/01/2018	800,000.00	742,152.00	616,948.18	711,018.84	94,070.66	0.00
Tota	als for Cusip				800,000.00	742,152.00	616,948.18	711,018.84	94,070.66	0.00
345397ZR7	FORD MOTOR CREDIT CO LLC	5.11%	05/03/2029	05/21/2019	925,000.00	913,909.25	913,909.25	953,302.28	39,393.03	0.00
Tota	als for Cusip				925,000.00	913,909.25	913,909.25	953,302.28	39,393.03	0.00



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Cusip Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
345397ZU0 FORD MOTOR CREDIT CO LLC	3.35% 1	11/01/2022	07/29/2019	2,365,000.00	2,363,770.20	2,363,770.20	2,389,062.88	25,292.68	0.00
Totals for Cusip				2,365,000.00	2,363,770.20	2,363,770.20	2,389,062.88	25,292.68	0.00
369550BE7 GENERAL DYNAMICS CORP	3.00% (05/11/2021	05/08/2018	3,330,000.00	3,306,856.50	3,332,692.90	3,386,041.27	53,348.37	0.00
Totals for Cusip				3,330,000.00	3,306,856.50	3,332,692.90	3,386,041.27	53,348.37	0.00
37045VAF7 GENERAL MOTORS CO	6.25% 1	10/02/2043	09/07/2018	500,000.00	515,350.00	468,671.45	561,767.92	93,096.47	0.00
37045VAF7 GENERAL MOTORS CO	6.25% 1	10/02/2043	09/05/2018	500,000.00	514,100.00	468,671.45	561,767.92	93,096.47	0.00
Totals for Cusip				1,000,000.00	1,029,450.00	937,342.90	1,123,535.84	186,192.94	0.00
37045VAH3 GENERAL MOTORS CO	5.00% (04/01/2035	08/03/2017	1,365,000.00	1,364,112.75	1,160,620.53	1,411,030.76	250,410.23	0.00
Totals for Cusip				1,365,000.00	1,364,112.75	1,160,620.53	1,411,030.76	250,410.23	0.00
37045VAL4 GENERAL MOTORS CO	6.75% (04/01/2046	03/14/2018	1,350,000.00	1,563,664.50	1,306,940.49	1,583,721.65	276,781.16	0.00
Totals for Cusip				1,350,000.00	1,563,664.50	1,306,940.49	1,583,721.65	276,781.16	0.00
37045XAL0 GENERAL MOTORS FINL CO	4.25% (05/15/2023	06/25/2015	750,000.00	757,275.00	732,463.84	789,942.57	57,478.73	0.00
Totals for Cusip				750,000.00	757,275.00	732,463.84	789,942.57	57,478.73	0.00
37045XBS4 GENERAL MOTORS FINL CO	3.45% (01/14/2022	06/20/2018	1,000,000.00	987,770.00	969,031.26	1,022,383.09	53,351.83	0.00
Totals for Cusip				1,000,000.00	987,770.00	969,031.26	1,022,383.09	53,351.83	0.00
37045XCK0 GENERAL MOTORS FINL CO	4.35% (04/09/2025	09/11/2018	1,050,000.00	1,030,785.00	994,828.19	1,120,372.71	125,544.52	0.00
Totals for Cusip				1,050,000.00	1,030,785.00	994,828.19	1,120,372.71	125,544.52	0.00
37331NAB7 GEORGIA PACIFIC LLC	5.40% 1	11/01/2020	04/01/2013	1,170,000.00	1,382,004.00	1,212,323.88	1,202,477.35	0.00	(9,846.53)
Totals for Cusip				1,170,000.00	1,382,004.00	1,212,323.88	1,202,477.35	0.00	(9,846.53)
375558AY9 GILEAD SCIENCES INC	2.35% (02/01/2020	11/12/2014	745,000.00	743,301.40	740,003.33	745,171.58	5,168.25	0.00
Totals for Cusip				745,000.00	743,301.40	740,003.33	745,171.58	5,168.25	0.00
38141GWL4 GOLDMAN SACHS GROUP INC	3.69% (06/05/2028	07/11/2019	1,910,000.00	1,954,503.00	1,954,503.00	2,032,211.29	77,708.29	0.00
Totals for Cusip				1,910,000.00	1,954,503.00	1,954,503.00	2,032,211.29	77,708.29	0.00



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38148LAF3	GOLDMAN SACHS GROUP INC	5.15%	05/22/2045	05/19/2015	1,000,000.00	993,500.00	935,139.63	1,229,234.54	294,094.91	0.00
Tota	als for Cusip				1,000,000.00	993,500.00	935,139.63	1,229,234.54	294,094.91	0.00
42217KBF2	WELLTOWER INC	4.00%	06/01/2025	05/20/2015	1,185,000.00	1,184,123.10	1,169,503.21	1,275,846.97	106,343.76	0.00
Tota	als for Cusip				1,185,000.00	1,184,123.10	1,169,503.21	1,275,846.97	106,343.76	0.00
423452AC5	HELMERICH & PAYNE INC	4.65%	03/15/2025	03/18/2019	600,000.00	608,211.93	608,211.93	655,461.86	47,249.93	0.00
Tota	als for Cusip				600,000.00	608,211.93	608,211.93	655,461.86	47,249.93	0.00
44107TAX4	HOST HOTELS & RESORTS LP	3.88%	04/01/2024	03/09/2017	895,000.00	891,196.25	882,929.01	941,751.07	58,822.06	0.00
Tota	als for Cusip				895,000.00	891,196.25	882,929.01	941,751.07	58,822.06	0.00
444859BK7	HUMANA INC	3.12%	08/15/2029	08/08/2019	455,000.00	454,535.90	454,535.90	464,149.42	9,613.52	0.00
Tota	als for Cusip				455,000.00	454,535.90	454,535.90	464,149.42	9,613.52	0.00
446413AL0	HUNTINGTON INGALLS INDUS	3.48%	12/01/2027	06/07/2019	1,100,000.00	1,106,754.00	1,106,754.00	1,143,340.00	36,586.00	0.00
Tota	als for Cusip				1,100,000.00	1,106,754.00	1,106,754.00	1,143,340.00	36,586.00	0.00
44644AAB3	HUNTINGTON NATIONAL BANK	2.50%	08/07/2022	08/02/2017	4,000,000.00	3,990,480.00	3,864,398.56	4,044,408.76	180,010.20	0.00
Tota	als for Cusip				4,000,000.00	3,990,480.00	3,864,398.56	4,044,408.76	180,010.20	0.00
448055AP8	HUSKY ENERGY INC	4.40%	04/15/2029	08/26/2019	1,500,000.00	1,597,245.00	1,597,245.00	1,613,855.61	16,610.61	0.00
Tota	als for Cusip				1,500,000.00	1,597,245.00	1,597,245.00	1,613,855.61	16,610.61	0.00
448814DX8	HYDRO QUEBEC	8.40%	01/15/2022	04/27/2010	2,355,000.00	3,139,591.80	2,711,558.92	2,654,453.49	0.00	(57,105.43)
Tota	als for Cusip				2,355,000.00	3,139,591.80	2,711,558.92	2,654,453.49	0.00	(57,105.43)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	08/22/2013	7,250,000.00	9,673,530.00	9,005,460.41	9,123,784.98	118,324.57	0.00
Tota	als for Cusip				7,250,000.00	9,673,530.00	9,005,460.41	9,123,784.98	118,324.57	0.00
456837AP8	ING GROEP NV	3.55%	04/09/2024	04/02/2019	400,000.00	399,400.00	399,400.00	418,662.29	19,262.29	0.00
Tota	als for Cusip				400,000.00	399,400.00	399,400.00	418,662.29	19,262.29	0.00
45818QAD1	INTERAMER DEV BK	6.75%	07/15/2027	01/04/2007	819,000.00	975,871.26	1,026,082.51	1,056,448.77	30,366.26	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
•	als for Cusip	осиро			819,000.00	975,871.26	1,026,082.51	1,056,448.77	30.366.26	0.00
459051FX1	INTL BK RECON & DEV	0.00%	03/01/2028	01/16/2019	8,500,000.00	6,290,000.00	6,290,000.00	6,999,283.52	709,283.52	0.00
	als for Cusip	0.0070	00/01/2020	01/10/2010	8,500,000.00	6,290,000.00	6,290,000.00	6,999,283.52	709,283.52	0.00
	INTERNATIONAL PAPER COMPANY	6.00%	11/15/2041	11/08/2011	400,000.00	399,944.00	421,368.53	499,316.67	77.948.14	0.00
	als for Cusip	0.00%	11/13/2041	11/00/2011				•	,-	0.00
	·				400,000.00	399,944.00	421,368.53	499,316.67	77,948.14	
460690BM1	INTERPUBLIC GROUP COS	3.50%	10/01/2020	09/18/2018	465,000.00	464,102.55	465,575.82	469,981.10	4,405.28	0.00
Tota	als for Cusip				465,000.00	464,102.55	465,575.82	469,981.10	4,405.28	0.00
465138RB3	AID ISRAEL	0.00%	08/15/2023	03/14/2019	705,000.00	625,504.20	625,504.20	655,093.48	29,589.28	0.00
Tota	als for Cusip				705,000.00	625,504.20	625,504.20	655,093.48	29,589.28	0.00
465139TK9	AID ISRAEL	0.00%	11/15/2026	08/29/2019	8,000,000.00	7,051,520.00	7,051,520.00	6,855,785.04	0.00	(195,734.96)
Tota	als for Cusip				8,000,000.00	7,051,520.00	7,051,520.00	6,855,785.04	0.00	(195,734.96)
465139VE0	AID ISRAEL	0.00%	11/01/2024	11/18/2004	19,029,000.00	6,600,018.36	16,130,442.78	17,238,618.10	1,108,175.32	0.00
Tota	als for Cusip				19,029,000.00	6,600,018.36	16,130,442.78	17,238,618.10	1,108,175.32	0.00
46513EFG2	AID ISRAEL	5.50%	09/18/2033	05/14/2019	5,500,000.00	7,200,435.00	7,200,435.00	7,523,985.76	323,550.76	0.00
46513EFG2	AID ISRAEL	5.50%	09/18/2033	10/23/2019	400,000.00	558,356.00	558,356.00	547,198.96	0.00	(11,157.04)
46513EFG2	AID ISRAEL	5.50%	09/18/2033	10/31/2019	175,000.00	245,840.00	245,840.00	239,399.55	0.00	(6,440.45)
Tota	als for Cusip				6,075,000.00	8,004,631.00	8,004,631.00	8,310,584.27	323,550.76	(17,597.49)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	07/20/2016	9,000,000.00	11,356,845.84	10,124,985.87	10,253,140.83	128,154.96	0.00
Tota	als for Cusip				9,000,000.00	11,356,845.84	10,124,985.87	10,253,140.83	128,154.96	0.00
46625HKC3	JP MORGAN CHASE & CO	3.12%	01/23/2025	02/20/2018	1,020,000.00	989,991.60	971,760.17	1,064,509.64	92,749.47	0.00
Tota	als for Cusip				1,020,000.00	989,991.60	971,760.17	1,064,509.64	92,749.47	0.00
46647PAM8	JPMORGAN CHASE & CO	3.51%	01/23/2029	10/25/2019	4,675,000.00	4,929,740.75	4,929,740.75	4,969,127.53	39,386.78	0.00
Tota	als for Cusip				4,675,000.00	4,929,740.75	4,929,740.75	4,969,127.53	39,386.78	0.00



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Cusip Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
46647PBE5 JPMORGAN CHASE & CO	2.74%	10/15/2030	09/05/2019	1,000,000.00	1,000,000.00	1,000,000.00	1,000,146.10	146.10	0.00
Totals for Cusip				1,000,000.00	1,000,000.00	1,000,000.00	1,000,146.10	146.10	0.00
478160BY9 JOHNSON & JOHNSON	2.45%	03/01/2026	02/01/2019	1,250,000.00	1,199,050.00	1,199,050.00	1,269,470.91	70,420.91	0.00
Totals for Cusip				1,250,000.00	1,199,050.00	1,199,050.00	1,269,470.91	70,420.91	0.00
478160CE2 JOHNSON & JOHNSON	2.95%	03/03/2027	03/11/2019	1,000,000.00	981,760.00	981,760.00	1,048,908.45	67,148.45	0.00
Totals for Cusip				1,000,000.00	981,760.00	981,760.00	1,048,908.45	67,148.45	0.00
478160CK8 JOHNSON & JOHNSON	2.90%	01/15/2028	11/08/2017	1,725,000.00	1,722,947.25	1,653,317.00	1,800,877.39	147,560.39	0.00
Totals for Cusip				1,725,000.00	1,722,947.25	1,653,317.00	1,800,877.39	147,560.39	0.00
478375AN8 JOHNSON CONTROLS INTL PL	4.95%	07/02/2064	12/09/2016	1,050,000.00	988,726.20	975,901.68	1,110,995.81	135,094.13	0.00
478375AN8 JOHNSON CONTROLS INTL PL	4.95%	07/02/2064	03/12/2018	21,000.00	20,835.99	19,518.03	22,219.92	2,701.89	0.00
Totals for Cusip				1,071,000.00	1,009,562.19	995,419.71	1,133,215.73	137,796.02	0.00
478375AR9 JOHNSON CONTROLS INTL PL	3.90%	02/14/2026	12/09/2016	483,000.00	491,339.00	473,682.23	511,294.25	37,612.02	0.00
Totals for Cusip				483,000.00	491,339.00	473,682.23	511,294.25	37,612.02	0.00
485260BM4 KANSAS GAS AND ELECTRIC CO	4.30%	07/15/2044	06/25/2014	500,000.00	498,735.00	496,683.33	556,200.10	59,516.77	0.00
Totals for Cusip				500,000.00	498,735.00	496,683.33	556,200.10	59,516.77	0.00
49271VAG5 KEURIG DR PEPPER INC	4.06%	05/25/2023	05/31/2019	2,305,000.00	2,305,000.00	2,305,000.00	2,431,087.16	126,087.16	0.00
Totals for Cusip				2,305,000.00	2,305,000.00	2,305,000.00	2,431,087.16	126,087.16	0.00
494386AC9 KIMBERLY CLARK DE MEXICO SAB D	3.25%	03/12/2025	03/05/2015	1,335,000.00	1,327,777.65	1,250,298.55	1,328,643.65	78,345.10	0.00
Totals for Cusip				1,335,000.00	1,327,777.65	1,250,298.55	1,328,643.65	78,345.10	0.00
50077LAJ5 KRAFT HEINZ FOODS CO	3.50%	07/15/2022	08/16/2016	5,000,000.00	4,989,833.40	4,927,462.70	5,149,965.90	222,503.20	0.00
Totals for Cusip				5,000,000.00	4,989,833.40	4,927,462.70	5,149,965.90	222,503.20	0.00
50077LAU0 KRAFT HEINZ FOODS CO	3.75%	04/01/2030	09/11/2019	1,015,000.00	1,011,061.80	1,011,061.80	1,045,922.35	34,860.55	0.00
Totals for Cusip				1,015,000.00	1,011,061.80	1,011,061.80	1,045,922.35	34,860.55	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
501044DK4	KROGER CO	4.65%	01/15/2048	07/17/2017	650,000.00	645,294.00	596,358.23	711,464.70	115,106.47	0.00
Tota	als for Cusip				650,000.00	645,294.00	596,358.23	711,464.70	115,106.47	0.00
502431AB5	L3HARRIS TECH INC	3.85%	06/15/2023	06/12/2019	1,655,000.00	1,719,874.35	1,719,874.35	1,742,457.23	22,582.88	0.00
Tota	als for Cusip				1,655,000.00	1,719,874.35	1,719,874.35	1,742,457.23	22,582.88	0.00
50247VAC3	LYB INTL FINANCE BV	4.88%	03/15/2044	06/19/2018	750,000.00	749,835.00	681,075.59	845,098.45	164,022.86	0.00
Tota	als for Cusip				750,000.00	749,835.00	681,075.59	845,098.45	164,022.86	0.00
50540RAP7	LABORATORY CORP OF AMER	3.20%	02/01/2022	01/21/2015	225,000.00	226,053.00	223,297.01	230,138.19	6,841.18	0.00
Tota	als for Cusip				225,000.00	226,053.00	223,297.01	230,138.19	6,841.18	0.00
50540RAS1	LABORATORY CORP OF AMER	4.70%	02/01/2045	01/22/2018	1,000,000.00	1,057,680.00	930,944.77	1,125,992.86	195,048.09	0.00
Tota	als for Cusip				1,000,000.00	1,057,680.00	930,944.77	1,125,992.86	195,048.09	0.00
50540RAU6	LABORATORY CORP OF AMER	3.60%	09/01/2027	08/15/2017	1,080,000.00	1,078,369.20	1,028,611.05	1,141,173.36	112,562.31	0.00
Tota	als for Cusip				1,080,000.00	1,078,369.20	1,028,611.05	1,141,173.36	112,562.31	0.00
524660AZ0	LEGGETT & PLATT INC	4.40%	03/15/2029	07/19/2019	1,250,000.00	1,307,462.50	1,307,462.50	1,367,042.76	59,580.26	0.00
Tota	als for Cusip				1,250,000.00	1,307,462.50	1,307,462.50	1,367,042.76	59,580.26	0.00
525ESC107	LEHMAN BROTHERS HOLDINGS	0.00%	05/17/2013	08/22/2007	3,955,000.00	1,989,286.58	50,161.06	49,437.50	0.00	(723.56)
Tota	als for Cusip				3,955,000.00	1,989,286.58	50,161.06	49,437.50	0.00	(723.56)
525ESC6J3	LEHMAN BROTHERS HOLDINGS	0.00%	11/10/2049	11/08/2005	1,890,000.00	934,148.28	24,030.92	23,625.00	0.00	(405.92)
Tota	als for Cusip				1,890,000.00	934,148.28	24,030.92	23,625.00	0.00	(405.92)
525ESC6X2	LEHMAN BROTHERS HOLDINGS	0.00%	09/26/2014	09/19/2007	5,840,000.00	3,073,453.98	76,616.97	75,920.00	0.00	(696.97)
Tota	als for Cusip				5,840,000.00	3,073,453.98	76,616.97	75,920.00	0.00	(696.97)
526107AD9	LENNOX INTERNATIONAL INC	3.00%	11/15/2023	05/31/2018	1,500,000.00	1,435,290.00	1,411,515.32	1,526,632.04	115,116.72	0.00
Tota	als for Cusip				1,500,000.00	1,435,290.00	1,411,515.32	1,526,632.04	115,116.72	0.00
53079EBJ2	LIBERTY MUTUAL GROUP INC	3.95%	10/15/2050	09/24/2019	500,000.00	498,903.25	498,903.25	520,078.45	21,175.20	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				500,000.00	498,903.25	498,903.25	520,078.45	21,175.20	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	10/03/2007	2,000,000.00	1,989,580.00	2,361,554.40	2,588,989.64	227,435.24	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	01/08/2014	300,000.00	348,516.00	354,233.16	388,348.45	34,115.29	0.00
Tota	als for Cusip				2,300,000.00	2,338,096.00	2,715,787.56	2,977,338.09	261,550.53	0.00
534187BH1	LINCOLN NATIONAL CORP	3.80%	03/01/2028	02/07/2018	785,000.00	783,170.95	761,347.01	836,832.66	75,485.65	0.00
Tota	als for Cusip				785,000.00	783,170.95	761,347.01	836,832.66	75,485.65	0.00
53944VAS8	LLOYDS BANK PLC	2.25%	08/14/2022	08/07/2019	840,000.00	837,286.80	837,286.80	844,166.69	6,879.89	0.00
Tota	als for Cusip				840,000.00	837,286.80	837,286.80	844,166.69	6,879.89	0.00
53944YAD5	LLOYDS BANKING GROUP PLC	3.75%	01/11/2027	04/11/2019	700,000.00	693,378.00	693,378.00	736,286.99	42,908.99	0.00
Tota	als for Cusip				700,000.00	693,378.00	693,378.00	736,286.99	42,908.99	0.00
53944YAH6	LLOYDS BANKING GROUP PLC	3.90%	03/12/2024	03/05/2019	225,000.00	224,667.00	224,667.00	237,605.37	12,938.37	0.00
Tota	als for Cusip				225,000.00	224,667.00	224,667.00	237,605.37	12,938.37	0.00
539830BC2	LOCKHEED MARTIN CORP	3.60%	03/01/2035	01/11/2019	1,000,000.00	935,090.00	935,090.00	1,093,530.93	158,440.93	0.00
Tota	als for Cusip				1,000,000.00	935,090.00	935,090.00	1,093,530.93	158,440.93	0.00
552081AM3	LYONDELLBASELL IND NV	4.62%	02/26/2055	05/03/2016	500,000.00	466,690.00	421,108.58	526,131.49	105,022.91	0.00
Tota	als for Cusip				500,000.00	466,690.00	421,108.58	526,131.49	105,022.91	0.00
55336VAK6	MPLX LP	4.12%	03/01/2027	02/07/2017	1,250,000.00	1,247,925.00	1,190,142.19	1,313,048.75	122,906.56	0.00
Tota	als for Cusip				1,250,000.00	1,247,925.00	1,190,142.19	1,313,048.75	122,906.56	0.00
55336VAR1	MPLX LP	4.00%	03/15/2028	02/05/2018	515,000.00	512,687.65	482,684.10	533,423.00	50,738.90	0.00
Tota	als for Cusip				515,000.00	512,687.65	482,684.10	533,423.00	50,738.90	0.00
55616XAH0	MACYS RETAIL HLDGS INC	2.88%	02/15/2023	11/13/2014	154,000.00	148,054.06	142,591.22	153,524.92	10,933.70	0.00
Tota	als for Cusip				154,000.00	148,054.06	142,591.22	153,524.92	10,933.70	0.00
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	01/19/2017	900,000.00	913,437.00	903,901.65	947,156.72	43,255.07	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				900,000.00	913,437.00	903,901.65	947,156.72	43,255.07	0.00
570535AR5	MARKEL CORP	3.50%	11/01/2027	10/30/2017	1,070,000.00	1,067,678.10	1,009,714.58	1,108,496.30	98,781.72	0.00
570535AR5	MARKEL CORP	3.50%	11/01/2027	11/22/2019	1,815,000.00	1,878,760.95	1,878,760.95	1,880,299.80	1,538.85	0.00
Tota	ls for Cusip				2,885,000.00	2,946,439.05	2,888,475.53	2,988,796.10	100,320.57	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	1,324,000.00	1,321,432.52	1,320,345.04	1,361,758.08	41,413.04	0.00
Tota	ls for Cusip				1,324,000.00	1,321,432.52	1,320,345.04	1,361,758.08	41,413.04	0.00
586054AB4	MEMORIAL SLOAN-KETTERING	4.12%	07/01/2052	11/28/2012	1,310,000.00	1,301,851.80	1,307,612.28	1,496,214.48	188,602.20	0.00
Tota	ls for Cusip				1,310,000.00	1,301,851.80	1,307,612.28	1,496,214.48	188,602.20	0.00
58933YAU9	MERCK & CO INC	2.90%	03/07/2024	03/05/2019	1,340,000.00	1,336,221.20	1,336,221.20	1,394,005.40	57,784.20	0.00
Tota	ls for Cusip				1,340,000.00	1,336,221.20	1,336,221.20	1,394,005.40	57,784.20	0.00
59022CAJ2	MERRILL LYNCH	6.11%	01/29/2037	06/18/2012	1,260,000.00	1,195,525.80	1,384,786.33	1,703,179.01	318,392.68	0.00
Tota	ls for Cusip				1,260,000.00	1,195,525.80	1,384,786.33	1,703,179.01	318,392.68	0.00
594918AU8	MICROSOFT CORP	3.75%	05/01/2043	07/28/2014	180,000.00	167,112.00	173,737.36	202,289.21	28,551.85	0.00
Tota	ls for Cusip				180,000.00	167,112.00	173,737.36	202,289.21	28,551.85	0.00
594918BX1	MICROSOFT CORP	2.88%	02/06/2024	01/30/2017	2,580,000.00	2,561,217.60	2,555,678.37	2,677,162.44	121,484.07	0.00
Tota	ls for Cusip				2,580,000.00	2,561,217.60	2,555,678.37	2,677,162.44	121,484.07	0.00
595017AN4	MICROCHIP TECHNOLOGY	3.92%	06/01/2021	06/06/2019	995,000.00	995,000.00	995,000.00	1,017,567.23	22,567.23	0.00
Tota	ls for Cusip				995,000.00	995,000.00	995,000.00	1,017,567.23	22,567.23	0.00
610202BR3	MONONGAHELA POWER CO	3.55%	05/15/2027	05/09/2017	2,135,000.00	2,134,103.30	2,091,828.46	2,223,996.36	132,167.90	0.00
Tota	ls for Cusip				2,135,000.00	2,134,103.30	2,091,828.46	2,223,996.36	132,167.90	0.00
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	09/03/2014	1,825,000.00	1,821,788.00	1,773,542.87	1,996,337.83	222,794.96	0.00
Tota	ls for Cusip				1,825,000.00	1,821,788.00	1,773,542.87	1,996,337.83	222,794.96	0.00
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	02/20/2013	2,065,000.00	2,057,504.05	2,061,359.98	2,162,489.41	101,129.43	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				2,065,000.00	2,057,504.05	2,061,359.98	2,162,489.41	101,129.43	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	05/26/2017	2,020,000.00	2,079,125.40	1,970,249.64	2,169,668.16	199,418.52	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	06/13/2018	1,535,000.00	1,513,341.15	1,497,194.65	1,648,732.99	151,538.34	0.00
Tota	ls for Cusip				3,555,000.00	3,592,466.55	3,467,444.29	3,818,401.15	350,956.86	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	05/22/2013	355,000.00	353,012.00	355,512.74	374,865.65	19,352.91	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	07/22/2016	155,000.00	161,961.05	155,223.87	163,673.73	8,449.86	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	11/16/2016	115,000.00	118,846.75	115,166.10	121,435.35	6,269.25	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	06/28/2017	115,000.00	120,301.50	115,166.10	121,435.35	6,269.25	0.00
Tota	ls for Cusip				740,000.00	754,121.30	741,068.81	781,410.08	40,341.27	0.00
628530BJ5	MYLAN INC	5.20%	04/15/2048	01/09/2019	600,000.00	598,069.02	598,069.02	671,783.21	73,714.19	0.00
628530BJ5	MYLAN INC	5.20%	04/15/2048	01/09/2019	1,325,000.00	1,340,556.74	1,340,556.74	1,483,521.26	142,964.52	0.00
Tota	ls for Cusip				1,925,000.00	1,938,625.76	1,938,625.76	2,155,304.47	216,678.71	0.00
631005BC8	NARRAGANSETT ELECTRIC	5.64%	03/15/2040	10/10/2013	3,000,000.00	3,298,470.00	3,474,722.04	3,767,636.07	292,914.03	0.00
Tota	ls for Cusip				3,000,000.00	3,298,470.00	3,474,722.04	3,767,636.07	292,914.03	0.00
638585BF5	NATIONSBANK CORP	6.80%	03/15/2028	07/21/2011	3,000,000.00	3,029,190.00	3,431,614.41	3,714,041.19	282,426.78	0.00
Tota	ls for Cusip				3,000,000.00	3,029,190.00	3,431,614.41	3,714,041.19	282,426.78	0.00
63906AAA8	NATWEST MARKETS PLC	3.62%	09/29/2022	03/26/2019	1,500,000.00	1,499,175.00	1,499,175.00	1,554,008.52	54,833.52	0.00
Tota	ls for Cusip				1,500,000.00	1,499,175.00	1,499,175.00	1,554,008.52	54,833.52	0.00
651290AR9	NEWFIELD EXPLORATION CO	5.38%	01/01/2026	07/31/2019	1,000,000.00	1,093,890.00	1,093,890.00	1,084,613.79	0.00	(9,276.21)
Tota	ls for Cusip				1,000,000.00	1,093,890.00	1,093,890.00	1,084,613.79	0.00	(9,276.21)
65339KAT7	NEXTERA ENERGY CAPITAL	3.55%	05/01/2027	04/25/2017	2,250,000.00	2,243,610.00	2,147,052.26	2,390,618.52	243,566.26	0.00
Tota	ls for Cusip				2,250,000.00	2,243,610.00	2,147,052.26	2,390,618.52	243,566.26	0.00
655844BD9	NORFOLK SOUTHERN CORP	6.00%	05/23/2111	07/31/2019	725,000.00	929,798.00	929,798.00	967,512.12	37,714.12	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	lls for Cusip	·			725,000.00	929,798.00	929,798.00	967,512.12	37,714.12	0.00
655844CB2	NORFOLK SOUTHERN CORP	5.10%	08/01/2118	07/30/2018	750,000.00	748,545.00	735,918.70	887,043.13	151,124.43	0.00
Tota	ıls for Cusip				750,000.00	748,545.00	735,918.70	887,043.13	151,124.43	0.00
655855FA7	NORFOLK SOUTHERN RAILWAY	9.75%	06/15/2020	10/06/2004	3,492,000.00	4,257,604.96	3,817,537.02	3,613,939.80	0.00	(203,597.22)
Tota	als for Cusip				3,492,000.00	4,257,604.96	3,817,537.02	3,613,939.80	0.00	(203,597.22)
656531AC4	NORSK HYDRO A/S	7.75%	06/15/2023	07/18/2013	1,250,000.00	1,673,712.50	1,478,203.65	1,480,897.68	2,694.03	0.00
Tota	als for Cusip				1,250,000.00	1,673,712.50	1,478,203.65	1,480,897.68	2,694.03	0.00
656531AM2	NORSK HYDRO A/S	7.25%	09/23/2027	02/14/2007	2,150,000.00	2,507,695.50	2,661,288.77	2,848,608.90	187,320.13	0.00
Tota	als for Cusip				2,150,000.00	2,507,695.50	2,661,288.77	2,848,608.90	187,320.13	0.00
666807AQ5	NORTHROP GRUMMAN CORP	7.88%	03/01/2026	04/29/2011	1,250,000.00	1,619,587.50	1,534,276.40	1,612,038.01	77,761.61	0.00
Tota	lls for Cusip				1,250,000.00	1,619,587.50	1,534,276.40	1,612,038.01	77,761.61	0.00
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	07/25/2000	3,550,000.00	4,114,237.00	4,032,385.86	3,873,997.03	0.00	(158,388.83)
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	08/31/2000	3,000,000.00	3,522,930.00	3,407,650.02	3,273,800.31	0.00	(133,849.71)
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	01/29/2004	3,500,000.00	4,011,296.16	3,975,591.69	3,819,433.70	0.00	(156,157.99)
Tota	lls for Cusip				10,050,000.00	11,648,463.16	11,415,627.57	10,967,231.04	0.00	(448,396.53)
669827DM6	PROVINCE OF NOVA SCOTIA	8.75%	04/01/2022	07/20/2000	1,700,000.00	1,911,565.00	1,993,981.00	1,941,357.36	0.00	(52,623.64)
669827DM6	PROVINCE OF NOVA SCOTIA	8.75%	04/01/2022	01/29/2004	4,445,000.00	4,956,978.99	5,213,673.85	5,076,078.52	0.00	(137,595.33)
Tota	lls for Cusip				6,145,000.00	6,868,543.99	7,207,654.85	7,017,435.88	0.00	(190,218.97)
67021CAL1	NSTAR ELECTRIC COMPANY	2.70%	06/01/2026	05/23/2016	825,000.00	822,129.00	772,317.26	836,376.91	64,059.65	0.00
Tota	lls for Cusip				825,000.00	822,129.00	772,317.26	836,376.91	64,059.65	0.00
67077MAJ7	NUTRIEN LTD	3.15%	10/01/2022	03/23/2018	1,055,000.00	1,045,241.25	1,018,381.28	1,077,965.70	59,584.42	0.00
Tota	lls for Cusip				1,055,000.00	1,045,241.25	1,018,381.28	1,077,965.70	59,584.42	0.00
674599CP8	OCCIDENTAL PETROLEUM COR	2.70%	08/15/2022	08/06/2019	705,000.00	704,245.65	704,245.65	712,328.26	8,082.61	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				705,000.00	704,245.65	704,245.65	712,328.26	8,082.61	0.00
674599DB8	OCCIDENTAL PETROLEUM COR	6.95%	07/01/2024	09/12/2019	2,397,000.00	2,805,350.52	2,805,350.52	2,823,902.92	18,552.40	0.00
Tota	als for Cusip				2,397,000.00	2,805,350.52	2,805,350.52	2,823,902.92	18,552.40	0.00
682680AN3	ONEOK INC	6.00%	06/15/2035	07/25/2017	1,100,000.00	1,228,260.00	1,096,878.81	1,320,379.34	223,500.53	0.00
Tota	als for Cusip				1,100,000.00	1,228,260.00	1,096,878.81	1,320,379.34	223,500.53	0.00
682680AS2	ONEOK INC	4.00%	07/13/2027	07/10/2017	410,000.00	409,364.50	391,070.01	436,679.26	45,609.25	0.00
Tota	als for Cusip				410,000.00	409,364.50	391,070.01	436,679.26	45,609.25	0.00
682680AX1	ONEOK INC	2.75%	09/01/2024	08/12/2019	630,000.00	628,784.10	628,784.10	635,984.96	7,200.86	0.00
Tota	als for Cusip				630,000.00	628,784.10	628,784.10	635,984.96	7,200.86	0.00
68327LAB2	CADILLAC FAIRVIEW PRP TR	3.88%	03/20/2027	03/13/2017	1,200,000.00	1,196,448.00	1,194,333.13	1,284,271.48	89,938.35	0.00
Tota	als for Cusip				1,200,000.00	1,196,448.00	1,194,333.13	1,284,271.48	89,938.35	0.00
69352PAE3	PPL CAPITAL FUNDING INC	3.50%	12/01/2022	10/10/2012	1,190,000.00	1,188,131.70	1,170,702.29	1,231,557.36	60,855.07	0.00
Tota	als for Cusip				1,190,000.00	1,188,131.70	1,170,702.29	1,231,557.36	60,855.07	0.00
69352PAJ2	PPL CAPITAL FUNDING INC	5.00%	03/15/2044	06/21/2017	1,300,000.00	1,492,543.00	1,325,132.94	1,494,636.62	169,503.68	0.00
Tota	als for Cusip				1,300,000.00	1,492,543.00	1,325,132.94	1,494,636.62	169,503.68	0.00
693627AY7	PSI ENERGY	6.12%	10/15/2035	10/18/2005	1,500,000.00	1,499,205.00	1,848,135.01	1,980,228.77	132,093.76	0.00
Tota	als for Cusip				1,500,000.00	1,499,205.00	1,848,135.01	1,980,228.77	132,093.76	0.00
698900AG2	PANCANADIAN PETL	7.20%	11/01/2031	07/18/2017	1,700,000.00	2,057,017.00	1,922,619.10	2,079,995.14	157,376.04	0.00
Tota	als for Cusip				1,700,000.00	2,057,017.00	1,922,619.10	2,079,995.14	157,376.04	0.00
709599AU8	PENSKE TRUCK LEASING/PTL	3.20%	07/15/2020	07/16/2015	1,500,000.00	1,493,985.00	1,492,519.70	1,506,434.69	13,914.99	0.00
Tota	als for Cusip				1,500,000.00	1,493,985.00	1,492,519.70	1,506,434.69	13,914.99	0.00
709599BC7	PENSKE TRUCK LEASING/PTL	4.12%	08/01/2023	06/26/2018	2,500,000.00	2,499,775.00	2,495,583.88	2,639,207.30	143,623.42	0.00
Tota	als for Cusip				2,500,000.00	2,499,775.00	2,495,583.88	2,639,207.30	143,623.42	0.00



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Cusip Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
709599BG8 PENSKE TRUCK LEASING PTL	2.70%	11/01/2024	09/10/2019	2,000,000.00	1,995,860.00	1,995,860.00	2,014,314.52	18,454.52	0.00
Totals for Cusip				2,000,000.00	1,995,860.00	1,995,860.00	2,014,314.52	18,454.52	0.00
718549AF5 PHILLIPS 66 PARTNERS LP	3.75%	03/01/2028	10/10/2017	450,000.00	448,290.00	415,599.89	468,743.12	53,143.23	0.00
Totals for Cusip				450,000.00	448,290.00	415,599.89	468,743.12	53,143.23	0.00
723787AB3 PIONEER NATURAL RESOURCES CO	7.20%	01/15/2028	03/05/2013	2,350,000.00	3,056,950.50	2,850,426.16	2,981,349.59	130,923.43	0.00
Totals for Cusip				2,350,000.00	3,056,950.50	2,850,426.16	2,981,349.59	130,923.43	0.00
740816AM5 PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	10/06/2016	270,000.00	269,541.00	240,856.17	275,884.40	35,028.23	0.00
740816AM5 PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	11/29/2016	1,000,000.00	911,640.00	892,059.89	1,021,794.07	129,734.18	0.00
Totals for Cusip				1,270,000.00	1,181,181.00	1,132,916.06	1,297,678.47	164,762.41	0.00
742651DW9 PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	545,000.00	584,414.40	555,882.02	580,837.12	24,955.10	0.00
Totals for Cusip				545,000.00	584,414.40	555,882.02	580,837.12	24,955.10	0.00
74274TAB6 PRIVATE EXPORT FUNDING	2.65%	02/16/2021	02/13/2018	8,635,000.00	8,626,624.05	8,641,890.73	8,724,046.02	82,155.29	0.00
Totals for Cusip				8,635,000.00	8,626,624.05	8,641,890.73	8,724,046.02	82,155.29	0.00
743756AB4 PROV ST JOSEPH HLTH OBL	2.75%	10/01/2026	09/20/2016	750,000.00	750,000.00	697,981.32	757,344.44	59,363.12	0.00
Totals for Cusip				750,000.00	750,000.00	697,981.32	757,344.44	59,363.12	0.00
74456QAR7 PUBLIC SERVICE ELECTRIC	5.80%	05/01/2037	05/07/2007	2,060,000.00	2,055,983.00	2,462,340.85	2,728,096.98	265,756.13	0.00
Totals for Cusip				2,060,000.00	2,055,983.00	2,462,340.85	2,728,096.98	265,756.13	0.00
74456QBS4 PUBLIC SERVICE ELECTRIC	3.00%	05/15/2027	05/02/2017	1,290,000.00	1,286,220.30	1,241,615.48	1,334,802.04	93,186.56	0.00
Totals for Cusip				1,290,000.00	1,286,220.30	1,241,615.48	1,334,802.04	93,186.56	0.00
748148KA0 PROVINCE OF QUEBEC	8.62%	12/01/2026	07/16/2013	1,750,000.00	2,552,130.00	2,372,811.14	2,438,690.19	65,879.05	0.00
Totals for Cusip				1,750,000.00	2,552,130.00	2,372,811.14	2,438,690.19	65,879.05	0.00
74834LAS9 QUEST DIAGNOSTIC INC	4.70%	04/01/2021	03/21/2011	2,490,000.00	2,485,841.70	2,559,377.10	2,572,743.52	13,366.42	0.00
Totals for Cusip				2,490,000.00	2,485,841.70	2,559,377.10	2,572,743.52	13,366.42	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
74834LAX8	QUEST DIAGNOSTIC INC	3.50%	03/30/2025	03/11/2015	1,000,000.00	985,890.00	975,159.77	1,053,687.34	78,527.57	0.00
Tot	als for Cusip				1,000,000.00	985,890.00	975,159.77	1,053,687.34	78,527.57	0.00
74834LAZ3	QUEST DIAGNOSTIC INC	3.45%	06/01/2026	05/23/2016	345,000.00	344,044.35	331,134.46	362,485.76	31,351.30	0.00
Tot	als for Cusip				345,000.00	344,044.35	331,134.46	362,485.76	31,351.30	0.00
756109AV6	REALTY INCOME CORP	3.88%	04/15/2025	04/16/2018	805,000.00	798,213.85	803,489.47	868,210.61	64,721.14	0.00
Tot	als for Cusip				805,000.00	798,213.85	803,489.47	868,210.61	64,721.14	0.00
75625QAC	RECKITT BENCKISER TSY	2.38%	06/24/2022	06/21/2017	1,760,000.00	1,758,345.60	1,690,419.65	1,773,091.37	82,671.72	0.00
Tot	als for Cusip				1,760,000.00	1,758,345.60	1,690,419.65	1,773,091.37	82,671.72	0.00
774341AE1	ROCKWELL COLLINS INC	3.70%	12/15/2023	01/24/2019	135,000.00	134,131.95	134,131.95	142,329.44	8,197.49	0.00
Tot	als for Cusip				135,000.00	134,131.95	134,131.95	142,329.44	8,197.49	0.00
774341AJ0	ROCKWELL COLLINS	3.20%	03/15/2024	03/28/2017	1,250,000.00	1,246,400.00	1,203,763.14	1,301,013.79	97,250.65	0.00
Tot	als for Cusip				1,250,000.00	1,246,400.00	1,203,763.14	1,301,013.79	97,250.65	0.00
776743AA4	ROPER TECHNOLOGIES INC	3.00%	12/15/2020	11/30/2015	2,475,000.00	2,474,059.50	2,458,923.54	2,496,029.85	37,106.31	0.00
Tot	als for Cusip				2,475,000.00	2,474,059.50	2,458,923.54	2,496,029.85	37,106.31	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/22/2019	600,000.00	604,206.00	604,206.00	637,472.05	33,266.05	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/19/2019	940,000.00	940,000.00	940,000.00	998,706.21	58,706.21	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/20/2019	760,000.00	761,322.40	761,322.40	807,464.59	46,142.19	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/20/2019	340,000.00	340,666.40	340,666.40	361,234.16	20,567.76	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/21/2019	420,000.00	421,797.60	421,797.60	446,230.43	24,432.83	0.00
Tot	als for Cusip				3,060,000.00	3,067,992.40	3,067,992.40	3,251,107.44	183,115.04	0.00
78355HKF5	RYDER SYSTEM INC	2.50%	09/01/2022	08/01/2017	2,520,000.00	2,513,901.60	2,421,159.98	2,532,872.84	111,712.86	0.00
Tot	als for Cusip				2,520,000.00	2,513,901.60	2,421,159.98	2,532,872.84	111,712.86	0.00
78355HKH ⁻	RYDER SYSTEM INC	3.75%	06/09/2023	06/14/2018	1,600,000.00	1,596,704.00	1,590,167.17	1,671,843.04	81,675.87	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
•	ls for Cusip	-cape		2	1,600,000.00	1,596,704.00	1,590,167.17	1,671,843.04	81,675.87	0.00
78355HKK4	RYDER SYSTEM INC	3.88%	12/01/2023	10/30/2018	2,000,000.00	1,998,760.00	2,002,650.40	2,111,272.46	108,622.06	0.00
Tota	ls for Cusip				2,000,000.00	1,998,760.00	2,002,650.40	2,111,272.46	108,622.06	0.00
797440BF0	SAN DIEGO G & E	5.35%	05/15/2035	08/20/2019	1,250,000.00	1,532,287.50	1,532,287.50	1,466,011.39	0.00	(66,276.11)
Tota	ls for Cusip				1,250,000.00	1,532,287.50	1,532,287.50	1,466,011.39	0.00	(66,276.11)
797440BR4	SAN DIEGO G & E	3.60%	09/01/2023	09/04/2013	2,400,000.00	2,399,616.00	2,419,118.57	2,509,718.62	90,600.05	0.00
Tota	ls for Cusip				2,400,000.00	2,399,616.00	2,419,118.57	2,509,718.62	90,600.05	0.00
80281LAH8	SANTANDER UK GROUP HLDGS	3.37%	01/05/2024	01/02/2018	2,145,000.00	2,145,000.00	2,035,234.26	2,197,768.20	162,533.94	0.00
Tota	ls for Cusip				2,145,000.00	2,145,000.00	2,035,234.26	2,197,768.20	162,533.94	0.00
803854FA1	SASKATCHEWAN CDA	8.50%	07/15/2022	07/19/2000	5,450,000.00	6,030,479.50	6,419,064.50	6,307,612.00	0.00	(111,452.50)
Tota	ls for Cusip				5,450,000.00	6,030,479.50	6,419,064.50	6,307,612.00	0.00	(111,452.50)
824348BJ4	SHERWIN WILLIAMS CO	2.95%	08/15/2029	08/12/2019	1,250,000.00	1,245,837.50	1,245,837.50	1,262,536.55	16,699.05	0.00
Tota	ls for Cusip				1,250,000.00	1,245,837.50	1,245,837.50	1,262,536.55	16,699.05	0.00
82481LAC3	SHIRE ACQ INV IRELAND DA	2.88%	09/23/2023	09/19/2016	1,730,000.00	1,729,775.10	1,635,398.48	1,762,899.36	127,500.88	0.00
82481LAC3	SHIRE ACQ INV IRELAND DA	2.88%	09/23/2023	11/30/2017	1,640,000.00	1,609,627.20	1,550,319.95	1,671,187.83	120,867.88	0.00
Tota	ls for Cusip				3,370,000.00	3,339,402.30	3,185,718.43	3,434,087.19	248,368.76	0.00
82620KAC7	SIEMENS FINANCIERINGSMAT	2.15%	05/27/2020	05/18/2015	900,000.00	898,812.00	887,504.56	900,986.23	13,481.67	0.00
Tota	ls for Cusip				900,000.00	898,812.00	887,504.56	900,986.23	13,481.67	0.00
82620KAJ2	SIEMENS FINANCIERINGSMAT	1.70%	09/15/2021	09/23/2016	4,030,000.00	4,000,701.90	3,864,418.54	4,024,115.43	159,696.89	0.00
Tota	ls for Cusip				4,030,000.00	4,000,701.90	3,864,418.54	4,024,115.43	159,696.89	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/10/2018	720,000.00	727,156.80	691,203.04	759,873.54	68,670.50	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/10/2018	780,000.00	788,977.80	748,803.29	823,196.33	74,393.04	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/17/2018	500,000.00	505,860.00	480,002.11	527,689.95	47,687.84	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				2,000,000.00	2,021,994.60	1,920,008.44	2,110,759.82	190,751.38	0.00
85434VAA6	STANFORD HEALTH CARE	3.80%	11/15/2048	01/09/2018	245,000.00	245,000.00	234,455.04	265,508.62	31,053.58	0.00
Tota	ls for Cusip				245,000.00	245,000.00	234,455.04	265,508.62	31,053.58	0.00
863667AH4	STRYKER CORPORATION	3.38%	11/01/2025	06/29/2018	1,175,000.00	1,133,710.50	1,135,961.71	1,245,596.29	109,634.58	0.00
Tota	ls for Cusip				1,175,000.00	1,133,710.50	1,135,961.71	1,245,596.29	109,634.58	0.00
86787EAV9	SUNTRUST BANK	3.00%	02/02/2023	01/26/2018	1,565,000.00	1,559,741.60	1,534,058.84	1,605,566.52	71,507.68	0.00
Tota	ls for Cusip				1,565,000.00	1,559,741.60	1,534,058.84	1,605,566.52	71,507.68	0.00
871829BG1	SYSCO CORP	3.55%	03/15/2025	03/08/2018	2,000,000.00	1,989,600.00	1,969,498.64	2,129,703.76	160,205.12	0.00
Tota	ls for Cusip				2,000,000.00	1,989,600.00	1,969,498.64	2,129,703.76	160,205.12	0.00
875127BD3	TAMPA ELECTRIC CO	4.20%	05/15/2045	05/15/2015	600,000.00	598,884.00	563,033.86	656,403.92	93,370.06	0.00
Tota	ls for Cusip				600,000.00	598,884.00	563,033.86	656,403.92	93,370.06	0.00
880591DZ2	TENNESSEE VALLEY AUTHORITY	5.38%	04/01/2056	03/29/2006	1,690,000.00	1,680,400.80	2,305,753.19	2,567,257.86	261,504.67	0.00
Tota	ls for Cusip				1,690,000.00	1,680,400.80	2,305,753.19	2,567,257.86	261,504.67	0.00
88059FBG5	TENNESSEE VALLEY AUTHORITY	0.00%	05/01/2030	05/14/2019	66,000.00	47,020.38	47,020.38	51,166.12	4,145.74	0.00
Tota	ls for Cusip				66,000.00	47,020.38	47,020.38	51,166.12	4,145.74	0.00
882384AD2	TEXAS EASTERN TRANSMISSION LP	3.50%	01/15/2028	01/04/2018	1,315,000.00	1,308,175.15	1,241,525.70	1,351,008.86	109,483.16	0.00
Tota	ls for Cusip				1,315,000.00	1,308,175.15	1,241,525.70	1,351,008.86	109,483.16	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/23/2014	285,000.00	284,532.60	286,486.88	290,190.57	3,703.69	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/29/2015	1,000,000.00	1,041,780.00	1,005,217.13	1,018,212.51	12,995.38	0.00
Tota	ls for Cusip				1,285,000.00	1,326,312.60	1,291,704.01	1,308,403.08	16,699.07	0.00
89233P5F9	TOYOTA MOTOR CREDIT	3.40%	09/15/2021	04/24/2018	1,000,000.00	1,006,380.00	1,007,839.16	1,025,954.91	18,115.75	0.00
Tota	ls for Cusip				1,000,000.00	1,006,380.00	1,007,839.16	1,025,954.91	18,115.75	0.00
893574AK9	TRANSCONT GAS PIPE CORP	4.00%	03/15/2028	09/20/2018	1,275,000.00	1,268,227.45	1,246,745.20	1,356,565.97	109,820.77	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				1,275,000.00	1,268,227.45	1,246,745.20	1,356,565.97	109,820.77	0.00
89838QAA1	BOSTON UNIVERSITY	4.06%	10/01/2048	08/15/2018	475,000.00	475,000.00	476,456.08	545,363.85	68,907.77	0.00
Tota	als for Cusip				475,000.00	475,000.00	476,456.08	545,363.85	68,907.77	0.00
899043AA1	TUFTS UNIVERSITY	5.02%	04/15/2112	03/22/2012	2,000,000.00	2,000,000.00	2,131,123.04	2,437,569.40	306,446.36	0.00
Tota	als for Cusip				2,000,000.00	2,000,000.00	2,131,123.04	2,437,569.40	306,446.36	0.00
902494BD4	TYSON FOODS INC	4.55%	06/02/2047	05/23/2017	245,000.00	243,569.20	214,676.26	280,507.60	65,831.34	0.00
Tota	als for Cusip				245,000.00	243,569.20	214,676.26	280,507.60	65,831.34	0.00
904764BH9	UNILEVER CAPITAL CORP	2.12%	09/06/2029	09/03/2019	825,000.00	817,566.75	817,566.75	801,299.24	0.00	(16,267.51)
Tota	als for Cusip				825,000.00	817,566.75	817,566.75	801,299.24	0.00	(16,267.51)
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	04/10/2018	630,000.00	630,352.80	573,413.21	693,510.07	120,096.86	0.00
Tota	als for Cusip				630,000.00	630,352.80	573,413.21	693,510.07	120,096.86	0.00
909319AA3	UNITED AIR 2013-1 A	4.30%	02/15/2027	08/01/2013	327,401.83	327,401.83	334,274.72	350,870.42	16,595.70	0.00
Tota	als for Cusip				327,401.83	327,401.83	334,274.72	350,870.42	16,595.70	0.00
90932JAA0	UNITED AIR	2.70%	11/01/2033	09/03/2019	295,000.00	295,000.00	295,000.00	296,148.23	1,148.23	0.00
Tota	als for Cusip				295,000.00	295,000.00	295,000.00	296,148.23	1,148.23	0.00
911312BC9	UNITED PARCEL SERVICE	2.35%	05/16/2022	05/11/2017	2,500,000.00	2,496,475.00	2,439,143.38	2,528,001.30	88,857.92	0.00
911312BC9	UNITED PARCEL SERVICE	2.35%	05/16/2022	06/06/2017	2,060,000.00	2,081,836.00	2,009,854.14	2,083,073.07	73,218.93	0.00
Tota	als for Cusip				4,560,000.00	4,578,311.00	4,448,997.52	4,611,074.37	162,076.85	0.00
913017AS8	UNITED TECHNOLOGIES CORP	8.75%	03/01/2021	04/01/2011	425,000.00	571,841.75	471,620.35	457,929.11	0.00	(13,691.24)
Tota	als for Cusip				425,000.00	571,841.75	471,620.35	457,929.11	0.00	(13,691.24)
913017BK4	UNITED TECHNOLOGIES CORP	6.05%	06/01/2036	10/20/2010	205,000.00	238,935.70	233,364.94	279,221.57	45,856.63	0.00
Tota	als for Cusip				205,000.00	238,935.70	233,364.94	279,221.57	45,856.63	0.00
913017CY3	UNITED TECHNOLOGIES CORP	4.12%	11/16/2028	08/13/2018	515,000.00	514,814.60	510,211.12	579,423.43	69,212.31	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
Tota	als for Cusip				515,000.00	514,814.60	510,211.12	579,423.43	69,212.31	0.00
913017DA4	UNITED TECHNOLOGIES CORP	3.35%	08/16/2021	08/13/2018	510,000.00	509,377.80	508,620.04	522,239.02	13,618.98	0.00
Tota	als for Cusip				510,000.00	509,377.80	508,620.04	522,239.02	13,618.98	0.00
913017DB2	UNITED TECHNOLOGIES CORP	3.65%	08/16/2023	08/13/2018	365,000.00	364,967.15	363,569.83	384,858.54	21,288.71	0.00
Tota	als for Cusip				365,000.00	364,967.15	363,569.83	384,858.54	21,288.71	0.00
913017DD8	UNITED TECHNOLOGIES CORP	3.95%	08/16/2025	08/13/2018	300,000.00	299,490.00	297,676.64	327,173.36	29,496.72	0.00
Tota	als for Cusip				300,000.00	299,490.00	297,676.64	327,173.36	29,496.72	0.00
91481CAA8	UNIVERSITY OF PENNSYLVANIA	4.67%	09/01/2112	03/29/2012	1,775,000.00	1,775,000.00	1,900,675.72	2,309,606.09	408,930.37	0.00
Tota	als for Cusip				1,775,000.00	1,775,000.00	1,900,675.72	2,309,606.09	408,930.37	0.00
91529YAH9	UNUM GROUP	5.62%	09/15/2020	09/08/2010	725,000.00	724,122.75	750,156.17	743,607.13	0.00	(6,549.04)
Tota	als for Cusip				725,000.00	724,122.75	750,156.17	743,607.13	0.00	(6,549.04)
92277GAN7	VENTAS REALTY LP	4.40%	01/15/2029	08/06/2018	1,200,000.00	1,199,448.00	1,194,004.33	1,320,710.76	126,706.43	0.00
Tota	als for Cusip				1,200,000.00	1,199,448.00	1,194,004.33	1,320,710.76	126,706.43	0.00
92343VCV4	VERIZON COMMUNICATIONS	4.27%	01/15/2036	10/18/2019	1,215,000.00	1,363,570.20	1,363,570.20	1,376,051.92	12,481.72	0.00
Tota	als for Cusip				1,215,000.00	1,363,570.20	1,363,570.20	1,376,051.92	12,481.72	0.00
92840VAD4	VISTRA OPERATIONS CO LLC	3.55%	07/15/2024	06/04/2019	730,000.00	728,591.10	728,591.10	739,502.96	10,911.86	0.00
Tota	als for Cusip				730,000.00	728,591.10	728,591.10	739,502.96	10,911.86	0.00
931142EJ8	WALMART INC	3.12%	06/23/2021	06/20/2018	4,500,000.00	4,499,775.00	4,531,974.35	4,596,217.47	64,243.12	0.00
Tota	als for Cusip				4,500,000.00	4,499,775.00	4,531,974.35	4,596,217.47	64,243.12	0.00
94106LBF5	WASTE MANAGEMENT INC	2.95%	06/15/2024	05/14/2019	1,250,000.00	1,249,925.00	1,249,925.00	1,290,498.20	40,573.20	0.00
Tota	als for Cusip				1,250,000.00	1,249,925.00	1,249,925.00	1,290,498.20	40,573.20	0.00
94106LBG3	WASTE MANAGEMENT INC	3.45%	06/15/2029	05/14/2019	415,000.00	414,186.60	414,186.60	444,446.74	30,260.14	0.00
Tota	als for Cusip				415,000.00	414,186.60	414,186.60	444,446.74	30,260.14	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
95040QAD6	WELLTOWER INC	4.25%	04/15/2028	08/14/2018	1,000,000.00	992,980.00	989,913.89	1,096,949.79	107,035.90	0.00
Tota	lls for Cusip				1,000,000.00	992,980.00	989,913.89	1,096,949.79	107,035.90	0.00
960386AM2	WABTEC	4.95%	09/15/2028	01/07/2019	1,000,000.00	938,260.00	938,260.00	1,100,059.30	161,799.30	0.00
960386AM2	WABTEC	4.95%	09/15/2028	04/05/2019	150,000.00	151,645.50	151,645.50	165,008.90	13,363.40	0.00
Tota	als for Cusip				1,150,000.00	1,089,905.50	1,089,905.50	1,265,068.20	175,162.70	0.00
960386AN0	WABTEC	4.40%	03/15/2024	09/12/2018	2,250,000.00	2,245,612.50	2,174,279.58	2,389,083.28	214,803.70	0.00
Tota	als for Cusip				2,250,000.00	2,245,612.50	2,174,279.58	2,389,083.28	214,803.70	0.00
96145DAF2	WRKCO INC	3.75%	03/15/2025	02/15/2019	2,840,000.00	2,833,049.21	2,833,049.21	2,995,819.01	162,769.80	0.00
Tota	als for Cusip				2,840,000.00	2,833,049.21	2,833,049.21	2,995,819.01	162,769.80	0.00
962166AT1	WEYERHAEUSER CO	8.50%	01/15/2025	09/09/2013	1,500,000.00	1,843,575.00	1,825,983.47	1,897,944.65	71,961.18	0.00
Tota	als for Cusip				1,500,000.00	1,843,575.00	1,825,983.47	1,897,944.65	71,961.18	0.00
96949LAD7	WILLIAMS COMPANIES INC	3.75%	06/15/2027	05/31/2017	2,000,000.00	1,998,980.00	1,895,155.50	2,086,119.62	190,964.12	0.00
Tota	als for Cusip				2,000,000.00	1,998,980.00	1,895,155.50	2,086,119.62	190,964.12	0.00
98389BAS9	XCEL ENERGY INC	2.40%	03/15/2021	01/02/2018	3,320,000.00	3,306,554.00	3,269,237.63	3,336,472.51	67,234.88	0.00
Tota	als for Cusip				3,320,000.00	3,306,554.00	3,269,237.63	3,336,472.51	67,234.88	0.00
98462YAD2	YAMANA GOLD INC	4.62%	12/15/2027	06/04/2018	630,000.00	629,938.84	585,025.20	659,121.73	74,096.53	0.00
Tota	als for Cusip				630,000.00	629,938.84	585,025.20	659,121.73	74,096.53	0.00
98956PAQ5	ZIMMER BIOMET HOLDINGS INC	3.70%	03/19/2023	03/08/2018	1,500,000.00	1,497,630.00	1,483,990.17	1,563,447.68	79,457.51	0.00
Tota	als for Cusip				1,500,000.00	1,497,630.00	1,483,990.17	1,563,447.68	79,457.51	0.00
Totals fo	r Corporate				508,057,019.40	492,258,952.12	500,605,719.65	530,058,898.74	30,954,682.64	(1,501,503.55)
Fed Agency	•									
3130AEWA	FEDERAL HOME LOAN BANK	2.62%	10/01/2020	09/06/2018	1,750,000.00	1,746,237.50	1,752,276.75	1,762,641.21	10,364.46	0.00
Tota	lls for Cusip				1,750,000.00	1,746,237.50	1,752,276.75	1,762,641.21	10,364.46	0.00
3134A4CK8	FREDDIE MAC	0.00%	03/15/2029	01/19/2018	4,795,000.00	3,355,780.75	3,453,755.40	3,867,504.49	413,749.09	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tot	als for Cusip				4,795,000.00	3,355,780.75	3,453,755.40	3,867,504.49	413,749.09	0.00
3134A4CL	6 FREDDIE MAC	0.00%	09/15/2029	01/19/2018	4,795,000.00	3,298,720.25	3,387,834.17	3,811,616.32	423,782.15	0.00
Tot	als for Cusip				4,795,000.00	3,298,720.25	3,387,834.17	3,811,616.32	423,782.15	0.00
3134A4MU	5 FREDDIE MAC	0.00%	01/15/2020	03/27/2018	2,368,000.00	2,265,607.68	2,302,096.86	2,366,400.18	64,303.32	0.00
Tot	als for Cusip				2,368,000.00	2,265,607.68	2,302,096.86	2,366,400.18	64,303.32	0.00
31358C5G	7 FANNIEMAE STRIPS	0.00%	08/06/2032	02/07/2019	1,843,000.00	1,170,968.48	1,170,968.48	1,352,929.64	181,961.16	0.00
Tot	als for Cusip				1,843,000.00	1,170,968.48	1,170,968.48	1,352,929.64	181,961.16	0.00
31358C5J1	FANNIEMAE STRIPS	0.00%	08/06/2033	02/07/2019	1,862,000.00	1,139,022.64	1,139,022.64	1,324,812.61	185,789.97	0.00
Tot	als for Cusip				1,862,000.00	1,139,022.64	1,139,022.64	1,324,812.61	185,789.97	0.00
31358C5Q	5 FNMA STRIPS	0.00%	08/06/2036	02/07/2019	900,000.00	484,560.00	484,560.00	578,857.19	94,297.19	0.00
Tot	als for Cusip				900,000.00	484,560.00	484,560.00	578,857.19	94,297.19	0.00
31358C5S	FANNIEMAE STRIPS	0.00%	08/06/2037	02/07/2019	862,000.00	447,955.54	447,955.54	538,929.38	90,973.84	0.00
To	als for Cusip				862,000.00	447,955.54	447,955.54	538,929.38	90,973.84	0.00
31358DCS	1 FNMA	0.00%	08/07/2028	12/28/2016	628,000.00	424,320.76	462,965.49	514,262.10	51,296.61	0.00
To	als for Cusip				628,000.00	424,320.76	462,965.49	514,262.10	51,296.61	0.00
31358DJP0) FNMA	0.00%	07/15/2037	02/07/2019	1,000,000.00	525,000.00	525,000.00	626,182.41	101,182.41	0.00
Tot	als for Cusip				1,000,000.00	525,000.00	525,000.00	626,182.41	101,182.41	0.00
31359YBD	B FNMA STRIPS	0.00%	05/15/2027	09/12/2016	3,000,000.00	2,316,990.00	2,305,276.29	2,542,534.56	237,258.27	0.00
Tot	als for Cusip				3,000,000.00	2,316,990.00	2,305,276.29	2,542,534.56	237,258.27	0.00
31359YBG	1 FNMA STRIPS	0.00%	11/15/2028	12/28/2016	211,000.00	140,933.23	154,061.38	171,647.98	17,586.60	0.00
Tot	als for Cusip				211,000.00	140,933.23	154,061.38	171,647.98	17,586.60	0.00
31359YQN	0 FNMA INT STRIPS	0.00%	01/15/2034	02/07/2019	2,000,000.00	1,203,480.00	1,203,480.00	1,401,510.18	198,030.18	0.00
Tot	als for Cusip				2,000,000.00	1,203,480.00	1,203,480.00	1,401,510.18	198,030.18	0.00



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31359YQP5	FNMA INT STRIPS	0.00%	07/15/2034	02/07/2019	1,700,000.00	1,004,173.00	1,004,173.00	1,176,288.58	172,115.58	0.00
Tota	ls for Cusip				1,700,000.00	1,004,173.00	1,004,173.00	1,176,288.58	172,115.58	0.00
31359YQV2	FNMA INT STRIPS	0.00%	07/15/2037	02/07/2019	2,500,000.00	1,304,200.00	1,304,200.00	1,565,456.03	261,256.03	0.00
Tota	ls for Cusip				2,500,000.00	1,304,200.00	1,304,200.00	1,565,456.03	261,256.03	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	21,225,000.00	3,098,850.00	16,093,303.13	17,791,278.08	1,697,974.95	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	14,540,000.00	2,122,840.00	11,024,576.09	12,187,758.93	1,163,182.84	0.00
31364EAV6	FNMA	0.00%	10/08/2027	11/12/1997	33,700,000.00	4,920,200.00	25,552,146.78	28,248,107.01	2,695,960.23	0.00
31364EAV6	FNMA	0.00%	10/08/2027	06/21/2016	1,305,000.00	980,133.30	989,482.24	1,093,880.70	104,398.46	0.00
Tota	ls for Cusip				70,770,000.00	11,122,023.30	53,659,508.24	59,321,024.72	5,661,516.48	0.00
31364EBA1	FNMA	0.00%	03/23/2028	12/28/2016	173,000.00	118,894.25	129,053.73	143,458.43	14,404.70	0.00
31364EBA1	FNMA	0.00%	03/23/2028	01/03/2017	4,000.00	2,772.16	2,983.90	3,316.96	333.06	0.00
Tota	ls for Cusip				177,000.00	121,666.41	132,037.63	146,775.39	14,737.76	0.00
76116EGL8	RFCO STRIP	0.00%	07/15/2027	04/09/1990	2,025,000.00	96,410.25	1,564,208.17	1,710,844.23	146,636.06	0.00
Tota	ls for Cusip				2,025,000.00	96,410.25	1,564,208.17	1,710,844.23	146,636.06	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	07/02/2018	2,749,000.00	2,010,316.21	2,082,252.37	2,286,265.04	204,012.67	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/19/2018	31,000.00	23,149.25	23,481.20	25,781.82	2,300.62	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	04/22/2019	2,600,000.00	2,015,312.00	2,015,312.00	2,162,345.98	147,033.98	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/11/2019	400,000.00	336,328.00	336,328.00	332,668.61	0.00	(3,659.39)
Tota	ls for Cusip				5,780,000.00	4,385,105.46	4,457,373.57	4,807,061.45	353,347.27	(3,659.39)
76116EGN4	RFCO STRIP	0.00%	07/15/2028	07/02/2018	1,290,000.00	927,097.20	961,709.87	1,060,378.08	98,668.21	0.00
Tota	ls for Cusip				1,290,000.00	927,097.20	961,709.87	1,060,378.08	98,668.21	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	05/31/2018	1,495,000.00	1,054,543.10	1,093,338.25	1,210,526.11	117,187.86	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	07/29/2019	1,200,000.00	950,628.00	950,628.00	971,659.75	21,031.75	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tot	als for Cusip				2,695,000.00	2,005,171.10	2,043,966.25	2,182,185.86	138,219.61	0.00
76116EGR	5 RFCO STRIP	0.00%	01/15/2030	09/18/2019	1,500,000.00	1,197,090.00	1,197,090.00	1,178,323.71	0.00	(18,766.29)
Tot	als for Cusip				1,500,000.00	1,197,090.00	1,197,090.00	1,178,323.71	0.00	(18,766.29)
76116EHK	RFCO STRIP	0.00%	04/15/2028	04/18/2019	2,000,000.00	1,542,600.00	1,542,600.00	1,653,462.04	110,862.04	0.00
76116EHK) RFCO STRIP	0.00%	04/15/2028	07/18/2019	2,000,000.00	1,618,940.00	1,618,940.00	1,653,462.04	34,522.04	0.00
Tot	als for Cusip				4,000,000.00	3,161,540.00	3,161,540.00	3,306,924.08	145,384.08	0.00
76116EHM	5 RFCO STRIP	0.00%	04/15/2029	05/31/2018	940,000.00	657,276.20	684,020.66	755,313.97	71,293.31	0.00
Tot	als for Cusip				940,000.00	657,276.20	684,020.66	755,313.97	71,293.31	0.00
76116EHP8	RFCO STRIP	0.00%	04/15/2030	10/31/2018	5,500,000.00	3,645,347.37	3,851,370.43	4,294,620.66	443,250.23	0.00
76116EHP8	RFCO STRIP	0.00%	04/15/2030	12/05/2019	1,500,000.00	1,187,235.00	1,187,235.00	1,171,260.18	0.00	(15,974.82)
Tot	als for Cusip				7,000,000.00	4,832,582.37	5,038,605.43	5,465,880.84	443,250.23	(15,974.82)
76116FAC1	RFCSP STRIP	0.00%	04/15/2030	11/19/2019	500,000.00	396,185.00	396,185.00	390,420.06	0.00	(5,764.94)
Tot	als for Cusip				500,000.00	396,185.00	396,185.00	390,420.06	0.00	(5,764.94)
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	10/07/2015	2,660,000.00	2,432,410.40	2,538,450.08	2,623,641.18	85,191.10	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	12/01/2015	2,895,000.00	2,641,108.50	2,762,711.64	2,855,429.03	92,717.39	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/11/2016	1,376,000.00	1,269,318.72	1,313,123.05	1,357,191.83	44,068.78	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/21/2016	500,000.00	463,506.00	477,152.27	493,165.64	16,013.37	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/22/2016	3,229,000.00	2,993,702.77	3,081,449.36	3,184,863.67	103,414.31	0.00
Tot	als for Cusip				10,660,000.00	9,800,046.39	10,172,886.40	10,514,291.35	341,404.95	0.00
880591EU2	TENNESSEE VALLEY AUTHORITY	2.88%	02/01/2027	02/07/2017	645,000.00	644,503.35	638,304.26	677,083.04	38,778.78	0.00
Tot	als for Cusip				645,000.00	644,503.35	638,304.26	677,083.04	38,778.78	0.00
880591EV0	TENNESSEE VALLEY AUTHORITY	2.25%	03/15/2020	03/05/2018	3,005,000.00	2,998,509.20	2,994,792.02	3,008,910.29	14,118.27	0.00
Tot	als for Cusip				3,005,000.00	2,998,509.20	2,994,792.02	3,008,910.29	14,118.27	0.00



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Cusip De	escription	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
88059EA95 TE	ENNESSEE VALL AUTH CPN STRIP	0.00%	04/01/2030	12/10/2018	1,000,000.00	666,640.00	678,402.03	776,837.95	98,435.92	0.00
Totals fo	or Cusip				1,000,000.00	666,640.00	678,402.03	776,837.95	98,435.92	0.00
88059FBA8 TE	ENNESSEE VALLEY AUTHORITY	0.00%	01/15/2038	08/23/2017	120,000.00	59,756.40	60,110.69	70,543.81	10,433.12	0.00
88059FBA8 TE	ENNESSEE VALLEY AUTHORITY	0.00%	01/15/2038	09/25/2018	180,000.00	84,475.80	90,166.04	105,815.71	15,649.67	0.00
Totals fo	or Cusip				300,000.00	144,232.20	150,276.73	176,359.52	26,082.79	0.00
88059FCF6 TV	/A PRIN STRIP	0.00%	09/15/2024	01/29/2019	655,000.00	555,977.10	555,977.10	594,090.97	38,113.87	0.00
Totals fo	or Cusip				655,000.00	555,977.10	555,977.10	594,090.97	38,113.87	0.00
912833LZ1 US	S TREASURY STRIP	0.00%	05/15/2026	12/17/2019	23,425,000.00	20,789,896.92	20,789,896.92	20,773,871.17	0.00	(16,025.75)
Totals fo	or Cusip				23,425,000.00	20,789,896.92	20,789,896.92	20,773,871.17	0.00	(16,025.75)
Totals for Fe	d Agency				166,581,000.00	85,329,902.28	130,374,406.28	140,448,149.54	10,133,934.45	(60,191.19)
Foreign										
13645RAX2 CA	ANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	1,500,000.00	1,500,000.00	1,744,556.49	2,203,221.98	458,665.49	0.00
Totals fo	or Cusip				1,500,000.00	1,500,000.00	1,744,556.49	2,203,221.98	458,665.49	0.00
219868BX3 CC	ORP ANDINA DE FOMENTO	2.12%	09/27/2021	06/29/2017	2,615,000.00	2,595,779.75	2,538,302.05	2,608,279.45	69,977.40	0.00
Totals fo	or Cusip				2,615,000.00	2,595,779.75	2,538,302.05	2,608,279.45	69,977.40	0.00
465138RG2 AII	D ISRAEL	0.00%	02/15/2026	03/05/2019	3,000,000.00	2,443,470.00	2,443,470.00	2,622,534.33	179,064.33	0.00
Totals fo	or Cusip				3,000,000.00	2,443,470.00	2,443,470.00	2,622,534.33	179,064.33	0.00
465139BT9 AII	D ISRAEL	0.00%	03/15/2022	03/27/2018	1,007,000.00	902,312.28	924,045.39	965,726.23	41,680.84	0.00
Totals fo	or Cusip				1,007,000.00	902,312.28	924,045.39	965,726.23	41,680.84	0.00
465139LA9 AII	D ISRAEL	0.00%	08/15/2025	03/06/2019	1,500,000.00	1,246,185.00	1,246,185.00	1,333,506.06	87,321.06	0.00
Totals fo	or Cusip				1,500,000.00	1,246,185.00	1,246,185.00	1,333,506.06	87,321.06	0.00
465139MY6 AII	D ISRAEL	0.00%	11/15/2026	03/05/2019	3,000,000.00	2,382,540.00	2,382,540.00	2,570,919.39	188,379.39	0.00
Totals fo	or Cusip				3,000,000.00	2,382,540.00	2,382,540.00	2,570,919.39	188,379.39	0.00
465139PT4 AII	D ISRAEL	0.00%	11/15/2025	03/06/2019	2,000,000.00	1,649,320.00	1,649,320.00	1,768,672.08	119,352.08	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tot	als for Cusip				2,000,000.00	1,649,320.00	1,649,320.00	1,768,672.08	119,352.08	0.00
465139PU	AID ISRAEL	0.00%	05/15/2026	03/06/2019	2,000,000.00	1,621,680.00	1,621,680.00	1,738,777.78	117,097.78	0.00
Tot	als for Cusip				2,000,000.00	1,621,680.00	1,621,680.00	1,738,777.78	117,097.78	0.00
465139RM	7 AID ISRAEL	0.00%	08/15/2026	09/07/2017	3,612,000.00	2,902,856.04	2,876,171.70	3,112,699.26	236,527.56	0.00
Tot	als for Cusip				3,612,000.00	2,902,856.04	2,876,171.70	3,112,699.26	236,527.56	0.00
465139TD	6 AID ISRAEL	0.00%	11/15/2023	11/30/2018	1,865,000.00	1,599,442.65	1,628,897.90	1,724,284.15	95,386.25	0.00
Tot	als for Cusip				1,865,000.00	1,599,442.65	1,628,897.90	1,724,284.15	95,386.25	0.00
465139TG	3 AID ISRAEL	0.00%	05/15/2025	11/28/2018	3,000,000.00	2,428,170.00	2,488,872.15	2,683,843.71	194,971.56	0.00
Tot	als for Cusip				3,000,000.00	2,428,170.00	2,488,872.15	2,683,843.71	194,971.56	0.00
471048AW	8 JPN BANK FOR INTL COOP	1.50%	07/21/2021	11/28/2017	3,200,000.00	3,098,806.40	3,097,488.13	3,183,402.46	85,914.33	0.00
Tot	als for Cusip				3,200,000.00	3,098,806.40	3,097,488.13	3,183,402.46	85,914.33	0.00
471048BA	JPN BANK FOR INTL COOP	2.25%	02/24/2020	02/14/2017	1,400,000.00	1,396,164.00	1,392,484.18	1,400,698.53	8,214.35	0.00
Tot	als for Cusip				1,400,000.00	1,396,164.00	1,392,484.18	1,400,698.53	8,214.35	0.00
471068AH	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	600,000.00	598,680.00	588,589.39	601,318.63	12,729.24	0.00
Tot	als for Cusip				600,000.00	598,680.00	588,589.39	601,318.63	12,729.24	0.00
656836AB9	NA DEVELOPMENT BANK	2.40%	10/26/2022	11/17/2016	4,000,000.00	3,996,440.00	3,910,752.00	4,037,947.36	127,195.36	0.00
Tot	als for Cusip				4,000,000.00	3,996,440.00	3,910,752.00	4,037,947.36	127,195.36	0.00
Totals f	or Foreign				34,299,000.00	30,361,846.12	30,533,354.38	32,555,831.40	2,022,477.02	0.00
MMIP Inve	stment									
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2019	107.67	107.67	107.67	107.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2019	73.70	73.70	73.70	73.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2019	29.77	29.77	29.77	29.77	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			03/14/2019	104.52	104.52	104.52	104.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2019	34.43	34.43	34.43	34.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2019	34.29	34.29	34.29	34.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2019	72.84	72.84	72.84	72.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2019	101.21	101.21	101.21	101.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2019	102.41	102.41	102.41	102.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2019	72.44	72.44	72.44	72.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2019	57.03	57.03	57.03	57.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2019	127.24	127.24	127.24	127.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2019	135.01	135.01	135.01	135.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2019	134.66	134.66	134.66	134.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2019	134.98	134.98	134.98	134.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2019	133.83	133.83	133.83	133.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2019	134.02	134.02	134.02	134.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2019	145.70	145.70	145.70	145.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2019	8,027.03	8,027.03	8,027.03	8,027.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2019	507.08	507.08	507.08	507.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2019	157,082.71	157,082.71	157,082.71	157,082.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2019	504.55	504.55	504.55	504.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2019	1,312.75	1,312.75	1,312.75	1,312.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2019	72,950.88	72,950.88	72,950.88	72,950.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2019	715.80	715.80	715.80	715.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2019	739.29	739.29	739.29	739.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2019	342,426.84	342,426.84	342,426.84	342,426.84	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/14/2019	771.63	771.63	771.63	771.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2019	488,684.68	488,684.68	488,684.68	488,684.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2019	420.90	420.90	420.90	420.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2019	724.85	724.85	724.85	724.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2019	1,831.11	1,831.11	1,831.11	1,831.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2019	399.68	399.68	399.68	399.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2019	410.39	410.39	410.39	410.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2019	244,140.48	244,140.48	244,140.48	244,140.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2019	667.68	667.68	667.68	667.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2019	2,579.91	2,579.91	2,579.91	2,579.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2019	520.16	520.16	520.16	520.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2019	1,460.70	1,460.70	1,460.70	1,460.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2019	430.07	430.07	430.07	430.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2019	37,702.55	37,702.55	37,702.55	37,702.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2019	140.19	140.19	140.19	140.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2019	140.98	140.98	140.98	140.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2019	144.89	144.89	144.89	144.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2019	738.00	738.00	738.00	738.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2019	470.83	470.83	470.83	470.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2019	471.42	471.42	471.42	471.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2019	1,655.00	1,655.00	1,655.00	1,655.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2019	96,231.25	96,231.25	96,231.25	96,231.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2019	944.01	944.01	944.01	944.01	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			07/08/2019	36,175.43	36,175.43	36,175.43	36,175.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2019	1,438.17	1,438.17	1,438.17	1,438.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2019	308,387.50	308,387.50	308,387.50	308,387.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2019	497.84	497.84	497.84	497.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2019	505.97	505.97	505.97	505.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2019	132,899.50	132,899.50	132,899.50	132,899.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2019	492.46	492.46	492.46	492.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2019	506.46	506.46	506.46	506.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2019	1,835.67	1,835.67	1,835.67	1,835.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2019	33,403.39	33,403.39	33,403.39	33,403.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2019	952.75	952.75	952.75	952.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2019	908.04	908.04	908.04	908.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2019	957.15	957.15	957.15	957.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2019	1,119.65	1,119.65	1,119.65	1,119.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2019	1,124.49	1,124.49	1,124.49	1,124.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2019	110,836.85	110,836.85	110,836.85	110,836.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2019	113,759.66	113,759.66	113,759.66	113,759.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2019	3,157.99	3,157.99	3,157.99	3,157.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2019	1,044.16	1,044.16	1,044.16	1,044.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2019	1,051.15	1,051.15	1,051.15	1,051.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2019	1,122.90	1,122.90	1,122.90	1,122.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2019	3,612.92	3,612.92	3,612.92	3,612.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2019	2,515.17	2,515.17	2,515.17	2,515.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2019	1,191.93	1,191.93	1,191.93	1,191.93	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/02/2019	150.87	150.87	150.87	150.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2019	900,842.60	900,842.60	900,842.60	900,842.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2019	207.09	207.09	207.09	207.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2019	1,026.94	1,026.94	1,026.94	1,026.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2019	614.13	614.13	614.13	614.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2019	37,087.51	37,087.51	37,087.51	37,087.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2019	736.41	736.41	736.41	736.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2019	996.75	996.75	996.75	996.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2019	725,286.18	725,286.18	725,286.18	725,286.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2019	1,093.99	1,093.99	1,093.99	1,093.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2019	997.47	997.47	997.47	997.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2019	3,483.51	3,483.51	3,483.51	3,483.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2019	1,610.48	1,610.48	1,610.48	1,610.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2019	1,790.45	1,790.45	1,790.45	1,790.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2019	1,171.94	1,171.94	1,171.94	1,171.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2019	3,618.83	3,618.83	3,618.83	3,618.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2019	1,279.78	1,279.78	1,279.78	1,279.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2019	929,863.57	929,863.57	929,863.57	929,863.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2019	1,416.45	1,416.45	1,416.45	1,416.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2019	602,394.11	602,394.11	602,394.11	602,394.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2019	1,404.22	1,404.22	1,404.22	1,404.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2019	1,183.17	1,183.17	1,183.17	1,183.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2019	1,409.95	1,409.95	1,409.95	1,409.95	0.00	0.00



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WCT Strategic Bond Account

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/27/2019	4,017.18	4,017.18	4,017.18	4,017.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2019	336,602.41	336,602.41	336,602.41	336,602.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2019	1,239.53	1,239.53	1,239.53	1,239.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2019	692,734.00	692,734.00	692,734.00	692,734.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2019	1,231.96	1,231.96	1,231.96	1,231.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2019	1,105.26	1,105.26	1,105.26	1,105.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2019	3,725.11	3,725.11	3,725.11	3,725.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2019	1,717.30	1,717.30	1,717.30	1,717.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2019	1,671.88	1,671.88	1,671.88	1,671.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2019	11,750.00	11,750.00	11,750.00	11,750.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2019	1,909.43	1,909.43	1,909.43	1,909.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2019	2,020.04	2,020.04	2,020.04	2,020.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2019	1,943,906.98	1,943,906.98	1,943,906.98	1,943,906.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2019	545,673.54	545,673.54	545,673.54	545,673.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2019	2,282.42	2,282.42	2,282.42	2,282.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2019	1,963,976.93	1,963,976.93	1,963,976.93	1,963,976.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2019	716,906.51	716,906.51	716,906.51	716,906.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2019	1,792.18	1,792.18	1,792.18	1,792.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2019	5,421.93	5,421.93	5,421.93	5,421.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2019	1,994.15	1,994.15	1,994.15	1,994.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2019	6,394.70	6,394.70	6,394.70	6,394.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2019	2,539.86	2,539.86	2,539.86	2,539.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2019	1,998,785.62	1,998,785.62	1,998,785.62	1,998,785.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2019	2,875.16	2,875.16	2,875.16	2,875.16	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/19/2019	2,602,459.15	2,602,459.15	2,602,459.15	2,602,459.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2019	2,122.17	2,122.17	2,122.17	2,122.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2019	2,083.62	2,083.62	2,083.62	2,083.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2019	242,939.65	242,939.65	242,939.65	242,939.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2019	6,260.73	6,260.73	6,260.73	6,260.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2019	141,656.57	141,656.57	141,656.57	141,656.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2019	2,262.15	2,262.15	2,262.15	2,262.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2019	2,240.17	2,240.17	2,240.17	2,240.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2019	432,120.89	432,120.89	432,120.89	432,120.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2019	2,262.58	2,262.58	2,262.58	2,262.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2019	1,436,760.05	1,436,760.05	1,436,760.05	1,436,760.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2019	1,756,234.48	1,756,234.48	1,756,234.48	1,756,234.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2019	672,886.49	672,886.49	672,886.49	672,886.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2019	1,910.84	1,910.84	1,910.84	1,910.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2019	2,140.33	2,140.33	2,140.33	2,140.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2019	562,687.97	562,687.97	562,687.97	562,687.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2019	6,640.13	6,640.13	6,640.13	6,640.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2019	1,939.87	1,939.87	1,939.87	1,939.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2019	1,929.38	1,929.38	1,929.38	1,929.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2019	1,905.66	1,905.66	1,905.66	1,905.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2019	5,695.48	5,695.48	5,695.48	5,695.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2019	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2019	1,934.43	1,934.43	1,934.43	1,934.43	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/09/2019	55,575.00	55,575.00	55,575.00	55,575.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2019	2,035.81	2,035.81	2,035.81	2,035.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2019	1,822,254.25	1,822,254.25	1,822,254.25	1,822,254.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2019	2,930.44	2,930.44	2,930.44	2,930.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2019	994,551.31	994,551.31	994,551.31	994,551.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2019	3,173.54	3,173.54	3,173.54	3,173.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2019	1,272,060.73	1,272,060.73	1,272,060.73	1,272,060.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2019	3,099.28	3,099.28	3,099.28	3,099.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2019	3,051.95	3,051.95	3,051.95	3,051.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2019	2,943.46	2,943.46	2,943.46	2,943.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2019	8,770.60	8,770.60	8,770.60	8,770.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2019	2,871.26	2,871.26	2,871.26	2,871.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2019	646,570.83	646,570.83	646,570.83	646,570.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2019	287,218.52	287,218.52	287,218.52	287,218.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2019	2,978.22	2,978.22	2,978.22	2,978.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2019	12,853.75	12,853.75	12,853.75	12,853.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2019	8,857.77	8,857.77	8,857.77	8,857.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2019	2,827.52	2,827.52	2,827.52	2,827.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2019	2,861.66	2,861.66	2,861.66	2,861.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2019	3,063.76	3,063.76	3,063.76	3,063.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2019	592,800.10	592,800.10	592,800.10	592,800.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2019	3,270.60	3,270.60	3,270.60	3,270.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2019	3,256.72	3,256.72	3,256.72	3,256.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2019	82,297.50	82,297.50	82,297.50	82,297.50	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			10/29/2019	8,288.60	8,288.60	8,288.60	8,288.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2019	2,767.82	2,767.82	2,767.82	2,767.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2019	2,391.39	2,391.39	2,391.39	2,391.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2019	7,156.39	7,156.39	7,156.39	7,156.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2019	44,973.24	44,973.24	44,973.24	44,973.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2019	2,344.05	2,344.05	2,344.05	2,344.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2019	2,379.43	2,379.43	2,379.43	2,379.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2019	692,087.54	692,087.54	692,087.54	692,087.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2019	2,524.64	2,524.64	2,524.64	2,524.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2019	8,102.87	8,102.87	8,102.87	8,102.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2019	159,917.59	159,917.59	159,917.59	159,917.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2019	3,607.97	3,607.97	3,607.97	3,607.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2019	3,656.18	3,656.18	3,656.18	3,656.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2019	2,795.16	2,795.16	2,795.16	2,795.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2019	1,232,541.40	1,232,541.40	1,232,541.40	1,232,541.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2019	1,402,594.77	1,402,594.77	1,402,594.77	1,402,594.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2019	2,701.14	2,701.14	2,701.14	2,701.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2019	2,039,178.57	2,039,178.57	2,039,178.57	2,039,178.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2019	8,695.09	8,695.09	8,695.09	8,695.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2019	2,837.35	2,837.35	2,837.35	2,837.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2019	2,363,042.76	2,363,042.76	2,363,042.76	2,363,042.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2019	2,975.08	2,975.08	2,975.08	2,975.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2019	2,965.99	2,965.99	2,965.99	2,965.99	0.00	0.00



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

WCT Strategic Bond Account

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/21/2019	1,114,326.39	1,114,326.39	1,114,326.39	1,114,326.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2019	3,018.67	3,018.67	3,018.67	3,018.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2019	156,219.85	156,219.85	156,219.85	156,219.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2019	1,881,007.14	1,881,007.14	1,881,007.14	1,881,007.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2019	2,255,532.73	2,255,532.73	2,255,532.73	2,255,532.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2019	2,946.06	2,946.06	2,946.06	2,946.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2019	3,000.08	3,000.08	3,000.08	3,000.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2019	8,950.25	8,950.25	8,950.25	8,950.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2019	40,919.99	40,919.99	40,919.99	40,919.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2019	2,964.14	2,964.14	2,964.14	2,964.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2019	2,901.46	2,901.46	2,901.46	2,901.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2019	247,500.00	247,500.00	247,500.00	247,500.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2019	2,545.65	2,545.65	2,545.65	2,545.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2019	6,021.30	6,021.30	6,021.30	6,021.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2019	2,791.34	2,791.34	2,791.34	2,791.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2019	8,949.90	8,949.90	8,949.90	8,949.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2019	2,637,178.16	2,637,178.16	2,637,178.16	2,637,178.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2019	2,495.83	2,495.83	2,495.83	2,495.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2019	104,365.23	104,365.23	104,365.23	104,365.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2019	2,458.69	2,458.69	2,458.69	2,458.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2019	2,449.09	2,449.09	2,449.09	2,449.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2019	30,000.00	30,000.00	30,000.00	30,000.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2019	7,423.74	7,423.74	7,423.74	7,423.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2019	2,469.51	2,469.51	2,469.51	2,469.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2019	2,469.51	2,469.51	2,469.51	2,469.51	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/11/2019	55,100.00	55,100.00	55,100.00	55,100.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2019	790,796.44	790,796.44	790,796.44	790,796.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2019	2,730.83	2,730.83	2,730.83	2,730.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2019	1,536,948.38	1,536,948.38	1,536,948.38	1,536,948.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2019	7,664.54	7,664.54	7,664.54	7,664.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2019	532,911.85	532,911.85	532,911.85	532,911.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2019	2,829.83	2,829.83	2,829.83	2,829.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2019	2,008,636.71	2,008,636.71	2,008,636.71	2,008,636.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2019	2,524.95	2,524.95	2,524.95	2,524.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2019	2,272,796.40	2,272,796.40	2,272,796.40	2,272,796.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2019	521,513.87	521,513.87	521,513.87	521,513.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2019	2,908.02	2,908.02	2,908.02	2,908.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2019	84,551.63	84,551.63	84,551.63	84,551.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2019	5,599.84	5,599.84	5,599.84	5,599.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2019	2,931.90	2,931.90	2,931.90	2,931.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2019	8,698.14	8,698.14	8,698.14	8,698.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2019	297,399.33	297,399.33	297,399.33	297,399.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2019	2,893.33	2,893.33	2,893.33	2,893.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2019	9,629.94	9,629.94	9,629.94	9,629.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2019	3,650,225.24	3,650,225.24	3,650,225.24	3,650,225.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2019	2,982.31	2,982.31	2,982.31	2,982.31	0.00	0.00
Tota	ls for Cusip				55,741,602.80	55,741,602.80	55,741,602.80	55,741,602.80	0.00	0.00
Totals fo	r MMIP Investment				55,741,602.80	55,741,602.80	55,741,602.80	55,741,602.80	0.00	0.00

Municipals

Prudential

Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
01026CAC5	ALABAMA ECON SETTLEMENT AUTH B	3.16%	09/15/2025	12/02/2016	770,000.00	770,000.00	763,847.70	787,894.80	24,047.10	0.00
Tota	als for Cusip				770,000.00	770,000.00	763,847.70	787,894.80	24,047.10	0.00
072024NU2	BAY AREA TOLL AUTH CALIF TOLL	6.92%	04/01/2040	06/24/2010	2,785,000.00	2,785,000.00	3,718,114.25	4,077,769.15	359,654.90	0.00
Tota	als for Cusip				2,785,000.00	2,785,000.00	3,718,114.25	4,077,769.15	359,654.90	0.00
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/25/2010	1,375,000.00	1,399,241.25	1,505,336.25	1,482,786.25	0.00	(22,550.00)
Tota	als for Cusip				1,375,000.00	1,399,241.25	1,505,336.25	1,482,786.25	0.00	(22,550.00)
15504RET2	CENTRAL PUGET SOUND WASH REGL	5.49%	11/01/2039	09/16/2009	1,340,000.00	1,340,000.00	1,664,172.80	1,762,555.60	98,382.80	0.00
Tota	als for Cusip				1,340,000.00	1,340,000.00	1,664,172.80	1,762,555.60	98,382.80	0.00
167725AC4	CHICAGO ILL TRANSIT AUTH	6.90%	12/01/2040	07/30/2008	265,000.00	265,000.00	338,534.85	357,993.80	19,458.95	0.00
Tota	als for Cusip				265,000.00	265,000.00	338,534.85	357,993.80	19,458.95	0.00
207758KM4	CONNECTICUT ST SPL TAX	5.46%	11/01/2030	10/28/2010	2,335,000.00	2,335,000.00	2,615,970.55	2,772,742.45	156,771.90	0.00
Tota	als for Cusip				2,335,000.00	2,335,000.00	2,615,970.55	2,772,742.45	156,771.90	0.00
254845JZ4	DISTRICT COLUMBIA WTR & SWR	4.81%	10/01/2114	07/11/2014	300,000.00	300,000.00	331,770.00	394,158.00	62,388.00	0.00
Tota	als for Cusip				300,000.00	300,000.00	331,770.00	394,158.00	62,388.00	0.00
544646XY3	LOS ANGELES CALIF UNI SCH DIST	5.76%	07/01/2029	10/02/2009	2,300,000.00	2,320,976.00	2,661,675.00	2,788,727.00	127,052.00	0.00
Tota	als for Cusip				2,300,000.00	2,320,976.00	2,661,675.00	2,788,727.00	127,052.00	0.00
574300HZ5	MARYLAND ST TRANSN AUTH TRANSN	5.89%	07/01/2043	12/15/2010	3,100,000.00	3,138,936.00	3,879,743.00	4,137,570.00	257,827.00	0.00
Tota	als for Cusip				3,100,000.00	3,138,936.00	3,879,743.00	4,137,570.00	257,827.00	0.00
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/01/2014	410,000.00	410,000.00	449,954.08	528,751.46	78,797.38	0.00
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/02/2014	590,000.00	591,168.20	647,494.90	760,886.25	113,391.35	0.00
Tota	als for Cusip				1,000,000.00	1,001,168.20	1,097,448.98	1,289,637.71	192,188.73	0.00
57604P5P5	MASSACHUSETTS ST WTR POLLUTN A	5.19%	08/01/2040	06/30/2010	2,940,000.00	2,940,000.00	3,259,725.00	3,407,724.60	147,999.60	0.00
Tota	als for Cusip				2,940,000.00	2,940,000.00	3,259,725.00	3,407,724.60	147,999.60	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
59447TXW8	MICHIGAN ST FIN AUTH REVENUE	3.08%	12/01/2034	12/05/2019	1,580,000.00	1,580,000.00	1,580,000.00	1,574,027.60	0.00	(5,972.40)
Tota	als for Cusip				1,580,000.00	1,580,000.00	1,580,000.00	1,574,027.60	0.00	(5,972.40)
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	1,340,000.00	1,340,000.00	1,830,533.80	2,043,553.60	213,019.80	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/16/2010	1,565,000.00	1,591,354.60	2,137,899.55	2,386,687.60	248,788.05	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	04/03/2014	95,000.00	127,779.75	129,776.65	144,878.80	15,102.15	0.00
Tota	lls for Cusip				3,000,000.00	3,059,134.35	4,098,210.00	4,575,120.00	476,910.00	0.00
64966JAR7	NEW YORK NY	6.27%	12/01/2037	12/15/2010	1,900,000.00	1,900,000.00	2,391,549.00	2,636,098.00	244,549.00	0.00
Tota	lls for Cusip				1,900,000.00	1,900,000.00	2,391,549.00	2,636,098.00	244,549.00	0.00
64971MT44	NEW YORK N Y CITY TRANSITIONAL	5.27%	05/01/2027	05/19/2010	2,680,000.00	2,680,000.00	3,003,315.20	3,163,820.40	160,505.20	0.00
Tota	lls for Cusip				2,680,000.00	2,680,000.00	3,003,315.20	3,163,820.40	160,505.20	0.00
64971MZG0	NEW YORK N Y CITY TRANSITIONAL	5.77%	08/01/2036	10/16/2009	2,270,000.00	2,270,000.00	2,710,970.20	2,820,066.40	109,096.20	0.00
Tota	als for Cusip				2,270,000.00	2,270,000.00	2,710,970.20	2,820,066.40	109,096.20	0.00
677632MV0	OHIO ST UNIV GEN RCPTS	4.91%	06/01/2040	09/15/2010	1,000,000.00	1,000,000.00	1,157,140.00	1,274,430.00	117,290.00	0.00
Tota	als for Cusip				1,000,000.00	1,000,000.00	1,157,140.00	1,274,430.00	117,290.00	0.00
677632PA3	OHIO ST UNIV GEN RCPTS	4.80%	06/01/2111	10/20/2011	1,840,000.00	1,821,471.20	2,015,591.20	2,332,402.40	316,811.20	0.00
Tota	ls for Cusip				1,840,000.00	1,821,471.20	2,015,591.20	2,332,402.40	316,811.20	0.00
73358WAJ3	PORT AUTH NY AND NJ	6.04%	12/01/2029	06/17/2009	1,075,000.00	1,075,000.00	1,305,232.75	1,384,256.00	79,023.25	0.00
Tota	ls for Cusip				1,075,000.00	1,075,000.00	1,305,232.75	1,384,256.00	79,023.25	0.00
759136QP2	REGIONAL TRANSN DIST COLO SALE	5.84%	11/01/2050	11/10/2010	1,725,000.00	1,725,000.00	2,279,259.75	2,502,009.00	222,749.25	0.00
Tota	lls for Cusip				1,725,000.00	1,725,000.00	2,279,259.75	2,502,009.00	222,749.25	0.00
796253Z21	SAN ANTONIO TX ELEC &GAS	4.43%	02/01/2042	03/20/2012	1,405,000.00	1,405,000.00	1,502,563.20	1,628,633.85	126,070.65	0.00
Tota	als for Cusip				1,405,000.00	1,405,000.00	1,502,563.20	1,628,633.85	126,070.65	0.00
91412GHA6	UNIVERSITY CALIFORNIA REVS	4.86%	05/15/2112	02/22/2012	2,045,000.00	2,045,000.00	2,146,677.40	2,521,116.90	374,439.50	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				2,045,000.00	2,045,000.00	2,146,677.40	2,521,116.90	374,439.50	0.00
91412GU94	UNIVERSITY CALIFORNIA REVS	3.06%	07/01/2025	05/05/2017	1,720,000.00	1,720,000.00	1,697,519.60	1,801,098.00	103,578.40	0.00
Tota	ls for Cusip				1,720,000.00	1,720,000.00	1,697,519.60	1,801,098.00	103,578.40	0.00
915217WX7	UNIVERCITY OF VIRGINIA	4.18%	09/01/2117	09/21/2017	585,000.00	585,000.00	569,468.25	690,937.65	121,469.40	0.00
915217WX7	UNIVERCITY OF VIRGINIA	4.18%	09/01/2117	09/27/2017	415,000.00	414,597.45	403,981.75	490,152.35	86,170.60	0.00
Tota	ls for Cusip				1,000,000.00	999,597.45	973,450.00	1,181,090.00	207,640.00	0.00
Totals fo	r Municipals				41,750,000.00	41,875,524.45	48,697,816.68	52,653,727.91	3,984,433.63	(28,522.40)
Other Bond	s									
313490CL6	FEDERAL JUDICIARY	0.00%	08/15/2023	11/09/1989	8,615,000.00	614,335.65	7,532,603.73	7,990,883.14	458,279.41	0.00
Tota	ls for Cusip				8,615,000.00	614,335.65	7,532,603.73	7,990,883.14	458,279.41	0.00
313490CN2	FEDERAL JUDICIARY	0.00%	08/15/2024	11/09/1989	8,615,000.00	568,073.10	7,335,871.51	7,821,774.39	485,902.88	0.00
Tota	ls for Cusip				8,615,000.00	568,073.10	7,335,871.51	7,821,774.39	485,902.88	0.00
Totals fo	r Other Bonds				17,230,000.00	1,182,408.75	14,868,475.24	15,812,657.53	944,182.29	0.00
US Govt Bo	nds									
88059EHK3	TENNESSEE VALL AUTH CPN STRIP	0.00%	05/01/2023	08/06/2019	1,120,000.00	1,043,929.60	1,043,929.60	1,046,664.46	2,734.86	0.00
Tota	ls for Cusip				1,120,000.00	1,043,929.60	1,043,929.60	1,046,664.46	2,734.86	0.00
912810EQ7	US TREASURY BOND	6.25%	08/15/2023	01/15/2019	1,385,000.00	1,606,600.00	1,606,600.00	1,608,926.37	2,326.37	0.00
912810EQ7	US TREASURY BOND	6.25%	08/15/2023	02/28/2019	3,990,000.00	4,612,346.48	4,612,346.48	4,635,101.96	22,755.48	0.00
Tota	ls for Cusip				5,375,000.00	6,218,946.48	6,218,946.48	6,244,028.33	25,081.85	0.00
912810SH2	US TREASURY N/B	2.88%	05/15/2049	09/03/2019	(540,000.00)	(655,340.63)	(655,340.63)	(596,805.47)	58,535.16	0.00
912810SH2	US TREASURY N/B	2.88%	05/15/2049	10/25/2019	540,000.00	608,596.87	608,596.87	596,805.47	0.00	(11,791.40)
Tota	ls for Cusip				0.00	(46,743.76)	(46,743.76)	0.00	58,535.16	(11,791.40)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/12/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/10/2019	0.00	0.00	0.00	0.00	0.00	0.00



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

WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/13/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/11/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/17/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/19/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/18/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/18/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	0.00	0.00	0.00	0.00	0.00	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/17/2019	0.00	0.00	0.00	0.00	0.00	0.00
Tota	ls for Cusip				0.00	0.00	0.00	0.00	0.00	0.00
9128285G1	WI TREASURY SEC	2.88%	10/31/2020	10/25/2018	660,000.00	660,000.00	664,125.00	666,574.22	2,449.22	0.00
9128285G1	WI TREASURY SEC	2.88%	10/31/2020	10/29/2018	13,620,000.00	13,632,571.94	13,705,125.00	13,755,668.00	50,543.00	0.00
9128285G1	WI TREASURY SEC	2.88%	10/31/2020	11/14/2018	285,000.00	284,643.75	286,781.25	287,838.87	1,057.62	0.00
Tota	ls for Cusip				14,565,000.00	14,577,215.69	14,656,031.25	14,710,081.09	54,049.84	0.00
9128285K2	WI TREASURY SEC	2.88%	10/31/2023	11/15/2018	1,080,000.00	1,078,312.50	1,097,971.87	1,128,810.93	30,839.06	0.00
9128285K2	WI TREASURY SEC	2.88%	10/31/2023	11/28/2018	5,000.00	4,995.31	5,083.20	5,225.98	142.78	0.00
9128285K2	WI TREASURY SEC	2.88%	10/31/2023	11/28/2018	(1,085,000.00)	(1,085,254.30)	(1,103,055.07)	(1,134,036.91)	0.00	(30,981.84)
Tota	ls for Cusip				0.00	(1,946.49)	0.00	0.00	30,981.84	(30,981.84)
9128287F1	US TREASURY N B	1.75%	07/31/2021	09/23/2019	5,920,000.00	5,924,856.25	5,924,856.25	5,934,337.53	9,481.28	0.00
Tota	ls for Cusip				5,920,000.00	5,924,856.25	5,924,856.25	5,934,337.53	9,481.28	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/18/2018	6,055,000.00	5,965,121.09	5,998,943.96	6,074,631.46	75,687.50	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828A42	US TREASURY N B	2.00%	11/30/2020	07/17/2018	6,030,000.00	5,940,021.09	5,974,175.41	6,049,550.41	75,375.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/23/2018	21,400,000.00	21,079,000.00	21,201,882.87	21,469,382.87	267,500.00	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	08/10/2018	1,665,000.00	1,640,610.35	1,649,585.75	1,670,398.25	20,812.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	08/08/2018	7,100,000.00	6,987,675.78	7,034,269.55	7,123,019.55	88,750.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	08/10/2018	7,140,000.00	7,035,131.25	7,073,899.24	7,163,149.24	89,250.00	0.00
Tota	ls for Cusip				49,390,000.00	48,647,559.56	48,932,756.78	49,550,131.78	617,375.00	0.00
912828D56	US TREASURY N B	2.38%	08/15/2024	10/18/2018	1,010,000.00	970,941.40	1,000,728.51	1,040,931.25	40,202.74	0.00
912828D56	US TREASURY N B	2.38%	08/15/2024	05/20/2019	4,100,000.00	4,134,113.28	4,134,113.28	4,225,562.50	91,449.22	0.00
Tota	ls for Cusip				5,110,000.00	5,105,054.68	5,134,841.79	5,266,493.75	131,651.96	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	11/23/2016	20,975,000.00	21,247,838.87	20,775,901.31	21,162,627.88	386,726.57	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	02/08/2017	430,000.00	436,164.45	425,918.36	433,846.48	7,928.12	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	09/22/2017	12,000,000.00	12,168,281.25	11,886,093.72	12,107,343.72	221,250.00	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	02/14/2018	33,750,000.00	33,296,484.38	33,429,638.59	34,051,904.21	622,265.62	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	02/14/2018	3,035,000.00	2,994,217.19	3,006,191.20	3,062,149.02	55,957.82	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	02/16/2018	4,600,000.00	4,540,164.06	4,556,335.93	4,641,148.43	84,812.50	0.00
Tota	ls for Cusip				74,790,000.00	74,683,150.20	74,080,079.11	75,459,019.74	1,378,940.63	0.00
912828Q78	US TREASURY N B	1.38%	04/30/2021	04/15/2019	6,425,000.00	6,296,500.00	6,296,500.00	6,405,423.80	108,923.80	0.00
Tota	ls for Cusip				6,425,000.00	6,296,500.00	6,296,500.00	6,405,423.80	108,923.80	0.00
912828R28	US TREASURY N/B	1.62%	04/30/2023	07/19/2019	1,970,000.00	1,958,508.30	1,958,508.30	1,969,846.10	11,337.80	0.00
912828R28	US TREASURY N/B	1.62%	04/30/2023	07/22/2019	1,310,000.00	1,302,920.66	1,302,920.66	1,309,897.66	6,977.00	0.00
912828R28	US TREASURY N/B	1.62%	04/30/2023	07/29/2019	1,665,000.00	1,653,967.36	1,653,967.36	1,664,869.93	10,902.57	0.00
Tota	ls for Cusip				4,945,000.00	4,915,396.32	4,915,396.32	4,944,613.69	29,217.37	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828RC6	US TREASURY N B	2.12%	08/15/2021	08/07/2018	37,985,000.00	37,290,586.72	37,639,277.24	38,302,531.05	663,253.81	0.00
912828RC6	US TREASURY N B	2.12%	08/15/2021	08/09/2018	14,000,000.00	13,745,156.25	13,872,578.16	14,117,031.32	244,453.16	0.00
912828RC6	US TREASURY N B	2.12%	08/15/2021	08/06/2018	37,325,000.00	36,665,980.47	36,985,284.27	37,637,013.86	651,729.59	0.00
Tota	Is for Cusip				89,310,000.00	87,701,723.44	88,497,139.67	90,056,576.23	1,559,436.56	0.00
912828TY6	US TREASURY N B	1.62%	11/15/2022	11/12/2019	11,630,000.00	11,600,925.00	11,600,925.00	11,638,631.67	37,706.67	0.00
912828TY6	US TREASURY N B	1.62%	11/15/2022	11/26/2019	420,000.00	421,050.00	421,050.00	420,311.72	0.00	(738.28)
Tota	Is for Cusip				12,050,000.00	12,021,975.00	12,021,975.00	12,058,943.39	37,706.67	(738.28)
912828VB3	US TREASURY N B	1.75%	05/15/2023	09/30/2016	6,090,000.00	6,228,214.45	5,901,114.87	6,113,551.19	212,436.32	0.00
912828VB3	US TREASURY N B	1.75%	05/15/2023	12/26/2017	1,500,000.00	1,458,808.59	1,453,476.57	1,505,800.79	52,324.22	0.00
912828VB3	US TREASURY N B	1.75%	05/15/2023	07/12/2018	2,725,000.00	2,600,778.32	2,640,482.44	2,735,538.09	95,055.65	0.00
912828VB3	US TREASURY N B	1.75%	05/15/2023	09/18/2019	8,500,000.00	8,529,218.75	8,529,218.75	8,532,871.12	3,652.37	0.00
Tota	ls for Cusip				18,815,000.00	18,817,020.11	18,524,292.63	18,887,761.19	363,468.56	0.00
	Is for Cusip US TREASURY N B	1.38%	08/31/2026	09/03/2019	18,815,000.00 15,000.00	18,817,020.11 14,982.42	18,524,292.63 14,982.42	18,887,761.19 14,592.19	363,468.56 0.00	0.00 (390.23)
912828YD6	•		08/31/2026 08/31/2026	09/03/2019 09/20/2019		, ,		, ,	,	
912828YD6 912828YD6	US TREASURY N B				15,000.00	14,982.42	14,982.42	14,592.19	0.00	(390.23)
912828YD6 912828YD6 Tota	US TREASURY N B US TREASURY N B	1.38%			15,000.00 295,000.00	14,982.42 288,316.41	14,982.42 288,316.41	14,592.19 286,979.69	0.00	(390.23) (1,336.72)
912828YD6 912828YD6 Tota 912828YE4	US TREASURY N B US TREASURY N B Is for Cusip	1.38%	08/31/2026	09/20/2019	15,000.00 295,000.00 310,000.00	14,982.42 288,316.41 303,298.83	14,982.42 288,316.41 303,298.83	14,592.19 286,979.69 301,571.88	0.00 0.00 0.00	(390.23) (1,336.72) (1,726.95)
912828YD6 912828YD6 Tota 912828YE4 912828YE4	US TREASURY N B US TREASURY N B Is for Cusip US TREASURY N B	1.38% 1.25% 1.25%	08/31/2026 08/31/2024	09/20/2019	15,000.00 295,000.00 310,000.00 565,000.00	14,982.42 288,316.41 303,298.83 560,056.25	14,982.42 288,316.41 303,298.83 560,056.25	14,592.19 286,979.69 301,571.88 554,207.62	0.00 0.00 0.00 0.00	(390.23) (1,336.72) (1,726.95) (5,848.63)
912828YD6 912828YD6 Tota 912828YE4 912828YE4 912828YE4	US TREASURY N B US TREASURY N B IS for Cusip US TREASURY N B US TREASURY N B	1.38% 1.25% 1.25% 1.25%	08/31/2026 08/31/2024 08/31/2024	09/20/2019 09/05/2019 09/05/2019	15,000.00 295,000.00 310,000.00 565,000.00 665,000.00	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25	14,592.19 286,979.69 301,571.88 554,207.62 652,297.46	0.00 0.00 0.00 0.00 0.00	(390.23) (1,336.72) (1,726.95) (5,848.63) (6,883.79)
912828YD6 912828YD6 Tota 912828YE4 912828YE4 912828YE4 912828YE4	US TREASURY N B US TREASURY N B IS for Cusip US TREASURY N B US TREASURY N B US TREASURY N B	1.38% 1.25% 1.25% 1.25%	08/31/2026 08/31/2024 08/31/2024 08/31/2024	09/20/2019 09/05/2019 09/05/2019 09/16/2019	15,000.00 295,000.00 310,000.00 565,000.00 665,000.00 1,085,000.00	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25 1,062,621.88	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25 1,062,621.88	14,592.19 286,979.69 301,571.88 554,207.62 652,297.46 1,064,274.81	0.00 0.00 0.00 0.00 0.00 1,652.93	(390.23) (1,336.72) (1,726.95) (5,848.63) (6,883.79) 0.00
912828YD6 912828YD6 Tota 912828YE4 912828YE4 912828YE4 912828YE4	US TREASURY N B US TREASURY N B Is for Cusip US TREASURY N B US TREASURY N B US TREASURY N B US TREASURY N B	1.38% 1.25% 1.25% 1.25% 1.25%	08/31/2026 08/31/2024 08/31/2024 08/31/2024	09/20/2019 09/05/2019 09/05/2019 09/16/2019	15,000.00 295,000.00 310,000.00 565,000.00 665,000.00 1,085,000.00 1,415,000.00	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25 1,062,621.88 1,393,553.91	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25 1,062,621.88 1,393,553.91	14,592.19 286,979.69 301,571.88 554,207.62 652,297.46 1,064,274.81 1,387,971.29	0.00 0.00 0.00 0.00 0.00 1,652.93	(390.23) (1,336.72) (1,726.95) (5,848.63) (6,883.79) 0.00 (5,582.62)
912828YD6 912828YD6 Tota 912828YE4 912828YE4 912828YE4 912828YE4 Tota 912828YS3	US TREASURY N B US TREASURY N B IS for Cusip US TREASURY N B	1.38% 1.25% 1.25% 1.25% 1.25%	08/31/2024 08/31/2024 08/31/2024 08/31/2024 08/31/2024	09/20/2019 09/05/2019 09/05/2019 09/16/2019 09/23/2019	15,000.00 295,000.00 310,000.00 565,000.00 1,085,000.00 1,415,000.00 3,730,000.00	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25 1,062,621.88 1,393,553.91 3,675,413.29	14,982.42 288,316.41 303,298.83 560,056.25 659,181.25 1,062,621.88 1,393,553.91 3,675,413.29	14,592.19 286,979.69 301,571.88 554,207.62 652,297.46 1,064,274.81 1,387,971.29 3,658,751.18	0.00 0.00 0.00 0.00 0.00 1,652.93 0.00 1,652.93	(390.23) (1,336.72) (1,726.95) (5,848.63) (6,883.79) 0.00 (5,582.62) (18,315.04)



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT Strategic Bond Account

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/16/2019	820,000.00	810,006.25	810,006.25	808,276.56	0.00	(1,729.69)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/16/2019	1,510,000.00	1,491,125.00	1,491,125.00	1,488,411.71	0.00	(2,713.29)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	935,000.00	924,919.53	924,919.53	921,632.42	0.00	(3,287.11)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	720,000.00	711,675.00	711,675.00	709,706.25	0.00	(1,968.75)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/20/2019	255,000.00	250,776.56	250,776.56	251,354.30	577.74	0.00
Tota	ls for Cusip				9,045,000.00	8,955,669.53	8,955,669.53	8,915,684.73	577.74	(40,562.54)
912828YX2	US TREASURY N B	1.75%	12/31/2026	12/27/2019	3,330,000.00	3,313,350.00	3,313,350.00	3,314,260.56	910.56	0.00
912828YX2	US TREASURY N B	1.75%	12/31/2026	12/27/2019	14,050,000.00	13,979,750.00	13,979,750.00	13,983,591.83	3,841.83	0.00
Tota	ls for Cusip				17,380,000.00	17,293,100.00	17,293,100.00	17,297,852.39	4,752.39	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	2,370,000.00	2,372,962.50	2,372,962.50	2,377,498.82	4,536.32	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	2,335,000.00	2,337,918.75	2,337,918.75	2,342,388.08	4,469.33	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	1,750,000.00	1,752,092.56	1,752,092.56	1,755,537.11	3,444.55	0.00
Tota	ls for Cusip				6,455,000.00	6,462,973.81	6,462,973.81	6,475,424.01	12,450.20	0.00
912833LM0	US TREASURY STRIP	0.00%	08/15/2023	01/30/2019	6,510,000.00	5,781,921.60	5,781,921.60	6,124,680.59	342,758.99	0.00
912833LM0	US TREASURY STRIP	0.00%	08/15/2023	02/26/2019	12,000,000.00	10,739,280.00	10,739,280.00	11,289,733.80	550,453.80	0.00
Tota	ls for Cusip				18,510,000.00	16,521,201.60	16,521,201.60	17,414,414.39	893,212.79	0.00
912833PC8	US TREASURY STRIP	0.00%	02/15/2027	06/20/2017	21,000,000.00	16,855,020.00	16,858,299.15	18,317,740.56	1,459,441.41	0.00
Tota	ls for Cusip				21,000,000.00	16,855,020.00	16,858,299.15	18,317,740.56	1,459,441.41	0.00
912833QB9	US TREASURY STRIP	0.00%	11/15/2027	11/20/2018	3,510,000.00	2,654,051.40	2,750,842.00	3,009,109.45	258,267.45	0.00
912833QB9	US TREASURY STRIP	0.00%	11/15/2027	11/21/2018	11,850,000.00	8,952,201.00	9,287,030.69	10,158,959.26	871,928.57	0.00
912833QB9	US TREASURY STRIP	0.00%	11/15/2027	08/02/2019	20,000,000.00	17,140,200.00	17,140,200.00	17,145,922.80	5,722.80	0.00
Tota	ls for Cusip				35,360,000.00	28,746,452.40	29,178,072.69	30,313,991.51	1,135,918.82	0.00
912833XP0	US TREASURY STRIP	0.00%	08/15/2029	12/31/2019	19,000,000.00	15,618,190.00	15,618,190.00	15,623,603.10	5,413.10	0.00



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

WCT Strategic Bond Account

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				19,000,000.00	15,618,190.00	15,618,190.00	15,623,603.10	5,413.10	0.00
912833XZ8	US TREASURY STRIP	0.00%	02/15/2031	11/27/2019	4,000,000.00	3,221,080.00	3,221,080.00	3,165,331.12	0.00	(55,748.88)
Tota	als for Cusip				4,000,000.00	3,221,080.00	3,221,080.00	3,165,331.12	0.00	(55,748.88)
Totals fo	r US Govt Bonds				422,605,000.00	403,557,036.54	404,287,300.02	412,048,439.85	7,921,004.76	(159,864.93)
Totals for V	VCT Strategic Bond Account			=	1,271,313,622.20	1,135,017,516.84	1,209,620,274.40	1,264,564,615.17	56,694,422.84	(1,750,082.07)

Less amount due to broker (9,019,119) (9,019,119) Total 1,125,998,398 1,255,545,496



APPENDIX II

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backe	ed									
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/15/2024	01/17/2013	1,400,000.00	1,389,117.19	1,358,440.72	1,409,636.20	51,195.48	0.00
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/15/2024	02/19/2013	8,600,000.00	8,425,312.50	8,344,707.28	8,659,193.80	314,486.52	0.00
Tota	ls for Cusip				10,000,000.00	9,814,429.69	9,703,148.00	10,068,830.00	365,682.00	0.00
34530WAA5	FORD CREDIT AUTO OWNER	2.44%	01/15/2027	07/21/2015	3,900,000.00	3,898,458.33	3,867,228.30	3,908,319.09	41,090.79	0.00
Tota	ls for Cusip				3,900,000.00	3,898,458.33	3,867,228.30	3,908,319.09	41,090.79	0.00
42806DAA7	HERTZ VEHICLE FINANCING	2.73%	03/25/2021	04/07/2015	500,000.00	499,966.75	495,770.85	500,560.75	4,789.90	0.00
Tota	ls for Cusip				500,000.00	499,966.75	495,770.85	500,560.75	4,789.90	0.00
89231XAA9	TOYOTA AUTO LOAN	2.56%	11/25/2031	06/10/2019	6,800,000.00	6,797,720.64	6,797,720.64	6,904,558.16	106,837.52	0.00
Tota	ls for Cusip				6,800,000.00	6,797,720.64	6,797,720.64	6,904,558.16	106,837.52	0.00
Totals for	r Asset-Backed				21,200,000.00	21,010,575.41	20,863,867.79	21,382,268.00	518,400.21	0.00
Corporate										
00115AAE9	AEP TRANSMISSION CO LLC	3.10%	12/01/2026	05/07/2018	355,000.00	357,780.54	343,001.40	367,901.85	24,900.45	0.00
Tota	ls for Cusip				355,000.00	357,780.54	343,001.40	367,901.85	24,900.45	0.00
00115AAH2	AEP TRANSMISSION CO LLC	3.75%	12/01/2047	05/07/2018	365,000.00	364,145.94	334,729.90	392,896.29	58,166.39	0.00
Tota	ls for Cusip				365,000.00	364,145.94	334,729.90	392,896.29	58,166.39	0.00
001306AB5	AHS HOSPITAL CORP	5.02%	07/01/2045	08/22/2017	415,000.00	494,725.65	460,954.88	517,278.68	56,323.80	0.00
Tota	ls for Cusip				415,000.00	494,725.65	460,954.88	517,278.68	56,323.80	0.00
00138CAD0	AIG GLOBAL FUNDING	2.15%	07/02/2020	06/27/2017	2,070,000.00	2,068,695.90	2,039,312.13	2,071,988.26	32,676.13	0.00
Tota	ls for Cusip				2,070,000.00	2,068,695.90	2,039,312.13	2,071,988.26	32,676.13	0.00



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	952,442.21	968,283.42	15,841.21	0.00
Tota	als for Cusip				965,000.00	964,507.85	952,442.21	968,283.42	15,841.21	0.00
00206RCN0	AT&T INC	3.40%	05/15/2025	04/23/2015	1,985,000.00	1,979,124.40	1,869,180.91	2,078,835.83	209,654.92	0.00
Tota	als for Cusip				1,985,000.00	1,979,124.40	1,869,180.91	2,078,835.83	209,654.92	0.00
00206RCP5	AT&T INC	4.50%	05/15/2035	07/30/2019	1,000,000.00	1,058,600.00	1,058,600.00	1,114,327.78	55,727.78	0.00
Tota	als for Cusip				1,000,000.00	1,058,600.00	1,058,600.00	1,114,327.78	55,727.78	0.00
00206RDF6	AT&T INC	6.00%	08/15/2040	03/03/2016	545,000.00	558,540.53	550,606.80	698,058.91	147,452.11	0.00
Tota	als for Cusip				545,000.00	558,540.53	550,606.80	698,058.91	147,452.11	0.00
00206RDH2	AT&T INC	5.15%	03/15/2042	03/03/2016	1,025,000.00	959,400.00	957,466.26	1,197,701.47	240,235.21	0.00
Tota	als for Cusip				1,025,000.00	959,400.00	957,466.26	1,197,701.47	240,235.21	0.00
00206RGQ9	AT&T INC	4.30%	02/15/2030	08/14/2019	315,000.00	344,272.95	344,272.95	350,025.17	5,752.22	0.00
Tota	als for Cusip				315,000.00	344,272.95	344,272.95	350,025.17	5,752.22	0.00
00206RHS4	AT&T INC	3.60%	07/15/2025	05/15/2019	300,000.00	303,455.70	303,455.70	317,565.95	14,110.25	0.00
Tota	als for Cusip				300,000.00	303,455.70	303,455.70	317,565.95	14,110.25	0.00
00206RHV7	AT&T INC	2.95%	07/15/2026	05/31/2019	1,335,000.00	1,276,191.92	1,276,191.92	1,361,012.31	84,820.39	0.00
Tota	als for Cusip				1,335,000.00	1,276,191.92	1,276,191.92	1,361,012.31	84,820.39	0.00
00206RHW5	5 AT&T INC	3.80%	02/15/2027	05/15/2019	730,000.00	731,541.76	731,541.76	778,204.00	46,662.24	0.00
Tota	als for Cusip				730,000.00	731,541.76	731,541.76	778,204.00	46,662.24	0.00
002824BF6	ABBOTT LABORATORIES	3.75%	11/30/2026	04/18/2018	283,000.00	280,300.18	279,489.80	309,220.39	29,730.59	0.00
Tota	als for Cusip				283,000.00	280,300.18	279,489.80	309,220.39	29,730.59	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
002824BH2	ABBOTT LABORATORIES	4.90%	11/30/2046	05/02/2018	620,000.00	659,289.40	650,829.02	814,840.47	164,011.45	0.00
Tota	Is for Cusip				620,000.00	659,289.40	650,829.02	814,840.47	164,011.45	0.00
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	1,115,000.00	1,113,048.75	1,069,491.04	1,177,969.58	108,478.54	0.00
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/24/2018	3,010,000.00	2,922,138.10	2,887,146.22	3,179,989.63	292,843.41	0.00
Tota	Is for Cusip				4,125,000.00	4,035,186.85	3,956,637.26	4,357,959.21	401,321.95	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/10/2016	875,000.00	897,513.75	809,468.54	986,869.21	177,400.67	0.00
Tota	Is for Cusip				875,000.00	897,513.75	809,468.54	986,869.21	177,400.67	0.00
00287YAU3	ABBVIE INC	2.30%	05/14/2021	05/09/2016	1,000,000.00	998,260.00	976,571.74	1,003,684.08	27,112.34	0.00
Tota	Is for Cusip				1,000,000.00	998,260.00	976,571.74	1,003,684.08	27,112.34	0.00
00287YBW8	ABBVIE INC	3.20%	11/21/2029	11/12/2019	2,435,000.00	2,434,391.25	2,434,391.25	2,477,258.11	42,866.86	0.00
Tota	Is for Cusip				2,435,000.00	2,434,391.25	2,434,391.25	2,477,258.11	42,866.86	0.00
00507UAR2	ACTAVIS FUNDING SCS	3.45%	03/15/2022	03/03/2015	2,955,000.00	2,950,803.90	2,907,846.06	3,022,860.25	115,014.19	0.00
Tota	Is for Cusip				2,955,000.00	2,950,803.90	2,907,846.06	3,022,860.25	115,014.19	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	03/28/2019	2,000,000.00	1,967,860.00	1,967,860.00	2,186,434.14	218,574.14	0.00
Tota	ls for Cusip				2,000,000.00	1,967,860.00	1,967,860.00	2,186,434.14	218,574.14	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	06/12/2014	300,000.00	313,662.00	286,234.49	335,124.58	48,890.09	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	10/30/2015	355,000.00	369,168.05	338,710.81	396,564.09	57,853.28	0.00
00817YAP3	AETNA INC	4.75%	03/15/2044	06/27/2018	680,000.00	683,944.00	648,798.17	759,615.71	110,817.54	0.00
Tota	Is for Cusip				1,335,000.00	1,366,774.05	1,273,743.47	1,491,304.38	217,560.91	0.00
010392FN3	ALABAMA POWER CO	2.80%	04/01/2025	04/09/2015	115,000.00	114,871.20	109,628.22	117,514.20	7,885.98	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				115,000.00	114,871.20	109,628.22	117,514.20	7,885.98	0.00
01959LAB8	ALLINA HEALTH SYSTEM	4.43%	04/15/2047	03/30/2017	820,000.00	820,000.00	826,232.72	929,380.01	103,147.29	0.00
Tota	als for Cusip				820,000.00	820,000.00	826,232.72	929,380.01	103,147.29	0.00
01959LAC6	ALLINA HEALTH SYSTEM	3.89%	04/15/2049	05/22/2019	1,040,000.00	1,040,000.00	1,040,000.00	1,106,096.57	66,096.57	0.00
Tota	als for Cusip				1,040,000.00	1,040,000.00	1,040,000.00	1,106,096.57	66,096.57	0.00
023765AA8	AMER AIRLINE 16-2 AA PTT	3.20%	06/15/2028	05/02/2016	1,482,557.50	1,482,557.50	1,393,870.90	1,524,675.77	130,804.87	0.00
Tota	als for Cusip				1,482,557.50	1,482,557.50	1,393,870.90	1,524,675.77	130,804.87	0.00
02377AAA6	AMER AIRLN 14 1 A PTT	3.70%	04/01/2028	09/02/2014	323,305.63	323,305.63	313,024.52	340,034.76	27,010.24	0.00
Tota	als for Cusip				323,305.63	323,305.63	313,024.52	340,034.76	27,010.24	0.00
02665WBT7	AMERICAN HONDA FINANCE	1.95%	07/20/2020	07/17/2017	4,425,000.00	4,420,530.75	4,355,052.79	4,427,316.44	72,263.65	0.00
Tota	als for Cusip				4,425,000.00	4,420,530.75	4,355,052.79	4,427,316.44	72,263.65	0.00
026874DL8	AMERICAN INTERNATIONAL	4.75%	04/01/2048	03/19/2018	1,150,000.00	1,147,435.50	1,052,390.30	1,386,690.39	334,300.09	0.00
026874DL8	AMERICAN INTERNATIONAL	4.75%	04/01/2048	03/19/2018	850,000.00	848,640.00	777,853.70	1,024,945.07	247,091.37	0.00
Tota	als for Cusip				2,000,000.00	1,996,075.50	1,830,244.00	2,411,635.46	581,391.46	0.00
03073EAP0	AMERISOURCEBERGEN	3.45%	12/15/2027	11/29/2017	465,000.00	463,860.75	433,148.12	486,010.53	52,862.41	0.00
03073EAP0	AMERISOURCEBERGEN	3.45%	12/15/2027	12/04/2017	535,000.00	531,538.55	498,353.22	559,173.40	60,820.18	0.00
Tota	als for Cusip				1,000,000.00	995,399.30	931,501.34	1,045,183.93	113,682.59	0.00
031162BV1	AMGEN INC	3.62%	05/22/2024	03/21/2019	4,500,000.00	4,589,325.00	4,589,325.00	4,755,105.90	165,780.90	0.00
Tota	als for Cusip				4,500,000.00	4,589,325.00	4,589,325.00	4,755,105.90	165,780.90	0.00
031162CJ7	AMGEN INC	2.60%	08/19/2026	08/10/2016	2,000,000.00	1,998,780.00	1,817,399.24	2,026,259.12	208,859.88	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				2,000,000.00	1,998,780.00	1,817,399.24	2,026,259.12	208,859.88	0.00
036752AC7	ANTHEM INC	3.35%	12/01/2024	11/14/2017	2,000,000.00	1,999,360.00	1,948,390.66	2,087,666.10	139,275.44	0.00
Tota	ls for Cusip				2,000,000.00	1,999,360.00	1,948,390.66	2,087,666.10	139,275.44	0.00
036752AJ2	ANTHEM INC	2.38%	01/15/2025	09/04/2019	1,520,000.00	1,518,662.40	1,518,662.40	1,518,213.74	0.00	(448.66)
Tota	ls for Cusip				1,520,000.00	1,518,662.40	1,518,662.40	1,518,213.74	0.00	(448.66)
037833CG3	APPLE INC	3.00%	02/09/2024	02/02/2017	1,655,000.00	1,654,271.80	1,634,423.77	1,718,813.31	84,389.54	0.00
Tota	ls for Cusip				1,655,000.00	1,654,271.80	1,634,423.77	1,718,813.31	84,389.54	0.00
037833CK4	APPLE INC	1.90%	02/07/2020	02/02/2017	2,500,000.00	2,498,775.00	2,478,293.53	2,499,919.68	21,626.15	0.00
Tota	ls for Cusip				2,500,000.00	2,498,775.00	2,478,293.53	2,499,919.68	21,626.15	0.00
03939CAA1	ARCH CAPITAL FINANCE LLC	4.01%	12/15/2026	11/29/2016	165,000.00	165,000.00	164,761.16	181,241.03	16,479.87	0.00
Tota	ls for Cusip				165,000.00	165,000.00	164,761.16	181,241.03	16,479.87	0.00
03939CAB9	ARCH CAPITAL FINANCE LLC	5.03%	12/15/2046	11/29/2016	445,000.00	445,000.00	464,686.64	556,530.17	91,843.53	0.00
03939CAB9	ARCH CAPITAL FINANCE LLC	5.03%	12/15/2046	04/26/2017	405,000.00	441,567.45	422,917.06	506,504.98	83,587.92	0.00
03939CAB9	ARCH CAPITAL FINANCE LLC	5.03%	12/15/2046	04/27/2017	650,000.00	711,724.00	678,755.77	812,909.23	134,153.46	0.00
Tota	ls for Cusip				1,500,000.00	1,598,291.45	1,566,359.47	1,875,944.38	309,584.91	0.00
040555CU6	ARIZONA PUBLIC SERVICE	3.75%	05/15/2046	05/03/2016	500,000.00	498,565.00	455,623.92	526,540.57	70,916.65	0.00
Tota	ls for Cusip				500,000.00	498,565.00	455,623.92	526,540.57	70,916.65	0.00
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	04/25/2016	975,000.00	975,000.00	939,799.68	1,082,863.75	143,064.07	0.00
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	05/10/2016	1,025,000.00	1,068,952.00	987,994.54	1,138,395.23	150,400.69	0.00
Tota	ls for Cusip				2,000,000.00	2,043,952.00	1,927,794.22	2,221,258.98	293,464.76	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
04650NAB0	AT&T INC	5.35%	09/01/2040	05/12/2011	92,000.00	91,789.41	89,375.28	111,040.98	21,665.70	0.00
Tota	ls for Cusip				92,000.00	91,789.41	89,375.28	111,040.98	21,665.70	0.00
049560AS4	ATMOS ENERGY CORP	3.38%	09/15/2049	09/25/2019	1,320,000.00	1,319,023.20	1,319,023.20	1,340,500.18	21,476.98	0.00
Tota	ls for Cusip				1,320,000.00	1,319,023.20	1,319,023.20	1,340,500.18	21,476.98	0.00
05351WAA1	AVANGRID INC	3.15%	12/01/2024	11/16/2017	1,030,000.00	1,027,548.60	993,940.02	1,063,414.77	69,474.75	0.00
Tota	ls for Cusip				1,030,000.00	1,027,548.60	993,940.02	1,063,414.77	69,474.75	0.00
05463HAA9	AXIS SPECIALTY FINANCE	5.88%	06/01/2020	03/18/2010	2,650,000.00	2,640,036.00	2,726,353.58	2,691,725.28	0.00	(34,628.30)
Tota	ls for Cusip				2,650,000.00	2,640,036.00	2,726,353.58	2,691,725.28	0.00	(34,628.30)
05526DAZ8	BAT CAPITAL CORP	3.22%	08/15/2024	11/20/2018	1,600,000.00	1,600,000.00	1,473,750.46	1,636,604.83	162,854.37	0.00
Tota	ls for Cusip				1,600,000.00	1,600,000.00	1,473,750.46	1,636,604.83	162,854.37	0.00
05526DBD6	BAT CAPITAL CORP	4.39%	08/15/2037	11/20/2018	1,000,000.00	1,000,000.00	818,468.27	1,012,660.92	194,192.65	0.00
Tota	ls for Cusip				1,000,000.00	1,000,000.00	818,468.27	1,012,660.92	194,192.65	0.00
05565EAL9	BMW US CAPITAL LLC	1.85%	09/15/2021	09/08/2016	1,550,000.00	1,548,233.00	1,485,854.44	1,546,717.19	60,862.75	0.00
Tota	ls for Cusip				1,550,000.00	1,548,233.00	1,485,854.44	1,546,717.19	60,862.75	0.00
05723KAE0	BAKER HUGHES LLC CO OBL	3.34%	12/15/2027	01/31/2018	1,070,000.00	1,070,000.00	984,500.03	1,117,015.02	132,514.99	0.00
Tota	ls for Cusip				1,070,000.00	1,070,000.00	984,500.03	1,117,015.02	132,514.99	0.00
05723KAF7	BAKER HUGHES LLC CO OBL	4.08%	12/15/2047	01/31/2018	310,000.00	310,000.00	255,456.02	317,907.11	62,451.09	0.00
Tota	ls for Cusip				310,000.00	310,000.00	255,456.02	317,907.11	62,451.09	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	02/05/2019	3,000,000.00	2,987,730.00	2,987,730.00	3,221,109.93	233,379.93	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	02/08/2019	1,320,000.00	1,317,822.00	1,317,822.00	1,417,288.37	99,466.37	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip				4,320,000.00	4,305,552.00	4,305,552.00	4,638,398.30	332,846.30	0.00
06051GHF9	BANK OF AMERICA CORP	3.55%	03/05/2024	07/02/2018	1,725,000.00	1,704,990.00	1,704,138.16	1,790,299.03	86,160.87	0.00
Tota	Is for Cusip				1,725,000.00	1,704,990.00	1,704,138.16	1,790,299.03	86,160.87	0.00
06675FAS6	BANQUE FED CRED MUTUEL	2.12%	11/21/2022	11/18/2019	1,550,000.00	1,545,613.50	1,545,613.50	1,552,180.99	6,567.49	0.00
Tota	Is for Cusip				1,550,000.00	1,545,613.50	1,545,613.50	1,552,180.99	6,567.49	0.00
06738EAE5	BARCLAYS PLC	3.65%	03/16/2025	07/31/2017	1,615,000.00	1,622,106.00	1,488,608.49	1,681,012.77	192,404.28	0.00
Tota	ls for Cusip				1,615,000.00	1,622,106.00	1,488,608.49	1,681,012.77	192,404.28	0.00
06738EAV7	BARCLAYS PLC	4.95%	01/10/2047	01/03/2017	2,040,000.00	2,038,102.80	1,802,741.64	2,409,829.78	607,088.14	0.00
06738EAV7	BARCLAYS PLC	4.95%	01/10/2047	08/14/2019	500,000.00	544,015.00	544,015.00	590,644.56	46,629.56	0.00
Tota	Is for Cusip				2,540,000.00	2,582,117.80	2,346,756.64	3,000,474.34	653,717.70	0.00
06849RAK8	BARRICK NA FINANCE LLC	5.75%	05/01/2043	02/16/2017	950,000.00	1,106,284.50	997,826.41	1,209,639.77	211,813.36	0.00
06849RAK8	BARRICK NA FINANCE LLC	5.75%	05/01/2043	08/13/2018	50,000.00	54,950.50	52,517.18	63,665.25	11,148.07	0.00
Tota	ls for Cusip				1,000,000.00	1,161,235.00	1,050,343.59	1,273,305.02	222,961.43	0.00
07274NBH5	MONSANTO COMPANY CO	4.70%	07/15/2064	06/25/2018	1,900,000.00	1,623,654.50	1,564,856.87	1,833,996.51	269,139.64	0.00
Tota	ls for Cusip				1,900,000.00	1,623,654.50	1,564,856.87	1,833,996.51	269,139.64	0.00
072863AF0	BAYLOR SCOTT & WHITE	3.97%	11/15/2046	04/06/2016	1,030,000.00	1,030,000.00	999,112.03	1,119,837.22	120,725.19	0.00
Tota	ls for Cusip				1,030,000.00	1,030,000.00	999,112.03	1,119,837.22	120,725.19	0.00
084423AT9	BERKLEY WR CORP	4.75%	08/01/2044	07/30/2014	725,000.00	721,331.50	711,892.79	809,588.82	97,696.03	0.00
Tota	ls for Cusip				725,000.00	721,331.50	711,892.79	809,588.82	97,696.03	0.00
09062XAE3	BIOGEN IDEC INC	3.62%	09/15/2022	09/10/2015	750,000.00	749,400.00	751,964.97	780,626.44	28,661.47	0.00



						3				
Cusip	Description	Coupon N	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip				750,000.00	749,400.00	751,964.97	780,626.44	28,661.47	0.00
09659DAB2	BOARD TRUSTEES LELAND	3.46% 05	5/01/2047	10/27/2016	2,000,000.00	2,055,760.00	1,897,676.52	2,132,274.70	234,598.18	0.00
Tota	ls for Cusip				2,000,000.00	2,055,760.00	1,897,676.52	2,132,274.70	234,598.18	0.00
09659W2F0	BNP PARIBAS	4.40% 08	8/14/2028	10/07/2019	1,075,000.00	1,198,582.00	1,198,582.00	1,194,619.70	0.00	(3,962.30)
Tota	ls for Cusip				1,075,000.00	1,198,582.00	1,198,582.00	1,194,619.70	0.00	(3,962.30)
097023BS3	BOEING CO	3.38% 06	6/15/2046	04/01/2019	500,000.00	454,490.00	454,490.00	488,658.05	34,168.05	0.00
Tota	ls for Cusip				500,000.00	454,490.00	454,490.00	488,658.05	34,168.05	0.00
097023CE3	BOEING CO	3.50% 03	3/01/2039	04/01/2019	750,000.00	713,790.00	713,790.00	774,408.19	60,618.19	0.00
097023CE3	BOEING CO	3.50% 03	3/01/2039	04/02/2019	250,000.00	239,175.00	239,175.00	258,136.06	18,961.06	0.00
Tota	ls for Cusip				1,000,000.00	952,965.00	952,965.00	1,032,544.25	79,579.25	0.00
097023CK9	BOEING CO	3.90% 05	5/01/2049	05/22/2019	1,000,000.00	983,820.00	983,820.00	1,085,643.93	101,823.93	0.00
Tota	Is for Cusip				1,000,000.00	983,820.00	983,820.00	1,085,643.93	101,823.93	0.00
097023CN3	BOEING CO	2.95% 02	2/01/2030	07/29/2019	5,840,000.00	5,833,167.20	5,833,167.20	5,978,028.52	144,861.32	0.00
Tota	Is for Cusip				5,840,000.00	5,833,167.20	5,833,167.20	5,978,028.52	144,861.32	0.00
110122BL1	BRISTOL MYERS SQUIBB	4.00% 08	8/15/2023	11/20/2019	2,170,000.00	2,301,745.04	2,301,745.04	2,312,298.68	10,553.64	0.00
Tota	Is for Cusip				2,170,000.00	2,301,745.04	2,301,745.04	2,312,298.68	10,553.64	0.00
110122BP2	BRISTOL MYERS SQUIBB CO	3.45% 11	1/15/2027	11/20/2019	1,845,000.00	1,950,941.75	1,950,941.75	1,974,650.90	23,709.15	0.00
Tota	Is for Cusip				1,845,000.00	1,950,941.75	1,950,941.75	1,974,650.90	23,709.15	0.00
110122BQ0	BRISTOL MYERS SQUIBB CO	3.90% 02	2/20/2028	11/20/2019	580,000.00	633,941.74	633,941.74	639,380.98	5,439.24	0.00
Tota	ls for Cusip				580,000.00	633,941.74	633,941.74	639,380.98	5,439.24	0.00



1010122BT4 BRISTOL MYERS SQUIBB CO 4.62% 05/15/2044 11/20/2019 95,000.00 11/4,496.47 11/4,496.47 11/5,171.48 675.01 07 11/14/2019 11/14/2019 95,000.00 11/4,496.47 11/4,496.47 11/5,171.48 675.01 07 11/14/2019 11/14/2019 11/14/2019 11/14/2019 11/14/2019 11/4,496.47 11/4,496.47 11/5,171.48 675.01 07 11/14/2019 BRISTOL MYERS SQUIBB CO 2.90% 07/26/2024 05/07/2019 11/0,000.00 9,981.20 9,981.20 11/0,325.98 364.78 07 11/12/2019 BRISTOL MYERS SQUIBB CO 4.12% 06/15/2039 05/07/2019 70,000.00 69,760.60 69,760.60 80,762.10 11/0,325.98 364.78 07 11/12/2018 BRISTOL MYERS SQUIBB CO 4.25% 10/26/2049 05/07/2019 195,000.00 193,358.10 193,358.10 231,518.70 38.160.60 07 11/12/2018 BRISTOL MYERS SQUIBB CO 4.25% 10/26/2049 05/07/2019 195,000.00 193,358.10 193,358.10 231,518.70 38.160.60 07 11/12/2014 BRISMOR OPERATING PART 4.12% 06/15/2026 01/08/2019 2.200,000.00 2.116,290.00 2.116,290.00 2.344,018.47 227,728.47 07 11/12/2014 BRISMOR OPERATING PART 4.12% 06/15/2029 05/07/2019 365,000.00 365,755.20											
Totals for Cusip 110122BC0 BRISTOL MYERS SQUIBB CO 2.99% 07/26/2024 05/07/2019 10,000.00 9,961.20 9,961.20 10,325.98 364.78 0.00 Totals for Cusip 110122BC0 BRISTOL MYERS SQUIBB CO 4.12% 06/15/2039 05/07/2019 70,000.00 69,760.60 69,760.60 80,797.21 11,036.61 0.00 Totals for Cusip 70,000.00 69,760.60 69,760.60 80,797.21 11,036.61 0.00 Totals for Cusip 11012BC0 BRISTOL MYERS SQUIBB CO 4.25% 10/26/2049 05/07/2019 195,000.00 193,358.10 193,358.10 231,518.70 38,160.60 0.00 Totals for Cusip 11120VAC7 BRIXMOR OPERATING PART 4.12% 06/15/2026 01/08/2019 2.200,000.00 2,116,290.00 2,116,290.00 2,344,018.47 227,728.47 0.00 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 365,000.00 365,175.20 365,175.20 392,149.48 26,974.28 0.00 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 335,000.00 343,434.40 334,343.40 359,918.02 25,574.62 0.00 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2.000,000.00 845,078.50 1.035,764.64 1.170,544.18 134,779.54 0.00 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2.000,000.00 2.492,000.00 2.492,000.00 2.754,221.60 262,221.60 0.00 Totals for Cusip 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2.000,000.00 2.492,000.00 2.492,000.00 2.754,221.60 262,221.60 0.00 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2.000,000.00 2.492,000.00 2.492,000.00 2.754,221.60 262,221.60 0.00 Totals for Cusip 12587GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2018 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 7001als for Cusip 2,850,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 12587GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2018 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 12587GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2018 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 12587GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2018 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 12587GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2018 97,000.00 96,857.41 95,110.	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusip	110122BT4	BRISTOL MYERS SQUIBB CO	4.62%	05/15/2044	11/20/2019	95,000.00	114,496.47	114,496.47	115,171.48	675.01	0.00
Totals for Cusip 10,000.00 9,961.20 9,961.20 10,325.98 364.78 1010122CC0 BRISTOL MYERS SQUIBB CO 4.12% 06/15/2039 05/07/2019 70,000.00 69,760.60 69,760.60 69,760.60 69,760.60 80,797.21 11,036.61 00 110122CD8 BRISTOL MYERS SQUIBB CO 4.25% 10/26/2049 05/07/2019 195,000.00 193,358.10 193,358.10 193,358.10 231,518.70 38,160.60 00 Totals for Cusip 195,000.00 11120VAC7 BRIXMOR OPERATING PART 4.12% 06/15/2026 01/08/2019 2,200,000.00 2,116,290.00 2,116,290.00 2,146,290.00 2,344,018.47 227,728.47 00 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 365,000.00 365,175.20 365,175	Tota	ls for Cusip				95,000.00	114,496.47	114,496.47	115,171.48	675.01	0.00
110122CC0 BRISTOL MYERS SQUIBB CO 4.12% 06/15/2039 05/07/2019 70,000.00 69,760.60 69,760.60 80,797.21 11,036.61 0.00 Totals for Cusip 70,000.00 69,760.60 69,760.60 80,797.21 11,036.61 0.00 Totals for Cusip 195,000.00 193,358.10 193,358.10 231,518.70 38,160.60 0.00 Totals for Cusip 20,000.00 193,358.10 193,358.10 231,518.70 38,160.60 0.00 Totals for Cusip 20,000.00 193,358.10 193,358.10 231,518.70 38,160.60 0.00 Totals for Cusip 20,000.00 2,116,290.00 2,116,290.00 2,344,018.47 227,728.47 0.00 Totals for Cusip 20,000.00 2,116,290.00 2,116,290.00 2,344,018.47 227,728.47 0.00 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 365,000.00 365,175.20 365,175.20 392,149.48 26,974.28 0.00 Totals for Cusip 20,000.00 2,116,290.00 3,34,343.40 359,918.02 25,574.62 0.00 Totals for Cusip 20,000.00 699,518.60 699,518.60 752,067.50 52,548.90 0.00 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 08/14/2006 850,000.00 845,078.50 1,035,764.64 1,170,544.18 134,779.54 0.00 Totals for Cusip 2,850,000.00 3,337,078.50 3,527,764.64 3,924,765.78 397,001.14 0.00 Totals for Cusip 2,850,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 9,7000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 9,7000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 9,7000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 9,7000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 9,7000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 9,7000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 9,7000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 9,7000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 9,7000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 9,7000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 9,7000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00 Totals for Cusip 9,7000.00 96,857.41 95,110.29 99,477.26 4,366.97 0.00	110122BZ0	BRISTOL MYERS SQUIBB CO	2.90%	07/26/2024	05/07/2019	10,000.00	9,961.20	9,961.20	10,325.98	364.78	0.00
Totals for Cusip Totals for Cusip 70,000.00 69,760.60 69,760.60 69,760.60 69,760.60 80,797.21 11,036.61 00 Totals for Cusip 195,000.00 193,358.10 193,358.10 193,358.10 231,518.70 38,160.60 00 Totals for Cusip 1120VAC7 BRIXMOR OPERATING PART 4.12% 06/15/2026 01/08/2019 2,200,000.00 2,116,290.00 2,116,290.00 2,116,290.00 2,344,018.47 227,728.47 00 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 365,000.00 365,175.20 365,1	Tota	ls for Cusip				10,000.00	9,961.20	9,961.20	10,325.98	364.78	0.00
110122CD8 BRISTOL MYERS SQUIBB CO 4.25% 10/26/2049 05/07/2019 195,000.00 193,358.10 193,358.10 231,518.70 38,160.60 07 Totals for Cusip 195,000.00 195,358.10 193,358.10 231,518.70 38,160.60 07 Totals for Cusip 2,200,000.00 2,116,290.00 2,116,290.00 2,344,018.47 227,728.47 07 Totals for Cusip 2,200,000.00 2,116,290.00 2,116,290.00 2,344,018.47 227,728.47 07 Totals for Cusip 3,458.10 193,358.10 193,358.10 231,518.70 38,160.60 08 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 365,000.00 365,175.20 365,175.20 392,149.48 26,974.28 00 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 335,000.00 334,343.40 334,343.40 359,918.02 25,574.62 07 Totals for Cusip 700,000.00 699,518.60 699,518.60 699,518.60 752,067.50 52,548.90 00 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 08/14/2006 850,000.00 845,078.50 1,035,764.64 1,170,544.18 134,779.54 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2,000,000.00 2,492,000.00 2,492,000.00 2,754,221.60 262,221.60 00 12527GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2016 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 00 12527GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2016 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 00 12527GAG8 CF INDUSTRIES INC 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09 00 125523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09	110122CC0	BRISTOL MYERS SQUIBB CO	4.12%	06/15/2039	05/07/2019	70,000.00	69,760.60	69,760.60	80,797.21	11,036.61	0.00
Totals for Cusip 195,000.00 193,358.10 193,358.10 193,358.10 231,518.70 38,160.60 00 11120VAC7 BRIXMOR OPERATING PART 4.12% 06/15/2026 01/08/2019 2,200,000.00 2,116,290.00 2,116,290.00 2,116,290.00 2,344,018.47 227,728.47 00 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 365,000.00 365,175.20 365,175.20 365,175.20 392,149.48 26,974.28 00 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 335,000.00 334,343.40 334,343.40 334,343.40 359,918.02 25,574.62 00 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 08/14/2006 850,000.00 845,078.50 1,035,764.64 1,170,544.18 134,779.54 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2,000,000.00 2,492,000.00 2,492,000.00 2,754,221.60 262,221.60 07 Totals for Cusip 2,850,000.00 3,337,078.50 3,527,764.64 3,924,765.78 397,001.14 07 Totals for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 125523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 234,333.91 241,223.00 6,889.09	Tota	ls for Cusip				70,000.00	69,760.60	69,760.60	80,797.21	11,036.61	0.00
11120VAC7 BRIXMOR OPERATING PART 4.12% 06/15/2026 01/08/2019 2,200,000.00 2,116,290.00 2,116,290.00 2,344,018.47 227,728.47 07 Totals for Cusip 2,200,000.00 2,116,290.00 2,116,290.00 2,344,018.47 227,728.47 07 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 365,000.00 365,175.20 365,175.20 392,149.48 26,974.28 07 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 335,000.00 334,343.40 334,343.40 359,918.02 25,574.62 07 1018 for Cusip 700,000.00 699,518.60 699,518.60 752,067.50 52,548.90 07 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 08/14/2006 850,000.00 845,078.50 1,035,764.64 1,170,544.18 134,779.54 07 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2,000,000.00 2,492,000.00 2,492,000.00 2,754,221.60 262,221.60 07 1018 for Cusip 2,850,000.00 3,337,078.50 3,527,764.64 3,924,765.78 397,001.14 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 07 1018 for Cusip 97,000.00 97,0	110122CD8	BRISTOL MYERS SQUIBB CO	4.25%	10/26/2049	05/07/2019	195,000.00	193,358.10	193,358.10	231,518.70	38,160.60	0.00
Totals for Cusip 2,200,000.00 2,116,290.00 2,116,290.00 2,344,018.47 227,728.47 00 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 365,000.00 365,175.20 365,175.20 392,149.48 26,974.28 00 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 335,000.00 334,343.40 334,343.40 359,918.02 25,574.62 00 Totals for Cusip 700,000.00 699,518.60 699,518.60 699,518.60 752,067.50 52,548.90 00 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 08/14/2006 850,000.00 845,078.50 1,035,764.64 1,170,544.18 134,779.54 00 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2,000,000.00 2,492,000.00 2,492,000.00 2,754,221.60 262,221.60 12527GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2016 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 00 125523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 234,333.91 241,223.00 6,889.09	Tota	ls for Cusip				195,000.00	193,358.10	193,358.10	231,518.70	38,160.60	0.00
11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 365,000.00 365,175.20 365,175.20 392,149.48 26,974.28 00 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 335,000.00 334,343.40 334,343.40 359,918.02 25,574.62 00 11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 335,000.00 334,343.40 334,343.40 359,918.02 25,574.62 00 112189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 08/14/2006 850,000.00 845,078.50 1,035,764.64 1,170,544.18 134,779.54 00 112189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2,000,000.00 2,492,000.00 2,492,000.00 2,754,221.60 262,221.60 00 112189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2,000,000.00 2,492,000.00 2,492,000.00 2,754,221.60 262,221.60 00 112527GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2016 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 00 112523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09 00 1125523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09	11120VAC7	BRIXMOR OPERATING PART	4.12%	06/15/2026	01/08/2019	2,200,000.00	2,116,290.00	2,116,290.00	2,344,018.47	227,728.47	0.00
11120VAH6 BRIXMOR OPERATING PART 4.12% 05/15/2029 05/07/2019 335,000.00 334,343.40 334,343.40 359,918.02 25,574.62 07 Totals for Cusip 700,000.00 699,518.60 699,518.60 752,067.50 52,548.90 07 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 08/14/2006 850,000.00 845,078.50 1,035,764.64 1,170,544.18 134,779.54 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2,000,000.00 2,492,000.00 2,492,000.00 2,754,221.60 262,221.60 12 12527GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2016 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 125523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09 00 00 00 00 00 00 00 00 00 00 00 00 0	Tota	ls for Cusip				2,200,000.00	2,116,290.00	2,116,290.00	2,344,018.47	227,728.47	0.00
Totals for Cusip 700,000.00 699,518.60 699,518.60 752,067.50 52,548.90 0 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 08/14/2006 850,000.00 845,078.50 1,035,764.64 1,170,544.18 134,779.54 0 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2,000,000.00 2,492,000.00 2,492,000.00 2,754,221.60 262,221.60 0 Totals for Cusip 2,850,000.00 3,337,078.50 3,527,764.64 3,924,765.78 397,001.14 0 12527GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2016 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0 Totals for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0 125523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09 0	11120VAH6	BRIXMOR OPERATING PART	4.12%	05/15/2029	05/07/2019	365,000.00	365,175.20	365,175.20	392,149.48	26,974.28	0.00
12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 08/14/2006 850,000.00 845,078.50 1,035,764.64 1,170,544.18 134,779.54 00 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2,000,000.00 2,492,000.00 2,492,000.00 2,754,221.60 262,221.60 00 12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2,000,000.00 2,492,000.00 2,492,000.00 2,754,221.60 262,221.60 00 12527GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2016 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 00 125523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09 00 125523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09	11120VAH6	BRIXMOR OPERATING PART	4.12%	05/15/2029	05/07/2019	335,000.00	334,343.40	334,343.40	359,918.02	25,574.62	0.00
12189TAX2 BURLINGTON NORTH SANTA 6.20% 08/15/2036 02/06/2019 2,000,000.00 2,492,000.00 2,492,000.00 2,754,221.60 262,221.60 00 00 00 00 00 00 00 00 00 00 00 00 0	Tota	ls for Cusip				700,000.00	699,518.60	699,518.60	752,067.50	52,548.90	0.00
Totals for Cusip 2,850,000.00 3,337,078.50 3,527,764.64 3,924,765.78 397,001.14 0 12527GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2016 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0 Totals for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0 125523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09 0	12189TAX2	BURLINGTON NORTH SANTA	6.20%	08/15/2036	08/14/2006	850,000.00	845,078.50	1,035,764.64	1,170,544.18	134,779.54	0.00
12527GAG8 CF INDUSTRIES INC 3.40% 12/01/2021 11/10/2016 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0 Totals for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0 125523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09 0	12189TAX2	BURLINGTON NORTH SANTA	6.20%	08/15/2036	02/06/2019	2,000,000.00	2,492,000.00	2,492,000.00	2,754,221.60	262,221.60	0.00
Totals for Cusip 97,000.00 96,857.41 95,110.29 99,477.26 4,366.97 0 125523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09 0	Tota	ls for Cusip				2,850,000.00	3,337,078.50	3,527,764.64	3,924,765.78	397,001.14	0.00
125523AF7 CIGNA CORP 3.75% 07/15/2023 08/27/2019 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09 0	12527GAG8	CF INDUSTRIES INC	3.40%	12/01/2021	11/10/2016	97,000.00	96,857.41	95,110.29	99,477.26	4,366.97	0.00
	Tota	ls for Cusip				97,000.00	96,857.41	95,110.29	99,477.26	4,366.97	0.00
Totals for Cusip 230,000.00 234,333.91 234,333.91 241,223.00 6,889.09 0	125523AF7	CIGNA CORP	3.75%	07/15/2023	08/27/2019	230,000.00	234,333.91	234,333.91	241,223.00	6,889.09	0.00
	Tota	ls for Cusip				230,000.00	234,333.91	234,333.91	241,223.00	6,889.09	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
125523AH3	CIGNA CORP	4.38%	10/15/2028	08/27/2019	1,000,000.00	998,763.53	998,763.53	1,107,887.97	109,124.44	0.00
Tota	als for Cusip				1,000,000.00	998,763.53	998,763.53	1,107,887.97	109,124.44	0.00
125523AK6	CIGNA CORP	4.90%	12/15/2048	08/27/2019	160,000.00	159,742.08	159,742.08	191,119.38	31,377.30	0.00
Tota	als for Cusip				160,000.00	159,742.08	159,742.08	191,119.38	31,377.30	0.00
125523AU4	CIGNA CORP	3.25%	04/15/2025	10/09/2019	1,460,000.00	1,511,352.58	1,511,352.58	1,514,184.48	2,831.90	0.00
Tota	als for Cusip				1,460,000.00	1,511,352.58	1,511,352.58	1,514,184.48	2,831.90	0.00
125523CC2	CIGNA CORP	6.12%	11/15/2041	10/09/2019	791,000.00	990,727.50	990,727.50	1,010,472.82	19,745.32	0.00
Tota	als for Cusip				791,000.00	990,727.50	990,727.50	1,010,472.82	19,745.32	0.00
125523CE8	CIGNA CORP	4.80%	07/15/2046	10/09/2019	340,000.00	377,644.46	377,644.46	394,652.39	17,007.93	0.00
Tota	als for Cusip				340,000.00	377,644.46	377,644.46	394,652.39	17,007.93	0.00
125896BQ2	CMS ENERGY CORP	3.00%	05/15/2026	05/02/2016	1,070,000.00	1,065,955.40	1,006,123.12	1,099,728.97	93,605.85	0.00
Tota	als for Cusip				1,070,000.00	1,065,955.40	1,006,123.12	1,099,728.97	93,605.85	0.00
126408GH0	CSX CORP	6.00%	10/01/2036	06/30/2010	480,000.00	514,334.40	557,778.97	625,229.04	67,450.07	0.00
126408GH0	CSX CORP	6.00%	10/01/2036	05/23/2016	1,802,000.00	2,264,086.86	2,093,995.23	2,347,214.04	253,218.81	0.00
Tota	als for Cusip				2,282,000.00	2,778,421.26	2,651,774.20	2,972,443.08	320,668.88	0.00
126408GK3	CSX CORP	6.15%	05/01/2037	08/07/2019	1,250,000.00	1,636,825.00	1,636,825.00	1,661,582.39	24,757.39	0.00
Tota	als for Cusip				1,250,000.00	1,636,825.00	1,636,825.00	1,661,582.39	24,757.39	0.00
126408HG1	CSX CORP	4.25%	11/01/2066	10/13/2016	1,280,000.00	1,276,812.80	1,106,600.04	1,369,357.11	262,757.07	0.00
Tota	als for Cusip				1,280,000.00	1,276,812.80	1,106,600.04	1,369,357.11	262,757.07	0.00
126650CM0	CVS HEALTH CORP	4.88%	07/20/2035	10/16/2018	325,000.00	323,063.00	314,097.14	373,817.93	59,720.79	0.00



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Cusip	Description	Coupon MatDa	e Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip			325,000.00	323,063.00	314,097.14	373,817.93	59,720.79	0.00
126650CX6	CVS HEALTH CORP	4.30% 03/25/20	28 09/09/2019	4,490,000.00	4,880,270.80	4,880,270.80	4,905,061.21	24,790.41	0.00
Tota	ls for Cusip			4,490,000.00	4,880,270.80	4,880,270.80	4,905,061.21	24,790.41	0.00
126650CZ1	CVS HEALTH CORP	5.05% 03/25/20	48 10/11/2019	500,000.00	569,950.00	569,950.00	592,513.20	22,563.20	0.00
Tota	ls for Cusip			500,000.00	569,950.00	569,950.00	592,513.20	22,563.20	0.00
13034VAA2	CALIFORNIA INSTITUTE OF	4.70% 11/01/2	11 11/29/2011	1,500,000.00	1,486,275.00	1,586,424.00	1,833,995.88	247,571.88	0.00
13034VAA2	CALIFORNIA INSTITUTE OF	4.70% 11/01/2	11 06/07/2016	1,808,000.00	1,947,487.20	1,912,169.73	2,210,576.37	298,406.64	0.00
Tota	ls for Cusip			3,308,000.00	3,433,762.20	3,498,593.73	4,044,572.25	545,978.52	0.00
14042RFH9	CAPITAL ONE NA	2.35% 01/31/20	20 01/16/2018	4,450,000.00	4,427,839.00	4,393,583.52	4,450,880.25	57,296.73	0.00
Tota	ls for Cusip			4,450,000.00	4,427,839.00	4,393,583.52	4,450,880.25	57,296.73	0.00
14149YAT5	CARDINAL HEALTH INC	4.62% 12/15/20	20 12/08/2010	1,575,000.00	1,567,140.75	1,610,819.31	1,613,118.09	2,298.78	0.00
Tota	ls for Cusip			1,575,000.00	1,567,140.75	1,610,819.31	1,613,118.09	2,298.78	0.00
14149YAW8	CARDINAL HEALTH INC	4.60% 03/15/20	43 03/19/2014	1,250,000.00	1,222,375.00	1,083,199.80	1,254,651.36	171,451.56	0.00
14149YAW8	CARDINAL HEALTH INC	4.60% 03/15/20	43 01/24/2018	750,000.00	762,547.50	649,919.88	752,790.82	102,870.94	0.00
Tota	ls for Cusip			2,000,000.00	1,984,922.50	1,733,119.68	2,007,442.18	274,322.50	0.00
14149YBB3	CARDINAL HEALTH INC	4.50% 11/15/20	44 12/09/2019	450,000.00	448,249.50	448,249.50	444,452.85	0.00	(3,796.65)
Tota	ls for Cusip			450,000.00	448,249.50	448,249.50	444,452.85	0.00	(3,796.65)
149123BL4	CATERPILLAR INC	5.30% 09/15/20	35 04/27/2016	1,060,000.00	1,235,684.40	1,174,683.90	1,322,780.35	148,096.45	0.00
Tota	ls for Cusip			1,060,000.00	1,235,684.40	1,174,683.90	1,322,780.35	148,096.45	0.00
14912L7D7	CATERPILLAR FINANCIAL	1.93% 10/01/20	21 03/02/2017	636,000.00	636,449.84	615,844.41	636,362.01	20,517.60	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	ls for Cusip				636,000.00	636,449.84	615,844.41	636,362.01	20,517.60	0.00
14913QAA7	CATERPILLAR FINL SERVICE	2.40%	06/06/2022	06/01/2017	1,125,000.00	1,123,267.50	1,098,134.97	1,139,546.32	41,411.35	0.00
Total	ls for Cusip				1,125,000.00	1,123,267.50	1,098,134.97	1,139,546.32	41,411.35	0.00
151020AH7	CELGENE CORP	3.25%	08/15/2022	05/08/2019	1,250,000.00	1,266,575.00	1,266,575.00	1,279,680.96	13,105.96	0.00
Total	Is for Cusip				1,250,000.00	1,266,575.00	1,266,575.00	1,279,680.96	13,105.96	0.00
15135UAP4	CENOVUS ENERGY INC	5.25%	06/15/2037	12/11/2017	275,000.00	274,797.44	242,272.13	304,805.94	62,533.81	0.00
Total	ls for Cusip				275,000.00	274,797.44	242,272.13	304,805.94	62,533.81	0.00
15135UAR0	CENOVUS ENERGY INC	5.40%	06/15/2047	12/11/2017	250,000.00	231,897.15	215,264.22	290,566.15	75,301.93	0.00
Total	Is for Cusip				250,000.00	231,897.15	215,264.22	290,566.15	75,301.93	0.00
15189TAV9	CENTERPOINT ENERGY INC	4.25%	11/01/2028	10/03/2018	585,000.00	582,654.15	592,809.12	635,273.49	42,464.37	0.00
Total	Is for Cusip				585,000.00	582,654.15	592,809.12	635,273.49	42,464.37	0.00
15189TAW7	CENTERPOINT ENERGY INC	2.50%	09/01/2024	08/12/2019	1,255,000.00	1,252,866.50	1,252,866.50	1,256,803.91	3,937.41	0.00
Total	ls for Cusip				1,255,000.00	1,252,866.50	1,252,866.50	1,256,803.91	3,937.41	0.00
15189TAY3	CENTERPOINT ENERGY INC	3.70%	09/01/2049	08/15/2019	1,000,000.00	1,022,300.00	1,022,300.00	984,449.51	0.00	(37,850.49)
Total	Is for Cusip				1,000,000.00	1,022,300.00	1,022,300.00	984,449.51	0.00	(37,850.49)
15189WAJ9	CENTERPOINT ENERGY	4.10%	09/01/2047	08/21/2017	265,000.00	263,455.05	245,290.79	278,129.64	32,838.85	0.00
Total	Is for Cusip				265,000.00	263,455.05	245,290.79	278,129.64	32,838.85	0.00
161175AX2	CHARTER COMM OPT LLC	3.58%	07/23/2020	12/01/2016	1,175,000.00	1,175,000.00	1,173,733.21	1,182,488.29	8,755.08	0.00
Total	ls for Cusip				1,175,000.00	1,175,000.00	1,173,733.21	1,182,488.29	8,755.08	0.00
161175BB9	CHARTER COMM OPT LLC	4.46%	07/23/2022	12/01/2016	490,000.00	490,000.00	494,706.74	515,072.88	20,366.14	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	lls for Cusip				490,000.00	490,000.00	494,706.74	515,072.88	20,366.14	0.00
161175BL7	CHARTER COMM OPT LLC	5.38%	05/01/2047	11/27/2017	170,000.00	169,368.77	154,048.72	190,724.20	36,675.48	0.00
161175BL7	CHARTER COMM OPT LLC	5.38%	05/01/2047	11/27/2017	850,000.00	849,711.97	770,243.60	953,621.00	183,377.40	0.00
161175BL7	CHARTER COMM OPT LLC	5.38%	05/01/2047	11/27/2017	155,000.00	153,411.08	140,456.19	173,895.59	33,439.40	0.00
Tota	lls for Cusip				1,175,000.00	1,172,491.82	1,064,748.51	1,318,240.79	253,492.28	0.00
16876BAA0	CHILDREN'S HOSPITAL CORP	4.12%	01/01/2047	01/24/2017	800,000.00	800,000.00	803,011.92	907,452.21	104,440.29	0.00
Tota	lls for Cusip				800,000.00	800,000.00	803,011.92	907,452.21	104,440.29	0.00
171340AN2	CHURCH & DWIGHT CO INC	3.15%	08/01/2027	07/20/2017	485,000.00	484,500.45	456,210.35	501,238.75	45,028.40	0.00
Tota	lls for Cusip				485,000.00	484,500.45	456,210.35	501,238.75	45,028.40	0.00
172967AS0	CITIGROUP INC	6.88%	02/15/2098	12/05/2013	1,750,000.00	2,004,572.50	2,191,434.11	2,439,908.85	248,474.74	0.00
Tota	lls for Cusip				1,750,000.00	2,004,572.50	2,191,434.11	2,439,908.85	248,474.74	0.00
172967KA8	CITIGROUP INC	4.45%	09/29/2027	10/23/2015	1,875,000.00	1,880,606.25	1,807,156.56	2,065,840.16	258,683.60	0.00
Tota	lls for Cusip				1,875,000.00	1,880,606.25	1,807,156.56	2,065,840.16	258,683.60	0.00
172967KY6	CITIGROUP INC	3.20%	10/21/2026	10/17/2016	3,000,000.00	2,998,230.00	2,769,565.20	3,112,766.85	343,201.65	0.00
Tota	lls for Cusip				3,000,000.00	2,998,230.00	2,769,565.20	3,112,766.85	343,201.65	0.00
172967LS8	CITIGROUP INC	3.52%	10/27/2028	10/23/2017	855,000.00	855,359.10	797,365.05	900,226.93	102,861.88	0.00
172967LS8	CITIGROUP INC	3.52%	10/27/2028	10/23/2017	835,000.00	835,350.70	778,713.23	879,168.99	100,455.76	0.00
Tota	lls for Cusip				1,690,000.00	1,690,709.80	1,576,078.28	1,779,395.92	203,317.64	0.00
18600TAA0	CLEVELAND CLINIC FOUND	4.86%	01/01/2114	09/11/2014	970,000.00	970,000.00	994,819.94	1,212,237.01	217,417.07	0.00
Tota	lls for Cusip				970,000.00	970,000.00	994,819.94	1,212,237.01	217,417.07	0.00



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Cusip	Description	Coupon Ma	tDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
195869AL6	COLONIAL PIPELINE	6.38% 08/0	1/2037	06/18/2015	1,000,000.00	1,171,340.00	1,251,617.00	1,354,685.96	103,068.96	0.00
Tota	ls for Cusip				1,000,000.00	1,171,340.00	1,251,617.00	1,354,685.96	103,068.96	0.00
205887BZ4	CONAGRA BRANDS INC	3.80% 10/2	2/2021	10/15/2018	780,000.00	779,103.00	780,275.05	804,931.08	24,656.03	0.00
Tota	ls for Cusip				780,000.00	779,103.00	780,275.05	804,931.08	24,656.03	0.00
20605PAJ0	CONCHO RESOURCES INC	4.88% 10/0	1/2047	09/13/2017	215,000.00	214,460.35	203,998.45	251,189.35	47,190.90	0.00
Tota	ls for Cusip				215,000.00	214,460.35	203,998.45	251,189.35	47,190.90	0.00
20605PAK7	CONCHO RESOURCES INC	4.30% 08/1	5/2028	06/14/2018	495,000.00	493,317.00	484,209.58	539,749.84	55,540.26	0.00
Tota	ls for Cusip				495,000.00	493,317.00	484,209.58	539,749.84	55,540.26	0.00
20605PAL5	CONCHO RESOURCES INC	4.85% 08/1	5/2048	06/14/2018	370,000.00	369,038.00	354,026.55	431,955.44	77,928.89	0.00
20605PAL5	CONCHO RESOURCES INC	4.85% 08/1	5/2048	06/18/2018	275,000.00	272,525.00	263,127.84	321,047.96	57,920.12	0.00
20605PAL5	CONCHO RESOURCES INC	4.85% 08/1	5/2048	06/19/2018	450,000.00	447,210.00	430,572.83	525,351.21	94,778.38	0.00
Tota	Is for Cusip				1,095,000.00	1,088,773.00	1,047,727.22	1,278,354.61	230,627.39	0.00
209111FA6	CONSOLIDATED EDISON CO	5.70% 06/1	5/2040	06/02/2010	2,330,000.00	2,318,676.20	2,721,208.79	3,068,606.04	347,397.25	0.00
Tota	Is for Cusip				2,330,000.00	2,318,676.20	2,721,208.79	3,068,606.04	347,397.25	0.00
21036PBC1	CONSTELLATION BRANDS	4.65% 11/1	5/2028	10/22/2018	175,000.00	174,510.00	174,279.88	196,959.75	22,679.87	0.00
Tota	Is for Cusip				175,000.00	174,510.00	174,279.88	196,959.75	22,679.87	0.00
21036PBD9	CONSTELLATION BRANDS	5.25% 11/1	5/2048	10/22/2018	170,000.00	169,306.40	170,590.33	206,787.14	36,196.81	0.00
Tota	Is for Cusip				170,000.00	169,306.40	170,590.33	206,787.14	36,196.81	0.00
210518CZ7	CONSUMERS ENERGY CO	3.25% 08/1	5/2046	03/24/2017	140,000.00	125,567.40	118,495.81	140,775.48	22,279.67	0.00
Tota	ls for Cusip				140,000.00	125,567.40	118,495.81	140,775.48	22,279.67	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
210518DA1	CONSUMERS ENERGY CO	3.95%	07/15/2047	02/15/2017	270,000.00	268,871.40	263,193.74	302,591.52	39,397.78	0.00
Tota	als for Cusip				270,000.00	268,871.40	263,193.74	302,591.52	39,397.78	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	07/12/2022	11/17/2010	324,148.53	324,148.53	328,535.36	331,085.96	2,550.60	0.00
Tota	als for Cusip				324,148.53	324,148.53	328,535.36	331,085.96	2,550.60	0.00
212015AS0	CONTINENTAL RESOURCES	4.38%	01/15/2028	09/20/2019	1,025,000.00	1,072,672.75	1,072,672.75	1,089,964.50	17,291.75	0.00
Tota	als for Cusip				1,025,000.00	1,072,672.75	1,072,672.75	1,089,964.50	17,291.75	0.00
224044CH8	COX COMMUNICATIONS INC	3.15%	08/15/2024	07/24/2017	2,000,000.00	1,997,240.00	1,924,007.20	2,056,677.72	132,670.52	0.00
Tota	als for Cusip				2,000,000.00	1,997,240.00	1,924,007.20	2,056,677.72	132,670.52	0.00
224044CK1	COX COMMUNICATIONS INC	4.60%	08/15/2047	07/24/2017	365,000.00	362,758.90	328,346.06	405,327.88	76,981.82	0.00
Tota	als for Cusip				365,000.00	362,758.90	328,346.06	405,327.88	76,981.82	0.00
225433AR2	CRED SUIS GP FUN LTD	4.55%	04/17/2026	11/16/2016	1,000,000.00	999,736.70	990,085.49	1,110,233.17	120,147.68	0.00
Tota	als for Cusip				1,000,000.00	999,736.70	990,085.49	1,110,233.17	120,147.68	0.00
23331ABM0	DR HORTON INC	2.50%	10/15/2024	10/07/2019	2,820,000.00	2,818,279.80	2,818,279.80	2,823,303.43	5,023.63	0.00
Tota	als for Cusip				2,820,000.00	2,818,279.80	2,818,279.80	2,823,303.43	5,023.63	0.00
233331AW7	DTE ENERGY CO	2.53%	10/01/2024	08/08/2019	535,000.00	534,823.45	534,823.45	537,610.04	2,786.59	0.00
Tota	als for Cusip				535,000.00	534,823.45	534,823.45	537,610.04	2,786.59	0.00
23355LAC0	DXC TECHNOLOGY CO	4.25%	04/15/2024	08/07/2017	961,000.00	956,564.19	945,601.14	1,020,874.58	75,273.44	0.00
Tota	als for Cusip				961,000.00	956,564.19	945,601.14	1,020,874.58	75,273.44	0.00
233851BW3	DAIMLER FINANCE NA LLC	3.30%	05/19/2025	11/19/2015	1,500,000.00	1,468,125.00	1,411,138.41	1,548,737.27	137,598.86	0.00
Tota	als for Cusip				1,500,000.00	1,468,125.00	1,411,138.41	1,548,737.27	137,598.86	0.00



Totals for Cusip 24422ERM3 DEERE JOHN CA Totals for Cusip 24422ETF6 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUA7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip										
Totals for Cusip 24422ERM3 DEERE JOHN CA Totals for Cusip 24422ETF6 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUA7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
24422ERM3 DEERE JOHN CA Totals for Cusip 24422ETF6 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUA7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	CK8 DAIMLER FINANCE NA LLC	2.20% 1	10/30/2021	10/26/2016	3,250,000.00	3,249,090.00	3,134,323.60	3,255,436.31	121,112.71	0.00
Totals for Cusip 24422ETF6 DEERE JOHN CA Totals for Cusip 24422ETS8 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	Totals for Cusip				3,250,000.00	3,249,090.00	3,134,323.60	3,255,436.31	121,112.71	0.00
24422ETF6 DEERE JOHN CA Totals for Cusip 24422ETS8 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	RM3 DEERE JOHN CAPITAL CORF	2.75% 0	03/15/2022	02/22/2012	420,000.00	419,265.00	413,586.69	428,103.56	14,516.87	0.00
Totals for Cusip 24422ETS8 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	Totals for Cusip				420,000.00	419,265.00	413,586.69	428,103.56	14,516.87	0.00
24422ETS8 DEERE JOHN CA Totals for Cusip 24422ETT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	F6 DEERE JOHN CAPITAL CORF	2.55% 0	01/08/2021	01/05/2016	2,000,000.00	1,997,940.00	1,981,928.22	2,014,232.40	32,304.18	0.00
Totals for Cusip 24422EUT6 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	Totals for Cusip				2,000,000.00	1,997,940.00	1,981,928.22	2,014,232.40	32,304.18	0.00
24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUA7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	S8 DEERE JOHN CAPITAL CORF	1.95% 0	06/22/2020	06/19/2017	2,000,000.00	1,998,780.00	1,968,801.16	2,000,375.38	31,574.22	0.00
Totals for Cusip 24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	Totals for Cusip				2,000,000.00	1,998,780.00	1,968,801.16	2,000,375.38	31,574.22	0.00
24422EUA5 DEERE JOHN CA Totals for Cusip 24422EUF DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	TT6 DEERE JOHN CAPITAL CORF	2.65% 0	06/24/2024	10/02/2017	920,000.00	913,477.20	882,334.34	946,149.35	63,815.01	0.00
Totals for Cusip 24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip 24422EVB2 JOHN DEERE CA	Totals for Cusip				920,000.00	913,477.20	882,334.34	946,149.35	63,815.01	0.00
24422EUE7 DEERE JOHN CA Totals for Cusip 24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip	JA5 DEERE JOHN CAPITAL CORF	2.70% 0	01/06/2023	01/09/2019	900,000.00	876,105.00	876,105.00	920,299.93	44,194.93	0.00
Totals for Cusip 24422EUM9 DEERE JOHN Co Totals for Cusip 24422EUX5 DEERE JOHN Co Totals for Cusip 24422EVB2 JOHN DEERE Co	Totals for Cusip				900,000.00	876,105.00	876,105.00	920,299.93	44,194.93	0.00
24422EUM9 DEERE JOHN CA Totals for Cusip 24422EUX5 DEERE JOHN CA Totals for Cusip 24422EVB2 JOHN DEERE CA	JE7 DEERE JOHN CAPITAL CORF	3.45% 0	03/13/2025	03/08/2018	1,500,000.00	1,499,535.00	1,494,863.45	1,597,002.29	102,138.84	0.00
Totals for Cusip 24422EUX5 DEERE JOHN Co Totals for Cusip 24422EVB2 JOHN DEERE Co	Totals for Cusip				1,500,000.00	1,499,535.00	1,494,863.45	1,597,002.29	102,138.84	0.00
24422EUX5 DEERE JOHN Co Totals for Cusip 24422EVB2 JOHN DEERE Co	JM9 DEERE JOHN CAPITAL CORF	3.65% 1	10/12/2023	10/09/2018	1,875,000.00	1,874,662.50	1,894,625.98	1,987,121.38	92,495.40	0.00
Totals for Cusip 24422EVB2 JOHN DEERE CA	Totals for Cusip				1,875,000.00	1,874,662.50	1,894,625.98	1,987,121.38	92,495.40	0.00
24422EVB2 JOHN DEERE CA	JX5 DEERE JOHN CAPITAL CORF	2.60% 0	03/07/2024	06/04/2019	880,000.00	878,495.20	878,495.20	900,212.18	21,716.98	0.00
	Totals for Cusip				880,000.00	878,495.20	878,495.20	900,212.18	21,716.98	0.00
T-(-1-6-01-	/B2 JOHN DEERE CAPITAL CORF	2.25% 0	09/14/2026	09/09/2019	1,475,000.00	1,471,386.25	1,471,386.25	1,475,861.19	4,474.94	0.00
l otals for Cusip	Totals for Cusip				1,475,000.00	1,471,386.25	1,471,386.25	1,475,861.19	4,474.94	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	435,000.00	384,063.73	470,662.92	537,150.56	66,487.64	0.00
Tota	als for Cusip				435,000.00	384,063.73	470,662.92	537,150.56	66,487.64	0.00
247361ZK7	DELTA AIR LINES INC	2.88%	03/13/2020	03/09/2017	1,390,000.00	1,386,205.30	1,380,765.80	1,390,215.92	9,450.12	0.00
Tota	als for Cusip				1,390,000.00	1,386,205.30	1,380,765.80	1,390,215.92	9,450.12	0.00
247367BH7	DELTA AIR LINES	6.82%	02/10/2024	04/17/2008	0.02	0.02	0.02	0.02	0.00	0.00
Tota	als for Cusip				0.02	0.02	0.02	0.02	0.00	0.00
250847EA4	DETROIT EDISON COMPANY	5.70%	10/01/2037	04/01/2014	3,110,000.00	3,685,598.80	3,624,774.88	4,033,365.34	408,590.46	0.00
Tota	als for Cusip				3,110,000.00	3,685,598.80	3,624,774.88	4,033,365.34	408,590.46	0.00
251526CA5	DEUTSCHE BANK NY	5.00%	02/14/2022	02/11/2019	2,700,000.00	2,699,487.00	2,699,487.00	2,820,300.50	120,813.50	0.00
Tota	als for Cusip				2,700,000.00	2,699,487.00	2,699,487.00	2,820,300.50	120,813.50	0.00
25156PAC7	DEUTSCHE TELEKOM INT FIN	8.75%	06/15/2030	05/07/2014	360,000.00	528,105.60	469,539.94	530,353.06	60,813.12	0.00
25156PAC7	DEUTSCHE TELEKOM INT FIN	8.75%	06/15/2030	06/23/2014	773,000.00	1,128,100.74	1,008,206.60	1,138,785.87	130,579.27	0.00
Tota	als for Cusip				1,133,000.00	1,656,206.34	1,477,746.54	1,669,138.93	191,392.39	0.00
25466AAD3	DISCOVER BANK	4.20%	08/08/2023	08/05/2013	725,000.00	722,187.00	725,166.79	770,758.12	45,591.33	0.00
Tota	als for Cusip				725,000.00	722,187.00	725,166.79	770,758.12	45,591.33	0.00
254687DR4	WALT DISNEY COMPANY	7.28%	06/30/2028	11/22/2019	1,290,000.00	1,618,734.13	1,618,734.13	1,735,056.79	116,322.66	0.00
Tota	als for Cusip				1,290,000.00	1,618,734.13	1,618,734.13	1,735,056.79	116,322.66	0.00
254687DV5	WALT DISNEY COMPANY	6.55%	03/15/2033	11/22/2019	520,000.00	667,187.05	667,187.05	734,338.35	67,151.30	0.00
Tota	als for Cusip				520,000.00	667,187.05	667,187.05	734,338.35	67,151.30	0.00
254687EB8	WALT DISNEY COMPANY	6.40%	12/15/2035	11/22/2019	750,000.00	1,065,180.52	1,065,180.52	1,066,003.00	822.48	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
254687EB8	WALT DISNEY COMPANY	6.40%	12/15/2035	11/22/2019	395,000.00	566,761.66	566,761.66	561,428.25	0.00	(5,333.41)
Tota	als for Cusip				1,145,000.00	1,631,942.18	1,631,942.18	1,627,431.25	822.48	(5,333.41)
25470DAQ2	DISCOVERY	2.95%	03/20/2023	09/07/2017	1,250,000.00	1,248,425.00	1,195,927.40	1,274,002.90	78,075.50	0.00
Tota	als for Cusip				1,250,000.00	1,248,425.00	1,195,927.40	1,274,002.90	78,075.50	0.00
25470DBG3	DISCOVERY	5.30%	05/15/2049	05/16/2019	120,000.00	119,270.40	119,270.40	142,252.07	22,981.67	0.00
Tota	als for Cusip				120,000.00	119,270.40	119,270.40	142,252.07	22,981.67	0.00
260543BY8	DOW CHEMICAL CO THE	9.40%	05/15/2039	05/07/2009	1,783,000.00	1,775,190.46	2,578,940.36	2,917,683.33	338,742.97	0.00
Tota	als for Cusip				1,783,000.00	1,775,190.46	2,578,940.36	2,917,683.33	338,742.97	0.00
260543CE1	DOW CHEMICAL CO THE	5.25%	11/15/2041	11/04/2011	450,000.00	449,392.50	449,024.35	524,583.90	75,559.55	0.00
Tota	als for Cusip				450,000.00	449,392.50	449,024.35	524,583.90	75,559.55	0.00
260543CG6	DOW CHEMICAL CO THE	4.38%	11/15/2042	09/20/2017	1,000,000.00	1,024,800.00	877,546.43	1,068,165.62	190,619.19	0.00
Tota	als for Cusip				1,000,000.00	1,024,800.00	877,546.43	1,068,165.62	190,619.19	0.00
26078JAB6	DOWDUPONT INC	4.20%	11/15/2023	11/14/2018	500,000.00	500,000.00	511,074.87	534,974.16	23,899.29	0.00
Tota	als for Cusip				500,000.00	500,000.00	511,074.87	534,974.16	23,899.29	0.00
26442CAA2	DUKE ENERGY CAROLINAS	6.10%	06/01/2037	05/31/2007	1,571,000.00	1,570,795.77	1,884,602.99	2,137,461.35	252,858.36	0.00
Tota	als for Cusip				1,571,000.00	1,570,795.77	1,884,602.99	2,137,461.35	252,858.36	0.00
26443CAA1	DUKE UNIVERSITY HEALTH	3.92%	06/01/2047	06/01/2017	1,610,000.00	1,610,000.00	1,571,526.52	1,798,022.01	226,495.49	0.00
Tota	als for Cusip				1,610,000.00	1,610,000.00	1,571,526.52	1,798,022.01	226,495.49	0.00
26875PAM3	EOG RESOURCES INC	3.15%	04/01/2025	03/12/2015	530,000.00	529,994.70	512,595.06	556,584.08	43,989.02	0.00
Tota	als for Cusip				530,000.00	529,994.70	512,595.06	556,584.08	43,989.02	0.00



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Cusip	Description	Coupon M	/latDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
26875PAP6	EOG RESOURCES INC	4.15% 01/	/15/2026	01/11/2016	1,120,000.00	1,118,364.80	1,149,538.67	1,231,168.56	81,629.89	0.00
Tota	ls for Cusip				1,120,000.00	1,118,364.80	1,149,538.67	1,231,168.56	81,629.89	0.00
26882PAR3	ERAC USA FINANCE CO	6.70% 06/	5/01/2034	05/21/2014	560,000.00	702,553.60	665,165.76	756,058.31	90,892.55	0.00
26882PAR3	ERAC USA FINANCE CO	6.70% 06/	5/01/2034	04/06/2017	940,000.00	1,135,106.40	1,116,528.24	1,269,097.87	152,569.63	0.00
26882PAR3	ERAC USA FINANCE CO	6.70% 06/	5/01/2034	04/09/2018	500,000.00	620,090.00	593,898.00	675,052.06	81,154.06	0.00
26882PAR3	ERAC USA FINANCE CO	6.70% 06/	5/01/2034	12/30/2019	200,000.00	270,864.00	270,864.00	270,020.82	0.00	(843.18)
Tota	ls for Cusip				2,200,000.00	2,728,614.00	2,646,456.00	2,970,229.06	324,616.24	(843.18)
26882PBE1	ERAC USA FINANCE CO	7.00% 10/	/15/2037	10/10/2007	665,000.00	659,241.10	826,776.09	940,723.23	113,947.14	0.00
26882PBE1	ERAC USA FINANCE CO	7.00% 10/	/15/2037	12/14/2007	135,000.00	119,086.20	167,841.76	190,973.89	23,132.13	0.00
26882PBE1	ERAC USA FINANCE CO	7.00% 10/	/15/2037	12/02/2014	700,000.00	918,036.00	870,290.62	990,234.98	119,944.36	0.00
26882PBE1	ERAC USA FINANCE CO	7.00% 10/	/15/2037	01/28/2019	500,000.00	612,995.00	612,995.00	707,310.70	94,315.70	0.00
Tota	Is for Cusip				2,000,000.00	2,309,358.30	2,477,903.47	2,829,242.80	351,339.33	0.00
26884TAA0	ERAC USA FINANCE LLC	5.25% 10/	/01/2020	06/24/2010	2,880,000.00	2,862,230.40	2,971,955.95	2,948,807.20	0.00	(23,148.75)
Tota	Is for Cusip				2,880,000.00	2,862,230.40	2,971,955.95	2,948,807.20	0.00	(23,148.75)
29103DAM8	EMERA US FINANCE LP	4.75% 06/	6/15/2046	01/13/2017	1,560,000.00	1,548,930.56	1,499,932.29	1,806,247.08	306,314.79	0.00
Tota	Is for Cusip				1,560,000.00	1,548,930.56	1,499,932.29	1,806,247.08	306,314.79	0.00
29278GAJ7	ENEL FINANCE INTL NV	4.62% 09/	/14/2025	09/11/2018	2,000,000.00	1,987,380.00	1,918,957.12	2,182,573.10	263,615.98	0.00
Tota	Is for Cusip				2,000,000.00	1,987,380.00	1,918,957.12	2,182,573.10	263,615.98	0.00
29279FAA7	ENERGY TRANSFER	6.25% 04/	/15/2049	01/08/2019	220,000.00	219,670.00	219,670.00	265,498.66	45,828.66	0.00
29279FAA7	ENERGY TRANSFER	6.25% 04/	/15/2049	05/22/2019	630,000.00	704,491.20	704,491.20	760,291.63	55,800.43	0.00



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Cusip	Description	Coupon MatDa	te Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
29279FAA7	ENERGY TRANSFER	6.25% 04/15/20	049 08/26/2019	500,000.00	621,140.00	621,140.00	603,406.06	0.00	(17,733.94)
Tota	lls for Cusip			1,350,000.00	1,545,301.20	1,545,301.20	1,629,196.35	101,629.09	(17,733.94)
29364WAK4	ENTERGY LOUISIANA LLC	5.40% 11/01/20	024 11/10/2009	1,560,000.00	1,554,664.80	1,714,784.67	1,786,756.30	71,971.63	0.00
Tota	als for Cusip			1,560,000.00	1,554,664.80	1,714,784.67	1,786,756.30	71,971.63	0.00
29364WBB3	ENTERGY LOUISIANA LLC	4.20% 09/01/2	048 08/08/2018	1,315,000.00	1,312,514.65	1,297,865.23	1,522,162.47	224,297.24	0.00
Tota	als for Cusip			1,315,000.00	1,312,514.65	1,297,865.23	1,522,162.47	224,297.24	0.00
29379VAT0	ENTERPRISE PRODUCTS	5.95% 02/01/20	041 01/05/2011	950,000.00	947,710.50	1,038,352.49	1,226,051.15	187,698.66	0.00
29379VAT0	ENTERPRISE PRODUCTS	5.95% 02/01/20	041 01/04/2011	400,000.00	397,268.00	437,201.05	516,232.06	79,031.01	0.00
Tota	als for Cusip			1,350,000.00	1,344,978.50	1,475,553.54	1,742,283.21	266,729.67	0.00
29379VBF9	ENTERPRISE PRODUCTS	4.95% 10/15/20	054 10/02/2014	250,000.00	245,890.00	242,960.67	288,781.33	45,820.66	0.00
29379VBF9	ENTERPRISE PRODUCTS	4.95% 10/15/20	054 10/22/2014	545,000.00	562,352.80	529,654.26	629,543.30	99,889.04	0.00
Tota	als for Cusip			795,000.00	808,242.80	772,614.93	918,324.63	145,709.70	0.00
30161MAG8	EXELON GENERATION CO	6.25% 10/01/2	039 09/16/2009	1,285,000.00	1,283,239.55	1,340,059.27	1,546,996.94	206,937.67	0.00
30161MAG8	EXELON GENERATION CO	6.25% 10/01/2	039 04/07/2010	595,000.00	598,825.85	620,494.37	716,313.76	95,819.39	0.00
Tota	ıls for Cusip			1,880,000.00	1,882,065.40	1,960,553.64	2,263,310.70	302,757.06	0.00
30231GAF9	EXXON MOBIL	2.71% 03/06/2	025 03/18/2015	750,000.00	757,110.00	726,265.85	775,416.74	49,150.89	0.00
Tota	ıls for Cusip			750,000.00	757,110.00	726,265.85	775,416.74	49,150.89	0.00
30231GAY8	EXXON MOBIL	3.00% 08/16/20	039 08/13/2019	750,000.00	750,000.00	750,000.00	751,999.40	1,999.40	0.00
30231GAY8	EXXON MOBIL	3.00% 08/16/20	039 08/14/2019	25,000.00	25,288.50	25,288.50	25,066.65	0.00	(221.85)
Tota	lls for Cusip			775,000.00	775,288.50	775,288.50	777,066.05	1,999.40	(221.85)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
30231GBE1	EXXON MOBIL	2.44%	08/16/2029	08/13/2019	825,000.00	825,000.00	825,000.00	833,033.36	8,033.36	0.00
Tota	lls for Cusip				825,000.00	825,000.00	825,000.00	833,033.36	8,033.36	0.00
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	06/01/2016	650,000.00	649,551.50	640,853.71	655,280.70	14,426.99	0.00
Tota	lls for Cusip				650,000.00	649,551.50	640,853.71	655,280.70	14,426.99	0.00
3134A32M7	FREDDIE MAC	0.00%	09/15/2027	10/20/2011	3,594,000.00	1,969,188.54	2,737,585.92	3,018,227.51	280,641.59	0.00
Tota	lls for Cusip				3,594,000.00	1,969,188.54	2,737,585.92	3,018,227.51	280,641.59	0.00
31358DDG6	FNMA	0.00%	01/15/2030	02/22/2000	21,839,000.00	2,867,897.48	15,295,657.79	17,223,796.45	1,928,138.66	0.00
31358DDG6	FNMA	0.00%	01/15/2030	05/24/2000	14,022,000.00	1,757,657.70	9,820,766.22	11,058,751.49	1,237,985.27	0.00
Tota	lls for Cusip				35,861,000.00	4,625,555.18	25,116,424.01	28,282,547.94	3,166,123.93	0.00
31358DDR2	FNMA	0.00%	05/15/2030	05/01/2012	8,565,000.00	4,399,875.62	5,928,568.46	6,701,917.47	773,349.01	0.00
31358DDR2	FNMA	0.00%	05/15/2030	03/07/2016	795,000.00	513,212.25	550,287.44	622,069.40	71,781.96	0.00
31358DDR2	FNMA	0.00%	05/15/2030	04/19/2016	1,870,000.00	1,240,240.10	1,294,386.81	1,463,232.42	168,845.61	0.00
Tota	lls for Cusip				11,230,000.00	6,153,327.97	7,773,242.71	8,787,219.29	1,013,976.58	0.00
31359YCW5	5 FNMA STRIPS	0.00%	07/15/2027	05/02/2000	13,918,000.00	2,108,437.82	10,638,991.57	11,758,780.27	1,119,788.70	0.00
Tota	lls for Cusip				13,918,000.00	2,108,437.82	10,638,991.57	11,758,780.27	1,119,788.70	0.00
31359YCZ8	FNMA STRIPS	0.00%	01/15/2029	05/02/2000	10,522,000.00	1,436,463.44	7,626,848.55	8,506,103.49	879,254.94	0.00
Tota	lls for Cusip				10,522,000.00	1,436,463.44	7,626,848.55	8,506,103.49	879,254.94	0.00
31359YDA2	FNMA STRIPS	0.00%	07/15/2029	05/02/2000	14,022,000.00	1,849,081.14	10,002,170.94	11,211,438.59	1,209,267.65	0.00
Tota	lls for Cusip				14,022,000.00	1,849,081.14	10,002,170.94	11,211,438.59	1,209,267.65	0.00
31428XBG0	FEDEX CORP	4.55%	04/01/2046	09/19/2019	1,345,000.00	1,406,412.70	1,406,412.70	1,383,491.24	0.00	(22,921.46)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	ls for Cusip				1,345,000.00	1,406,412.70	1,406,412.70	1,383,491.24	0.00	(22,921.46)
31428XBQ8	FEDEX CORP	4.05%	02/15/2048	02/12/2018	425,000.00	402,300.75	356,002.13	410,645.43	54,643.30	0.00
31428XBQ8	FEDEX CORP	4.05%	02/15/2048	10/01/2018	1,250,000.00	1,125,300.00	1,047,065.10	1,207,780.69	160,715.59	0.00
Total	ls for Cusip				1,675,000.00	1,527,600.75	1,403,067.23	1,618,426.12	215,358.89	0.00
337738AM0	FISERV INC	3.50%	10/01/2022	09/18/2012	1,230,000.00	1,224,329.70	1,221,522.04	1,274,974.93	53,452.89	0.00
Total	ls for Cusip				1,230,000.00	1,224,329.70	1,221,522.04	1,274,974.93	53,452.89	0.00
337738AN8	FISERV INC	2.70%	06/01/2020	05/19/2015	1,810,000.00	1,806,959.20	1,796,546.58	1,814,485.32	17,938.74	0.00
Tota	ls for Cusip				1,810,000.00	1,806,959.20	1,796,546.58	1,814,485.32	17,938.74	0.00
338915AM3	FLEETBOSTON FINANCIAL	6.70%	07/15/2028	10/23/2013	1,000,000.00	1,122,250.00	1,140,499.38	1,235,330.49	94,831.11	0.00
Total	ls for Cusip				1,000,000.00	1,122,250.00	1,140,499.38	1,235,330.49	94,831.11	0.00
341081EV5	FLORIDA POWER & LIGHT CO	5.65%	02/01/2037	12/02/2013	1,040,000.00	1,185,631.20	1,229,860.37	1,386,257.09	156,396.72	0.00
Total	ls for Cusip				1,040,000.00	1,185,631.20	1,229,860.37	1,386,257.09	156,396.72	0.00
345370CQ1	FORD MOTOR COMPANY	4.75%	01/15/2043	03/01/2018	1,710,000.00	1,586,349.90	1,318,726.73	1,519,802.77	201,076.04	0.00
345370CQ1	FORD MOTOR COMPANY	4.75%	01/15/2043	05/14/2018	1,490,000.00	1,326,576.80	1,149,065.98	1,324,272.59	175,206.61	0.00
Total	Is for Cusip				3,200,000.00	2,912,926.70	2,467,792.71	2,844,075.36	376,282.65	0.00
345397ZU0	FORD MOTOR CREDIT CO	3.35%	11/01/2022	07/29/2019	3,550,000.00	3,548,154.00	3,548,154.00	3,586,119.76	37,965.76	0.00
Total	Is for Cusip				3,550,000.00	3,548,154.00	3,548,154.00	3,586,119.76	37,965.76	0.00
369550BE7	GENERAL DYNAMICS CORP	3.00%	05/11/2021	05/08/2018	2,680,000.00	2,661,374.00	2,682,167.26	2,725,102.28	42,935.02	0.00
Total	ls for Cusip				2,680,000.00	2,661,374.00	2,682,167.26	2,725,102.28	42,935.02	0.00
36962G2T0	GENERAL ELECTRIC	5.55%	05/04/2020	10/16/2014	290,000.00	338,891.10	294,970.19	293,113.25	0.00	(1,856.94)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	ls for Cusip				290,000.00	338,891.10	294,970.19	293,113.25	0.00	(1,856.94)
37045VAF7	GENERAL MOTORS CO	6.25%	10/02/2043	09/05/2018	800,000.00	822,560.00	749,874.32	898,828.67	148,954.35	0.00
37045VAF7	GENERAL MOTORS CO	6.25%	10/02/2043	09/07/2018	800,000.00	824,560.00	749,874.32	898,828.67	148,954.35	0.00
Tota	ls for Cusip				1,600,000.00	1,647,120.00	1,499,748.64	1,797,657.34	297,908.70	0.00
37045VAH3	GENERAL MOTORS CO	5.00%	04/01/2035	08/03/2017	1,445,000.00	1,444,060.75	1,228,642.25	1,493,728.54	265,086.29	0.00
Tota	ls for Cusip				1,445,000.00	1,444,060.75	1,228,642.25	1,493,728.54	265,086.29	0.00
37045VAL4	GENERAL MOTORS CO	6.75%	04/01/2046	03/14/2018	1,475,000.00	1,708,448.25	1,427,953.50	1,730,362.55	302,409.05	0.00
Tota	ls for Cusip				1,475,000.00	1,708,448.25	1,427,953.50	1,730,362.55	302,409.05	0.00
37045XAL0	GENERAL MOTORS FINL CO	4.25%	05/15/2023	06/25/2015	1,000,000.00	1,009,970.00	976,618.45	1,053,256.76	76,638.31	0.00
Total	ls for Cusip				1,000,000.00	1,009,970.00	976,618.45	1,053,256.76	76,638.31	0.00
37045XBS4	GENERAL MOTORS FINL CO	3.45%	01/14/2022	06/20/2018	375,000.00	370,413.75	363,386.72	383,393.66	20,006.94	0.00
Total	ls for Cusip				375,000.00	370,413.75	363,386.72	383,393.66	20,006.94	0.00
37045XCK0	GENERAL MOTORS FINL CO	4.35%	04/09/2025	09/11/2018	950,000.00	932,615.00	900,082.65	1,013,670.55	113,587.90	0.00
Total	Is for Cusip				950,000.00	932,615.00	900,082.65	1,013,670.55	113,587.90	0.00
37310PAC5	GEORGETOWN UNIVERSITY	4.32%	04/01/2049	01/09/2019	480,000.00	480,000.00	480,000.00	574,163.77	94,163.77	0.00
37310PAC5	GEORGETOWN UNIVERSITY	4.32%	04/01/2049	01/10/2019	770,000.00	780,140.90	780,140.90	921,054.38	140,913.48	0.00
Total	Is for Cusip				1,250,000.00	1,260,140.90	1,260,140.90	1,495,218.15	235,077.25	0.00
373298BN7	GEORGIA PACIFIC CORP	7.38%	12/01/2025	12/20/2011	1,000,000.00	1,238,950.00	1,205,859.46	1,265,663.17	59,803.71	0.00
373298BN7	GEORGIA PACIFIC CORP	7.38%	12/01/2025	12/20/2012	1,000,000.00	1,362,270.00	1,205,859.46	1,265,663.17	59,803.71	0.00
Total	ls for Cusip				2,000,000.00	2,601,220.00	2,411,718.92	2,531,326.34	119,607.42	0.00



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Cusip	Description	Coupon MatDa	te Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
375558AY9	GILEAD SCIENCES INC	2.35% 02/01/20	020 11/12/2014	315,000.00	314,281.80	312,887.31	315,072.55	2,185.24	0.00
Tota	als for Cusip			315,000.00	314,281.80	312,887.31	315,072.55	2,185.24	0.00
375558BG7	GILEAD SCIENCES INC	4.60% 09/01/20	035 01/23/2019	950,000.00	955,120.50	955,120.50	1,134,417.45	179,296.95	0.00
Tota	als for Cusip			950,000.00	955,120.50	955,120.50	1,134,417.45	179,296.95	0.00
38141GFD1	GOLDMAN SACHS GROUP	6.75% 10/01/20	037 08/06/2009	1,005,000.00	999,120.75	1,134,930.24	1,396,074.41	261,144.17	0.00
38141GFD1	GOLDMAN SACHS GROUP	6.75% 10/01/20	037 09/24/2009	500,000.00	521,320.00	564,641.91	694,564.39	129,922.48	0.00
38141GFD1	GOLDMAN SACHS GROUP	6.75% 10/01/20	03/14/2012	495,000.00	478,699.65	558,995.49	687,618.74	128,623.25	0.00
Tota	als for Cusip			2,000,000.00	1,999,140.40	2,258,567.64	2,778,257.54	519,689.90	0.00
38143U8H7	GOLDMAN SACHS GROUP	3.75% 02/25/20	026 12/01/2017	760,000.00	779,448.40	718,691.04	804,472.20	85,781.16	0.00
Tota	als for Cusip			760,000.00	779,448.40	718,691.04	804,472.20	85,781.16	0.00
38148LAC0	GOLDMAN SACHS GROUP	3.50% 01/23/20	025 06/23/2016	1,060,000.00	1,080,436.80	1,004,785.84	1,112,801.22	108,015.38	0.00
Tota	als for Cusip			1,060,000.00	1,080,436.80	1,004,785.84	1,112,801.22	108,015.38	0.00
38148LAF3	GOLDMAN SACHS GROUP	5.15% 05/22/20	045 05/19/2015	880,000.00	874,280.00	822,922.87	1,081,726.40	258,803.53	0.00
38148LAF3	GOLDMAN SACHS GROUP	5.15% 05/22/20	045 08/24/2016	120,000.00	133,266.00	112,216.76	147,508.14	35,291.38	0.00
Tota	als for Cusip			1,000,000.00	1,007,546.00	935,139.63	1,229,234.54	294,094.91	0.00
384802AD6	WW GRAINGER INC	4.20% 05/15/20	04/25/2018	792,000.00	760,874.40	748,565.06	884,028.66	135,463.60	0.00
384802AD6	WW GRAINGER INC	4.20% 05/15/20	047 07/18/2018	455,000.00	446,318.60	430,046.84	507,870.00	77,823.16	0.00
Tota	als for Cusip			1,247,000.00	1,207,193.00	1,178,611.90	1,391,898.66	213,286.76	0.00
404530AA5	HACKENSACK MERIDIAN	4.50% 07/01/20	057 04/06/2017	520,000.00	515,340.80	542,366.28	612,777.98	70,411.70	0.00
Tota	als for Cusip			520,000.00	515,340.80	542,366.28	612,777.98	70,411.70	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
42217KBF2	WELLTOWER INC	4.00%	06/01/2025	05/20/2015	355,000.00	354,737.30	350,357.50	382,215.76	31,858.26	0.00
Tota	als for Cusip				355,000.00	354,737.30	350,357.50	382,215.76	31,858.26	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	01/29/2019	850,000.00	970,275.00	970,275.00	1,070,570.55	100,295.55	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	02/14/2019	1,000,000.00	1,139,420.00	1,139,420.00	1,259,494.76	120,074.76	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	04/11/2019	400,000.00	464,048.00	464,048.00	503,797.90	39,749.90	0.00
Tota	lls for Cusip				2,250,000.00	2,573,743.00	2,573,743.00	2,833,863.21	260,120.21	0.00
423452AC5	HELMERICH & PAYNE INC	4.65%	03/15/2025	03/18/2019	660,000.00	669,033.13	669,033.13	721,008.04	51,974.91	0.00
Tota	lls for Cusip				660,000.00	669,033.13	669,033.13	721,008.04	51,974.91	0.00
44107TAX4	HOST HOTELS & RESORTS	3.88%	04/01/2024	03/09/2017	1,005,000.00	1,000,728.75	991,445.42	1,057,497.01	66,051.59	0.00
Tota	lls for Cusip				1,005,000.00	1,000,728.75	991,445.42	1,057,497.01	66,051.59	0.00
444859BK7	HUMANA INC	3.12%	08/15/2029	08/08/2019	710,000.00	709,275.80	709,275.80	724,277.12	15,001.32	0.00
Tota	lls for Cusip				710,000.00	709,275.80	709,275.80	724,277.12	15,001.32	0.00
446413AL0	HUNTINGTON INGALLS	3.48%	12/01/2027	06/14/2018	700,000.00	676,699.12	652,001.00	727,580.00	75,579.00	0.00
446413AL0	HUNTINGTON INGALLS	3.48%	12/01/2027	06/14/2018	800,000.00	800,000.00	745,144.00	831,520.00	86,376.00	0.00
Tota	lls for Cusip				1,500,000.00	1,476,699.12	1,397,145.00	1,559,100.00	161,955.00	0.00
44644AAB3	HUNTINGTON NATIONAL	2.50%	08/07/2022	08/02/2017	4,250,000.00	4,239,885.00	4,105,923.47	4,297,184.31	191,260.84	0.00
Tota	lls for Cusip				4,250,000.00	4,239,885.00	4,105,923.47	4,297,184.31	191,260.84	0.00
448055AP8	HUSKY ENERGY INC	4.40%	04/15/2029	03/13/2019	1,300,000.00	1,299,207.00	1,299,207.00	1,398,674.86	99,467.86	0.00
448055AP8	HUSKY ENERGY INC	4.40%	04/15/2029	07/18/2019	700,000.00	728,497.00	728,497.00	753,132.62	24,635.62	0.00
448055AP8	HUSKY ENERGY INC	4.40%	04/15/2029	08/26/2019	1,000,000.00	1,064,830.00	1,064,830.00	1,075,903.74	11,073.74	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip				3,000,000.00	3,092,534.00	3,092,534.00	3,227,711.22	135,177.22	0.00
448814DB6	HYDRO QUEBEC	8.62%	06/15/2029	11/26/2014	620,000.00	953,206.60	891,300.54	927,772.87	36,472.33	0.00
448814DB6	HYDRO QUEBEC	8.62%	06/15/2029	01/28/2015	110,000.00	176,335.50	158,133.97	164,604.86	6,470.89	0.00
Tota	Is for Cusip				730,000.00	1,129,542.10	1,049,434.51	1,092,377.73	42,943.22	0.00
448814DF7	HYDRO QUEBEC	9.38%	04/15/2030	12/10/2014	495,000.00	816,453.00	761,096.98	791,738.74	30,641.76	0.00
448814DF7	HYDRO QUEBEC	9.38%	04/15/2030	12/19/2014	190,000.00	312,806.50	292,138.23	303,899.72	11,761.49	0.00
Tota	Is for Cusip				685,000.00	1,129,259.50	1,053,235.21	1,095,638.46	42,403.25	0.00
448814DX8	HYDRO QUEBEC	8.40%	01/15/2022	04/27/2010	3,050,000.00	4,066,138.00	3,511,785.43	3,437,827.23	0.00	(73,958.20)
Tota	ls for Cusip				3,050,000.00	4,066,138.00	3,511,785.43	3,437,827.23	0.00	(73,958.20)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	08/22/2013	2,075,000.00	2,768,631.00	2,577,424.88	2,611,290.18	33,865.30	0.00
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	07/11/2014	255,000.00	353,677.35	316,743.78	320,905.54	4,161.76	0.00
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	12/19/2014	268,000.00	378,887.68	332,891.50	337,265.43	4,373.93	0.00
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	07/01/2016	1,011,000.00	1,429,402.35	1,255,795.93	1,272,296.08	16,500.15	0.00
Tota	Is for Cusip				3,609,000.00	4,930,598.38	4,482,856.09	4,541,757.23	58,901.14	0.00
45138LBF9	IDAHO POWER CORP	4.20%	03/01/2048	03/13/2018	1,000,000.00	996,300.00	987,055.10	1,113,474.29	126,419.19	0.00
Tota	Is for Cusip				1,000,000.00	996,300.00	987,055.10	1,113,474.29	126,419.19	0.00
456873AC2	INGERSOLL RAND LUX FINAN	4.65%	11/01/2044	04/26/2018	650,000.00	659,951.50	634,281.62	735,031.56	100,749.94	0.00
Tota	Is for Cusip				650,000.00	659,951.50	634,281.62	735,031.56	100,749.94	0.00
45687AAN2	INGERSOLL RAND GL HLD	4.30%	02/21/2048	11/20/2018	550,000.00	501,990.50	513,261.23	594,921.74	81,660.51	0.00
Tota	Is for Cusip				550,000.00	501,990.50	513,261.23	594,921.74	81,660.51	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
45818QAD1	INTERAMER DEV BK	6.75%	07/15/2027	01/04/2007	2,000,000.00	2,383,080.00	2,505,696.00	2,579,850.48	74,154.48	0.00
Tota	lls for Cusip				2,000,000.00	2,383,080.00	2,505,696.00	2,579,850.48	74,154.48	0.00
459051FX1	INTL BK RECON & DEV	0.00%	03/01/2028	01/16/2019	11,100,000.00	8,214,000.00	8,214,000.00	9,140,240.83	926,240.83	0.00
Tota	lls for Cusip				11,100,000.00	8,214,000.00	8,214,000.00	9,140,240.83	926,240.83	0.00
460146CH4	INTERNATIONAL PAPER	6.00%	11/15/2041	11/08/2011	760,000.00	759,893.60	800,600.20	948,701.67	148,101.47	0.00
Tota	als for Cusip				760,000.00	759,893.60	800,600.20	948,701.67	148,101.47	0.00
460690BM1	INTERPUBLIC GROUP COS	3.50%	10/01/2020	09/18/2018	590,000.00	588,861.30	590,730.61	596,320.10	5,589.49	0.00
Tota	als for Cusip				590,000.00	588,861.30	590,730.61	596,320.10	5,589.49	0.00
465138RB3	AID ISRAEL	0.00%	08/15/2023	03/14/2019	940,000.00	834,005.60	834,005.60	873,457.97	39,452.37	0.00
Tota	als for Cusip				940,000.00	834,005.60	834,005.60	873,457.97	39,452.37	0.00
465139TK9	AID ISRAEL	0.00%	11/15/2026	08/29/2019	4,319,000.00	3,806,939.36	3,806,939.36	3,701,266.95	0.00	(105,672.41)
465139TK9	AID ISRAEL	0.00%	11/15/2026	10/16/2019	155,000.00	134,645.40	134,645.40	132,830.84	0.00	(1,814.56)
Tota	als for Cusip				4,474,000.00	3,941,584.76	3,941,584.76	3,834,097.79	0.00	(107,486.97)
465139VE0	AID ISRAEL	0.00%	11/01/2024	06/12/2019	1,865,000.00	1,657,779.85	1,657,779.85	1,689,527.71	31,747.86	0.00
Tota	als for Cusip				1,865,000.00	1,657,779.85	1,657,779.85	1,689,527.71	31,747.86	0.00
46513EFG2	AID ISRAEL	5.50%	09/18/2033	06/14/2012	9,560,000.00	12,940,416.00	12,135,061.24	13,078,055.24	942,994.00	0.00
46513EFG2	AID ISRAEL	5.50%	09/18/2033	05/14/2019	6,110,000.00	7,999,028.70	7,999,028.70	8,358,464.18	359,435.48	0.00
46513EFG2	AID ISRAEL	5.50%	09/18/2033	10/23/2019	450,000.00	628,150.50	628,150.50	615,598.83	0.00	(12,551.67)
Tota	als for Cusip				16,120,000.00	21,567,595.20	20,762,240.44	22,052,118.25	1,302,429.48	(12,551.67)
46513EGV8	AID ISRAEL	5.50%	12/04/2023	07/20/2016	7,773,000.00	9,808,529.19	8,744,612.80	8,855,295.96	110,683.16	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	lls for Cusip				7,773,000.00	9,808,529.19	8,744,612.80	8,855,295.96	110,683.16	0.00
46625HJB7	JP MORGAN CHASE & CO	5.60%	07/15/2041	07/14/2011	1,545,000.00	1,538,341.05	1,740,628.10	2,115,936.98	375,308.88	0.00
46625HJB7	JP MORGAN CHASE & CO	5.60%	07/15/2041	07/20/2011	1,000,000.00	995,830.00	1,126,620.13	1,369,538.50	242,918.37	0.00
Tota	als for Cusip				2,545,000.00	2,534,171.05	2,867,248.23	3,485,475.48	618,227.25	0.00
46625HKC3	JP MORGAN CHASE & CO	3.12%	01/23/2025	02/20/2018	1,215,000.00	1,179,254.70	1,157,537.85	1,268,018.83	110,480.98	0.00
Tota	als for Cusip				1,215,000.00	1,179,254.70	1,157,537.85	1,268,018.83	110,480.98	0.00
46647PAM8	JPMORGAN CHASE & CO	3.51%	01/23/2029	10/25/2019	2,465,000.00	2,600,821.50	2,600,821.50	2,620,085.43	19,263.93	0.00
Tota	als for Cusip				2,465,000.00	2,600,821.50	2,600,821.50	2,620,085.43	19,263.93	0.00
46647PBE5	JPMORGAN CHASE & CO	2.74%	10/15/2030	09/05/2019	1,330,000.00	1,330,000.00	1,330,000.00	1,330,194.31	194.31	0.00
Tota	lls for Cusip				1,330,000.00	1,330,000.00	1,330,000.00	1,330,194.31	194.31	0.00
478160BU7	JOHNSON & JOHNSON	3.55%	03/01/2036	07/12/2017	640,000.00	658,233.60	606,785.57	700,422.36	93,636.79	0.00
478160BU7	JOHNSON & JOHNSON	3.55%	03/01/2036	06/04/2019	455,000.00	465,101.00	465,101.00	497,956.52	32,855.52	0.00
Tota	lls for Cusip				1,095,000.00	1,123,334.60	1,071,886.57	1,198,378.88	126,492.31	0.00
478160BY9	JOHNSON & JOHNSON	2.45%	03/01/2026	02/01/2019	1,000,000.00	959,240.00	959,240.00	1,015,576.73	56,336.73	0.00
Tota	als for Cusip				1,000,000.00	959,240.00	959,240.00	1,015,576.73	56,336.73	0.00
478160CF9	JOHNSON & JOHNSON	3.62%	03/03/2037	02/28/2017	812,000.00	809,937.52	781,064.23	896,983.78	115,919.55	0.00
478160CF9	JOHNSON & JOHNSON	3.62%	03/03/2037	11/06/2018	1,420,000.00	1,319,932.60	1,365,900.50	1,568,616.96	202,716.46	0.00
Tota	lls for Cusip				2,232,000.00	2,129,870.12	2,146,964.73	2,465,600.74	318,636.01	0.00
478160CK8	JOHNSON & JOHNSON	2.90%	01/15/2028	11/08/2017	1,000,000.00	998,810.00	958,444.64	1,043,986.89	85,542.25	0.00
Tota	lls for Cusip				1,000,000.00	998,810.00	958,444.64	1,043,986.89	85,542.25	0.00



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Cusip	Description	Coupon MatD	ite Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
478375AL2	JOHNSON CONTROLS INTL	4.62% 07/02/	044 12/09/2016	1,750,000.00	1,714,833.75	1,655,003.39	1,923,687.38	268,683.99	0.00
Tota	als for Cusip			1,750,000.00	1,714,833.75	1,655,003.39	1,923,687.38	268,683.99	0.00
478375AN8	JOHNSON CONTROLS INTL	4.95% 07/02/	064 12/09/2016	1,071,000.00	1,008,500.72	995,419.72	1,133,215.73	137,796.01	0.00
Tota	als for Cusip			1,071,000.00	1,008,500.72	995,419.72	1,133,215.73	137,796.01	0.00
485134BM1	GREAT PLAINS ENERGY INC	5.30% 10/01/	041 12/20/2011	250,000.00	272,772.50	283,054.44	316,250.70	33,196.26	0.00
485134BM1	GREAT PLAINS ENERGY INC	5.30% 10/01/	041 12/20/2011	310,000.00	337,872.10	350,987.51	392,150.86	41,163.35	0.00
Tota	als for Cusip			560,000.00	610,644.60	634,041.95	708,401.56	74,359.61	0.00
485134BQ2	KANSAS CITY POWER & LT	4.20% 06/15/	047 06/13/2017	865,000.00	862,655.85	833,464.84	1,001,096.18	167,631.34	0.00
Tota	als for Cusip			865,000.00	862,655.85	833,464.84	1,001,096.18	167,631.34	0.00
485170AQ7	KANSAS CITY SOUTHERN	4.30% 05/15/	043 07/25/2016	825,000.00	761,824.23	767,437.71	900,170.72	132,733.01	0.00
Tota	als for Cusip			825,000.00	761,824.23	767,437.71	900,170.72	132,733.01	0.00
485170AS3	KANSAS CITY SOUTHERN	4.95% 08/15/	045 07/25/2016	1,250,000.00	1,237,579.32	1,273,379.16	1,484,743.55	211,364.39	0.00
485170AS3	KANSAS CITY SOUTHERN	4.95% 08/15/	045 01/23/2019	726,000.00	732,250.86	732,250.86	862,339.05	130,088.19	0.00
Tota	als for Cusip			1,976,000.00	1,969,830.18	2,005,630.02	2,347,082.60	341,452.58	0.00
485170BC7	KANSAS CITY SOUTHERN	4.20% 11/15/	069 11/22/2019	1,720,000.00	1,747,107.20	1,747,107.20	1,758,611.87	11,504.67	0.00
Tota	als for Cusip			1,720,000.00	1,747,107.20	1,747,107.20	1,758,611.87	11,504.67	0.00
491674BG1	KENTUCKY UTILITIES	5.12% 11/01/	040 03/16/2017	445,000.00	508,995.45	499,490.52	552,607.66	53,117.14	0.00
Tota	als for Cusip			445,000.00	508,995.45	499,490.52	552,607.66	53,117.14	0.00
49271VAG5	KEURIG DR PEPPER INC	4.06% 05/25/	023 05/31/2019	3,065,000.00	3,065,000.00	3,065,000.00	3,232,660.37	167,660.37	0.00
Tota	als for Cusip			3,065,000.00	3,065,000.00	3,065,000.00	3,232,660.37	167,660.37	0.00



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Cusip	Description	Coupon MatDa	te Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
494386AC9	KIMBERLY CLARK DE	3.25% 03/12/2	025 03/05/2015	1,000,000.00	994,590.00	936,553.22	995,238.69	58,685.47	0.00
Tota	ıls for Cusip			1,000,000.00	994,590.00	936,553.22	995,238.69	58,685.47	0.00
494550AQ9	KINDER MORGAN ENERGY	7.30% 08/15/2	033 10/01/2009	1,775,000.00	1,907,841.00	2,051,645.02	2,378,169.46	326,524.44	0.00
Tota	als for Cusip			1,775,000.00	1,907,841.00	2,051,645.02	2,378,169.46	326,524.44	0.00
50076QAR7	KRAFT FOODS INC	6.88% 01/26/2	039 09/02/2015	450,000.00	548,554.50	502,080.26	562,248.14	60,167.88	0.00
50076QAR7	KRAFT FOODS INC	6.88% 01/26/2	039 09/25/2015	550,000.00	677,462.50	613,653.65	687,192.17	73,538.52	0.00
50076QAR7	KRAFT FOODS INC	6.88% 01/26/2	039 07/23/2018	600,000.00	700,932.00	669,440.35	749,664.18	80,223.83	0.00
Tota	als for Cusip			1,600,000.00	1,926,949.00	1,785,174.26	1,999,104.49	213,930.23	0.00
50077LAH9	KRAFT HEINZ FOODS CO	2.80% 07/02/2	020 08/16/2016	353,000.00	352,362.36	350,434.13	353,564.08	3,129.95	0.00
Tota	lls for Cusip			353,000.00	352,362.36	350,434.13	353,564.08	3,129.95	0.00
50077LAL0	KRAFT HEINZ FOODS CO	5.00% 07/15/2	035 01/04/2019	1,010,000.00	944,299.50	944,299.50	1,122,165.01	177,865.51	0.00
Tota	als for Cusip			1,010,000.00	944,299.50	944,299.50	1,122,165.01	177,865.51	0.00
50077LAU0	KRAFT HEINZ FOODS CO	3.75% 04/01/2	030 09/11/2019	1,545,000.00	1,539,005.40	1,539,005.40	1,592,069.00	53,063.60	0.00
Tota	als for Cusip			1,545,000.00	1,539,005.40	1,539,005.40	1,592,069.00	53,063.60	0.00
501044BT7	KROGER CO	7.70% 06/01/2	029 05/31/2016	1,087,000.00	1,495,646.78	1,308,911.52	1,459,430.55	150,519.03	0.00
501044BT7	KROGER CO	7.70% 06/01/2	029 12/02/2016	108,000.00	142,160.40	130,048.25	145,003.22	14,954.97	0.00
Tota	als for Cusip			1,195,000.00	1,637,807.18	1,438,959.77	1,604,433.77	165,474.00	0.00
501044DG3	KROGER CO	4.45% 02/01/2	047 01/17/2017	900,000.00	898,803.00	788,528.89	956,016.60	167,487.71	0.00
Tota	als for Cusip			900,000.00	898,803.00	788,528.89	956,016.60	167,487.71	0.00
501044DK4	KROGER CO	4.65% 01/15/2	048 07/17/2017	325,000.00	322,647.00	298,179.12	355,732.35	57,553.23	0.00



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Cusip	Description	Coupon MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
501044DK4	KROGER CO	4.65% 01/15/204	8 06/21/2018	600,000.00	556,320.00	550,484.52	656,736.65	106,252.13	0.00
Tota	als for Cusip			925,000.00	878,967.00	848,663.64	1,012,469.00	163,805.36	0.00
502431AB5	L3HARRIS TECH INC	3.85% 06/15/202	23 06/12/2019	2,055,000.00	2,135,553.94	2,135,553.94	2,163,594.93	28,040.99	0.00
Tota	als for Cusip			2,055,000.00	2,135,553.94	2,135,553.94	2,163,594.93	28,040.99	0.00
50540RAP7	LABORATORY CORP OF	3.20% 02/01/202	22 01/21/2015	115,000.00	115,538.20	114,129.58	117,626.18	3,496.60	0.00
Tota	als for Cusip			115,000.00	115,538.20	114,129.58	117,626.18	3,496.60	0.00
50540RAQ5	LABORATORY CORP OF	3.60% 02/01/202	25 01/21/2015	2,500,000.00	2,496,250.00	2,407,417.73	2,632,083.10	224,665.37	0.00
Tota	als for Cusip			2,500,000.00	2,496,250.00	2,407,417.73	2,632,083.10	224,665.37	0.00
50540RAS1	LABORATORY CORP OF	4.70% 02/01/204	5 01/22/2018	2,000,000.00	2,115,360.00	1,861,889.54	2,251,985.72	390,096.18	0.00
Tota	als for Cusip			2,000,000.00	2,115,360.00	1,861,889.54	2,251,985.72	390,096.18	0.00
50540RAU6	LABORATORY CORP OF	3.60% 09/01/202	7 08/15/2017	505,000.00	504,237.45	480,970.91	533,604.21	52,633.30	0.00
Tota	als for Cusip			505,000.00	504,237.45	480,970.91	533,604.21	52,633.30	0.00
524660AZ0	LEGGETT & PLATT INC	4.40% 03/15/202	9 03/04/2019	1,175,000.00	1,167,844.25	1,167,844.25	1,285,020.20	117,175.95	0.00
524660AZ0	LEGGETT & PLATT INC	4.40% 03/15/202	9 07/19/2019	1,025,000.00	1,072,119.25	1,072,119.25	1,120,975.07	48,855.82	0.00
Tota	als for Cusip			2,200,000.00	2,239,963.50	2,239,963.50	2,405,995.27	166,031.77	0.00
525ESC6X2	LEHMAN BROTHERS	0.00% 09/26/201	4 09/19/2007	1,155,000.00	607,849.21	15,152.86	15,015.00	0.00	(137.86)
Tota	als for Cusip			1,155,000.00	607,849.21	15,152.86	15,015.00	0.00	(137.86)
525ESC6Y0	LEHMAN BROTHERS	0.00% 09/27/202	7 09/19/2007	1,465,000.00	767,015.42	18,455.01	19,045.00	589.99	0.00
Tota	als for Cusip			1,465,000.00	767,015.42	18,455.01	19,045.00	589.99	0.00
526107AD9	LENNOX INTERNATIONAL INC	3.00% 11/15/202	23 10/25/2016	1,610,000.00	1,609,082.30	1,515,026.44	1,638,585.05	123,558.61	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
526107AD9	LENNOX INTERNATIONAL INC	3.00%	11/15/2023	05/31/2018	890,000.00	851,605.40	837,499.09	905,801.67	68,302.58	0.00
Tota	ls for Cusip				2,500,000.00	2,460,687.70	2,352,525.53	2,544,386.72	191,861.19	0.00
53079EBE3	LIBERTY MUTUAL GROUP	4.25%	06/15/2023	06/13/2013	45,000.00	44,714.25	45,369.73	47,821.42	2,451.69	0.00
Tota	Is for Cusip				45,000.00	44,714.25	45,369.73	47,821.42	2,451.69	0.00
53079EBG8	LIBERTY MUTUAL GROUP	4.57%	02/01/2029	01/23/2019	155,000.00	155,193.75	155,193.75	173,220.85	18,027.10	0.00
Tota	Is for Cusip				155,000.00	155,193.75	155,193.75	173,220.85	18,027.10	0.00
53079EBJ2	LIBERTY MUTUAL GROUP	3.95%	10/15/2050	09/24/2019	1,475,000.00	1,529,014.50	1,529,014.50	1,534,231.43	5,216.93	0.00
53079EBJ2	LIBERTY MUTUAL GROUP	3.95%	10/15/2050	09/24/2019	525,000.00	524,666.19	524,666.19	546,082.37	21,416.18	0.00
Tota	Is for Cusip				2,000,000.00	2,053,680.69	2,053,680.69	2,080,313.80	26,633.11	0.00
532457BU1	ELI LILLY & CO	4.15%	03/15/2059	02/20/2019	500,000.00	496,890.00	496,890.00	590,572.00	93,682.00	0.00
Tota	Is for Cusip				500,000.00	496,890.00	496,890.00	590,572.00	93,682.00	0.00
534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	10/03/2007	1,925,000.00	1,914,970.75	2,272,996.11	2,491,902.53	218,906.42	0.00
Tota	Is for Cusip				1,925,000.00	1,914,970.75	2,272,996.11	2,491,902.53	218,906.42	0.00
534187BH1	LINCOLN NATIONAL CORP	3.80%	03/01/2028	02/07/2018	785,000.00	783,170.95	761,347.01	836,832.66	75,485.65	0.00
Tota	Is for Cusip				785,000.00	783,170.95	761,347.01	836,832.66	75,485.65	0.00
539439AR0	LLOYDS TSB GROUP PLC	4.38%	03/22/2028	08/07/2019	1,000,000.00	1,073,990.00	1,073,990.00	1,102,988.62	28,998.62	0.00
Tota	Is for Cusip				1,000,000.00	1,073,990.00	1,073,990.00	1,102,988.62	28,998.62	0.00
53944VAS8	LLOYDS BANK PLC	2.25%	08/14/2022	08/07/2019	1,260,000.00	1,255,930.20	1,255,930.20	1,266,250.04	10,319.84	0.00
Tota	ls for Cusip				1,260,000.00	1,255,930.20	1,255,930.20	1,266,250.04	10,319.84	0.00
53944YAD5	LLOYDS BANKING GROUP	3.75%	01/11/2027	04/11/2019	800,000.00	792,432.00	792,432.00	841,470.85	49,038.85	0.00



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Cusip	Description	Coupon MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip			800,000.00	792,432.00	792,432.00	841,470.85	49,038.85	0.00
53944YAF0	LLOYDS BANKING GROUP	4.45% 05/08/2025	05/01/2018	1,000,000.00	999,400.00	992,964.45	1,092,517.88	99,553.43	0.00
Tota	Is for Cusip			1,000,000.00	999,400.00	992,964.45	1,092,517.88	99,553.43	0.00
53944YAH6	LLOYDS BANKING GROUP	3.90% 03/12/2024	03/05/2019	375,000.00	374,445.00	374,445.00	396,008.95	21,563.95	0.00
Tota	Is for Cusip			375,000.00	374,445.00	374,445.00	396,008.95	21,563.95	0.00
539830BB4	LOCKHEED MARTIN CORP	4.07% 12/15/2042	09/05/2019	1,000,000.00	1,163,180.00	1,163,180.00	1,141,986.23	0.00	(21,193.77)
Tota	Is for Cusip			1,000,000.00	1,163,180.00	1,163,180.00	1,141,986.23	0.00	(21,193.77)
539830BC2	LOCKHEED MARTIN CORP	3.60% 03/01/2035	01/11/2019	1,798,000.00	1,681,705.36	1,681,705.36	1,966,168.61	284,463.25	0.00
Tota	Is for Cusip			1,798,000.00	1,681,705.36	1,681,705.36	1,966,168.61	284,463.25	0.00
552081AM3	LYONDELLBASELL IND NV	4.62% 02/26/2055	05/03/2016	1,500,000.00	1,400,070.00	1,263,325.73	1,578,394.46	315,068.73	0.00
Tota	Is for Cusip			1,500,000.00	1,400,070.00	1,263,325.73	1,578,394.46	315,068.73	0.00
55336VAJ9	MPLX LP	4.88% 06/01/2025	02/14/2018	1,500,000.00	1,567,845.00	1,513,743.92	1,638,661.41	124,917.49	0.00
Tota	Is for Cusip			1,500,000.00	1,567,845.00	1,513,743.92	1,638,661.41	124,917.49	0.00
55336VAK6	MPLX LP	4.12% 03/01/2027	02/07/2017	620,000.00	618,970.80	590,310.53	651,272.18	60,961.65	0.00
Tota	ls for Cusip			620,000.00	618,970.80	590,310.53	651,272.18	60,961.65	0.00
55336VAL4	MPLX LP	5.20% 03/01/2047	02/07/2017	300,000.00	297,912.00	276,149.17	324,363.31	48,214.14	0.00
Tota	Is for Cusip			300,000.00	297,912.00	276,149.17	324,363.31	48,214.14	0.00
55336VAR1	MPLX LP	4.00% 03/15/2028	02/05/2018	515,000.00	512,687.65	482,684.10	533,423.00	50,738.90	0.00
Tota	Is for Cusip			515,000.00	512,687.65	482,684.10	533,423.00	50,738.90	0.00
55616XAG2	MACYS RETAIL HLDGS INC	5.12% 01/15/2042	01/10/2012	450,000.00	449,311.50	365,124.05	414,013.88	48,889.83	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				450,000.00	449,311.50	365,124.05	414,013.88	48,889.83	0.00
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	05/25/2016	1,500,000.00	1,547,325.00	1,506,502.76	1,578,594.54	72,091.78	0.00
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	12/15/2016	500,000.00	497,985.00	502,167.59	526,198.18	24,030.59	0.00
Tota	ls for Cusip				2,000,000.00	2,045,310.00	2,008,670.35	2,104,792.72	96,122.37	0.00
570535AK0	MARKEL CORP	4.90%	07/01/2022	06/27/2012	2,400,000.00	2,396,448.00	2,477,688.38	2,553,537.31	75,848.93	0.00
Tota	ls for Cusip				2,400,000.00	2,396,448.00	2,477,688.38	2,553,537.31	75,848.93	0.00
570535AP9	MARKEL CORP	5.00%	03/30/2043	03/05/2013	80,000.00	78,544.00	79,792.30	86,794.16	7,001.86	0.00
Tota	Is for Cusip				80,000.00	78,544.00	79,792.30	86,794.16	7,001.86	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	03/29/2016	460,000.00	455,202.20	456,346.09	527,910.02	71,563.93	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	05/05/2016	215,000.00	217,601.50	213,292.19	246,740.55	33,448.36	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	10/11/2018	500,000.00	497,770.00	496,028.36	573,815.24	77,786.88	0.00
Tota	Is for Cusip				1,175,000.00	1,170,573.70	1,165,666.64	1,348,465.81	182,799.17	0.00
570535AR5	MARKEL CORP	3.50%	11/01/2027	11/22/2019	500,000.00	517,565.00	517,565.00	517,988.93	423.93	0.00
Tota	Is for Cusip				500,000.00	517,565.00	517,565.00	517,988.93	423.93	0.00
571900BB4	MARRIOTT INTERNATIONAL	3.60%	04/15/2024	03/06/2019	1,235,000.00	1,229,022.60	1,229,022.60	1,300,858.44	71,835.84	0.00
Tota	Is for Cusip				1,235,000.00	1,229,022.60	1,229,022.60	1,300,858.44	71,835.84	0.00
571903AR4	MARRIOTT INTERNATIONAL	2.30%	01/15/2022	06/07/2016	1,155,000.00	1,150,229.85	1,110,409.98	1,160,468.91	50,058.93	0.00
Tota	Is for Cusip				1,155,000.00	1,150,229.85	1,110,409.98	1,160,468.91	50,058.93	0.00
578454AD2	MAYO CLINIC	4.13%	11/15/2052	03/17/2017	1,750,000.00	1,707,755.00	1,760,880.35	2,008,959.00	248,078.65	0.00
Tota	Is for Cusip				1,750,000.00	1,707,755.00	1,760,880.35	2,008,959.00	248,078.65	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
58013MEH3	MCDONALDS CORP	5.70%	02/01/2039	04/08/2014	1,290,000.00	1,533,693.90	1,444,881.90	1,633,589.09	188,707.19	0.00
Tota	ls for Cusip				1,290,000.00	1,533,693.90	1,444,881.90	1,633,589.09	188,707.19	0.00
581557BN4	MCKESSON CORP	4.75%	05/30/2029	01/10/2019	1,000,000.00	1,013,560.00	1,013,560.00	1,124,558.41	110,998.41	0.00
Tota	ls for Cusip				1,000,000.00	1,013,560.00	1,013,560.00	1,124,558.41	110,998.41	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	3,003,000.00	2,997,176.63	2,994,710.10	3,088,640.12	93,930.02	0.00
Tota	ls for Cusip				3,003,000.00	2,997,176.63	2,994,710.10	3,088,640.12	93,930.02	0.00
586054AB4	MEMORIAL SLOAN-	4.12%	07/01/2052	11/28/2012	540,000.00	536,641.20	539,015.75	616,760.17	77,744.42	0.00
Tota	ls for Cusip				540,000.00	536,641.20	539,015.75	616,760.17	77,744.42	0.00
58933YAU9	MERCK & CO INC	2.90%	03/07/2024	03/05/2019	840,000.00	837,631.20	837,631.20	873,854.13	36,222.93	0.00
Tota	ls for Cusip				840,000.00	837,631.20	837,631.20	873,854.13	36,222.93	0.00
59022CAJ2	MERRILL LYNCH	6.11%	01/29/2037	06/18/2012	740,000.00	702,134.20	813,287.21	1,000,279.73	186,992.52	0.00
Tota	ls for Cusip				740,000.00	702,134.20	813,287.21	1,000,279.73	186,992.52	0.00
594918AU8	MICROSOFT CORP	3.75%	05/01/2043	07/28/2014	215,000.00	199,606.00	207,519.62	241,623.23	34,103.61	0.00
Tota	ls for Cusip				215,000.00	199,606.00	207,519.62	241,623.23	34,103.61	0.00
594918BR4	MICROSOFT CORP	2.40%	08/08/2026	08/01/2016	4,000,000.00	3,992,560.00	3,729,389.20	4,047,379.16	317,989.96	0.00
Tota	ls for Cusip				4,000,000.00	3,992,560.00	3,729,389.20	4,047,379.16	317,989.96	0.00
594918BX1	MICROSOFT CORP	2.88%	02/06/2024	01/30/2017	540,000.00	536,068.80	534,909.43	560,336.32	25,426.89	0.00
Tota	ls for Cusip				540,000.00	536,068.80	534,909.43	560,336.32	25,426.89	0.00
594918CB8	MICROSOFT CORP	4.50%	02/06/2057	03/20/2017	1,380,000.00	1,392,185.40	1,470,339.68	1,790,009.33	319,669.65	0.00
Tota	ls for Cusip				1,380,000.00	1,392,185.40	1,470,339.68	1,790,009.33	319,669.65	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
595017AN4	MICROCHIP TECHNOLOGY	3.92%	06/01/2021	06/06/2019	1,285,000.00	1,285,000.00	1,285,000.00	1,314,144.61	29,144.61	0.00
Tota	ls for Cusip				1,285,000.00	1,285,000.00	1,285,000.00	1,314,144.61	29,144.61	0.00
595620AR6	MIDAMERICAN ENERGY CO	3.95%	08/01/2047	01/23/2017	380,000.00	379,464.20	367,866.81	430,850.86	62,984.05	0.00
Tota	ls for Cusip				380,000.00	379,464.20	367,866.81	430,850.86	62,984.05	0.00
610202BR3	MONONGAHELA POWER CO	3.55%	05/15/2027	05/09/2017	2,665,000.00	2,663,880.70	2,611,111.41	2,776,089.14	164,977.73	0.00
Tota	ls for Cusip				2,665,000.00	2,663,880.70	2,611,111.41	2,776,089.14	164,977.73	0.00
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	07/12/2018	905,000.00	896,330.10	879,482.90	989,964.78	110,481.88	0.00
Tota	ls for Cusip				905,000.00	896,330.10	879,482.90	989,964.78	110,481.88	0.00
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	04/22/2015	520,000.00	543,389.60	519,083.39	544,549.39	25,466.00	0.00
Tota	ls for Cusip				520,000.00	543,389.60	519,083.39	544,549.39	25,466.00	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	05/26/2017	2,020,000.00	2,079,125.40	1,970,249.64	2,169,668.16	199,418.52	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	06/13/2018	1,390,000.00	1,370,387.10	1,355,765.84	1,492,989.48	137,223.64	0.00
Tota	ls for Cusip				3,410,000.00	3,449,512.50	3,326,015.48	3,662,657.64	336,642.16	0.00
61746BED4	MORGAN STANLEY	2.62%	11/17/2021	07/25/2018	705,000.00	686,416.20	688,099.04	713,451.22	25,352.18	0.00
Tota	ls for Cusip				705,000.00	686,416.20	688,099.04	713,451.22	25,352.18	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	05/22/2013	365,000.00	362,956.00	365,527.18	385,425.24	19,898.06	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	07/22/2016	155,000.00	161,961.05	155,223.87	163,673.73	8,449.86	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	11/16/2016	125,000.00	129,181.25	125,180.54	131,994.95	6,814.41	0.00
61747YDU6	MORGAN STANLEY	4.10%	05/22/2023	06/28/2017	120,000.00	125,532.00	120,173.32	126,715.15	6,541.83	0.00
Tota	ls for Cusip				765,000.00	779,630.30	766,104.91	807,809.07	41,704.16	0.00



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Cusip	Description	Coupon MatDa	e Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
617482V92	MORGAN STANLEY	6.38% 07/24/20	42 07/19/2012	1,175,000.00	1,161,687.25	1,437,961.13	1,732,243.39	294,282.26	0.00
Tota	als for Cusip			1,175,000.00	1,161,687.25	1,437,961.13	1,732,243.39	294,282.26	0.00
61761JVL0	MORGAN STANLEY	3.70% 10/23/20	24 03/20/2018	1,000,000.00	989,490.00	983,390.47	1,062,304.05	78,913.58	0.00
Tota	als for Cusip			1,000,000.00	989,490.00	983,390.47	1,062,304.05	78,913.58	0.00
61945CAD5	MOSAIC CO	5.45% 11/15/20	33 11/07/2013	235,000.00	234,121.10	241,545.43	266,768.96	25,223.53	0.00
Tota	als for Cusip			235,000.00	234,121.10	241,545.43	266,768.96	25,223.53	0.00
620076BN8	MOTOROLA SOLUTIONS INC	4.60% 05/23/20	29 05/09/2019	800,000.00	799,680.00	799,680.00	873,314.47	73,634.47	0.00
Tota	als for Cusip			800,000.00	799,680.00	799,680.00	873,314.47	73,634.47	0.00
623115AE2	MT SINAI HOSPITAL	3.74% 07/01/20	49 11/14/2019	955,000.00	955,000.00	955,000.00	952,175.35	0.00	(2,824.65)
Tota	als for Cusip			955,000.00	955,000.00	955,000.00	952,175.35	0.00	(2,824.65)
628530BJ5	MYLAN INC	5.20% 04/15/20	48 01/09/2019	700,000.00	697,747.19	697,747.19	783,747.08	85,999.89	0.00
628530BJ5	MYLAN INC	5.20% 04/15/20	48 01/09/2019	1,700,000.00	1,719,959.59	1,719,959.59	1,903,385.77	183,426.18	0.00
Tota	als for Cusip			2,400,000.00	2,417,706.78	2,417,706.78	2,687,132.85	269,426.07	0.00
62952EAC1	NYU HOSPITAL CENTER	4.78% 07/01/20	44 11/21/2014	500,000.00	508,010.00	527,865.50	591,671.04	63,805.54	0.00
62952EAC1	NYU HOSPITAL CENTER	4.78% 07/01/20	44 11/21/2014	300,000.00	304,176.00	316,719.30	355,002.62	38,283.32	0.00
Tota	als for Cusip			800,000.00	812,186.00	844,584.80	946,673.66	102,088.86	0.00
62952EAE7	NYU HOSPITAL CENTER	4.37% 07/01/20	47 05/23/2017	995,000.00	995,000.00	990,424.61	1,124,729.12	134,304.51	0.00
Tota	als for Cusip			995,000.00	995,000.00	990,424.61	1,124,729.12	134,304.51	0.00
631005BC8	NARRAGANSETT ELECTRIC	5.64% 03/15/20	40 10/10/2013	2,000,000.00	2,198,980.00	2,316,481.36	2,511,757.38	195,276.02	0.00
Tota	als for Cusip			2,000,000.00	2,198,980.00	2,316,481.36	2,511,757.38	195,276.02	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
638585BF5	NATIONSBANK CORP	6.80%	03/15/2028	07/21/2011	1,000,000.00	1,009,730.00	1,143,871.47	1,238,013.73	94,142.26	0.00
Tota	als for Cusip				1,000,000.00	1,009,730.00	1,143,871.47	1,238,013.73	94,142.26	0.00
63906AAA8	NATWEST MARKETS PLC	3.62%	09/29/2022	03/26/2019	2,550,000.00	2,548,597.50	2,548,597.50	2,641,814.48	93,216.98	0.00
Tota	als for Cusip				2,550,000.00	2,548,597.50	2,548,597.50	2,641,814.48	93,216.98	0.00
63946BAH3	NBC UNIVERSAL MEDIA LLC	2.88%	01/15/2023	01/24/2018	2,540,000.00	2,545,715.00	2,493,574.82	2,610,419.32	116,844.50	0.00
Tota	als for Cusip				2,540,000.00	2,545,715.00	2,493,574.82	2,610,419.32	116,844.50	0.00
649322AA2	NY & PRESBYTERIAN HOSPIT	4.02%	08/01/2045	01/29/2015	495,000.00	495,000.00	481,298.84	552,782.28	71,483.44	0.00
Tota	als for Cusip				495,000.00	495,000.00	481,298.84	552,782.28	71,483.44	0.00
649322AE4	NY & PRESBYTERIAN HOSPIT	4.76%	08/01/2116	06/21/2016	1,200,000.00	1,199,928.00	1,184,885.11	1,394,615.80	209,730.69	0.00
Tota	als for Cusip				1,200,000.00	1,199,928.00	1,184,885.11	1,394,615.80	209,730.69	0.00
651290AR9	NEWFIELD EXPLORATION CO	5.38%	01/01/2026	07/31/2019	2,000,000.00	2,186,620.00	2,186,620.00	2,169,227.58	0.00	(17,392.42)
Tota	als for Cusip				2,000,000.00	2,186,620.00	2,186,620.00	2,169,227.58	0.00	(17,392.42)
65339KAT7	NEXTERA ENERGY CAPITAL	3.55%	05/01/2027	04/25/2017	2,495,000.00	2,487,914.20	2,380,842.40	2,650,930.31	270,087.91	0.00
Tota	als for Cusip				2,495,000.00	2,487,914.20	2,380,842.40	2,650,930.31	270,087.91	0.00
65473QBC6	NISOURCE INC	4.80%	02/15/2044	04/09/2013	500,000.00	497,875.00	484,079.79	581,568.20	97,488.41	0.00
Tota	als for Cusip				500,000.00	497,875.00	484,079.79	581,568.20	97,488.41	0.00
65473QBD4	NISOURCE INC	5.65%	02/01/2045	10/03/2013	535,000.00	531,474.35	582,457.32	683,591.27	101,133.95	0.00
Tota	als for Cusip				535,000.00	531,474.35	582,457.32	683,591.27	101,133.95	0.00
655844AW8	NORFOLK SOUTHERN CORP	5.59%	05/17/2025	08/23/2006	258,000.00	247,375.56	285,756.04	300,298.37	14,542.33	0.00
Tota	als for Cusip				258,000.00	247,375.56	285,756.04	300,298.37	14,542.33	0.00



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Cusip	Description	Coupon MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
655844BD9	NORFOLK SOUTHERN CORP	6.00% 05/23/2111	07/31/2019	970,000.00	1,244,005.60	1,244,005.60	1,294,464.49	50,458.89	0.00
Tota	ls for Cusip			970,000.00	1,244,005.60	1,244,005.60	1,294,464.49	50,458.89	0.00
655844CB2	NORFOLK SOUTHERN CORP	5.10% 08/01/2118	07/30/2018	900,000.00	898,254.00	883,102.44	1,064,451.75	181,349.31	0.00
Tota	ls for Cusip			900,000.00	898,254.00	883,102.44	1,064,451.75	181,349.31	0.00
656531AC4	NORSK HYDRO A/S	7.75% 06/15/2023	07/18/2013	500,000.00	669,485.00	591,281.46	592,359.07	1,077.61	0.00
Tota	ls for Cusip			500,000.00	669,485.00	591,281.46	592,359.07	1,077.61	0.00
656531AM2	NORSK HYDRO A/S	7.25% 09/23/2027	02/14/2007	850,000.00	991,414.50	1,052,137.42	1,126,194.21	74,056.79	0.00
Tota	ls for Cusip			850,000.00	991,414.50	1,052,137.42	1,126,194.21	74,056.79	0.00
665772CL1	NORTHERN STATES POWER	4.12% 05/15/2044	05/06/2014	970,000.00	967,177.30	979,141.47	1,113,483.77	134,342.30	0.00
Tota	ls for Cusip			970,000.00	967,177.30	979,141.47	1,113,483.77	134,342.30	0.00
666807AQ5	NORTHROP GRUMMAN	7.88% 03/01/2026	08/19/2010	400,000.00	551,536.00	490,968.45	515,852.16	24,883.71	0.00
666807AQ5	NORTHROP GRUMMAN	7.88% 03/01/2026	01/10/2011	250,000.00	325,927.50	306,855.28	322,407.60	15,552.32	0.00
666807AQ5	NORTHROP GRUMMAN	7.88% 03/01/2026	04/29/2011	750,000.00	971,752.50	920,565.84	967,222.81	46,656.97	0.00
Tota	ls for Cusip			1,400,000.00	1,849,216.00	1,718,389.57	1,805,482.57	87,093.00	0.00
668074AU1	NORTHWESTERN CORP	4.18% 11/15/2044	11/05/2014	450,000.00	450,000.00	449,952.83	502,665.39	52,712.56	0.00
Tota	ls for Cusip			450,000.00	450,000.00	449,952.83	502,665.39	52,712.56	0.00
668444AM4	NORTHWESTERN	3.69% 12/01/2038	09/10/2018	1,000,000.00	978,720.00	962,300.56	1,085,006.37	122,705.81	0.00
Tota	ls for Cusip			1,000,000.00	978,720.00	962,300.56	1,085,006.37	122,705.81	0.00
67021CAL1	NSTAR ELECTRIC COMPANY	2.70% 06/01/2026	05/23/2016	920,000.00	916,798.40	861,250.76	932,686.97	71,436.21	0.00
Tota	ls for Cusip			920,000.00	916,798.40	861,250.76	932,686.97	71,436.21	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
67077MAJ7	NUTRIEN LTD	3.15%	10/01/2022	03/23/2018	615,000.00	609,311.25	593,653.54	628,387.59	34,734.05	0.00
Tota	als for Cusip				615,000.00	609,311.25	593,653.54	628,387.59	34,734.05	0.00
67077MAU2	NUTRIEN LTD	5.00%	04/01/2049	03/19/2019	493,000.00	484,500.68	484,500.68	587,973.95	103,473.27	0.00
Tota	als for Cusip				493,000.00	484,500.68	484,500.68	587,973.95	103,473.27	0.00
67103HAH0	O REILLY AUTOMOTIVE INC	3.90% (06/01/2029	05/09/2019	690,000.00	689,937.90	689,937.90	754,057.55	64,119.65	0.00
Tota	als for Cusip				690,000.00	689,937.90	689,937.90	754,057.55	64,119.65	0.00
674599CP8	OCCIDENTAL PETROLEUM	2.70%	08/15/2022	08/06/2019	1,005,000.00	1,003,924.65	1,003,924.65	1,015,446.67	11,522.02	0.00
Tota	als for Cusip				1,005,000.00	1,003,924.65	1,003,924.65	1,015,446.67	11,522.02	0.00
674599DB8	OCCIDENTAL PETROLEUM	6.95%	07/01/2024	09/12/2019	1,500,000.00	1,755,538.50	1,755,538.50	1,767,148.26	11,609.76	0.00
Tota	als for Cusip				1,500,000.00	1,755,538.50	1,755,538.50	1,767,148.26	11,609.76	0.00
678858BL4	OKLAHOMA G&E CO	5.85% (06/01/2040	06/03/2010	670,000.00	665,698.60	806,246.76	858,924.50	52,677.74	0.00
678858BL4	OKLAHOMA G&E CO	5.85% (06/01/2040	06/03/2010	215,000.00	215,427.85	258,720.97	275,625.02	16,904.05	0.00
678858BL4	OKLAHOMA G&E CO	5.85% (06/01/2040	06/04/2010	590,000.00	601,198.20	709,978.49	756,366.35	46,387.86	0.00
Tota	als for Cusip				1,475,000.00	1,482,324.65	1,774,946.22	1,890,915.87	115,969.65	0.00
682680AN3	ONEOK INC	6.00%	06/15/2035	07/20/2017	1,250,000.00	1,408,012.50	1,246,453.19	1,500,431.06	253,977.87	0.00
Tota	als for Cusip				1,250,000.00	1,408,012.50	1,246,453.19	1,500,431.06	253,977.87	0.00
682680AS2	ONEOK INC	4.00%	07/13/2027	07/10/2017	655,000.00	653,984.75	624,758.19	697,621.75	72,863.56	0.00
Tota	als for Cusip				655,000.00	653,984.75	624,758.19	697,621.75	72,863.56	0.00
682680AV5	ONEOK INC	5.20% (07/15/2048	08/15/2018	475,000.00	491,154.75	454,433.51	539,079.33	84,645.82	0.00
Tota	als for Cusip				475,000.00	491,154.75	454,433.51	539,079.33	84,645.82	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
682680AX1	ONEOK INC	2.75%	09/01/2024	08/12/2019	610,000.00	608,822.70	608,822.70	615,794.96	6,972.26	0.00
Tota	als for Cusip				610,000.00	608,822.70	608,822.70	615,794.96	6,972.26	0.00
682680AZ6	ONEOK INC	4.45%	09/01/2049	08/12/2019	695,000.00	691,559.75	691,559.75	720,906.25	29,346.50	0.00
Tota	als for Cusip				695,000.00	691,559.75	691,559.75	720,906.25	29,346.50	0.00
68327LAB2	CADILLAC FAIRVIEW PRP TR	3.88%	03/20/2027	03/13/2017	1,350,000.00	1,346,004.00	1,343,624.77	1,444,805.41	101,180.64	0.00
Tota	als for Cusip				1,350,000.00	1,346,004.00	1,343,624.77	1,444,805.41	101,180.64	0.00
68389XBL8	ORACLE CORP	2.40%	09/15/2023	06/29/2016	2,775,000.00	2,774,528.25	2,662,980.10	2,821,342.22	158,362.12	0.00
Tota	als for Cusip				2,775,000.00	2,774,528.25	2,662,980.10	2,821,342.22	158,362.12	0.00
690742AG6	OWENS CORNING	4.30%	07/15/2047	08/13/2019	750,000.00	679,687.50	679,687.50	711,876.31	32,188.81	0.00
Tota	als for Cusip				750,000.00	679,687.50	679,687.50	711,876.31	32,188.81	0.00
690742AH4	OWENS CORNING	4.40%	01/30/2048	10/09/2018	500,000.00	404,205.00	377,947.32	483,687.14	105,739.82	0.00
Tota	als for Cusip				500,000.00	404,205.00	377,947.32	483,687.14	105,739.82	0.00
69352PAE3	PPL CAPITAL FUNDING INC	3.50%	12/01/2022	10/10/2012	850,000.00	848,665.50	836,215.92	879,683.83	43,467.91	0.00
Tota	als for Cusip				850,000.00	848,665.50	836,215.92	879,683.83	43,467.91	0.00
693627AY7	PSI ENERGY	6.12%	10/15/2035	10/18/2005	790,000.00	789,581.30	973,351.11	1,042,920.48	69,569.37	0.00
Tota	als for Cusip				790,000.00	789,581.30	973,351.11	1,042,920.48	69,569.37	0.00
698900AG2	PANCANADIAN PETL	7.20%	11/01/2031	07/18/2017	285,000.00	344,852.85	322,321.44	348,705.07	26,383.63	0.00
698900AG2	PANCANADIAN PETL	7.20%	11/01/2031	07/18/2017	1,211,000.00	1,465,322.11	1,369,583.37	1,481,690.65	112,107.28	0.00
Tota	als for Cusip				1,496,000.00	1,810,174.96	1,691,904.81	1,830,395.72	138,490.91	0.00
70462GAA6	PEACEHEALTH OBLIGATED	4.79%	11/15/2048	10/25/2018	600,000.00	600,000.00	634,294.73	738,758.57	104,463.84	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				600,000.00	600,000.00	634,294.73	738,758.57	104,463.84	0.00
709599AU8	PENSKE TRUCK	3.20%	07/15/2020	07/16/2015	2,255,000.00	2,245,957.45	2,243,754.61	2,264,673.48	20,918.87	0.00
Tota	ls for Cusip				2,255,000.00	2,245,957.45	2,243,754.61	2,264,673.48	20,918.87	0.00
709599BC7	PENSKE TRUCK	4.12%	08/01/2023	06/26/2018	3,250,000.00	3,249,707.50	3,244,259.04	3,430,969.49	186,710.45	0.00
Tota	ls for Cusip				3,250,000.00	3,249,707.50	3,244,259.04	3,430,969.49	186,710.45	0.00
709599BG8	PENSKE TRUCK LEASING	2.70%	11/01/2024	09/10/2019	3,950,000.00	3,941,823.50	3,941,823.50	3,978,271.18	36,447.68	0.00
Tota	Is for Cusip				3,950,000.00	3,941,823.50	3,941,823.50	3,978,271.18	36,447.68	0.00
718549AC2	PHILLIPS 66 PARTNERS LP	4.68%	02/15/2045	10/16/2017	750,000.00	760,072.50	675,390.86	814,138.25	138,747.39	0.00
718549AC2	PHILLIPS 66 PARTNERS LP	4.68%	02/15/2045	10/17/2017	330,000.00	335,458.20	297,171.98	358,220.83	61,048.85	0.00
Tota	ls for Cusip				1,080,000.00	1,095,530.70	972,562.84	1,172,359.08	199,796.24	0.00
718549AF5	PHILLIPS 66 PARTNERS LP	3.75%	03/01/2028	10/10/2017	500,000.00	498,100.00	461,777.66	520,825.69	59,048.03	0.00
Tota	ls for Cusip				500,000.00	498,100.00	461,777.66	520,825.69	59,048.03	0.00
723787AB3	PIONEER NATURAL	7.20%	01/15/2028	03/05/2013	1,525,000.00	1,983,765.75	1,849,744.63	1,934,705.59	84,960.96	0.00
Tota	Is for Cusip				1,525,000.00	1,983,765.75	1,849,744.63	1,934,705.59	84,960.96	0.00
737679DB3	POTOMAC ELECTRIC POWER	6.50%	11/15/2037	03/24/2008	2,285,000.00	2,214,553.45	2,880,620.12	3,242,795.41	362,175.29	0.00
Tota	ls for Cusip				2,285,000.00	2,214,553.45	2,880,620.12	3,242,795.41	362,175.29	0.00
737679DC1	POTOMAC ELECTRIC POWER	7.90%	12/15/2038	12/03/2008	810,000.00	810,000.00	1,101,062.70	1,257,938.18	156,875.48	0.00
Tota	ls for Cusip				810,000.00	810,000.00	1,101,062.70	1,257,938.18	156,875.48	0.00
740816AM5	PRES & FELLOWS OF	3.15%	07/15/2046	10/06/2016	650,000.00	648,895.00	579,838.93	664,166.15	84,327.22	0.00
740816AM5	PRES & FELLOWS OF	3.15%	07/15/2046	11/22/2016	2,350,000.00	2,157,112.00	2,096,340.74	2,401,216.06	304,875.32	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
740816AM5	5 PRES & FELLOWS OF	3.15%	07/15/2046	11/29/2016	500,000.00	455,820.00	446,029.95	510,897.04	64,867.09	0.00
Tot	als for Cusip				3,500,000.00	3,261,827.00	3,122,209.62	3,576,279.25	454,069.63	0.00
740816AN3	PRES & FELLOWS OF	3.30%	07/15/2056	10/06/2016	335,000.00	332,514.30	296,346.54	346,634.10	50,287.56	0.00
Tot	als for Cusip				335,000.00	332,514.30	296,346.54	346,634.10	50,287.56	0.00
742651DW	9 PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	490,000.00	525,436.80	499,783.83	522,220.53	22,436.70	0.00
Tot	als for Cusip				490,000.00	525,436.80	499,783.83	522,220.53	22,436.70	0.00
74274TAB6	PRIVATE EXPORT FUNDING	2.65%	02/16/2021	02/13/2018	9,310,000.00	9,300,969.30	9,317,429.38	9,406,006.77	88,577.39	0.00
Tot	als for Cusip				9,310,000.00	9,300,969.30	9,317,429.38	9,406,006.77	88,577.39	0.00
743756AB4	PROV ST JOSEPH HLTH OBL	2.75%	10/01/2026	09/20/2016	335,000.00	335,000.00	311,764.99	338,280.52	26,515.53	0.00
Tot	als for Cusip				335,000.00	335,000.00	311,764.99	338,280.52	26,515.53	0.00
74456QAR	7 PUBLIC SERVICE ELECTRIC	5.80%	05/01/2037	05/07/2007	1,990,000.00	1,986,119.50	2,378,669.07	2,635,394.65	256,725.58	0.00
Tot	als for Cusip				1,990,000.00	1,986,119.50	2,378,669.07	2,635,394.65	256,725.58	0.00
74456QBS4	4 PUBLIC SERVICE ELECTRIC	3.00%	05/15/2027	05/02/2017	1,310,000.00	1,306,161.70	1,260,865.33	1,355,496.64	94,631.31	0.00
Tot	als for Cusip				1,310,000.00	1,306,161.70	1,260,865.33	1,355,496.64	94,631.31	0.00
74834LAS9	QUEST DIAGNOSTIC INC	4.70%	04/01/2021	03/21/2011	1,100,000.00	1,098,163.00	1,130,648.52	1,136,553.36	5,904.84	0.00
Tot	als for Cusip				1,100,000.00	1,098,163.00	1,130,648.52	1,136,553.36	5,904.84	0.00
74834LAW0	QUEST DIAGNOSTIC INC	2.50%	03/30/2020	03/05/2015	1,480,000.00	1,475,382.40	1,466,492.08	1,480,354.28	13,862.20	0.00
Tot	als for Cusip				1,480,000.00	1,475,382.40	1,466,492.08	1,480,354.28	13,862.20	0.00
74834LAX8	QUEST DIAGNOSTIC INC	3.50%	03/30/2025	03/11/2015	1,000,000.00	985,390.00	975,159.77	1,053,687.34	78,527.57	0.00
Tot	als for Cusip				1,000,000.00	985,390.00	975,159.77	1,053,687.34	78,527.57	0.00



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Cusip	Description	Coupon Ma	atDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
74834LAY6	QUEST DIAGNOSTIC INC	4.70% 03/3	30/2045	03/06/2015	725,000.00	710,898.75	692,674.13	809,292.19	116,618.06	0.00
Tota	lls for Cusip				725,000.00	710,898.75	692,674.13	809,292.19	116,618.06	0.00
74834LAZ3	QUEST DIAGNOSTIC INC	3.45% 06/0	01/2026	05/23/2016	470,000.00	468,698.10	451,110.72	493,821.17	42,710.45	0.00
Tota	ıls for Cusip				470,000.00	468,698.10	451,110.72	493,821.17	42,710.45	0.00
756109AV6	REALTY INCOME CORP	3.88% 04/1	15/2025	04/16/2018	965,000.00	956,865.05	963,189.24	1,040,774.21	77,584.97	0.00
Tota	ıls for Cusip				965,000.00	956,865.05	963,189.24	1,040,774.21	77,584.97	0.00
75625QAC3	RECKITT BENCKISER TSY	2.38% 06/2	24/2022	06/21/2017	1,760,000.00	1,758,345.60	1,690,419.65	1,773,091.37	82,671.72	0.00
Tota	lls for Cusip				1,760,000.00	1,758,345.60	1,690,419.65	1,773,091.37	82,671.72	0.00
75625QAD1	RECKITT BENCKISER TSY	2.75% 06/2	26/2024	06/21/2017	2,000,000.00	1,997,840.00	1,890,234.04	2,039,942.78	149,708.74	0.00
Tota	lls for Cusip				2,000,000.00	1,997,840.00	1,890,234.04	2,039,942.78	149,708.74	0.00
773903AC3	ROCKWELL AUTOMATION	5.20% 01/1	15/2098	02/24/2012	625,000.00	620,131.25	617,048.79	780,540.60	163,491.81	0.00
773903AC3	ROCKWELL AUTOMATION	5.20% 01/1	15/2098	02/24/2012	575,000.00	574,637.75	567,684.88	718,097.35	150,412.47	0.00
Tota	lls for Cusip				1,200,000.00	1,194,769.00	1,184,733.67	1,498,637.95	313,904.28	0.00
773903AG4	ROCKWELL AUTOMATION	2.88% 03/0	01/2025	10/25/2017	1,130,000.00	1,119,841.30	1,083,716.47	1,162,120.44	78,403.97	0.00
Tota	lls for Cusip				1,130,000.00	1,119,841.30	1,083,716.47	1,162,120.44	78,403.97	0.00
774341AJ0	ROCKWELL COLLINS	3.20% 03/1	15/2024	03/28/2017	2,495,000.00	2,487,814.40	2,402,711.22	2,596,823.52	194,112.30	0.00
Tota	lls for Cusip				2,495,000.00	2,487,814.40	2,402,711.22	2,596,823.52	194,112.30	0.00
776696AE6	ROPER TECHNOLOGIES INC	3.12% 11/1	15/2022	06/03/2016	1,000,000.00	1,016,130.00	979,823.24	1,024,948.18	45,124.94	0.00
Tota	lls for Cusip				1,000,000.00	1,016,130.00	979,823.24	1,024,948.18	45,124.94	0.00
776743AF3	ROPER TECHNOLOGIES INC	4.20% 09/1	15/2028	08/16/2018	500,000.00	499,420.00	495,018.67	548,000.10	52,981.43	0.00



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Cusip	Description	Coupon MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip			500,000.00	499,420.00	495,018.67	548,000.10	52,981.43	0.00
780097BK6	ROYAL BK SCOTLND GRP	4.27% 03/22/202	5 03/21/2019	600,000.00	602,568.00	602,568.00	637,472.05	34,904.05	0.00
780097BK6	ROYAL BK SCOTLND GRP	4.27% 03/22/202	5 03/19/2019	1,350,000.00	1,350,000.00	1,350,000.00	1,434,312.10	84,312.10	0.00
780097BK6	ROYAL BK SCOTLND GRP	4.27% 03/22/202	5 03/20/2019	490,000.00	490,960.40	490,960.40	520,602.17	29,641.77	0.00
780097BK6	ROYAL BK SCOTLND GRP	4.27% 03/22/202	5 03/20/2019	1,070,000.00	1,071,861.80	1,071,861.80	1,136,825.15	64,963.35	0.00
Tota	Is for Cusip			3,510,000.00	3,515,390.20	3,515,390.20	3,729,211.47	213,821.27	0.00
780097BL4	ROYAL BK SCOTLND GRP	4.44% 05/08/203	0 10/21/2019	1,000,000.00	1,088,870.00	1,088,870.00	1,105,004.07	16,134.07	0.00
Tota	Is for Cusip			1,000,000.00	1,088,870.00	1,088,870.00	1,105,004.07	16,134.07	0.00
78349AAB9	RWJ BARNABAS HEALTH	3.95% 07/01/204	6 10/19/2016	1,095,000.00	1,095,000.00	1,028,977.40	1,160,803.21	131,825.81	0.00
Tota	ls for Cusip			1,095,000.00	1,095,000.00	1,028,977.40	1,160,803.21	131,825.81	0.00
78355HKF5	RYDER SYSTEM INC	2.50% 09/01/202	2 08/01/2017	2,660,000.00	2,653,562.80	2,555,668.87	2,673,588.00	117,919.13	0.00
Tota	ls for Cusip			2,660,000.00	2,653,562.80	2,555,668.87	2,673,588.00	117,919.13	0.00
78355HKH1	RYDER SYSTEM INC	3.75% 06/09/202	3 06/14/2018	2,250,000.00	2,245,365.00	2,236,172.58	2,351,029.28	114,856.70	0.00
Tota	ls for Cusip			2,250,000.00	2,245,365.00	2,236,172.58	2,351,029.28	114,856.70	0.00
78355HKK4	RYDER SYSTEM INC	3.88% 12/01/202	3 10/30/2018	2,000,000.00	1,998,760.00	2,002,650.40	2,111,272.46	108,622.06	0.00
Tota	Is for Cusip			2,000,000.00	1,998,760.00	2,002,650.40	2,111,272.46	108,622.06	0.00
797440BF0	SAN DIEGO G & E	5.35% 05/15/203	5 08/20/2019	1,500,000.00	1,838,745.00	1,838,745.00	1,759,213.67	0.00	(79,531.33)
Tota	Is for Cusip			1,500,000.00	1,838,745.00	1,838,745.00	1,759,213.67	0.00	(79,531.33)
797440BL7	SAN DIEGO G & E	5.35% 05/15/204	0 05/10/2010	1,605,000.00	1,602,849.30	1,787,590.42	1,893,314.00	105,723.58	0.00
Tota	ls for Cusip			1,605,000.00	1,602,849.30	1,787,590.42	1,893,314.00	105,723.58	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
797440BR4	SAN DIEGO G & E	3.60%	09/01/2023	09/04/2013	625,000.00	624,900.00	629,978.79	653,572.56	23,593.77	0.00
Tota	ls for Cusip				625,000.00	624,900.00	629,978.79	653,572.56	23,593.77	0.00
80281LAH8	SANTANDER UK GROUP	3.37%	01/05/2024	01/02/2018	1,905,000.00	1,905,000.00	1,807,515.74	1,951,864.07	144,348.33	0.00
Tota	ls for Cusip				1,905,000.00	1,905,000.00	1,807,515.74	1,951,864.07	144,348.33	0.00
824348BJ4	SHERWIN WILLIAMS CO	2.95%	08/15/2029	08/12/2019	1,345,000.00	1,340,521.15	1,340,521.15	1,358,489.33	17,968.18	0.00
Tota	ls for Cusip				1,345,000.00	1,340,521.15	1,340,521.15	1,358,489.33	17,968.18	0.00
824348BK1	SHERWIN WILLIAMS CO	3.80%	08/15/2049	08/12/2019	325,000.00	324,080.25	324,080.25	331,335.73	7,255.48	0.00
824348BK1	SHERWIN WILLIAMS CO	3.80%	08/15/2049	08/13/2019	425,000.00	421,468.25	421,468.25	433,285.18	11,816.93	0.00
Tota	ls for Cusip				750,000.00	745,548.50	745,548.50	764,620.91	19,072.41	0.00
82481LAC3	SHIRE ACQ INV IRELAND DA	2.88%	09/23/2023	09/19/2016	1,255,000.00	1,254,836.85	1,186,372.89	1,278,866.30	92,493.41	0.00
Tota	ls for Cusip				1,255,000.00	1,254,836.85	1,186,372.89	1,278,866.30	92,493.41	0.00
82620KAJ2	SIEMENS	1.70%	09/15/2021	09/23/2016	3,500,000.00	3,474,555.00	3,356,194.77	3,494,889.34	138,694.57	0.00
Tota	ls for Cusip				3,500,000.00	3,474,555.00	3,356,194.77	3,494,889.34	138,694.57	0.00
82620KAL7	SIEMENS	2.35%	10/15/2026	09/06/2016	850,000.00	847,560.50	774,406.76	845,501.49	71,094.73	0.00
82620KAL7	SIEMENS	2.35%	10/15/2026	01/19/2018	1,150,000.00	1,067,959.00	1,047,726.80	1,143,913.79	96,186.99	0.00
Tota	ls for Cusip				2,000,000.00	1,915,519.50	1,822,133.56	1,989,415.28	167,281.72	0.00
82620KAM5	SIEMENS	3.30%	09/15/2046	12/20/2018	500,000.00	428,000.00	422,778.29	506,451.93	83,673.64	0.00
Tota	ls for Cusip				500,000.00	428,000.00	422,778.29	506,451.93	83,673.64	0.00
842400GG2	SOUTHERN CAL EDISON	4.00%	04/01/2047	03/21/2017	1,950,000.00	1,948,635.00	1,787,653.59	2,053,062.24	265,408.65	0.00
Tota	ls for Cusip				1,950,000.00	1,948,635.00	1,787,653.59	2,053,062.24	265,408.65	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
844741BE7	SOUTHWEST AIRLINES	3.45%	11/16/2027	11/14/2017	1,000,000.00	997,320.00	951,884.98	1,050,856.19	98,971.21	0.00
844741BE7	SOUTHWEST AIRLINES	3.45%	11/16/2027	01/23/2018	1,000,000.00	983,350.00	951,884.98	1,050,856.19	98,971.21	0.00
Total	ls for Cusip				2,000,000.00	1,980,670.00	1,903,769.96	2,101,712.38	197,942.42	0.00
844895AX0	SOUTHWEST GAS HOLDINGS	3.80%	09/29/2046	09/26/2016	340,000.00	338,973.20	309,021.02	344,472.33	35,451.31	0.00
Total	Is for Cusip				340,000.00	338,973.20	309,021.02	344,472.33	35,451.31	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/10/2018	685,000.00	691,808.90	657,602.89	722,935.24	65,332.35	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/10/2018	1,015,000.00	1,026,682.65	974,404.28	1,071,210.61	96,806.33	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/17/2018	750,000.00	758,790.00	720,003.17	791,534.93	71,531.76	0.00
Total	Is for Cusip				2,450,000.00	2,477,281.55	2,352,010.34	2,585,680.78	233,670.44	0.00
85434VAA6	STANFORD HEALTH CARE	3.80%	11/15/2048	01/09/2018	345,000.00	345,000.00	330,150.97	373,879.48	43,728.51	0.00
Total	Is for Cusip				345,000.00	345,000.00	330,150.97	373,879.48	43,728.51	0.00
863667AH4	STRYKER CORPORATION	3.38%	11/01/2025	06/29/2018	1,310,000.00	1,263,966.60	1,266,476.46	1,388,707.35	122,230.89	0.00
Total	Is for Cusip				1,310,000.00	1,263,966.60	1,266,476.46	1,388,707.35	122,230.89	0.00
863667AN1	STRYKER CORPORATION	3.50%	03/15/2026	03/12/2019	1,000,000.00	1,001,340.00	1,001,340.00	1,064,501.45	63,161.45	0.00
Total	Is for Cusip				1,000,000.00	1,001,340.00	1,001,340.00	1,064,501.45	63,161.45	0.00
86765BAQ2	SUNOCO LOGISTICS	5.35% (05/15/2045	11/12/2014	865,000.00	859,213.15	765,641.82	930,259.74	164,617.92	0.00
Total	Is for Cusip				865,000.00	859,213.15	765,641.82	930,259.74	164,617.92	0.00
86944BAE3	SUTTER HEALTH	4.09%	08/15/2048	03/27/2018	1,370,000.00	1,358,272.80	1,308,245.95	1,498,820.63	190,574.68	0.00
Total	ls for Cusip				1,370,000.00	1,358,272.80	1,308,245.95	1,498,820.63	190,574.68	0.00
871829BG1	SYSCO CORP	3.55%	03/15/2025	03/08/2018	1,350,000.00	1,342,980.00	1,329,411.58	1,437,550.04	108,138.46	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				1,350,000.00	1,342,980.00	1,329,411.58	1,437,550.04	108,138.46	0.00
875127AW2	TAMPA ELECTRIC CO	6.15%	05/15/2037	05/22/2007	1,755,000.00	1,745,049.15	2,023,939.46	2,313,560.90	289,621.44	0.00
Tota	ls for Cusip				1,755,000.00	1,745,049.15	2,023,939.46	2,313,560.90	289,621.44	0.00
875127BC5	TAMPA ELECTRIC CO	4.35%	05/15/2044	05/12/2014	1,830,000.00	1,828,773.90	1,760,760.45	2,080,875.25	320,114.80	0.00
Tota	ls for Cusip				1,830,000.00	1,828,773.90	1,760,760.45	2,080,875.25	320,114.80	0.00
875127BD3	TAMPA ELECTRIC CO	4.20%	05/15/2045	05/15/2015	200,000.00	199,628.00	187,677.95	218,801.31	31,123.36	0.00
Tota	ls for Cusip				200,000.00	199,628.00	187,677.95	218,801.31	31,123.36	0.00
880591DZ2	TENNESSEE VALLEY	5.38%	04/01/2056	03/29/2006	1,565,000.00	1,556,110.80	2,135,209.32	2,377,371.92	242,162.60	0.00
Tota	ls for Cusip				1,565,000.00	1,556,110.80	2,135,209.32	2,377,371.92	242,162.60	0.00
88059FBG5	TENNESSEE VALLEY	0.00%	05/01/2030	07/19/2005	3,444,000.00	1,035,960.68	2,324,413.36	2,669,941.30	345,527.94	0.00
88059FBG5	TENNESSEE VALLEY	0.00%	05/01/2030	03/08/2016	1,380,000.00	876,493.20	931,385.14	1,069,837.11	138,451.97	0.00
Tota	Is for Cusip				4,824,000.00	1,912,453.88	3,255,798.50	3,739,778.41	483,979.91	0.00
882384AD2	TEXAS EASTERN	3.50%	01/15/2028	01/04/2018	1,560,000.00	1,551,903.60	1,472,836.58	1,602,717.73	129,881.15	0.00
Tota	Is for Cusip				1,560,000.00	1,551,903.60	1,472,836.58	1,602,717.73	129,881.15	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/23/2014	340,000.00	339,442.40	341,773.82	346,192.25	4,418.43	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/29/2015	1,238,000.00	1,289,723.64	1,244,458.81	1,260,547.09	16,088.28	0.00
Tota	ls for Cusip				1,578,000.00	1,629,166.04	1,586,232.63	1,606,739.34	20,506.71	0.00
883203BU4	TEXTRON INC	4.30%	03/01/2024	05/22/2014	750,000.00	777,405.00	766,541.75	805,088.06	38,546.31	0.00
Tota	Is for Cusip				750,000.00	777,405.00	766,541.75	805,088.06	38,546.31	0.00
883203BV2	TEXTRON INC	3.88%	03/01/2025	06/07/2019	1,250,000.00	1,294,262.50	1,294,262.50	1,325,188.38	30,925.88	0.00



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Cusip	Description	Coupon MatDat	e Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	Is for Cusip			1,250,000.00	1,294,262.50	1,294,262.50	1,325,188.38	30,925.88	0.00
883203BW0	TEXTRON INC	4.00% 03/15/20	26 03/04/2016	440,000.00	436,664.80	429,950.18	469,145.97	39,195.79	0.00
Total	ls for Cusip			440,000.00	436,664.80	429,950.18	469,145.97	39,195.79	0.00
883203BX8	TEXTRON INC	3.65% 03/15/20	27 11/02/2018	750,000.00	704,122.50	713,969.81	779,917.37	65,947.56	0.00
Total	Is for Cusip			750,000.00	704,122.50	713,969.81	779,917.37	65,947.56	0.00
883556BF8	THERMO FISHER SCIENTIFIC	4.15% 02/01/20	24 05/30/2018	850,000.00	869,329.00	861,029.89	910,896.37	49,866.48	0.00
Total	Is for Cusip			850,000.00	869,329.00	861,029.89	910,896.37	49,866.48	0.00
89233P5F9	TOYOTA MOTOR CREDIT	3.40% 09/15/20	21 04/24/2018	2,600,000.00	2,616,588.00	2,620,381.81	2,667,482.77	47,100.96	0.00
Total	Is for Cusip			2,600,000.00	2,616,588.00	2,620,381.81	2,667,482.77	47,100.96	0.00
893574AK9	TRANSCONT GAS PIPE CORP	4.00% 03/15/20	28 09/20/2018	790,000.00	785,803.67	772,493.10	840,538.91	68,045.81	0.00
Total	ls for Cusip			790,000.00	785,803.67	772,493.10	840,538.91	68,045.81	0.00
893574AM5	TRANSCONT GAS PIPE CORP	4.60% 03/15/20	48 09/20/2018	190,000.00	188,634.13	177,653.33	208,358.39	30,705.06	0.00
Total	ls for Cusip			190,000.00	188,634.13	177,653.33	208,358.39	30,705.06	0.00
89837LAF2	TRUSTEES OF PRINCETON	3.84% 07/01/20	48 03/08/2017	1,250,000.00	1,250,000.00	1,297,755.95	1,428,309.95	130,554.00	0.00
Total	ls for Cusip			1,250,000.00	1,250,000.00	1,297,755.95	1,428,309.95	130,554.00	0.00
89838QAA1	BOSTON UNIVERSITY	4.06% 10/01/20	48 08/15/2018	650,000.00	650,000.00	651,992.53	746,287.37	94,294.84	0.00
Total	ls for Cusip			650,000.00	650,000.00	651,992.53	746,287.37	94,294.84	0.00
899043AA1	TUFTS UNIVERSITY	5.02% 04/15/21	12 03/22/2012	1,940,000.00	1,940,000.00	2,067,189.35	2,364,442.32	297,252.97	0.00
Total	ls for Cusip			1,940,000.00	1,940,000.00	2,067,189.35	2,364,442.32	297,252.97	0.00
902133AK3	TYCO ELECTRONICS GROUP	4.88% 01/15/20	21 12/15/2010	740,000.00	735,722.80	761,867.81	762,231.32	363.51	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				740,000.00	735,722.80	761,867.81	762,231.32	363.51	0.00
902133AM9	TYCO ELECTRONICS GROUP	3.50%	02/03/2022	12/16/2013	1,025,000.00	982,913.50	1,025,931.23	1,054,223.25	28,292.02	0.00
Tota	ls for Cusip				1,025,000.00	982,913.50	1,025,931.23	1,054,223.25	28,292.02	0.00
902494BD4	TYSON FOODS INC	4.55%	06/02/2047	05/23/2017	490,000.00	487,138.40	429,352.51	561,015.20	131,662.69	0.00
Tota	ls for Cusip				490,000.00	487,138.40	429,352.51	561,015.20	131,662.69	0.00
902494BH5	TYSON FOODS INC	5.10%	09/28/2048	08/02/2019	1,000,000.00	1,169,460.00	1,169,460.00	1,259,158.57	89,698.57	0.00
Tota	ls for Cusip				1,000,000.00	1,169,460.00	1,169,460.00	1,259,158.57	89,698.57	0.00
904764BH9	UNILEVER CAPITAL CORP	2.12%	09/06/2029	09/03/2019	1,400,000.00	1,387,386.00	1,387,386.00	1,359,780.52	0.00	(27,605.48)
Tota	ls for Cusip				1,400,000.00	1,387,386.00	1,387,386.00	1,359,780.52	0.00	(27,605.48)
906548CK6	UNION ELECTRIC CO	3.50%	04/15/2024	02/11/2016	1,066,000.00	1,131,612.30	1,073,662.97	1,121,128.51	47,465.54	0.00
Tota	ls for Cusip				1,066,000.00	1,131,612.30	1,073,662.97	1,121,128.51	47,465.54	0.00
907818EG9	UNION PACIFIC CORP	4.38%	11/15/2065	04/10/2018	690,000.00	690,386.40	628,023.99	759,558.65	131,534.66	0.00
Tota	ls for Cusip				690,000.00	690,386.40	628,023.99	759,558.65	131,534.66	0.00
909319AA3	UNITED AIR 2013-1 A	4.30%	02/15/2027	08/01/2013	500,510.83	500,510.83	511,017.65	536,388.10	25,370.45	0.00
Tota	ls for Cusip				500,510.83	500,510.83	511,017.65	536,388.10	25,370.45	0.00
90932JAA0	UNITED AIR	2.70%	11/01/2033	09/03/2019	470,000.00	470,000.00	470,000.00	471,829.38	1,829.38	0.00
Tota	ls for Cusip				470,000.00	470,000.00	470,000.00	471,829.38	1,829.38	0.00
911312AR7	UNITED PARCEL SERVICE	3.62%	10/01/2042	08/01/2019	1,245,000.00	1,267,721.25	1,267,721.25	1,272,519.78	4,798.53	0.00
Tota	ls for Cusip				1,245,000.00	1,267,721.25	1,267,721.25	1,272,519.78	4,798.53	0.00
911312BC9	UNITED PARCEL SERVICE	2.35%	05/16/2022	05/11/2017	3,000,000.00	2,995,770.00	2,926,972.05	3,033,601.56	106,629.51	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip				3,000,000.00	2,995,770.00	2,926,972.05	3,033,601.56	106,629.51	0.00
911312BS4	UNITED PARCEL SERVICE	3.40%	09/01/2049	08/13/2019	1,000,000.00	992,350.00	992,350.00	1,013,267.72	20,917.72	0.00
Tota	ls for Cusip				1,000,000.00	992,350.00	992,350.00	1,013,267.72	20,917.72	0.00
9128334S6	US TREASURY STRIP	0.00%	08/15/2031	02/27/2012	25,000,000.00	13,856,250.00	17,400,124.50	19,478,667.25	2,078,542.75	0.00
9128334S6	US TREASURY STRIP	0.00%	08/15/2031	12/24/2013	5,000,000.00	2,518,500.00	3,480,024.90	3,895,733.45	415,708.55	0.00
9128334S6	US TREASURY STRIP	0.00%	08/15/2031	06/09/2014	8,280,000.00	4,623,634.80	5,762,921.23	6,451,334.59	688,413.36	0.00
Tota	Is for Cusip				38,280,000.00	20,998,384.80	26,643,070.63	29,825,735.29	3,182,664.66	0.00
913017AS8	UNITED TECHNOLOGIES	8.75%	03/01/2021	12/02/2009	325,000.00	437,290.75	360,650.85	350,181.08	0.00	(10,469.77)
Tota	ls for Cusip				325,000.00	437,290.75	360,650.85	350,181.08	0.00	(10,469.77)
913017BJ7	UNITED TECHNOLOGIES	5.40%	05/01/2035	01/07/2019	500,000.00	530,190.00	530,190.00	642,546.16	112,356.16	0.00
Tota	Is for Cusip				500,000.00	530,190.00	530,190.00	642,546.16	112,356.16	0.00
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	05/23/2006	495,000.00	491,401.35	563,490.96	674,217.95	110,726.99	0.00
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	01/07/2010	180,000.00	193,057.20	204,905.80	245,170.16	40,264.36	0.00
913017BK4	UNITED TECHNOLOGIES	6.05%	06/01/2036	10/20/2010	225,000.00	262,246.50	256,132.26	306,462.70	50,330.44	0.00
Tota	Is for Cusip				900,000.00	946,705.05	1,024,529.02	1,225,850.81	201,321.79	0.00
913017BP3	UNITED TECHNOLOGIES	6.12%	07/15/2038	02/15/2019	1,000,000.00	1,191,710.00	1,191,710.00	1,388,786.37	197,076.37	0.00
Tota	Is for Cusip				1,000,000.00	1,191,710.00	1,191,710.00	1,388,786.37	197,076.37	0.00
913017CY3	UNITED TECHNOLOGIES	4.12%	11/16/2028	08/13/2018	645,000.00	644,767.80	639,002.28	725,685.66	86,683.38	0.00
Tota	Is for Cusip				645,000.00	644,767.80	639,002.28	725,685.66	86,683.38	0.00
913017DA4	UNITED TECHNOLOGIES	3.35%	08/16/2021	08/13/2018	790,000.00	789,036.20	787,862.41	808,958.48	21,096.07	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				790,000.00	789,036.20	787,862.41	808,958.48	21,096.07	0.00
91324PAX0	UNITEDHEALTH GROUP INC	6.50%	06/15/2037	02/27/2008	1,430,000.00	1,414,128.46	1,825,930.91	2,037,521.76	211,590.85	0.00
Tota	ls for Cusip				1,430,000.00	1,414,128.46	1,825,930.91	2,037,521.76	211,590.85	0.00
91324PBP6	UNITEDHEALTH GROUP INC	4.70%	02/15/2021	07/12/2017	920,000.00	994,934.00	946,926.26	943,524.23	0.00	(3,402.03)
Tota	ls for Cusip				920,000.00	994,934.00	946,926.26	943,524.23	0.00	(3,402.03)
91324PCP5	UNITEDHEALTH GROUP INC	3.75%	07/15/2025	07/20/2015	725,000.00	723,035.25	733,893.20	783,188.48	49,295.28	0.00
91324PCP5	UNITEDHEALTH GROUP INC	3.75%	07/15/2025	11/08/2018	390,000.00	387,324.60	394,783.93	421,301.39	26,517.46	0.00
Tota	ls for Cusip				1,115,000.00	1,110,359.85	1,128,677.13	1,204,489.87	75,812.74	0.00
91324PDK5	UNITEDHEALTH GROUP INC	3.85%	06/15/2028	06/14/2018	1,610,000.00	1,607,230.80	1,627,546.20	1,776,623.44	149,077.24	0.00
Tota	ls for Cusip				1,610,000.00	1,607,230.80	1,627,546.20	1,776,623.44	149,077.24	0.00
914748AA6	UNIV OF NOTRE DAME	3.39%	02/15/2048	12/07/2017	1,570,000.00	1,570,000.00	1,483,694.23	1,672,392.73	188,698.50	0.00
Tota	ls for Cusip				1,570,000.00	1,570,000.00	1,483,694.23	1,672,392.73	188,698.50	0.00
91481CAA8	UNIVERSITY OF	4.67%	09/01/2112	03/29/2012	900,000.00	900,000.00	963,722.90	1,171,067.88	207,344.98	0.00
91481CAA8	UNIVERSITY OF	4.67%	09/01/2112	03/15/2017	500,000.00	494,965.00	535,401.61	650,593.27	115,191.66	0.00
Tota	ls for Cusip				1,400,000.00	1,394,965.00	1,499,124.51	1,821,661.15	322,536.64	0.00
91481CAC4	UNIVERSITY OF	3.61%	02/15/2119	08/01/2019	850,000.00	850,000.00	850,000.00	871,393.51	21,393.51	0.00
Tota	ls for Cusip				850,000.00	850,000.00	850,000.00	871,393.51	21,393.51	0.00
914886AB2	UNIV OF SOUTHERN	3.03%	10/01/2039	08/15/2016	3,605,000.00	3,605,000.00	3,269,037.00	3,624,260.76	355,223.76	0.00
Tota	ls for Cusip				3,605,000.00	3,605,000.00	3,269,037.00	3,624,260.76	355,223.76	0.00
91913YAT7	VALERO ENERGY CORP	4.90%	03/15/2045	10/22/2018	300,000.00	291,081.00	281,976.11	346,053.40	64,077.29	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip				300,000.00	291,081.00	281,976.11	346,053.40	64,077.29	0.00
92277GAN7	VENTAS REALTY LP	4.40%	01/15/2029	08/06/2018	1,500,000.00	1,499,310.00	1,492,505.42	1,650,888.45	158,383.03	0.00
Tota	Is for Cusip				1,500,000.00	1,499,310.00	1,492,505.42	1,650,888.45	158,383.03	0.00
92343VCV4	VERIZON COMMUNICATIONS	4.27%	01/15/2036	10/18/2019	1,400,000.00	1,571,192.00	1,571,192.00	1,585,574.23	14,382.23	0.00
Tota	Is for Cusip				1,400,000.00	1,571,192.00	1,571,192.00	1,585,574.23	14,382.23	0.00
92343VDS0	VERIZON COMMUNICATIONS	5.01%	04/15/2049	08/28/2019	850,000.00	1,099,806.50	1,099,806.50	1,089,798.22	0.00	(10,008.28)
Tota	ls for Cusip				850,000.00	1,099,806.50	1,099,806.50	1,089,798.22	0.00	(10,008.28)
92840VAD4	VISTRA OPERATIONS CO LLC	3.55%	07/15/2024	06/04/2019	975,000.00	973,118.25	973,118.25	987,692.32	14,574.07	0.00
Tota	ls for Cusip				975,000.00	973,118.25	973,118.25	987,692.32	14,574.07	0.00
931142EJ8	WALMART INC	3.12%	06/23/2021	06/20/2018	5,275,000.00	5,274,736.25	5,312,481.04	5,387,788.26	75,307.22	0.00
Tota	ls for Cusip				5,275,000.00	5,274,736.25	5,312,481.04	5,387,788.26	75,307.22	0.00
94106LBF5	WASTE MANAGEMENT INC	2.95%	06/15/2024	05/14/2019	1,000,000.00	999,940.00	999,940.00	1,032,398.56	32,458.56	0.00
Tota	Is for Cusip				1,000,000.00	999,940.00	999,940.00	1,032,398.56	32,458.56	0.00
94106LBG3	WASTE MANAGEMENT INC	3.45%	06/15/2029	05/14/2019	645,000.00	643,735.80	643,735.80	690,766.62	47,030.82	0.00
Tota	ls for Cusip				645,000.00	643,735.80	643,735.80	690,766.62	47,030.82	0.00
94974BGU8	WELLS FARGO AND CO	4.75%	12/07/2046	12/01/2016	940,000.00	938,214.00	905,078.71	1,128,841.90	223,763.19	0.00
Tota	ls for Cusip				940,000.00	938,214.00	905,078.71	1,128,841.90	223,763.19	0.00
94988J5L7	WELLS FARGO BANK NA	2.40%	01/15/2020	01/16/2018	2,850,000.00	2,847,606.00	2,825,756.90	2,850,414.59	24,657.69	0.00
Tota	ls for Cusip				2,850,000.00	2,847,606.00	2,825,756.90	2,850,414.59	24,657.69	0.00
95040QAD6	WELLTOWER INC	4.25%	04/15/2028	08/14/2018	1,500,000.00	1,489,470.00	1,484,870.84	1,645,424.69	160,553.85	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	Is for Cusip				1,500,000.00	1,489,470.00	1,484,870.84	1,645,424.69	160,553.85	0.00
960386AM2	WABTEC	4.95%	09/15/2028	09/12/2018	530,000.00	529,411.70	497,064.86	583,031.43	85,966.57	0.00
960386AM2	WABTEC	4.95%	09/15/2028	10/01/2018	195,000.00	192,073.05	182,882.35	214,511.56	31,629.21	0.00
960386AM2	WABTEC	4.95%	09/15/2028	10/16/2018	250,000.00	244,490.00	234,464.56	275,014.83	40,550.27	0.00
960386AM2	WABTEC	4.95%	09/15/2028	10/18/2018	300,000.00	292,431.00	281,357.47	330,017.79	48,660.32	0.00
960386AM2	WABTEC	4.95%	09/15/2028	01/04/2019	200,000.00	188,496.00	188,496.00	220,011.86	31,515.86	0.00
960386AM2	WABTEC	4.95%	09/15/2028	01/07/2019	1,250,000.00	1,172,825.00	1,172,825.00	1,375,074.13	202,249.13	0.00
960386AM2	WABTEC	4.95%	09/15/2028	02/14/2019	825,000.00	790,515.00	790,515.00	907,548.92	117,033.92	0.00
Total	ls for Cusip				3,550,000.00	3,410,241.75	3,347,605.24	3,905,210.52	557,605.28	0.00
960386AN0	WABTEC	4.40%	03/15/2024	09/12/2018	1,425,000.00	1,422,221.25	1,377,043.73	1,513,086.08	136,042.35	0.00
Total	ls for Cusip				1,425,000.00	1,422,221.25	1,377,043.73	1,513,086.08	136,042.35	0.00
96145DAH8	WRKCO INC	4.00%	03/15/2028	02/15/2019	3,750,000.00	3,743,949.37	3,743,949.37	4,032,477.04	288,527.67	0.00
Total	ls for Cusip				3,750,000.00	3,743,949.37	3,743,949.37	4,032,477.04	288,527.67	0.00
962166AT1	WEYERHAEUSER CO	8.50%	01/15/2025	09/09/2013	650,000.00	798,882.50	791,259.50	822,442.68	31,183.18	0.00
Total	ls for Cusip				650,000.00	798,882.50	791,259.50	822,442.68	31,183.18	0.00
96949LAD7	WILLIAMS COMPANIES INC	3.75%	06/15/2027	05/31/2017	2,500,000.00	2,498,725.00	2,368,944.38	2,607,649.53	238,705.15	0.00
Total	ls for Cusip				2,500,000.00	2,498,725.00	2,368,944.38	2,607,649.53	238,705.15	0.00
976826BF3	WISCONSIN POWER & LIGHT	7.60%	10/01/2038	10/01/2008	1,870,000.00	1,837,536.80	2,620,807.60	2,857,820.90	237,013.30	0.00
Total	ls for Cusip				1,870,000.00	1,837,536.80	2,620,807.60	2,857,820.90	237,013.30	0.00
983024AL4	WYETH	6.00%	02/15/2036	01/18/2017	1,467,000.00	1,844,811.18	1,813,952.79	1,984,585.38	170,632.59	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	ls for Cusip				1,467,000.00	1,844,811.18	1,813,952.79	1,984,585.38	170,632.59	0.00
98419MAB6	XYLEM INC	4.88%	10/01/2021	07/16/2012	4,525,000.00	4,522,005.39	4,672,335.81	4,742,669.38	70,333.57	0.00
Total	Is for Cusip				4,525,000.00	4,522,005.39	4,672,335.81	4,742,669.38	70,333.57	0.00
98462YAD2	YAMANA GOLD INC	4.62%	12/15/2027	06/04/2018	573,000.00	572,944.37	532,094.35	599,486.91	67,392.56	0.00
98462YAD2	YAMANA GOLD INC	4.62%	12/15/2027	06/04/2018	415,000.00	409,084.41	385,373.74	434,183.36	48,809.62	0.00
98462YAD2	YAMANA GOLD INC	4.62%	12/15/2027	06/04/2018	500,000.00	490,142.58	464,305.72	523,112.49	58,806.77	0.00
Total	ls for Cusip				1,488,000.00	1,472,171.36	1,381,773.81	1,556,782.76	175,008.95	0.00
98956PAQ5	ZIMMER BIOMET HOLDINGS	3.70%	03/19/2023	03/08/2018	2,000,000.00	1,996,840.00	1,978,653.56	2,084,596.90	105,943.34	0.00
Total	ls for Cusip				2,000,000.00	1,996,840.00	1,978,653.56	2,084,596.90	105,943.34	0.00
Totals for	r Corporate				800,345,522.51	727,391,011.30	771,846,754.90	838,001,291.66	66,673,845.12	(519,308.36)
Fed Agency										
3130AEWA4	FEDERAL HOME LOAN BANK	2.62%	10/01/2020	09/06/2018	2,050,000.00	2,045,592.50	2,052,667.05	2,064,808.28	12,141.23	0.00
Total	ls for Cusip				2,050,000.00	2,045,592.50	2,052,667.05	2,064,808.28	12,141.23	0.00
3134A3ZU3	FREDDIE MAC	0.00%	12/14/2029	06/09/2016	7,000,000.00	4,856,040.00	4,893,520.45	5,527,288.20	633,767.75	0.00
Total	ls for Cusip				7,000,000.00	4,856,040.00	4,893,520.45	5,527,288.20	633,767.75	0.00
3134A4CK8	FREDDIE MAC	0.00%	03/15/2029	01/19/2018	5,330,000.00	3,730,200.50	3,839,106.63	4,299,019.59	459,912.96	0.00
Total	ls for Cusip				5,330,000.00	3,730,200.50	3,839,106.63	4,299,019.59	459,912.96	0.00
3134A4CL6	FREDDIE MAC	0.00%	09/15/2029	01/19/2018	5,330,000.00	3,666,773.50	3,765,830.27	4,236,895.72	471,065.45	0.00
Total	ls for Cusip				5,330,000.00	3,666,773.50	3,765,830.27	4,236,895.72	471,065.45	0.00
3134A4MU5	FREDDIE MAC	0.00%	01/15/2020	03/27/2018	2,640,000.00	2,525,846.40	2,566,526.90	2,638,216.42	71,689.52	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ls for Cusip				2,640,000.00	2,525,846.40	2,566,526.90	2,638,216.42	71,689.52	0.00
31358C5Q5	FNMA STRIPS	0.00%	08/06/2036	02/07/2019	863,000.00	464,639.20	464,639.20	555,059.72	90,420.52	0.00
Tota	ls for Cusip				863,000.00	464,639.20	464,639.20	555,059.72	90,420.52	0.00
31358C5S1	FANNIEMAE STRIPS	0.00%	08/06/2037	02/07/2019	1,000,000.00	519,670.00	519,670.00	625,208.10	105,538.10	0.00
Tota	ls for Cusip				1,000,000.00	519,670.00	519,670.00	625,208.10	105,538.10	0.00
31358DJP0	FNMA	0.00%	07/15/2037	02/07/2019	1,300,000.00	682,500.00	682,500.00	814,037.13	131,537.13	0.00
Tota	Is for Cusip				1,300,000.00	682,500.00	682,500.00	814,037.13	131,537.13	0.00
31359YBD8	FNMA STRIPS	0.00%	05/15/2027	09/12/2016	2,015,000.00	1,556,244.95	1,548,377.24	1,707,735.71	159,358.47	0.00
Tota	Is for Cusip				2,015,000.00	1,556,244.95	1,548,377.24	1,707,735.71	159,358.47	0.00
31359YEA1	FNMA STRIPS	0.00%	05/15/2030	11/09/2012	4,275,000.00	2,444,487.75	2,959,092.84	3,345,090.16	385,997.32	0.00
Tota	Is for Cusip				4,275,000.00	2,444,487.75	2,959,092.84	3,345,090.16	385,997.32	0.00
31359YQP5	FNMA INT STRIPS	0.00%	07/15/2034	02/07/2019	2,000,000.00	1,181,380.00	1,181,380.00	1,383,868.92	202,488.92	0.00
Tota	ls for Cusip				2,000,000.00	1,181,380.00	1,181,380.00	1,383,868.92	202,488.92	0.00
31359YQV2	FNMA INT STRIPS	0.00%	07/15/2037	02/07/2019	3,500,000.00	1,825,880.00	1,825,880.00	2,191,638.44	365,758.44	0.00
Tota	ls for Cusip				3,500,000.00	1,825,880.00	1,825,880.00	2,191,638.44	365,758.44	0.00
3135G0T94	FANNIE MAE	2.38%	01/19/2023	01/19/2018	3,695,000.00	3,674,344.95	3,667,346.62	3,778,431.95	111,085.33	0.00
Tota	ls for Cusip				3,695,000.00	3,674,344.95	3,667,346.62	3,778,431.95	111,085.33	0.00
31364DPJ9	FANNIE MAE	0.00%	03/23/2027	11/09/2012	3,474,000.00	2,265,669.85	2,681,673.43	2,957,658.62	275,985.19	0.00
Tota	ls for Cusip				3,474,000.00	2,265,669.85	2,681,673.43	2,957,658.62	275,985.19	0.00
76116EGH7	RFCO STRIP	0.00%	01/15/2026	12/31/1997	15,000,000.00	1,476,802.37	12,190,652.85	13,152,401.40	961,748.55	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
76116EGH7	RFCO STRIP	0.00%	01/15/2026	12/31/1997	3,306,000.00	338,946.22	2,686,819.89	2,898,789.27	211,969.38	0.00
Tota	lls for Cusip				18,306,000.00	1,815,748.59	14,877,472.74	16,051,190.67	1,173,717.93	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/31/1997	4,209,000.00	362,030.76	3,188,141.23	3,500,505.47	312,364.24	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/31/1997	21,000,000.00	1,579,995.53	15,906,620.52	17,465,102.13	1,558,481.61	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/31/1997	27,702,000.00	2,485,116.58	20,983,104.84	23,038,964.72	2,055,859.88	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	12/11/2019	400,000.00	336,328.00	336,328.00	332,668.61	0.00	(3,659.39)
Tota	lls for Cusip				53,311,000.00	4,763,470.87	40,414,194.59	44,337,240.93	3,926,705.73	(3,659.39)
76116EGN4	RFCO STRIP	0.00%	07/15/2028	12/31/1997	21,579,000.00	1,873,403.51	16,087,393.31	17,737,905.85	1,650,512.54	0.00
Tota	ıls for Cusip				21,579,000.00	1,873,403.51	16,087,393.31	17,737,905.85	1,650,512.54	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	12/31/1997	4,330,000.00	342,745.10	3,166,658.60	3,506,072.27	339,413.67	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	12/31/1997	3,163,000.00	251,126.08	2,313,196.57	2,561,133.16	247,936.59	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	05/31/2018	1,625,000.00	1,146,242.50	1,188,411.14	1,315,789.25	127,378.11	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	07/29/2019	1,200,000.00	950,628.00	950,628.00	971,659.75	21,031.75	0.00
Tota	ıls for Cusip				10,318,000.00	2,690,741.68	7,618,894.31	8,354,654.43	735,760.12	0.00
76116EGR5	RFCO STRIP	0.00%	01/15/2030	09/18/2019	2,500,000.00	1,995,150.00	1,995,150.00	1,963,872.85	0.00	(31,277.15)
Tota	lls for Cusip				2,500,000.00	1,995,150.00	1,995,150.00	1,963,872.85	0.00	(31,277.15)
76116EHK9	RFCO STRIP	0.00%	04/15/2028	12/31/1997	10,572,000.00	893,489.24	7,927,038.26	8,740,200.34	813,162.08	0.00
76116EHK9	RFCO STRIP	0.00%	04/15/2028	04/18/2019	2,000,000.00	1,542,600.00	1,542,600.00	1,653,462.04	110,862.04	0.00
76116EHK9	RFCO STRIP	0.00%	04/15/2028	07/18/2019	2,028,000.00	1,641,605.16	1,641,605.16	1,676,610.51	35,005.35	0.00
Tota	lls for Cusip				14,600,000.00	4,077,694.40	11,111,243.42	12,070,272.89	959,029.47	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
76116EHM5	RFCO STRIP	0.00%	04/15/2029	05/31/2018	1,022,000.00	714,613.06	743,690.54	821,203.06	77,512.52	0.00
76116EHM5	RFCO STRIP	0.00%	04/15/2029	07/02/2018	123,000.00	85,828.17	89,504.83	98,833.64	9,328.81	0.00
Total	ls for Cusip				1,145,000.00	800,441.23	833,195.37	920,036.70	86,841.33	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	1,041,000.00	78,449.72	743,654.68	825,078.35	81,423.67	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	20,000,000.00	1,535,082.56	14,287,313.80	15,851,649.40	1,564,335.60	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	15,478,000.00	1,134,912.30	11,056,952.15	12,267,591.47	1,210,639.32	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/31/1997	10,000,000.00	719,875.49	7,143,656.90	7,925,824.70	782,167.80	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	05/19/2009	2,305,000.00	843,383.27	1,646,612.92	1,826,902.59	180,289.67	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	08/23/2017	1,400,000.00	991,368.00	1,000,111.97	1,109,615.46	109,503.49	0.00
76116EHN3	RFCO STRIP	0.00%	10/15/2029	12/19/2018	119,000.00	83,465.41	85,009.52	94,317.31	9,307.79	0.00
Total	ls for Cusip				50,343,000.00	5,386,536.75	35,963,311.94	39,900,979.28	3,937,667.34	0.00
76116EHP8	RFCO STRIP	0.00%	04/15/2030	10/31/2018	6,450,000.00	4,274,998.27	4,516,607.15	5,036,418.77	519,811.62	0.00
76116EHP8	RFCO STRIP	0.00%	04/15/2030	12/05/2019	2,050,000.00	1,622,554.50	1,622,554.50	1,600,722.25	0.00	(21,832.25)
Total	s for Cusip				8,500,000.00	5,897,552.77	6,139,161.65	6,637,141.02	519,811.62	(21,832.25)
76116FAC1	RFCSP STRIP	0.00%	04/15/2030	11/19/2019	550,000.00	435,803.50	435,803.50	429,462.07	0.00	(6,341.43)
Total	ls for Cusip				550,000.00	435,803.50	435,803.50	429,462.07	0.00	(6,341.43)
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	10/07/2015	1,550,000.00	1,417,382.00	1,479,172.04	1,528,813.47	49,641.43	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	11/17/2015	630,000.00	570,691.80	601,211.86	621,388.70	20,176.84	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	12/01/2015	1,755,000.00	1,601,086.50	1,674,804.47	1,731,011.38	56,206.91	0.00
76116FAE7	RFCSP STRIP	0.00%	10/15/2020	03/22/2016	1,105,000.00	1,024,478.65	1,054,506.52	1,089,896.05	35,389.53	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	ls for Cusip				5,040,000.00	4,613,638.95	4,809,694.89	4,971,109.60	161,414.71	0.00
880591EU2	TENNESSEE VALLEY	2.88%	02/01/2027	02/07/2017	595,000.00	594,541.85	588,823.31	624,595.98	35,772.67	0.00
Total	ls for Cusip				595,000.00	594,541.85	588,823.31	624,595.98	35,772.67	0.00
880591EV0	TENNESSEE VALLEY	2.25%	03/15/2020	03/05/2018	3,345,000.00	3,337,774.80	3,333,637.04	3,349,352.71	15,715.67	0.00
Total	ls for Cusip				3,345,000.00	3,337,774.80	3,333,637.04	3,349,352.71	15,715.67	0.00
88059EA95	TENNESSEE VALL AUTH CPN	0.00%	04/01/2030	12/10/2018	1,068,000.00	711,971.52	724,533.37	829,662.93	105,129.56	0.00
Total	ls for Cusip				1,068,000.00	711,971.52	724,533.37	829,662.93	105,129.56	0.00
88059FBA8	TENNESSEE VALLEY	0.00%	01/15/2038	08/23/2017	130,000.00	64,736.10	65,119.91	76,422.46	11,302.55	0.00
88059FBA8	TENNESSEE VALLEY	0.00%	01/15/2038	09/25/2018	220,000.00	103,248.20	110,202.93	129,330.31	19,127.38	0.00
Total	ls for Cusip				350,000.00	167,984.30	175,322.84	205,752.77	30,429.93	0.00
88059FCF6	TVA PRIN STRIP	0.00%	09/15/2024	01/29/2019	675,000.00	572,953.50	572,953.50	612,231.16	39,277.66	0.00
Total	ls for Cusip				675,000.00	572,953.50	572,953.50	612,231.16	39,277.66	0.00
912833LU2	US TREASURY STRIP	0.00%	02/15/2025	10/01/2013	30,900,000.00	21,743,712.00	26,348,635.79	28,200,095.20	1,851,459.41	0.00
Total	ls for Cusip				30,900,000.00	21,743,712.00	26,348,635.79	28,200,095.20	1,851,459.41	0.00
912833LZ1	US TREASURY STRIP	0.00%	05/15/2026	09/06/2019	6,630,000.00	5,980,856.70	5,980,856.70	5,879,648.49	0.00	(101,208.21)
912833LZ1	US TREASURY STRIP	0.00%	05/15/2026	12/17/2019	42,575,000.00	37,785,693.12	37,785,693.12	37,756,566.29	0.00	(29,126.83)
Total	ls for Cusip				49,205,000.00	43,766,549.82	43,766,549.82	43,636,214.78	0.00	(130,335.04)
912833PD6	US TREASURY STRIP	0.00%	05/15/2027	09/13/2017	910,000.00	730,184.00	723,957.73	788,100.16	64,142.43	0.00
Total	ls for Cusip				910,000.00	730,184.00	723,957.73	788,100.16	64,142.43	0.00
912833RZ5	US TREASURY STRIP	0.00%	08/15/2028	03/15/2013	5,280,000.00	3,351,744.00	4,035,551.99	4,443,352.27	407,800.28	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	ıls for Cusip				5,280,000.00	3,351,744.00	4,035,551.99	4,443,352.27	407,800.28	0.00
Totals fo	r Fed Agency				322,992,000.00	140,766,867.64	253,203,691.74	272,188,181.21	19,177,934.73	(193,445.26)
Foreign										
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	40,000.00	40,708.80	46,521.51	58,752.59	12,231.08	0.00
13645RAX2	CANADIAN PACIFIC RR CO	6.12%	09/15/2115	09/08/2015	1,860,000.00	1,860,000.00	2,163,250.05	2,731,995.25	568,745.20	0.00
Tota	lls for Cusip				1,900,000.00	1,900,708.80	2,209,771.56	2,790,747.84	580,976.28	0.00
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	06/29/2017	2,830,000.00	2,809,199.50	2,746,996.10	2,822,726.90	75,730.80	0.00
Tota	lls for Cusip				2,830,000.00	2,809,199.50	2,746,996.10	2,822,726.90	75,730.80	0.00
465138RG2	AID ISRAEL	0.00%	02/15/2026	03/05/2019	4,000,000.00	3,257,960.00	3,257,960.00	3,496,712.44	238,752.44	0.00
Tota	lls for Cusip				4,000,000.00	3,257,960.00	3,257,960.00	3,496,712.44	238,752.44	0.00
465139BT9	AID ISRAEL	0.00%	03/15/2022	03/27/2018	1,220,000.00	1,093,168.80	1,119,498.89	1,169,996.03	50,497.14	0.00
Tota	lls for Cusip				1,220,000.00	1,093,168.80	1,119,498.89	1,169,996.03	50,497.14	0.00
465139LA9	AID ISRAEL	0.00%	08/15/2025	03/06/2019	2,000,000.00	1,661,580.00	1,661,580.00	1,778,008.08	116,428.08	0.00
Tota	ıls for Cusip				2,000,000.00	1,661,580.00	1,661,580.00	1,778,008.08	116,428.08	0.00
465139MY6	AID ISRAEL	0.00%	11/15/2026	03/05/2019	4,000,000.00	3,176,720.00	3,176,720.00	3,427,892.52	251,172.52	0.00
Tota	lls for Cusip				4,000,000.00	3,176,720.00	3,176,720.00	3,427,892.52	251,172.52	0.00
465139PT4	AID ISRAEL	0.00%	11/15/2025	03/06/2019	2,500,000.00	2,061,650.00	2,061,650.00	2,210,840.10	149,190.10	0.00
Tota	lls for Cusip				2,500,000.00	2,061,650.00	2,061,650.00	2,210,840.10	149,190.10	0.00
465139PU1	AID ISRAEL	0.00%	05/15/2026	03/06/2019	2,500,000.00	2,027,100.00	2,027,100.00	2,173,472.23	146,372.23	0.00
Tota	lls for Cusip				2,500,000.00	2,027,100.00	2,027,100.00	2,173,472.23	146,372.23	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year **8217 SBA (PRU WCT)**For the Period 12/31/2018 Through 12/31/2019

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
465139RM7	AID ISRAEL	0.00%	08/15/2026	09/07/2017	2,475,000.00	1,989,083.25	1,970,798.72	2,132,871.17	162,072.45	0.00
Tota	als for Cusip				2,475,000.00	1,989,083.25	1,970,798.72	2,132,871.17	162,072.45	0.00
465139TD5	AID ISRAEL	0.00%	11/15/2023	11/30/2018	2,225,000.00	1,908,182.25	1,943,323.23	2,057,121.84	113,798.61	0.00
Tota	als for Cusip				2,225,000.00	1,908,182.25	1,943,323.23	2,057,121.84	113,798.61	0.00
465139TG8	AID ISRAEL	0.00%	05/15/2025	11/28/2018	4,000,000.00	3,237,560.00	3,318,496.20	3,578,458.28	259,962.08	0.00
Tota	als for Cusip				4,000,000.00	3,237,560.00	3,318,496.20	3,578,458.28	259,962.08	0.00
471048AW8	JPN BANK FOR INTL COOP	1.50%	07/21/2021	11/28/2017	2,600,000.00	2,517,780.20	2,516,709.10	2,586,514.50	69,805.40	0.00
Tota	als for Cusip				2,600,000.00	2,517,780.20	2,516,709.10	2,586,514.50	69,805.40	0.00
471048BA5	JPN BANK FOR INTL COOP	2.25%	02/24/2020	02/14/2017	1,400,000.00	1,396,164.00	1,392,484.18	1,400,698.53	8,214.35	0.00
Tota	als for Cusip				1,400,000.00	1,396,164.00	1,392,484.18	1,400,698.53	8,214.35	0.00
471068AH9	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	600,000.00	598,680.00	588,589.39	601,318.63	12,729.24	0.00
Tota	als for Cusip				600,000.00	598,680.00	588,589.39	601,318.63	12,729.24	0.00
559222AR5	MAGNA INTERNATIONAL INC	4.15%	10/01/2025	10/08/2019	775,000.00	841,712.00	841,712.00	840,018.64	0.00	(1,693.36)
Tota	als for Cusip				775,000.00	841,712.00	841,712.00	840,018.64	0.00	(1,693.36)
651333DR4	NEWFOUNDLAND	8.65%	10/22/2022	04/13/2016	2,200,000.00	2,926,242.00	2,629,264.00	2,587,704.44	0.00	(41,559.56)
Tota	als for Cusip				2,200,000.00	2,926,242.00	2,629,264.00	2,587,704.44	0.00	(41,559.56)
656836AB9	NA DEVELOPMENT BANK	2.40%	10/26/2022	11/17/2016	16,000,000.00	15,985,760.00	15,643,008.00	16,151,789.44	508,781.44	0.00
Tota	als for Cusip				16,000,000.00	15,985,760.00	15,643,008.00	16,151,789.44	508,781.44	0.00
Totals fo	or Foreign				53,225,000.00	49,389,250.80	49,105,661.37	51,806,891.61	2,744,483.16	(43,252.92)

MMIP Investment



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/01/1900	0.00	0.00	0.00	0.00	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			07/11/2016	8.83	8.83	8.83	8.83	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			07/15/2016	426.45	426.45	426.45	426.45	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			07/22/2016	156.40	156.40	156.40	156.40	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			07/20/2016	235.33	235.33	235.33	235.33	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			07/18/2016	217.13	217.13	217.13	217.13	0.00	0.00
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			07/27/2016	297.13	297.13	297.13	297.13	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			07/25/2016	347.00	347.00	347.00	347.00	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			08/04/2016	267.13	267.13	267.13	267.13	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			08/02/2016	1,416.64	1,416.64	1,416.64	1,416.64	0.00	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/01/2016	576.33	576.33	576.33	576.33	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			08/11/2016	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			08/10/2016	261.51	261.51	261.51	261.51	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			08/16/2016	1,304.82	1,304.82	1,304.82	1,304.82	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			08/18/2016	398.54	398.54	398.54	398.54	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
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			08/22/2016	416.29	416.29	416.29	416.29	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/29/2016	374.50	374.50	374.50	374.50	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			09/09/2016	542.54	542.54	542.54	542.54	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			09/08/2016	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			09/23/2016	702.59	702.59	702.59	702.59	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			09/21/2016	602.83	602.83	602.83	602.83	0.00	0.00
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			09/27/2016	2,050.59	2,050.59	2,050.59	2,050.59	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			09/26/2016	697.10	697.10	697.10	697.10	0.00	0.00
818999963	MONEY MARKET			09/28/2016	663.41	663.41	663.41	663.41	0.00	0.00



B1899963 MONEY MARKET 10/07/2016 228.91 228.91 228.91 228.91 20.00							· ·				
1006/2016 224.24 224.24 224.24 224.24 224.24 224.24 224.24 224.24 20.00	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET 10/05/2016 396.10 396.10 396.10 396.10 396.10 0.00 818999963 MONEY MARKET 10/04/2016 1,648.97 1,648.97 1,648.97 1,648.97 0.00 818999963 MONEY MARKET 10/03/2016 715.10 715.10 715.10 715.10 0.00 818999963 MONEY MARKET 10/14/2016 305.94 305.94 305.94 305.94 0.00 818999963 MONEY MARKET 10/13/2016 306.60 306.60 306.60 306.60 0.00 818999963 MONEY MARKET 10/12/2016 228.20 228.20 228.20 228.20 0.00 818999963 MONEY MARKET 10/11/2016 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/12/2016 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62 364.62	818999963	MONEY MARKET			10/07/2016	228.91	228.91	228.91	228.91	0.00	0.00
818999963 MONEY MARKET 10/04/2016 1,648.97 1,648.97 1,648.97 1,648.97 0.00 818999963 MONEY MARKET 10/03/2016 715.10 715.10 715.10 0.00 818999963 MONEY MARKET 10/14/2016 305.94 305.94 305.94 305.94 0.00 818999963 MONEY MARKET 10/13/2016 306.60 306.60 306.60 306.60 0.00 818999963 MONEY MARKET 10/12/2016 228.20 228.20 228.20 228.20 0.00 818999963 MONEY MARKET 10/11/2016 678.37 678.37 678.37 678.37 0.00 818999963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET </td <td>818999963</td> <td>MONEY MARKET</td> <td></td> <td></td> <td>10/06/2016</td> <td>224.24</td> <td>224.24</td> <td>224.24</td> <td>224.24</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET			10/06/2016	224.24	224.24	224.24	224.24	0.00	0.00
818999963 MONEY MARKET 10/03/2016 715.10 715.10 715.10 715.10 0.00 818999963 MONEY MARKET 10/14/2016 305.94 305.94 305.94 305.94 0.00 818999963 MONEY MARKET 10/13/2016 306.60 306.60 306.60 306.60 0.00 818999963 MONEY MARKET 10/12/2016 228.20 228.20 228.20 228.20 0.00 818999963 MONEY MARKET 10/11/2016 678.37 678.37 678.37 678.37 0.00 818999963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/17/2016 522.31 522.31 522.31 522.31 0.00 818999963 <t< td=""><td>818999963</td><td>MONEY MARKET</td><td></td><td></td><td>10/05/2016</td><td>396.10</td><td>396.10</td><td>396.10</td><td>396.10</td><td>0.00</td><td>0.00</td></t<>	818999963	MONEY MARKET			10/05/2016	396.10	396.10	396.10	396.10	0.00	0.00
818999963 MONEY MARKET 10/14/2016 305.94 305.94 305.94 305.94 0.00 818999963 MONEY MARKET 10/13/2016 306.60 306.60 306.60 306.60 0.00 818999963 MONEY MARKET 10/12/2016 228.20 228.20 228.20 228.20 0.00 818999963 MONEY MARKET 10/10/2016 678.37 678.37 678.37 678.37 0.00 818999963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/20/2016 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/17/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16	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 10/13/2016 306.60 306.60 306.60 306.60 0.00 818999963 MONEY MARKET 10/12/2016 228.20 228.20 228.20 228.20 0.00 818999963 MONEY MARKET 10/11/2016 678.37 678.37 678.37 678.37 0.00 818999963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/19/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 1,387.71 1,387.71 1,387.71 1,387.71 1,387.71 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89	818999963	MONEY MARKET			10/03/2016	715.10	715.10	715.10	715.10	0.00	0.00
818999963 MONEY MARKET 10/12/2016 228.20 228.20 228.20 228.20 0.00 818999963 MONEY MARKET 10/11/2016 678.37 678.37 678.37 678.37 0.00 818999963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/19/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 1,387.71 1,387.71 1,387.71 1,387.71 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 </td <td>818999963</td> <td>MONEY MARKET</td> <td></td> <td></td> <td>10/14/2016</td> <td>305.94</td> <td>305.94</td> <td>305.94</td> <td>305.94</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET			10/14/2016	305.94	305.94	305.94	305.94	0.00	0.00
818999963 MONEY MARKET 10/11/2016 678.37 678.37 678.37 678.37 0.00 818999963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 226.12 0.00 818999963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/20/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/19/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 1,387.71	818999963	MONEY MARKET			10/13/2016	306.60	306.60	306.60	306.60	0.00	0.00
81899963 MONEY MARKET 10/10/2016 226.12 226.12 226.12 226.12 0.00 81899963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 0.00 81899963 MONEY MARKET 10/20/2016 322.46 322.46 322.46 322.46 0.00 81899963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 81899963 MONEY MARKET 10/17/2016 522.31 522.31 522.31 522.31 0.00 81899963 MONEY MARKET 10/18/2016 1,387.71 1,	818999963	MONEY MARKET			10/12/2016	228.20	228.20	228.20	228.20	0.00	0.00
818999963 MONEY MARKET 10/21/2016 364.62 364.62 364.62 364.62 0.00 818999963 MONEY MARKET 10/20/2016 322.46 322.46 322.46 322.46 0.00 818999963 MONEY MARKET 10/19/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 1,387.71 1,387.71 1,387.71 1,387.71 1,387.71 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/27/2016 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/11/2016	678.37	678.37	678.37	678.37	0.00	0.00
818999963 MONEY MARKET 10/20/2016 322.46 322.46 322.46 322.46 0.00 818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/17/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/28/2016 352.59 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/10/2016	226.12	226.12	226.12	226.12	0.00	0.00
818999963 MONEY MARKET 10/19/2016 378.96 378.96 378.96 378.96 0.00 818999963 MONEY MARKET 10/17/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 1,387.71 1,387.71 1,387.71 1,387.71 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/27/2016 352.59 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/21/2016	364.62	364.62	364.62	364.62	0.00	0.00
818999963 MONEY MARKET 10/17/2016 522.31 522.31 522.31 522.31 0.00 818999963 MONEY MARKET 10/18/2016 1,387.71 1,387.71 1,387.71 1,387.71 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/27/2016 352.59 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/20/2016	322.46	322.46	322.46	322.46	0.00	0.00
818999963 MONEY MARKET 10/18/2016 1,387.71 1,387.71 1,387.71 1,387.71 0.00 818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/27/2016 352.59 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/19/2016	378.96	378.96	378.96	378.96	0.00	0.00
818999963 MONEY MARKET 10/28/2016 389.16 389.16 389.16 389.16 0.00 818999963 MONEY MARKET 10/27/2016 352.59 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/17/2016	522.31	522.31	522.31	522.31	0.00	0.00
818999963 MONEY MARKET 10/27/2016 352.59 352.59 352.59 352.59 0.00 818999963 MONEY MARKET 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 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 10/26/2016 349.89 349.89 349.89 349.89 0.00 818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 0.00	818999963	MONEY MARKET			10/28/2016	389.16	389.16	389.16	389.16	0.00	0.00
818999963 MONEY MARKET 10/25/2016 967.72 967.72 967.72 967.72 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 10/24/2016 314.62 314.62 314.62 314.62 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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/01/2016	1,262.83	1,262.83	1,262.83	1,262.83	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			11/03/2016	333.92	333.92	333.92	333.92	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			11/02/2016	294.13	294.13	294.13	294.13	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	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			11/08/2016	874.41	874.41	874.41	874.41	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	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			11/23/2016	408.96	408.96	408.96	408.96	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			11/22/2016	2,167.89	2,167.89	2,167.89	2,167.89	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			12/02/2016	378.47	378.47	378.47	378.47	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			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			12/09/2016	415.95	415.95	415.95	415.95	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			12/07/2016	547.20	547.20	547.20	547.20	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
818999963	MONEY MARKET			12/14/2016	653.34	653.34	653.34	653.34	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			12/15/2016	630.56	630.56	630.56	630.56	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			12/16/2016	668.62	668.62	668.62	668.62	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			12/22/2016	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	774.08	774.08	774.08	774.08	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			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
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	737.04	737.04	737.04	737.04	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			01/13/2017	735.66	735.66	735.66	735.66	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			01/11/2017	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			01/23/2017	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			01/27/2017	973.32	973.32	973.32	973.32	0.00	0.00



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			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			02/10/2017	695.36	695.36	695.36	695.36	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			02/08/2017	972.56	972.56	972.56	972.56	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			02/06/2017	866.61	866.61	866.61	866.61	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			02/16/2017	798.65	798.65	798.65	798.65	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			02/17/2017	798.58	798.58	798.58	798.58	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
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	786.76	786.76	786.76	786.76	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			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	2,356.96	2,356.96	2,356.96	2,356.96	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			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			03/10/2017	671.24	671.24	671.24	671.24	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			03/17/2017	898.18	898.18	898.18	898.18	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
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			03/13/2017	658.40	658.40	658.40	658.40	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			03/23/2017	893.15	893.15	893.15	893.15	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			03/21/2017	2,718.46	2,718.46	2,718.46	2,718.46	0.00	0.00
818999963	MONEY MARKET			03/20/2017	926.17	926.17	926.17	926.17	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			03/28/2017	2,675.15	2,675.15	2,675.15	2,675.15	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			03/29/2017	869.67	869.67	869.67	869.67	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			03/30/2017	832.33	832.33	832.33	832.33	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	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
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			04/19/2017	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			04/21/2017	675.25	675.25	675.25	675.25	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/27/2017	692.50	692.50	692.50	692.50	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			04/25/2017	2,117.81	2,117.81	2,117.81	2,117.81	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			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
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			05/08/2017	428.11	428.11	428.11	428.11	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			05/11/2017	482.80	482.80	482.80	482.80	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			05/10/2017	476.49	476.49	476.49	476.49	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			05/25/2017	972.70	972.70	972.70	972.70	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/24/2017	799.92	799.92	799.92	799.92	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			05/26/2017	994.50	994.50	994.50	994.50	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			06/02/2017	886.80	886.80	886.80	886.80	0.00	0.00
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			06/07/2017	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			06/09/2017	722.84	722.84	722.84	722.84	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			06/08/2017	760.48	760.48	760.48	760.48	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			06/14/2017	726.42	726.42	726.42	726.42	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			06/12/2017	741.59	741.59	741.59	741.59	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			06/19/2017	910.52	910.52	910.52	910.52	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			06/21/2017	967.24	967.24	967.24	967.24	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market Ur	nreal Gain	Unreal Loss
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
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			06/28/2017	1,086.75	1,086.75	1,086.75	1,086.75	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			06/26/2017	1,058.11	1,058.11	1,058.11	1,058.11	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			07/05/2017	3,694.41	3,694.41	3,694.41	3,694.41	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			07/07/2017	983.11	983.11	983.11	983.11	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			07/14/2017	1,039.51	1,039.51	1,039.51	1,039.51	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	1,003.03	1,003.03	1,003.03	1,003.03	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			07/21/2017	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	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			08/04/2017	1,024.29	1,024.29	1,024.29	1,024.29	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			07/31/2017	1,129.20	1,129.20	1,129.20	1,129.20	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			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			08/08/2017	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			08/17/2017	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			08/14/2017	1,489.91	1,489.91	1,489.91	1,489.91	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 L	Jnreal Gain	Unreal Loss
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			08/25/2017	1,081.69	1,081.69	1,081.69	1,081.69	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			08/23/2017	1,016.25	1,016.25	1,016.25	1,016.25	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			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			08/30/2017	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			09/07/2017	767.61	767.61	767.61	767.61	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			09/06/2017	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			09/15/2017	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	2,394.05	2,394.05	2,394.05	2,394.05	0.00	0.00
818999963	MONEY MARKET			09/11/2017	770.58	770.58	770.58	770.58	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market Uni	real Gain	Unreal Loss
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			09/26/2017	3,340.91	3,340.91	3,340.91	3,340.91	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			09/27/2017	1,142.20	1,142.20	1,142.20	1,142.20	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			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			10/02/2017	1,444.95	1,444.95	1,444.95	1,444.95	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			10/13/2017	1,311.01	1,311.01	1,311.01	1,311.01	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			10/09/2017	1,134.91	1,134.91	1,134.91	1,134.91	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			10/16/2017	1,682.33	1,682.33	1,682.33	1,682.33	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market L	Jnreal Gain	Unreal Loss
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			10/20/2017	1,364.85	1,364.85	1,364.85	1,364.85	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			10/23/2017	1,355.00	1,355.00	1,355.00	1,355.00	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			10/25/2017	0.01	0.01	0.01	0.01	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			10/26/2017	1,279.03	1,279.03	1,279.03	1,279.03	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			11/01/2017	1,336.92	1,336.92	1,336.92	1,336.92	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
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			11/07/2017	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	1,143.83	1,143.83	1,143.83	1,143.83	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			11/09/2017	1,169.94	1,169.94	1,169.94	1,169.94	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market Uni	real Gain	Unreal Loss
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			11/20/2017	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
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			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	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			12/04/2017	1,024.34	1,024.34	1,024.34	1,024.34	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			12/15/2017	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			12/11/2017	1,326.69	1,326.69	1,326.69	1,326.69	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market Ur	nreal Gain	Unreal Loss
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			12/18/2017	1,472.52	1,472.52	1,472.52	1,472.52	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			12/26/2017	1,615.63	1,615.63	1,615.63	1,615.63	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			12/29/2017	0.01	0.01	0.01	0.01	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			01/02/2018	2,356.51	2,356.51	2,356.51	2,356.51	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			01/08/2018	1,347.69	1,347.69	1,347.69	1,347.69	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			01/16/2018	1,370.29	1,370.29	1,370.29	1,370.29	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			01/26/2018	1,665.62	1,665.62	1,665.62	1,665.62	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			01/25/2018	1,659.79	1,659.79	1,659.79	1,659.79	0.00	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
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			02/01/2018	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			01/29/2018	1,673.97	1,673.97	1,673.97	1,673.97	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			02/08/2018	1,808.58	1,808.58	1,808.58	1,808.58	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			02/05/2018	1,801.05	1,801.05	1,801.05	1,801.05	0.00	0.00
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			02/12/2018	2,093.23	2,093.23	2,093.23	2,093.23	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
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			02/22/2018	1,738.61	1,738.61	1,738.61	1,738.61	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			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	2,140.49	2,140.49	2,140.49	2,140.49	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			03/09/2018	1,438.66	1,438.66	1,438.66	1,438.66	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			03/08/2018	1,541.32	1,541.32	1,541.32	1,541.32	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			03/05/2018	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			03/14/2018	1,571.38	1,571.38	1,571.38	1,571.38	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			03/12/2018	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			03/23/2018	1,859.40	1,859.40	1,859.40	1,859.40	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			03/21/2018	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			03/29/2018	2,031.48	2,031.48	2,031.48	2,031.48	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			03/26/2018	1,906.15	1,906.15	1,906.15	1,906.15	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			04/04/2018	1,103.01	1,103.01	1,103.01	1,103.01	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			04/06/2018	1,057.50	1,057.50	1,057.50	1,057.50	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market Un	real Gain	Unreal Loss
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			04/13/2018	1,279.52	1,279.52	1,279.52	1,279.52	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			04/11/2018	1,040.72	1,040.72	1,040.72	1,040.72	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			04/24/2018	3,183.96	3,183.96	3,183.96	3,183.96	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			04/27/2018	1,080.61	1,080.61	1,080.61	1,080.61	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			04/23/2018	1,060.72	1,060.72	1,060.72	1,060.72	0.00	0.00
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			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



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c	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
8	18999963	MONEY MARKET			05/09/2018	1,011.04	1,011.04	1,011.04	1,011.04	0.00	0.00
8	18999963	MONEY MARKET			05/08/2018	2,713.98	2,713.98	2,713.98	2,713.98	0.00	0.00
8	18999963	MONEY MARKET			05/07/2018	820.25	820.25	820.25	820.25	0.00	0.00
8	18999963	MONEY MARKET			05/16/2018	1,469.14	1,469.14	1,469.14	1,469.14	0.00	0.00
8	18999963	MONEY MARKET			05/15/2018	3,617.45	3,617.45	3,617.45	3,617.45	0.00	0.00
8	18999963	MONEY MARKET			05/14/2018	931.28	931.28	931.28	931.28	0.00	0.00
8	18999963	MONEY MARKET			05/17/2018	1,658.63	1,658.63	1,658.63	1,658.63	0.00	0.00
8	18999963	MONEY MARKET			05/18/2018	1,595.96	1,595.96	1,595.96	1,595.96	0.00	0.00
8	18999963	MONEY MARKET			05/25/2018	2,002.07	2,002.07	2,002.07	2,002.07	0.00	0.00
8	18999963	MONEY MARKET			05/24/2018	1,940.99	1,940.99	1,940.99	1,940.99	0.00	0.00
8	18999963	MONEY MARKET			05/23/2018	1,933.51	1,933.51	1,933.51	1,933.51	0.00	0.00
8	18999963	MONEY MARKET			05/21/2018	1,597.60	1,597.60	1,597.60	1,597.60	0.00	0.00
8	18999963	MONEY MARKET			06/01/2018	2,241.55	2,241.55	2,241.55	2,241.55	0.00	0.00
8	18999963	MONEY MARKET			05/31/2018	2,619.76	2,619.76	2,619.76	2,619.76	0.00	0.00
8	18999963	MONEY MARKET			05/29/2018	2,003.24	2,003.24	2,003.24	2,003.24	0.00	0.00
8	18999963	MONEY MARKET			06/08/2018	1,556.44	1,556.44	1,556.44	1,556.44	0.00	0.00
8	18999963	MONEY MARKET			06/07/2018	1,714.78	1,714.78	1,714.78	1,714.78	0.00	0.00
8	18999963	MONEY MARKET			06/06/2018	1,623.98	1,623.98	1,623.98	1,623.98	0.00	0.00
8	18999963	MONEY MARKET			06/04/2018	1,720.74	1,720.74	1,720.74	1,720.74	0.00	0.00
8	18999963	MONEY MARKET			06/11/2018	1,509.43	1,509.43	1,509.43	1,509.43	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market Un	real Gain	Unreal Loss
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			06/13/2018	1,534.07	1,534.07	1,534.07	1,534.07	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			06/22/2018	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
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			06/29/2018	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			06/25/2018	2,020.53	2,020.53	2,020.53	2,020.53	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			07/05/2018	1,167.58	1,167.58	1,167.58	1,167.58	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			07/09/2018	1,169.17	1,169.17	1,169.17	1,169.17	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	1,180.36	1,180.36	1,180.36	1,180.36	0.00	0.00
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			07/10/2018	3,564.13	3,564.13	3,564.13	3,564.13	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



Cusip	Description	Coupon	MatDate	Total Bata						
			matbato	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
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			07/18/2018	1,346.50	1,346.50	1,346.50	1,346.50	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			07/16/2018	1,181.60	1,181.60	1,181.60	1,181.60	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			07/26/2018	1,614.03	1,614.03	1,614.03	1,614.03	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			07/27/2018	1,619.95	1,619.95	1,619.95	1,619.95	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			08/02/2018	1,388.36	1,388.36	1,388.36	1,388.36	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			07/30/2018	1,754.83	1,754.83	1,754.83	1,754.83	0.00	0.00
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	1,423.39	1,423.39	1,423.39	1,423.39	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			08/17/2018	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			08/15/2018	1,971.75	1,971.75	1,971.75	1,971.75	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			08/20/2018	1,780.76	1,780.76	1,780.76	1,780.76	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	1,796.66	1,796.66	1,796.66	1,796.66	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			08/27/2018	1,843.07	1,843.07	1,843.07	1,843.07	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			09/06/2018	853.88	853.88	853.88	853.88	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			09/11/2018	2,728.81	2,728.81	2,728.81	2,728.81	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			09/12/2018	932.04	932.04	932.04	932.04	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			09/13/2018	932.90	932.90	932.90	932.90	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			09/20/2018	1,401.13	1,401.13	1,401.13	1,401.13	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			09/18/2018	3,382.94	3,382.94	3,382.94	3,382.94	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/17/2018	880.36	880.36	880.36	880.36	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			09/24/2018	1,391.99	1,391.99	1,391.99	1,391.99	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			10/02/2018	3,530.78	3,530.78	3,530.78	3,530.78	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			10/03/2018	448.06	448.06	448.06	448.06	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	1,131.17	1,131.17	1,131.17	1,131.17	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			10/08/2018	1,001.15	1,001.15	1,001.15	1,001.15	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			10/18/2018	1,374.14	1,374.14	1,374.14	1,374.14	0.00	0.00
818999963	MONEY MARKET			10/16/2018	274.22	274.22	274.22	274.22	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/19/2018	1,338.79	1,338.79	1,338.79	1,338.79	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			10/24/2018	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			10/22/2018	1,357.71	1,357.71	1,357.71	1,357.71	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
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	2,733.82	2,733.82	2,733.82	2,733.82	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			11/09/2018	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			11/05/2018	1,627.86	1,627.86	1,627.86	1,627.86	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			11/16/2018	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			11/23/2018	1,941.13	1,941.13	1,941.13	1,941.13	0.00	0.00
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			11/19/2018	1,933.05	1,933.05	1,933.05	1,933.05	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			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			12/06/2018	2,126.73	2,126.73	2,126.73	2,126.73	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			12/14/2018	1,801.41	1,801.41	1,801.41	1,801.41	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			12/13/2018	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	2,008.05	2,008.05	2,008.05	2,008.05	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	2,472.78	2,472.78	2,472.78	2,472.78	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			01/04/2019	1,287.13	1,287.13	1,287.13	1,287.13	0.00	0.00
818999963	MONEY MARKET			12/31/2018	2,591.25	2,591.25	2,591.25	2,591.25	0.00	0.00
818999963	MONEY MARKET			01/07/2019	1,312.32	1,312.32	1,312.32	1,312.32	0.00	0.00
818999963	MONEY MARKET			01/09/2019	1,295.16	1,295.16	1,295.16	1,295.16	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			01/10/2019	1,029.28	1,029.28	1,029.28	1,029.28	0.00	0.00
818999963	MONEY MARKET			01/11/2019	1,245.12	1,245.12	1,245.12	1,245.12	0.00	0.00
818999963	MONEY MARKET			01/18/2019	2,469.46	2,469.46	2,469.46	2,469.46	0.00	0.00
818999963	MONEY MARKET			01/14/2019	1,358.38	1,358.38	1,358.38	1,358.38	0.00	0.00
818999963	MONEY MARKET			01/17/2019	1,776.51	1,776.51	1,776.51	1,776.51	0.00	0.00
818999963	MONEY MARKET			01/16/2019	1,650.88	1,650.88	1,650.88	1,650.88	0.00	0.00
818999963	MONEY MARKET			01/22/2019	1,788.29	1,788.29	1,788.29	1,788.29	0.00	0.00
818999963	MONEY MARKET			01/24/2019	1,893.68	1,893.68	1,893.68	1,893.68	0.00	0.00
818999963	MONEY MARKET			01/25/2019	1,773.22	1,773.22	1,773.22	1,773.22	0.00	0.00
818999963	MONEY MARKET			01/28/2019	1,856.76	1,856.76	1,856.76	1,856.76	0.00	0.00
818999963	MONEY MARKET			01/30/2019	1,946.20	1,946.20	1,946.20	1,946.20	0.00	0.00
818999963	MONEY MARKET			01/31/2019	2,030.17	2,030.17	2,030.17	2,030.17	0.00	0.00
818999963	MONEY MARKET			02/01/2019	2,158.59	2,158.59	2,158.59	2,158.59	0.00	0.00
818999963	MONEY MARKET			02/08/2019	1,361.27	1,361.27	1,361.27	1,361.27	0.00	0.00
818999963	MONEY MARKET			02/07/2019	2,478.33	2,478.33	2,478.33	2,478.33	0.00	0.00
818999963	MONEY MARKET			02/07/2019	1,359.76	1,359.76	1,359.76	1,359.76	0.00	0.00
818999963	MONEY MARKET			02/06/2019	1,378.47	1,378.47	1,378.47	1,378.47	0.00	0.00
818999963	MONEY MARKET			02/04/2019	1,310.73	1,310.73	1,310.73	1,310.73	0.00	0.00
818999963	MONEY MARKET			02/15/2019	1,712.71	1,712.71	1,712.71	1,712.71	0.00	0.00
818999963	MONEY MARKET			02/14/2019	1,731.95	1,731.95	1,731.95	1,731.95	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			02/13/2019	1,588.70	1,588.70	1,588.70	1,588.70	0.00	0.00
818999963	MONEY MARKET			02/11/2019	1,680.46	1,680.46	1,680.46	1,680.46	0.00	0.00
818999963	MONEY MARKET			02/21/2019	1,676.51	1,676.51	1,676.51	1,676.51	0.00	0.00
818999963	MONEY MARKET			02/22/2019	1,643.69	1,643.69	1,643.69	1,643.69	0.00	0.00
818999963	MONEY MARKET			02/19/2019	1,709.61	1,709.61	1,709.61	1,709.61	0.00	0.00
818999963	MONEY MARKET			02/28/2019	1,900.06	1,900.06	1,900.06	1,900.06	0.00	0.00
818999963	MONEY MARKET			03/01/2019	1,743.66	1,743.66	1,743.66	1,743.66	0.00	0.00
818999963	MONEY MARKET			02/27/2019	1,620.27	1,620.27	1,620.27	1,620.27	0.00	0.00
818999963	MONEY MARKET			02/25/2019	1,496.47	1,496.47	1,496.47	1,496.47	0.00	0.00
818999963	MONEY MARKET			03/08/2019	2,054.63	2,054.63	2,054.63	2,054.63	0.00	0.00
818999963	MONEY MARKET			03/07/2019	1,723.24	1,723.24	1,723.24	1,723.24	0.00	0.00
818999963	MONEY MARKET			03/06/2019	1,515.63	1,515.63	1,515.63	1,515.63	0.00	0.00
818999963	MONEY MARKET			03/04/2019	1,350.10	1,350.10	1,350.10	1,350.10	0.00	0.00
818999963	MONEY MARKET			03/15/2019	825.84	825.84	825.84	825.84	0.00	0.00
818999963	MONEY MARKET			03/13/2019	653.42	653.42	653.42	653.42	0.00	0.00
818999963	MONEY MARKET			03/12/2019	1,173.55	1,173.55	1,173.55	1,173.55	0.00	0.00
818999963	MONEY MARKET			03/11/2019	311.88	311.88	311.88	311.88	0.00	0.00
818999963	MONEY MARKET			03/14/2019	686.82	686.82	686.82	686.82	0.00	0.00
818999963	MONEY MARKET			03/19/2019	2,716.92	2,716.92	2,716.92	2,716.92	0.00	0.00
818999963	MONEY MARKET			03/22/2019	1,062.85	1,062.85	1,062.85	1,062.85	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			03/20/2019	956.41	956.41	956.41	956.41	0.00	0.00
818999963	MONEY MARKET			03/21/2019	962.85	962.85	962.85	962.85	0.00	0.00
818999963	MONEY MARKET			03/18/2019	898.39	898.39	898.39	898.39	0.00	0.00
818999963	MONEY MARKET			03/29/2019	1,368.96	1,368.96	1,368.96	1,368.96	0.00	0.00
818999963	MONEY MARKET			03/28/2019	1,154.38	1,154.38	1,154.38	1,154.38	0.00	0.00
818999963	MONEY MARKET			03/27/2019	830.46	830.46	830.46	830.46	0.00	0.00
818999963	MONEY MARKET			03/26/2019	3,358.82	3,358.82	3,358.82	3,358.82	0.00	0.00
818999963	MONEY MARKET			03/25/2019	1,117.53	1,117.53	1,117.53	1,117.53	0.00	0.00
818999963	MONEY MARKET			04/04/2019	313.60	313.60	313.60	313.60	0.00	0.00
818999963	MONEY MARKET			04/03/2019	321.30	321.30	321.30	321.30	0.00	0.00
818999963	MONEY MARKET			04/02/2019	2,785.55	2,785.55	2,785.55	2,785.55	0.00	0.00
818999963	MONEY MARKET			04/01/2019	1,239.79	1,239.79	1,239.79	1,239.79	0.00	0.00
818999963	MONEY MARKET			04/05/2019	364.82	364.82	364.82	364.82	0.00	0.00
818999963	MONEY MARKET			04/09/2019	1,136.26	1,136.26	1,136.26	1,136.26	0.00	0.00
818999963	MONEY MARKET			04/08/2019	393.45	393.45	393.45	393.45	0.00	0.00
818999963	MONEY MARKET			04/12/2019	376.18	376.18	376.18	376.18	0.00	0.00
818999963	MONEY MARKET			04/11/2019	345.99	345.99	345.99	345.99	0.00	0.00
818999963	MONEY MARKET			04/10/2019	317.42	317.42	317.42	317.42	0.00	0.00
818999963	MONEY MARKET			04/18/2019	550.98	550.98	550.98	550.98	0.00	0.00
818999963	MONEY MARKET			04/17/2019	547.12	547.12	547.12	547.12	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			04/16/2019	1,545.60	1,545.60	1,545.60	1,545.60	0.00	0.00
818999963	MONEY MARKET			04/15/2019	498.18	498.18	498.18	498.18	0.00	0.00
818999963	MONEY MARKET			04/25/2019	585.88	585.88	585.88	585.88	0.00	0.00
818999963	MONEY MARKET			04/26/2019	595.73	595.73	595.73	595.73	0.00	0.00
818999963	MONEY MARKET			04/24/2019	649.35	649.35	649.35	649.35	0.00	0.00
818999963	MONEY MARKET			04/23/2019	3,014.10	3,014.10	3,014.10	3,014.10	0.00	0.00
818999963	MONEY MARKET			04/22/2019	756.31	756.31	756.31	756.31	0.00	0.00
818999963	MONEY MARKET			05/02/2019	2,037.20	2,037.20	2,037.20	2,037.20	0.00	0.00
818999963	MONEY MARKET			05/03/2019	2,031.99	2,031.99	2,031.99	2,031.99	0.00	0.00
818999963	MONEY MARKET			05/01/2019	685.52	685.52	685.52	685.52	0.00	0.00
818999963	MONEY MARKET			04/30/2019	1,861.79	1,861.79	1,861.79	1,861.79	0.00	0.00
818999963	MONEY MARKET			04/29/2019	617.79	617.79	617.79	617.79	0.00	0.00
818999963	MONEY MARKET			05/06/2019	2,036.79	2,036.79	2,036.79	2,036.79	0.00	0.00
818999963	MONEY MARKET			05/10/2019	2,472.25	2,472.25	2,472.25	2,472.25	0.00	0.00
818999963	MONEY MARKET			05/09/2019	2,129.97	2,129.97	2,129.97	2,129.97	0.00	0.00
818999963	MONEY MARKET			05/08/2019	2,061.08	2,061.08	2,061.08	2,061.08	0.00	0.00
818999963	MONEY MARKET			05/06/2019	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET			05/17/2019	2,795.27	2,795.27	2,795.27	2,795.27	0.00	0.00
818999963	MONEY MARKET			05/16/2019	2,020.61	2,020.61	2,020.61	2,020.61	0.00	0.00
818999963	MONEY MARKET			05/15/2019	3,409.89	3,409.89	3,409.89	3,409.89	0.00	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			05/13/2019	2,202.26	2,202.26	2,202.26	2,202.26	0.00	0.00
818999963	MONEY MARKET			05/20/2019	2,804.27	2,804.27	2,804.27	2,804.27	0.00	0.00
818999963	MONEY MARKET			05/24/2019	2,338.71	2,338.71	2,338.71	2,338.71	0.00	0.00
818999963	MONEY MARKET			05/23/2019	2,398.30	2,398.30	2,398.30	2,398.30	0.00	0.00
818999963	MONEY MARKET			05/22/2019	2,597.26	2,597.26	2,597.26	2,597.26	0.00	0.00
818999963	MONEY MARKET			05/31/2019	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET			05/31/2019	2,384.89	2,384.89	2,384.89	2,384.89	0.00	0.00
818999963	MONEY MARKET			05/30/2019	2,358.51	2,358.51	2,358.51	2,358.51	0.00	0.00
818999963	MONEY MARKET			05/29/2019	0.02	0.02	0.02	0.02	0.00	0.00
818999963	MONEY MARKET			05/28/2019	2,413.94	2,413.94	2,413.94	2,413.94	0.00	0.00
818999963	MONEY MARKET			06/07/2019	1,431.43	1,431.43	1,431.43	1,431.43	0.00	0.00
818999963	MONEY MARKET			06/05/2019	1,861.90	1,861.90	1,861.90	1,861.90	0.00	0.00
818999963	MONEY MARKET			06/03/2019	2,404.48	2,404.48	2,404.48	2,404.48	0.00	0.00
818999963	MONEY MARKET			06/06/2019	1,873.70	1,873.70	1,873.70	1,873.70	0.00	0.00
818999963	MONEY MARKET			06/14/2019	2,142.28	2,142.28	2,142.28	2,142.28	0.00	0.00
818999963	MONEY MARKET			06/13/2019	2,137.85	2,137.85	2,137.85	2,137.85	0.00	0.00
818999963	MONEY MARKET			06/10/2019	1,680.69	1,680.69	1,680.69	1,680.69	0.00	0.00
818999963	MONEY MARKET			06/12/2019	2,081.15	2,081.15	2,081.15	2,081.15	0.00	0.00
818999963	MONEY MARKET			06/21/2019	282.37	282.37	282.37	282.37	0.00	0.00
818999963	MONEY MARKET			06/20/2019	270.27	270.27	270.27	270.27	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			06/19/2019	788.90	788.90	788.90	788.90	0.00	0.00
818999963	MONEY MARKET			06/17/2019	1,994.03	1,994.03	1,994.03	1,994.03	0.00	0.00
818999963	MONEY MARKET			06/27/2019	62.68	62.68	62.68	62.68	0.00	0.00
818999963	MONEY MARKET			06/26/2019	226.91	226.91	226.91	226.91	0.00	0.00
818999963	MONEY MARKET			06/25/2019	889.10	889.10	889.10	889.10	0.00	0.00
818999963	MONEY MARKET			06/24/2019	334.40	334.40	334.40	334.40	0.00	0.00
818999963	MONEY MARKET			06/28/2019	63.03	63.03	63.03	63.03	0.00	0.00
818999963	MONEY MARKET			06/28/2019	2,943.28	2,943.28	2,943.28	2,943.28	0.00	0.00
818999963	MONEY MARKET			07/01/2019	64.91	64.91	64.91	64.91	0.00	0.00
818999963	MONEY MARKET			07/05/2019	2,055.00	2,055.00	2,055.00	2,055.00	0.00	0.00
818999963	MONEY MARKET			07/05/2019	278.43	278.43	278.43	278.43	0.00	0.00
818999963	MONEY MARKET			07/03/2019	278.01	278.01	278.01	278.01	0.00	0.00
818999963	MONEY MARKET			07/02/2019	338.29	338.29	338.29	338.29	0.00	0.00
818999963	MONEY MARKET			07/11/2019	296.20	296.20	296.20	296.20	0.00	0.00
818999963	MONEY MARKET			07/12/2019	196,388.16	196,388.16	196,388.16	196,388.16	0.00	0.00
818999963	MONEY MARKET			07/11/2019	76,480.00	76,480.00	76,480.00	76,480.00	0.00	0.00
818999963	MONEY MARKET			07/10/2019	12,150.00	12,150.00	12,150.00	12,150.00	0.00	0.00
818999963	MONEY MARKET			07/10/2019	291.66	291.66	291.66	291.66	0.00	0.00
818999963	MONEY MARKET			07/09/2019	170,762.25	170,762.25	170,762.25	170,762.25	0.00	0.00
818999963	MONEY MARKET			07/09/2019	850.87	850.87	850.87	850.87	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			07/08/2019	32,127.83	32,127.83	32,127.83	32,127.83	0.00	0.00
818999963	MONEY MARKET			07/08/2019	558.30	558.30	558.30	558.30	0.00	0.00
818999963	MONEY MARKET			07/12/2019	309.19	309.19	309.19	309.19	0.00	0.00
818999963	MONEY MARKET			07/19/2019	968.58	968.58	968.58	968.58	0.00	0.00
818999963	MONEY MARKET			07/18/2019	892.20	892.20	892.20	892.20	0.00	0.00
818999963	MONEY MARKET			07/17/2019	941.83	941.83	941.83	941.83	0.00	0.00
818999963	MONEY MARKET			07/16/2019	1,515.70	1,515.70	1,515.70	1,515.70	0.00	0.00
818999963	MONEY MARKET			07/15/2019	81,821.97	81,821.97	81,821.97	81,821.97	0.00	0.00
818999963	MONEY MARKET			07/15/2019	313.73	313.73	313.73	313.73	0.00	0.00
818999963	MONEY MARKET			07/26/2019	1,083.26	1,083.26	1,083.26	1,083.26	0.00	0.00
818999963	MONEY MARKET			07/25/2019	39,138.03	39,138.03	39,138.03	39,138.03	0.00	0.00
818999963	MONEY MARKET			07/25/2019	1,121.85	1,121.85	1,121.85	1,121.85	0.00	0.00
818999963	MONEY MARKET			07/24/2019	1,090.49	1,090.49	1,090.49	1,090.49	0.00	0.00
818999963	MONEY MARKET			07/23/2019	3,325.76	3,325.76	3,325.76	3,325.76	0.00	0.00
818999963	MONEY MARKET			07/22/2019	1,093.81	1,093.81	1,093.81	1,093.81	0.00	0.00
818999963	MONEY MARKET			08/02/2019	161.60	161.60	161.60	161.60	0.00	0.00
818999963	MONEY MARKET			08/01/2019	1,191.41	1,191.41	1,191.41	1,191.41	0.00	0.00
818999963	MONEY MARKET			07/31/2019	2,758.63	2,758.63	2,758.63	2,758.63	0.00	0.00
818999963	MONEY MARKET			07/30/2019	3,617.48	3,617.48	3,617.48	3,617.48	0.00	0.00
818999963	MONEY MARKET			07/29/2019	55,000.00	55,000.00	55,000.00	55,000.00	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			07/29/2019	1,085.47	1,085.47	1,085.47	1,085.47	0.00	0.00
818999963	MONEY MARKET			08/09/2019	498.32	498.32	498.32	498.32	0.00	0.00
818999963	MONEY MARKET			08/08/2019	366.15	366.15	366.15	366.15	0.00	0.00
818999963	MONEY MARKET			08/07/2019	173.97	173.97	173.97	173.97	0.00	0.00
818999963	MONEY MARKET			08/06/2019	573.19	573.19	573.19	573.19	0.00	0.00
818999963	MONEY MARKET			08/05/2019	194.36	194.36	194.36	194.36	0.00	0.00
818999963	MONEY MARKET			08/12/2019	569.51	569.51	569.51	569.51	0.00	0.00
818999963	MONEY MARKET			08/16/2019	755.51	755.51	755.51	755.51	0.00	0.00
818999963	MONEY MARKET			08/15/2019	143,221.77	143,221.77	143,221.77	143,221.77	0.00	0.00
818999963	MONEY MARKET			08/15/2019	992.16	992.16	992.16	992.16	0.00	0.00
818999963	MONEY MARKET			08/14/2019	117,105.01	117,105.01	117,105.01	117,105.01	0.00	0.00
818999963	MONEY MARKET			08/14/2019	725.60	725.60	725.60	725.60	0.00	0.00
818999963	MONEY MARKET			08/12/2019	151,717.89	151,717.89	151,717.89	151,717.89	0.00	0.00
818999963	MONEY MARKET			08/13/2019	1,676.39	1,676.39	1,676.39	1,676.39	0.00	0.00
818999963	MONEY MARKET			08/22/2019	873.20	873.20	873.20	873.20	0.00	0.00
818999963	MONEY MARKET			08/21/2019	247,670.83	247,670.83	247,670.83	247,670.83	0.00	0.00
818999963	MONEY MARKET			08/21/2019	694.91	694.91	694.91	694.91	0.00	0.00
818999963	MONEY MARKET			08/20/2019	1,741.27	1,741.27	1,741.27	1,741.27	0.00	0.00
818999963	MONEY MARKET			08/19/2019	566.41	566.41	566.41	566.41	0.00	0.00
818999963	MONEY MARKET			08/23/2019	803.61	803.61	803.61	803.61	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
8189999	63 MONEY MARKET			08/27/2019	1,687.64	1,687.64	1,687.64	1,687.64	0.00	0.00
8189999	63 MONEY MARKET			08/26/2019	684.52	684.52	684.52	684.52	0.00	0.00
8189999	63 MONEY MARKET			08/30/2019	270.75	270.75	270.75	270.75	0.00	0.00
8189999	63 MONEY MARKET			08/29/2019	238.22	238.22	238.22	238.22	0.00	0.00
8189999	63 MONEY MARKET			08/28/2019	264.85	264.85	264.85	264.85	0.00	0.00
8189999	63 MONEY MARKET			09/06/2019	593.81	593.81	593.81	593.81	0.00	0.00
8189999	63 MONEY MARKET			09/05/2019	331.17	331.17	331.17	331.17	0.00	0.00
8189999	63 MONEY MARKET			09/04/2019	1,219.61	1,219.61	1,219.61	1,219.61	0.00	0.00
8189999	63 MONEY MARKET			09/03/2019	358.80	358.80	358.80	358.80	0.00	0.00
8189999	63 MONEY MARKET			09/12/2019	497.66	497.66	497.66	497.66	0.00	0.00
8189999	63 MONEY MARKET			09/13/2019	1,306,911.50	1,306,911.50	1,306,911.50	1,306,911.50	0.00	0.00
8189999	63 MONEY MARKET			09/12/2019	595,540.18	595,540.18	595,540.18	595,540.18	0.00	0.00
8189999	63 MONEY MARKET			09/11/2019	462.83	462.83	462.83	462.83	0.00	0.00
8189999	63 MONEY MARKET			09/10/2019	1,499.83	1,499.83	1,499.83	1,499.83	0.00	0.00
8189999	63 MONEY MARKET			09/09/2019	509.84	509.84	509.84	509.84	0.00	0.00
8189999	63 MONEY MARKET			09/13/2019	682.94	682.94	682.94	682.94	0.00	0.00
8189999	63 MONEY MARKET			09/20/2019	360,168.98	360,168.98	360,168.98	360,168.98	0.00	0.00
8189999	63 MONEY MARKET			09/20/2019	1,257.35	1,257.35	1,257.35	1,257.35	0.00	0.00
8189999	63 MONEY MARKET			09/19/2019	576,051.04	576,051.04	576,051.04	576,051.04	0.00	0.00
8189999	63 MONEY MARKET			09/19/2019	1,192.58	1,192.58	1,192.58	1,192.58	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			09/18/2019	975.26	975.26	975.26	975.26	0.00	0.00
818999963	MONEY MARKET			09/17/2019	2,217.49	2,217.49	2,217.49	2,217.49	0.00	0.00
818999963	MONEY MARKET			09/16/2019	578.37	578.37	578.37	578.37	0.00	0.00
818999963	MONEY MARKET			09/24/2019	3,742.79	3,742.79	3,742.79	3,742.79	0.00	0.00
818999963	MONEY MARKET			09/23/2019	363,169.71	363,169.71	363,169.71	363,169.71	0.00	0.00
818999963	MONEY MARKET			09/23/2019	1,247.69	1,247.69	1,247.69	1,247.69	0.00	0.00
818999963	MONEY MARKET			09/27/2019	911.24	911.24	911.24	911.24	0.00	0.00
818999963	MONEY MARKET			09/25/2019	758.25	758.25	758.25	758.25	0.00	0.00
818999963	MONEY MARKET			09/27/2019	341,923.73	341,923.73	341,923.73	341,923.73	0.00	0.00
818999963	MONEY MARKET			09/26/2019	716.23	716.23	716.23	716.23	0.00	0.00
818999963	MONEY MARKET			10/04/2019	404.65	404.65	404.65	404.65	0.00	0.00
818999963	MONEY MARKET			10/03/2019	406.85	406.85	406.85	406.85	0.00	0.00
818999963	MONEY MARKET			10/02/2019	439.80	439.80	439.80	439.80	0.00	0.00
818999963	MONEY MARKET			10/01/2019	2,547.97	2,547.97	2,547.97	2,547.97	0.00	0.00
818999963	MONEY MARKET			09/30/2019	754.20	754.20	754.20	754.20	0.00	0.00
818999963	MONEY MARKET			10/09/2019	351.08	351.08	351.08	351.08	0.00	0.00
818999963	MONEY MARKET			10/11/2019	1,039.83	1,039.83	1,039.83	1,039.83	0.00	0.00
818999963	MONEY MARKET			10/10/2019	517.15	517.15	517.15	517.15	0.00	0.00
818999963	MONEY MARKET			10/08/2019	29,375.00	29,375.00	29,375.00	29,375.00	0.00	0.00
818999963	MONEY MARKET			10/08/2019	1,208.95	1,208.95	1,208.95	1,208.95	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			10/07/2019	30,274.43	30,274.43	30,274.43	30,274.43	0.00	0.00
818999963	MONEY MARKET			10/07/2019	403.93	403.93	403.93	403.93	0.00	0.00
818999963	MONEY MARKET			10/10/2019	961,701.92	961,701.92	961,701.92	961,701.92	0.00	0.00
818999963	MONEY MARKET			10/18/2019	165,192.41	165,192.41	165,192.41	165,192.41	0.00	0.00
818999963	MONEY MARKET			10/18/2019	1,232.57	1,232.57	1,232.57	1,232.57	0.00	0.00
818999963	MONEY MARKET			10/17/2019	1,216,941.13	1,216,941.13	1,216,941.13	1,216,941.13	0.00	0.00
818999963	MONEY MARKET			10/17/2019	1,251.67	1,251.67	1,251.67	1,251.67	0.00	0.00
818999963	MONEY MARKET			10/16/2019	1,611,391.73	1,611,391.73	1,611,391.73	1,611,391.73	0.00	0.00
818999963	MONEY MARKET			10/16/2019	1,160.10	1,160.10	1,160.10	1,160.10	0.00	0.00
818999963	MONEY MARKET			10/15/2019	3,113.35	3,113.35	3,113.35	3,113.35	0.00	0.00
818999963	MONEY MARKET			10/14/2019	6,806.80	6,806.80	6,806.80	6,806.80	0.00	0.00
818999963	MONEY MARKET			10/14/2019	1,044.86	1,044.86	1,044.86	1,044.86	0.00	0.00
818999963	MONEY MARKET			10/21/2019	46,637.51	46,637.51	46,637.51	46,637.51	0.00	0.00
818999963	MONEY MARKET			10/22/2019	3,545.00	3,545.00	3,545.00	3,545.00	0.00	0.00
818999963	MONEY MARKET			10/21/2019	1,186.83	1,186.83	1,186.83	1,186.83	0.00	0.00
818999963	MONEY MARKET			10/25/2019	711,925.80	711,925.80	711,925.80	711,925.80	0.00	0.00
818999963	MONEY MARKET			10/25/2019	1,219.33	1,219.33	1,219.33	1,219.33	0.00	0.00
818999963	MONEY MARKET			10/24/2019	442,489.33	442,489.33	442,489.33	442,489.33	0.00	0.00
818999963	MONEY MARKET			10/24/2019	1,190.25	1,190.25	1,190.25	1,190.25	0.00	0.00
818999963	MONEY MARKET			10/23/2019	1,157.70	1,157.70	1,157.70	1,157.70	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			10/22/2019	60,054.16	60,054.16	60,054.16	60,054.16	0.00	0.00
818999963	MONEY MARKET			10/31/2019	816,877.36	816,877.36	816,877.36	816,877.36	0.00	0.00
818999963	MONEY MARKET			11/01/2019	1,564.37	1,564.37	1,564.37	1,564.37	0.00	0.00
818999963	MONEY MARKET			10/31/2019	1,988.03	1,988.03	1,988.03	1,988.03	0.00	0.00
818999963	MONEY MARKET			10/30/2019	1,529.71	1,529.71	1,529.71	1,529.71	0.00	0.00
818999963	MONEY MARKET			10/29/2019	234,674.83	234,674.83	234,674.83	234,674.83	0.00	0.00
818999963	MONEY MARKET			10/29/2019	3,325.95	3,325.95	3,325.95	3,325.95	0.00	0.00
818999963	MONEY MARKET			10/28/2019	1,106.86	1,106.86	1,106.86	1,106.86	0.00	0.00
818999963	MONEY MARKET			11/08/2019	155,314.06	155,314.06	155,314.06	155,314.06	0.00	0.00
818999963	MONEY MARKET			11/08/2019	766.50	766.50	766.50	766.50	0.00	0.00
818999963	MONEY MARKET			11/07/2019	769.46	769.46	769.46	769.46	0.00	0.00
818999963	MONEY MARKET			11/06/2019	725,697.54	725,697.54	725,697.54	725,697.54	0.00	0.00
818999963	MONEY MARKET			11/06/2019	849.34	849.34	849.34	849.34	0.00	0.00
818999963	MONEY MARKET			11/05/2019	282,431.82	282,431.82	282,431.82	282,431.82	0.00	0.00
818999963	MONEY MARKET			11/05/2019	2,296.03	2,296.03	2,296.03	2,296.03	0.00	0.00
818999963	MONEY MARKET			11/04/2019	762.32	762.32	762.32	762.32	0.00	0.00
818999963	MONEY MARKET			11/15/2019	231,904.84	231,904.84	231,904.84	231,904.84	0.00	0.00
818999963	MONEY MARKET			11/13/2019	1,047.70	1,047.70	1,047.70	1,047.70	0.00	0.00
818999963	MONEY MARKET			11/15/2019	1,803.96	1,803.96	1,803.96	1,803.96	0.00	0.00
818999963	MONEY MARKET			11/12/2019	3,203.23	3,203.23	3,203.23	3,203.23	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			11/11/2019	229,059.80	229,059.80	229,059.80	229,059.80	0.00	0.00
818999963	MONEY MARKET			11/11/2019	1,067.82	1,067.82	1,067.82	1,067.82	0.00	0.00
818999963	MONEY MARKET			11/14/2019	1,819.90	1,819.90	1,819.90	1,819.90	0.00	0.00
818999963	MONEY MARKET			11/22/2019	1,147.93	1,147.93	1,147.93	1,147.93	0.00	0.00
818999963	MONEY MARKET			11/21/2019	1,624,788.80	1,624,788.80	1,624,788.80	1,624,788.80	0.00	0.00
818999963	MONEY MARKET			11/21/2019	1,409.73	1,409.73	1,409.73	1,409.73	0.00	0.00
818999963	MONEY MARKET			11/20/2019	689,348.73	689,348.73	689,348.73	689,348.73	0.00	0.00
818999963	MONEY MARKET			11/20/2019	1,332.08	1,332.08	1,332.08	1,332.08	0.00	0.00
818999963	MONEY MARKET			11/19/2019	1,244,287.27	1,244,287.27	1,244,287.27	1,244,287.27	0.00	0.00
818999963	MONEY MARKET			11/19/2019	3,849.53	3,849.53	3,849.53	3,849.53	0.00	0.00
818999963	MONEY MARKET			11/18/2019	1,265.00	1,265.00	1,265.00	1,265.00	0.00	0.00
818999963	MONEY MARKET			11/26/2019	3,523.30	3,523.30	3,523.30	3,523.30	0.00	0.00
818999963	MONEY MARKET			11/29/2019	1,178.17	1,178.17	1,178.17	1,178.17	0.00	0.00
818999963	MONEY MARKET			11/26/2019	1,564,285.82	1,564,285.82	1,564,285.82	1,564,285.82	0.00	0.00
818999963	MONEY MARKET			11/25/2019	122,995.02	122,995.02	122,995.02	122,995.02	0.00	0.00
818999963	MONEY MARKET			11/25/2019	1,152.76	1,152.76	1,152.76	1,152.76	0.00	0.00
818999963	MONEY MARKET			11/27/2019	1,204.09	1,204.09	1,204.09	1,204.09	0.00	0.00
818999963	MONEY MARKET			12/06/2019	1,081.68	1,081.68	1,081.68	1,081.68	0.00	0.00
818999963	MONEY MARKET			12/05/2019	213,757.50	213,757.50	213,757.50	213,757.50	0.00	0.00
818999963	MONEY MARKET			12/05/2019	1,276.18	1,276.18	1,276.18	1,276.18	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			12/04/2019	1,321.33	1,321.33	1,321.33	1,321.33	0.00	0.00
818999963	MONEY MARKET			12/03/2019	3,573.15	3,573.15	3,573.15	3,573.15	0.00	0.00
818999963	MONEY MARKET			12/02/2019	2,362.33	2,362.33	2,362.33	2,362.33	0.00	0.00
818999963	MONEY MARKET			12/10/2019	3,494.81	3,494.81	3,494.81	3,494.81	0.00	0.00
818999963	MONEY MARKET			12/09/2019	3,219,230.82	3,219,230.82	3,219,230.82	3,219,230.82	0.00	0.00
818999963	MONEY MARKET			12/09/2019	1,161.70	1,161.70	1,161.70	1,161.70	0.00	0.00
818999963	MONEY MARKET			12/12/2019	1,241.60	1,241.60	1,241.60	1,241.60	0.00	0.00
818999963	MONEY MARKET			12/10/2019	64,512.50	64,512.50	64,512.50	64,512.50	0.00	0.00
818999963	MONEY MARKET			12/11/2019	1,129.06	1,129.06	1,129.06	1,129.06	0.00	0.00
818999963	MONEY MARKET			12/13/2019	815,354.06	815,354.06	815,354.06	815,354.06	0.00	0.00
818999963	MONEY MARKET			12/13/2019	1,298.46	1,298.46	1,298.46	1,298.46	0.00	0.00
818999963	MONEY MARKET			12/12/2019	2,556,258.83	2,556,258.83	2,556,258.83	2,556,258.83	0.00	0.00
818999963	MONEY MARKET			12/19/2019	2,591,759.67	2,591,759.67	2,591,759.67	2,591,759.67	0.00	0.00
818999963	MONEY MARKET			12/20/2019	1,795.92	1,795.92	1,795.92	1,795.92	0.00	0.00
818999963	MONEY MARKET			12/19/2019	1,740.38	1,740.38	1,740.38	1,740.38	0.00	0.00
818999963	MONEY MARKET			12/18/2019	3,064,468.16	3,064,468.16	3,064,468.16	3,064,468.16	0.00	0.00
818999963	MONEY MARKET			12/18/2019	1,611.28	1,611.28	1,611.28	1,611.28	0.00	0.00
818999963	MONEY MARKET			12/17/2019	1,623,259.31	1,623,259.31	1,623,259.31	1,623,259.31	0.00	0.00
818999963	MONEY MARKET			12/17/2019	4,111.42	4,111.42	4,111.42	4,111.42	0.00	0.00
818999963	MONEY MARKET			12/16/2019	826,364.55	826,364.55	826,364.55	826,364.55	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET			12/16/2019	1,341.08	1,341.08	1,341.08	1,341.08	0.00	0.00
818999963	MONEY MARKET			12/20/2019	466,546.60	466,546.60	466,546.60	466,546.60	0.00	0.00
818999963	MONEY MARKET			12/27/2019	39,690.00	39,690.00	39,690.00	39,690.00	0.00	0.00
818999963	MONEY MARKET			12/27/2019	3,945.92	3,945.92	3,945.92	3,945.92	0.00	0.00
818999963	MONEY MARKET			12/26/2019	3,420,976.15	3,420,976.15	3,420,976.15	3,420,976.15	0.00	0.00
818999963	MONEY MARKET			12/26/2019	1,971.87	1,971.87	1,971.87	1,971.87	0.00	0.00
818999963	MONEY MARKET			12/24/2019	5,391.39	5,391.39	5,391.39	5,391.39	0.00	0.00
818999963	MONEY MARKET			12/23/2019	489,398.42	489,398.42	489,398.42	489,398.42	0.00	0.00
818999963	MONEY MARKET			12/23/2019	1,802.33	1,802.33	1,802.33	1,802.33	0.00	0.00
818999963	MONEY MARKET			12/31/2019	8,593,561.08	8,593,561.08	8,593,561.08	8,593,561.08	0.00	0.00
818999963	MONEY MARKET			12/31/2019	8,425.21	8,425.21	8,425.21	8,425.21	0.00	0.00
818999963	MONEY MARKET			12/30/2019	11,756,015.41	11,756,015.41	11,756,015.41	11,756,015.41	0.00	0.00
818999963	MONEY MARKET			12/30/2019	2,570.11	2,570.11	2,570.11	2,570.11	0.00	0.00
Tota	als for Cusip				58,894,424.68	58,894,424.68	58,894,424.68	58,894,424.68	0.00	0.00
Totals fo	or MMIP Investment				58,894,424.68	58,894,424.68	58,894,424.68	58,894,424.68	0.00	0.00
Municipals										
01026CAC5	ALABAMA ECON	3.16%	09/15/2025	12/02/2016	500,000.00	500,000.00	496,005.00	511,620.00	15,615.00	0.00
Tota	als for Cusip				500,000.00	500,000.00	496,005.00	511,620.00	15,615.00	0.00
01026CAD3	ALABAMA ECON	4.26%	09/15/2032	12/02/2016	120,000.00	120,000.00	122,611.20	133,039.20	10,428.00	0.00
Tota	als for Cusip				120,000.00	120,000.00	122,611.20	133,039.20	10,428.00	0.00



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Cusip	Description	Coupon I	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
072024ND0	BAY AREA TOLL AUTH CALIF	6.26% 04	04/01/2049	10/28/2009	1,525,000.00	1,525,000.00	2,075,494.50	2,329,376.50	253,882.00	0.00
Tota	als for Cusip				1,525,000.00	1,525,000.00	2,075,494.50	2,329,376.50	253,882.00	0.00
072024NU2	BAY AREA TOLL AUTH CALIF	6.92% 04	04/01/2040	06/24/2010	1,245,000.00	1,245,000.00	1,662,137.25	1,822,916.55	160,779.30	0.00
Tota	als for Cusip				1,245,000.00	1,245,000.00	1,662,137.25	1,822,916.55	160,779.30	0.00
13063A5E0	CALIFORNIA STATE	7.50% 04	04/01/2034	04/22/2009	1,180,000.00	1,188,673.00	1,608,021.40	1,776,891.20	168,869.80	0.00
Tota	als for Cusip				1,180,000.00	1,188,673.00	1,608,021.40	1,776,891.20	168,869.80	0.00
13063BFS6	CALIFORNIA ST BUILD	6.65% 0	03/01/2022	03/26/2010	825,000.00	847,077.00	903,201.75	889,671.75	0.00	(13,530.00)
Tota	als for Cusip				825,000.00	847,077.00	903,201.75	889,671.75	0.00	(13,530.00)
15504RET2	CENTRAL PUGET SOUND	5.49% 1	11/01/2039	09/16/2009	1,230,000.00	1,230,000.00	1,527,561.60	1,617,868.20	90,306.60	0.00
15504RET2	CENTRAL PUGET SOUND	5.49% 1	11/01/2039	10/08/2009	980,000.00	1,029,137.20	1,217,081.60	1,289,033.20	71,951.60	0.00
Tota	als for Cusip				2,210,000.00	2,259,137.20	2,744,643.20	2,906,901.40	162,258.20	0.00
167725AC4	CHICAGO ILL TRANSIT AUTH	6.90% 12	12/01/2040	07/30/2008	1,235,000.00	1,235,000.00	1,577,700.15	1,668,386.20	90,686.05	0.00
167725AC4	CHICAGO ILL TRANSIT AUTH	6.90% 12	12/01/2040	10/30/2008	1,050,000.00	948,675.00	1,341,364.50	1,418,466.00	77,101.50	0.00
Tota	als for Cusip				2,285,000.00	2,183,675.00	2,919,064.65	3,086,852.20	167,787.55	0.00
207758KM4	CONNECTICUT ST SPL TAX	5.46% 1	1/01/2030	10/28/2010	2,160,000.00	2,160,000.00	2,419,912.80	2,564,935.20	145,022.40	0.00
Tota	als for Cusip				2,160,000.00	2,160,000.00	2,419,912.80	2,564,935.20	145,022.40	0.00
2350364X5	DALLAS FORT WORTH TX	3.14% 1	11/01/2045	08/08/2019	1,000,000.00	1,000,000.00	1,000,000.00	989,710.00	0.00	(10,290.00)
Tota	als for Cusip				1,000,000.00	1,000,000.00	1,000,000.00	989,710.00	0.00	(10,290.00)
254845JZ4	DISTRICT COLUMBIA WTR &	4.81% 10	10/01/2114	07/11/2014	600,000.00	600,000.00	663,540.00	788,316.00	124,776.00	0.00
254845JZ4	DISTRICT COLUMBIA WTR &	4.81% 10	10/01/2114	10/31/2016	400,000.00	443,684.00	442,360.00	525,544.00	83,184.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	lls for Cusip				1,000,000.00	1,043,684.00	1,105,900.00	1,313,860.00	207,960.00	0.00
38611TAV9	GRAND PARKWAY	5.18%	10/01/2042	07/23/2019	1,500,000.00	1,874,250.00	1,874,250.00	1,921,155.00	46,905.00	0.00
Tota	als for Cusip				1,500,000.00	1,874,250.00	1,874,250.00	1,921,155.00	46,905.00	0.00
452252FK0	ILLINOIS ST TOLL HWY AUTH	5.85%	12/01/2034	05/10/2010	1,825,000.00	1,833,924.25	2,237,395.25	2,410,788.50	173,393.25	0.00
Tota	als for Cusip				1,825,000.00	1,833,924.25	2,237,395.25	2,410,788.50	173,393.25	0.00
544646XY3	LOS ANGELES CALIF UNI	5.76%	07/01/2029	10/02/2009	3,360,000.00	3,390,643.20	3,888,360.00	4,073,966.40	185,606.40	0.00
Tota	als for Cusip				3,360,000.00	3,390,643.20	3,888,360.00	4,073,966.40	185,606.40	0.00
574300HZ5	MARYLAND ST TRANSN	5.89%	07/01/2043	12/15/2010	1,400,000.00	1,417,584.00	1,752,142.00	1,868,580.00	116,438.00	0.00
Tota	lls for Cusip				1,400,000.00	1,417,584.00	1,752,142.00	1,868,580.00	116,438.00	0.00
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/02/2014	420,000.00	420,831.60	460,928.57	541,647.84	80,719.27	0.00
575718AB7	MASS INSTITUTE OF TECH	4.68%	07/01/2114	04/01/2014	1,080,000.00	1,080,000.00	1,185,244.90	1,392,808.73	207,563.83	0.00
Tota	als for Cusip				1,500,000.00	1,500,831.60	1,646,173.47	1,934,456.57	288,283.10	0.00
57604P5P5	MASSACHUSETTS ST WTR	5.19%	08/01/2040	06/30/2010	2,635,000.00	2,635,000.00	2,921,556.25	3,054,202.15	132,645.90	0.00
Tota	lls for Cusip				2,635,000.00	2,635,000.00	2,921,556.25	3,054,202.15	132,645.90	0.00
59447TXW8	MICHIGAN ST FIN AUTH	3.08%	12/01/2034	12/05/2019	2,365,000.00	2,365,000.00	2,365,000.00	2,356,060.30	0.00	(8,939.70)
Tota	lls for Cusip				2,365,000.00	2,365,000.00	2,365,000.00	2,356,060.30	0.00	(8,939.70)
60636APP2	MISSOURI ST HLTH &	3.65%	08/15/2057	06/27/2017	1,080,000.00	1,080,000.00	1,019,628.00	1,134,928.80	115,300.80	0.00
Tota	lls for Cusip				1,080,000.00	1,080,000.00	1,019,628.00	1,134,928.80	115,300.80	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	1,295,000.00	1,295,000.00	1,769,060.65	1,974,926.80	205,866.15	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/16/2010	1,955,000.00	1,987,922.20	2,670,666.85	2,981,453.20	310,786.35	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	04/03/2014	925,000.00	1,244,171.25	1,263,614.75	1,410,662.00	147,047.25	0.00
Tot	als for Cusip				4,175,000.00	4,527,093.45	5,703,342.25	6,367,042.00	663,699.75	0.00
64966JAR7	NEW YORK NY	6.27%	12/01/2037	12/15/2010	800,000.00	800,000.00	1,006,968.00	1,109,936.00	102,968.00	0.00
Tot	als for Cusip				800,000.00	800,000.00	1,006,968.00	1,109,936.00	102,968.00	0.00
64971MT44	NEW YORK N Y CITY	5.27%	05/01/2027	05/19/2010	1,370,000.00	1,370,000.00	1,535,276.80	1,617,326.10	82,049.30	0.00
Tot	als for Cusip				1,370,000.00	1,370,000.00	1,535,276.80	1,617,326.10	82,049.30	0.00
64971MZG	NEW YORK N Y CITY	5.77%	08/01/2036	10/16/2009	2,960,000.00	2,960,000.00	3,535,009.60	3,677,267.20	142,257.60	0.00
Tot	als for Cusip				2,960,000.00	2,960,000.00	3,535,009.60	3,677,267.20	142,257.60	0.00
64990FMV3	NEW YORK ST DORM AUTH	5.43%	03/15/2039	10/09/2019	4,595,000.00	4,595,000.00	4,595,000.00	5,601,994.25	1,006,994.25	0.00
Tot	als for Cusip				4,595,000.00	4,595,000.00	4,595,000.00	5,601,994.25	1,006,994.25	0.00
66285WFB	7 NORTH TEX TWY AUTH	6.72%	01/01/2049	08/03/2009	500,000.00	500,000.00	688,030.00	784,465.00	96,435.00	0.00
Tot	als for Cusip				500,000.00	500,000.00	688,030.00	784,465.00	96,435.00	0.00
677632MV0	OHIO ST UNIV GEN RCPTS	4.91%	06/01/2040	09/15/2010	2,810,000.00	2,810,000.00	3,251,563.40	3,581,148.30	329,584.90	0.00
Tot	als for Cusip				2,810,000.00	2,810,000.00	3,251,563.40	3,581,148.30	329,584.90	0.00
677632PA3	OHIO ST UNIV GEN RCPTS	4.80%	06/01/2111	10/20/2011	875,000.00	866,188.75	958,501.25	1,109,158.75	150,657.50	0.00
Tot	als for Cusip				875,000.00	866,188.75	958,501.25	1,109,158.75	150,657.50	0.00
67766WQG	0 OHIO ST WTR DEV AUTH	4.88%	12/01/2034	08/12/2010	1,530,000.00	1,530,000.00	1,680,796.80	1,785,632.40	104,835.60	0.00
Tot	als for Cusip				1,530,000.00	1,530,000.00	1,680,796.80	1,785,632.40	104,835.60	0.00
68607DNL5	OREGON ST DEPT TRANSN	5.83%	11/15/2034	01/21/2011	1,215,000.00	1,221,135.75	1,510,366.50	1,618,975.35	108,608.85	0.00
Tot	als for Cusip				1,215,000.00	1,221,135.75	1,510,366.50	1,618,975.35	108,608.85	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
709223VZ1	PENNSYLVANIA ST TPK	6.10%	12/01/2039	06/22/2009	1,835,000.00	1,835,000.00	2,353,295.75	2,470,974.30	117,678.55	0.00
Tota	ls for Cusip				1,835,000.00	1,835,000.00	2,353,295.75	2,470,974.30	117,678.55	0.00
73358WAJ3	PORT AUTH NY AND NJ	6.04%	12/01/2029	06/17/2009	1,270,000.00	1,270,000.00	1,541,995.90	1,635,353.60	93,357.70	0.00
Tota	ls for Cusip				1,270,000.00	1,270,000.00	1,541,995.90	1,635,353.60	93,357.70	0.00
759136QP2	REGIONAL TRANSN DIST	5.84%	11/01/2050	11/10/2010	1,750,000.00	1,750,000.00	2,312,292.50	2,538,270.00	225,977.50	0.00
Tota	ls for Cusip				1,750,000.00	1,750,000.00	2,312,292.50	2,538,270.00	225,977.50	0.00
79575DE63	SALT RIVER PROJECT ARIZ	4.84%	01/01/2041	09/30/2010	2,050,000.00	2,050,000.00	2,366,807.00	2,549,954.00	183,147.00	0.00
Tota	ls for Cusip				2,050,000.00	2,050,000.00	2,366,807.00	2,549,954.00	183,147.00	0.00
796253Z21	SAN ANTONIO TX ELEC &GAS	4.43%	02/01/2042	03/20/2012	1,090,000.00	1,090,000.00	1,165,689.60	1,263,495.30	97,805.70	0.00
Tota	ls for Cusip				1,090,000.00	1,090,000.00	1,165,689.60	1,263,495.30	97,805.70	0.00
882667AZ1	TEXAS ST PRIV ACTIVITY	3.92%	12/31/2049	12/11/2019	865,000.00	865,000.00	865,000.00	869,532.60	4,532.60	0.00
Tota	ls for Cusip				865,000.00	865,000.00	865,000.00	869,532.60	4,532.60	0.00
91412GHA6	UNIVERSITY CALIFORNIA	4.86%	05/15/2112	02/22/2012	390,000.00	390,000.00	409,390.80	480,799.80	71,409.00	0.00
Tota	ls for Cusip				390,000.00	390,000.00	409,390.80	480,799.80	71,409.00	0.00
91412GU94	UNIVERSITY CALIFORNIA	3.06%	07/01/2025	05/05/2017	1,255,000.00	1,255,000.00	1,238,597.15	1,314,173.25	75,576.10	0.00
Tota	ls for Cusip				1,255,000.00	1,255,000.00	1,238,597.15	1,314,173.25	75,576.10	0.00
9151158F9	UNIVERSITY TEX PERM UNIV	3.38%	07/01/2047	11/07/2017	1,915,000.00	1,915,000.00	1,734,568.70	2,017,644.00	283,075.30	0.00
Tota	ls for Cusip				1,915,000.00	1,915,000.00	1,734,568.70	2,017,644.00	283,075.30	0.00
915217WX7	UNIVERCITY OF VIRGINIA	4.18%	09/01/2117	09/21/2017	1,465,000.00	1,465,000.00	1,426,104.25	1,730,296.85	304,192.60	0.00
915217WX7	UNIVERCITY OF VIRGINIA	4.18%	09/01/2117	09/27/2017	335,000.00	334,675.05	326,105.75	395,665.15	69,559.40	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
Tota	als for Cusip				1,800,000.00	1,799,675.05	1,752,210.00	2,125,962.00	373,752.00	0.00
Totals fo	r Municipals				64,765,000.00	65,568,572.25	74,966,198.72	81,599,015.92	6,665,576.90	(32,759.70)
US Govt Bo	nds									
88059EHK3	TENNESSEE VALL AUTH CPN	0.00%	05/01/2023	08/06/2019	1,496,000.00	1,394,391.68	1,394,391.68	1,398,044.67	3,652.99	0.00
Tota	lls for Cusip				1,496,000.00	1,394,391.68	1,394,391.68	1,398,044.67	3,652.99	0.00
912810RC4	US TREASURY BOND	3.62%	08/15/2043	12/04/2019	795,000.00	1,001,389.45	1,001,389.45	976,918.36	0.00	(24,471.09)
Tota	lls for Cusip				795,000.00	1,001,389.45	1,001,389.45	976,918.36	0.00	(24,471.09)
912810SE9	WI TREASURY SEC.	3.38%	11/15/2048	03/01/2019	15,000.00	15,710.16	15,710.16	18,145.31	2,435.15	0.00
Tota	als for Cusip				15,000.00	15,710.16	15,710.16	18,145.31	2,435.15	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/18/2019	1,065,000.00	1,043,533.59	1,043,533.59	1,036,045.31	0.00	(7,488.28)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/19/2019	650,000.00	637,812.50	637,812.50	632,328.13	0.00	(5,484.37)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	785,000.00	774,574.22	774,574.22	763,657.81	0.00	(10,916.41)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	185,000.00	182,542.97	182,542.97	179,970.31	0.00	(2,572.66)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	465,000.00	458,824.22	458,824.22	452,357.81	0.00	(6,466.41)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	655,000.00	646,300.78	646,300.78	637,192.19	0.00	(9,108.59)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/16/2019	655,000.00	646,300.78	646,300.78	637,192.19	0.00	(9,108.59)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/18/2019	115,000.00	112,592.19	112,592.19	111,873.44	0.00	(718.75)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	12/18/2019	705,000.00	689,688.28	689,688.28	685,832.81	0.00	(3,855.47)
Tota	als for Cusip				5,280,000.00	5,192,169.53	5,192,169.53	5,136,450.00	0.00	(55,719.53)
9128284C1	US TREASURY N/B	2.25%	03/31/2020	03/07/2019	17,000,000.00	16,948,203.13	16,948,203.13	17,023,906.25	75,703.12	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	Is for Cusip				17,000,000.00	16,948,203.13	16,948,203.13	17,023,906.25	75,703.12	0.00
9128284N7	US TREASURY N B	2.88%	05/15/2028	07/12/2018	(715,000.00)	(716,452.34)	(725,976.37)	(770,105.27)	0.00	(44,128.90)
9128284N7	US TREASURY N B	2.88%	05/15/2028	07/30/2018	480,000.00	475,800.00	487,368.75	516,993.75	29,625.00	0.00
9128284N7	US TREASURY N B	2.88%	05/15/2028	08/01/2018	235,000.00	232,503.13	238,607.62	253,111.52	14,503.90	0.00
Tota	Is for Cusip				0.00	(8,149.21)	0.00	0.00	44,128.90	(44,128.90)
9128285G1	WI TREASURY SEC	2.88%	10/31/2020	10/25/2018	410,000.00	410,000.00	412,562.50	414,083.99	1,521.49	0.00
9128285G1	WI TREASURY SEC	2.88%	10/31/2020	10/29/2018	17,340,000.00	17,356,005.69	17,448,375.00	17,512,722.70	64,347.70	0.00
9128285G1	WI TREASURY SEC	2.88%	10/31/2020	11/14/2018	275,000.00	274,656.25	276,718.75	277,739.26	1,020.51	0.00
Tota	Is for Cusip				18,025,000.00	18,040,661.94	18,137,656.25	18,204,545.95	66,889.70	0.00
9128287F1	US TREASURY N B	1.75%	07/31/2021	09/23/2019	7,600,000.00	7,606,234.38	7,606,234.38	7,618,406.29	12,171.91	0.00
Tota	Is for Cusip				7,600,000.00	7,606,234.38	7,606,234.38	7,618,406.29	12,171.91	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/24/2018	1,710,000.00	1,682,960.64	1,694,169.14	1,715,544.14	21,375.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/23/2018	5,845,000.00	5,757,325.00	5,790,888.10	5,863,950.60	73,062.50	0.00
Tota	Is for Cusip				7,555,000.00	7,440,285.64	7,485,057.24	7,579,494.74	94,437.50	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	03/18/2019	9,835,000.00	9,585,016.92	9,585,016.92	9,777,373.00	192,356.08	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	03/18/2019	8,255,000.00	8,045,493.88	8,045,493.88	8,206,630.82	161,136.94	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	10/16/2019	265,000.00	263,126.37	263,126.37	263,447.26	320.89	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	10/21/2019	935,000.00	928,681.45	928,681.45	929,521.48	840.03	0.00
Tota	Is for Cusip				19,290,000.00	18,822,318.62	18,822,318.62	19,176,972.56	354,653.94	0.00
912828Q78	US TREASURY N B	1.38%	04/30/2021	09/01/2016	853,000.00	860,836.85	831,941.56	850,401.01	18,459.45	0.00



Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828Q78	US TREASURY N B	1.38%	04/30/2021	12/08/2017	1,790,000.00	1,754,479.69	1,745,809.38	1,784,546.08	38,736.70	0.00
912828Q78	US TREASURY N B	1.38%	04/30/2021	09/23/2019	10,000,000.00	9,945,703.13	9,945,703.13	9,969,531.20	23,828.07	0.00
Tota	ls for Cusip				12,643,000.00	12,561,019.67	12,523,454.07	12,604,478.29	81,024.22	0.00
912828W48	US TREASURY N B	2.12%	02/29/2024	12/09/2019	3,200,000.00	3,259,875.00	3,259,875.00	3,259,375.01	0.00	(499.99)
Tota	ls for Cusip				3,200,000.00	3,259,875.00	3,259,875.00	3,259,375.01	0.00	(499.99)
912828X47	US TREASURY N B	1.88%	04/30/2022	06/17/2019	510,000.00	510,697.27	510,697.27	513,307.03	2,609.76	0.00
Tota	ls for Cusip				510,000.00	510,697.27	510,697.27	513,307.03	2,609.76	0.00
912828YE4	US TREASURY N B	1.25%	08/31/2024	09/10/2019	2,735,000.00	2,692,372.46	2,692,372.46	2,682,757.23	0.00	(9,615.23)
912828YE4	US TREASURY N B	1.25%	08/31/2024	09/16/2019	1,605,000.00	1,571,896.88	1,571,896.88	1,574,342.00	2,445.12	0.00
Tota	Is for Cusip				4,340,000.00	4,264,269.34	4,264,269.34	4,257,099.23	2,445.12	(9,615.23)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	11/12/2019	555,000.00	546,675.00	546,675.00	547,065.23	390.23	0.00
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/05/2019	550,000.00	547,593.75	547,593.75	542,136.72	0.00	(5,457.03)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/12/2019	2,185,000.00	2,159,735.94	2,159,735.94	2,153,761.32	0.00	(5,974.62)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/09/2019	340,000.00	337,609.38	337,609.38	335,139.06	0.00	(2,470.32)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	720,000.00	711,675.00	711,675.00	709,706.25	0.00	(1,968.75)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/16/2019	725,000.00	716,164.06	716,164.06	714,634.76	0.00	(1,529.30)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/16/2019	390,000.00	385,125.00	385,125.00	384,424.22	0.00	(700.78)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	935,000.00	924,919.53	924,919.53	921,632.42	0.00	(3,287.11)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	1,200,000.00	1,187,062.50	1,187,062.50	1,182,843.74	0.00	(4,218.76)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/16/2019	735,000.00	726,042.19	726,042.19	724,491.79	0.00	(1,550.40)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	800,000.00	790,875.00	790,875.00	788,562.50	0.00	(2,312.50)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/16/2019	780,000.00	770,250.00	770,250.00	768,848.43	0.00	(1,401.57)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	1,155,000.00	1,141,825.78	1,141,825.78	1,138,487.10	0.00	(3,338.68)
Tota	ls for Cusip				11,070,000.00	10,945,553.13	10,945,553.13	10,911,733.54	390.23	(34,209.82)
912828YW4	US TREASURY N B	1.62%	12/15/2022	12/16/2019	6,885,000.00	6,879,195.33	6,879,195.33	6,891,723.62	12,528.29	0.00
Tota	ls for Cusip				6,885,000.00	6,879,195.33	6,879,195.33	6,891,723.62	12,528.29	0.00
912828YX2	US TREASURY N B	1.75%	12/31/2026	12/27/2019	14,265,000.00	14,193,675.00	14,193,675.00	14,197,575.62	3,900.62	0.00
912828YX2	US TREASURY N B	1.75%	12/31/2026	12/27/2019	3,380,000.00	3,363,100.00	3,363,100.00	3,364,024.23	924.23	0.00
Tota	ls for Cusip				17,645,000.00	17,556,775.00	17,556,775.00	17,561,599.85	4,824.85	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	4,270,000.00	4,275,337.50	4,275,337.50	4,283,510.54	8,173.04	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	4,210,000.00	4,215,262.50	4,215,262.50	4,223,320.69	8,058.19	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	3,150,000.00	3,153,766.61	3,153,766.61	3,159,966.79	6,200.18	0.00
Tota	ls for Cusip				11,630,000.00	11,644,366.61	11,644,366.61	11,666,798.02	22,431.41	0.00
9128334U1	US TREASURY STRIP	0.00%	08/15/2032	05/28/2013	24,800,000.00	13,510,544.00	16,749,572.55	18,807,200.03	2,057,627.48	0.00
Tota	ls for Cusip				24,800,000.00	13,510,544.00	16,749,572.55	18,807,200.03	2,057,627.48	0.00
9128334V9	US TREASURY STRIP	0.00%	02/15/2033	10/21/2010	14,400,000.00	5,714,352.00	9,570,373.92	10,775,354.40	1,204,980.48	0.00
Tota	ls for Cusip				14,400,000.00	5,714,352.00	9,570,373.92	10,775,354.40	1,204,980.48	0.00
9128335A4	US TREASURY STRIP	0.00%	08/15/2035	09/09/2019	530,000.00	388,715.59	388,715.59	369,799.04	0.00	(18,916.55)
Tota	ls for Cusip				530,000.00	388,715.59	388,715.59	369,799.04	0.00	(18,916.55)
9128337S3	US TREASURY STRIP	0.00%	11/15/2032	12/29/2011	23,400,000.00	12,585,690.00	15,674,226.98	17,629,137.16	1,954,910.18	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
9128337S3	US TREASURY STRIP	0.00%	11/15/2032	01/13/2012	13,438,000.00	7,302,209.20	9,001,293.26	10,123,946.38	1,122,653.12	0.00
Tota	als for Cusip				36,838,000.00	19,887,899.20	24,675,520.24	27,753,083.54	3,077,563.30	0.00
9128337U8	US TREASURY STRIP	0.00%	11/15/2033	04/27/2012	16,620,000.00	8,381,133.60	10,793,308.21	12,176,266.39	1,382,958.18	0.00
Tota	als for Cusip				16,620,000.00	8,381,133.60	10,793,308.21	12,176,266.39	1,382,958.18	0.00
9128337W4	US TREASURY STRIP	0.00%	11/15/2034	10/21/2010	4,960,000.00	1,801,769.60	3,122,707.28	3,531,943.63	409,236.35	0.00
9128337W4	US TREASURY STRIP	0.00%	11/15/2034	09/27/2011	21,500,000.00	10,124,565.00	13,535,928.72	15,309,836.32	1,773,907.60	0.00
9128337W4	US TREASURY STRIP	0.00%	11/15/2034	05/10/2012	6,300,000.00	3,091,536.00	3,966,341.90	4,486,138.08	519,796.18	0.00
Tota	als for Cusip				32,760,000.00	15,017,870.60	20,624,977.90	23,327,918.03	2,702,940.13	0.00
912833LQ1	US TREASURY STRIP	0.00%	02/15/2024	11/20/2013	14,496,000.00	10,734,722.88	12,711,104.33	13,490,608.03	779,503.70	0.00
912833LQ1	US TREASURY STRIP	0.00%	02/15/2024	06/26/2014	2,985,000.00	2,309,643.75	2,617,456.29	2,777,970.82	160,514.53	0.00
Tota	als for Cusip				17,481,000.00	13,044,366.63	15,328,560.62	16,268,578.85	940,018.23	0.00
912833LR9	US TREASURY STRIP	0.00%	05/15/2024	09/06/2019	2,480,000.00	2,314,658.40	2,314,658.40	2,296,638.97	0.00	(18,019.43)
Tota	als for Cusip				2,480,000.00	2,314,658.40	2,314,658.40	2,296,638.97	0.00	(18,019.43)
912833LX6	US TREASURY STRIP	0.00%	11/15/2025	05/21/2004	15,230,000.00	4,353,038.60	12,698,588.35	13,657,552.15	958,963.80	0.00
912833LX6	US TREASURY STRIP	0.00%	11/15/2025	09/10/2009	14,000,000.00	6,698,440.00	11,673,029.34	12,554,545.64	881,516.30	0.00
912833LX6	US TREASURY STRIP	0.00%	11/15/2025	11/04/2009	7,875,000.00	3,772,518.75	6,566,079.00	7,061,931.92	495,852.92	0.00
Tota	als for Cusip				37,105,000.00	14,823,997.35	30,937,696.69	33,274,029.71	2,336,333.02	0.00
912833PA2	US TREASURY STRIP	0.00%	08/15/2026	07/14/2014	27,675,000.00	19,345,101.75	22,571,624.01	24,434,476.13	1,862,852.12	0.00
Tota	als for Cusip				27,675,000.00	19,345,101.75	22,571,624.01	24,434,476.13	1,862,852.12	0.00
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	09/26/2008	550,000.00	229,240.00	434,228.89	474,404.60	40,175.71	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	03/14/2013	2,295,000.00	1,512,405.00	1,811,918.75	1,979,561.02	167,642.27	0.00
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	11/21/2018	12,695,000.00	9,690,601.30	10,022,792.38	10,950,120.74	927,328.36	0.00
Tota	ls for Cusip				15,540,000.00	11,432,246.30	12,268,940.02	13,404,086.36	1,135,146.34	0.00
912833QB9	US TREASURY STRIP	0.00%	11/15/2027	11/21/2018	1,290,000.00	974,543.40	1,010,993.21	1,105,912.02	94,918.81	0.00
912833QB9	US TREASURY STRIP	0.00%	11/15/2027	11/20/2018	4,760,000.00	3,599,226.40	3,730,486.59	4,080,729.63	350,243.04	0.00
Tota	ls for Cusip				6,050,000.00	4,573,769.80	4,741,479.80	5,186,641.65	445,161.85	0.00
912833RY8	US TREASURY STRIP	0.00%	02/15/2028	05/28/2014	14,300,000.00	9,502,064.00	11,106,697.46	12,160,637.92	1,053,940.46	0.00
Tota	ls for Cusip				14,300,000.00	9,502,064.00	11,106,697.46	12,160,637.92	1,053,940.46	0.00
912833WQ9	US TREASURY STRIP	0.00%	05/15/2028	05/25/2012	24,926,000.00	16,509,985.36	19,201,057.64	21,070,511.38	1,869,453.74	0.00
Tota	ls for Cusip				24,926,000.00	16,509,985.36	19,201,057.64	21,070,511.38	1,869,453.74	0.00
912833X96	US TREASURY STRIP	0.00%	11/15/2035	07/29/2019	425,000.00	286,593.23	286,593.23	294,294.20	7,700.97	0.00
912833X96	US TREASURY STRIP	0.00%	11/15/2035	09/16/2019	6,400,000.00	4,502,144.00	4,502,144.00	4,431,724.42	0.00	(70,419.58)
Tota	ls for Cusip				6,825,000.00	4,788,737.23	4,788,737.23	4,726,018.62	7,700.97	(70,419.58)
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	04/29/2010	9,985,000.00	3,986,913.65	7,443,597.03	8,252,799.20	809,202.17	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	04/29/2010	11,000,000.00	4,445,540.00	8,200,257.12	9,091,716.70	891,459.58	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	07/15/2011	30,955,000.00	14,323,807.15	23,076,269.01	25,584,917.31	2,508,648.30	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	09/20/2012	2,000,000.00	1,265,060.00	1,490,955.84	1,653,039.40	162,083.56	0.00
Tota	ls for Cusip				53,940,000.00	24,021,320.80	40,211,079.00	44,582,472.61	4,371,393.61	0.00
912834AE8	US TREASURY STRIP	0.00%	05/15/2038	12/17/2019	21,240,000.00	13,957,866.00	13,957,866.00	13,749,088.48	0.00	(208,777.52)
Tota	ls for Cusip				21,240,000.00	13,957,866.00	13,957,866.00	13,749,088.48	0.00	(208,777.52)



Schedule of Assets Held for Investment Purposes at End of Plan Year **8217 SBA (PRU WCT)**For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912834EP9	US TREASURY STRIP	0.00%	08/15/2039	10/07/2019	1,500,000.00	1,007,850.00	1,007,850.00	934,848.29	0.00	(73,001.71)
Tota	ls for Cusip				1,500,000.00	1,007,850.00	1,007,850.00	934,848.29	0.00	(73,001.71)
912834LB2	US TREASURY STRIP	0.00%	02/15/2042	07/09/2013	20,000,000.00	6,693,800.00	9,823,059.80	11,598,739.60	1,775,679.80	0.00
912834LB2	US TREASURY STRIP	0.00%	02/15/2042	11/05/2013	17,140,000.00	5,531,763.60	8,418,362.25	9,940,119.84	1,521,757.59	0.00
Tota	ls for Cusip				37,140,000.00	12,225,563.60	18,241,422.05	21,538,859.44	3,297,437.39	0.00
912834LK2	US TREASURY STRIP	0.00%	05/15/2042	06/26/2014	50,000,000.00	18,806,500.00	24,322,398.50	28,786,362.00	4,463,963.50	0.00
912834LK2	US TREASURY STRIP	0.00%	05/15/2042	06/26/2014	32,400,000.00	12,186,612.00	15,760,914.23	18,653,562.58	2,892,648.35	0.00
Tota	ls for Cusip				82,400,000.00	30,993,112.00	40,083,312.73	47,439,924.58	7,356,611.85	0.00
912834MT2	US TREASURY STRIP	0.00%	08/15/2043	05/07/2014	11,730,000.00	4,121,570.10	5,484,596.69	6,533,037.22	1,048,440.53	0.00
Tota	ls for Cusip				11,730,000.00	4,121,570.10	5,484,596.69	6,533,037.22	1,048,440.53	0.00
Totals fo	r US Govt Bonds				631,259,000.00	389,637,690.98	469,235,362.94	505,608,470.36	36,930,886.77	(557,779.35)
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Totals for 82	217 SBA (PRU WCT)			=	1,952,680,947.19	1,452,658,393.06	1,698,115,962.14	1,829,480,543.44	132,711,126.89	(1,346,545.59)

Less cash due to broker (17,616,188) (17,616,188) Total 1,435,422,205 1,811,864,355



APPENDIX III

Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
161571FQ2	CHASE ISSUANCE TRUST	2.16%	09/15/2024	01/17/2013	1,200,000.00	1,190,671.88	1,164,377.76	1,208,259.60	43,881.84	0.00
Totals	for Cusip				1,200,000.00	1,190,671.88	1,164,377.76	1,208,259.60	43,881.84	0.00
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F	2.44%	01/15/2027	07/21/2015	500,000.00	499,802.35	495,798.50	501,066.55	5,268.05	0.00
Totals	for Cusip				500,000.00	499,802.35	495,798.50	501,066.55	5,268.05	0.00
Totals for As	sset-Backed				1,700,000.00	1,690,474.23	1,660,176.26	1,709,326.15	49,149.89	0.00
СМО										
361924AJ2	GNMA	6.50%	06/17/2020	10/25/1991	148.21	119.91	149.61	148.63	0.00	(0.98)
Totals	for Cusip				148.21	119.91	149.61	148.63	0.00	(0.98)
Totals for CI	МО				148.21	119.91	149.61	148.63	0.00	(0.98)
Corporate										
00115AAE9	AEP TRANSMISSION CO LLC	3.10%	12/01/2026	05/07/2018	90,000.00	90,704.92	86,958.10	93,270.89	6,312.79	0.00
	for Cusip				90,000.00	90,704.92	86,958.10	93,270.89	6,312.79	0.00
00138CAD0	AIG GLOBAL FUNDING	2.15%	07/02/2020	06/27/2017	260,000.00	259,836.20	256,145.48	260,249.73	4,104.25	0.00
Totals	for Cusip				260,000.00	259,836.20	256,145.48	260,249.73	4,104.25	0.00
00206RCN0	AT&T INC	3.40%	05/15/2025	04/23/2015	330,000.00	329,023.20	310,745.45	345,599.91	34,854.46	0.00
Totals	for Cusip				330,000.00	329,023.20	310,745.45	345,599.91	34,854.46	0.00
00206RCP5	AT&T INC	4.50%	05/15/2035	07/30/2019	250,000.00	264,650.00	264,650.00	278,581.95	13,931.95	0.00
Totals	for Cusip				250,000.00	264,650.00	264,650.00	278,581.95	13,931.95	0.00
00206RHS4	AT&T INC	3.60%	07/15/2025	05/15/2019	50,000.00	50,575.95	50,575.95	52,927.66	2,351.71	0.00
Totals	for Cusip				50,000.00	50,575.95	50,575.95	52,927.66	2,351.71	0.00
00206RHW5	AT&T INC	3.80%	02/15/2027	05/15/2019	100,000.00	100,211.20	100,211.20	106,603.29	6,392.09	0.00
Totals	for Cusip				100,000.00	100,211.20	100,211.20	106,603.29	6,392.09	0.00
002824AY6	ABBOTT LABORATORIES	5.30%	05/27/2040	05/07/2018	200,000.00	220,914.00	220,535.67	262,976.70	42,441.03	0.00
Totals	for Cusip				200,000.00	220,914.00	220,535.67	262,976.70	42,441.03	0.00
002824BF6	ABBOTT LABORATORIES	3.75%	11/30/2026	04/18/2018	113,000.00	111,889.21	111,598.40	123,469.62	11,871.22	0.00
Totals	for Cusip				113,000.00	111,889.21	111,598.40	123,469.62	11,871.22	0.00
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	240,000.00	239,580.00	230,204.35	253,553.99	23,349.64	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/24/2018	560,000.00	543,653.60	537,143.48	591,625.98	54,482.50	0.00
Totals fo	for Cusip				800,000.00	783,233.60	767,347.83	845,179.97	77,832.14	0.00
00287YBW8	ABBVIE INC	3.20%	11/21/2029	11/12/2019	235,000.00	234,941.25	234,941.25	239,078.30	4,137.05	0.00
Totals fo	for Cusip				235,000.00	234,941.25	234,941.25	239,078.30	4,137.05	0.00
00507UAR2	ACTAVIS FUNDING SCS	3.45%	03/15/2022	03/03/2015	420,000.00	419,403.60	413,297.92	429,645.11	16,347.19	0.00
Totals fo	for Cusip				420,000.00	419,403.60	413,297.92	429,645.11	16,347.19	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	03/28/2019	250,000.00	245,982.50	245,982.50	273,304.27	27,321.77	0.00
Totals fo	for Cusip				250,000.00	245,982.50	245,982.50	273,304.27	27,321.77	0.00
010392FN3	ALABAMA POWER CO	2.80%	04/01/2025	04/09/2015	60,000.00	59,932.80	57,197.33	61,311.75	4,114.42	0.00
Totals fo	for Cusip				60,000.00	59,932.80	57,197.33	61,311.75	4,114.42	0.00
023765AA8	AMER AIRLINE 16-2 AA PTT	3.20%	06/15/2028	05/02/2016	187,990.00	187,990.00	176,744.44	193,330.65	16,586.21	0.00
Totals fo	for Cusip				187,990.00	187,990.00	176,744.44	193,330.65	16,586.21	0.00
026874DL8	AMERICAN INTERNATIONAL GROUP	4.75%	04/01/2048	03/19/2018	230,000.00	229,487.10	210,478.06	277,338.08	66,860.02	0.00
Totals for	for Cusip				230,000.00	229,487.10	210,478.06	277,338.08	66,860.02	0.00
03073EAP0	AMERISOURCEBERGEN CORP	3.45%	12/15/2027	11/29/2017	125,000.00	124,693.75	116,437.67	130,647.99	14,210.32	0.00
03073EAP0	AMERISOURCEBERGEN CORP	3.45%	12/15/2027	12/04/2017	125,000.00	124,191.25	116,437.67	130,647.99	14,210.32	0.00
Totals fo	for Cusip				250,000.00	248,885.00	232,875.34	261,295.98	28,420.64	0.00
036752AC7	ANTHEM INC	3.35%	12/01/2024	11/14/2017	250,000.00	249,920.00	243,548.83	260,958.26	17,409.43	0.00
Totals fo	for Cusip				250,000.00	249,920.00	243,548.83	260,958.26	17,409.43	0.00
036752AJ2	ANTHEM INC	2.38%	01/15/2025	09/04/2019	175,000.00	174,846.00	174,846.00	174,794.35	0.00	(51.65)
Totals fo	for Cusip				175,000.00	174,846.00	174,846.00	174,794.35	0.00	(51.65)
037833CG3	APPLE INC	3.00%	02/09/2024	02/02/2017	165,000.00	164,927.40	162,948.59	171,362.05	8,413.46	0.00
Totals fo	for Cusip				165,000.00	164,927.40	162,948.59	171,362.05	8,413.46	0.00
037833CK4	APPLE INC	1.90%	02/07/2020	02/02/2017	750,000.00	749,632.50	743,488.06	749,975.90	6,487.84	0.00
Totals fo	for Cusip				750,000.00	749,632.50	743,488.06	749,975.90	6,487.84	0.00
03939CAA1	ARCH CAPITAL FINANCE LLC	4.01%	12/15/2026	11/29/2016	85,000.00	85,000.00	84,876.96	93,366.59	8,489.63	0.00
	for Cusip				85,000.00	85,000.00	84,876.96	93,366.59	8,489.63	0.00



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Cusip 03939CAB9 Totals fo	ARCH CAPITAL FINANCE LLC	5.03%							Unreal Gain	
Totals fo			12/15/2046	04/27/2017	250,000.00	273,740.00	261,059.91	312,657.40	51,597.49	0.00
	or Cusip				250,000.00	273,740.00	261,059.91	312,657.40	51,597.49	0.00
04351LAB6	ASCENSION HEALTH	3.94%	11/15/2046	04/25/2016	70,000.00	70,000.00	67,472.80	77,744.06	10,271.26	0.00
Totals fo	or Cusip				70,000.00	70,000.00	67,472.80	77,744.06	10,271.26	0.00
053332AW2	AUTOZONE INC	3.75%	04/18/2029	11/22/2019	105,000.00	112,612.50	112,612.50	111,219.88	0.00	(1,392.62)
Totals fo	or Cusip				105,000.00	112,612.50	112,612.50	111,219.88	0.00	(1,392.62)
05351WAA1	AVANGRID INC	3.15%	12/01/2024	11/16/2017	100,000.00	99,762.00	96,499.03	103,244.15	6,745.12	0.00
Totals fo	or Cusip				100,000.00	99,762.00	96,499.03	103,244.15	6,745.12	0.00
05526DAV7	BAT CAPITAL CORP	2.76%	08/15/2022	11/20/2018	285,000.00	274,180.93	269,188.11	289,201.20	20,013.09	0.00
Totals fo	or Cusip				285,000.00	274,180.93	269,188.11	289,201.20	20,013.09	0.00
05723KAD2	BAKER HUGHES LLC CO OBL	2.77%	12/15/2022	01/31/2018	460,000.00	460,000.00	441,322.76	469,235.89	27,913.13	0.00
Totals fo	or Cusip				460,000.00	460,000.00	441,322.76	469,235.89	27,913.13	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	02/05/2019	500,000.00	497,955.00	497,955.00	536,851.66	38,896.66	0.00
Totals fo	or Cusip				500,000.00	497,955.00	497,955.00	536,851.66	38,896.66	0.00
06675FAS6	BANQUE FED CRED MUTUEL	2.12%	11/21/2022	11/18/2019	200,000.00	199,434.00	199,434.00	200,281.42	847.42	0.00
Totals fo	or Cusip				200,000.00	199,434.00	199,434.00	200,281.42	847.42	0.00
06738EBD6	BARCLAYS PLC	4.97%	05/16/2029	07/11/2019	465,000.00	491,351.55	491,351.55	524,338.96	32,987.41	0.00
Totals fo	or Cusip				465,000.00	491,351.55	491,351.55	524,338.96	32,987.41	0.00
075887BR9	BECTON DICKINSON & CO	2.40%	06/05/2020	05/22/2017	205,000.00	205,000.00	201,800.71	205,217.96	3,417.25	0.00
Totals fo	or Cusip				205,000.00	205,000.00	201,800.71	205,217.96	3,417.25	0.00
09062XAC7	BIOGEN IDEC INC	2.90%	09/15/2020	09/10/2015	275,000.00	274,428.00	272,952.11	277,021.30	4,069.19	0.00
Totals fo	or Cusip				275,000.00	274,428.00	272,952.11	277,021.30	4,069.19	0.00
09659W2F0	BNP PARIBAS	4.40%	08/14/2028	10/07/2019	225,000.00	250,866.00	250,866.00	250,036.68	0.00	(829.32)
Totals fo	or Cusip				225,000.00	250,866.00	250,866.00	250,036.68	0.00	(829.32)
097023AH8	BOEING CO	7.95%	08/15/2024	12/11/2019	500,000.00	618,985.00	618,985.00	618,422.68	0.00	(562.32)
Totals fo	or Cusip				500,000.00	618,985.00	618,985.00	618,422.68	0.00	(562.32)
097023CM5	BOEING CO	2.70%	02/01/2027	07/29/2019	185,000.00	184,500.50	184,500.50	187,573.09	3,072.59	0.00



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Totals	for Cusip				185,000.00	184,500.50	184,500.50	187,573.09	3,072.59	0.00
110122BL1	BRISTOL MYERS SQUIBB	4.00%	08/15/2023	11/20/2019	355,000.00	376,073.16	376,073.16	378,279.28	2,206.12	0.00
Totals	for Cusip				355,000.00	376,073.16	376,073.16	378,279.28	2,206.12	0.00
11120VAC7	BRIXMOR OPERATING PART	4.12%	06/15/2026	01/08/2019	250,000.00	240,487.50	240,487.50	266,365.74	25,878.24	0.00
Totals	for Cusip				250,000.00	240,487.50	240,487.50	266,365.74	25,878.24	0.00
11120VAH6	BRIXMOR OPERATING PART	4.12%	05/15/2029	05/07/2019	90,000.00	90,014.40	90,014.40	96,694.39	6,679.99	0.00
11120VAH6	BRIXMOR OPERATING PART	4.12%	05/15/2029	05/07/2019	60,000.00	59,882.40	59,882.40	64,462.93	4,580.53	0.00
Totals	for Cusip				150,000.00	149,896.80	149,896.80	161,157.32	11,260.52	0.00
12189TAX2	BURLINGTON NORTH SANTA FE	6.20%	08/15/2036	02/06/2019	225,000.00	280,350.00	280,350.00	309,849.93	29,499.93	0.00
Totals	for Cusip				225,000.00	280,350.00	280,350.00	309,849.93	29,499.93	0.00
12527GAG8	CF INDUSTRIES INC	3.40%	12/01/2021	11/10/2016	27,000.00	26,960.31	26,474.00	27,689.55	1,215.55	0.00
Totals	for Cusip				27,000.00	26,960.31	26,474.00	27,689.55	1,215.55	0.00
125523AE0	CIGNA CORP	3.40%	09/17/2021	08/27/2019	450,000.00	450,000.00	450,000.00	460,647.31	10,647.31	0.00
Totals	for Cusip				450,000.00	450,000.00	450,000.00	460,647.31	10,647.31	0.00
125523AF7	CIGNA CORP	3.75%	07/15/2023	08/27/2019	110,000.00	112,072.74	112,072.74	115,367.52	3,294.78	0.00
Totals	for Cusip				110,000.00	112,072.74	112,072.74	115,367.52	3,294.78	0.00
125896BQ2	CMS ENERGY CORP	3.00%	05/15/2026	05/02/2016	75,000.00	74,716.50	70,522.65	77,083.81	6,561.16	0.00
Totals	for Cusip				75,000.00	74,716.50	70,522.65	77,083.81	6,561.16	0.00
126408GH0	CSX CORP	6.00%	10/01/2036	06/30/2010	135,000.00	144,656.55	156,875.34	175,845.67	18,970.33	0.00
126408GH0	CSX CORP	6.00%	10/01/2036	06/06/2019	90,000.00	110,105.10	110,105.10	117,230.45	7,125.35	0.00
Totals	for Cusip				225,000.00	254,761.65	266,980.44	293,076.12	26,095.68	0.00
126408GK3	CSX CORP	6.15%	05/01/2037	08/07/2019	250,000.00	327,365.00	327,365.00	332,316.48	4,951.48	0.00
Totals	for Cusip				250,000.00	327,365.00	327,365.00	332,316.48	4,951.48	0.00
126408HG1	CSX CORP	4.25%	11/01/2066	10/13/2016	80,000.00	79,800.80	69,162.50	85,584.82	16,422.32	0.00
Totals	for Cusip				80,000.00	79,800.80	69,162.50	85,584.82	16,422.32	0.00
126650CW8	CVS HEALTH CORP	4.10%	03/25/2025	03/06/2018	500,000.00	495,105.00	495,011.17	536,832.09	41,820.92	0.00
Totals	for Cusip				500,000.00	495,105.00	495,011.17	536,832.09	41,820.92	0.00



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126650CX6	CVS HEALTH CORP	4.30%	03/25/2028	03/06/2018	165,000.00	162,680.10	161,305.49	180,252.81	18,947.32	0.00
Totals	for Cusip				165,000.00	162,680.10	161,305.49	180,252.81	18,947.32	0.00
13645RAE4	CANADIAN PACIFIC RR CO	5.75%	03/15/2033	11/06/2015	215,000.00	239,869.05	244,403.58	268,386.32	23,982.74	0.00
Totals	for Cusip				215,000.00	239,869.05	244,403.58	268,386.32	23,982.74	0.00
14042RFH9	CAPITAL ONE NA	2.35%	01/31/2020	01/16/2018	500,000.00	497,510.00	493,661.07	500,098.91	6,437.84	0.00
Totals	for Cusip				500,000.00	497,510.00	493,661.07	500,098.91	6,437.84	0.00
14149YAW8	CARDINAL HEALTH INC	4.60%	03/15/2043	01/24/2018	350,000.00	355,855.50	303,295.94	351,302.38	48,006.44	0.00
Totals	for Cusip				350,000.00	355,855.50	303,295.94	351,302.38	48,006.44	0.00
14913QAA7	CATERPILLAR FINL SERVICE	2.40%	06/06/2022	06/01/2017	500,000.00	499,230.00	488,059.99	506,465.03	18,405.04	0.00
Totals	for Cusip				500,000.00	499,230.00	488,059.99	506,465.03	18,405.04	0.00
151020AH7	CELGENE CORP	3.25%	08/15/2022	05/08/2019	655,000.00	663,685.30	663,685.30	670,552.82	6,867.52	0.00
Totals	for Cusip				655,000.00	663,685.30	663,685.30	670,552.82	6,867.52	0.00
15135UAP4	CENOVUS ENERGY INC	5.25%	06/15/2037	12/11/2017	125,000.00	125,807.00	110,123.70	138,548.16	28,424.46	0.00
Totals	for Cusip				125,000.00	125,807.00	110,123.70	138,548.16	28,424.46	0.00
15189TAW7	CENTERPOINT ENERGY INC	2.50%	09/01/2024	08/12/2019	185,000.00	184,685.50	184,685.50	185,265.92	580.42	0.00
Totals	for Cusip				185,000.00	184,685.50	184,685.50	185,265.92	580.42	0.00
161175BB9	CHARTER COMM OPT LLC CAP	4.46%	07/23/2022	12/01/2016	250,000.00	250,000.00	252,401.40	262,792.29	10,390.89	0.00
Totals	for Cusip				250,000.00	250,000.00	252,401.40	262,792.29	10,390.89	0.00
161175BL7	CHARTER COMM OPT LLC CAP	5.38%	05/01/2047	11/27/2017	90,000.00	89,969.50	81,555.20	100,971.64	19,416.44	0.00
Totals	for Cusip				90,000.00	89,969.50	81,555.20	100,971.64	19,416.44	0.00
172967KA8	CITIGROUP INC	4.45%	09/29/2027	10/23/2015	125,000.00	125,373.75	120,477.10	137,722.68	17,245.58	0.00
Totals	for Cusip				125,000.00	125,373.75	120,477.10	137,722.68	17,245.58	0.00
172967KK6	CITIGROUP INC	2.70%	03/30/2021	06/02/2016	550,000.00	552,436.50	541,832.42	555,164.70	13,332.28	0.00
Totals	for Cusip				550,000.00	552,436.50	541,832.42	555,164.70	13,332.28	0.00
172967KY6	CITIGROUP INC	3.20%	10/21/2026	10/17/2016	525,000.00	524,690.25	484,673.91	544,734.20	60,060.29	0.00
Totals	for Cusip				525,000.00	524,690.25	484,673.91	544,734.20	60,060.29	0.00
195869AQ5	COLONIAL PIPELINE CO	4.25%	04/15/2048	03/27/2018	240,000.00	237,182.40	230,118.04	268,900.70	38,782.66	0.00



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Totals	for Cusip				240,000.00	237,182.40	230,118.04	268,900.70	38,782.66	0.00
20030NCQ2	COMCAST CORP	3.45%	10/01/2021	10/02/2018	470,000.00	469,525.30	474,765.33	483,807.18	9,041.85	0.00
Totals	for Cusip				470,000.00	469,525.30	474,765.33	483,807.18	9,041.85	0.00
205887BZ4	CONAGRA BRANDS INC	3.80%	10/22/2021	10/15/2018	125,000.00	124,856.25	125,044.08	128,995.37	3,951.29	0.00
Totals	for Cusip				125,000.00	124,856.25	125,044.08	128,995.37	3,951.29	0.00
20605PAK7	CONCHO RESOURCES INC	4.30%	08/15/2028	06/14/2018	100,000.00	99,660.00	97,820.12	109,040.37	11,220.25	0.00
20605PAK7	CONCHO RESOURCES INC	4.30%	08/15/2028	10/02/2019	200,000.00	215,870.00	215,870.00	218,080.74	2,210.74	0.00
Totals	for Cusip				300,000.00	315,530.00	313,690.12	327,121.11	13,430.99	0.00
21036PBC1	CONSTELLATION BRANDS INC	4.65%	11/15/2028	10/22/2018	40,000.00	39,888.00	39,835.40	45,019.37	5,183.97	0.00
Totals	for Cusip				40,000.00	39,888.00	39,835.40	45,019.37	5,183.97	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	03/27/2007	343,021.01	343,021.01	358,182.54	360,847.67	2,665.13	0.00
Totals	for Cusip				343,021.01	343,021.01	358,182.54	360,847.67	2,665.13	0.00
21079VAA1	CONTINENTAL AIRLINES	4.75%	07/12/2022	11/17/2010	8,474.53	8,474.53	8,589.22	8,655.90	66.68	0.00
Totals	for Cusip				8,474.53	8,474.53	8,589.22	8,655.90	66.68	0.00
210805DH7	CONTINENTAL AIRLINES	6.70%	06/15/2021	10/05/2005	13,261.16	12,664.41	14,056.83	14,022.97	0.00	(33.86)
Totals	for Cusip				13,261.16	12,664.41	14,056.83	14,022.97	0.00	(33.86)
212015AS0	CONTINENTAL RESOURCES	4.38%	01/15/2028	09/20/2019	175,000.00	183,139.25	183,139.25	186,091.50	2,952.25	0.00
Totals	for Cusip				175,000.00	183,139.25	183,139.25	186,091.50	2,952.25	0.00
224044CH8	COX COMMUNICATIONS INC	3.15%	08/15/2024	07/24/2017	570,000.00	569,213.40	548,342.05	586,153.15	37,811.10	0.00
Totals	for Cusip				570,000.00	569,213.40	548,342.05	586,153.15	37,811.10	0.00
22535WAE7	CREDIT AGRICOLE LONDON	3.75%	04/24/2023	04/17/2018	250,000.00	249,120.00	244,635.03	261,525.80	16,890.77	0.00
Totals	for Cusip				250,000.00	249,120.00	244,635.03	261,525.80	16,890.77	0.00
225433AT8	CRED SUIS GP FUN LTD	3.80%	06/09/2023	02/23/2017	500,000.00	502,200.00	490,643.47	523,511.07	32,867.60	0.00
Totals	for Cusip				500,000.00	502,200.00	490,643.47	523,511.07	32,867.60	0.00
23331ABM0	DR HORTON INC	2.50%	10/15/2024	10/07/2019	355,000.00	354,783.45	354,783.45	355,415.86	632.41	0.00
Totals	for Cusip				355,000.00	354,783.45	354,783.45	355,415.86	632.41	0.00
233331AW7	DTE ENERGY CO	2.53%	10/01/2024	08/08/2019	270,000.00	269,910.90	269,910.90	271,317.22	1,406.32	0.00



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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				270,000.00	269,910.90	269,910.90	271,317.22	1,406.32	0.00
233851CK8	DAIMLER FINANCE NA LLC	2.20%	10/30/2021	10/26/2016	250,000.00	249,930.00	241,101.82	250,418.18	9,316.36	0.00
Totals	for Cusip				250,000.00	249,930.00	241,101.82	250,418.18	9,316.36	0.00
24422ETF6	DEERE JOHN CAPITAL CORP	2.55%	01/08/2021	01/05/2016	250,000.00	249,742.50	247,741.03	251,779.05	4,038.02	0.00
Totals	for Cusip				250,000.00	249,742.50	247,741.03	251,779.05	4,038.02	0.00
24422ETS8	DEERE JOHN CAPITAL CORP	1.95%	06/22/2020	06/19/2017	225,000.00	224,862.75	221,490.13	225,042.23	3,552.10	0.00
Totals	for Cusip				225,000.00	224,862.75	221,490.13	225,042.23	3,552.10	0.00
24422EUH0	JOHN DEERE CAPITAL CORP	3.45%	06/07/2023	06/04/2018	350,000.00	349,807.50	351,322.33	365,871.42	14,549.09	0.00
Totals	for Cusip				350,000.00	349,807.50	351,322.33	365,871.42	14,549.09	0.00
24422EUM9	DEERE JOHN CAPITAL CORP	3.65%	10/12/2023	10/09/2018	95,000.00	94,982.90	95,994.38	100,680.82	4,686.44	0.00
Totals	for Cusip				95,000.00	94,982.90	95,994.38	100,680.82	4,686.44	0.00
24422EVB2	JOHN DEERE CAPITAL CORP	2.25%	09/14/2026	09/09/2019	250,000.00	249,387.50	249,387.50	250,145.97	758.47	0.00
Totals	for Cusip				250,000.00	249,387.50	249,387.50	250,145.97	758.47	0.00
247361ZK7	DELTA AIR LINES INC	2.88%	03/13/2020	03/09/2017	220,000.00	219,399.40	218,538.47	220,034.17	1,495.70	0.00
Totals	for Cusip				220,000.00	219,399.40	218,538.47	220,034.17	1,495.70	0.00
247367BH7	DELTA AIR LINES	6.82%	02/10/2024	04/17/2008	185,418.92	185,418.92	199,084.29	201,297.42	2,213.13	0.00
Totals	for Cusip				185,418.92	185,418.92	199,084.29	201,297.42	2,213.13	0.00
251526CA5	DEUTSCHE BANK NY	5.00%	02/14/2022	02/11/2019	300,000.00	299,943.00	299,943.00	313,366.72	13,423.72	0.00
Totals	for Cusip				300,000.00	299,943.00	299,943.00	313,366.72	13,423.72	0.00
25278XAL3	DIAMONDBACK ENERGY INC	2.88%	12/01/2024	11/20/2019	270,000.00	269,889.30	269,889.30	273,152.90	3,263.60	0.00
Totals	for Cusip				270,000.00	269,889.30	269,889.30	273,152.90	3,263.60	0.00
25466AAD3	DISCOVER BANK	4.20%	08/08/2023	08/05/2013	275,000.00	273,933.00	275,063.26	292,356.53	17,293.27	0.00
Totals	for Cusip				275,000.00	273,933.00	275,063.26	292,356.53	17,293.27	0.00
254687DR4	WALT DISNEY COMPANY THE	7.28%	06/30/2028	11/22/2019	495,000.00	621,142.17	621,142.17	665,777.60	44,635.43	0.00
Totals	for Cusip				495,000.00	621,142.17	621,142.17	665,777.60	44,635.43	0.00
254687EB8	WALT DISNEY COMPANY THE	6.40%	12/15/2035	11/22/2019	132,000.00	181,178.46	181,178.46	187,616.53	6,438.07	0.00
254687EB8	WALT DISNEY COMPANY THE	6.40%	12/15/2035	11/22/2019	250,000.00	342,274.73	342,274.73	355,334.33	13,059.60	0.00



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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				382,000.00	523,453.19	523,453.19	542,950.86	19,497.67	0.00
26078JAB6	DOWDUPONT INC	4.20%	11/15/2023	11/14/2018	250,000.00	250,000.00	255,537.44	267,487.08	11,949.64	0.00
Totals	for Cusip				250,000.00	250,000.00	255,537.44	267,487.08	11,949.64	0.00
26875PAM3	EOG RESOURCES INC	3.15%	04/01/2025	03/12/2015	120,000.00	119,998.80	116,059.26	126,019.04	9,959.78	0.00
Totals	for Cusip				120,000.00	119,998.80	116,059.26	126,019.04	9,959.78	0.00
26875PAP6	EOG RESOURCES INC	4.15%	01/15/2026	01/11/2016	170,000.00	169,751.80	174,483.55	186,873.80	12,390.25	0.00
Totals	for Cusip				170,000.00	169,751.80	174,483.55	186,873.80	12,390.25	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	05/21/2014	165,000.00	207,002.40	195,986.34	222,767.18	26,780.84	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	05/02/2017	35,000.00	42,302.05	41,572.86	47,253.64	5,680.78	0.00
26882PAR3	ERAC USA FINANCE CO	6.70%	06/01/2034	04/09/2018	100,000.00	124,018.00	118,779.60	135,010.41	16,230.81	0.00
Totals	for Cusip				300,000.00	373,322.45	356,338.80	405,031.23	48,692.43	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	12/02/2014	200,000.00	262,296.00	248,654.46	282,924.28	34,269.82	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	03/05/2018	50,000.00	64,426.50	62,163.62	70,731.07	8,567.45	0.00
Totals	for Cusip				250,000.00	326,722.50	310,818.08	353,655.35	42,837.27	0.00
26884TAL6	ERAC USA FINANCE LLC	3.85%	11/15/2024	02/24/2015	142,000.00	147,718.34	141,295.44	150,343.99	9,048.55	0.00
Totals	for Cusip				142,000.00	147,718.34	141,295.44	150,343.99	9,048.55	0.00
29278GAJ7	ENEL FINANCE INTL NV	4.62%	09/14/2025	09/11/2018	250,000.00	248,422.50	239,869.64	272,821.64	32,952.00	0.00
Totals	for Cusip				250,000.00	248,422.50	239,869.64	272,821.64	32,952.00	0.00
29278NAG8	ENERGY TRANSFER PARTNERS	5.25%	04/15/2029	01/08/2019	80,000.00	79,831.20	79,831.20	89,896.82	10,065.62	0.00
Totals	for Cusip				80,000.00	79,831.20	79,831.20	89,896.82	10,065.62	0.00
29364WAK4	ENTERGY LOUISIANA LLC	5.40%	11/01/2024	11/10/2009	140,000.00	139,521.20	153,890.93	160,349.92	6,458.99	0.00
Totals	for Cusip				140,000.00	139,521.20	153,890.93	160,349.92	6,458.99	0.00
30231GAF9	EXXON MOBIL CORPORATION	2.71%	03/06/2025	03/18/2015	250,000.00	252,370.00	242,088.62	258,472.25	16,383.63	0.00
Totals	for Cusip				250,000.00	252,370.00	242,088.62	258,472.25	16,383.63	0.00
30231GAG7	EXXON MOBIL CORPORATION	1.91%	03/06/2020	03/03/2015	825,000.00	825,000.00	817,583.00	825,053.92	7,470.92	0.00
Totals	for Cusip				825,000.00	825,000.00	817,583.00	825,053.92	7,470.92	0.00
30231GAV4	EXXON MOBIL CORPORATION	2.22%	03/01/2021	02/29/2016	565,000.00	565,000.00	556,865.02	568,335.16	11,470.14	0.00



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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				565,000.00	565,000.00	556,865.02	568,335.16	11,470.14	0.00
30231GBE1	EXXON MOBIL CORPORATION	2.44%	08/16/2029	08/13/2019	250,000.00	250,000.00	250,000.00	252,434.35	2,434.35	0.00
Totals	for Cusip				250,000.00	250,000.00	250,000.00	252,434.35	2,434.35	0.00
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	06/01/2016	110,000.00	109,924.10	108,452.17	110,893.66	2,441.49	0.00
Totals	for Cusip				110,000.00	109,924.10	108,452.17	110,893.66	2,441.49	0.00
3134A3U46	FREDDIE MAC	6.75%	09/15/2029	10/30/2019	95,000.00	134,752.75	134,752.75	133,159.89	0.00	(1,592.86)
3134A3U46	FREDDIE MAC	6.75%	09/15/2029	11/12/2019	100,000.00	140,479.00	140,479.00	140,168.30	0.00	(310.70)
Totals	for Cusip				195,000.00	275,231.75	275,231.75	273,328.19	0.00	(1,903.56)
31358DDG6	FNMA	0.00%	01/15/2030	02/05/2019	270,000.00	188,252.10	188,252.10	212,941.30	24,689.20	0.00
Totals	for Cusip				270,000.00	188,252.10	188,252.10	212,941.30	24,689.20	0.00
337738AM0	FISERV INC	3.50%	10/01/2022	09/18/2012	120,000.00	119,446.80	119,172.88	124,387.80	5,214.92	0.00
Totals	for Cusip				120,000.00	119,446.80	119,172.88	124,387.80	5,214.92	0.00
338915AM3	FLEETBOSTON FINANCIAL GROUP	6.70%	07/15/2028	10/23/2013	100,000.00	112,225.00	114,049.94	123,533.05	9,483.11	0.00
Totals	for Cusip				100,000.00	112,225.00	114,049.94	123,533.05	9,483.11	0.00
345370BM1	FORD MOTOR COMPANY	7.75%	06/15/2043	03/25/2015	126,000.00	168,914.34	130,232.43	147,098.81	16,866.38	0.00
345370BM1	FORD MOTOR COMPANY	7.75%	06/15/2043	10/14/2015	100,000.00	124,134.00	103,359.07	116,745.09	13,386.02	0.00
Totals	for Cusip				226,000.00	293,048.34	233,591.50	263,843.90	30,252.40	0.00
345397ZU0	FORD MOTOR CREDIT CO LLC	3.35%	11/01/2022	07/29/2019	475,000.00	474,753.00	474,753.00	479,832.93	5,079.93	0.00
Totals	for Cusip				475,000.00	474,753.00	474,753.00	479,832.93	5,079.93	0.00
369550BE7	GENERAL DYNAMICS CORP	3.00%	05/11/2021	05/08/2018	320,000.00	317,776.00	320,258.78	325,385.35	5,126.57	0.00
Totals	for Cusip				320,000.00	317,776.00	320,258.78	325,385.35	5,126.57	0.00
37045VAF7	GENERAL MOTORS CO	6.25%	10/02/2043	09/07/2018	250,000.00	257,675.00	234,335.73	280,883.96	46,548.23	0.00
Totals	for Cusip				250,000.00	257,675.00	234,335.73	280,883.96	46,548.23	0.00
37045VAH3	GENERAL MOTORS CO	5.00%	04/01/2035	08/03/2017	195,000.00	194,873.25	165,802.93	201,575.82	35,772.89	0.00
Totals	for Cusip				195,000.00	194,873.25	165,802.93	201,575.82	35,772.89	0.00
37045VAL4	GENERAL MOTORS CO	6.75%	04/01/2046	03/14/2018	150,000.00	173,740.50	145,215.61	175,969.07	30,753.46	0.00
Totals	for Cusip				150,000.00	173,740.50	145,215.61	175,969.07	30,753.46	0.00



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37045XAL0	GENERAL MOTORS FINL CO	4.25%	05/15/2023	06/25/2015	250,000.00	252,492.50	244,154.61	263,314.19	19,159.58	0.00
Totals	for Cusip				250,000.00	252,492.50	244,154.61	263,314.19	19,159.58	0.00
37045XBS4	GENERAL MOTORS FINL CO	3.45%	01/14/2022	06/20/2018	100,000.00	98,777.00	96,903.13	102,238.31	5,335.18	0.00
Totals	for Cusip				100,000.00	98,777.00	96,903.13	102,238.31	5,335.18	0.00
375558AY9	GILEAD SCIENCES INC	2.35%	02/01/2020	11/12/2014	70,000.00	69,840.40	69,530.51	70,016.12	485.61	0.00
Totals	for Cusip				70,000.00	69,840.40	69,530.51	70,016.12	485.61	0.00
375558BB8	GILEAD SCIENCES INC	2.55%	09/01/2020	09/09/2015	250,000.00	249,550.00	247,978.12	251,065.31	3,087.19	0.00
Totals	for Cusip				250,000.00	249,550.00	247,978.12	251,065.31	3,087.19	0.00
38141GWL4	GOLDMAN SACHS GROUP INC	3.69%	06/05/2028	07/11/2019	450,000.00	460,485.00	460,485.00	478,793.24	18,308.24	0.00
Totals	for Cusip				450,000.00	460,485.00	460,485.00	478,793.24	18,308.24	0.00
38143U8H7	GOLDMAN SACHS GROUP INC	3.75%	02/25/2026	12/01/2017	70,000.00	71,791.30	66,195.23	74,096.12	7,900.89	0.00
Totals	for Cusip				70,000.00	71,791.30	66,195.23	74,096.12	7,900.89	0.00
38148LAF3	GOLDMAN SACHS GROUP INC	5.15%	05/22/2045	08/24/2016	60,000.00	66,633.00	56,108.38	73,754.07	17,645.69	0.00
Totals	for Cusip				60,000.00	66,633.00	56,108.38	73,754.07	17,645.69	0.00
42217KBF2	WELLTOWER INC	4.00%	06/01/2025	05/20/2015	110,000.00	109,918.60	108,561.48	118,433.05	9,871.57	0.00
Totals	for Cusip				110,000.00	109,918.60	108,561.48	118,433.05	9,871.57	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	01/29/2019	225,000.00	256,837.50	256,837.50	283,386.32	26,548.82	0.00
42307TAG3	HEINZ H J FINANCE	6.75%	03/15/2032	02/14/2019	225,000.00	256,369.50	256,369.50	283,386.32	27,016.82	0.00
Totals	for Cusip				450,000.00	513,207.00	513,207.00	566,772.64	53,565.64	0.00
423452AC5	HELMERICH & PAYNE INC	4.65%	03/15/2025	03/18/2019	150,000.00	152,052.98	152,052.98	163,865.46	11,812.48	0.00
Totals	for Cusip				150,000.00	152,052.98	152,052.98	163,865.46	11,812.48	0.00
44107TAX4	HOST HOTELS & RESORTS LP	3.88%	04/01/2024	03/09/2017	130,000.00	129,447.50	128,246.67	136,790.66	8,543.99	0.00
Totals	for Cusip				130,000.00	129,447.50	128,246.67	136,790.66	8,543.99	0.00
444859BK7	HUMANA INC	3.12%	08/15/2029	08/08/2019	85,000.00	84,913.30	84,913.30	86,709.23	1,795.93	0.00
Totals	for Cusip				85,000.00	84,913.30	84,913.30	86,709.23	1,795.93	0.00
446413AL0	HUNTINGTON INGALLS INDUS	3.48%	12/01/2027	06/07/2019	500,000.00	503,070.00	503,070.00	519,700.00	16,630.00	0.00
Totals	for Cusip				500,000.00	503,070.00	503,070.00	519,700.00	16,630.00	0.00



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44644AAB3	HUNTINGTON NATIONAL BANK	2.50%	08/07/2022	08/02/2017	500,000.00	498,810.00	483,049.82	505,551.10	22,501.28	0.00
Totals	for Cusip				500,000.00	498,810.00	483,049.82	505,551.10	22,501.28	0.00
448055AP8	HUSKY ENERGY INC	4.40%	04/15/2029	03/13/2019	175,000.00	174,893.25	174,893.25	188,283.15	13,389.90	0.00
Totals	for Cusip				175,000.00	174,893.25	174,893.25	188,283.15	13,389.90	0.00
448814DX8	HYDRO QUEBEC	8.40%	01/15/2022	04/27/2010	275,000.00	366,619.00	316,636.39	309,968.03	0.00	(6,668.36)
Totals	for Cusip				275,000.00	366,619.00	316,636.39	309,968.03	0.00	(6,668.36)
448814EJ8	HYDRO QUEBEC	8.05%	07/07/2024	12/19/2014	500,000.00	706,880.00	621,066.24	629,226.55	8,160.31	0.00
Totals	for Cusip				500,000.00	706,880.00	621,066.24	629,226.55	8,160.31	0.00
459051FX1	INTL BK RECON & DEV	0.00%	03/01/2028	01/16/2019	1,000,000.00	740,000.00	740,000.00	823,445.12	83,445.12	0.00
Totals	for Cusip				1,000,000.00	740,000.00	740,000.00	823,445.12	83,445.12	0.00
460690BM1	INTERPUBLIC GROUP COS	3.50%	10/01/2020	09/18/2018	75,000.00	74,855.25	75,092.87	75,803.40	710.53	0.00
Totals	for Cusip				75,000.00	74,855.25	75,092.87	75,803.40	710.53	0.00
465138RB3	AID ISRAEL	0.00%	08/15/2023	03/14/2019	500,000.00	443,620.00	443,620.00	464,605.31	20,985.31	0.00
Totals	for Cusip				500,000.00	443,620.00	443,620.00	464,605.31	20,985.31	0.00
465139TK9	AID ISRAEL	0.00%	11/15/2026	08/29/2019	200,000.00	176,288.00	176,288.00	171,394.63	0.00	(4,893.37)
Totals	for Cusip				200,000.00	176,288.00	176,288.00	171,394.63	0.00	(4,893.37)
465139VE0	AID ISRAEL	0.00%	11/01/2024	01/29/2019	540,000.00	456,964.20	456,964.20	489,193.01	32,228.81	0.00
465139VE0	AID ISRAEL	0.00%	11/01/2024	06/12/2019	150,000.00	133,333.50	133,333.50	135,886.95	2,553.45	0.00
Totals	for Cusip				690,000.00	590,297.70	590,297.70	625,079.96	34,782.26	0.00
46513EFG2	AID ISRAEL	5.50%	09/18/2033	05/14/2019	150,000.00	196,375.50	196,375.50	205,199.61	8,824.11	0.00
Totals	for Cusip				150,000.00	196,375.50	196,375.50	205,199.61	8,824.11	0.00
46513EGV8	AID ISRAEL	5.50%	12/04/2023	07/20/2016	875,000.00	1,104,137.79	984,373.63	996,833.14	12,459.51	0.00
Totals	for Cusip				875,000.00	1,104,137.79	984,373.63	996,833.14	12,459.51	0.00
46625HKC3	JP MORGAN CHASE & CO	3.12%	01/23/2025	02/20/2018	420,000.00	407,643.60	400,136.54	438,327.50	38,190.96	0.00
Totals	for Cusip				420,000.00	407,643.60	400,136.54	438,327.50	38,190.96	0.00
46647PAM8	JPMORGAN CHASE & CO	3.51%	01/23/2029	10/25/2019	415,000.00	437,866.50	437,866.50	441,109.72	3,243.22	0.00
Totals	for Cusip				415,000.00	437,866.50	437,866.50	441,109.72	3,243.22	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
46647PBE5	JPMORGAN CHASE & CO	2.74%	10/15/2030	09/05/2019	300,000.00	300,000.00	300,000.00	300,043.83	43.83	0.00
Totals	for Cusip				300,000.00	300,000.00	300,000.00	300,043.83	43.83	0.00
476556DB8	JERSEY CENTRAL PWR & LT	4.70%	04/01/2024	08/14/2013	400,000.00	397,924.00	416,452.25	436,211.39	19,759.14	0.00
Totals	for Cusip				400,000.00	397,924.00	416,452.25	436,211.39	19,759.14	0.00
478160CE2	JOHNSON & JOHNSON	2.95%	03/03/2027	03/11/2019	500,000.00	490,880.00	490,880.00	524,454.23	33,574.23	0.00
Totals	for Cusip				500,000.00	490,880.00	490,880.00	524,454.23	33,574.23	0.00
478375AR9	JOHNSON CONTROLS INTL PL	3.90%	02/14/2026	12/09/2016	75,000.00	76,294.88	73,553.14	79,393.52	5,840.38	0.00
Totals	for Cusip				75,000.00	76,294.88	73,553.14	79,393.52	5,840.38	0.00
485170AS3	KANSAS CITY SOUTHERN	4.95%	08/15/2045	01/23/2019	125,000.00	126,076.25	126,076.25	148,474.36	22,398.11	0.00
Totals	for Cusip				125,000.00	126,076.25	126,076.25	148,474.36	22,398.11	0.00
49271VAG5	KEURIG DR PEPPER INC	4.06%	05/25/2023	05/31/2019	305,000.00	305,000.00	305,000.00	321,683.98	16,683.98	0.00
Totals	for Cusip				305,000.00	305,000.00	305,000.00	321,683.98	16,683.98	0.00
494386AC9	KIMBERLY CLARK DE MEXICO SAB D	3.25%	03/12/2025	03/05/2015	165,000.00	164,107.35	154,531.28	164,214.38	9,683.10	0.00
Totals	for Cusip				165,000.00	164,107.35	154,531.28	164,214.38	9,683.10	0.00
494550AQ9	KINDER MORGAN ENERGY PARTNERS	7.30%	08/15/2033	10/01/2009	150,000.00	161,226.00	173,378.45	200,972.07	27,593.62	0.00
Totals	for Cusip				150,000.00	161,226.00	173,378.45	200,972.07	27,593.62	0.00
50077LAD8	KRAFT HEINZ FOODS CO	3.00%	06/01/2026	10/16/2019	140,000.00	138,528.60	138,528.60	140,040.74	1,512.14	0.00
Totals	for Cusip				140,000.00	138,528.60	138,528.60	140,040.74	1,512.14	0.00
50077LAJ5	KRAFT HEINZ FOODS CO	3.50%	07/15/2022	08/16/2016	500,000.00	498,983.34	492,746.27	514,996.59	22,250.32	0.00
Totals	for Cusip				500,000.00	498,983.34	492,746.27	514,996.59	22,250.32	0.00
50077LAU0	KRAFT HEINZ FOODS CO	3.75%	04/01/2030	09/11/2019	190,000.00	189,262.80	189,262.80	195,788.42	6,525.62	0.00
Totals	for Cusip				190,000.00	189,262.80	189,262.80	195,788.42	6,525.62	0.00
502431AB5	L3HARRIS TECH INC	3.85%	06/15/2023	06/12/2019	235,000.00	244,211.77	244,211.77	247,418.40	3,206.63	0.00
Totals	for Cusip				235,000.00	244,211.77	244,211.77	247,418.40	3,206.63	0.00
50247VAC3	LYB INTL FINANCE BV	4.88%	03/15/2044	06/19/2018	250,000.00	249,945.00	227,025.20	281,699.48	54,674.28	0.00
Totals	for Cusip				250,000.00	249,945.00	227,025.20	281,699.48	54,674.28	0.00
50540RAU6	LABORATORY CORP OF AMER	3.60%	09/01/2027	08/15/2017	150,000.00	149,773.50	142,862.65	158,496.30	15,633.65	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				150,000.00	149,773.50	142,862.65	158,496.30	15,633.65	0.00
524660AZ0	LEGGETT & PLATT INC	4.40%	03/15/2029	07/19/2019	250,000.00	261,492.50	261,492.50	273,408.55	11,916.05	0.00
Tota	als for Cusip				250,000.00	261,492.50	261,492.50	273,408.55	11,916.05	0.00
525ESC107	LEHMAN BROTHERS HOLDINGS	0.00%	05/17/2013	08/22/2007	245,000.00	123,230.19	3,107.34	3,062.50	0.00	(44.84)
Tota	ls for Cusip				245,000.00	123,230.19	3,107.34	3,062.50	0.00	(44.84)
525ESC6J3	LEHMAN BROTHERS HOLDINGS	0.00%	11/10/2049	11/08/2005	360,000.00	177,933.03	4,577.33	4,500.00	0.00	(77.33)
Tota	ls for Cusip				360,000.00	177,933.03	4,577.33	4,500.00	0.00	(77.33)
525ESC6X2	LEHMAN BROTHERS HOLDINGS	0.00%	09/26/2014	09/19/2007	370,000.00	194,722.24	4,854.16	4,810.00	0.00	(44.16)
Tota	lls for Cusip				370,000.00	194,722.24	4,854.16	4,810.00	0.00	(44.16)
526107AD9	LENNOX INTERNATIONAL INC	3.00%	11/15/2023	10/25/2016	255,000.00	254,854.65	239,957.60	259,527.45	19,569.85	0.00
Tota	lls for Cusip				255,000.00	254,854.65	239,957.60	259,527.45	19,569.85	0.00
53079EBE3	LIBERTY MUTUAL GROUP INC	4.25%	06/15/2023	06/13/2013	56,000.00	55,644.40	56,460.11	59,511.10	3,050.99	0.00
Tota	lls for Cusip				56,000.00	55,644.40	56,460.11	59,511.10	3,050.99	0.00
53079EBG8	LIBERTY MUTUAL GROUP INC	4.57%	02/01/2029	01/23/2019	194,000.00	194,242.50	194,242.50	216,805.45	22,562.95	0.00
Tota	lls for Cusip				194,000.00	194,242.50	194,242.50	216,805.45	22,562.95	0.00
532457BQ0	ELI LILLY & CO	2.35%	05/15/2022	05/04/2017	225,000.00	224,660.25	220,969.81	227,901.68	6,931.87	0.00
Tota	lls for Cusip				225,000.00	224,660.25	220,969.81	227,901.68	6,931.87	0.00
534187BH1	LINCOLN NATIONAL CORP	3.80%	03/01/2028	02/07/2018	100,000.00	99,767.00	96,986.88	106,602.89	9,616.01	0.00
Tota	lls for Cusip				100,000.00	99,767.00	96,986.88	106,602.89	9,616.01	0.00
53944VAS8	LLOYDS BANK PLC	2.25%	08/14/2022	08/07/2019	250,000.00	249,192.50	249,192.50	251,240.09	2,047.59	0.00
Tota	lls for Cusip				250,000.00	249,192.50	249,192.50	251,240.09	2,047.59	0.00
53944YAD5	LLOYDS BANKING GROUP PLC	3.75%	01/11/2027	04/11/2019	250,000.00	247,635.00	247,635.00	262,959.64	15,324.64	0.00
Tota	lls for Cusip				250,000.00	247,635.00	247,635.00	262,959.64	15,324.64	0.00
53944YAF0	LLOYDS BANKING GROUP PLC	4.45%	05/08/2025	05/01/2018	200,000.00	199,880.00	198,592.89	218,503.58	19,910.69	0.00
Tota	lls for Cusip				200,000.00	199,880.00	198,592.89	218,503.58	19,910.69	0.00
55336VAE0	MPLX LP	4.50%	07/15/2023	04/17/2018	50,000.00	51,811.00	50,500.57	53,140.90	2,640.33	0.00
55336VAE0	MPLX LP	4.50%	07/15/2023	05/30/2018	20,000.00	20,641.80	20,200.23	21,256.36	1,056.13	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	ls for Cusip				70,000.00	72,452.80	70,700.80	74,397.26	3,696.46	0.00
55336VAK6	MPLX LP	4.12%	03/01/2027	02/07/2017	125,000.00	124,792.50	119,014.22	131,304.88	12,290.66	0.00
Total	ls for Cusip				125,000.00	124,792.50	119,014.22	131,304.88	12,290.66	0.00
55336VAQ3	MPLX LP	3.38%	03/15/2023	02/05/2018	25,000.00	24,982.75	24,265.93	25,674.99	1,409.06	0.00
Total	ls for Cusip				25,000.00	24,982.75	24,265.93	25,674.99	1,409.06	0.00
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	05/25/2016	400,000.00	412,620.00	401,734.07	420,958.54	19,224.47	0.00
559222AQ7	MAGNA INTERNATIONAL INC	3.62%	06/15/2024	01/19/2017	250,000.00	253,732.50	251,083.79	263,099.09	12,015.30	0.00
Total	ls for Cusip				650,000.00	666,352.50	652,817.86	684,057.63	31,239.77	0.00
570535AK0	MARKEL CORP	4.90%	07/01/2022	06/27/2012	350,000.00	349,482.00	361,329.56	372,390.86	11,061.30	0.00
Total	ls for Cusip				350,000.00	349,482.00	361,329.56	372,390.86	11,061.30	0.00
570535AQ7	MARKEL CORP	5.00%	04/05/2046	03/29/2016	75,000.00	74,217.75	74,404.25	86,072.29	11,668.04	0.00
Total	ls for Cusip				75,000.00	74,217.75	74,404.25	86,072.29	11,668.04	0.00
570535AR5	MARKEL CORP	3.50%	11/01/2027	11/22/2019	200,000.00	207,026.00	207,026.00	207,195.57	169.57	0.00
Total	ls for Cusip				200,000.00	207,026.00	207,026.00	207,195.57	169.57	0.00
571676AC9	MARS INC	3.60%	04/01/2034	03/27/2019	230,000.00	231,607.70	231,607.70	252,392.20	20,784.50	0.00
571676AC9	MARS INC	3.60%	04/01/2034	03/26/2019	75,000.00	74,724.00	74,724.00	82,301.80	7,577.80	0.00
Total	ls for Cusip				305,000.00	306,331.70	306,331.70	334,694.00	28,362.30	0.00
571748AY8	MARSH & MCLENNAN COS INC	2.35%	03/06/2020	03/03/2015	300,000.00	299,760.00	297,340.26	300,107.59	2,767.33	0.00
Total	ls for Cusip				300,000.00	299,760.00	297,340.26	300,107.59	2,767.33	0.00
571900BB4	MARRIOTT INTERNATIONAL	3.60%	04/15/2024	03/06/2019	165,000.00	164,201.40	164,201.40	173,798.90	9,597.50	0.00
Total	ls for Cusip				165,000.00	164,201.40	164,201.40	173,798.90	9,597.50	0.00
571903AR4	MARRIOTT INTERNATIONAL	2.30%	01/15/2022	06/07/2016	555,000.00	552,707.85	533,573.63	557,627.92	24,054.29	0.00
Total	ls for Cusip				555,000.00	552,707.85	533,573.63	557,627.92	24,054.29	0.00
581557BN4	MCKESSON CORP	4.75%	05/30/2029	01/10/2019	250,000.00	253,390.00	253,390.00	281,139.60	27,749.60	0.00
Total	ls for Cusip				250,000.00	253,390.00	253,390.00	281,139.60	27,749.60	0.00
585055BR6	MEDTRONIC INC	3.15%	03/15/2022	08/31/2015	132,000.00	131,744.03	131,635.61	135,764.40	4,128.79	0.00
Total	ls for Cusip				132,000.00	131,744.03	131,635.61	135,764.40	4,128.79	0.00



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585055B	IT2	MEDTRONIC INC	4.38%	03/15/2035	03/13/2019	179,000.00	189,072.33	189,072.33	211,950.33	22,878.00	0.00
0000002	Totals fo		4.00%	00/10/2000	00/10/2010	179.000.00	189,072.33	189,072.33	211,950.33	22,878.00	0.00
586054A		MEMORIAL SLOAN-KETTERING	A 12%	07/01/2052	11/28/2012	65,000.00	64,595.70	64,881.53	74,239.65	9,358.12	0.00
3000347	Totals fo		4.1270	0110112032	11/20/2012	65.000.00	64,595.70	64.881.53	74,239.65	9,358.12	0.00
58933YA		MERCK & CO INC	2.90%	03/07/2024	03/05/2019	225,000.00	224,365.50	224,365.50	234,068.07	9,702.57	0.00
3093317	Totals f		2.9076	03/01/2024	03/03/2019	225,000.00	224,365.50	224,365.50	234,068.07	9,702.57	0.00
594918A		MICROSOFT CORP	2.75%	05/01/2043	07/28/2014	35,000.00	32,494.00	33,782.26	39,334.01	,	0.00
5949 TOA			3.75%	05/01/2043	07/20/2014	35,000.00	32,494.00	33,782.26	39,334.01	5,551.75 5,551.75	0.00
5050474	Totals fo	·	2.00%	00/04/0004	00/00/0040	,	,	,	•	,	
595017A	Totals fo	MICROCHIP TECHNOLOGY	3.92%	06/01/2021	06/06/2019	160,000.00 160.000.00	160,000.00 160,000.00	160,000.00 160,000.00	163,628.90 163,628.90	3,628.90 3,628.90	0.00 0.00
C40000D		·	2.55%	05/45/0007	05/00/0047	,	,	,	•	,	
610202B		MONONGAHELA POWER CO	3.55%	05/15/2027	05/09/2017	135,000.00	134,943.30	132,270.18	140,627.40	8,357.22	0.00
	Totals fo	·				135,000.00	134,943.30	132,270.18	140,627.40	8,357.22	0.00
6174467		MORGAN STANLEY	4.35%	09/08/2026	07/12/2018	140,000.00	138,658.80	136,052.60	153,143.72	17,091.12	0.00
	Totals for	·				140,000.00	138,658.80	136,052.60	153,143.72	17,091.12	0.00
61746BD		MORGAN STANLEY	3.75%	02/25/2023	02/20/2013	215,000.00	214,219.55	214,621.02	225,150.23	10,529.21	0.00
	Totals for	or Cusip				215,000.00	214,219.55	214,621.02	225,150.23	10,529.21	0.00
61746BD	DZ6	MORGAN STANLEY	3.88%	01/27/2026	06/13/2018	185,000.00	182,389.65	180,443.66	198,707.23	18,263.57	0.00
	Totals fo	or Cusip				185,000.00	182,389.65	180,443.66	198,707.23	18,263.57	0.00
61747YD	DU6	MORGAN STANLEY	4.10%	05/22/2023	05/22/2013	95,000.00	94,468.00	95,137.21	100,316.16	5,178.95	0.00
61747YD	DU6	MORGAN STANLEY	4.10%	05/22/2023	07/22/2016	45,000.00	47,020.95	45,065.00	47,518.18	2,453.18	0.00
61747YD	DU6	MORGAN STANLEY	4.10%	05/22/2023	11/16/2016	30,000.00	31,003.50	30,043.33	31,678.79	1,635.46	0.00
61747YD	DU6	MORGAN STANLEY	4.10%	05/22/2023	06/28/2017	30,000.00	31,383.00	30,043.33	31,678.79	1,635.46	0.00
	Totals for	or Cusip				200,000.00	203,875.45	200,288.87	211,191.92	10,903.05	0.00
617482V	92	MORGAN STANLEY	6.38%	07/24/2042	07/19/2012	100,000.00	98,867.00	122,379.67	147,424.97	25,045.30	0.00
	Totals for	or Cusip				100,000.00	98,867.00	122,379.67	147,424.97	25,045.30	0.00
620076B	L2	MOTOROLA SOLUTIONS INC	4.60%	02/23/2028	12/03/2019	250,000.00	271,580.00	271,580.00	271,147.33	0.00	(432.67)
	Totals for	or Cusip				250,000.00	271,580.00	271,580.00	271,147.33	0.00	(432.67)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
628530BJ5	MYLAN INC	5.20%	04/15/2048	01/09/2019	100,000.00	99,678.17	99,678.17	111,963.87	12,285.70	0.00
Totals	for Cusip				100,000.00	99,678.17	99,678.17	111,963.87	12,285.70	0.00
638585BF5	NATIONSBANK CORP	6.80%	03/15/2028	07/21/2011	225,000.00	227,189.25	257,371.08	278,553.09	21,182.01	0.00
Totals	for Cusip				225,000.00	227,189.25	257,371.08	278,553.09	21,182.01	0.00
63906AAA8	NATWEST MARKETS PLC	3.62%	09/29/2022	03/26/2019	250,000.00	249,862.50	249,862.50	259,001.42	9,138.92	0.00
Totals	for Cusip				250,000.00	249,862.50	249,862.50	259,001.42	9,138.92	0.00
63946BAE0	NBC UNIVERSAL MEDIA LLC	4.38%	04/01/2021	08/18/2011	265,000.00	264,925.81	271,619.28	273,311.36	1,692.08	0.00
Totals	for Cusip				265,000.00	264,925.81	271,619.28	273,311.36	1,692.08	0.00
641062AD6	NESTLE HOLDINGS INC	3.35%	09/24/2023	09/17/2018	500,000.00	499,910.00	504,950.05	523,052.10	18,102.05	0.00
Totals	for Cusip				500,000.00	499,910.00	504,950.05	523,052.10	18,102.05	0.00
649322AE4	NY & PRESBYTERIAN HOSPIT	4.76%	08/01/2116	06/21/2016	120,000.00	119,992.80	118,488.51	139,461.58	20,973.07	0.00
Totals	for Cusip				120,000.00	119,992.80	118,488.51	139,461.58	20,973.07	0.00
651290AP3	NEWFIELD EXPLORATION	5.75%	01/30/2022	04/05/2019	410,000.00	438,367.90	438,367.90	435,857.66	0.00	(2,510.24)
Totals	for Cusip				410,000.00	438,367.90	438,367.90	435,857.66	0.00	(2,510.24)
651290AR9	NEWFIELD EXPLORATION CO	5.38%	01/01/2026	07/31/2019	250,000.00	273,327.50	273,327.50	271,153.45	0.00	(2,174.05)
Totals	for Cusip				250,000.00	273,327.50	273,327.50	271,153.45	0.00	(2,174.05)
65339KAT7	NEXTERA ENERGY CAPITAL	3.55%	05/01/2027	04/25/2017	375,000.00	373,935.00	357,842.04	398,436.42	40,594.38	0.00
Totals	for Cusip				375,000.00	373,935.00	357,842.04	398,436.42	40,594.38	0.00
655844AW8	NORFOLK SOUTHERN CORP	5.59%	05/17/2025	05/17/2005	48,000.00	47,908.80	53,163.91	55,869.46	2,705.55	0.00
Totals	for Cusip				48,000.00	47,908.80	53,163.91	55,869.46	2,705.55	0.00
655844CB2	NORFOLK SOUTHERN CORP	5.10%	08/01/2118	07/30/2018	200,000.00	199,612.00	196,244.99	236,544.83	40,299.84	0.00
Totals	for Cusip				200,000.00	199,612.00	196,244.99	236,544.83	40,299.84	0.00
669827DL8	PROVINCE OF NOVA SCOTIA	9.12%	05/01/2021	07/25/2000	450,000.00	521,523.00	511,147.50	491,070.05	0.00	(20,077.45)
Totals	for Cusip				450,000.00	521,523.00	511,147.50	491,070.05	0.00	(20,077.45)
67021CAL1	NSTAR ELECTRIC COMPANY	2.70%	06/01/2026	05/23/2016	155,000.00	154,460.60	145,102.03	157,137.48	12,035.45	0.00
Totals	for Cusip				155,000.00	154,460.60	145,102.03	157,137.48	12,035.45	0.00
674599CP8	OCCIDENTAL PETROLEUM COR	2.70%	08/15/2022	08/06/2019	115,000.00	114,876.95	114,876.95	116,195.39	1,318.44	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals	s for Cusip				115,000.00	114,876.95	114,876.95	116,195.39	1,318.44	0.00
674599DB8	OCCIDENTAL PETROLEUM COR	6.95%	07/01/2024	09/12/2019	125,000.00	146,294.88	146,294.88	147,262.36	967.48	0.00
Totals	s for Cusip				125,000.00	146,294.88	146,294.88	147,262.36	967.48	0.00
682680AN3	ONEOK INC	6.00%	06/15/2035	07/20/2017	425,000.00	478,724.25	423,794.08	510,146.56	86,352.48	0.00
Totals	s for Cusip				425,000.00	478,724.25	423,794.08	510,146.56	86,352.48	0.00
682680AX1	ONEOK INC	2.75%	09/01/2024	08/12/2019	55,000.00	54,893.85	54,893.85	55,522.50	628.65	0.00
Totals	s for Cusip				55,000.00	54,893.85	54,893.85	55,522.50	628.65	0.00
68327LAB2	CADILLAC FAIRVIEW PRP TR	3.88%	03/20/2027	03/13/2017	300,000.00	299,112.00	298,583.28	321,067.87	22,484.59	0.00
Totals	s for Cusip				300,000.00	299,112.00	298,583.28	321,067.87	22,484.59	0.00
68389XBK0	ORACLE CORP	1.90%	09/15/2021	06/29/2016	400,000.00	399,304.00	388,082.99	400,838.08	12,755.09	0.00
Totals	s for Cusip				400,000.00	399,304.00	388,082.99	400,838.08	12,755.09	0.00
68389XBL8	ORACLE CORP	2.40%	09/15/2023	06/29/2016	255,000.00	254,956.65	244,706.28	259,258.47	14,552.19	0.00
Totals	s for Cusip				255,000.00	254,956.65	244,706.28	259,258.47	14,552.19	0.00
69352PAE3	PPL CAPITAL FUNDING INC	3.50%	12/01/2022	10/10/2012	100,000.00	99,843.00	98,378.34	103,492.22	5,113.88	0.00
Totals	s for Cusip				100,000.00	99,843.00	98,378.34	103,492.22	5,113.88	0.00
698900AG2	PANCANADIAN PETL	7.20%	11/01/2031	07/18/2017	250,000.00	302,502.50	282,738.10	305,881.64	23,143.54	0.00
Totals	for Cusip				250,000.00	302,502.50	282,738.10	305,881.64	23,143.54	0.00
709599AU8	PENSKE TRUCK LEASING/PTL	3.20%	07/15/2020	07/16/2015	250,000.00	248,997.50	248,753.28	251,072.45	2,319.17	0.00
Totals	for Cusip				250,000.00	248,997.50	248,753.28	251,072.45	2,319.17	0.00
709599BC7	PENSKE TRUCK LEASING/PTL	4.12%	08/01/2023	06/26/2018	400,000.00	399,964.00	399,293.42	422,273.17	22,979.75	0.00
Totals	for Cusip				400,000.00	399,964.00	399,293.42	422,273.17	22,979.75	0.00
709599BG8	PENSKE TRUCK LEASING PTL	2.70%	11/01/2024	09/10/2019	300,000.00	299,379.00	299,379.00	302,147.18	2,768.18	0.00
Totals	for Cusip				300,000.00	299,379.00	299,379.00	302,147.18	2,768.18	0.00
709629AR0	PENTAIR FINANCE SARL	4.50%	07/01/2029	12/18/2019	200,000.00	210,964.00	210,964.00	210,967.26	3.26	0.00
Totals	for Cusip				200,000.00	210,964.00	210,964.00	210,967.26	3.26	0.00
718507BK1	PHILLIPS PETROLEUM	7.00%	03/30/2029	10/09/2019	250,000.00	335,497.50	335,497.50	329,365.66	0.00	(6,131.84)
Totals	s for Cusip				250,000.00	335,497.50	335,497.50	329,365.66	0.00	(6,131.84)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
723787AB3	PIONEER NATURAL RESOURCES CO	7.20%	01/15/2028	03/05/2013	200,000.00	260,166.00	242,589.46	253,731.88	11,142.42	0.00
Totals	for Cusip				200,000.00	260,166.00	242,589.46	253,731.88	11,142.42	0.00
740189AL9	PRECISION CASTPARTS CORP	2.25%	06/15/2020	06/01/2015	150,000.00	149,985.00	148,310.43	150,065.58	1,755.15	0.00
Totals	for Cusip				150,000.00	149,985.00	148,310.43	150,065.58	1,755.15	0.00
740816AM5	PRES & FELLOWS OF HARVARD	3.15%	07/15/2046	10/06/2016	20,000.00	19,966.00	17,841.20	20,435.88	2,594.68	0.00
Totals	for Cusip				20,000.00	19,966.00	17,841.20	20,435.88	2,594.68	0.00
74274TAB6	PRIVATE EXPORT FUNDING	2.65%	02/16/2021	02/13/2018	1,515,000.00	1,513,530.45	1,516,208.97	1,530,623.01	14,414.04	0.00
Totals	for Cusip				1,515,000.00	1,513,530.45	1,516,208.97	1,530,623.01	14,414.04	0.00
743756AB4	PROV ST JOSEPH HLTH OBL	2.75%	10/01/2026	09/20/2016	85,000.00	85,000.00	79,104.55	85,832.37	6,727.82	0.00
Totals	for Cusip				85,000.00	85,000.00	79,104.55	85,832.37	6,727.82	0.00
744448CL3	PUBLIC SERVICE COLORADO	2.90%	05/15/2025	05/05/2015	500,000.00	498,405.00	481,815.51	515,346.57	33,531.06	0.00
Totals	for Cusip				500,000.00	498,405.00	481,815.51	515,346.57	33,531.06	0.00
74456QBS4	PUBLIC SERVICE ELECTRIC	3.00%	05/15/2027	05/02/2017	260,000.00	259,238.20	250,248.08	269,029.87	18,781.79	0.00
Totals	for Cusip				260,000.00	259,238.20	250,248.08	269,029.87	18,781.79	0.00
74834LAW0	QUEST DIAGNOSTIC INC	2.50%	03/30/2020	03/05/2015	180,000.00	179,438.40	178,357.15	180,043.09	1,685.94	0.00
Totals	for Cusip				180,000.00	179,438.40	178,357.15	180,043.09	1,685.94	0.00
74834LAX8	QUEST DIAGNOSTIC INC	3.50%	03/30/2025	03/11/2015	200,000.00	197,078.00	195,031.95	210,737.47	15,705.52	0.00
Totals	for Cusip				200,000.00	197,078.00	195,031.95	210,737.47	15,705.52	0.00
74834LAY6	QUEST DIAGNOSTIC INC	4.70%	03/30/2045	03/06/2015	50,000.00	49,027.50	47,770.63	55,813.25	8,042.62	0.00
Totals	for Cusip				50,000.00	49,027.50	47,770.63	55,813.25	8,042.62	0.00
74834LAZ3	QUEST DIAGNOSTIC INC	3.45%	06/01/2026	05/23/2016	80,000.00	79,778.40	76,784.80	84,054.67	7,269.87	0.00
Totals	for Cusip				80,000.00	79,778.40	76,784.80	84,054.67	7,269.87	0.00
756109AN4	REALTY INCOME CORP	3.25%	10/15/2022	11/29/2017	400,000.00	407,092.00	396,102.53	413,094.78	16,992.25	0.00
Totals	for Cusip				400,000.00	407,092.00	396,102.53	413,094.78	16,992.25	0.00
774341AJ0	ROCKWELL COLLINS	3.20%	03/15/2024	03/28/2017	165,000.00	164,524.80	158,896.73	171,733.82	12,837.09	0.00
Totals	for Cusip				165,000.00	164,524.80	158,896.73	171,733.82	12,837.09	0.00
776743AA4	ROPER TECHNOLOGIES INC	3.00%	12/15/2020	11/30/2015	200,000.00	199,924.00	198,700.89	201,699.38	2,998.49	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals	s for Cusip				200,000.00	199,924.00	198,700.89	201,699.38	2,998.49	0.00
776743AD8	ROPER TECHNOLOGIES INC	3.80%	12/15/2026	11/06/2018	295,000.00	282,919.75	287,643.29	317,093.40	29,450.11	0.00
Totals	s for Cusip				295,000.00	282,919.75	287,643.29	317,093.40	29,450.11	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/19/2019	200,000.00	200,000.00	200,000.00	212,490.68	12,490.68	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/20/2019	130,000.00	130,226.20	130,226.20	138,118.94	7,892.74	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/20/2019	60,000.00	60,117.60	60,117.60	63,747.20	3,629.60	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/21/2019	60,000.00	60,256.80	60,256.80	63,747.20	3,490.40	0.00
780097BK6	ROYAL BK SCOTLND GRP PLC	4.27%	03/22/2025	03/22/2019	86,000.00	86,602.86	86,602.86	91,370.99	4,768.13	0.00
Totals	s for Cusip				536,000.00	537,203.46	537,203.46	569,475.01	32,271.55	0.00
78355HKF5	RYDER SYSTEM INC	2.50%	09/01/2022	08/01/2017	355,000.00	354,140.90	341,076.11	356,813.44	15,737.33	0.00
Totals	s for Cusip				355,000.00	354,140.90	341,076.11	356,813.44	15,737.33	0.00
78355HKH1	RYDER SYSTEM INC	3.75%	06/09/2023	06/14/2018	400,000.00	399,176.00	397,541.79	417,960.76	20,418.97	0.00
Totals	s for Cusip				400,000.00	399,176.00	397,541.79	417,960.76	20,418.97	0.00
78355HKK4	RYDER SYSTEM INC	3.88%	12/01/2023	10/30/2018	275,000.00	274,829.50	275,364.43	290,299.96	14,935.53	0.00
Totals	s for Cusip				275,000.00	274,829.50	275,364.43	290,299.96	14,935.53	0.00
797440BF0	SAN DIEGO G & E	5.35%	05/15/2035	08/20/2019	225,000.00	275,811.75	275,811.75	263,882.05	0.00	(11,929.70)
Totals	s for Cusip				225,000.00	275,811.75	275,811.75	263,882.05	0.00	(11,929.70)
797440BR4	SAN DIEGO G & E	3.60%	09/01/2023	09/04/2013	300,000.00	299,952.00	302,389.82	313,714.83	11,325.01	0.00
Totals	s for Cusip				300,000.00	299,952.00	302,389.82	313,714.83	11,325.01	0.00
80281LAH8	SANTANDER UK GROUP HLDGS	3.37%	01/05/2024	01/02/2018	475,000.00	475,000.00	450,692.90	486,685.27	35,992.37	0.00
Totals	s for Cusip				475,000.00	475,000.00	450,692.90	486,685.27	35,992.37	0.00
824348BJ4	SHERWIN WILLIAMS CO	2.95%	08/15/2029	08/12/2019	225,000.00	224,250.75	224,250.75	227,256.58	3,005.83	0.00
Totals	for Cusip				225,000.00	224,250.75	224,250.75	227,256.58	3,005.83	0.00
82481LAD1	SHIRE ACQ INV IRELAND DA	3.20%	09/23/2026	09/19/2016	190,000.00	189,773.90	171,935.13	195,812.97	23,877.84	0.00
Totals	for Cusip				190,000.00	189,773.90	171,935.13	195,812.97	23,877.84	0.00
82620KAC7	SIEMENS FINANCIERINGSMAT	2.15%	05/27/2020	05/18/2015	600,000.00	599,208.00	591,669.71	600,657.49	8,987.78	0.00
Totals	for Cusip				600,000.00	599,208.00	591,669.71	600,657.49	8,987.78	0.00



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82620KAJ2	SIEMENS FINANCIERINGSMAT	1.70%	09/15/2021	09/23/2016	500,000.00	496,365.00	479,456.39	499,269.91	19,813.52	0.00
	s for Cusip		00/10/2021	00/20/2010	500.000.00	496.365.00	479,456.39	499.269.91	19,813.52	0.00
826418BJ3	SIERRA PACIFIC POWER CO	3.38%	08/15/2023	08/12/2013	110,000.00	109,769.00	109,910.54	113,372.43	3,461.89	0.00
Totals	s for Cusip				110.000.00	109.769.00	109.910.54	113,372.43	3,461.89	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/10/2018	185,000.00	187,129.35	177,600.78	195,245.28	17,644.50	0.00
85205TAK6	SPIRIT AEROSYSTEMS INC	4.60%	06/15/2028	07/10/2018	65.000.00	65.646.10	62.400.27	68.599.69	6.199.42	0.00
Totals	s for Cusip				250,000.00	252,775.45	240,001.05	263,844.97	23,843.92	0.00
85434VAA6	STANFORD HEALTH CARE	3.80%	11/15/2048	01/09/2018	35,000.00	35,000.00	33,493.58	37,929.80	4,436.22	0.00
Totals	s for Cusip				35,000.00	35,000.00	33,493.58	37,929.80	4,436.22	0.00
86787EAV9	SUNTRUST BANK	3.00%	02/02/2023	01/26/2018	280,000.00	279,059.20	274,464.20	287,257.91	12,793.71	0.00
Totals	s for Cusip				280,000.00	279,059.20	274,464.20	287,257.91	12,793.71	0.00
871829AZ0	SYSCO CORP	3.75%	10/01/2025	09/23/2015	70,000.00	70,000.00	68,258.39	75,302.50	7,044.11	0.00
Totals	s for Cusip				70,000.00	70,000.00	68,258.39	75,302.50	7,044.11	0.00
875127BD3	TAMPA ELECTRIC CO	4.20%	05/15/2045	05/15/2015	40,000.00	39,925.60	37,535.59	43,760.26	6,224.67	0.00
Totals	s for Cusip				40,000.00	39,925.60	37,535.59	43,760.26	6,224.67	0.00
880591DZ2	TENNESSEE VALLEY AUTHORITY	5.38%	04/01/2056	03/29/2006	120,000.00	119,318.40	163,722.12	182,290.50	18,568.38	0.00
Totals	s for Cusip				120,000.00	119,318.40	163,722.12	182,290.50	18,568.38	0.00
882384AD2	TEXAS EASTERN TRANSMISSION LP	3.50%	01/15/2028	01/04/2018	250,000.00	248,702.50	236,031.50	256,845.79	20,814.29	0.00
Totals	s for Cusip				250,000.00	248,702.50	236,031.50	256,845.79	20,814.29	0.00
883203BT7	TEXTRON INC	3.65%	03/01/2021	01/23/2014	60,000.00	59,901.60	60,313.03	61,092.75	779.72	0.00
Totals	s for Cusip				60,000.00	59,901.60	60,313.03	61,092.75	779.72	0.00
883203BU4	TEXTRON INC	4.30%	03/01/2024	05/22/2014	225,000.00	233,221.50	229,962.53	241,526.42	11,563.89	0.00
Totals	s for Cusip				225,000.00	233,221.50	229,962.53	241,526.42	11,563.89	0.00
883203BV2	TEXTRON INC	3.88%	03/01/2025	06/07/2019	250,000.00	258,852.50	258,852.50	265,037.68	6,185.18	0.00
Totals	s for Cusip				250,000.00	258,852.50	258,852.50	265,037.68	6,185.18	0.00
883556BF8	THERMO FISHER SCIENTIFIC INC	4.15%	02/01/2024	05/30/2018	105,000.00	107,387.70	106,362.52	112,522.49	6,159.97	0.00
Totals	s for Cusip				105,000.00	107,387.70	106,362.52	112,522.49	6,159.97	0.00



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89233P5F9	TOYOTA MOTOR CREDIT	3.40%	09/15/2021	04/24/2018	350,000.00	352,233.00	352,743.71	359,084.22	6,340.51	0.00
	for Cusip				350.000.00	352.233.00	352.743.71	359,084.22	6.340.51	0.00
893574AK9	TRANSCONT GAS PIPE CORP	4.00%	03/15/2028	09/20/2018	155,000.00	154,176.67	151,565.10	164,915.86	13,350.76	0.00
	for Cusip				155.000.00	154.176.67	151,565.10	164,915.86	13,350.76	0.00
89838QAA1	BOSTON UNIVERSITY	4.06%	10/01/2048	08/15/2018	50,000.00	50,000.00	50,153.27	57,406.72	7,253.45	0.00
	for Cusip				50.000.00	50.000.00	50.153.27	57,406.72	7.253.45	0.00
899043AA1	TUFTS UNIVERSITY	5.02%	04/15/2112	03/22/2012	125,000.00	125,000.00	133,195.19	152,348.09	19,152.90	0.00
	for Cusip				125,000.00	125.000.00	133,195.19	152,348.09	19,152.90	0.00
902133AK3	TYCO ELECTRONICS GROUP S	4.88%	01/15/2021	12/15/2010	120,000.00	119,306.40	123,546.13	123,605.08	58.95	0.00
	for Cusip				120.000.00	119.306.40	123,546.13	123,605.08	58.95	0.00
907818EG9	UNION PACIFIC CORP	4 38%	11/15/2065	04/10/2018	80,000.00	80,044.80	72,814.38	88,064.77	15,250.39	0.00
	for Cusip	1.0070	11/10/2000	0 1/ 10/2010	80.000.00	80.044.80	72,814.38	88,064.77	15.250.39	0.00
911312BC9	UNITED PARCEL SERVICE	2 35%	05/16/2022	06/06/2017	165,000.00	166,749.00	160,983.46	166,848.09	5,864.63	0.00
	for Cusip	2.0070	00/10/2022	00/00/2011	165,000.00	166.749.00	160,983.46	166,848.09	5,864.63	0.00
913017AS8	UNITED TECHNOLOGIES CORP	8 75%	03/01/2021	12/02/2009	465,000.00	625,662.15	516,008.14	501,028.32	0.00	(14,979.82)
	for Cusip	0.7070	00/01/2021	12/02/2000	465,000.00	625.662.15	516.008.14	501,028.32	0.00	(14,979.82)
913017BP3	UNITED TECHNOLOGIES CORP	6 12%	07/15/2038	02/15/2019	125,000.00	148,963.75	148,963.75	173,598.30	24,634.55	0.00
	for Cusip	0.1270	07710/2000	02/10/2010	125.000.00	148,963.75	148,963.75	173,598.30	24,634.55	0.00
913017CY3	UNITED TECHNOLOGIES CORP	4 12%	11/16/2028	08/13/2018	85,000.00	84,969.40	84,209.60	95,632.99	11,423.39	0.00
	for Cusip	4.1270	11/10/2020	00/10/2010	85,000.00	84,969.40	84,209.60	95,632.99	11,423.39	0.00
913017DA4	UNITED TECHNOLOGIES CORP	3 35%	08/16/2021	08/13/2018	115,000.00	114,859.70	114,688.83	117,759.78	3,070.95	0.00
	for Cusip	0.0070	00/10/2021	00/10/2010	115,000.00	114.859.70	114,688.83	117,759.78	3,070.95	0.00
914886AB2	UNIV OF SOUTHERN CALIFORNIA	3 03%	10/01/2039	08/15/2016	200.000.00	200.000.00	181.361.28	201.068.56	19.707.28	0.00
	for Cusip	3.0370	10/01/2039	00/13/2010	200,000.00	200,000.00	181,361.28	201,068.56	19,707.28	0.00
91529YAH9	UNUM GROUP	5 62%	09/15/2020	09/08/2010	55,000.00	54,933.45	56,908.40	56,411.58	0.00	(496.82)
	for Cusip	0.0270	33/10/2020	30/00/2010	55,000.00	54.933.45	56.908.40	56,411.58	0.00	(496.82)
92277GAN7	VENTAS REALTY LP	4.40%	01/15/2029	08/06/2018	180,000.00	179,917.20	179,100.65	198,106.61	19,005.96	0.00
JEZI I GAINI	VERTING NEALT LI	4.4070	01/10/2020	30/00/2010	100,000.00	173,317.20	173,100.03	130,100.01	13,003.30	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals	s for Cusip				180,000.00	179,917.20	179,100.65	198,106.61	19,005.96	0.00
92343VCV4	VERIZON COMMUNICATIONS	4.27%	01/15/2036	10/18/2019	155,000.00	173,953.40	173,953.40	175,545.72	1,592.32	0.00
Totals	s for Cusip				155,000.00	173,953.40	173,953.40	175,545.72	1,592.32	0.00
927804FR0	VIRGINIA ELECTRIC & POWER	4.45%	02/15/2044	02/04/2014	55,000.00	54,566.60	55,306.44	63,900.93	8,594.49	0.00
Totals	s for Cusip				55,000.00	54,566.60	55,306.44	63,900.93	8,594.49	0.00
92840VAD4	VISTRA OPERATIONS CO LLC	3.55%	07/15/2024	06/04/2019	245,000.00	244,527.15	244,527.15	248,189.35	3,662.20	0.00
Totals	s for Cusip				245,000.00	244,527.15	244,527.15	248,189.35	3,662.20	0.00
931142EJ8	WALMART INC	3.12%	06/23/2021	06/20/2018	750,000.00	749,962.50	755,329.06	766,036.25	10,707.19	0.00
Totals	s for Cusip				750,000.00	749,962.50	755,329.06	766,036.25	10,707.19	0.00
94106LBF5	WASTE MANAGEMENT INC	2.95%	06/15/2024	05/14/2019	200,000.00	199,988.00	199,988.00	206,479.71	6,491.71	0.00
Totals	s for Cusip				200,000.00	199,988.00	199,988.00	206,479.71	6,491.71	0.00
94106LBG3	WASTE MANAGEMENT INC	3.45%	06/15/2029	05/14/2019	125,000.00	124,755.00	124,755.00	133,869.50	9,114.50	0.00
Totals	s for Cusip				125,000.00	124,755.00	124,755.00	133,869.50	9,114.50	0.00
94988J5L7	WELLS FARGO BANK NA	2.40%	01/15/2020	01/16/2018	500,000.00	499,580.00	495,746.83	500,072.74	4,325.91	0.00
Totals	s for Cusip				500,000.00	499,580.00	495,746.83	500,072.74	4,325.91	0.00
960386AM2	WABTEC	4.95%	09/15/2028	04/05/2019	250,000.00	252,872.50	252,872.50	275,014.83	22,142.33	0.00
960386AM2	WABTEC	4.95%	09/15/2028	07/11/2019	200,000.00	213,480.00	213,480.00	220,011.86	6,531.86	0.00
Totals	s for Cusip				450,000.00	466,352.50	466,352.50	495,026.69	28,674.19	0.00
960386AN0	WABTEC	4.40%	03/15/2024	09/12/2018	250,000.00	249,512.50	241,586.62	265,453.70	23,867.08	0.00
Totals	s for Cusip				250,000.00	249,512.50	241,586.62	265,453.70	23,867.08	0.00
96145DAF2	WRKCO INC	3.75%	03/15/2025	02/15/2019	435,000.00	433,935.35	433,935.35	458,866.64	24,931.29	0.00
Totals	s for Cusip				435,000.00	433,935.35	433,935.35	458,866.64	24,931.29	0.00
96949LAD7	WILLIAMS COMPANIES INC	3.75%	06/15/2027	05/31/2017	385,000.00	384,803.65	364,817.43	401,578.03	36,760.60	0.00
Totals	s for Cusip				385,000.00	384,803.65	364,817.43	401,578.03	36,760.60	0.00
98389BAS9	XCEL ENERGY INC	2.40%	03/15/2021	01/02/2018	500,000.00	497,975.00	492,355.07	502,480.80	10,125.73	0.00
Totals	s for Cusip				500,000.00	497,975.00	492,355.07	502,480.80	10,125.73	0.00
98462YAD2	YAMANA GOLD INC	4.62%	12/15/2027	06/04/2018	90,000.00	89,991.27	83,575.03	94,160.25	10,585.22	0.00



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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				90,000.00	89,991.27	83,575.03	94,160.25	10,585.22	0.00
98956PAC6	ZIMMER BIOMET HOLDINGS INC	3.38%	11/30/2021	02/03/2017	250,000.00	253,317.50	247,243.97	255,206.99	7,963.02	0.00
Totals	for Cusip				250,000.00	253,317.50	247,243.97	255,206.99	7,963.02	0.00
Totals for Co	rporate				72,608,165.62	74,050,362.52	72,274,483.93	76,257,316.02	4,058,066.07	(75,233.98)
Fed Agency										
3130AEWA4	FEDERAL HOME LOAN BANK	2.62%	10/01/2020	09/06/2018	260,000.00	259,441.00	260,338.26	261,878.12	1,539.86	0.00
Totals	for Cusip				260,000.00	259,441.00	260,338.26	261,878.12	1,539.86	0.00
3134A4MU5	FREDDIE MAC	0.00%	01/15/2020	03/27/2018	320,000.00	306,163.20	311,094.17	319,783.81	8,689.64	0.00
Totals	for Cusip				320,000.00	306,163.20	311,094.17	319,783.81	8,689.64	0.00
31358C5Q5	FNMA STRIPS	0.00%	08/06/2036	02/07/2019	100,000.00	53,840.00	53,840.00	64,317.47	10,477.47	0.00
Totals	for Cusip				100,000.00	53,840.00	53,840.00	64,317.47	10,477.47	0.00
31358DJP0	FNMA	0.00%	07/15/2037	02/07/2019	200,000.00	105,000.00	105,000.00	125,236.48	20,236.48	0.00
Totals	for Cusip				200,000.00	105,000.00	105,000.00	125,236.48	20,236.48	0.00
31359MEU3	FANNIE MAE	6.25%	05/15/2029	01/11/2016	195,000.00	268,450.65	250,062.54	263,717.26	13,654.72	0.00
Totals	for Cusip				195,000.00	268,450.65	250,062.54	263,717.26	13,654.72	0.00
31359MGK3	FANNIE MAE	6.62%	11/15/2030	12/05/2017	180,000.00	255,271.14	241,276.86	256,601.23	15,324.37	0.00
31359MGK3	FANNIE MAE	6.62%	11/15/2030	01/16/2019	150,000.00	200,826.75	200,826.75	213,834.36	13,007.61	0.00
Totals	for Cusip				330,000.00	456,097.89	442,103.61	470,435.59	28,331.98	0.00
31359YQP5	FNMA INT STRIPS	0.00%	07/15/2034	02/07/2019	300,000.00	177,207.00	177,207.00	207,580.34	30,373.34	0.00
Totals	for Cusip				300,000.00	177,207.00	177,207.00	207,580.34	30,373.34	0.00
31359YQV2	FNMA INT STRIPS	0.00%	07/15/2037	02/07/2019	500,000.00	260,840.00	260,840.00	313,091.21	52,251.21	0.00
Totals	for Cusip				500,000.00	260,840.00	260,840.00	313,091.21	52,251.21	0.00
3135G0T94	FANNIE MAE	2.38%	01/19/2023	01/19/2018	460,000.00	457,428.60	456,557.36	470,386.66	13,829.30	0.00
Totals	for Cusip				460,000.00	457,428.60	456,557.36	470,386.66	13,829.30	0.00
3135G0V34	FANNIE MAE	2.50%	02/05/2024	02/07/2019	475,000.00	473,233.00	473,233.00	489,694.90	16,461.90	0.00
3135G0V34	FANNIE MAE	2.50%	02/05/2024	02/21/2019	150,000.00	149,226.42	149,226.42	154,640.50	5,414.08	0.00
Totals	for Cusip				625,000.00	622,459.42	622,459.42	644,335.40	21,875.98	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31364EAV6	FNMA	0.00%	10/08/2027	01/24/2019	500,000.00	379,715.00	379,715.00	419,111.38	39,396.38	0.00
31364EAV6	FNMA	0.00%	10/08/2027	09/10/2019	500,000.00	425,760.00	425,760.00	419,111.38	0.00	(6,648.62)
Totals	for Cusip				1,000,000.00	805,475.00	805,475.00	838,222.76	39,396.38	(6,648.62)
31364EBA1	FNMA	0.00%	03/23/2028	06/25/2019	500,000.00	405,855.00	405,855.00	414,619.75	8,764.75	0.00
Totals	for Cusip				500,000.00	405,855.00	405,855.00	414,619.75	8,764.75	0.00
76116EGM6	RFCO STRIP	0.00%	01/15/2028	04/22/2019	400,000.00	310,048.00	310,048.00	332,668.61	22,620.61	0.00
Totals	for Cusip				400,000.00	310,048.00	310,048.00	332,668.61	22,620.61	0.00
76116EGP9	RFCO STRIP	0.00%	01/15/2029	05/31/2018	230,000.00	162,237.40	168,205.88	186,234.79	18,028.91	0.00
Totals	for Cusip				230,000.00	162,237.40	168,205.88	186,234.79	18,028.91	0.00
76116EGR5	RFCO STRIP	0.00%	01/15/2030	09/18/2019	400,000.00	319,224.00	319,224.00	314,219.66	0.00	(5,004.34)
Totals	for Cusip				400,000.00	319,224.00	319,224.00	314,219.66	0.00	(5,004.34)
76116EHK9	RFCO STRIP	0.00%	04/15/2028	04/18/2019	500,000.00	385,650.00	385,650.00	413,365.51	27,715.51	0.00
76116EHK9	RFCO STRIP	0.00%	04/15/2028	07/18/2019	300,000.00	242,841.00	242,841.00	248,019.31	5,178.31	0.00
Totals	for Cusip				800,000.00	628,491.00	628,491.00	661,384.82	32,893.82	0.00
76116EHM5	RFCO STRIP	0.00%	04/15/2029	05/31/2018	145,000.00	101,388.35	105,513.82	116,511.20	10,997.38	0.00
Totals	for Cusip				145,000.00	101,388.35	105,513.82	116,511.20	10,997.38	0.00
76116EHP8	RFCO STRIP	0.00%	04/15/2030	10/31/2018	550,000.00	364,534.73	385,137.05	429,462.07	44,325.02	0.00
76116EHP8	RFCO STRIP	0.00%	04/15/2030	12/05/2019	450,000.00	356,170.50	356,170.50	351,378.05	0.00	(4,792.45)
Totals	for Cusip				1,000,000.00	720,705.23	741,307.55	780,840.12	44,325.02	(4,792.45)
76116FAC1	RFCSP STRIP	0.00%	04/15/2030	11/19/2019	200,000.00	158,474.00	158,474.00	156,168.02	0.00	(2,305.98)
Totals	for Cusip				200,000.00	158,474.00	158,474.00	156,168.02	0.00	(2,305.98)
88059FBA8	TENNESSEE VALLEY AUTHORITY	0.00%	01/15/2038	09/25/2018	100,000.00	46,931.00	50,092.24	58,786.51	8,694.27	0.00
Totals	for Cusip				100,000.00	46,931.00	50,092.24	58,786.51	8,694.27	0.00
88059FCF6	TVA PRIN STRIP	0.00%	09/15/2024	01/29/2019	95,000.00	80,637.90	80,637.90	86,165.87	5,527.97	0.00
Totals	for Cusip				95,000.00	80,637.90	80,637.90	86,165.87	5,527.97	0.00
912833LZ1	US TREASURY STRIP	0.00%	05/15/2026	09/06/2019	315,000.00	284,158.35	284,158.35	279,349.82	0.00	(4,808.53)
Totals	for Cusip				315,000.00	284,158.35	284,158.35	279,349.82	0.00	(4,808.53)



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912833XT2	US TREASURY STRIP	0.00%	11/15/2029	12/17/2019	6,075,000.00	4,982,593.50	4,982,593.50	4,956,486.31	0.00	(26,107.19)
Totals	for Cusip				6,075,000.00	4,982,593.50	4,982,593.50	4,956,486.31	0.00	(26,107.19)
Totals for Fe	d Agency				14,550,000.00	11,973,146.49	11,979,578.60	12,322,420.58	392,509.09	(49,667.11)
Federal Agency										
3135G0U43	FANNIE MAE	2.88%	09/12/2023	11/28/2018	410,000.00	408,011.50	414,827.34	427,981.42	13,154.08	0.00
Totals	for Cusip				410,000.00	408,011.50	414,827.34	427,981.42	13,154.08	0.00
Totals for Fe	deral Agency				410,000.00	408,011.50	414,827.34	427,981.42	13,154.08	0.00
Foreign										
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	09/20/2016	100,000.00	99,811.00	97,067.00	99,743.00	2,676.00	0.00
Totals	for Cusip				100,000.00	99,811.00	97,067.00	99,743.00	2,676.00	0.00
465138RG2	AID ISRAEL	0.00%	02/15/2026	03/05/2019	500,000.00	407,245.00	407,245.00	437,089.06	29,844.06	0.00
Totals	for Cusip				500,000.00	407,245.00	407,245.00	437,089.06	29,844.06	0.00
465139BT9	AID ISRAEL	0.00%	03/15/2022	03/27/2018	205,000.00	183,688.20	188,112.52	196,597.69	8,485.17	0.00
Totals	for Cusip				205,000.00	183,688.20	188,112.52	196,597.69	8,485.17	0.00
465139LA9	AID ISRAEL	0.00%	08/15/2025	03/06/2019	300,000.00	249,237.00	249,237.00	266,701.21	17,464.21	0.00
Totals	for Cusip				300,000.00	249,237.00	249,237.00	266,701.21	17,464.21	0.00
465139MY6	AID ISRAEL	0.00%	11/15/2026	03/05/2019	500,000.00	397,090.00	397,090.00	428,486.57	31,396.57	0.00
Totals	for Cusip				500,000.00	397,090.00	397,090.00	428,486.57	31,396.57	0.00
465139PT4	AID ISRAEL	0.00%	11/15/2025	03/06/2019	500,000.00	412,330.00	412,330.00	442,168.02	29,838.02	0.00
Totals	for Cusip				500,000.00	412,330.00	412,330.00	442,168.02	29,838.02	0.00
465139PU1	AID ISRAEL	0.00%	05/15/2026	03/06/2019	500,000.00	405,420.00	405,420.00	434,694.45	29,274.45	0.00
Totals	for Cusip				500,000.00	405,420.00	405,420.00	434,694.45	29,274.45	0.00
465139TD5	AID ISRAEL	0.00%	11/15/2023	11/30/2018	500,000.00	428,805.00	436,701.85	462,274.57	25,572.72	0.00
465139TD5	AID ISRAEL	0.00%	11/15/2023	03/11/2019	145,000.00	127,727.60	127,727.60	134,059.63	6,332.03	0.00
Totals	for Cusip				645,000.00	556,532.60	564,429.45	596,334.20	31,904.75	0.00
465139TG8	AID ISRAEL	0.00%	05/15/2025	11/28/2018	600,000.00	485,634.00	497,774.43	536,768.74	38,994.31	0.00
Totals	for Cusip				600,000.00	485,634.00	497,774.43	536,768.74	38,994.31	0.00
471048BA5	JPN BANK FOR INTL COOP	2.25%	02/24/2020	02/14/2017	200,000.00	199,452.00	198,926.31	200,099.79	1,173.48	0.00



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Totals	for Cusip				200,000.00	199,452.00	198,926.31	200,099.79	1,173.48	0.00
651333DR4	NEWFOUNDLAND	8.65%	10/22/2022	04/13/2016	400,000.00	532,044.00	478,048.00	470,491.72	0.00	(7,556.28)
Totals	for Cusip				400,000.00	532,044.00	478,048.00	470,491.72	0.00	(7,556.28)
Totals for Fo	oreign				4,450,000.00	3,928,483.80	3,895,679.71	4,109,174.45	221,051.02	(7,556.28)
MMIP Investment	t									
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2005	796.13	796.13	796.13	796.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2005	798.92	798.92	798.92	798.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2005	2,403.20	2,403.20	2,403.20	2,403.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2005	844.63	844.63	844.63	844.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/17/2005	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			03/23/2005	924.91	924.91	924.91	924.91	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			03/24/2005	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			03/21/2005	917.27	917.27	917.27	917.27	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			04/08/2005	672.57	672.57	672.57	672.57	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			04/05/2005	2,050.44	2,050.44	2,050.44	2,050.44	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			04/04/2005	683.59	683.59	683.59	683.59	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			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
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			04/20/2005	675.90	675.90	675.90	675.90	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			04/21/2005	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			04/18/2005	663.43	663.43	663.43	663.43	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			05/03/2005	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			05/02/2005	337.46	337.46	337.46	337.46	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
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			05/17/2005	374.52	374.52	374.52	374.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2005	209.51	209.51	209.51	209.51	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 05/20/2005 209.58 209.58 209.58 209.58 209.58 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/16/2005 82.01 82.01 82.01 82.01 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/23/2005 210.70 210.70 210.70 210.70 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/24/2005 631.54 631.54 631.54 631.54 631.54 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/25/2005 718.75 718.75 718.75 718.75 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/26/2005 263.16 263.16 263.16 263.16 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/27/2005 263.25 263.25 263.25 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 89.30 0.00 818999963 MONEY	
818999963 MONEY MARKET INVESTMENT POOL 05/23/2005 210.70 210.70 210.70 210.70 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/24/2005 631.54 631.54 631.54 631.54 631.54 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/25/2005 718.75 718.75 718.75 718.75 718.75 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/26/2005 263.16 263.16 263.16 263.16 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/27/2005 263.25 263.25 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 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 05/24/2005 631.54 631.54 631.54 631.54 631.54 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/25/2005 210.21 210.21 210.21 210.21 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/25/2005 718.75 718.75 718.75 718.75 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/26/2005 263.16 263.16 263.16 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/25/2005 210.21 210.21 210.21 210.21 210.21 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/25/2005 718.75 718.75 718.75 718.75 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/26/2005 263.16 263.16 263.16 263.25 263.25 263.25 263.25 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 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 05/25/2005 718.75 718.75 718.75 718.75 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/26/2005 263.16 263.16 263.16 263.16 263.16 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/27/2005 263.25 263.25 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 89.30 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 05/26/2005 263.16 263.16 263.16 263.16 263.16 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/27/2005 263.25 263.25 263.25 263.25 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 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 05/27/2005 263.25 263.25 263.25 263.25 263.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2005 89.30 89.30 89.30 89.30 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 06/03/2005 89.30 89.30 89.30 89.30 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 06/01/2005 1,018.10 1,018.10 1,018.10 0.00	0.00
	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 06/02/2005 89.23 89.23 89.23 89.23 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/10/2005 87.99 87.99 87.99 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/15/2005 89.05 89.05 89.05 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/14/2005 266.57 266.57 266.57 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/16/2005 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/13/2005 88.25 88.25 88.25 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/20/2005 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 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 07/01/2005 868.16 868.16 868.16 0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/28/2005	2,508.10	2,508.10	2,508.10	2,508.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/30/2005	849.59	849.59	849.59	849.59	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			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			07/15/2005	614.18	614.18	614.18	614.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2005	611.10	611.10	611.10	611.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2005	1,834.89	1,834.89	1,834.89	1,834.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2005	566.20	566.20	566.20	566.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2005	611.62	611.62	611.62	611.62	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			07/29/2005	580.78	580.78	580.78	580.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2005	2,435.49	2,435.49	2,435.49	2,435.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2005	819.67	819.67	819.67	819.67	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			07/25/2005	811.02	811.02	811.02	811.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2005	593.57	593.57	593.57	593.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2005	1,536.57	1,536.57	1,536.57	1,536.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2005	354.94	354.94	354.94	354.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/04/2005	435.59	435.59	435.59	435.59	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 818999963 MONEY MARKET INVESTMENT POOL 818999963 MONEY MARKET INVESTMENT POOL	08/05/2005 08/11/2005 08/08/2005 08/10/2005 08/12/2005	443.32 475.93 447.68 483.47	443.32 475.93 447.68	443.32 475.93 447.68	443.32 475.93 447.68	0.00 0.00 0.00	0.00
	08/08/2005 08/10/2005	447.68	447.68				
818999963 MONEY MARKET INVESTMENT POOL	08/10/2005			447.68	447.68	0.00	0.00
		483.47	400.47				0.00
818999963 MONEY MARKET INVESTMENT POOL	09/12/2005		483.47	483.47	483.47	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL	06/12/2003	477.42	477.42	477.42	477.42	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	08/15/2005	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	08/22/2005	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	08/23/2005	1,685.41	1,685.41	1,685.41	1,685.41	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	08/24/2005	592.77	592.77	592.77	592.77	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	09/08/2005	151.69	151.69	151.69	151.69	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	09/09/2005	151.82	151.82	151.82	151.82	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	09/12/2005	151.83	151.83	151.83	151.83	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL	09/13/2005	432.43	432.43	432.43	432.43	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/14/2005	771.60	771.60	771.60	771.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2005	777.04	777.04	777.04	777.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2005	281.33	281.33	281.33	281.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2005	328.18	328.18	328.18	328.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2005	335.08	335.08	335.08	335.08	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			09/19/2005	285.85	285.85	285.85	285.85	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			09/26/2005	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			10/06/2005	207.73	207.73	207.73	207.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2005	615.69	615.69	615.69	615.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2005	363.30	363.30	363.30	363.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2005	209.24	209.24	209.24	209.24	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			10/10/2005	208.36	208.36	208.36	208.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2005	625.71	625.71	625.71	625.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2005	208.15	208.15	208.15	208.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2005	209.54	209.54	209.54	209.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2005	210.59	210.59	210.59	210.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2005	213.56	213.56	213.56	213.56	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			10/21/2005	304.66	304.66	304.66	304.66	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			10/20/2005	301.56	301.56	301.56	301.56	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			11/02/2005	56.13	56.13	56.13	56.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2005	1,111.90	1,111.90	1,111.90	1,111.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2005	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			10/31/2005	367.36	367.36	367.36	367.36	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			11/10/2005	62.04	62.04	62.04	62.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2005	50.43	50.43	50.43	50.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2005	607.52	607.52	607.52	607.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2005	152.74	152.74	152.74	152.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2005	51.97	51.97	51.97	51.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2005	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2005	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			11/14/2005	142.29	142.29	142.29	142.29	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			11/22/2005	2,687.79	2,687.79	2,687.79	2,687.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2005	912.18	912.18	912.18	912.18	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/23/2005	909.03	909.03	909.03	909.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2005	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
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			12/14/2005	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			12/12/2005	1,430.34	1,430.34	1,430.34	1,430.34	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	1,510.88	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			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			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			01/09/2006	743.37	743.37	743.37	743.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2006	2,238.87	2,238.87	2,238.87	2,238.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2006	748.17	748.17	748.17	748.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/11/2006	476.71	476.71	476.71	476.71	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/12/2006	754.91	754.91	754.91	754.91	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			01/19/2006	944.82	944.82	944.82	944.82	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			01/20/2006	939.96	939.96	939.96	939.96	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			02/03/2006	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			02/02/2006	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			02/06/2006	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			02/16/2006	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			02/14/2006	2,763.32	2,763.32	2,763.32	2,763.32	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			02/23/2006	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			02/21/2006	1,052.92	1,052.92	1,052.92	1,052.92	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			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			03/08/2006	269.23	269.23	269.23	269.23	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			03/09/2006	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			03/06/2006	358.76	358.76	358.76	358.76	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			03/17/2006	344.91	344.91	344.91	344.91	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			03/22/2006	282.93	282.93	282.93	282.93	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			03/23/2006	301.27	301.27	301.27	301.27	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			04/05/2006	340.39	340.39	340.39	340.39	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			04/06/2006	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



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818999963 MONEY MARKET INVESTMENT POOL 04/03/2006 648 818999963 MONEY MARKET INVESTMENT POOL 04/10/2006 183 818999963 MONEY MARKET INVESTMENT POOL 04/11/2006 556 818999963 MONEY MARKET INVESTMENT POOL 04/12/2006 263	res Orig Cost Prior M	lkt/Cost Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET INVESTMENT POOL 04/11/2006 556	.30 648.30	648.30 648.30	0.00	0.00
	.25 183.25	183.25 183.25	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 04/12/2006 263	.89 556.89	556.89 556.89	0.00	0.00
	.81 263.81	263.81 263.81	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 04/13/2006 12:	.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 41	.50 417.50	417.50 417.50	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 04/18/2006 64	.40 645.40	645.40 645.40	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 04/21/2006 430	.97 430.97	430.97 430.97	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 04/24/2006 42	.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	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 438	.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 05/04/2006 388	.45 388.45	388.45 388.45	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 368	.37 365.37	365.37 365.37	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/05/2006 393	.43 397.43	397.43 397.43	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/02/2006 1,308	.61 1,308.61 1	1,308.61 1,308.61	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/08/2006 41	.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	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 1,37-	.77 1,371.77 1	1,371.77 1,371.77	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/17/2006 648	.96 645.96	645.96 645.96	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/19/2006	1,322.84	1,322.84	1,322.84	1,322.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2006	465.63	465.63	465.63	465.63	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			05/22/2006	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			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			06/01/2006	1,048.15	1,048.15	1,048.15	1,048.15	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			06/15/2006	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			06/13/2006	1,857.43	1,857.43	1,857.43	1,857.43	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			06/16/2006	696.21	696.21	696.21	696.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2006	1,904.22	1,904.22	1,904.22	1,904.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2006	636.87	636.87	636.87	636.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2006	634.73	634.73	634.73	634.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2006	642.18	642.18	642.18	642.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2006	632.50	632.50	632.50	632.50	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			06/27/2006	1,935.83	1,935.83	1,935.83	1,935.83	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			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			06/29/2006	652.06	652.06	652.06	652.06	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			07/10/2006	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			07/13/2006	264.69	264.69	264.69	264.69	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			07/20/2006	1,283.93	1,283.93	1,283.93	1,283.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2006	1,307.27	1,307.27	1,307.27	1,307.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2006	1,304.13	1,304.13	1,304.13	1,304.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2006	820.44	820.44	820.44	820.44	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			07/19/2006	1,283.72	1,283.72	1,283.72	1,283.72	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			07/26/2006	1,184.14	1,184.14	1,184.14	1,184.14	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			07/28/2006	1,185.52	1,185.52	1,185.52	1,185.52	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			07/31/2006	1,189.95	1,189.95	1,189.95	1,189.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/03/2006	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/09/2006	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			08/17/2006	2,200.57	2,200.57	2,200.57	2,200.57	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			08/18/2006	2,166.79	2,166.79	2,166.79	2,166.79	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			08/21/2006	2,182.58	2,182.58	2,182.58	2,182.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2006	2,201.37	2,201.37	2,201.37	2,201.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2006	2,144.61	2,144.61	2,144.61	2,144.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2006	2,145.41	2,145.41	2,145.41	2,145.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2006	2,276.22	2,276.22	2,276.22	2,276.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2006	2,228.89	2,228.89	2,228.89	2,228.89	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			09/01/2006	2,256.97	2,256.97	2,256.97	2,256.97	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			09/05/2006	1,863.21	1,863.21	1,863.21	1,863.21	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			09/22/2006	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			09/20/2006	1,741.23	1,741.23	1,741.23	1,741.23	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			09/28/2006	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/25/2006	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			10/02/2006	1,758.69	1,758.69	1,758.69	1,758.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2006	1,248.81	1,248.81	1,248.81	1,248.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2006	1,267.51	1,267.51	1,267.51	1,267.51	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			10/12/2006	1,255.45	1,255.45	1,255.45	1,255.45	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			10/13/2006	1,248.54	1,248.54	1,248.54	1,248.54	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			10/16/2006	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			10/26/2006	1,045.02	1,045.02	1,045.02	1,045.02	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			10/25/2006	1,039.11	1,039.11	1,039.11	1,039.11	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			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			10/30/2006	1,060.60	1,060.60	1,060.60	1,060.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2006	424.90	424.90	424.90	424.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2006	1,296.32	1,296.32	1,296.32	1,296.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2006	160.95	160.95	160.95	160.95	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			11/10/2006	177.27	177.27	177.27	177.27	0.00	0.00



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818999963 MON	cription	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	NEY MARKET INVESTMENT POOL			11/14/2006	658.19	658.19	658.19	658.19	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			11/13/2006	219.39	219.39	219.39	219.39	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			11/15/2006	408.33	408.33	408.33	408.33	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/04/2006	2,690.76	2,690.76	2,690.76	2,690.76	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/06/2006	2,695.9	2,695.95	2,695.95	2,695.95	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/07/2006	2,603.20	2,603.20	2,603.20	2,603.20	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/08/2006	2,604.1	2,604.17	2,604.17	2,604.17	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/14/2006	2,597.76	2,597.76	2,597.76	2,597.76	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/15/2006	2,605.96	2,605.96	2,605.96	2,605.96	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/11/2006	2,740.8	2,740.87	2,740.87	2,740.87	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/13/2006	2,549.42	2,549.42	2,549.42	2,549.42	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/20/2006	2,794.83	3 2,794.83	2,794.83	2,794.83	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/21/2006	2,796.4	2,796.47	2,796.47	2,796.47	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/22/2006	2,802.73	3 2,802.73	2,802.73	2,802.73	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/18/2006	2,774.6	2,774.64	2,774.64	2,774.64	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/26/2006	2,806.70	2,806.70	2,806.70	2,806.70	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/28/2006	2,855.4	2,855.41	2,855.41	2,855.41	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/29/2006	2,855.50	2,855.50	2,855.50	2,855.50	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			12/29/2006	2,860.13	3 2,860.13	2,860.13	2,860.13	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/05/2007	2,492.4	2,492.41	2,492.41	2,492.41	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/04/2007	2,465.60	2,465.60	2,465.60	2,465.60	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/08/2007	2,493.23	3 2,493.23	2,493.23	2,493.23	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/10/2007	2,359.8	2,359.81	2,359.81	2,359.81	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/11/2007	2,357.1	2,357.15	2,357.15	2,357.15	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/12/2007	2,385.5	2,385.51	2,385.51	2,385.51	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/16/2007	2,272.59	2,272.59	2,272.59	2,272.59	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/18/2007	2,416.4	2,416.45	2,416.45	2,416.45	0.00	0.00
818999963 MON	NEY MARKET INVESTMENT POOL			01/19/2007	2,476.4	2,476.44	2,476.44	2,476.44	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/22/2007	2,475.99	2,475.99	2,475.99	2,475.99	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			01/24/2007	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			01/29/2007	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			02/05/2007	2,114.63	2,114.63	2,114.63	2,114.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2007	1,819.58	1,819.58	1,819.58	1,819.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/09/2007	1,840.22	1,840.22	1,840.22	1,840.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2007	1,710.94	1,710.94	1,710.94	1,710.94	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			03/01/2007	2,174.65	2,174.65	2,174.65	2,174.65	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			02/28/2007	2,383.19	2,383.19	2,383.19	2,383.19	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/05/2007	1,817.85	1,817.85	1,817.85	1,817.85	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			04/10/2007	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
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			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			02/21/2008	2,734.48	2,734.48	2,734.48	2,734.48	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			02/28/2008	2,718.56	2,718.56	2,718.56	2,718.56	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			02/29/2008	2,912.60	2,912.60	2,912.60	2,912.60	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			03/03/2008	2,899.34	2,899.34	2,899.34	2,899.34	0.00	0.00



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		MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 N	MONEY MARKET INVESTMENT POOL		03/05/2008	2,539.26	2,539.26	2,539.26	2,539.26	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/06/2008	2,488.61	2,488.61	2,488.61	2,488.61	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/07/2008	2,586.72	2,586.72	2,586.72	2,586.72	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/14/2008	2,592.53	2,592.53	2,592.53	2,592.53	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/10/2008	2,567.00	2,567.00	2,567.00	2,567.00	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/12/2008	2,561.73	2,561.73	2,561.73	2,561.73	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/13/2008	2,506.41	2,506.41	2,506.41	2,506.41	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/20/2008	2,474.07	2,474.07	2,474.07	2,474.07	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/17/2008	2,488.83	2,488.83	2,488.83	2,488.83	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/19/2008	2,460.25	2,460.25	2,460.25	2,460.25	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/24/2008	2,349.16	2,349.16	2,349.16	2,349.16	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/26/2008	2,403.08	2,403.08	2,403.08	2,403.08	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/27/2008	2,449.74	2,449.74	2,449.74	2,449.74	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/28/2008	2,522.51	2,522.51	2,522.51	2,522.51	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/04/2008	2,239.33	2,239.33	2,239.33	2,239.33	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		03/31/2008	2,368.92	2,368.92	2,368.92	2,368.92	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/03/2008	2,155.64	2,155.64	2,155.64	2,155.64	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/02/2008	2,157.24	2,157.24	2,157.24	2,157.24	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/07/2008	2,079.79	2,079.79	2,079.79	2,079.79	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/09/2008	2,200.84	2,200.84	2,200.84	2,200.84	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/10/2008	2,313.34	2,313.34	2,313.34	2,313.34	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/11/2008	2,128.49	2,128.49	2,128.49	2,128.49	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/14/2008	2,285.77	2,285.77	2,285.77	2,285.77	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/16/2008	2,143.93	2,143.93	2,143.93	2,143.93	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/17/2008	2,243.67	2,243.67	2,243.67	2,243.67	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/18/2008	2,245.99	2,245.99	2,245.99	2,245.99	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL		04/21/2008	2,240.65	2,240.65	2,240.65	2,240.65	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			05/09/2008	2,051.28	2,051.28	2,051.28	2,051.28	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			05/07/2008	1,992.65	1,992.65	1,992.65	1,992.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2008	2,045.97	2,045.97	2,045.97	2,045.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2008	2,038.85	2,038.85	2,038.85	2,038.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2008	2,320.41	2,320.41	2,320.41	2,320.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2008	2,316.08	2,316.08	2,316.08	2,316.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/19/2008	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			05/22/2008	2,272.53	2,272.53	2,272.53	2,272.53	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			05/29/2008	2,293.12	2,293.12	2,293.12	2,293.12	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			05/30/2008	2,259.95	2,259.95	2,259.95	2,259.95	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			06/09/2008	2,012.63	2,012.63	2,012.63	2,012.63	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



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818999983 MONEY MARKET INVESTMENT POOL 06/13/2008 1,997.47 1,997.4	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B1899963 MONEY MARKET INVESTMENT POOL 06/16/2008 2,157.76 2,157.76 2,157.76 2,157.76 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/19/2008 2,153.67 2,153.67 2,153.67 2,153.67 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/20/2008 2,178.66 2,178.66 2,178.66 2,178.66 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/20/2008 2,186.62 2,186.62 2,178.66 2,178.66 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/23/2008 2,181.22 2,181.22 2,181.22 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/28/2008 2,181.22 2,181.22 2,181.22 2,181.22 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/28/2008 2,181.22 2,181.22 2,181.22 2,181.22 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/28/2008 2,227.82 2,227.82 2,227.82 2,227.82 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/27/2008 2,227.82 2,227.82 2,227.82 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 06/30/2008 1,918.85 1,918.85 1,918.85 1,918.85 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 07/03/2008 1,918.85 1,918.85 1,918.85 1,918.85 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 07/03/2008 1,918.85 1,918.85 1,918.85 1,918.85 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 07/03/2008 2,013.42 2,013.42 2,013.42 2,013.42 2,013.42 2,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 07/10/2008 2,013.42	818999963	MONEY MARKET INVESTMENT POOL			06/13/2008	2,000.36	2,000.36	2,000.36	2,000.36	0.00	0.00
B1899963 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			06/12/2008	1,997.47	1,997.47	1,997.47	1,997.47	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/19/2008 2.153.67 2.153.67 2.153.67 2.153.67 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/20/2008 2.178.66 2.178.66 2.178.66 2.178.66 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/25/2008 2.177.34 2.177.34 2.177.34 2.177.34 2.177.34 2.177.34 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/26/2008 2.181.22 2.181.22 2.181.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/27/2008 2.227.62 2.227.62 2.227.62 2.227.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/27/2008 2.227.62 2.227.62 2.227.62 0.227.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/03/2008 1.988.59 1.988.59 1.988.99 1.988.99 1.989.99 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/07/2008 <t< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>06/16/2008</td><td>2,157.76</td><td>2,157.76</td><td>2,157.76</td><td>2,157.76</td><td>0.00</td><td>0.00</td></t<>	818999963	MONEY MARKET INVESTMENT POOL			06/16/2008	2,157.76	2,157.76	2,157.76	2,157.76	0.00	0.00
818999983 MONEY MARKET INVESTMENT POOL 06/20/2008 2,178.66 2,178.66 2,178.66 2,178.66 2,178.66 2,178.66 2,178.66 2,178.66 2,178.66 2,178.66 2,169.62 2,169.62 2,169.62 2,069.62 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 81899963 MONEY MARKET INVESTMENT POOL 06/26/2008 2,181.22 2,181.22 2,181.22 2,181.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/30/2008 2,227.62 2,227.62 2,227.62 2,227.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/03/2008 1,918.85 1,918.85 1,918.85 1,918.85 1,918.85 1,918.85 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/07/2008 1,984.83 1,984.93 1,984.93 1,984.83 1,984.83 1,984.83 1,984.83 1,984.83 1,984.99 1,998.99 1,998.99	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 06/23/2008 2,169.62	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 06/25/2008 2,177.34 2,181.22	818999963	MONEY MARKET INVESTMENT POOL			06/20/2008	2,178.66	2,178.66	2,178.66	2,178.66	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/26/2008 2.181.22 2.181.22 2.181.22 2.181.22 2.181.22 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/27/2008 2.220.83 2.220.83 2.220.83 2.220.83 2.220.83 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/30/2008 1.918.85 1.918.85 1.918.85 1.918.85 1.918.85 1.918.85 1.918.85 1.918.85 1.918.85 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/02/2008 1.998.99 1.998.99 1.998.99 1.998.99 1.998.99 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/07/2008 1.984.83 1.984.83 1.984.83 1.984.83 1.984.83 1.984.83 1.984.83 1.984.83 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2008 2.013.42 2.013.42 2.013.42 2.014.76 2.074.76 2.074.76 2.004.95 2.004.95 2.004.95 2.004.95 2.004.95 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>06/23/2008</td> <td>2,169.62</td> <td>2,169.62</td> <td>2,169.62</td> <td>2,169.62</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			06/23/2008	2,169.62	2,169.62	2,169.62	2,169.62	0.00	0.00
B18999963 MONEY MARKET INVESTMENT POOL 06/27/2008 2,220.83 2,220.83 2,220.83 2,220.83 2,220.83 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 07/03/2008 1,918.85 1,	818999963	MONEY MARKET INVESTMENT POOL			06/25/2008	2,177.34	2,177.34	2,177.34	2,177.34	0.00	0.00
B1899963 MONEY MARKET INVESTMENT POOL 06/30/2008 2,227.62 2,227.62 2,227.62 2,227.62 0.00 0.00 B1899963 MONEY MARKET INVESTMENT POOL 07/03/2008 1,918.85 1,91	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 07/03/2008 1,918.85 1,918.85 1,918.85 1,918.85 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/02/2008 1,998.99 1,998.99 1,998.99 1,998.99 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/07/2008 2,013.42 2,013.42 2,013.42 2,013.42 2,013.42 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/10/2008 2,074.76 2,074.76 2,074.76 2,074.76 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/11/2008 2,004.95 2,004.95 2,004.95 2,004.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/11/2008 2,015.71	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 1,988.99 1,998.99 1,998.99 1,998.99 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 07/10/2008 2,074.76 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 07/14/2008 2,015.71 2,015.71 2,015.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/16/2008 2,035.98 2,035.98 2,035.98 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2008 2,161.85 2,161.85 2,161.85 2,161.85 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2008 2,015.05 2,015.05 2,015.05 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL	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 1,984.83 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/10/2008 2,013.42 2,013.42 2,013.42 2,013.42 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 2,004.95 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 07/16/2008 2,035.98 2,035.98 2,035.98 2,035.98 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/17/2008 2,161.85 2,161.85 2,161.85 2,161.85 2,161.85 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			07/03/2008	1,918.85	1,918.85	1,918.85	1,918.85	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 07/14/2008 2,015.71 2,015.71 2,015.71 2,015.71 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 07/18/2008 2,015.05 2,161.85 2,161.85 2,161.85 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 07/23/2008 2,031.45 2,031.45	818999963	MONEY MARKET INVESTMENT POOL			07/02/2008	1,998.99	1,998.99	1,998.99	1,998.99	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 07/10/2008 2,074.76 2,074.76 2,074.76 2,074.76 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/14/2008 2,004.95 2,004.95 2,004.95 2,004.95 0.00 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/14/2008 2,015.71 2,015.71 2,015.71 2,015.71 0.00 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/16/2008 2,035.98 2,035.98 2,035.98 2,035.98 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			07/07/2008	1,984.83	1,984.83	1,984.83	1,984.83	0.00	0.00
81899963 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 07/14/2008 2,015.71 2,015.71 2,015.71 2,015.71 0.00 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 07/17/2008 2,161.85 2,161.85 2,161.85 2,161.85 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 07/23/2008 2,031.45 2,031.45 2,031.45 2,031.45 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/23/2008 2,036.61 2,066.61 2,066.61 2,066.61 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 07/24/2008 2,030.43 2,030.43 2,030.43 2,030.43 0.00 0.00 0.00 0.00 0.00 0.00 0.0	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 07/14/2008 2,015.71 2,015.71 2,015.71 2,015.71 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 07/17/2008 2,161.85 2,161.85 2,161.85 2,161.85 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 07/23/2008 2,031.45 2,031.45 2,031.45 2,031.45 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/23/2008 2,066.61 2,066.61 2,066.61 2,066.61 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/24/2008 2,030.43 2,030.43 2,030.43 0.00 0.00 0.00 0.00 0.00 0.00 0.0	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 07/16/2008 2,035.98 2,035.98 2,035.98 2,035.98 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2008 2,161.85 2,161.85 2,161.85 2,161.85 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 07/23/2008 2,031.45 2,031.45 2,031.45 2,031.45 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 07/21/2008 2,030.43 2,030.43 2,030.43 2,030.43 0.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL	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 07/17/2008 2,161.85 2,161.85 2,161.85 2,161.85 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 07/21/2008 2,066.61 2,066.61 2,066.61 2,066.61 2,066.61 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			07/14/2008	2,015.71	2,015.71	2,015.71	2,015.71	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 07/23/2008 2,031.45 2,031.45 2,031.45 2,031.45 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 07/24/2008 2,030.43 2,030.43 2,030.43 2,030.43 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 07/23/2008 2,031.45 2,031.45 2,031.45 2,031.45 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 07/24/2008 2,030.43 2,030.43 2,030.43 2,030.43 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 07/21/2008 2,066.61 2,066.61 2,066.61 2,066.61 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			07/18/2008	2,015.05	2,015.05	2,015.05	2,015.05	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/24/2008 2,030.43 2,030.43 2,030.43 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			07/21/2008	2,066.61	2,066.61	2,066.61	2,066.61	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/25/2008 2,121.57 2,121.57 2,121.57 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			07/25/2008	0.01	0.01	0.01	0.01	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/28/2008 2,031.94 2,031.94 2,031.94 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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/30/2008	1,999.98	1,999.98	1,999.98	1,999.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2008	2,085.54	2,085.54	2,085.54	2,085.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2008	2,044.68	2,044.68	2,044.68	2,044.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			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			08/07/2008	1,816.52	1,816.52	1,816.52	1,816.52	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			08/11/2008	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			08/18/2008	1,865.58	1,865.58	1,865.58	1,865.58	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			08/21/2008	1,786.84	1,786.84	1,786.84	1,786.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2008	1,866.78	1,866.78	1,866.78	1,866.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2008	1,878.56	1,878.56	1,878.56	1,878.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2008	1,847.84	1,847.84	1,847.84	1,847.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2008	1,871.16	1,871.16	1,871.16	1,871.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/02/2008	1,900.74	1,900.74	1,900.74	1,900.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2008	1,715.72	1,715.72	1,715.72	1,715.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2008	1,701.71	1,701.71	1,701.71	1,701.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2008	1,715.31	1,715.31	1,715.31	1,715.31	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			09/10/2008	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			09/15/2008	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/18/2008	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			09/22/2008	1,887.91	1,887.91	1,887.91	1,887.91	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			09/25/2008	1,740.66	1,740.66	1,740.66	1,740.66	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
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			10/13/2008	1,463.99	1,463.99	1,463.99	1,463.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2008	1,061.04	1,061.04	1,061.04	1,061.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2008	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			10/20/2008	1,507.22	1,507.22	1,507.22	1,507.22	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			10/29/2008	1,419.87	1,419.87	1,419.87	1,419.87	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			10/31/2008	1,177.67	1,177.67	1,177.67	1,177.67	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			11/03/2008	1,150.63	1,150.63	1,150.63	1,150.63	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			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			11/17/2008	862.99	862.99	862.99	862.99	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			11/18/2008	2,900.66	2,900.66	2,900.66	2,900.66	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			11/19/2008	1,450.98	1,450.98	1,450.98	1,450.98	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			12/05/2008	1,582.65	1,582.65	1,582.65	1,582.65	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			12/03/2008	604.34	604.34	604.34	604.34	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			12/15/2008	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			12/18/2008	1,458.04	1,458.04	1,458.04	1,458.04	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



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818999963 MONEY MARKET INVESTMENT POOL 12/24/2008 1,465 818999963 MONEY MARKET INVESTMENT POOL 12/22/2008 1,412 818999963 MONEY MARKET INVESTMENT POOL 12/26/2008 1,632 818999963 MONEY MARKET INVESTMENT POOL 12/29/2008 2,709	es Orig Cost Prior Mk	t/Cost Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET INVESTMENT POOL 12/26/2008 1,632	20 1,465.20 1,4	1,465.20	0.00	0.00
21	42 1,412.42 1,4	1,412.42	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/29/2008 2,709	64 1,632.64 1,6	32.64 1,632.64	0.00	0.00
	81 2,709.81 2,7	709.81 2,709.81	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/31/2008 1,466	18 1,466.18 1,4	1,466.18	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/31/2008 1,525	58 1,525.58 1,5	525.58 1,525.58	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/05/2009 2,957	50 2,957.50 2,9	957.50 2,957.50	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/07/2009 1,447	37 1,447.37 1,4	1,447.37	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/08/2009 1,369	22 1,369.22 1,3	369.22 1,369.22	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/09/2009 1,356	59 1,356.59 1,3	356.59 1,356.59	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/14/2009 1,322	71 1,322.71 1,3	322.71 1,322.71	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/12/2009 1,706	25 1,706.25 1,7	706.25 1,706.25	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/15/2009 1,332	39 1,332.39 1,3	332.39 1,332.39	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/16/2009 1,362	67 1,362.67 1,3	362.67 1,362.67	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/20/2009 1,384	45 1,384.45 1,3	384.45 1,384.45	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/20/2009 2,431	74 2,431.74 2,4	131.74 2,431.74	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/22/2009 1,391	27 1,391.27 1,3	391.27 1,391.27	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/23/2009 1,440	51 1,440.51 1,4	1,440.51	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/29/2009 1,239	83 1,239.83 1,2	239.83 1,239.83	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/26/2009 1,420	89 1,420.89 1,4	1,420.89	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/30/2009 1,290	87 1,290.87 1,2	290.87 1,290.87	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/28/2009 1,309	59 1,309.59 1,3	1,309.59	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/02/2009 1,265	90 1,265.90 1,2	265.90 1,265.90	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/04/2009 1,186	85 1,186.85 1,	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 02/09/2009 1,151	69 1,151.69 1,	151.69 1,151.69	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/11/2009	1,002.18	1,002.18	1,002.18	1,002.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2009	989.00	989.00	989.00	989.00	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			02/19/2009	1,034.70	1,034.70	1,034.70	1,034.70	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			02/20/2009	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			03/06/2009	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			03/04/2009	925.36	925.36	925.36	925.36	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			03/11/2009	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			03/09/2009	922.75	922.75	922.75	922.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2009	2,728.25	2,728.25	2,728.25	2,728.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/16/2009	858.11	858.11	858.11	858.11	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			03/18/2009	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			03/19/2009	856.46	856.46	856.46	856.46	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/27/2009	775.29	775.29	775.29	775.29	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			03/31/2009	2,377.87	2,377.87	2,377.87	2,377.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2009	914.92	914.92	914.92	914.92	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			04/07/2009	2,391.40	2,391.40	2,391.40	2,391.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2009	797.78	797.78	797.78	797.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2009	820.59	820.59	820.59	820.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/06/2009	787.54	787.54	787.54	787.54	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			04/16/2009	800.46	800.46	800.46	800.46	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			04/22/2009	784.36	784.36	784.36	784.36	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			04/23/2009	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			04/20/2009	776.63	776.63	776.63	776.63	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			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			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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/06/2009	747.25	747.25	747.25	747.25	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			05/11/2009	709.44	709.44	709.44	709.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/12/2009	2,337.11	2,337.11	2,337.11	2,337.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2009	873.99	873.99	873.99	873.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2009	641.70	641.70	641.70	641.70	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			05/20/2009	834.95	834.95	834.95	834.95	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			05/21/2009	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			05/18/2009	861.23	861.23	861.23	861.23	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			06/01/2009	771.33	771.33	771.33	771.33	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			06/05/2009	756.32	756.32	756.32	756.32	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			06/04/2009	745.03	745.03	745.03	745.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2009	722.92	722.92	722.92	722.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/09/2009	2,189.60	2,189.60	2,189.60	2,189.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2009	732.56	732.56	732.56	732.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2009	726.60	726.60	726.60	726.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2009	792.68	792.68	792.68	792.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2009	806.53	806.53	806.53	806.53	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



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	ONEY MARKET INVESTMENT POOL ONEY MARKET INVESTMENT POOL								
	DNEY MARKET INVESTMENT POOL		06/19/2009	726.85	726.85	726.85	726.85	0.00	0.00
818999963 MOI			06/16/2009	2,251.71	2,251.71	2,251.71	2,251.71	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		06/22/2009	740.06	740.06	740.06	740.06	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/23/2009	2,186.78	2,186.78	2,186.78	2,186.78	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/24/2009	684.03	684.03	684.03	684.03	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/25/2009	676.29	676.29	676.29	676.29	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/26/2009	678.84	678.84	678.84	678.84	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/02/2009	701.41	701.41	701.41	701.41	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/01/2009	665.41	665.41	665.41	665.41	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/29/2009	591.38	591.38	591.38	591.38	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/30/2009	1,775.09	1,775.09	1,775.09	1,775.09	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/07/2009	2,569.36	2,569.36	2,569.36	2,569.36	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/08/2009	634.85	634.85	634.85	634.85	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/09/2009	635.09	635.09	635.09	635.09	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/10/2009	615.22	615.22	615.22	615.22	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/06/2009	638.17	638.17	638.17	638.17	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/16/2009	595.58	595.58	595.58	595.58	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/13/2009	608.98	608.98	608.98	608.98	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/13/2009	0.01	0.01	0.01	0.01	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/15/2009	618.91	618.91	618.91	618.91	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/17/2009	599.50	599.50	599.50	599.50	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/14/2009	1,854.06	1,854.06	1,854.06	1,854.06	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/20/2009	611.95	611.95	611.95	611.95	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/21/2009	1,827.01	1,827.01	1,827.01	1,827.01	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/22/2009	623.69	623.69	623.69	623.69	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/23/2009	646.88	646.88	646.88	646.88	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/24/2009	618.19	618.19	618.19	618.19	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/27/2009	597.24	597.24	597.24	597.24	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			07/31/2009	601.05	601.05	601.05	601.05	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			07/30/2009	574.23	574.23	574.23	574.23	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			08/13/2009	535.66	535.66	535.66	535.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/10/2009	544.24	544.24	544.24	544.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2009	563.67	563.67	563.67	563.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2009	543.80	543.80	543.80	543.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/11/2009	1,639.20	1,639.20	1,639.20	1,639.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2009	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			08/26/2009	497.78	497.78	497.78	497.78	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			08/24/2009	503.50	503.50	503.50	503.50	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			08/31/2009	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/03/2009	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			09/11/2009	439.07	439.07	439.07	439.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/08/2009	452.90	452.90	452.90	452.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2009	447.76	447.76	447.76	447.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2009	1,809.12	1,809.12	1,809.12	1,809.12	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			09/24/2009	725.09	725.09	725.09	725.09	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			09/22/2009	1,349.29	1,349.29	1,349.29	1,349.29	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			09/23/2009	447.97	447.97	447.97	447.97	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			10/09/2009	240.53	240.53	240.53	240.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/05/2009	279.13	279.13	279.13	279.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2009	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			10/07/2009	777.17	777.17	777.17	777.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2009	242.57	242.57	242.57	242.57	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			10/22/2009	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			10/20/2009	750.59	750.59	750.59	750.59	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			10/27/2009	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			10/26/2009	232.27	232.27	232.27	232.27	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
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			11/04/2009	246.17	246.17	246.17	246.17	0.00	0.00
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			11/20/2009	303.10	303.10	303.10	303.10	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			11/17/2009	867.64	867.64	867.64	867.64	0.00	0.00



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818999963 M	MONEY MARKET INVESTMENT POOL		Trade Date	Par/Shares	Orig Cost	Prior Wiki/Cost	Current Market	Unreal Gain	Unreal Loss
010999900			11/18/2009	241.76	241.76	241.76	241.76	0.00	0.00
818999963 M	ONEY MARKET INVESTMENT POOL		11/24/2009	891.41	891.41	891.41	891.41	0.00	0.00
818999963 M	ONEY MARKET INVESTMENT POOL		11/25/2009	277.34	277.34	277.34	277.34	0.00	0.00
818999963 M	ONEY MARKET INVESTMENT POOL		11/27/2009	286.01	286.01	286.01	286.01	0.00	0.00
818999963 M	ONEY MARKET INVESTMENT POOL		11/23/2009	300.34	300.34	300.34	300.34	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/04/2009	1,370.89	1,370.89	1,370.89	1,370.89	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		11/30/2009	578.61	578.61	578.61	578.61	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/01/2009	873.75	873.75	873.75	873.75	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/02/2009	266.27	266.27	266.27	266.27	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/04/2009	261.97	261.97	261.97	261.97	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/03/2009	279.49	279.49	279.49	279.49	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/07/2009	263.79	263.79	263.79	263.79	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/08/2009	797.66	797.66	797.66	797.66	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/09/2009	266.68	266.68	266.68	266.68	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/10/2009	269.46	269.46	269.46	269.46	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/10/2009	1,615.26	1,615.26	1,615.26	1,615.26	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/11/2009	284.67	284.67	284.67	284.67	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/17/2009	269.52	269.52	269.52	269.52	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/16/2009	267.28	267.28	267.28	267.28	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/18/2009	275.16	275.16	275.16	275.16	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/14/2009	269.66	269.66	269.66	269.66	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/15/2009	805.33	805.33	805.33	805.33	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/21/2009	300.58	300.58	300.58	300.58	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/21/2009	881.25	881.25	881.25	881.25	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/22/2009	829.07	829.07	829.07	829.07	0.00	0.00
818999963 M	MONEY MARKET INVESTMENT POOL		12/23/2009	286.48	286.48	286.48	286.48	0.00	0.00
818999963 Me	MONEY MARKET INVESTMENT POOL		12/24/2009	275.49	275.49	275.49	275.49	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/30/2009	274.39	274.39	274.39	274.39	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			12/31/2009	282.83	282.83	282.83	282.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2009	255.77	255.77	255.77	255.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2009	1,118.10	1,118.10	1,118.10	1,118.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2010	1,044.78	1,044.78	1,044.78	1,044.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2010	264.74	264.74	264.74	264.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2010	261.53	261.53	261.53	261.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2010	261.14	261.14	261.14	261.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/13/2010	272.49	272.49	272.49	272.49	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			01/14/2010	272.59	272.59	272.59	272.59	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			01/15/2010	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			01/29/2010	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			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			01/27/2010	250.51	250.51	250.51	250.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/01/2010	240.42	240.42	240.42	240.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/02/2010	749.17	749.17	749.17	749.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/03/2010	213.10	213.10	213.10	213.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2010	208.09	208.09	208.09	208.09	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/05/2010	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			02/11/2010	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			02/09/2010	611.25	611.25	611.25	611.25	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			02/17/2010	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			02/16/2010	201.27	201.27	201.27	201.27	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	209.09	209.09	209.09	209.09	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			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			02/24/2010	200.21	200.21	200.21	200.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2010	193.98	193.98	193.98	193.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/02/2010	583.37	583.37	583.37	583.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/03/2010	189.85	189.85	189.85	189.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2010	192.86	192.86	192.86	192.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2010	195.86	195.86	195.86	195.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2010	196.18	196.18	196.18	196.18	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			03/09/2010	596.26	596.26	596.26	596.26	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			03/16/2010	599.86	599.86	599.86	599.86	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			03/17/2010	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			03/15/2010	196.66	196.66	196.66	196.66	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			03/23/2010	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			03/24/2010	195.49	195.49	195.49	195.49	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			04/09/2010	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			04/07/2010	177.82	177.82	177.82	177.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2010	177.08	177.08	177.08	177.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2010	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			04/12/2010	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			04/23/2010	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			04/20/2010	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/21/2010	211.58	211.58	211.58	211.58	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			05/06/2010	212.81	212.81	212.81	212.81	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			05/04/2010	657.40	657.40	657.40	657.40	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			05/05/2010	221.02	221.02	221.02	221.02	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			05/21/2010	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			05/18/2010	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			05/19/2010	265.74	265.74	265.74	265.74	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			06/04/2010	327.60	327.60	327.60	327.60	0.00	0.00



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Cusip		Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
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			06/02/2010	1,514.35	1,514.35	1,514.35	1,514.35	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			06/09/2010	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			06/07/2010	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			06/14/2010	339.52	339.52	339.52	339.52	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			06/16/2010	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			06/17/2010	334.20	334.20	334.20	334.20	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			07/02/2010	161.61	161.61	161.61	161.61	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			07/01/2010	158.01	158.01	158.01	158.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2010	317.13	317.13	317.13	317.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2010	2,247.44	2,247.44	2,247.44	2,247.44	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			07/06/2010	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



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	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/09/2010	161.70	161.70	161.70	161.70	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			07/13/2010	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			07/14/2010	216.57	216.57	216.57	216.57	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			07/28/2010	227.19	227.19	227.19	227.19	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			07/29/2010	226.65	226.65	226.65	226.65	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			07/27/2010	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			08/13/2010	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			08/10/2010	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			08/11/2010	221.99	221.99	221.99	221.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2010	226.22	226.22	226.22	226.22	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			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			08/23/2010	232.21	232.21	232.21	232.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2010	678.92	678.92	678.92	678.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2010	145.68	145.68	145.68	145.68	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			08/26/2010	207.78	207.78	207.78	207.78	0.00	0.00
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			09/10/2010	123.90	123.90	123.90	123.90	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			09/08/2010	476.59	476.59	476.59	476.59	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			09/23/2010	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			09/21/2010	362.99	362.99	362.99	362.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2010	97.55	97.55	97.55	97.55	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/28/2010	314.23	314.23	314.23	314.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/29/2010	128.58	128.58	128.58	128.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2010	128.71	128.71	128.71	128.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2010	144.00	144.00	144.00	144.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2010	106.53	106.53	106.53	106.53	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			10/05/2010	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			10/06/2010	125.55	125.55	125.55	125.55	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			10/19/2010	378.60	378.60	378.60	378.60	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			10/21/2010	129.78	129.78	129.78	129.78	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			10/25/2010	135.94	135.94	135.94	135.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/26/2010	408.62	408.62	408.62	408.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/27/2010	131.34	131.34	131.34	131.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2010	142.13	142.13	142.13	142.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2010	128.30	128.30	128.30	128.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2010	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/02/2010	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			11/03/2010	180.64	180.64	180.64	180.64	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			11/18/2010	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			11/16/2010	515.41	515.41	515.41	515.41	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			11/23/2010	415.85	415.85	415.85	415.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/24/2010	140.60	140.60	140.60	140.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2010	144.88	144.88	144.88	144.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2010	136.66	136.66	136.66	136.66	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	289.61	289.61	289.61	289.61	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			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			12/01/2010	136.98	136.98	136.98	136.98	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



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818999963	MONEY MARKET INVESTMENT POOL		Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
010333303	WONET WARRET INVESTMENT TOOL		12/16/2010	108.71	108.71	108.71	108.71	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		12/14/2010	349.80	349.80	349.80	349.80	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		12/15/2010	181.02	181.02	181.02	181.02	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		12/31/2010	132.28	132.28	132.28	132.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		12/27/2010	113.26	113.26	113.26	113.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		12/28/2010	455.35	455.35	455.35	455.35	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	127.35	127.35	127.35	127.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		12/29/2010	113.26	113.26	113.26	113.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL		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		01/13/2011	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		01/11/2011	409.56	409.56	409.56	409.56	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		01/19/2011	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/21/2011	116.72	116.72	116.72	116.72	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			01/24/2011	114.37	114.37	114.37	114.37	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			01/26/2011	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			01/27/2011	124.74	124.74	124.74	124.74	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			02/11/2011	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			02/09/2011	99.33	99.33	99.33	99.33	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			02/14/2011	123.31	123.31	123.31	123.31	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			02/15/2011	376.13	376.13	376.13	376.13	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			02/23/2011	525.04	525.04	525.04	525.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2011	130.49	130.49	130.49	130.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2011	152.26	152.26	152.26	152.26	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			02/28/2011	153.34	153.34	153.34	153.34	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/02/2011	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			03/07/2011	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			03/10/2011	121.79	121.79	121.79	121.79	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			03/17/2011	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			03/15/2011	353.72	353.72	353.72	353.72	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			03/16/2011	150.78	150.78	150.78	150.78	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			03/23/2011	128.26	128.26	128.26	128.26	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			03/25/2011	123.28	123.28	123.28	123.28	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			03/28/2011	130.07	130.07	130.07	130.07	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			04/04/2011	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			04/06/2011	90.17	90.17	90.17	90.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/07/2011	101.04	101.04	101.04	101.04	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			04/08/2011	110.06	110.06	110.06	110.06	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			04/20/2011	99.74	99.74	99.74	99.74	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			04/26/2011	2,262.67	2,262.67	2,262.67	2,262.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2011	400.51	400.51	400.51	400.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/27/2011	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			04/25/2011	100.08	100.08	100.08	100.08	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			05/05/2011	62.24	62.24	62.24	62.24	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			05/12/2011	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			05/10/2011	181.78	181.78	181.78	181.78	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			05/11/2011	59.66	59.66	59.66	59.66	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/18/2011	63.93	63.93	63.93	63.93	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			05/20/2011	78.11	78.11	78.11	78.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2011	231.62	231.62	231.62	231.62	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			05/25/2011	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			06/16/2011	92.47	92.47	92.47	92.47	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			06/22/2011	98.17	98.17	98.17	98.17	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			06/23/2011	99.23	99.23	99.23	99.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2011	97.45	97.45	97.45	97.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2011	96.00	96.00	96.00	96.00	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			06/27/2011	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			07/01/2011	93.73	93.73	93.73	93.73	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			07/06/2011	415.09	415.09	415.09	415.09	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			07/11/2011	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	82.02	82.02	82.02	82.02	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			07/20/2011	85.76	85.76	85.76	85.76	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			07/21/2011	82.63	82.63	82.63	82.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2011	1,387.50	1,387.50	1,387.50	1,387.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/22/2011	84.93	84.93	84.93	84.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2011	83.81	83.81	83.81	83.81	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			07/27/2011	84.90	84.90	84.90	84.90	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			07/29/2011	98.82	98.82	98.82	98.82	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/03/2011	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			08/08/2011	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			08/09/2011	272.71	272.71	272.71	272.71	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			08/11/2011	92.92	92.92	92.92	92.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2011	100.21	100.21	100.21	100.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2011	299.66	299.66	299.66	299.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/17/2011	116.61	116.61	116.61	116.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2011	101.52	101.52	101.52	101.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2011	102.67	102.67	102.67	102.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2011	112.24	112.24	112.24	112.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2011	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			08/24/2011	98.77	98.77	98.77	98.77	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			08/29/2011	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			08/29/2011	113.57	113.57	113.57	113.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2011	99.78	99.78	99.78	99.78	0.00	0.00



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B1899983 MONEY MARKET INVESTIMENT POOL 09082011 91.32 91.32 91.32 91.32 0.00	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818090903 MONEY MARKET INVESTMENT POOL 000772011 369.39 369.39 369.39 369.39 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06/13/2011 97.72 97.72 97.72 97.72 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06/13/2011 283.11 293.11 293.11 293.11 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06/15/2011 97.13 97.13 97.13 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06/15/2011 114.89 114.89 114.89 114.89 144.89 144.89 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06/15/2011 157.28 157.24 152.42 152.42 152.42	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 09/12/2011 97.72 97.72 97.72 97.72 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 09/13/2011 293.11 293.11 293.11 0.00 0.00 818999893 MONEY MARKET INVESTMENT POOL 09/13/2011 97.73 97.73 97.73 97.73 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 09/13/2011 144.89 144.89 144.89 144.89 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 09/21/2011 157.28 157.28 157.28 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 09/21/2011 152.42 152.42 152.42 152.42 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 09/21/2011 144.86 146.86 146.86 146.86 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/22/2011 156.86 153.66 163.66 0.00 0.00 818999963	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 09/13/2011 293.11 29	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 09/14/2011 96.52 96.52 96.52 96.52 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/15/2011 144.89 144.89 144.89 144.89 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/21/2011 157.28 157.28 157.28 157.28 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/21/2011 152.42 152.42 152.42 152.42 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/21/2011 146.86 146.84	818999963	MONEY MARKET INVESTMENT POOL			09/12/2011	97.72	97.72	97.72	97.72	0.00	0.00
B1899963 MONEY MARKET INVESTMENT POOL 09/15/2011 144.89	818999963	MONEY MARKET INVESTMENT POOL			09/13/2011	293.11	293.11	293.11	293.11	0.00	0.00
818999983 MONEY MARKET INVESTMENT POOL 09/16/2011 144.89 144.89 144.89 144.89 10.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/21/2011 157.28 157.28 157.28 157.28 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/23/2011 152.42 152.42 152.42 152.42 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/20/2011 440.44 4480.44 440.44 440.44	818999963	MONEY MARKET INVESTMENT POOL			09/14/2011	96.52	96.52	96.52	96.52	0.00	0.00
818999983 MONEY MARKET INVESTMENT POOL 09/21/2011 157.28 157.28 157.28 157.28 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/23/2011 152.42 152.42 152.42 152.42 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/19/2011 146.86 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/15/2011</td> <td>97.13</td> <td>97.13</td> <td>97.13</td> <td>97.13</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			09/15/2011	97.13	97.13	97.13	97.13	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 09/23/2011 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 09/22/2011 158.73 158.73 158.73 158.73 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/28/2011 163.66 163.66 163.66 163.66 163.66 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/28/2011 219.69	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 09/19/2011 146.86 146.86 146.86 146.86 146.86 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/20/2011 440.44 440.44 440.44 440.44 440.44 440.44 440.44 40.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/22/2011 163.66 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/21/2011</td> <td>157.28</td> <td>157.28</td> <td>157.28</td> <td>157.28</td> <td>0.00</td> <td>0.00</td>	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 09/22/2011 158.73 158.73 158.73 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 09/28/2011 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 10/07/2011 203.78 203.78 203.78 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/08/2011 594.35 594.35 594.35 594.35 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/23/2011	152.42	152.42	152.42	152.42	0.00	0.00
B18999963 MONEY MARKET INVESTMENT POOL 09/22/2011 158.73 158.73 158.73 158.73 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/19/2011	146.86	146.86	146.86	146.86	0.00	0.00
B1899963 MONEY MARKET INVESTMENT POOL 09/26/2011 163.66 163.66 163.66 163.66 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 09/27/2011 489.34 489.34 489.34 489.34 489.34 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 228.85 228.85 228.85 228.85 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2011 203.78 203.78 203.78 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/03/2011 202.77 202.77 202.77 202.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/04/2011 594.35 594.35 594.35 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/06/2011 198.49 198.49 198.49 198.49 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/09/2011 193.78 193.78 193.78 193.78 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 09/28/2011 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 10/03/2011 202.77 202.77 202.77 202.77 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/04/2011 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 10/05/2011 193.78 193.78 193.78 193.78 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/09/2011 188.61 188.61 188.61 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/11/2011 565.83 565.83	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 09/29/2011 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 10/07/2011 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 10/06/2011 594.35 594.35 594.35 594.35 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/05/2011 198.49 198.49 198.49 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 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/27/2011</td> <td>489.34</td> <td>489.34</td> <td>489.34</td> <td>489.34</td> <td>0.00</td> <td>0.00</td>	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 09/30/2011 228.85 228.85 228.85 228.85 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 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 10/05/2011 193.78 193.78 193.78 193.78 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 10/13/2011 186.98 186.98 186.98 186.98 0.00 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/28/2011</td> <td>219.69</td> <td>219.69</td> <td>219.69</td> <td>219.69</td> <td>0.00</td> <td>0.00</td>	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 10/07/2011 203.78 203.78 203.78 203.78 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/03/2011 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 10/05/2011 193.78 193.78 193.78 193.78 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 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/29/2011	213.95	213.95	213.95	213.95	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/03/2011 202.77 202.77 202.77 202.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/04/2011 594.35 594.35 594.35 594.35 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/06/2011 198.49 198.49 198.49 198.49 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/05/2011 193.78 193.78 193.78 193.78 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/09/2011 188.61 188.61 188.61 188.61 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/11/2011 565.83 565.83 565.83 565.83 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/12/2011 186.98 186.98 186.98 186.98 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/13/2011 175.70 175.70 175.70 0.00 0.00 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/30/2011</td> <td>228.85</td> <td>228.85</td> <td>228.85</td> <td>228.85</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			09/30/2011	228.85	228.85	228.85	228.85	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/04/2011 594.35 594.35 594.35 594.35 594.35 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/06/2011 198.49 198.49 198.49 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/05/2011 188.61 188.61 188.61 188.61 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/11/2011 565.83 565.83 565.83 565.83 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/12/2011 186.98 186.98 186.98 186.98 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/13/2011 175.70 175.70 175.70 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/07/2011	203.78	203.78	203.78	203.78	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/06/2011 198.49 198.49 198.49 198.49 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/05/2011 193.78 193.78 193.78 193.78 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/19/2011 188.61 188.61 188.61 188.61 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/12/2011 186.98 186.98 186.98 186.98 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/13/2011 175.70 175.70 175.70 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 10/05/2011 193.78 193.78 193.78 193.78 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 10/12/2011 186.98 186.98 186.98 186.98 186.98 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/13/2011 175.70 175.70 175.70 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 10/09/2011 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 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/06/2011	198.49	198.49	198.49	198.49	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/11/2011 565.83 565.83 565.83 565.83 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/12/2011 186.98 186.98 186.98 186.98 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/13/2011 175.70 175.70 175.70 175.70 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/05/2011	193.78	193.78	193.78	193.78	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			10/09/2011	188.61	188.61	188.61	188.61	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/13/2011 175.70 175.70 175.70 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 10/14/2011 186.31 186.31 186.31 186.31 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			10/19/2011	183.20	183.20	183.20	183.20	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			10/20/2011	175.07	175.07	175.07	175.07	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			10/18/2011	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			11/04/2011	153.61	153.61	153.61	153.61	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			11/01/2011	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	0.31	0.31	0.31	0.31	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			11/07/2011	149.66	149.66	149.66	149.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2011	449.16	449.16	449.16	449.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/09/2011	209.12	209.12	209.12	209.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/10/2011	124.49	124.49	124.49	124.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2011	126.01	126.01	126.01	126.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2011	126.01	126.01	126.01	126.01	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			11/15/2011	386.29	386.29	386.29	386.29	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			11/15/2011	1,221.79	1,221.79	1,221.79	1,221.79	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			11/21/2011	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			11/23/2011	145.60	145.60	145.60	145.60	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			11/29/2011	483.18	483.18	483.18	483.18	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			11/30/2011	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			11/28/2011	321.24	321.24	321.24	321.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2011	147.09	147.09	147.09	147.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2011	437.65	437.65	437.65	437.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/07/2011	138.67	138.67	138.67	138.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/08/2011	136.73	136.73	136.73	136.73	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			12/15/2011	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			12/13/2011	415.31	415.31	415.31	415.31	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			12/14/2011	146.25	146.25	146.25	146.25	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			12/21/2011	129.18	129.18	129.18	129.18	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			12/23/2011	135.39	135.39	135.39	135.39	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			12/27/2011	134.36	134.36	134.36	134.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2011	134.32	134.32	134.32	134.32	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 1230/2011 127.43 127.43 127.43 127.43 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 1230/2011 130.74 130.74 130.74 130.74 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 0105/2012 151.494 514.94 514.94 514.94 514.94 514.94 614.94 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 0105/2012 125.66 125.66 125.66 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 0109/2012 138.08 138.08 138.08 138.08 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/19/2012 387.77 387.77 387.77 387.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/13/2012 122.90 122.90 122.90 122.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/12/2012 162.37 106.23 106.23	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET INVESTMENT POOL 01/04/2012 514.94 514.94 514.94 514.94 514.94 514.94 50.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/05/2012 125.66 125.66 125.66 125.66 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/06/2012 138.08 138.08 138.08 138.08 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/10/2012 387.77 387.77 387.77 387.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/13/2012 126.21 126.21 126.21 126.21 126.21 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/12/2012 122.90 122.90 122.90 122.90 122.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/17/2012 143.31 143.31 143.31 143.31 143.31 143.31 143.31 143.31 143.31 143.31 143.51 145.51	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 01/05/2012 125.66 125.66 125.66 125.66 125.66 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/06/2012 138.08 138.08 138.08 138.08 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 01/10/2012 387.77 387.77 387.77 387.77 387.77 387.77 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 01/13/2012 126.21	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 01/06/2012 121.68 121.68 121.68 121.68 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/09/2012 138.08 138.08 138.08 138.08 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/10/2012 387.77 387.77 387.77 387.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/13/2012 126.21 126.21 126.21 126.21 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/12/2012 162.37 <	818999963	MONEY MARKET INVESTMENT POOL			01/04/2012	514.94	514.94	514.94	514.94	0.00	0.00
818999933 MONEY MARKET INVESTMENT POOL 01/09/2012 138.08 138.08 138.08 138.08 138.08 10.00 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 01/11/2012 122.90 122.90 122.90 122.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/11/2012 162.37 162.37 162.37 162.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/12/2012 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 172.4 172.14 172.14 172.14<	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 01/10/2012 387.77 387.77 387.77 387.77 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/13/2012 126.21 126.21 126.21 126.21 126.21 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/12/2012 162.37 162.37 162.37 162.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/17/2012 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 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/20/2012 172.14 172.14 172.14 172.14 172.14 172.14 172.14 172.14 172.14 172.14 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>01/06/2012</td> <td>121.68</td> <td>121.68</td> <td>121.68</td> <td>121.68</td> <td>0.00</td> <td>0.00</td>	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 01/13/2012 126.21 126.21 126.21 126.21 126.21 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/11/2012 122.90 122.90 122.90 122.90 102.37 162.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/17/2012 143.31 143.31 143.31 143.31 143.31 143.31 143.31 143.31 143.31 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/18/2012 544.60 544.60 544.60 544.60 544.60 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 172.14 172.14 172.14 172.14 172.14 172.14 100.0 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/23/2012 152.80 152.80 152.80 152.80 1	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 01/11/2012 122.90 122.90 122.90 122.90 122.90 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/12/2012 162.37 162.37 162.37 162.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/18/2012 544.60 544.60 544.60 544.60 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 01/23/2012 2,380.13 2,380.13 2,380.13 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/23/2012 152.80 152.80 152.80 152.80	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 01/12/2012 162.37 162.37 162.37 162.37 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 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 01/26/2012 2,380.13 2,380.13 2,380.13 2,380.13 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 01/26/2012 109.58 109.58 109.58 109.58 109.58 <t< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>01/13/2012</td><td>126.21</td><td>126.21</td><td>126.21</td><td>126.21</td><td>0.00</td><td>0.00</td></t<>	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 01/17/2012 143.31 143.31 143.31 143.31 143.31 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/18/2012 544.60 544.60 544.60 544.60 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/19/2012 172.14	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 01/18/2012 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 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>01/12/2012</td> <td>162.37</td> <td>162.37</td> <td>162.37</td> <td>162.37</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			01/12/2012	162.37	162.37	162.37	162.37	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/19/2012 145.51 145.51 145.51 145.51 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/20/2012 172.14 172.14 172.14 172.14 172.14 172.14 172.14 172.14 172.14 172.14 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/26/2012 152.80 152.80 152.80 152.80 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 01/27/2012 136.64 136.64 136.64 136.64 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/27/2012 705.90 705.90 705.90 705.90 705.90 705.90 0.00 0.00 818999963 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>01/17/2012</td> <td>143.31</td> <td>143.31</td> <td>143.31</td> <td>143.31</td> <td>0.00</td> <td>0.00</td>	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 01/20/2012 172.14 172.14 172.14 172.14 172.14 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 01/23/2012 152.80 152.80 152.80 152.80 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 01/27/2012 136.64 136.64 136.64 136.64 136.64 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 01/27/2012 148.76 148.76 148.76 148.76 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 01/30/2012 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 0.00 0.00 0.00 0.00 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			01/18/2012	544.60	544.60	544.60	544.60	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 01/26/2012 2,380.13 2,380.13 2,380.13 2,380.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/23/2012 152.80 152.80 152.80 152.80 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/24/2012 454.84 454.84 454.84 454.84 454.84 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/26/2012 109.58 109.58 109.58 109.58 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/27/2012 136.64 136.64 136.64 136.64 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/27/2012 705.90 705.90 705.90 705.90 705.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/25/2012 148.76 148.76 148.76 148.76 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 01/30/2012 104.92 104.92 104.92	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 01/23/2012 152.80 152.80 152.80 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/24/2012 454.84 454.84 454.84 454.84 454.84 454.84 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/26/2012 199.58 109.58 109.58 109.58 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 705.90 705.90 705.90 705.90 705.90 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/25/2012 148.76 148.76 148.76 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 0.00 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>01/20/2012</td> <td>172.14</td> <td>172.14</td> <td>172.14</td> <td>172.14</td> <td>0.00</td> <td>0.00</td>	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 01/24/2012 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 01/27/2012 136.64 136.64 136.64 136.64 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 01/30/2012 104.92 104.92 104.92 104.92 104.92 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/31/2012 335.75 335.75 335.75 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 01/26/2012 109.58 109.58 109.58 109.58 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 148.76 148.76 148.76 148.76 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/30/2012 104.92 104.92 104.92 104.92 104.92 104.92 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/31/2012 335.75 335.75 335.75 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 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 01/25/2012 148.76 148.76 148.76 148.76 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 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 01/27/2012 705.90 705.90 705.90 705.90 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 01/30/2012 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 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 01/25/2012 148.76 148.76 148.76 148.76 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/30/2012 104.92 104.92 104.92 104.92 104.92 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/31/2012 335.75 335.75 335.75 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 01/30/2012 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			01/27/2012	705.90	705.90	705.90	705.90	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/31/2012 335.75 335.75 335.75 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			01/30/2012	104.92	104.92	104.92	104.92	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/01/2012 118.99 118.99 118.99 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			02/02/2012	109.42	109.42	109.42	109.42	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/03/2012 111.79 111.79 111.79 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 02/10/2012 114.06 114.06 114.06 1.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			02/10/2012	114.06	114.06	114.06	114.06	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/08/2012	123.38	123.38	123.38	123.38	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			02/09/2012	110.05	110.05	110.05	110.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2012	110.33	110.33	110.33	110.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2012	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			02/16/2012	114.35	114.35	114.35	114.35	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			02/23/2012	117.19	117.19	117.19	117.19	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			02/24/2012	111.11	111.11	111.11	111.11	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			02/27/2012	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			03/07/2012	195.48	195.48	195.48	195.48	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			03/08/2012	93.81	93.81	93.81	93.81	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			03/09/2012	97.64	97.64	97.64	97.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2012	104.42	104.42	104.42	104.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2012	311.75	311.75	311.75	311.75	0.00	0.00
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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/22/2012	74.02	74.02	74.02	74.02	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	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			03/20/2012	198.67	198.67	198.67	198.67	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			03/30/2012	169.78	169.78	169.78	169.78	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			04/04/2012	136.58	136.58	136.58	136.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2012	468.34	468.34	468.34	468.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2012	136.42	136.42	136.42	136.42	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			04/09/2012	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			04/12/2012	135.34	135.34	135.34	135.34	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			04/18/2012	136.58	136.58	136.58	136.58	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			04/19/2012	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			04/16/2012	138.41	138.41	138.41	138.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2012	62.76	62.76	62.76	62.76	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/24/2012	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			04/27/2012	58.70	58.70	58.70	58.70	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			05/04/2012	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			05/03/2012	55.90	55.90	55.90	55.90	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			05/07/2012	56.12	56.12	56.12	56.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2012	169.83	169.83	169.83	169.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2012	61.40	61.40	61.40	61.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2012	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			05/16/2012	57.67	57.67	57.67	57.67	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			05/17/2012	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			05/14/2012	56.45	56.45	56.45	56.45	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			05/25/2012	51.11	51.11	51.11	51.11	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			05/30/2012	227.39	227.39	227.39	227.39	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/04/2012	55.70	55.70	55.70	55.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2012	154.19	154.19	154.19	154.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2012	49.35	49.35	49.35	49.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2012	44.50	44.50	44.50	44.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/08/2012	45.01	45.01	45.01	45.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2012	113.07	113.07	113.07	113.07	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			06/15/2012	116.73	116.73	116.73	116.73	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			06/18/2012	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			06/27/2012	125.54	125.54	125.54	125.54	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			06/28/2012	125.91	125.91	125.91	125.91	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			06/29/2012	125.77	125.77	125.77	125.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2012	94.86	94.86	94.86	94.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2012	269.28	269.28	269.28	269.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2012	87.52	87.52	87.52	87.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2012	175.77	175.77	175.77	175.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2012	85.48	85.48	85.48	85.48	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			07/10/2012	300.90	300.90	300.90	300.90	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

81899963 MONEY MARKET INVESTMENT POOL 07/11/2012 2,312.50 2,312.50 2,312.50 2,312.50 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/12/2012 175.52 175.52 175.52 175.52 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/13/2012 86.93 86.93 86.93 86.93 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/16/2012 93.45 93.45 93.45 93.45 93.45 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/17/2012 281.36 281.36 281.36 281.36 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/18/2012 95.15 95.15 95.15 95.15 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/18/2012 1,185.97 1,185.97 1,185.97 1,185.97 1,185.97 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/20/	
818999963 MONEY MARKET INVESTMENT POOL 07/13/2012 86.93 86.93 86.93 86.93 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/11/2012 87.78 87.78 87.78 87.78 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/16/2012 281.36 281.36 281.36 281.36 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 95.15 95.15 95.15 95.15 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 1,185.97 1,185.97 1,185.97 1,185.97 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 80.15 80.15 80.15 80.15 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/11/2012 87.78 87.78 87.78 87.78 87.78 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/16/2012 93.45 93.45 93.45 93.45 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 95.15 95.15 95.15 95.15 95.15 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 1,185.97 1,185.97 1,185.97 1,185.97 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 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 07/16/2012 93.45 93.45 93.45 93.45 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/17/2012 281.36 281.36 281.36 281.36 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 95.15 95.15 95.15 95.15 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 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 07/17/2012 281.36 281.36 281.36 281.36 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 95.15 95.15 95.15 95.15 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 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 07/18/2012 95.15 95.15 95.15 95.15 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/18/2012 1,185.97 1,185.97 1,185.97 1,185.97 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 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 07/18/2012 1,185.97 1,185.97 1,185.97 1,185.97 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/19/2012 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 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 07/19/2012 93.57 93.57 93.57 93.57 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/20/2012 81.18 81.18 81.18 81.18 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 07/20/2012 81.18 81.18 81.18 81.18 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 07/26/2012 80.15 80.15 80.15 0.00	0.00
	0.00
04000000 HONEY HARVET INVESTMENT DOOL 0400 0400 0400 0400 0400	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 07/24/2012 234.22 234.22 234.22 234.22 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/23/2012 77.95 77.95 77.95 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 07/30/2012 81.99 81.99 81.99 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/31/2012 245.91 245.91 245.91 245.91 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/01/2012 100.51 100.51 100.51 100.51 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/02/2012 63.50 63.50 63.50 63.50 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/03/2012 65.53 65.53 65.53 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 08/06/2012 64.51 64.51 64.51 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/08/2012 72.75 72.75 72.75 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/09/2012 75.33 75.33 75.33 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/10/2012 74.37 74.37 74.37 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/14/2012 221.73 221.73 221.73 20.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/15/2012	73.86	73.86	73.86	73.86	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			08/22/2012	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			08/21/2012	247.05	247.05	247.05	247.05	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			08/27/2012	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			08/29/2012	75.43	75.43	75.43	75.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2012	77.12	77.12	77.12	77.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2012	1,968.75	1,968.75	1,968.75	1,968.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/31/2012	78.62	78.62	78.62	78.62	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			09/13/2012	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			09/12/2012	71.61	71.61	71.61	71.61	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			09/18/2012	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

185999983 MONEY MARKET NVESTMENT POOL 09/17/2012 38.33 38.63 38.63 36.03 30.00	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
8189909033 MONEY MARKET INVESTMENT POOL 09/28/2012 81.83 81.83 81.83 81.83 0.00 0.00 818999863 MONEY MARKET INVESTMENT POOL 09/25/2012 248.56 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/21/2012</td> <td>82.14</td> <td>82.14</td> <td>82.14</td> <td>82.14</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			09/21/2012	82.14	82.14	82.14	82.14	0.00	0.00
8189999633 MONEY MARKET INVESTMENT POOL 09/24/2012 28.67 26.67 22.67 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/25/2012 248.58 248.56 248.56 248.56 248.56 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 09/27/2012 83.79 83.79 83.79 85.54 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 10/01/2012 243.80 243.80 243.80 243.80 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 10/02/2012 243.80 243.80 243.80 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 10/04/2012 77.61 77.61 77.61 77.61 0.00 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 10/04/2012 78.43 78.43 78.43 78.43 78.43 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 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 09/25/2012 248.56 248.56 248.56 248.56 0.00 0.00 818999633 MONEY MARKET INVESTMENT POOL 09/25/2012 85.74<	818999963	MONEY MARKET INVESTMENT POOL			09/28/2012	81.83	81.83	81.83	81.83	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/27/2012 83.79 83.79 83.79 83.79 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/01/2012 83.80 83.80 83.80 83.80 83.80 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/02/2012 243.80 <t< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>09/24/2012</td><td>82.67</td><td>82.67</td><td>82.67</td><td>82.67</td><td>0.00</td><td>0.00</td></t<>	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 09/26/2012 85.54 85.54 85.54 85.54 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/01/2012 24.380 243.80 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/25/2012</td> <td>248.56</td> <td>248.56</td> <td>248.56</td> <td>248.56</td> <td>0.00</td> <td>0.00</td>	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 10/01/2012 83.80 83.80 23.80 243.80 243.80 243.80 243.80 20.00 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 68.84 68.84 68.84 68.84 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/01/2012 77.26 77.26 77.26 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/01/2012 77.26 77.26 77.26 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/01/2012 80.84 80.84 80.84 80.84 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/01/2012 80.84 80.84 80.84 80.84 10.00	818999963	MONEY MARKET INVESTMENT POOL			09/27/2012	83.79	83.79	83.79	83.79	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/02/2012 243.80 243.80 243.80 243.80 243.80 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/03/2012 77.61 77.61 77.61 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/04/2012 0.01 0.01 0.01 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/05/2012 68.84 68.84 68.84 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/05/2012 77.26 77.26 77.26 77.26 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/01/2012 71.61 71.61 71.61 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/01/2012 80.84 80.84 80.84 80.84 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/01/2012 208.31 208.31 208.31 208.31 208.31 0.00 0.00 81899963	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 10/03/2012 77.61 77.61 77.61 77.61 77.61 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/04/2012 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/05/2012 68.84 68.84 68.84 68.84 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/10/2012 77.26 77.26 77.26 77.26 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/09/2012 71.61 71.61 71.61 71.61 71.61 71.61 71.61 70.61 0.00 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/11/2012 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84 80.84	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 10/04/2012 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 0.01 0.01 0.01 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/10/2012 77.26 77.26 77.26 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 10/11/2012 80.84 80.84 80.84 80.84 80.84 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/09/2012 20.8.31 208.31 208.31 208.31 208.31 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/15/2012 10.3.10 103.10 103.10 103.10 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/18/2012 60.26 60.26	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 10/04/2012 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 10/10/2012 77.26 77.26 77.26 77.26 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 10/12/2012 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 62.26 60.26 60.26 60.26 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 10/05/2012 68.84 68.84 68.84 68.84 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/10/2012 77.26 77.26 77.26 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 10/19/2012 80.84 80.84 80.84 80.84 80.84 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/09/2012 208.31 208.31 208.31 208.31 208.31 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 10/16/2012 252.36 252.36 252.36 252.36 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/18/2012 60.26 60.26 60.26 60.26 0.	818999963	MONEY MARKET INVESTMENT POOL			10/04/2012	78.43	78.43	78.43	78.43	0.00	0.00
10/10/2012 77.26 77.26 77.26 77.26 77.26 77.26 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 10/08/2012 71.61 71.61 71.61 71.61 71.61 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 10/11/2012 80.84 8	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 10/08/2012 71.61 71.61 71.61 71.61 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/11/2012 80.84	818999963	MONEY MARKET INVESTMENT POOL			10/05/2012	68.84	68.84	68.84	68.84	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/11/2012 80.84 80.84 80.84 80.84 90.0 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/09/2012 208.31 208.31 208.31 208.31 208.31 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/15/2012 103.10 103.10 103.10 103.10 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/16/2012 252.36 252.36 252.36 252.36 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/17/2012 60.26 60.26 60.26 60.26 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/18/2012 62.21	818999963	MONEY MARKET INVESTMENT POOL			10/10/2012	77.26	77.26	77.26	77.26	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/09/2012 208.31 208.31 208.31 208.31 208.31 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/15/2012 102.88 102.88 102.88 102.88 102.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/15/2012 252.36 252.36 252.36 252.36 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 10/18/2012 60.26 60.26 60.26 60.26 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/19/2012 63.08 63.08 63.08 63.08 63.08 63.08 60.26 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/25/2012 86.73 86.73 86.73 86.73 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/22/2012 <t< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>10/08/2012</td><td>71.61</td><td>71.61</td><td>71.61</td><td>71.61</td><td>0.00</td><td>0.00</td></t<>	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 10/12/2012 102.88 102.88 102.88 102.88 102.88 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 10/18/2012 60.26 60.26 60.26 60.26 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 10/25/2012 86.73 86.73 86.73 86.73 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.	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 10/15/2012 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 63.08 63.08 63.08 63.08 63.08 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/25/2012 86.73 86.73 86.73 86.73 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/22/2012 64.72 64.72 64.72 64.72 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/24/2012 91.34 91.34 91.34 91.34 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/26/2012 99.30 99.30 99.30 99.30 0.00 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>10/09/2012</td> <td>208.31</td> <td>208.31</td> <td>208.31</td> <td>208.31</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			10/09/2012	208.31	208.31	208.31	208.31	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/16/2012 252.36 252.36 252.36 252.36 252.36 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/17/2012 60.26 60.26 60.26 60.26 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/18/2012 62.21 62.21 62.21 62.21 62.21 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/19/2012 86.73 86.73 86.73 86.73 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/22/2012 64.72 64.72 64.72 64.72 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/24/2012 91.34 91.34 91.34 91.34 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/26/2012 99.30 99.30 99.30 99.30 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/12/2012	102.88	102.88	102.88	102.88	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/17/2012 60.26 60.26 60.26 60.26 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/18/2012 62.21 62.21 62.21 62.21 62.21 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/19/2012 86.73 86.73 86.73 86.73 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/22/2012 64.72 64.72 64.72 64.72 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/24/2012 91.34 91.34 91.34 91.34 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/26/2012 99.30 99.30 99.30 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/15/2012	103.10	103.10	103.10	103.10	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/18/2012 62.21 62.21 62.21 62.21 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/19/2012 63.08 63.08 63.08 63.08 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/25/2012 64.72 64.72 64.72 64.72 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/24/2012 91.34 91.34 91.34 91.34 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/26/2012 99.30 99.30 99.30 99.30 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/16/2012	252.36	252.36	252.36	252.36	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 10/25/2012 86.73 86.73 86.73 86.73 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 10/26/2012 91.34 91.34 91.34 91.34 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			10/17/2012	60.26	60.26	60.26	60.26	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/25/2012 86.73 86.73 86.73 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 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			10/18/2012	62.21	62.21	62.21	62.21	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 10/22/2012 64.72 64.72 64.72 64.72 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/24/2012 91.34 91.34 91.34 91.34 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/26/2012 99.30 99.30 99.30 99.30 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 10/24/2012 91.34 91.34 91.34 91.34 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			10/25/2012	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			10/22/2012	64.72	64.72	64.72	64.72	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			10/24/2012	91.34	91.34	91.34	91.34	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/23/2012 212.93 212.93 212.93 212.93 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			10/23/2012	212.93	212.93	212.93	212.93	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/29/2012	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			11/09/2012	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			11/07/2012	1,463.61	1,463.61	1,463.61	1,463.61	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			11/08/2012	82.26	82.26	82.26	82.26	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			11/06/2012	250.91	250.91	250.91	250.91	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			11/14/2012	90.36	90.36	90.36	90.36	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			11/16/2012	101.32	101.32	101.32	101.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2012	270.79	270.79	270.79	270.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2012	88.05	88.05	88.05	88.05	0.00	0.00
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			11/30/2012	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			11/29/2012	96.21	96.21	96.21	96.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2012	95.43	95.43	95.43	95.43	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			12/04/2012	286.06	286.06	286.06	286.06	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			12/10/2012	71.43	71.43	71.43	71.43	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			12/12/2012	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			12/13/2012	69.01	69.01	69.01	69.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2012	44.00	44.00	44.00	44.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2012	128.21	128.21	128.21	128.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2012	51.08	51.08	51.08	51.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2012	39.37	39.37	39.37	39.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2012	41.25	41.25	41.25	41.25	0.00	0.00
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			12/24/2012	44.83	44.83	44.83	44.83	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			12/27/2012	93.01	93.01	93.01	93.01	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			12/31/2012	155.07	155.07	155.07	155.07	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			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			01/10/2013	42.88	42.88	42.88	42.88	0.00	0.00



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		Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
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			01/16/2013	43.43	43.43	43.43	43.43	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			01/17/2013	46.05	46.05	46.05	46.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/18/2013	47.41	47.41	47.41	47.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/14/2013	42.86	42.86	42.86	42.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2013	56.00	56.00	56.00	56.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/23/2013	225.31	225.31	225.31	225.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/24/2013	46.34	46.34	46.34	46.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/25/2013	51.81	51.81	51.81	51.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2013	53.34	53.34	53.34	53.34	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			01/29/2013	155.60	155.60	155.60	155.60	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			01/30/2013	41.45	41.45	41.45	41.45	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			02/07/2013	38.43	38.43	38.43	38.43	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			02/08/2013	3,000.00	3,000.00	3,000.00	3,000.00	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			02/11/2013	38.85	38.85	38.85	38.85	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			02/19/2013	47.56	47.56	47.56	47.56	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			02/22/2013	49.89	49.89	49.89	49.89	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			02/26/2013	147.92	147.92	147.92	147.92	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			02/27/2013	47.46	47.46	47.46	47.46	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			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			03/06/2013	51.37	51.37	51.37	51.37	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			03/08/2013	55.50	55.50	55.50	55.50	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			03/11/2013	50.29	50.29	50.29	50.29	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			03/18/2013	72.37	72.37	72.37	72.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2013	214.04	214.04	214.04	214.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/20/2013	73.79	73.79	73.79	73.79	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			03/22/2013	57.48	57.48	57.48	57.48	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/01/2013	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			04/04/2013	54.57	54.57	54.57	54.57	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			04/05/2013	3,037.50	3,037.50	3,037.50	3,037.50	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			04/08/2013	54.30	54.30	54.30	54.30	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			04/19/2013	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			04/17/2013	62.35	62.35	62.35	62.35	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			04/24/2013	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			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			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			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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/01/2013	98.34	98.34	98.34	98.34	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			05/15/2013	79.10	79.10	79.10	79.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2013	79.81	79.81	79.81	79.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2013	75.50	75.50	75.50	75.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2013	232.74	232.74	232.74	232.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2013	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			05/31/2013	60.59	60.59	60.59	60.59	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			05/29/2013	299.95	299.95	299.95	299.95	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			06/13/2013	52.72	52.72	52.72	52.72	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			06/10/2013	64.05	64.05	64.05	64.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2013	190.84	190.84	190.84	190.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2013	64.90	64.90	64.90	64.90	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			06/17/2013	52.43	52.43	52.43	52.43	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			06/24/2013	51.73	51.73	51.73	51.73	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	2,125.00	2,125.00	2,125.00	2,125.00	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			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			07/10/2013	108.37	108.37	108.37	108.37	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			07/09/2013	289.14	289.14	289.14	289.14	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			07/15/2013	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

81899963 MONEY MARKET INVESTMENT POOL 07/19/2013 95.59 95.59 95.59 95.59 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/26/2013 72.56 72.56 72.56 72.56 72.56 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/22/2013 94.84 94.84 94.84 94.84 94.84 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/23/2013 284.87 284.87 284.87 284.87 284.87 0.00	0.00 0.00 0.00 0.00 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 07/22/2013 94.84 94.84 94.84 94.84 0.00	0.00 0.00 0.00 0.00
	0.00 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 07/23/2013 284.87 284.87 284.87 0.00	0.00
	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/25/2013 72.22 72.22 72.22 0.00	
818999963 MONEY MARKET INVESTMENT POOL 07/24/2013 95.15 95.15 95.15 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 07/29/2013 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 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 08/07/2013 42.78 42.78 42.78 42.78 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 08/08/2013 43.50 43.50 43.50 43.50 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 08/06/2013 128.85 128.85 128.85 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/12/2013 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 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 08/22/2013 32.56 32.56 32.56 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 08/23/2013 31.94 31.94 31.94 31.94 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/20/2013 102.45 102.45 102.45 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/26/2013 32.12 32.12 32.12 0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

B18999983 MONEY MARKET INVESTMENT POOL 08/28/2013 98.60 98.6	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B1899993 MONEY MARKET INVESTMENT POOL 08/28/2013 31.98 31.98 31.98 31.98 31.98 31.98 30.00 0	818999963	MONEY MARKET INVESTMENT POOL			08/26/2013	1,650.00	1,650.00	1,650.00	1,650.00	0.00	0.00
1818999983 MONEY MARKET INVESTMENT POOL 08/29/2013 33.07 32.07 32.07 32.07 32.07 30.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/05/2013 22.32 22.32 22.32 22.32 22.32 22.32 20.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/05/2013 32.98 32.98 32.98 32.98 32.98 30.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/05/2013 32.98 32.98 32.98 32.98 32.98 30.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/05/2013 32.98 30.95 30.95 30.95 30.95 30.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/05/2013 30.95 30.95 30.95 30.95 30.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/15/2013 32.98 32.98 32.98 30.95 30.00 30.00 31.89999983 MONEY MARKET INVESTMENT POOL 09/15/2013 32.76 27.00 27.00 30.00 31.8999993 MONEY MARKET INVESTMENT POOL 09/15/2013 32.76 27.00 27.00 30.00 31.8999993 MONEY MARKET INVESTMENT POOL 09/15/2013 32.76 27.00 27.00 30.00 31.8999993 MONEY MARKET INVESTMENT POOL 09/15/2013 32.76 27.00 30.00 30.00 31.8999993 MONEY MARKET INVESTMENT POOL 09/15/2013 32.76 32.76 32.76 32.77 3	818999963	MONEY MARKET INVESTMENT POOL			08/27/2013	96.60	96.60	96.60	96.60	0.00	0.00
818999933 MONEY MARKET INVESTMENT POOL 08/30/2013 31.81 31.81 31.81 31.81 31.81 31.81 30.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/03/2013 32.93 22.32 22.52 25.22 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>08/28/2013</td> <td>31.98</td> <td>31.98</td> <td>31.98</td> <td>31.98</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			08/28/2013	31.98	31.98	31.98	31.98	0.00	0.00
818999933 MONEY MARKET INVESTMENT POOL 09/05/2013 22.32 22.32 22.32 22.32 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/03/2013 32.98 32.98 32.98 32.98 32.98 30.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/04/2013 119.97 119.97 119.97 119.97 119.97 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/04/2013 39.95 39.95 39.95 30.95 30.95 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/11/2013 26.92 26.92 26.92 26.92 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/12/2013 27.46 27.46 27.46 20.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/13/2013 47.43 45.43 45.43 40.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/13/2013 47.62 47.66 47.62 40.00 0.00 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>08/29/2013</td> <td>32.07</td> <td>32.07</td> <td>32.07</td> <td>32.07</td> <td>0.00</td> <td>0.00</td>	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 09/03/2013 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 32.98 30.09 30.00	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 09/06/2013 25.22 25.22 25.22 25.22 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/04/2013 119.97 119.97 119.97 119.97 119.97 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/09/2013 89.30 89.30 89.30 89.30 89.30 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/12/2013 26.92 26.92 26.92 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/12/2013 27.46 27.46 27.46 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/13/2013 27.46 27.46 27.46 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/13/2013 45.43 45.43 45.43 45.43 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/13/2013 43.65 43.65 43.65 43.65 43.65 43.65 42.76	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 09/04/2013 119.97 119.97 119.97 119.97 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/09/2013 30.95 30.95 30.95 30.95 30.95 30.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/11/2013 26.92 26.92 26.92 26.92 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/12/2013 27.04 27.04 27.04 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/13/2013 27.46 27.46 27.46 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/18/2013 45.43 45.43 45.43 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/18/2013 43.65 43.65 43.65 43.65 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/16/2013 42.76 42.76 42.76 0.00 0.00 81899963 MONEY MARKET INVESTM	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 09/09/2013 30.95 30.95 30.95 30.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/10/2013 89.30 89.30 89.30 9.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/12/2013 27.04 27.04 27.04 27.04 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/13/2013 27.46 27.46 27.46 27.46 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/18/2013 45.43 45.43 45.43 45.43 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/17/2013 10.138 101.38 101.38 101.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/19/2013 42.76 42.76 42.76 42.76 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/20/2013 42.76 42.76 42.76 27.62 27.62 0.00 0.00 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/06/2013</td> <td>25.22</td> <td>25.22</td> <td>25.22</td> <td>25.22</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			09/06/2013	25.22	25.22	25.22	25.22	0.00	0.00
818999933 MONEY MARKET INVESTMENT POOL 09/10/2013 88.30 88.30 88.30 88.30 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/11/2013 26.92 26.92 26.92 26.92 26.92 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/13/2013 27.46 27.46 27.46 27.46 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/13/2013 45.43 45.43 45.43 45.43 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/13/2013 45.43 45.43 45.43 45.43 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/19/2013 42.76 42.76 42.76 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/20/2013 42.76 42.76 42.76 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 09/23/2013 44.13 44.13 44.13 44.14 44.14 44.14 44.14	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 09/11/2013 26.92 26.92 26.92 26.92 26.92 20.00 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 09/18/2013 27.46 27.46 27.46 27.46 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 09/19/2013 42.76 42.76 42.76 42.76 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 09/24/2013 431.68 431.68 431.68 431.68 431.68 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/09/2013</td> <td>30.95</td> <td>30.95</td> <td>30.95</td> <td>30.95</td> <td>0.00</td> <td>0.00</td>	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 09/12/2013 27.04 27.04 27.04 27.04 27.04 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 09/18/2013 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 09/19/2013 42.76 42.76 42.76 42.76 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/16/2013 27.62 27.62 27.62 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 09/25/2013 141.44 141.44 141.44 141.44 141.44 141.44 141.4	818999963	MONEY MARKET INVESTMENT POOL			09/10/2013	89.30	89.30	89.30	89.30	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/13/2013 27.46 27.46 27.46 27.46 27.46 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/18/2013 45.43 45.43 45.43 45.43 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/19/2013 43.65 43.65 43.65 43.65 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/19/2013 42.76 42.76 42.76 42.76 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/16/2013 27.62 27.62 27.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/23/2013 144.13 144.13 144.13 144.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/24/2013 431.68 431.68 431.68 431.68 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 141.44 141.60 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>09/11/2013</td> <td>26.92</td> <td>26.92</td> <td>26.92</td> <td>26.92</td> <td>0.00</td> <td>0.00</td>	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 09/18/2013 45.43 45.43 45.43 45.43 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/17/2013 101.38 101.38 101.38 101.38 101.38 101.38 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/19/2013 42.76 42.76 42.76 42.76 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/16/2013 27.62 27.62 27.62 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/23/2013 144.13 144.13 144.13 144.13 144.13 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 09/26/2013 141.44 141.44 141.44 141.44 141.44 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27	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 09/17/2013 101.38 101.38 101.38 101.38 101.38 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 09/19/2013 43.65 43.65 43.65 43.65 42.76	818999963	MONEY MARKET INVESTMENT POOL			09/13/2013	27.46	27.46	27.46	27.46	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/19/2013 43.65 43.65 43.65 43.65 43.65 43.65 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/20/2013 42.76 42.76 42.76 42.76 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/23/2013 144.13 144.13 144.13 144.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/24/2013 431.68 431.68 431.68 431.68 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 146.60 146.60 146.60 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38	818999963	MONEY MARKET INVESTMENT POOL			09/18/2013	45.43	45.43	45.43	45.43	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/20/2013 42.76 42.76 42.76 42.76 42.76 42.76 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/16/2013 27.62 27.62 27.62 27.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/23/2013 144.13 144.13 144.13 144.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/24/2013 431.68 431.68 431.68 431.68 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 141.44 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38	818999963	MONEY MARKET INVESTMENT POOL			09/17/2013	101.38	101.38	101.38	101.38	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/16/2013 27.62 27.62 27.62 27.62 27.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/23/2013 144.13 144.13 144.13 144.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/24/2013 431.68 431.68 431.68 431.68 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 162.32 162.32 162.32 0.00 0.00 <	818999963	MONEY MARKET INVESTMENT POOL			09/19/2013	43.65	43.65	43.65	43.65	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/23/2013 144.13 144.13 144.13 144.13 144.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/24/2013 431.68 431.68 431.68 431.68 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/03/2013 162.32 162.32 162.32 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/20/2013	42.76	42.76	42.76	42.76	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/24/2013 431.68 431.68 431.68 431.68 431.68 431.68 431.68 431.68 431.68 431.68 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 141.44 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/03/2013 162.32 162.32 162.32 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/16/2013	27.62	27.62	27.62	27.62	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/25/2013 141.44 141.44 141.44 141.44 141.44 141.44 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/03/2013 162.32 162.32 162.32 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 09/26/2013 146.60 146.60 146.60 146.60 146.60 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 09/27/2013 146.38 146.38 146.38 146.38 146.38 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/03/2013 162.32 162.32 162.32 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/24/2013	431.68	431.68	431.68	431.68	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 09/26/2013 1,237.27 1,237.27 1,237.27 1,237.27 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 09/27/2013 146.38 146.38 146.38 146.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 10/03/2013 162.32 162.32 162.32 162.32 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 09/27/2013 146.38 146.38 146.38 146.38 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			09/26/2013	146.60	146.60	146.60	146.60	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			09/26/2013	1,237.27	1,237.27	1,237.27	1,237.27	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			09/27/2013	146.38	146.38	146.38	146.38	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			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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/01/2013	420.97	420.97	420.97	420.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2013	142.20	142.20	142.20	142.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2013	135.08	135.08	135.08	135.08	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			10/09/2013	123.54	123.54	123.54	123.54	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			10/11/2013	16.18	16.18	16.18	16.18	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			10/14/2013	19.45	19.45	19.45	19.45	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			10/23/2013	18.48	18.48	18.48	18.48	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			10/24/2013	17.87	17.87	17.87	17.87	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			10/28/2013	22.24	22.24	22.24	22.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2013	66.94	66.94	66.94	66.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2013	24.28	24.28	24.28	24.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2013	21.56	21.56	21.56	21.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2013	123.46	123.46	123.46	123.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2013	117.29	117.29	117.29	117.29	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			11/05/2013	364.58	364.58	364.58	364.58	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/07/2013	116.70	116.70	116.70	116.70	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			11/11/2013	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			11/15/2013	102.34	102.34	102.34	102.34	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			11/21/2013	97.32	97.32	97.32	97.32	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	0.01	0.01	0.01	0.01	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			11/29/2013	21,894.33	21,894.33	21,894.33	21,894.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2013	100.27	100.27	100.27	100.27	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			11/26/2013	284.49	284.49	284.49	284.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2013	88.30	88.30	88.30	88.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2013	9,727.34	9,727.34	9,727.34	9,727.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2013	85.75	85.75	85.75	85.75	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			12/05/2013	98.75	98.75	98.75	98.75	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			12/05/2013	19,014.29	19,014.29	19,014.29	19,014.29	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			12/10/2013	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			12/09/2013	106.17	106.17	106.17	106.17	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			12/16/2013	92.34	92.34	92.34	92.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2013	279.21	279.21	279.21	279.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2013	121.93	121.93	121.93	121.93	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			12/24/2013	411.63	411.63	411.63	411.63	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			12/26/2013	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			12/30/2013	140.69	140.69	140.69	140.69	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	412.39	412.39	412.39	412.39	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			01/09/2014	2,249.98	2,249.98	2,249.98	2,249.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/10/2014	127.07	127.07	127.07	127.07	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			01/08/2014	126.03	126.03	126.03	126.03	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			01/09/2014	131.53	131.53	131.53	131.53	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/06/2014	134.84	134.84	134.84	134.84	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			01/13/2014	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	8,611.13	8,611.13	8,611.13	8,611.13	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			01/21/2014	118.91	118.91	118.91	118.91	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			01/22/2014	469.72	469.72	469.72	469.72	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			01/23/2014	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			01/30/2014	110.74	110.74	110.74	110.74	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			01/31/2014	38,486.70	38,486.70	38,486.70	38,486.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/28/2014	356.43	356.43	356.43	356.43	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			01/27/2014	118.80	118.80	118.80	118.80	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			02/03/2014	106.86	106.86	106.86	106.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/04/2014	338.85	338.85	338.85	338.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/05/2014	114.44	114.44	114.44	114.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/06/2014	115.83	115.83	115.83	115.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/07/2014	126.44	126.44	126.44	126.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/11/2014	360.48	360.48	360.48	360.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2014	117.31	117.31	117.31	117.31	0.00	0.00



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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			02/12/2014	3,312.50	3,312.50	3,312.50	3,312.50	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			02/14/2014	124.85	124.85	124.85	124.85	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			02/19/2014	479.04	479.04	479.04	479.04	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			02/20/2014	121.08	121.08	121.08	121.08	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			02/24/2014	120.93	120.93	120.93	120.93	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			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	110.66	110.66	110.66	110.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2014	20,667.93	20,667.93	20,667.93	20,667.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2014	110.14	110.14	110.14	110.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2014	49,426.17	49,426.17	49,426.17	49,426.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2014	23,498.46	23,498.46	23,498.46	23,498.46	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			03/03/2014	189.45	189.45	189.45	189.45	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			03/05/2014	165.83	165.83	165.83	165.83	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			03/07/2014	166.70	166.70	166.70	166.70	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			03/14/2014	10,425.46	10,425.46	10,425.46	10,425.46	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

18999993 MONEY MARKET INVESTMENT POOL 0.314/2014 16.37	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET INVESTMENT POOL 03/17/2014 168.29 168.29 168.29 168.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/18/2014 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 03/26/2014 234.44 229.44 229.44 231.32 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/26/2014 228.48 229.44 229.44 229.44 229.44 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/26/2014 228.48 228.48 228.48 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/27/2014 273.15 273.15 273.15 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/27/2014 184.03 184.38 184.38 184.38 184.38 184.38	818999963	MONEY MARKET INVESTMENT POOL			03/13/2014	137.07	137.07	137.07	137.07	0.00	0.00
B18999983 MONEY MARKET INVESTMENT POOL 03/18/2014 170.34	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 03/19/2014 170.34 170.34 170.34 170.34 170.34 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 03/20/2014 229.44<	818999963	MONEY MARKET INVESTMENT POOL			03/17/2014	168.29	168.29	168.29	168.29	0.00	0.00
818899963 MONEY MARKET INVESTMENT POOL 03/20/2014 23.13.2 23.13.2 23.13.2 23.13.2 20.14 20.00	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 03/21/2014 229.48 229.48 22	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 03/26/2014 23.4.45 234.81 234.81 2	818999963	MONEY MARKET INVESTMENT POOL			03/20/2014	231.32	231.32	231.32	231.32	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 03/24/2014 228.48 228.48 228.48 228.48 228.48 20.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/25/2014 728.81 728.81 728.81 728.81 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/28/2014 20.36 206.36 206.36 206.36 206.36 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/24/2014 12,348.18 12,348.18 12,348.18 12,348.18 12,348.18 12,348.18 12,348.18 12,348.18 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/31/2014 184.38 184.38 184.38 184.38 184.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 567.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/02/2014 266.53 265.53 256.53 265.53 266.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			03/21/2014	229.44	229.44	229.44	229.44	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 03/25/2014 72.8.11 72.8.11 72.8.11 72.8.11 72.8.11 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/27/2014 26.36 206.36 206.36 206.36 206.36 206.36 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 81899963 MONEY MARKET INVESTMENT POOL 03/31/2014 184.38 184.38 184.38 184.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/31/2014 12.064.99 12.064.99 12.064.99 12.064.99 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 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 04/01/2014 206.57 206.5	818999963	MONEY MARKET INVESTMENT POOL			03/26/2014	234.45	234.45	234.45	234.45	0.00	0.00
818999933 MONEY MARKET INVESTMENT POOL 03/27/2014 273.15 273.15 273.15 273.15 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 03/28/2014 206.36 206.36 206.36 206.36 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 03/24/2014 18.43.8 184.38 184.38 184.38 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 03/31/2014 18.064.99 12,064.99 12,064.99 12,064.99 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 567.77 0.00 0.00 818999933 MONEY MARKET INVESTMENT POOL 04/03/2014 256.53 256.53 256.53 266.57 0.00 0.00 81899993 MONEY MARKET INVESTMENT POOL 04/03/2014 266.79 266.79 266.79 0.00 0.00 81899993 MONEY MARKET INVESTMENT POOL 04/03/2014 266.57 206.57 206.57 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 03/28/2014 206.36 206.36 206.36 206.36 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 03/31/2014 12,064.99 12,064.99 12,064.99 12,064.99 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 04/02/2014 256.53 256.53 256.53 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 04/03/2014 207.06 207.06 207.06 207.06 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 04/04/2014 268.79 268.79 268.79 268.79 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 04/10/2014 206.57 206.57 206.57 206.57 0.00 0.00 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>03/25/2014</td> <td>728.81</td> <td>728.81</td> <td>728.81</td> <td>728.81</td> <td>0.00</td> <td>0.00</td>	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 03/24/2014 12,348.18 12,348.18 12,348.18 12,348.18 12,348.18 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/31/2014 184.38 184.38 184.38 184.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 567.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/01/2014 256.53 256.53 256.53 256.53 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/02/2014 256.53 265.53 256.53 256.53 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/03/2014 266.79 268.79 268.79 268.79 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/09/2014 206.57 206.57 206.57 206.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74 10.74 10.74	818999963	MONEY MARKET INVESTMENT POOL			03/27/2014	273.15	273.15	273.15	273.15	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 03/31/2014 184.38 184.38 184.38 184.38 184.38 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/31/2014 12,064.99 12,064.99 12,064.99 12,064.99 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 567.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/02/2014 256.53 256.53 256.53 256.53 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/03/2014 207.06 207.06 207.06 207.06 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/04/2014 268.79 268.79 268.79 268.79 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 204.75 204.75 206.57 206.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 204.75 204.75 204.75 20	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 03/31/2014 12,064.99 12,064.99 12,064.99 12,064.99 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 04/03/2014 207.06 207.06 207.06 207.06 207.06 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 04/04/2014 268.79 268.79 268.79 268.79 268.79 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 204.75 206.57 206.57 206.57 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.74 10.	818999963	MONEY MARKET INVESTMENT POOL			03/24/2014	12,348.18	12,348.18	12,348.18	12,348.18	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/01/2014 567.77 567.77 567.77 567.77 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/02/2014 256.53 256.53 256.53 256.53 256.53 20.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/03/2014 207.06 207.07 208.07 208.07 208.07 208.07 208.07 209.07	818999963	MONEY MARKET INVESTMENT POOL			03/31/2014	184.38	184.38	184.38	184.38	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/02/2014 256.53 256.53 256.53 256.53 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/03/2014 207.06 207.06 207.06 207.06 207.06 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/04/2014 268.79 268.79 268.79 268.79 268.79 206.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 204.75 204.75 204.75 204.75 204.75 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>03/31/2014</td> <td>12,064.99</td> <td>12,064.99</td> <td>12,064.99</td> <td>12,064.99</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			03/31/2014	12,064.99	12,064.99	12,064.99	12,064.99	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/03/2014 207.06 207.06 207.06 207.06 207.06 207.06 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/04/2014 268.79 268.79 268.79 268.79 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 204.75 204.75 206.57 206.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74 <td< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>04/01/2014</td><td>567.77</td><td>567.77</td><td>567.77</td><td>567.77</td><td>0.00</td><td>0.00</td></td<>	818999963	MONEY MARKET INVESTMENT POOL			04/01/2014	567.77	567.77	567.77	567.77	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/04/2014 268.79 268.79 268.79 268.79 268.79 268.79 268.79 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/09/2014 206.57 206.57 206.57 206.57 204.75 204.75 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74 10.74 10.74 10.74 10.74 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 203.37 203.37 203.37 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 34,007.90 34,007.90 34,007.90 34,007.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/08/2014 627.60 627.60 627.60 627.60 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 04/07/2014 627.60 627.60 627.60 627.60 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 04/07/201	818999963	MONEY MARKET INVESTMENT POOL			04/02/2014	256.53	256.53	256.53	256.53	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/09/2014 206.57 206.57 206.57 206.57 206.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 204.75 204.75 204.75 204.75 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 203.37 203.37 203.37 203.37 203.37 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 34,007.90 34,007.90 34,007.90 34,007.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/08/2014 627.60 627.60 627.60 627.60 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/07/2014 627.60 627.60 627.60 627.60 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/07/2014 209.68 209.68 209.68 209.68 209.68 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			04/03/2014	207.06	207.06	207.06	207.06	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 204.75 204.75 204.75 204.75 204.75 204.75 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74 10.74 10.74 10.74 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 203.37 203.37 203.37 203.37 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 34,007.90 34,007.90 34,007.90 34,007.90 34,007.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/08/2014 627.60 627.60 627.60 627.60 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 04/07/2014 209.68 209.68 209.68 209.68 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			04/04/2014	268.79	268.79	268.79	268.79	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/10/2014 10.74	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 04/11/2014 203.37 203.37 203.37 203.37 203.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 04/11/2014 34,007.90 34,007.90 34,007.90 34,007.90 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 04/07/2014 209.68 209.68 209.68 209.68 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			04/10/2014	204.75	204.75	204.75	204.75	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 04/11/2014 34,007.90 34,007.90 34,007.90 34,007.90 34,007.90 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/08/2014 627.60 627.60 627.60 627.60 627.60 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 04/07/2014 209.68 209.68 209.68 209.68 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			04/10/2014	10.74	10.74	10.74	10.74	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 04/07/2014 209.68 209.68 209.68 209.68 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 04/07/2014 209.68 209.68 209.68 209.68 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			04/11/2014	34,007.90	34,007.90	34,007.90	34,007.90	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			04/07/2014	209.68	209.68	209.68	209.68	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 04/08/2014 2,550.00 2,550.00 2,550.00 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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/16/2014	207.01	207.01	207.01	207.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/14/2014	206.52	206.52	206.52	206.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2014	622.82	622.82	622.82	622.82	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			04/14/2014	13,545.00	13,545.00	13,545.00	13,545.00	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			04/21/2014	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			04/29/2014	614.57	614.57	614.57	614.57	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			04/30/2014	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			05/07/2014	200.33	200.33	200.33	200.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2014	198.41	198.41	198.41	198.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2014	2,712.50	2,712.50	2,712.50	2,712.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2014	562.50	562.50	562.50	562.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2014	200.30	200.30	200.30	200.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2014	203.33	203.33	203.33	203.33	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			05/12/2014	202.94	202.94	202.94	202.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2014	636.09	636.09	636.09	636.09	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 05/14/2014 189.29 189.29 189.29 189.29 0.00 81899963 MONEY MARKET INVESTMENT POOL 05/14/2014 4,347.50 4,347.50 4,347.50 4,347.50 4,347.50 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/15/2014 206.42 206.42 206.42 206.42 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/16/2014 197.51 197.51 197.51 197.51 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/21/2014 196.39 196.39 196.39 196.39 0.00	0.00 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 05/15/2014 206.42 206.42 206.42 206.42 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/16/2014 197.51 197.51 197.51 197.51 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 05/21/2014 196.39 196.39 196.39 196.39 0.00	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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/23/2014 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 05/19/2014 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/30/2014 2,282.50 2,282.50 2,282.50 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 05/30/2014 195.18 195.18 195.18 195.18 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/29/2014 202.47 202.47 202.47 202.47 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 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 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 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 06/09/2014 203.02 203.02 203.02 203.02 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/12/2014 202.89 202.89 202.89 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 19,188.47 19,188.47 19,188.47 19,188.47 0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/13/2014	210.00	210.00	210.00	210.00	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			06/24/2014	606.63	606.63	606.63	606.63	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			06/24/2014	17,996.66	17,996.66	17,996.66	17,996.66	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			06/26/2014	205.53	205.53	205.53	205.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2014	1,357.54	1,357.54	1,357.54	1,357.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2014	205.35	205.35	205.35	205.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/23/2014	203.71	203.71	203.71	203.71	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			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			07/08/2014	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			07/07/2014	224.20	224.20	224.20	224.20	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			07/15/2014	14,925.00	14,925.00	14,925.00	14,925.00	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			07/17/2014	194.92	194.92	194.92	194.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2014	195.44	195.44	195.44	195.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2014	41,217.58	41,217.58	41,217.58	41,217.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2014	585.57	585.57	585.57	585.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2014	161.32	161.32	161.32	161.32	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			07/22/2014	12,126.56	12,126.56	12,126.56	12,126.56	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			07/28/2014	5,989.05	5,989.05	5,989.05	5,989.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2014	492.74	492.74	492.74	492.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2014	178.29	178.29	178.29	178.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2014	16,386.64	16,386.64	16,386.64	16,386.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2014	166.50	166.50	166.50	166.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2014	217.93	217.93	217.93	217.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2014	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			08/05/2014	524.37	524.37	524.37	524.37	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			08/06/2014	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			08/15/2014	180.29	180.29	180.29	180.29	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/11/2014	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	173.78	173.78	173.78	173.78	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			08/19/2014	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			08/21/2014	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			08/18/2014	182.15	182.15	182.15	182.15	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			08/25/2014	174.18	174.18	174.18	174.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2014	4,158.23	4,158.23	4,158.23	4,158.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2014	23,918.88	23,918.88	23,918.88	23,918.88	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			08/26/2014	520.47	520.47	520.47	520.47	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			09/03/2014	698.43	698.43	698.43	698.43	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			09/05/2014	172.25	172.25	172.25	172.25	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			09/08/2014	173.36	173.36	173.36	173.36	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			09/15/2014	175.57	175.57	175.57	175.57	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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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/16/2014	44,045.28	44,045.28	44,045.28	44,045.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2014	168.40	168.40	168.40	168.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2014	169.94	169.94	169.94	169.94	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			09/18/2014	20,968.72	20,968.72	20,968.72	20,968.72	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	162.25	162.25	162.25	162.25	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			09/25/2014	163.98	163.98	163.98	163.98	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			10/02/2014	158.15	158.15	158.15	158.15	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			10/03/2014	154.17	154.17	154.17	154.17	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			10/06/2014	160.45	160.45	160.45	160.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2014	525.52	525.52	525.52	525.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2014	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			10/10/2014	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			10/15/2014	168.28	168.28	168.28	168.28	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			10/16/2014	165.02	165.02	165.02	165.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2014	162.65	162.65	162.65	162.65	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/17/2014	5,375.00	5,375.00	5,375.00	5,375.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2014	167.29	167.29	167.29	167.29	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	7,130.56	7,130.56	7,130.56	7,130.56	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			10/24/2014	157.58	157.58	157.58	157.58	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			10/31/2014	158.74	158.74	158.74	158.74	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	474.40	474.40	474.40	474.40	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			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	8,776.90	8,776.90	8,776.90	8,776.90	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			11/03/2014	172.30	172.30	172.30	172.30	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			11/05/2014	197.63	197.63	197.63	197.63	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			11/07/2014	165.29	165.29	165.29	165.29	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			11/12/2014	163.77	163.77	163.77	163.77	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			11/10/2014	166.98	166.98	166.98	166.98	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 11/10/2014 4,455.00 4,455.00 4,455.00 4,455.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/11/2014 204.50 204.50 204.50 204.50 204.50 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/18/2014 487.52 487.52 487.52 487.52 487.52 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2014 159.01 159.01 159.01 159.01 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2014 160.87 160.87 160.87 160.87 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2014 10,383.60 10,383.60 10,383.60 0.0383.60 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 161.54 161.54 161.54 161.54 0.00	al Loss
818999963 MONEY MARKET INVESTMENT POOL 11/17/2014 204.50 204.50 204.50 204.50 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/18/2014 487.52 487.52 487.52 487.52 487.52 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2014 159.01 159.01 159.01 159.01 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 160.87 160.87 160.87 160.87 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 10,383.60 10,383.60 10,383.60 10,383.60 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/18/2014 487.52 487.52 487.52 487.52 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2014 159.01 159.01 159.01 159.01 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 160.87 160.87 160.87 160.87 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 10,383.60 10,383.60 10,383.60 10,383.60 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/19/2014 159.01 159.01 159.01 159.01 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 160.87 160.87 160.87 160.87 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 10,383.60 10,383.60 10,383.60 10,383.60 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 160.87 160.87 160.87 160.87 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 10,383.60 10,383.60 10,383.60 10,383.60 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/20/2014 10,383.60 10,383.60 10,383.60 0.00	0.00
	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/21/2014 161.54 161.54 161.54 0.00	0.00
	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/21/2014 3,356.87 3,356.87 3,356.87 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/25/2014 472.26 472.26 472.26 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/24/2014 157.78 157.78 157.78 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/25/2014 25,226.29 25,226.29 25,226.29 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/26/2014 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/27/2014 158.30 158.30 158.30 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/04/2014 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/02/2014 453.58 453.58 453.58 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/03/2014 153.13 153.13 153.13 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/05/2014 155.69 155.69 155.69 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/04/2014 155.13 155.13 155.13 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/08/2014 154.41 154.41 154.41 154.41 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 12/09/2014 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 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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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/18/2014	181.67	181.67	181.67	181.67	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			12/17/2014	177.20	177.20	177.20	177.20	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			12/22/2014	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			12/26/2014	178.53	178.53	178.53	178.53	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	7,378.91	7,378.91	7,378.91	7,378.91	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			12/31/2014	162.31	162.31	162.31	162.31	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	12,992.17	12,992.17	12,992.17	12,992.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2015	352.09	352.09	352.09	352.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/06/2015	525.85	525.85	525.85	525.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2015	169.85	169.85	169.85	169.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/07/2015	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2015	175.63	175.63	175.63	175.63	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			01/08/2015	35,845.00	35,845.00	35,845.00	35,845.00	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			01/13/2015	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



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	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 N	MONEY MARKET INVESTMENT POOL			01/16/2015	178.43	178.43	178.43	178.43	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/22/2015	170.67	170.67	170.67	170.67	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/20/2015	191.44	191.44	191.44	191.44	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/21/2015	766.76	766.76	766.76	766.76	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/23/2015	188.46	188.46	188.46	188.46	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/27/2015	605.34	605.34	605.34	605.34	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/28/2015	197.24	197.24	197.24	197.24	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/29/2015	196.95	196.95	196.95	196.95	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/30/2015	188.60	188.60	188.60	188.60	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			01/26/2015	203.53	203.53	203.53	203.53	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/02/2015	196.40	196.40	196.40	196.40	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/03/2015	563.01	563.01	563.01	563.01	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/04/2015	168.38	168.38	168.38	168.38	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/06/2015	169.95	169.95	169.95	169.95	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/05/2015	217.76	217.76	217.76	217.76	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/09/2015	179.05	179.05	179.05	179.05	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/10/2015	530.34	530.34	530.34	530.34	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/11/2015	173.01	173.01	173.01	173.01	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/12/2015	184.15	184.15	184.15	184.15	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/13/2015	177.48	177.48	177.48	177.48	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/20/2015	162.64	162.64	162.64	162.64	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/16/2015	177.19	177.19	177.19	177.19	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/18/2015	705.34	705.34	705.34	705.34	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/19/2015	175.96	175.96	175.96	175.96	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/25/2015	251.75	251.75	251.75	251.75	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/25/2015	254.07	254.07	254.07	254.07	0.00	0.00
818999963 N	MONEY MARKET INVESTMENT POOL			02/26/2015	166.95	166.95	166.95	166.95	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/26/2015	20,338.55	20,338.55	20,338.55	20,338.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2015	225.71	225.71	225.71	225.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2015	4,578.31	4,578.31	4,578.31	4,578.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/24/2015	499.27	499.27	499.27	499.27	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			03/05/2015	182.80	182.80	182.80	182.80	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			03/04/2015	181.47	181.47	181.47	181.47	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			03/03/2015	605.07	605.07	605.07	605.07	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			03/10/2015	4,787.12	4,787.12	4,787.12	4,787.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2015	180.62	180.62	180.62	180.62	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			03/12/2015	183.24	183.24	183.24	183.24	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			03/17/2015	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	182.99	182.99	182.99	182.99	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			03/20/2015	182.50	182.50	182.50	182.50	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			03/25/2015	13,500.00	13,500.00	13,500.00	13,500.00	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			03/24/2015	541.97	541.97	541.97	541.97	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			03/26/2015	179.14	179.14	179.14	179.14	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			03/27/2015	8,051.25	8,051.25	8,051.25	8,051.25	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			04/03/2015	160.25	160.25	160.25	160.25	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			03/30/2015	181.82	181.82	181.82	181.82	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			04/07/2015	37,428.15	37,428.15	37,428.15	37,428.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2015	171.67	171.67	171.67	171.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2015	14,511.61	14,511.61	14,511.61	14,511.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2015	165.97	165.97	165.97	165.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2015	178.56	178.56	178.56	178.56	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			04/16/2015	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			04/15/2015	170.71	170.71	170.71	170.71	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			04/14/2015	511.75	511.75	511.75	511.75	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			04/20/2015	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/24/2015	157.14	157.14	157.14	157.14	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			04/27/2015	157.92	157.92	157.92	157.92	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			05/01/2015	166.37	166.37	166.37	166.37	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			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			05/08/2015	161.45	161.45	161.45	161.45	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			05/21/2015	152.23	152.23	152.23	152.23	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			05/20/2015	146.01	146.01	146.01	146.01	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
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			05/26/2015	149.44	149.44	149.44	149.44	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

818999963 MONEY MARKET INVESTMENT POOL 06012015 149.37 149.37 149.37 149.37 149.37 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06032015 158.85 154.85 154.85 154.85 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06032015 158.34 158.34 158.34 158.34 0.00 0.00 818999833 MONEY MARKET INVESTMENT POOL 06052015 182.26 162.26 <t< th=""><th>Cusip</th><th>Description</th><th>Coupon</th><th>MatDate</th><th>Trade Date</th><th>Par/Shares</th><th>Orig Cost</th><th>Prior Mkt/Cost</th><th>Current Market</th><th>Unreal Gain</th><th>Unreal Loss</th></t<>	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
MONEY MARKET INVESTMENT POOL 06/03/2015 154.85 154.85 154.85 154.85 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/01/2015	149.37	149.37	149.37	149.37	0.00	0.00
B1899963 MONEY MARKET INVESTMENT POOL 06/05/2015 158.34	818999963	MONEY MARKET INVESTMENT POOL			06/02/2015	484.86	484.86	484.86	484.86	0.00	0.00
B1899983 MONEY MARKET INVESTMENT POOL 06/03/2015 162.26 162.26 162.26 162.26 162.26 10.00 0.00 B1899983 MONEY MARKET INVESTMENT POOL 06/03/2015 161.67	818999963	MONEY MARKET INVESTMENT POOL			06/03/2015	154.85	154.85	154.85	154.85	0.00	0.00
18999963 MONEY MARKET INVESTMENT POOL 06/03/2015 44,151.40 44,151.40 44,151.40 44,151.40 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/08/2015 534.57 534.57 534.57 534.57 534.57 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/09/2015 163.16 163.16 163.16 163.16 163.16 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/11/2015 162.56 162.56 162.56 162.56 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/11/2015 163.78 163.78 163.78 163.78 163.78 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/17/2015 164.61 164.61 164.61 164.61 164.61 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/15/2015 168.98 168.98 168.98 168.98 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/15/2015 163.93 163.93 163.93 0.00 0.00 18999963 MONEY MARKET INVESTMENT POOL 06/16/2015 163.91 491.94 491.9	818999963	MONEY MARKET INVESTMENT POOL			06/04/2015	158.34	158.34	158.34	158.34	0.00	0.00
B18999963 MONEY MARKET INVESTMENT POOL 06/09/2015 534.57	818999963	MONEY MARKET INVESTMENT POOL			06/05/2015	162.26	162.26	162.26	162.26	0.00	0.00
B18999963 MONEY MARKET INVESTMENT POOL 06/09/2015 534.57 534.57 534.57 534.57 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 06/10/2015 163.16 163.16 163.16 163.16 163.16 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 06/12/2015 163.78 163.78 163.78 163.78 163.78 163.78 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 06/12/2015 164.61 164.61 164.61 164.61 164.61 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 06/15/2015 168.98 168.98 168.98 168.98 168.98 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 06/18/2015 163.93 163.93 163.93 163.93 163.93 0.00 0.00 B18999963 MONEY MARKET INVESTMENT POOL 06/18/2015 169.94 491.94	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 06/10/2015 163.16 163.16 163.16 163.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/11/2015 162.56 162.56 162.56 162.56 162.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/17/2015 164.61 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>06/08/2015</td> <td>161.67</td> <td>161.67</td> <td>161.67</td> <td>161.67</td> <td>0.00</td> <td>0.00</td>	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 06/11/2015 162.56 162.56 162.56 162.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/12/2015 163.78 163.78 163.78 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 06/15/2015 168.98 168.98 168.98 168.98 168.99 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/18/2015 163.93 163.93 163.93 163.93 163.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/18/2015 5,040.56 5,040.56 5,040.56 5,040.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/19/2015 168.63 168.63 168.63 168.63 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/19/2015 379.57 379.57 379.57 <t< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>06/09/2015</td><td>534.57</td><td>534.57</td><td>534.57</td><td>534.57</td><td>0.00</td><td>0.00</td></t<>	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 06/12/2015 163.78 163.78 163.78 163.78 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/15/2015 164.61 164.61 164.61 164.61 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/15/2015 163.93 163.93 163.93 163.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/16/2015 491.94 491.94 491.94 491.94 491.94 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/18/2015 5,040.56 5,040.56 5,040.56 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/19/2015 168.63 168.63 168.63 168.63 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/19/2015 379.57 379.57 379.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/26/2015 159.13 159.13 159.13 159.13 159.13 159.1	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 06/17/2015 164.61 164.61 164.61 164.61 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 06/18/2015 491.94 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>06/11/2015</td> <td>162.56</td> <td>162.56</td> <td>162.56</td> <td>162.56</td> <td>0.00</td> <td>0.00</td>	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 06/15/2015 168.98 168.98 168.98 168.98 168.98 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/18/2015 163.93 163.93 163.93 163.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/18/2015 5,040.56 5,040.56 5,040.56 5,040.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/19/2015 168.63 168.63 168.63 168.63 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/19/2015 379.57 379.57 379.57 379.57 0.00 0.00 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 06/22/2015 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57 162.57	818999963	MONEY MARKET INVESTMENT POOL			06/12/2015	163.78	163.78	163.78	163.78	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 06/18/2015 163.93 163.93 163.93 163.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/16/2015 491.94 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>06/17/2015</td> <td>164.61</td> <td>164.61</td> <td>164.61</td> <td>164.61</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			06/17/2015	164.61	164.61	164.61	164.61	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 06/16/2015 491.94 491.94 491.94 491.94 491.94 491.94 491.94 491.94 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/18/2015 168.63 168.63 168.63 168.63 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/19/2015 379.57 379.57 379.57 379.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/26/2015 159.13 159.13 159.13 159.13 159.13 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/26/2015 162.57 162.57 162.57 162.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/23/2015 484.49 484.49 484.49 484.49 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/23/2015 5,061.93 5,061.93 5,061.93 5,061.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/23/2015	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 06/18/2015 5,040.56 5,040.56 5,040.56 5,040.56 5,040.56 5,040.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/19/2015 379.57 379.57 379.57 379.57 379.57 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/26/2015 159.13 159.13 159.13 159.13 159.13 159.13 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 06/23/2015 484.49 484.49 484.49 484.49 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 06/23/2015 163.21 163.21 163.21 163.21 163.21 163.21 163.21 163.21 163.21 163.21	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 06/19/2015 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 06/26/2015 159.13 159.13 159.13 159.13 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 06/23/2015 5,061.93 5,061.93 5,061.93 5,061.93 5,061.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/24/2015 163.21 163.21 163.21 163.21 163.21 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/25/2015 675.00 675.00 675.00 675.00 0.00 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 06/19/2015 379.57 379.57 379.57 379.57 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 06/22/2015 484.49 484.49 484.49 484.49 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 06/24/2015 163.21 163.21 163.21 163.21 163.21 10.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/24/2015 163.21 163.21 163.21 163.21 163.21 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/18/2015	5,040.56	5,040.56	5,040.56	5,040.56	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/26/2015 159.13 159.13 159.13 159.13 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 06/23/2015 5,061.93 5,061.93 5,061.93 5,061.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/24/2015 163.21 163.21 163.21 163.21 163.21 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			06/19/2015	168.63	168.63	168.63	168.63	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/22/2015 162.57 162.57 162.57 162.57 162.57 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/23/2015 5,061.93 5,061.93 5,061.93 5,061.93 5,061.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/24/2015 163.21 163.21 163.21 163.21 163.21 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/25/2015 675.00 675.00 675.00 675.00 675.00 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 484.49 484.49 484.49 484.49 484.49 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 06/24/2015 163.21 163.21 163.21 163.21 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 06/23/2015 5,061.93 5,061.93 5,061.93 5,061.93 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 06/25/2015 675.00 675.00 675.00 675.00 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 06/24/2015 163.21 163.21 163.21 163.21 163.21 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			06/23/2015	484.49	484.49	484.49	484.49	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			06/23/2015	5,061.93	5,061.93	5,061.93	5,061.93	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			06/25/2015	675.00	675.00	675.00	675.00	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			06/26/2015	1,043.21	1,043.21	1,043.21	1,043.21	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/25/2015 160.72 160.72 160.72 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 06/29/2015 174.00 174.00 174.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/29/2015	174.00	174.00	174.00	174.00	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			06/30/2015	517.24	517.24	517.24	517.24	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			07/02/2015	153.56	153.56	153.56	153.56	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			07/10/2015	155.35	155.35	155.35	155.35	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			07/11/2015	160.39	160.39	160.39	160.39	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			07/14/2015	475.24	475.24	475.24	475.24	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			07/16/2015	162.39	162.39	162.39	162.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2015	161.04	161.04	161.04	161.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2015	151.61	151.61	151.61	151.61	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			07/20/2015	15,651.03	15,651.03	15,651.03	15,651.03	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			07/24/2015	144.91	144.91	144.91	144.91	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			07/27/2015	151.57	151.57	151.57	151.57	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			07/28/2015	461.26	461.26	461.26	461.26	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			07/30/2015	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			08/05/2015	151.28	151.28	151.28	151.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2015	149.49	149.49	149.49	149.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2015	149.46	149.46	149.46	149.46	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 08/04/2015 469.38 469.38 469.38 469.38 469.38 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2015 32,876.94 32,876.94 32,876.94 32,876.94 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/03/2015 152.58 152.58 152.58 152.58 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/14/2015 161.35 161.35 161.35 161.35 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/11/2015 435.25 435.25 435.25 435.25 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/11/2015 7,586.84 7,586.84 7,585.84 7,585.84 0.00	l Loss
818999963 MONEY MARKET INVESTMENT POOL 08/03/2015 152.58 152.58 152.58 152.58 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/14/2015 161.35 161.35 161.35 161.35 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/10/2015 143.23 143.23 143.23 143.23 143.23 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 08/14/2015 161.35 161.35 161.35 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/10/2015 143.23 143.23 143.23 143.23 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 08/10/2015 143.23 143.23 143.23 143.23 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 435.25 435.25 435.25 0.00	0.00
	0.00
818000063 MONEY MARKET INVESTMENT DOOL 08/41/2015 7.585.84 7.585.84 7.585.84 0.00	0.00
0.00 0011/2010 1,000.04 1,000.04 1,000.04 1,000.04 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 08/13/2015 148.02 148.02 148.02 148.02 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/12/2015 23,401.01 23,401.01 23,401.01 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 08/17/2015 6,061.67 6,061.67 6,061.67 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/18/2015 462.88 462.88 462.88 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/19/2015 145.95 145.95 145.95 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/20/2015 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 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/26/2015 142.63 142.63 142.63 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/26/2015 17,444.02 17,444.02 17,444.02 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/27/2015 148.53 148.53 148.53 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/27/2015 1,820.00 1,820.00 1,820.00 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/28/2015 132.15 132.15 132.15 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 08/24/2015 9,200.84 9,200.84 9,200.84 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/25/2015 1,650.00 1,650.00 1,650.00 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/24/2015 140.89 140.89 140.89 0.00	
818999963 MONEY MARKET INVESTMENT POOL 09/02/2015 167.37 167.37 167.37 0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/31/2015	122.12	122.12	122.12	122.12	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			09/03/2015	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			08/31/2015	7,040.00	7,040.00	7,040.00	7,040.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2015	10,355.00	10,355.00	10,355.00	10,355.00	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			09/08/2015	0.01	0.01	0.01	0.01	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			09/14/2015	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			09/16/2015	33,205.44	33,205.44	33,205.44	33,205.44	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			09/22/2015	7,100.00	7,100.00	7,100.00	7,100.00	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			09/22/2015	412.55	412.55	412.55	412.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2015	146.43	146.43	146.43	146.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2015	134.61	134.61	134.61	134.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2015	132.85	132.85	132.85	132.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/21/2015	52,599.14	52,599.14	52,599.14	52,599.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2015	142.74	142.74	142.74	142.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/28/2015	135.80	135.80	135.80	135.80	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			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			10/07/2015	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
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			10/06/2015	418.47	418.47	418.47	418.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2015	147.12	147.12	147.12	147.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/12/2015	170.50	170.50	170.50	170.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/13/2015	431.66	431.66	431.66	431.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2015	143.45	143.45	143.45	143.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2015	148.00	148.00	148.00	148.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/19/2015	155.47	155.47	155.47	155.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/20/2015	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			10/28/2015	136.92	136.92	136.92	136.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2015	140.42	140.42	140.42	140.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2015	138.87	138.87	138.87	138.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2015	418.45	418.45	418.45	418.45	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/27/2015	12,708.58	12,708.58	12,708.58	12,708.58	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			11/03/2015	399.65	399.65	399.65	399.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2015	133.24	133.24	133.24	133.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2015	131.51	131.51	131.51	131.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2015	129.76	129.76	129.76	129.76	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			11/09/2015	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			11/10/2015	16,921.25	16,921.25	16,921.25	16,921.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2015	126.95	126.95	126.95	126.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/11/2015	24,179.54	24,179.54	24,179.54	24,179.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2015	126.20	126.20	126.20	126.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2015	131.10	131.10	131.10	131.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2015	124.87	124.87	124.87	124.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2015	125.97	125.97	125.97	125.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/17/2015	384.65	384.65	384.65	384.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2015	1,030.59	1,030.59	1,030.59	1,030.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2015	126.65	126.65	126.65	126.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/16/2015	131.15	131.15	131.15	131.15	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			11/26/2015	131.08	131.08	131.08	131.08	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/30/2015	251.73	251.73	251.73	251.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2015	10,379.99	10,379.99	10,379.99	10,379.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2015	24,993.12	24,993.12	24,993.12	24,993.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2015	380.29	380.29	380.29	380.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2015	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			12/07/2015	127.08	127.08	127.08	127.08	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			12/09/2015	119.74	119.74	119.74	119.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2015	130.83	130.83	130.83	130.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2015	143.28	143.28	143.28	143.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2015	26,532.74	26,532.74	26,532.74	26,532.74	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			12/16/2015	22,485.92	22,485.92	22,485.92	22,485.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2015	206.35	206.35	206.35	206.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2015	200.51	200.51	200.51	200.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/21/2015	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			12/23/2015	227.77	227.77	227.77	227.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2015	269.33	269.33	269.33	269.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2015	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/31/2015	22,699.33	22,699.33	22,699.33	22,699.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2015	260.96	260.96	260.96	260.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2015	1,820.00	1,820.00	1,820.00	1,820.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2015	722.88	722.88	722.88	722.88	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			12/28/2015	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			01/08/2016	20,125.00	20,125.00	20,125.00	20,125.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/05/2016	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			01/08/2016	244.90	244.90	244.90	244.90	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			01/11/2016	252.68	252.68	252.68	252.68	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			01/13/2016	257.40	257.40	257.40	257.40	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			01/20/2016	1,122.96	1,122.96	1,122.96	1,122.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/22/2016	296.13	296.13	296.13	296.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/19/2016	276.46	276.46	276.46	276.46	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			01/25/2016	300.00	300.00	300.00	300.00	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			01/26/2016	19,016.56	19,016.56	19,016.56	19,016.56	0.00	0.00
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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/29/2016	314.87	314.87	314.87	314.87	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			02/01/2016	325.67	325.67	325.67	325.67	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			02/04/2016	333.34	333.34	333.34	333.34	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			02/02/2016	996.25	996.25	996.25	996.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2016	330.52	330.52	330.52	330.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2016	15,317.97	15,317.97	15,317.97	15,317.97	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	328.54	328.54	328.54	328.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/10/2016	322.84	322.84	322.84	322.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/08/2016	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			02/16/2016	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			02/24/2016	353.43	353.43	353.43	353.43	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			02/25/2016	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			02/23/2016	1,016.26	1,016.26	1,016.26	1,016.26	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			02/29/2016	1,350.00	1,350.00	1,350.00	1,350.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2016	1,071.68	1,071.68	1,071.68	1,071.68	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			03/02/2016	210.52	210.52	210.52	210.52	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			03/07/2016	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			03/09/2016	299.87	299.87	299.87	299.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/10/2016	297.71	297.71	297.71	297.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2016	295.35	295.35	295.35	295.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2016	875.58	875.58	875.58	875.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2016	39,826.05	39,826.05	39,826.05	39,826.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2016	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			03/17/2016	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			03/14/2016	293.07	293.07	293.07	293.07	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			03/21/2016	312.39	312.39	312.39	312.39	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			03/23/2016	298.95	298.95	298.95	298.95	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	303.71	303.71	303.71	303.71	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			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			03/28/2016	313.02	313.02	313.02	313.02	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			04/06/2016	35,824.64	35,824.64	35,824.64	35,824.64	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			04/06/2016	310.22	310.22	310.22	310.22	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			04/07/2016	0.01	0.01	0.01	0.01	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			04/05/2016	36,078.66	36,078.66	36,078.66	36,078.66	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	333.93	333.93	333.93	333.93	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			04/18/2016	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			04/22/2016	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			04/25/2016	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			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	29,664.18	29,664.18	29,664.18	29,664.18	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			04/28/2016	46,994.08	46,994.08	46,994.08	46,994.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2016	358.85	358.85	358.85	358.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2016	3,000.19	3,000.19	3,000.19	3,000.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2016	266.71	266.71	266.71	266.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/05/2016	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			05/03/2016	1,047.81	1,047.81	1,047.81	1,047.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2016	347.92	347.92	347.92	347.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/04/2016	346.95	346.95	346.95	346.95	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			05/09/2016	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			05/10/2016	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			05/11/2016	353.85	353.85	353.85	353.85	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			05/18/2016	375.10	375.10	375.10	375.10	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			05/20/2016	364.24	364.24	364.24	364.24	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			05/24/2016	1,070.34	1,070.34	1,070.34	1,070.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2016	355.50	355.50	355.50	355.50	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			05/23/2016	180.49	180.49	180.49	180.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/25/2016	355.46	355.46	355.46	355.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/26/2016	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			05/27/2016	356.19	356.19	356.19	356.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2016	358.35	358.35	358.35	358.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/01/2016	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			06/06/2016	7.66	7.66	7.66	7.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2016	339.91	339.91	339.91	339.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2016	1,019.46	1,019.46	1,019.46	1,019.46	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			06/16/2016	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
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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/24/2016	27,720.84	27,720.84	27,720.84	27,720.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2016	322.45	322.45	322.45	322.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2016	26,280.62	26,280.62	26,280.62	26,280.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2016	961.07	961.07	961.07	961.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/22/2016	327.23	327.23	327.23	327.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2016	330.58	330.58	330.58	330.58	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			06/27/2016	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			06/29/2016	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			07/08/2016	307.82	307.82	307.82	307.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/07/2016	320.79	320.79	320.79	320.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2016	320.31	320.31	320.31	320.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2016	1,290.42	1,290.42	1,290.42	1,290.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/06/2016	19,442.44	19,442.44	19,442.44	19,442.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2016	949.72	949.72	949.72	949.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/13/2016	318.59	318.59	318.59	318.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2016	322.02	322.02	322.02	322.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/14/2016	16,299.09	16,299.09	16,299.09	16,299.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2016	316.35	316.35	316.35	316.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2016	344.69	344.69	344.69	344.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/21/2016	320.09	320.09	320.09	320.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2016	319.36	319.36	319.36	319.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/20/2016	310.13	310.13	310.13	310.13	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			07/19/2016	970.55	970.55	970.55	970.55	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/25/2016	344.27	344.27	344.27	344.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2016	970.29	970.29	970.29	970.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2016	35,836.18	35,836.18	35,836.18	35,836.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/27/2016	310.97	310.97	310.97	310.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/28/2016	314.10	314.10	314.10	314.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2016	364.30	364.30	364.30	364.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2016	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			08/03/2016	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			08/04/2016	312.55	312.55	312.55	312.55	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			08/08/2016	312.41	312.41	312.41	312.41	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			08/09/2016	5,775.00	5,775.00	5,775.00	5,775.00	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			08/12/2016	311.13	311.13	311.13	311.13	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			08/15/2016	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			08/17/2016	324.48	324.48	324.48	324.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/18/2016	329.95	329.95	329.95	329.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2016	324.20	324.20	324.20	324.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/25/2016	319.92	319.92	319.92	319.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2016	326.23	326.23	326.23	326.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2016	982.34	982.34	982.34	982.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/24/2016	323.16	323.16	323.16	323.16	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/26/2016	324.85	324.85	324.85	324.85	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			08/26/2016	6,470.12	6,470.12	6,470.12	6,470.12	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			08/29/2016	9,764.32	9,764.32	9,764.32	9,764.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2016	989.04	989.04	989.04	989.04	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			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			09/08/2016	298.23	298.23	298.23	298.23	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			09/09/2016	283.56	283.56	283.56	283.56	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			09/12/2016	291.23	291.23	291.23	291.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2016	870.52	870.52	870.52	870.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/14/2016	297.91	297.91	297.91	297.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2016	303.34	303.34	303.34	303.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/15/2016	5,125.00	5,125.00	5,125.00	5,125.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2016	332.02	332.02	332.02	332.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/22/2016	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			09/20/2016	20,285.18	20,285.18	20,285.18	20,285.18	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			09/21/2016	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			09/26/2016	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



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818999963 MONEY MARKET INVESTMENT POOL 09/30/2016 4,259.37 4,259.37 4,259.37 4,259.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/03/2016 385.81 385.81 385.81 385.81 385.81 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 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 336.27 336.27 336.27 336.27 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 336.27 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 336.27 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 39,720.38 39,720.38 39,720.38 0.00 0.00 0.00 0.00 0.00 0.00 0.00	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET INVESTMENT POOL 10/03/2016 327.46 327.46 327.46 327.46 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	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 10/03/2016 385.81 385.81 385.81 385.81 385.81 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 4,426.00 4,426.00 4,426.00 4,426.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 336.27 336.27 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 10/13/2016 39,720.38 39,720.38 39,720.38 39,720.38 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			09/30/2016	4,259.37	4,259.37	4,259.37	4,259.37	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/04/2016 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 4,426.00 4,426.00 4,426.00 4,426.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 336.27 336.27 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 30.02 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			09/30/2016	327.46	327.46	327.46	327.46	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/05/2016 341.04 341.04 341.04 341.04 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 10/06/2016 332.75 332.75 332.75 332.75 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 10/06/2016 4,426.00 4,426.00 4,426.00 4,426.00 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 336.27 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 10/13/2016 39,720.38 39,720.38 39,720.38 39,720.38 0.00 0.0	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 10/06/2016 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 336.27 336.27 336.27 336.27 336.27 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			10/04/2016	1,068.95	1,068.95	1,068.95	1,068.95	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/06/2016 4,426.00 4,426.00 4,426.00 4,426.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/07/2016 336.27 336.27 336.27 336.27 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 10/13/2016 39,720.38 39,720.38 39,720.38 39,720.38 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 10/07/2016 336.27 336.27 336.27 336.27 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 10/13/2016 39,720.38 39,720.38 39,720.38 39,720.38 39,720.38 0.00 0.0	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 10/13/2016 39,720.38 39,720.38 39,720.38 39,720.38 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			10/06/2016	4,426.00	4,426.00	4,426.00	4,426.00	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			10/07/2016	336.27	336.27	336.27	336.27	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/14/2016 341.32 341.32 341.32 341.32 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 10/12/2016 332.70 332.70 332.70 0.00 0.0	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 10/13/2016 335.74 335.74 335.74 0.00 0.0	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 10/10/2016 333.03 333.03 333.03 30.00 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 0.0	818999963	MONEY MARKET INVESTMENT POOL			10/11/2016	999.11	999.11	999.11	999.11	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/12/2016 1,674.65 1,674.65 1,674.65 0.00 0.0	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 10/17/2016 332.94 332.94 332.94 0.00 0.0	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 10/18/2016 996.30 996.30 996.30 996.30 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 10/19/2016 334.48 334.48 334.48 0.00 0.0	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 10/20/2016 324.88 324.88 324.88 324.88 0.00 0.0	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 0.00 0.0	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 10/26/2016 266.38 266.38 266.38 266.38 0.00 0.0	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 10/25/2016 990.95 990.95 990.95 990.95 0.00 0.0	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 10/27/2016 270.57 270.57 270.57 270.57 0.00 0.0	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 0.00 0.0	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 0.0	818999963	MONEY MARKET INVESTMENT POOL			10/28/2016	274.91	274.91	274.91	274.91	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 10/24/2016 327.50 327.50 327.50 0.00 0.0	818999963	MONEY MARKET INVESTMENT POOL			10/24/2016	327.50	327.50	327.50	327.50	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			11/04/2016	264.34	264.34	264.34	264.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2016	283.12	283.12	283.12	283.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2016	2,448.49	2,448.49	2,448.49	2,448.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2016	854.04	854.04	854.04	854.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/02/2016	253.72	253.72	253.72	253.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/03/2016	274.26	274.26	274.26	274.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2016	781.57	781.57	781.57	781.57	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			11/10/2016	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			11/07/2016	14,806.31	14,806.31	14,806.31	14,806.31	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			11/14/2016	245.72	245.72	245.72	245.72	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			11/17/2016	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			11/15/2016	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
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			11/22/2016	11,597.32	11,597.32	11,597.32	11,597.32	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			11/23/2016	230.52	230.52	230.52	230.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/28/2016	476.08	476.08	476.08	476.08	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			11/29/2016	710.92	710.92	710.92	710.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2016	9,062.50	9,062.50	9,062.50	9,062.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/30/2016	245.50	245.50	245.50	245.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/01/2016	241.32	241.32	241.32	241.32	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			12/07/2016	51,440.73	51,440.73	51,440.73	51,440.73	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			12/07/2016	191.25	191.25	191.25	191.25	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			12/06/2016	555.54	555.54	555.54	555.54	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			12/13/2016	565.17	565.17	565.17	565.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/14/2016	235.19	235.19	235.19	235.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/15/2016	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			12/21/2016	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			12/22/2016	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	7,406.90	7,406.90	7,406.90	7,406.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2016	252.53	252.53	252.53	252.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2016	753.92	753.92	753.92	753.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/29/2016	264.86	264.86	264.86	264.86	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/28/2016	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	257.18	257.18	257.18	257.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	405.00	405.00	405.00	405.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2016	5,460.00	5,460.00	5,460.00	5,460.00	0.00	0.00
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			01/06/2017	278.19	278.19	278.19	278.19	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	1,224.99	1,224.99	1,224.99	1,224.99	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			01/09/2017	281.37	281.37	281.37	281.37	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			01/18/2017	1,216.50	1,216.50	1,216.50	1,216.50	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			01/20/2017	301.49	301.49	301.49	301.49	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			01/23/2017	303.82	303.82	303.82	303.82	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			01/26/2017	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			02/01/2017	328.43	328.43	328.43	328.43	0.00	0.00



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818999933 MONEY MARKET INVESTMENT POOL 20203707 281.07 261.07 261.07 261.07 261.07 261.07 261.07 261.07 261.07 261.07 261.07 261.00 0.00 200.00	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818989833 MONEY MARKET INVESTMENT POOL 01/01/2017 979.02 979.02 979.02 979.02 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 01/31/2017 12,633.62 12,633.62 12,633.62 12,633.62 0.00 0.00 818999983 MONEY MARKET INVESTMENT POOL 01/30/2017 327.49 327.49 327.49 327.49 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 01/30/2017 297.97 2,279.74 2,279.72 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			02/02/2017	261.07	261.07	261.07	261.07	0.00	0.00
81899983 MONEY MARKET INVESTMENT POOL 01/31/2017 12,633.62 12,633.62 12,633.62 12,633.62 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 01/31/2017 327.49 327.49 327.49 327.49 2,979.74 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 01/30/2017 2,979.74 2,979.74 2,979.74 2,979.74 2,979.74 2,979.74 0.00 0.00 81899983 MONEY MARKET INVESTMENT POOL 02/07/2017 818.89 818.88 818.89 818.99 818.999863 MONEY MARKET INVESTMENT POOL 02/01/2017 316.64 316.64 316.64 316.64 316.64 316.64 316.64 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>02/03/2017</td> <td>284.92</td> <td>284.92</td> <td>284.92</td> <td>284.92</td> <td>0.00</td> <td>0.00</td>	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 01/31/2017 33.298.88 33.298.88 33.298.88 33.298.88 33.298.88 30.309.88 0.00 0.00 818999863 MONEY MARKET INVESTMENT POOL 01/30/2017 2.979.74 2.979.74 2.979.74 2.979.74 0.00 0.00 818999863 MONEY MARKET INVESTMENT POOL 02/07/2017 818.88 818.88 818.88 818.88 0.00 0.00 818999863 MONEY MARKET INVESTMENT POOL 02/07/2017 818.88 818.88 818.88 818.88 0.00 0.00 818999863 MONEY MARKET INVESTMENT POOL 02/08/2017 291.67 291.67 291.67 291.67 291.67 0.90.67 0.00 0.00 818999863 MONEY MARKET INVESTMENT POOL 02/01/02/017 291.67 291.67 291.67 291.67 291.67 291.67 291.67 291.67 291.67 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			01/31/2017	979.02	979.02	979.02	979.02	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 01/30/2017 327.49 327.49 227.97 2.979.74 2.979.75 2.979.75 2.979.75 2.979.75 2.979.75 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979.76 2.979	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 01/30/2017 2.979.74 2.979.74 2.979.74 2.979.74 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/06/2017 272.58 272.58 272.58 272.58 272.58 272.58 272.58 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/07/2017 818.88 81	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 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	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 02/07/2017 818.88 818.88 818.88 818.88 818.88 818.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/09/2017 316.46 316.46 316.46 316.46 316.46 316.46 316.46 30.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/14/2017 906.37 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>01/30/2017</td> <td>2,979.74</td> <td>2,979.74</td> <td>2,979.74</td> <td>2,979.74</td> <td>0.00</td> <td>0.00</td>	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 02/08/2017 291.62 297.62 297.62 297.62 297.62 29	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 02/09/2017 316.46 316.46 316.46 20.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/10/2017 297.62 297.62 297.62 297.62 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/13/2017 301.44 301.46 301.46 301.46 301.46 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 301.44 <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>02/07/2017</td> <td>818.88</td> <td>818.88</td> <td>818.88</td> <td>818.88</td> <td>0.00</td> <td>0.00</td>	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 02/10/2017 297.62 297.62 297.62 297.62 297.62 0.00 0.00 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 02/13/2017 331.47 334.17 334.17 334.17 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/15/2017 319.16 319.16 319.16 319.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/16/2017 315.61 319.16 319.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/17/2017 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 0.222.51 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/21/2017 740.05 740.05 740.05 740.05 <t< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>02/08/2017</td><td>291.67</td><td>291.67</td><td>291.67</td><td>291.67</td><td>0.00</td><td>0.00</td></t<>	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 02/14/2017 906.37 906.37 906.37 906.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/13/2017 30.1.44 301.44 301.44 301.44 301.44 301.44 301.44 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/15/2017 319.16 319.16 319.16 319.16 319.16 319.16 319.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/17/2017 316.61 315.61 315.61 316.61 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 0,222.51 0,00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/22/2017 740.05 740.05 740.05 740.05 740.05 740.05 740.05 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 02/13/2017 301.44 30	818999963	MONEY MARKET INVESTMENT POOL			02/10/2017	297.62	297.62	297.62	297.62	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/15/2017 334.17 334.17 334.17 334.17 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/16/2017 319.16 319.16 319.16 319.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/17/2017 315.61 315.61 315.61 315.61 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/21/2017 310.81 310.81 310.81 310.81 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/21/2017 6,222.51 6,222.51 6,222.51 6,222.51 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/22/2017 1,241.70 1,241.70 1,241.70 0.00 0.00 81899963 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 355.27 355.27 355.27 355.27 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			02/14/2017	906.37	906.37	906.37	906.37	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/16/2017 319.16 319	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 02/17/2017 315.61 315.61 315.61 315.61 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 02/21/2017 1,241.70 1,241.70 1,241.70 1,241.70 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 02/22/2017 342.51 342.51 342.51 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/23/2017 355.27 355.27 355.27 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 02/23/2017 8,253.33 8,253.33 8,253.33 8,253.33 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/23/2017	818999963	MONEY MARKET INVESTMENT POOL			02/15/2017	334.17	334.17	334.17	334.17	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/21/2017 310.81 310	818999963	MONEY MARKET INVESTMENT POOL			02/16/2017	319.16	319.16	319.16	319.16	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/21/2017 6,222.51 6,222.51 6,222.51 6,222.51 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/22/2017 1,241.70 1,241.70 1,241.70 1,241.70 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/22/2017 740.05 740.05 740.05 740.05 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/23/2017 342.51 342.51 342.51 342.51 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/23/2017 355.27 355.27 355.27 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 02/23/2017 8,253.33 8,253.33 8,253.33 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/23/2017 352.11 352.11 352.11 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			02/17/2017	315.61	315.61	315.61	315.61	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/22/2017 1,241.70 1,241.70 1,241.70 1,241.70 1,241.70 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/22/2017 740.05 740.05 740.05 740.05 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/23/2017 355.27 355.27 355.27 0.00 0.00 81899963 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 02/23/2017 8,253.33 8,253.33 8,253.33 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/27/2017 352.11 352.11 352.11 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 02/22/2017 740.05 740.05 740.05 740.05 740.05 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 02/23/2017 8,253.33 8,253.33 8,253.33 8,253.33 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			02/21/2017	6,222.51	6,222.51	6,222.51	6,222.51	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/24/2017 342.51 342.51 342.51 342.51 342.51 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/23/2017 355.27 355.27 355.27 0.00 0.00 81899963 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 02/27/2017 352.11 352.11 352.11 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 02/23/2017 355.27 355.27 355.27 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 02/27/2017 352.11 352.11 352.11 352.11 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 02/27/2017 352.11 352.11 352.11 352.11 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 02/27/2017 352.11 352.11 352.11 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			02/23/2017	8,253.33	8,253.33	8,253.33	8,253.33	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	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 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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/01/2017	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
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			03/03/2017	0.01	0.01	0.01	0.01	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			03/06/2017	649.84	649.84	649.84	649.84	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	629.91	629.91	629.91	629.91	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			03/13/2017	612.55	612.55	612.55	612.55	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			03/21/2017	2,083.61	2,083.61	2,083.61	2,083.61	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			03/23/2017	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			03/20/2017	697.38	697.38	697.38	697.38	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			03/29/2017	719.38	719.38	719.38	719.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2017	716.97	716.97	716.97	716.97	0.00	0.00
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	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	712.17	712.17	712.17	712.17	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/28/2017	2,156.02	2,156.02	2,156.02	2,156.02	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			04/06/2017	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			04/10/2017	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			04/11/2017	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			04/21/2017	674.36	674.36	674.36	674.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2017	693.85	693.85	693.85	693.85	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			04/19/2017	469.55	469.55	469.55	469.55	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			04/20/2017	1,250.41	1,250.41	1,250.41	1,250.41	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			04/24/2017	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			05/04/2017	590.04	590.04	590.04	590.04	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			05/05/2017	603.43	603.43	603.43	603.43	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			05/01/2017	679.05	679.05	679.05	679.05	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			05/12/2017	627.55	627.55	627.55	627.55	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
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	50,089.09	50,089.09	50,089.09	50,089.09	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			05/15/2017	637.39	637.39	637.39	637.39	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			05/17/2017	784.83	784.83	784.83	784.83	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			05/23/2017	9,564.16	9,564.16	9,564.16	9,564.16	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			05/24/2017	657.42	657.42	657.42	657.42	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			05/25/2017	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			05/30/2017	670.79	670.79	670.79	670.79	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			06/07/2017	712.80	712.80	712.80	712.80	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			06/05/2017	699.92	699.92	699.92	699.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2017	13,839.25	13,839.25	13,839.25	13,839.25	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			06/06/2017	2,104.94	2,104.94	2,104.94	2,104.94	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			06/13/2017	2,148.63	2,148.63	2,148.63	2,148.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/14/2017	729.35	729.35	729.35	729.35	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			06/20/2017	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			06/21/2017	831.06	831.06	831.06	831.06	0.00	0.00
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			06/23/2017	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			06/19/2017	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			06/28/2017	888.29	888.29	888.29	888.29	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			06/29/2017	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			06/26/2017	887.29	887.29	887.29	887.29	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			07/03/2017	889.75	889.75	889.75	889.75	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			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			07/11/2017	2,583.82	2,583.82	2,583.82	2,583.82	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
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			07/10/2017	20,125.00	20,125.00	20,125.00	20,125.00	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			07/20/2017	949.27	949.27	949.27	949.27	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			07/19/2017	906.14	906.14	906.14	906.14	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			07/18/2017	2,625.51	2,625.51	2,625.51	2,625.51	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			07/27/2017	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			08/02/2017	938.00	938.00	938.00	938.00	0.00	0.00
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	32,677.19	32,677.19	32,677.19	32,677.19	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			08/01/2017	2,941.39	2,941.39	2,941.39	2,941.39	0.00	0.00



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81899963 MONEY MARKET INVESTMENT POOL 07/31/2017 981.23 981.23 981.23 981.23 0.00 0 81899963 MONEY MARKET INVESTMENT POOL 08/01/2017 43,757.80 43,757.80 43,757.80 43,757.80 0.00 0 81899963 MONEY MARKET INVESTMENT POOL 08/07/2017 938.85 938.85 938.85 938.85 0.00 0 81899963 MONEY MARKET INVESTMENT POOL 08/08/2017 2,789.49 2,789.49 2,789.49 2,789.49 0.00 0 81899963 MONEY MARKET INVESTMENT POOL 08/09/2017 900.47 900.47 900.47 900.47 900.47 900.47 0.00 0 81899963 MONEY MARKET INVESTMENT POOL 08/11/2017 896.52 896.52 896.52 896.52 0.00 0 81899963 MONEY MARKET INVESTMENT POOL 08/14/2017 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73 904.73<	-	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963 MONEY MARKET INVESTMENT POOL 08/11/2017 43,757.80 43,757.80 43,757.80 43,757.80 0.00 0.00 0.00 0.00 0.00 0.00 0.00	318999963	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 08/07/2017 938.85 938.85 938.85 938.85 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/08/2017 2,789.49 2,789.49 2,789.49 2,789.49 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/09/2017 900.47 900.47 900.47 900.47 900.47 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/11/2017 896.52 896.52 896.52 896.52 896.52 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/10/2017 904.73 904.73 904.73 904.73 904.73 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/14/2017 942.08 942.08 942.08 942.08 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/15/2017 2,846.75 2,846.75 2,846.75 2,846.75 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/15/2017 2,846.75 2,846.75 2,846.75 2,846.75 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 904.38 904.38 904.38 904.38 0.00 00	318999963	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 818999963 MONEY MARKET INVESTMENT POOL 08/09/2017 900.47 900.47 900.47 900.47 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/11/2017 896.52 896.52 896.52 896.52 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/14/2017 942.08 942.08 942.08 942.08 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/15/2017 2,846.75 2,846.75 2,846.75 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 904.38 904.38 904.38 904.38 0.00 0	318999963	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 08/09/2017 900.473 904.73 9	318999963	MONEY MARKET INVESTMENT POOL			08/07/2017	938.85	938.85	938.85	938.85	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/11/2017 896.52 896.52 896.52 896.52 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/10/2017 904.73 904.73 904.73 904.73 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/14/2017 2,846.75 2,846.75 2,846.75 2,846.75 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 904.38 904.38 904.38 904.38 0.00 0	318999963	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 08/10/2017 904.73 904.73 904.73 904.73 904.73 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/14/2017 942.08 942.08 942.08 942.08 942.08 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/15/2017 2,846.75 2,846.75 2,846.75 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/17/2017 904.38 904.38 904.38 904.38 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/09/2017	900.47	900.47	900.47	900.47	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/14/2017 942.08 942.08 942.08 942.08 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/15/2017 2,846.75 2,846.75 2,846.75 2,846.75 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/17/2017 904.38 904.38 904.38 904.38 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/11/2017	896.52	896.52	896.52	896.52	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/15/2017 2,846.75 2,846.75 2,846.75 2,846.75 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/17/2017 904.38 904.38 904.38 904.38 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/10/2017	904.73	904.73	904.73	904.73	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/16/2017 898.02 898.02 898.02 898.02 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 08/17/2017 904.38 904.38 904.38 904.38 904.38 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/14/2017	942.08	942.08	942.08	942.08	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/17/2017 904.38 904.38 904.38 904.38 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/15/2017	2,846.75	2,846.75	2,846.75	2,846.75	0.00	0.00
	318999963	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 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/17/2017	904.38	904.38	904.38	904.38	0.00	0.00
	318999963	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 0.00 0	318999963	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 08/21/2017 912.19 912.19 912.19 912.19 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/21/2017	912.19	912.19	912.19	912.19	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/24/2017 907.83 907.83 907.83 907.83 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/24/2017	907.83	907.83	907.83	907.83	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/22/2017 2,750.80 2,750.80 2,750.80 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/22/2017	2,750.80	2,750.80	2,750.80	2,750.80	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 08/24/2017 1,650.00 1,650.00 1,650.00 0.00 0.00	318999963	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 08/25/2017 914.87 914.87 914.87 0.00 0	318999963	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 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/23/2017	915.38	915.38	915.38	915.38	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	318999963	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 0.00 0	318999963	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 0.00 0	318999963	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	318999963	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 0.00 0	318999963	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 08/31/2017 924.78 924.78 924.78 924.78 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			08/31/2017	924.78	924.78	924.78	924.78	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 09/01/2017 926.55 926.55 926.55 0.00 0	318999963	MONEY MARKET INVESTMENT POOL			09/01/2017	926.55	926.55	926.55	926.55	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/30/2017	923.03	923.03	923.03	923.03	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			09/06/2017	3,350.86	3,350.86	3,350.86	3,350.86	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			09/08/2017	836.02	836.02	836.02	836.02	0.00	0.00
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			09/13/2017	835.04	835.04	835.04	835.04	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			09/11/2017	837.30	837.30	837.30	837.30	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	2,511.16	2,511.16	2,511.16	2,511.16	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			09/19/2017	2,545.86	2,545.86	2,545.86	2,545.86	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			09/20/2017	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			09/26/2017	2,606.23	2,606.23	2,606.23	2,606.23	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			09/27/2017	871.26	871.26	871.26	871.26	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			09/28/2017	873.26	873.26	873.26	873.26	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			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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/06/2017	836.52	836.52	836.52	836.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/06/2017	42,702.23	42,702.23	42,702.23	42,702.23	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			10/10/2017	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			10/13/2017	876.70	876.70	876.70	876.70	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			10/17/2017	2,714.72	2,714.72	2,714.72	2,714.72	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	8,859.51	8,859.51	8,859.51	8,859.51	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			10/23/2017	918.37	918.37	918.37	918.37	0.00	0.00
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			10/25/2017	922.95	922.95	922.95	922.95	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			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			10/31/2017	33,728.46	33,728.46	33,728.46	33,728.46	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			11/01/2017	938.96	938.96	938.96	938.96	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			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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/07/2017	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			11/10/2017	858.31	858.31	858.31	858.31	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			11/13/2017	861.37	861.37	861.37	861.37	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			11/14/2017	2,634.59	2,634.59	2,634.59	2,634.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2017	980.40	980.40	980.40	980.40	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			11/17/2017	927.62	927.62	927.62	927.62	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	927.77	927.77	927.77	927.77	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			11/20/2017	10,528.69	10,528.69	10,528.69	10,528.69	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			11/27/2017	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			11/28/2017	17,072.43	17,072.43	17,072.43	17,072.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2017	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			12/04/2017	986.62	986.62	986.62	986.62	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
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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/07/2017	975.21	975.21	975.21	975.21	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			12/14/2017	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			12/13/2017	1,020.17	1,020.17	1,020.17	1,020.17	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			12/14/2017	1,024.69	1,024.69	1,024.69	1,024.69	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			12/18/2017	1,084.56	1,084.56	1,084.56	1,084.56	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			12/22/2017	1,151.94	1,151.94	1,151.94	1,151.94	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			12/26/2017	1,144.14	1,144.14	1,144.14	1,144.14	0.00	0.00
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			12/28/2017	1,153.71	1,153.71	1,153.71	1,153.71	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			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			01/10/2018	1,095.46	1,095.46	1,095.46	1,095.46	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			01/08/2018	1,085.54	1,085.54	1,085.54	1,085.54	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			01/08/2018	9,983.79	9,983.79	9,983.79	9,983.79	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			01/17/2018	12,143.75	12,143.75	12,143.75	12,143.75	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			01/18/2018	1,124.99	1,124.99	1,124.99	1,124.99	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			01/26/2018	1,140.15	1,140.15	1,140.15	1,140.15	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			02/02/2018	1,076.98	1,076.98	1,076.98	1,076.98	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			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			02/05/2018	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			02/07/2018	1,159.98	1,159.98	1,159.98	1,159.98	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			02/15/2018	1,285.88	1,285.88	1,285.88	1,285.88	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



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B1899963 MONEY MARKET INVESTMENT POOL 02/14/2018 1,299.66 1,299.66 1,299.66 1,299.66 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/13/2018 3,599.28 3,599.28 3,599.28 3,599.28 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/13/2018 1,522.89 1,522.89 1,522.89 1,522.89 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/21/2018 1,522.89 1,522.89 1,522.89 1,522.89 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/21/2018 1,528.91 1,528.91 1,528.91 1,528.91 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/21/2018 1,518.91 1,518.91 1,528.91 1,528.91 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/23/2018 1,519.39 1,519.39 1,519.39 1,519.39 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/23/2018 1,519.39 1,519.39 1,519.39 1,519.39 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/23/2018 1,519.39 1,519.39 1,519.39 1,519.39 1,519.39 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 02/23/2018 1,519.39 1,519.39 1,519.39 1,519.39 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 03/01/2018 1,523.39 1,532.39 1,532.39 1,532.39 0,00 0,00 B1899963 MONEY MARKET INVESTMENT POOL 03/01/2018 1,523.49 1,528.49 4,534.49 4,534.49 4,544.49	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B18999963 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
B18999963 MONEY MARKET INVESTMENT POOL 02/20/2018 1,522.89 1,522.89 1,522.89 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
B18999963 MONEY MARKET INVESTMENT POOL 02/21/2018 1,528.91 1,529.91 1,528.91	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 02/21/2018 1,528.91 1,528.91 1,528.91 1,528.91 1,528.91 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/23/2018 1,515.18 1,515.18 1,515.18 1,515.18 1,515.18 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/23/2018 1,509.52	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 02/22/2018 1,515.18 1,515.18 1,515.18 1,515.18 1,515.18 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 02/26/2018 1,509.52 1,509.52 1,509.52 1,509.52 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/01/2018 1,532.39 1,532.39 1,532.39 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/27/2018 4,534.49 4,534.49 4,534.49 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 03/05/2018 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	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 02/23/2018 1,510.93 1,510.93 1,510.93 1,510.93 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 03/01/2018 1,532.39 1,532.39 1,532.39 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/27/2018 4,534.49 4,534.49 4,534.49 4,534.49 4,534.49 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/02/2018 1,402.85 1,402.85 1,402.85 1,402.85 1,402.85 1,402.85 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/05/2018 1,591.37 1,591.37 1,591.37 1,591.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/05/2018 2,365.62 2,365.62 2,365.62 2,365.62 2,365.62 2,365.62 2,365.62 2,365.62 2,365.62 2,365.62 2,	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 02/26/2018 1,509.52 1,509.52 1,509.52 1,509.52 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 02/27/2018 4,534.49 4,534.49 4,534.49 4,534.49 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 02/28/2018 1,591.37 1,591.37 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 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 03/05/2018 1,454.00	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 03/01/2018 1,532.39 1,532.39 1,532.39 1,532.39 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/27/2018 4,534.49 4,534.49 4,534.49 4,534.49 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/02/2018 1,402.85 1,402.85 1,402.85 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 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 2,365.62 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/05/2018 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 1,454.00 1,454.00 1,456.01 0.00 0.00 </td <td>818999963</td> <td>MONEY MARKET INVESTMENT POOL</td> <td></td> <td></td> <td>02/23/2018</td> <td>1,510.93</td> <td>1,510.93</td> <td>1,510.93</td> <td>1,510.93</td> <td>0.00</td> <td>0.00</td>	818999963	MONEY MARKET INVESTMENT POOL			02/23/2018	1,510.93	1,510.93	1,510.93	1,510.93	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 02/27/2018 4,534.49 4,534.49 4,534.49 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/02/2018 1,402.85 1,402.85 1,402.85 1,402.85 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 02/28/2018 1,591.37 1,591.37 1,591.37 1,591.37 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/05/2018 1,475.18 1,475.18 1,475.18 1,475.18 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/05/2018 2,365.62 2,365.62 2,365.62 2,365.62 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/06/2018 4,376.67 4,376.67 4,376.67 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/08/2018 1,476.18 1,476.18 1,476.18 1,476.18 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 03/09/2018 1,508.09 1,508.09 1,508.09 1,508.09 0.	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 03/02/2018 1,402.85 1,402.85 1,402.85 1,402.85 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 02/28/2018 1,591.37 1,591.37 1,591.37 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/05/2018 2,365.62 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 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/07/2018 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 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 03/13/2018 1,450.09 1,508.09 1,508.09 1,508.09 1,508.09 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL	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 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 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 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 03/13/2018 1,475.82 1,475.82 1,475.82 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 03/05/2018 1,475.18 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 03/07/2018 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 03/13/2018 4,453.39 4,453.39 4,453.39 4,453.39 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/12/2018 1,475.82 1,475.82 1,475.82 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 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 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/08/2018 1,454.00 1,454.00 1,454.00 1,456.18 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 03/13/2018 4,453.39 4,453.39 4,453.39 4,453.39 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/12/2018 1,475.82 1,475.82 1,475.82 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 03/06/2018 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 03/13/2018 4,453.39 4,453.39 4,453.39 4,453.39 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/13/2018 1,475.82 1,475.82 1,475.82 1,475.82 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 03/07/2018 1,454.00 1,454.00 1,454.00 1,454.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/08/2018 1,508.09 1,508.09 1,508.09 1,508.09 1,508.09 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 03/13/2018 4,453.39 4,453.39 4,453.39 4,453.39 4,453.39 0.00 0.00 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			03/05/2018	2,365.62	2,365.62	2,365.62	2,365.62	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 03/13/2018 4,453.39 4,453.39 4,453.39 4,453.39 0.00 0.00 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			03/06/2018	4,376.67	4,376.67	4,376.67	4,376.67	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 03/13/2018 4,453.39 4,453.39 4,453.39 4,453.39 0.00 0.00 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			03/07/2018	1,454.00	1,454.00	1,454.00	1,454.00	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 03/12/2018 1,475.82 1,475.82 1,475.82 1,475.82 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 03/12/2018 1,475.82 1,475.82 1,475.82 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			03/13/2018	4,453.39	4,453.39	4,453.39	4,453.39	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 03/14/2018 1.533.93 1.533.93 1.533.93 0.00 0.00	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 03/15/2018 1,565.55 1,565.55 1,565.55 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 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
818999963 MONEY MARKET INVESTMENT POOL 03/23/2018 1,755.59 1,755.59 1,755.59 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 03/22/2018 22,679.36 22,679.36 22,679.36 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 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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			03/20/2018	4,962.69	4,962.69	4,962.69	4,962.69	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			03/21/2018	35,538.59	35,538.59	35,538.59	35,538.59	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			03/26/2018	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			03/26/2018	1,787.32	1,787.32	1,787.32	1,787.32	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
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			04/05/2018	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			04/02/2018	1,839.39	1,839.39	1,839.39	1,839.39	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			04/09/2018	7,326.95	7,326.95	7,326.95	7,326.95	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			04/11/2018	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			04/17/2018	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			04/18/2018	11,738.73	11,738.73	11,738.73	11,738.73	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



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			04/20/2018	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			04/25/2018	1,763.37	1,763.37	1,763.37	1,763.37	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	25,700.07	25,700.07	25,700.07	25,700.07	0.00	0.00
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			04/26/2018	9,255.56	9,255.56	9,255.56	9,255.56	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			04/27/2018	22,830.59	22,830.59	22,830.59	22,830.59	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			05/04/2018	1,699.10	1,699.10	1,699.10	1,699.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2018	1,730.45	1,730.45	1,730.45	1,730.45	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			05/08/2018	5,134.38	5,134.38	5,134.38	5,134.38	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			05/10/2018	1,735.27	1,735.27	1,735.27	1,735.27	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			05/07/2018	1,669.27	1,669.27	1,669.27	1,669.27	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			05/14/2018	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			05/17/2018	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			05/16/2018	1,775.57	1,775.57	1,775.57	1,775.57	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/21/2018	1,852.07	1,852.07	1,852.07	1,852.07	0.00	0.00
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			05/23/2018	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			05/30/2018	7,654.08	7,654.08	7,654.08	7,654.08	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			05/29/2018	1,905.35	1,905.35	1,905.35	1,905.35	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			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			06/13/2018	1,909.31	1,909.31	1,909.31	1,909.31	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	9,500.00	9,500.00	9,500.00	9,500.00	0.00	0.00
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			06/12/2018	5,716.58	5,716.58	5,716.58	5,716.58	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			06/19/2018	5,871.14	5,871.14	5,871.14	5,871.14	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			06/21/2018	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			06/27/2018	4,743.75	4,743.75	4,743.75	4,743.75	0.00	0.00



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818999963 MOI	ONEY MARKET INVESTMENT POOL ONEY MARKET INVESTMENT POOL ONEY MARKET INVESTMENT POOL ONEY MARKET INVESTMENT POOL		06/28/2018 06/29/2018	2,102.79	2,102.79	2,102.79	2,102.79	0.00	
	ONEY MARKET INVESTMENT POOL		06/29/2018				2,102.10	0.00	0.00
				2,046.51	2,046.51	2,046.51	2,046.51	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/26/2018	6,241.05	6,241.05	6,241.05	6,241.05	0.00	0.00
818999963 MOI			06/25/2018	2,058.26	2,058.26	2,058.26	2,058.26	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		06/27/2018	2,096.03	2,096.03	2,096.03	2,096.03	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/02/2018	2,077.70	2,077.70	2,077.70	2,077.70	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/03/2018	6,123.60	6,123.60	6,123.60	6,123.60	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/05/2018	2,034.37	2,034.37	2,034.37	2,034.37	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/06/2018	8,010.86	8,010.86	8,010.86	8,010.86	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/06/2018	4,082.11	4,082.11	4,082.11	4,082.11	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/09/2018	2,031.14	2,031.14	2,031.14	2,031.14	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/10/2018	6,173.89	6,173.89	6,173.89	6,173.89	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/10/2018	37,322.50	37,322.50	37,322.50	37,322.50	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/11/2018	1,959.50	1,959.50	1,959.50	1,959.50	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/11/2018	5,568.75	5,568.75	5,568.75	5,568.75	0.00	0.00
818999963 MOI	ONEY MARKET INVESTMENT POOL		07/12/2018	2,022.16	2,022.16	2,022.16	2,022.16	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/13/2018	2,034.20	2,034.20	2,034.20	2,034.20	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/13/2018	47,765.49	47,765.49	47,765.49	47,765.49	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/18/2018	2,035.57	2,035.57	2,035.57	2,035.57	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/19/2018	2,054.28	2,054.28	2,054.28	2,054.28	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/20/2018	2,018.88	2,018.88	2,018.88	2,018.88	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/17/2018	6,061.44	6,061.44	6,061.44	6,061.44	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/18/2018	2,872.57	2,872.57	2,872.57	2,872.57	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/16/2018	2,022.63	2,022.63	2,022.63	2,022.63	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/27/2018	1,948.77	1,948.77	1,948.77	1,948.77	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/23/2018	2,000.40	2,000.40	2,000.40	2,000.40	0.00	0.00
818999963 MOI	DNEY MARKET INVESTMENT POOL		07/23/2018	1,534.16	1,534.16	1,534.16	1,534.16	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			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			07/26/2018	1,951.21	1,951.21	1,951.21	1,951.21	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			07/30/2018	1,967.78	1,967.78	1,967.78	1,967.78	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
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			08/09/2018	1,917.51	1,917.51	1,917.51	1,917.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2018	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			08/06/2018	1,979.21	1,979.21	1,979.21	1,979.21	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			08/14/2018	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			08/20/2018	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			08/22/2018	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			08/30/2018	1,817.78	1,817.78	1,817.78	1,817.78	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			08/28/2018	5,494.99	5,494.99	5,494.99	5,494.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2018	7,593.75	7,593.75	7,593.75	7,593.75	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			08/29/2018	1,820.98	1,820.98	1,820.98	1,820.98	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			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			09/06/2018	1,666.94	1,666.94	1,666.94	1,666.94	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			09/07/2018	14,798.25	14,798.25	14,798.25	14,798.25	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			09/10/2018	1,672.84	1,672.84	1,672.84	1,672.84	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			09/13/2018	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			09/10/2018	36,940.48	36,940.48	36,940.48	36,940.48	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			09/18/2018	4,308.57	4,308.57	4,308.57	4,308.57	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
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			09/28/2018	1,472.40	1,472.40	1,472.40	1,472.40	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			09/26/2018	1,444.63	1,444.63	1,444.63	1,444.63	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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/27/2018	1,459.96	1,459.96	1,459.96	1,459.96	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			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			10/03/2018	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			10/09/2018	4,119.70	4,119.70	4,119.70	4,119.70	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			10/10/2018	1,390.04	1,390.04	1,390.04	1,390.04	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			10/11/2018	15,428.47	15,428.47	15,428.47	15,428.47	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			10/19/2018	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			10/17/2018	1,621.22	1,621.22	1,621.22	1,621.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2018	1,667.15	1,667.15	1,667.15	1,667.15	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			10/23/2018	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			10/22/2018	20,385.95	20,385.95	20,385.95	20,385.95	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			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



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/01/2018	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
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			11/09/2018	1,303.87	1,303.87	1,303.87	1,303.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2018	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			11/06/2018	4,784.55	4,784.55	4,784.55	4,784.55	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			11/08/2018	1,567.95	1,567.95	1,567.95	1,567.95	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			11/13/2018	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			11/15/2018	1,380.36	1,380.36	1,380.36	1,380.36	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			11/12/2018	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			11/19/2018	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			11/23/2018	1,484.72	1,484.72	1,484.72	1,484.72	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			11/26/2018	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			11/28/2018	1,560.48	1,560.48	1,560.48	1,560.48	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			11/29/2018	1,548.72	1,548.72	1,548.72	1,548.72	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			12/07/2018	2,946.90	2,946.90	2,946.90	2,946.90	0.00	0.00



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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/03/2018	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			12/06/2018	1,678.75	1,678.75	1,678.75	1,678.75	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			12/10/2018	447.64	447.64	447.64	447.64	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			12/13/2018	1,342.05	1,342.05	1,342.05	1,342.05	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			12/21/2018	1,446.91	1,446.91	1,446.91	1,446.91	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	4,126.10	4,126.10	4,126.10	4,126.10	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	1,534.16	1,534.16	1,534.16	1,534.16	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			12/24/2018	1,452.37	1,452.37	1,452.37	1,452.37	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	4,375.14	4,375.14	4,375.14	4,375.14	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			01/03/2019	3,474.02	3,474.02	3,474.02	3,474.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/02/2019	4,888.73	4,888.73	4,888.73	4,888.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/04/2019	1,758.43	1,758.43	1,758.43	1,758.43	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			01/07/2019	1,749.99	1,749.99	1,749.99	1,749.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2019	5,247.42	5,247.42	5,247.42	5,247.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			01/08/2019	28,135.87	28,135.87	28,135.87	28,135.87	0.00	0.00

Prudential

Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

818999963 MONEY MARKET INVESTMENT POOL 01/09/2019 1,935.27 1,935.27 1,935.27 1,935.27 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/10/2019 1,798.46 1,798.46 1,798.46 1,798.46 1,798.46 1,798.46 1,798.46 1,810.22 <th>0.00 0.00 0.00 0.00 0.00 0.00 0.00</th>	0.00 0.00 0.00 0.00 0.00 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 01/11/2019 1,810.22 1,810.22 1,810.22 1,810.22 0.00 818999963 MONEY MARKET INVESTMENT POOL 01/16/2019 1,847.01 1,847.01 1,847.01 1,847.01 0.00	0.00 0.00 0.00 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 01/16/2019 1,847.01 1,847.01 1,847.01 0.00	0.00 0.00 0.00 0.00 0.00
	0.00 0.00 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 01/15/2019 5,538.03 5,538.03 5,538.03 0.00	0.00 0.00 0.00
	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/17/2019 1,854.13 1,854.13 1,854.13 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/18/2019 1,924.22 1,924.22 1,924.22 0.00	
818999963 MONEY MARKET INVESTMENT POOL 01/14/2019 1,820.74 1,820.74 1,820.74 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/25/2019 1,897.07 1,897.07 1,897.07 0.00	
818999963 MONEY MARKET INVESTMENT POOL 01/22/2019 1,844.17 1,844.17 1,844.17 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/23/2019 7,481.81 7,481.81 7,481.81 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/23/2019 6,562.50 6,562.50 6,562.50 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/24/2019 1,887.87 1,887.87 1,887.87 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/24/2019 36,018.53 36,018.53 36,018.53 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/25/2019 3,187.50 3,187.50 3,187.50 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/29/2019 5,706.56 5,706.56 5,706.56 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/30/2019 1,894.98 1,894.98 1,894.98 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/31/2019 2,037.89 2,037.89 2,037.89 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/01/2019 1,984.75 1,984.75 1,984.75 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 01/28/2019 1,902.49 1,902.49 1,902.49 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/08/2019 1,836.83 1,836.83 1,836.83 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/04/2019 1,860.52 1,860.52 1,860.52 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/05/2019 5,590.73 5,590.73 5,590.73 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/06/2019 1,896.70 1,896.70 1,896.70 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/07/2019 51,044.12 51,044.12 51,044.12 51,044.12 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/07/2019 1,874.45 1,874.45 1,874.45 0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 02/11/2019 1,896.46 1,896.46 1,896.46 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			02/12/2019	5,687.90	5,687.90	5,687.90	5,687.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/12/2019	26,483.74	26,483.74	26,483.74	26,483.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/13/2019	1,944.65	1,944.65	1,944.65	1,944.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/14/2019	2,092.09	2,092.09	2,092.09	2,092.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/15/2019	2,170.54	2,170.54	2,170.54	2,170.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2019	2,084.86	2,084.86	2,084.86	2,084.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/22/2019	4,684.03	4,684.03	4,684.03	4,684.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2019	8,388.79	8,388.79	8,388.79	8,388.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/21/2019	2,082.56	2,082.56	2,082.56	2,082.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/20/2019	34,462.36	34,462.36	34,462.36	34,462.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/19/2019	2,095.79	2,095.79	2,095.79	2,095.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/25/2019	2,049.20	2,049.20	2,049.20	2,049.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/26/2019	6,110.82	6,110.82	6,110.82	6,110.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/27/2019	2,030.82	2,030.82	2,030.82	2,030.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			02/28/2019	2,040.67	2,040.67	2,040.67	2,040.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/01/2019	2,074.51	2,074.51	2,074.51	2,074.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2019	26,821.43	26,821.43	26,821.43	26,821.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/05/2019	5,814.23	5,814.23	5,814.23	5,814.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/06/2019	1,959.12	1,959.12	1,959.12	1,959.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/07/2019	1,974.39	1,974.39	1,974.39	1,974.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/08/2019	2,070.61	2,070.61	2,070.61	2,070.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/04/2019	1,935.33	1,935.33	1,935.33	1,935.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/11/2019	1,837.51	1,837.51	1,837.51	1,837.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/12/2019	5,519.97	5,519.97	5,519.97	5,519.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/13/2019	1,834.49	1,834.49	1,834.49	1,834.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/14/2019	1,827.24	1,827.24	1,827.24	1,827.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/15/2019	1,598.57	1,598.57	1,598.57	1,598.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/19/2019	4,886.01	4,886.01	4,886.01	4,886.01	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			03/20/2019	1,640.70	1,640.70	1,640.70	1,640.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/21/2019	1,648.62	1,648.62	1,648.62	1,648.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2019	1,661.70	1,661.70	1,661.70	1,661.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/18/2019	1,628.91	1,628.91	1,628.91	1,628.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2019	1,655.83	1,655.83	1,655.83	1,655.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2019	4,963.64	4,963.64	4,963.64	4,963.64	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2019	1,656.91	1,656.91	1,656.91	1,656.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2019	1,556.91	1,556.91	1,556.91	1,556.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2019	1,648.76	1,648.76	1,648.76	1,648.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2019	1,642.36	1,642.36	1,642.36	1,642.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/02/2019	4,882.11	4,882.11	4,882.11	4,882.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2019	1,575.47	1,575.47	1,575.47	1,575.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2019	1,569.19	1,569.19	1,569.19	1,569.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2019	0.02	0.02	0.02	0.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2019	1,583.04	1,583.04	1,583.04	1,583.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2019	36,577.88	36,577.88	36,577.88	36,577.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2019	1,579.20	1,579.20	1,579.20	1,579.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2019	34,298.45	34,298.45	34,298.45	34,298.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2019	1,575.30	1,575.30	1,575.30	1,575.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2019	1,575.16	1,575.16	1,575.16	1,575.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2019	1,557.15	1,557.15	1,557.15	1,557.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2019	3,189.05	3,189.05	3,189.05	3,189.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2019	4,730.25	4,730.25	4,730.25	4,730.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2019	1,583.74	1,583.74	1,583.74	1,583.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2019	4,760.85	4,760.85	4,760.85	4,760.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2019	29,660.94	29,660.94	29,660.94	29,660.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2019	1,585.91	1,585.91	1,585.91	1,585.91	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			04/18/2019	623.42	623.42	623.42	623.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2019	1,589.69	1,589.69	1,589.69	1,589.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2019	1,334.54	1,334.54	1,334.54	1,334.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2019	5,293.53	5,293.53	5,293.53	5,293.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2019	43,318.35	43,318.35	43,318.35	43,318.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2019	1,296.34	1,296.34	1,296.34	1,296.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2019	1,381.61	1,381.61	1,381.61	1,381.61	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2019	1,379.51	1,379.51	1,379.51	1,379.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2019	4,687.50	4,687.50	4,687.50	4,687.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2019	1,395.05	1,395.05	1,395.05	1,395.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2019	4,197.85	4,197.85	4,197.85	4,197.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2019	1,278.65	1,278.65	1,278.65	1,278.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2019	24,823.26	24,823.26	24,823.26	24,823.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2019	1,275.38	1,275.38	1,275.38	1,275.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/03/2019	0.01	0.01	0.01	0.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2019	1,413.56	1,413.56	1,413.56	1,413.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2019	1,278.39	1,278.39	1,278.39	1,278.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2019	3,815.86	3,815.86	3,815.86	3,815.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2019	1,267.53	1,267.53	1,267.53	1,267.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2019	1,270.21	1,270.21	1,270.21	1,270.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2019	1,348.30	1,348.30	1,348.30	1,348.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2019	12,887.50	12,887.50	12,887.50	12,887.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2019	1,300.03	1,300.03	1,300.03	1,300.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2019	3,895.37	3,895.37	3,895.37	3,895.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2019	1,373.81	1,373.81	1,373.81	1,373.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2019	1,356.20	1,356.20	1,356.20	1,356.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2019	1,464.03	1,464.03	1,464.03	1,464.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2019	5,962.50	5,962.50	5,962.50	5,962.50	0.00	0.00



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818999963 MONEY MARKET INVESTMENT POOL 05/20/2019 1,503.47 1,503.47 1,503.47 1,503.47 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 05/21/2019 4,498.17 4,498.17 4,498.17 4,498.17 4,498.17 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/23/2019 1,250.66 1,250.66 1,250.66 1,250.66 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/23/2019 33,484.47 33,484.47 33,484.47 33,484.47 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/23/2019 4,972.44	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
### ### ### ### ### ### ### ### ### ##	818999963	MONEY MARKET INVESTMENT POOL			05/24/2019	1,243.42	1,243.42	1,243.42	1,243.42	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/22/2019 1,276.87 1,276.87 1,276.87 1,276.87 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 05/23/2019 1,250.66 1,250.66 1,250.66 1,250.66 1,250.66 0.00 0 818999963 MONEY MARKET INVESTMENT POOL 05/29/2019 4,972.44	818999963	MONEY MARKET INVESTMENT POOL			05/20/2019	1,503.47	1,503.47	1,503.47	1,503.47	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/23/2019 1,250.66 1,250.66 1,250.66 1,250.66 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/28/2019 33,484.47 33,484.47 33,484.47 33,484.47 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/29/2019 4,972.44 4,97	818999963	MONEY MARKET INVESTMENT POOL			05/21/2019	4,498.17	4,498.17	4,498.17	4,498.17	0.00	0.00
### ### ### ### ### ### ### ### ### ##	818999963	MONEY MARKET INVESTMENT POOL			05/22/2019	1,276.87	1,276.87	1,276.87	1,276.87	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 05/29/2019 4,972.44 <th< td=""><td>818999963</td><td>MONEY MARKET INVESTMENT POOL</td><td></td><td></td><td>05/23/2019</td><td>1,250.66</td><td>1,250.66</td><td>1,250.66</td><td>1,250.66</td><td>0.00</td><td>0.00</td></th<>	818999963	MONEY MARKET INVESTMENT POOL			05/23/2019	1,250.66	1,250.66	1,250.66	1,250.66	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/30/2019 1,250.04 1,250.04 1,250.04 1,250.04 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/30/2019 21,736.94 21,736.94 21,736.94 21,736.94 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 1,255.52 1,255.52 1,255.52 1,255.52 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 12,275.00 12,275.00 12,275.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 618.75 618.75 618.75 618.75 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/28/2019 1,242.88 1,242.88 1,242.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/04/2019 3,632.91 3,632.91 3,632.91 3,632.91 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/05/2019 1,186.28 1,186.28 1,186.28 1,186.28	818999963	MONEY MARKET INVESTMENT POOL			05/28/2019	33,484.47	33,484.47	33,484.47	33,484.47	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/30/2019 21,736.94 21,736.94 21,736.94 21,736.94 21,736.94 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 1,255.52 1,255.52 1,255.52 1,255.52 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 618.75 618.75 618.75 618.75 618.75 618.75 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 1,242.88 1,242.88 1,242.88 1,242.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/04/2019 3,632.91 3,632.91 3,632.91 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/03/2019 1,265.87 1,265.87 1,265.87 1,265.87 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/05/2019 1,186.28 1,186.28 1,186.28 1,186.28 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1	818999963	MONEY MARKET INVESTMENT POOL			05/29/2019	4,972.44	4,972.44	4,972.44	4,972.44	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 1,255.52 1,255.52 1,255.52 1,255.52 1,255.52 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 618.75 618.75 618.75 618.75 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 1,242.88 1,242.88 1,242.88 1,242.88 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 06/04/2019 3,632.91 3,632.91 3,632.91 3,632.91 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 06/03/2019 1,265.87 1,265.87 1,265.87 1,265.87 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 06/05/2019 1,186.28 1,186.28 1,186.28 1,186.28 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,179.16 1,179.16 1,179.16 1,179.16 1,179.16 1,179.16 0.00 0.0 818999963 MONEY MARKET INVESTMENT POOL 06/06/201	818999963	MONEY MARKET INVESTMENT POOL			05/30/2019	1,250.04	1,250.04	1,250.04	1,250.04	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 05/31/2019 12,275.00 12,275.00 12,275.00 12,275.00 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 05/31/2019 618.75 618.75 618.75 618.75 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 05/28/2019 1,242.88 1,242.88 1,242.88 1,242.88 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/04/2019 3,632.91 3,632.91 3,632.91 3,632.91 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/03/2019 1,265.87 1,265.87 1,265.87 1,265.87 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,186.28 1,186.28 1,186.28 1,186.28 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,179.16 1,179.16 1,179.16 1,179.16 1,179.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,605.41 1,605	818999963	MONEY MARKET INVESTMENT POOL			05/30/2019	21,736.94	21,736.94	21,736.94	21,736.94	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/31/2019 618.75 618.75 618.75 618.75 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			05/31/2019	1,255.52	1,255.52	1,255.52	1,255.52	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 05/28/2019 1,242.88 1,242.88 1,242.88 1,242.88 0.00 0.00 0.00 0.00 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			05/31/2019	12,275.00	12,275.00	12,275.00	12,275.00	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/04/2019 3,632.91 3,632.91 3,632.91 3,632.91 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			05/31/2019	618.75	618.75	618.75	618.75	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/03/2019 1,265.87 1,265.87 1,265.87 1,265.87 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/05/2019 1,186.28 1,186.28 1,186.28 1,186.28 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,179.16 1,179.16 1,179.16 1,179.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,605.41 1,605.41 1,605.41 1,605.41 1,117.81 1,117.81 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			05/28/2019	1,242.88	1,242.88	1,242.88	1,242.88	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/05/2019 1,186.28 1,186.28 1,186.28 1,186.28 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			06/04/2019	3,632.91	3,632.91	3,632.91	3,632.91	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,179.16 1,179.16 1,179.16 1,179.16 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			06/03/2019	1,265.87	1,265.87	1,265.87	1,265.87	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/06/2019 1,605.41 1,605.41 1,605.41 1,605.41 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			06/05/2019	1,186.28	1,186.28	1,186.28	1,186.28	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/07/2019 1,117.81 1,117.81 1,117.81 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/06/2019	1,179.16	1,179.16	1,179.16	1,179.16	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			06/06/2019	1,605.41	1,605.41	1,605.41	1,605.41	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/13/2019 1,142.13 1,142.13 1,142.13 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/07/2019	1,117.81	1,117.81	1,117.81	1,117.81	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			06/13/2019	1,142.13	1,142.13	1,142.13	1,142.13	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/10/2019 1,149.84 1,149.84 1,149.84 1,149.84 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/10/2019	1,149.84	1,149.84	1,149.84	1,149.84	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/11/2019 3,434.23 3,434.23 3,434.23 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/11/2019	3,434.23	3,434.23	3,434.23	3,434.23	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/12/2019 1,138.68 1,138.68 1,138.68 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/12/2019	1,138.68	1,138.68	1,138.68	1,138.68	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/14/2019 1,144.93 1,144.93 1,144.93 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/14/2019	1,144.93	1,144.93	1,144.93	1,144.93	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/12/2019 16,988.73 16,988.73 16,988.73 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/12/2019	16,988.73	16,988.73	16,988.73	16,988.73	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/17/2019 1,115.18 1,115.18 1,115.18 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/17/2019	1,115.18	1,115.18	1,115.18	1,115.18	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 06/18/2019 3,076.29 3,076.29 3,076.29 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			06/18/2019	3,076.29	3,076.29	3,076.29	3,076.29	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/19/2019	859.70	859.70	859.70	859.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2019	868.06	868.06	868.06	868.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2019	4,523.75	4,523.75	4,523.75	4,523.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2019	854.63	854.63	854.63	854.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2019	1,534.16	1,534.16	1,534.16	1,534.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2019	862.87	862.87	862.87	862.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2019	2,628.62	2,628.62	2,628.62	2,628.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2019	2,193.76	2,193.76	2,193.76	2,193.76	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2019	862.71	862.71	862.71	862.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2019	2,767.48	2,767.48	2,767.48	2,767.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2019	857.67	857.67	857.67	857.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2019	889.27	889.27	889.27	889.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2019	235.01	235.01	235.01	235.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2019	880.27	880.27	880.27	880.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2019	2,545.32	2,545.32	2,545.32	2,545.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2019	764.67	764.67	764.67	764.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2019	765.45	765.45	765.45	765.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2019	23,312.50	23,312.50	23,312.50	23,312.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2019	767.29	767.29	767.29	767.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2019	765.99	765.99	765.99	765.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2019	10,766.75	10,766.75	10,766.75	10,766.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2019	766.29	766.29	766.29	766.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2019	28,486.15	28,486.15	28,486.15	28,486.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2019	1,533.81	1,533.81	1,533.81	1,533.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2019	2,304.83	2,304.83	2,304.83	2,304.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2019	2,329.32	2,329.32	2,329.32	2,329.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2019	532.79	532.79	532.79	532.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2019	818.38	818.38	818.38	818.38	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

B18999963 MONEY MARKET INVESTMENT POOL 07/18/2019 765.99
18999963 MONEY MARKET INVESTMENT POOL 07/15/2019 763.55
818999963 MONEY MARKET INVESTMENT POOL 07/26/2019 836.69 836.69 836.69 836.69 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 07725/2019 31,187.51 3,187.51 3,187.51 3,187.51 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 07723/2019 2,526.03 2,526.03 2,526.03 2,526.03 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 07723/2019 11,094.16 11,094.16 11,094.16 11,094.16 11,094.16 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 07724/2019 839.14 839.14 839.14 839.14 839.14 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 07725/2019 838.72 838.72 838.72 838.72 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 07731/2019 2,527.32 2,527.32 2,527.32 2,527.32 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 07731/2019 1,020.65 1,020.65 1,020.65 1,020.65 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 739.42 739.42 739.42 739.42 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 739.42 739.42 739.42 739.42 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 739.42 739.42 739.42 739.42 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 739.42 739.42 739.42 739.42 0,00 0,00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 7,682.29 7,6
818999963 MONEY MARKET INVESTMENT POOL 07/22/2019 842 62 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 840 57 84
818999963 MONEY MARKET INVESTMENT POOL 07/23/2019 2,526.03 2,526.03 2,526.03 2,526.03 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/23/2019 11,094.16 11,094.16 11,094.16 11,094.16 11,094.16 11,094.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/24/2019 839.14 839.14 839.14 839.14 839.14 839.14 839.14 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/25/2019 2,527.32 2,527.32 2,527.32 2,527.32 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/31/2019 1,020.65 1,020.65 1,020.65 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/01/2019 840.57 840.57 840.57 840.57 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL
81899963 MONEY MARKET INVESTMENT POOL 07/23/2019 11,094.16 11,094.16 11,094.16 11,094.16 11,094.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/24/2019 839.14 839.14 839.14 839.14 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/30/2019 2,527.32 2,527.32 2,527.32 2,527.32 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/30/2019 2,527.32 2,527.32 2,527.32 2,527.32 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/31/2019 1,020.65 1,020.65 1,020.65 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/01/2019 840.57 840.57 840.57 840.57 840.57 840.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/08/2019 660.56 6
818999963 MONEY MARKET INVESTMENT POOL 07/24/2019 839.14 0.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/31/2019 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 1,020.65 <t< td=""></t<>
818999963 MONEY MARKET INVESTMENT POOL 07/25/2019 838.72 838.72 838.72 838.72 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/30/2019 2,527.32 2,527.32 2,527.32 2,527.32 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/01/2019 840.57 840.57 840.57 840.57 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/29/2019 825.06 825.06 825.06 825.06 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/08/2019 660.56 660.56 660.56 060.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 739.42 739.42 739.42 739.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 7,682.29 7,682.29 7,682.29 7,682.29
81899963 MONEY MARKET INVESTMENT POOL 07/30/2019 2,527.32 2,527.32 2,527.32 2,527.32 2,527.32 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/01/2019 840.57 840.57 840.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/29/2019 825.06 825.06 825.06 825.06 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/08/2019 660.56 660.56 660.56 600.56 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/06/2019 2,144.48 2,144.48 2,144.48 2,144.48 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29 7,682.29 7,682.29 </td
81899963 MONEY MARKET INVESTMENT POOL 07/31/2019 1,020.65 1,020.65 1,020.65 1,020.65 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/01/2019 840.57 840.57 840.57 840.57 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 07/29/2019 825.06 825.06 825.06 825.06 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/08/2019 660.56 660.56 660.56 660.56 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 08/05/2019 739.42 739.42 739.42 739.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 7,682.29 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29
818999963 MONEY MARKET INVESTMENT POOL 08/01/2019 840.57 840.57 840.57 840.57 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/29/2019 825.06 825.06 825.06 825.06 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 739.42 739.42 739.42 739.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 2,144.48 2,144.48 2,144.48 2,144.48 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 667.01 667.01 667.71 667.71
818999963 MONEY MARKET INVESTMENT POOL 08/02/2019 759.93 759.93 759.93 759.93 759.93 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 07/29/2019 825.06 825.06 825.06 825.06 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 739.42 739.42 739.42 739.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 2,144.48 2,144.48 2,144.48 2,144.48 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 665.05 665.05 665.05 0.00
818999963 MONEY MARKET INVESTMENT POOL 07/29/2019 825.06 825.06 825.06 825.06 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/08/2019 660.56 660.56 660.56 660.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 2,144.48 2,144.48 2,144.48 2,144.48 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 665.05 665.05 665.05 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/08/2019 660.56 660.56 660.56 660.56 660.56 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 739.42 739.42 739.42 739.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 665.05 665.05 665.05 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/05/2019 739.42 739.42 739.42 739.42 739.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 2,144.48 2,144.48 2,144.48 2,144.48 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 665.05 665.05 665.05 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/06/2019 2,144.48 2,144.48 2,144.48 2,144.48 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 665.05 665.05 665.05 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 7,682.29 7,682.29 7,682.29 7,682.29 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 665.05 665.05 665.05 665.05 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/09/2019 667.71 667.71 667.71 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 665.05 665.05 665.05 665.05 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/07/2019 665.05 665.05 665.05 0.00 0.00
81899963 MONEY MARKET INVESTMENT POOL 08/12/2019 669.63 669.63 669.63 669.63 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/13/2019 2,041.49 2,041.49 2,041.49 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/14/2019 738.24 738.24 738.24 738.24 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/15/2019 759.07 759.07 759.07 759.07 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/16/2019 681.67 681.67 681.67 0.00 0.00
818999963 MONEY MARKET INVESTMENT POOL 08/22/2019 671.48 671.48 671.48 671.48 0.00 0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			08/22/2019	30,402.45	30,402.45	30,402.45	30,402.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2019	669.56	669.56	669.56	669.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2019	687.25	687.25	687.25	687.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2019	208.51	208.51	208.51	208.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2019	1,534.16	1,534.16	1,534.16	1,534.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2019	660.83	660.83	660.83	660.83	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2019	2,040.58	2,040.58	2,040.58	2,040.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2019	641.58	641.58	641.58	641.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2019	696.74	696.74	696.74	696.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2019	2,049.26	2,049.26	2,049.26	2,049.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2019	656.07	656.07	656.07	656.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2019	9,581.24	9,581.24	9,581.24	9,581.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2019	645.91	645.91	645.91	645.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2019	663.81	663.81	663.81	663.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/04/2019	2,521.11	2,521.11	2,521.11	2,521.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2019	585.05	585.05	585.05	585.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2019	681,790.02	681,790.02	681,790.02	681,790.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2019	606.63	606.63	606.63	606.63	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2019	334,406.22	334,406.22	334,406.22	334,406.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2019	1,824.20	1,824.20	1,824.20	1,824.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2019	606.89	606.89	606.89	606.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2019	53,462.17	53,462.17	53,462.17	53,462.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2019	19,398.48	19,398.48	19,398.48	19,398.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2019	650.87	650.87	650.87	650.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2019	259,041.07	259,041.07	259,041.07	259,041.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2019	658.10	658.10	658.10	658.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2019	190,200.62	190,200.62	190,200.62	190,200.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2019	719.75	719.75	719.75	719.75	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			09/18/2019	671.91	671.91	671.91	671.91	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2019	632.96	632.96	632.96	632.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2019	18,189.75	18,189.75	18,189.75	18,189.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2019	512,576.18	512,576.18	512,576.18	512,576.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2019	51,614.95	51,614.95	51,614.95	51,614.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2019	733.79	733.79	733.79	733.79	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2019	289,204.59	289,204.59	289,204.59	289,204.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2019	734.74	734.74	734.74	734.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2019	210,629.55	210,629.55	210,629.55	210,629.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2019	1,932.58	1,932.58	1,932.58	1,932.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2019	756.02	756.02	756.02	756.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2019	735.03	735.03	735.03	735.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2019	783.26	783.26	783.26	783.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2019	18,043.41	18,043.41	18,043.41	18,043.41	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2019	312,053.06	312,053.06	312,053.06	312,053.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2019	741.10	741.10	741.10	741.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2019	411,898.08	411,898.08	411,898.08	411,898.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2019	2,224.88	2,224.88	2,224.88	2,224.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2019	1,073.22	1,073.22	1,073.22	1,073.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2019	715.51	715.51	715.51	715.51	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2019	16,958.95	16,958.95	16,958.95	16,958.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2019	2,642.65	2,642.65	2,642.65	2,642.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2019	1,062.40	1,062.40	1,062.40	1,062.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2019	382,812.50	382,812.50	382,812.50	382,812.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2019	1,079.05	1,079.05	1,079.05	1,079.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2019	1,061.23	1,061.23	1,061.23	1,061.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2019	3,171.82	3,171.82	3,171.82	3,171.82	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/08/2019	1,875.00	1,875.00	1,875.00	1,875.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2019	1,075.52	1,075.52	1,075.52	1,075.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2019	1,091.57	1,091.57	1,091.57	1,091.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2019	333,425.38	333,425.38	333,425.38	333,425.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2019	1,064.16	1,064.16	1,064.16	1,064.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2019	1,065.04	1,065.04	1,065.04	1,065.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2019	3,173.49	3,173.49	3,173.49	3,173.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2019	179,715.42	179,715.42	179,715.42	179,715.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2019	65,069.47	65,069.47	65,069.47	65,069.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2019	1,112.71	1,112.71	1,112.71	1,112.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2019	1,100.89	1,100.89	1,100.89	1,100.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2019	1,086.32	1,086.32	1,086.32	1,086.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2019	232,124.13	232,124.13	232,124.13	232,124.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2019	583,101.33	583,101.33	583,101.33	583,101.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2019	1,223.36	1,223.36	1,223.36	1,223.36	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2019	4,227.42	4,227.42	4,227.42	4,227.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2019	1,201.68	1,201.68	1,201.68	1,201.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2019	1,193.95	1,193.95	1,193.95	1,193.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2019	3,152.72	3,152.72	3,152.72	3,152.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2019	5,508.54	5,508.54	5,508.54	5,508.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2019	1,057.94	1,057.94	1,057.94	1,057.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2019	413,516.14	413,516.14	413,516.14	413,516.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2019	1,311.29	1,311.29	1,311.29	1,311.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2019	135,670.20	135,670.20	135,670.20	135,670.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2019	1,377.67	1,377.67	1,377.67	1,377.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2019	3,773.27	3,773.27	3,773.27	3,773.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2019	1,243.07	1,243.07	1,243.07	1,243.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2019	1,378.18	1,378.18	1,378.18	1,378.18	0.00	0.00



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1108999983 MONEY MARKET INVESTMENT POOL 110802019 1,163.73 1,163.73 1,163.73 1,163.73 1,163.73 0.00 0	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B1899963 MONEY MARKET INVESTMENT POOL 11/05/2019 3.34.8.02 3.348.02 3.348.02 0.00 0.	818999963	MONEY MARKET INVESTMENT POOL			11/06/2019	1,163.73	1,163.73	1,163.73	1,163.73	0.00	0.00
B18999983 MONEY MARKET INVESTMENT POOL 11/04/2019 1,118.12 1,118.12 1,118.12 1,118.12 1,118.12 0,00 0	818999963	MONEY MARKET INVESTMENT POOL			11/05/2019	56,873.44	56,873.44	56,873.44	56,873.44	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/07/2019 1.68 8.2 1.168	818999963	MONEY MARKET INVESTMENT POOL			11/05/2019	3,348.02	3,348.02	3,348.02	3,348.02	0.00	0.00
B18999963 MONEY MARKET INVESTMENT POOL 11/08/2019 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 1,152.42 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/15/2019 1,9437.62 19,437.62 13,15.96 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/04/2019	1,118.12	1,118.12	1,118.12	1,118.12	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/11/2019 1,179.09 1,179.09 1,179.09 1,179.09 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/15/2019 19,437.62 19,437.62 19,437.62 19,437.62 19,437.62 19,437.62 10.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/15/2019 1,315.96 1,315.96 1,315.96 1,315.96 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/13/2019 1,222.02 1,222.02 1,222.02 1,00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/13/2019 3,537.03 3,537.03 3,537.03 3,537.03 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/11/2019 3,724.40 3,724.40 3,724.40 3,724.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/12/2019 1,217.20 1,217.20 1,217.20 0.1217.20 1,217.20 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/12/2019	818999963	MONEY MARKET INVESTMENT POOL			11/07/2019	1,169.82	1,169.82	1,169.82	1,169.82	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/15/2019 19,437,62 19,437,62 19,437,62 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/15/2019 1,296,59 1,296,59 1,296,59 1,296,59 1,296,59 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/14/2019 1,315,96 1,00 0,00 0,00 0,00 0,00 0,00 0,00 0,00 0,00 0,00	818999963	MONEY MARKET INVESTMENT POOL			11/08/2019	1,152.42	1,152.42	1,152.42	1,152.42	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/15/2019 1,296.59 1,296.59 1,296.59 1,296.59 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/14/2019 1,315.96 1,315.96 1,315.96 1,315.96 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/13/2019 3,537.03 3,537.03 3,537.03 3,537.03 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/11/2019 618,761.88 618,761.88 618,761.88 618,761.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2019 3,724.40 3,724.40 3,724.40 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 1,217.20 1,217.20 1,217.20 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/21/2019 1,235.10 1,235.10 1,235.10 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/11/2019	1,179.09	1,179.09	1,179.09	1,179.09	0.00	0.00
B18999983 MONEY MARKET INVESTMENT POOL 11/14/2019 1.315.96 1.315.96 1.315.96 1.315.96 1.315.96 0.00 0	818999963	MONEY MARKET INVESTMENT POOL			11/15/2019	19,437.62	19,437.62	19,437.62	19,437.62	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/13/2019 1,222.02 1,222.02 1,222.02 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 3,537.03 3,537.03 3,537.03 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/11/2019 618,761.88 618,761.88 618,761.88 618,761.88 618,761.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2019 3,724.40 3,724.40 3,724.40 0.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 1,235.10 1,235.10 1,235.10 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22	818999963	MONEY MARKET INVESTMENT POOL			11/15/2019	1,296.59	1,296.59	1,296.59	1,296.59	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 3,537.03 3,537.03 3,537.03 3,537.03 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/11/2019 618,761.88 618,761.88 618,761.88 618,761.88 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2019 3,724.40 3,724.40 3,724.40 3,724.40 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 1,217.20 1,217.20 1,217.20 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 201,212.14 201,212.14 201,212.14 201,212.14 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/12/2019 1,235.10 1,235.10 1,235.10 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/18/2019 1,236.40	818999963	MONEY MARKET INVESTMENT POOL			11/14/2019	1,315.96	1,315.96	1,315.96	1,315.96	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/11/2019 618,761.88 618,761.88 618,761.88 618,761.88 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 3,724.40 3,724.40 3,724.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/22/2019 1,217.20 1,217.20 1,217.20 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/21/2019 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,3872.95 13,872.95 13,872.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498	818999963	MONEY MARKET INVESTMENT POOL			11/13/2019	1,222.02	1,222.02	1,222.02	1,222.02	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 3,724.40 3,724.40 3,724.40 3,724.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/22/2019 1,217.20 1,217.20 1,217.20 1,217.20 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/21/2019 201,212.14 201,212.14 201,212.14 201,212.14 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,235.10 1,235.10 1,235.10 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/18/2019 498,503.22 498,503.	818999963	MONEY MARKET INVESTMENT POOL			11/12/2019	3,537.03	3,537.03	3,537.03	3,537.03	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/22/2019 1,217.20 1,217.20 1,217.20 1,217.20 0.00 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/21/2019 1,235.10 1,235.10 1,235.10 1,235.10 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 13,872.95 13,872.95 13,872.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/18/2019 1,236.40 1,236.40 1,236.40 1,236.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/120/2019 1,236.40 1,230.48 1,230.48 1,230.48 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,236.40 3,666.16 3,666.16 3,666.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,206.55 1,206.55 1,206.55 0.00 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,206.55 1,206.55 1,206.55 0.00 0.00 0.00 0.00 0.00 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/11/2019	618,761.88	618,761.88	618,761.88	618,761.88	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/21/2019 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 201,212.14 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 13,872.95 13,872.95 13,872.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/18/2019 1,236.40 1,236.40 1,236.40 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/26/2019 3,666.16 3,666.16 3,666.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 0.00 <	818999963	MONEY MARKET INVESTMENT POOL			11/19/2019	3,724.40	3,724.40	3,724.40	3,724.40	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/21/2019 1,235.10 1,235.10 1,235.10 1,235.10 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 13,872.95 13,872.95 13,872.95 13,872.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/18/2019 1,236.40 1,236.40 1,236.40 1,236.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/26/2019 3,666.16 3,666.16 3,666.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/27/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/22/2019	1,217.20	1,217.20	1,217.20	1,217.20	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 13,872.95 13,872.95 13,872.95 13,872.95 13,872.95 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,236.40 1,236.40 1,236.40 1,230.48 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/26/2019 3,666.16 3,666.16 3,666.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/21/2019	201,212.14	201,212.14	201,212.14	201,212.14	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/19/2019 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 498,503.22 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/18/2019 1,236.40 1,236.40 1,236.40 1,236.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/26/2019 3,666.16 3,666.16 3,666.16 3,666.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/21/2019	1,235.10	1,235.10	1,235.10	1,235.10	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/18/2019 1,236.40 1,236.40 1,236.40 1,236.40 1,236.40 1,236.40 1,236.40 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 3,666.16 3,666.16 3,666.16 3,666.16 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/20/2019	13,872.95	13,872.95	13,872.95	13,872.95	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/20/2019 1,230.48 1,230.48 1,230.48 1,230.48 1,230.48 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/26/2019 3,666.16 3,666.16 3,666.16 3,666.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/19/2019	498,503.22	498,503.22	498,503.22	498,503.22	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/26/2019 3,666.16 3,666.16 3,666.16 3,666.16 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/18/2019	1,236.40	1,236.40	1,236.40	1,236.40	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/29/2019 1,185.33 1,185.33 1,185.33 1,185.33 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 81899963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/20/2019	1,230.48	1,230.48	1,230.48	1,230.48	0.00	0.00
818999963 MONEY MARKET INVESTMENT POOL 11/27/2019 1,206.55 1,206.55 1,206.55 1,206.55 0.00 0.00 818999963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/26/2019	3,666.16	3,666.16	3,666.16	3,666.16	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/25/2019 269,828.77 269,828.77 269,828.77 269,828.77 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/29/2019	1,185.33	1,185.33	1,185.33	1,185.33	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			11/27/2019	1,206.55	1,206.55	1,206.55	1,206.55	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 11/25/2019 1,229.54 1,229.54 1,229.54 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			11/25/2019	269,828.77	269,828.77	269,828.77	269,828.77	0.00	0.00
	818999963	MONEY MARKET INVESTMENT POOL			11/25/2019	1,229.54	1,229.54	1,229.54	1,229.54	0.00	0.00
81899963 MONEY MARKET INVESTMENT POOL 12/06/2019 919.89 919.89 919.89 919.89 0.00 0.00	818999963	MONEY MARKET INVESTMENT POOL			12/06/2019	919.89	919.89	919.89	919.89	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/05/2019	126,059.88	126,059.88	126,059.88	126,059.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2019	885.13	885.13	885.13	885.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2019	917.59	917.59	917.59	917.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2019	311,601.10	311,601.10	311,601.10	311,601.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2019	3,630.37	3,630.37	3,630.37	3,630.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2019	2,376.69	2,376.69	2,376.69	2,376.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2019	858.53	858.53	858.53	858.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2019	149,170.90	149,170.90	149,170.90	149,170.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2019	847.53	847.53	847.53	847.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2019	15,537.50	15,537.50	15,537.50	15,537.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2019	850.38	850.38	850.38	850.38	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2019	7,500.00	7,500.00	7,500.00	7,500.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2019	570,892.03	570,892.03	570,892.03	570,892.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2019	857.80	857.80	857.80	857.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2019	2,578.53	2,578.53	2,578.53	2,578.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2019	167,190.08	167,190.08	167,190.08	167,190.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2019	2,574.22	2,574.22	2,574.22	2,574.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2019	853.87	853.87	853.87	853.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2019	889.19	889.19	889.19	889.19	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2019	2,231,429.95	2,231,429.95	2,231,429.95	2,231,429.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2019	439,033.70	439,033.70	439,033.70	439,033.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2019	80,940.44	80,940.44	80,940.44	80,940.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2019	1,024.98	1,024.98	1,024.98	1,024.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2019	1,002.60	1,002.60	1,002.60	1,002.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2019	2,193.75	2,193.75	2,193.75	2,193.75	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2019	2,050.99	2,050.99	2,050.99	2,050.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2019	1,025.46	1,025.46	1,025.46	1,025.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2019	11,718.75	11,718.75	11,718.75	11,718.75	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			12/24/2019	3,044.87	3,044.87	3,044.87	3,044.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2019	1,012.58	1,012.58	1,012.58	1,012.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2019	2,157,774.97	2,157,774.97	2,157,774.97	2,157,774.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2019	1,421,715.65	1,421,715.65	1,421,715.65	1,421,715.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2019	3,209.47	3,209.47	3,209.47	3,209.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2019	852,403.35	852,403.35	852,403.35	852,403.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2019	1,066.63	1,066.63	1,066.63	1,066.63	0.00	0.00
Totals	for Cusip				24,454,791.48	24,454,791.48	24,454,791.48	24,454,791.48	0.00	0.00
Totals for MI	MIP Investment				24,454,791.48	24,454,791.48	24,454,791.48	24,454,791.48	0.00	0.00
Municipals										
01026CAC5	ALABAMA ECON SETTLEMENT AUTH B	3.16%	09/15/2025	12/02/2016	80,000.00	80,000.00	79,360.80	81,859.20	2,498.40	0.00
Totals	for Cusip				80,000.00	80,000.00	79,360.80	81,859.20	2,498.40	0.00
072024NU2	BAY AREA TOLL AUTH CALIF TOLL	6.92%	04/01/2040	06/24/2010	205,000.00	205,000.00	273,685.25	300,158.95	26,473.70	0.00
Totals	for Cusip				205,000.00	205,000.00	273,685.25	300,158.95	26,473.70	0.00
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/26/2010	45,000.00	46,204.20	49,265.55	48,527.55	0.00	(738.00)
13063BFS6	CALIFORNIA ST BUILD AMERICA BN	6.65%	03/01/2022	03/25/2010	295,000.00	300,200.85	322,963.05	318,125.05	0.00	(4,838.00)
Totals	for Cusip				340,000.00	346,405.05	372,228.60	366,652.60	0.00	(5,576.00)
207758KM4	CONNECTICUT ST SPL TAX	5.46%	11/01/2030	10/28/2010	170,000.00	170,000.00	190,456.10	201,869.90	11,413.80	0.00
Totals	for Cusip				170,000.00	170,000.00	190,456.10	201,869.90	11,413.80	0.00
254845JZ4	DISTRICT COLUMBIA WTR & SWR	4.81%	10/01/2114	07/11/2014	85,000.00	85,000.00	94,001.50	111,678.10	17,676.60	0.00
Totals	for Cusip				85,000.00	85,000.00	94,001.50	111,678.10	17,676.60	0.00
544646XY3	LOS ANGELES CALIF UNI SCH DIST	5.76%	07/01/2029	10/02/2009	315,000.00	317,872.80	364,533.75	381,934.35	17,400.60	0.00
Totals	for Cusip				315,000.00	317,872.80	364,533.75	381,934.35	17,400.60	0.00
57604P5P5	MASSACHUSETTS ST WTR POLLUTN A	5.19%	08/01/2040	06/30/2010	215,000.00	215,000.00	238,381.25	249,204.35	10,823.10	0.00
Totals	for Cusip				215,000.00	215,000.00	238,381.25	249,204.35	10,823.10	0.00
59447TXW8	MICHIGAN ST FIN AUTH REVENUE	3.08%	12/01/2034	12/05/2019	265,000.00	265,000.00	265,000.00	263,998.30	0.00	(1,001.70)
Totals	for Cusip				265,000.00	265,000.00	265,000.00	263,998.30	0.00	(1,001.70)



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	80,000.00	80,000.00	109,285.60	122,003.20	12,717.60	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/16/2010	120,000.00	122,020.80	163,928.40	183,004.80	19,076.40	0.00
Totals	for Cusip				200,000.00	202,020.80	273,214.00	305,008.00	31,794.00	0.00
64971MT44	NEW YORK N Y CITY TRANSITIONAL	5.27%	05/01/2027	05/19/2010	465,000.00	465,000.00	521,097.60	548,946.45	27,848.85	0.00
Totals	for Cusip				465,000.00	465,000.00	521,097.60	548,946.45	27,848.85	0.00
64971MZG0	NEW YORK N Y CITY TRANSITIONAL	5.77%	08/01/2036	10/16/2009	265,000.00	265,000.00	316,478.90	329,214.80	12,735.90	0.00
Totals	for Cusip				265,000.00	265,000.00	316,478.90	329,214.80	12,735.90	0.00
73358WAJ3	PORT AUTH NY AND NJ	6.04%	12/01/2029	06/17/2009	60,000.00	60,000.00	72,850.20	77,260.80	4,410.60	0.00
Totals	for Cusip				60,000.00	60,000.00	72,850.20	77,260.80	4,410.60	0.00
796253Z21	SAN ANTONIO TX ELEC &GAS	4.43%	02/01/2042	03/20/2012	105,000.00	105,000.00	112,291.20	121,712.85	9,421.65	0.00
Totals	for Cusip				105,000.00	105,000.00	112,291.20	121,712.85	9,421.65	0.00
91412GU94	UNIVERSITY CALIFORNIA REVS	3.06%	07/01/2025	05/05/2017	285,000.00	285,000.00	281,275.05	298,437.75	17,162.70	0.00
Totals	for Cusip				285,000.00	285,000.00	281,275.05	298,437.75	17,162.70	0.00
Totals for Mu	unicipals				3,055,000.00	3,066,298.65	3,454,854.20	3,637,936.40	189,659.90	(6,577.70)
US Govt Bonds										
88059EHK3	TENNESSEE VALL AUTH CPN STRIP	0.00%	05/01/2023	08/06/2019	225,000.00	209,718.00	209,718.00	210,267.41	549.41	0.00
Totals	for Cusip				225,000.00	209,718.00	209,718.00	210,267.41	549.41	0.00
88059EHP2	TENNESSEE VALL AUTH CPN STRIP	0.00%	05/01/2025	08/22/2019	362,000.00	323,175.50	323,175.50	323,754.21	578.71	0.00
Totals	for Cusip				362,000.00	323,175.50	323,175.50	323,754.21	578.71	0.00
912810FF0	US TREASURY BOND	5.25%	11/15/2028	12/13/2018	885,000.00	1,061,066.60	1,077,902.34	1,127,441.60	49,539.26	0.00
912810FF0	US TREASURY BOND	5.25%	11/15/2028	02/28/2019	1,110,000.00	1,347,739.45	1,347,739.45	1,414,079.29	66,339.84	0.00
912810FF0	US TREASURY BOND	5.25%	11/15/2028	03/29/2019	260,000.00	322,897.66	322,897.66	331,225.78	8,328.12	0.00
912810FF0	US TREASURY BOND	5.25%	11/15/2028	04/30/2019	1,120,000.00	1,380,093.75	1,380,093.75	1,426,818.75	46,725.00	0.00
912810FF0	US TREASURY BOND	5.25%	11/15/2028	12/04/2019	600,000.00	772,640.63	772,640.63	764,367.19	0.00	(8,273.44)
Totals	for Cusip				3,975,000.00	4,884,438.09	4,901,273.83	5,063,932.61	170,932.22	(8,273.44)
9128284C1	US TREASURY N/B	2.25%	03/31/2020	03/07/2019	2,130,000.00	2,123,510.16	2,123,510.16	2,132,995.31	9,485.15	0.00
Totals	for Cusip				2,130,000.00	2,123,510.16	2,123,510.16	2,132,995.31	9,485.15	0.00
9128287F1	US TREASURY N B	1.75%	07/31/2021	09/23/2019	780,000.00	780,639.84	780,639.84	781,889.07	1,249.23	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals	s for Cusip				780,000.00	780,639.84	780,639.84	781,889.07	1,249.23	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/18/2018	885,000.00	871,863.28	876,806.84	887,869.34	11,062.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/17/2018	885,000.00	871,794.14	876,806.84	887,869.34	11,062.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/24/2018	185,000.00	182,074.69	183,287.31	185,599.81	2,312.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/23/2018	2,145,000.00	2,112,825.00	2,125,142.00	2,151,954.50	26,812.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	07/23/2018	940,000.00	926,340.63	931,297.66	943,047.66	11,750.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	08/10/2018	1,045,000.00	1,029,651.56	1,035,325.59	1,048,388.09	13,062.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	08/10/2018	1,045,000.00	1,029,692.38	1,035,325.59	1,048,388.09	13,062.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	08/08/2018	1,040,000.00	1,023,546.88	1,030,371.88	1,043,371.88	13,000.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	08/15/2018	1,075,000.00	1,059,378.91	1,065,047.85	1,078,485.35	13,437.50	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	10/31/2018	3,160,000.00	3,103,959.38	3,130,745.32	3,170,245.32	39,500.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	11/07/2018	4,250,000.00	4,169,648.44	4,210,654.31	4,263,779.31	53,125.00	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	05/20/2019	3,200,000.00	3,187,125.00	3,187,125.00	3,210,375.01	23,250.01	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	09/18/2019	9,000,000.00	9,016,523.44	9,016,523.44	9,029,179.71	12,656.27	0.00
Totals	s for Cusip				28,855,000.00	28,584,423.73	28,704,459.63	28,948,553.41	244,093.78	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	10/24/2016	2,605,000.00	2,705,333.21	2,580,272.85	2,628,302.53	48,029.68	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	10/27/2016	1,420,000.00	1,471,197.66	1,406,521.09	1,432,702.34	26,181.25	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	11/23/2016	1,200,000.00	1,215,609.38	1,188,609.37	1,210,734.37	22,125.00	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	11/30/2016	1,500,000.00	1,517,929.69	1,485,761.72	1,513,417.97	27,656.25	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	09/07/2017	160,000.00	163,700.00	158,481.25	161,431.25	2,950.00	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	10/20/2017	245,000.00	247,141.77	242,674.41	247,191.60	4,517.19	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	10/26/2017	255,000.00	257,012.11	252,579.49	257,281.05	4,701.56	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	02/28/2018	845,000.00	833,183.20	836,979.10	852,558.79	15,579.69	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	05/01/2018	450,000.00	441,329.71	445,728.51	454,025.39	8,296.88	0.00
Totals	s for Cusip				8,680,000.00	8,852,436.73	8,597,607.79	8,757,645.29	160,037.50	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	03/18/2019	2,200,000.00	2,144,081.06	2,144,081.06	2,187,109.36	43,028.30	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	03/18/2019	1,845,000.00	1,798,175.19	1,798,175.19	1,834,189.44	36,014.25	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828P87	US TREASURY N B	1.12%	02/28/2021	10/16/2019	415,000.00	412,065.82	412,065.82	412,568.36	502.54	0.00
912828P87	US TREASURY N B	1.12%	02/28/2021	10/21/2019	3,920,000.00	3,893,509.38	3,893,509.38	3,897,031.23	3,521.85	0.00
Total	s for Cusip				8,380,000.00	8,247,831.45	8,247,831.45	8,330,898.39	83,066.94	0.00
912828Q78	US TREASURY N B	1.38%	04/30/2021	09/01/2016	150,000.00	151,378.11	146,296.88	149,542.97	3,246.09	0.00
912828Q78	US TREASURY N B	1.38%	04/30/2021	12/11/2017	135,000.00	132,247.27	131,667.19	134,588.67	2,921.48	0.00
Total	s for Cusip				285,000.00	283,625.38	277,964.07	284,131.64	6,167.57	0.00
912828R77	US TREASURY N B	1.38%	05/31/2021	04/05/2017	90,000.00	88,523.44	87,686.72	89,725.78	2,039.06	0.00
912828R77	US TREASURY N B	1.38%	05/31/2021	12/02/2019	6,500,000.00	6,469,785.16	6,469,785.16	6,480,195.28	10,410.12	0.00
Total	s for Cusip				6,590,000.00	6,558,308.60	6,557,471.88	6,569,921.06	12,449.18	0.00
912828RC6	US TREASURY N B	2.12%	08/15/2021	08/06/2018	165,000.00	162,086.72	163,498.24	166,379.30	2,881.06	0.00
912828RC6	US TREASURY N B	2.12%	08/15/2021	08/07/2018	165,000.00	161,983.59	163,498.24	166,379.30	2,881.06	0.00
Total	s for Cusip				330,000.00	324,070.31	326,996.48	332,758.60	5,762.12	0.00
912828W89	US TREASURY N B	1.88%	03/31/2022	03/14/2018	510,000.00	496,683.92	500,437.50	513,247.27	12,809.77	0.00
912828W89	US TREASURY N B	1.88%	03/31/2022	03/20/2018	475,000.00	461,622.47	466,093.75	478,024.42	11,930.67	0.00
912828W89	US TREASURY N B	1.88%	03/31/2022	09/24/2018	1,900,000.00	1,833,871.09	1,864,375.00	1,912,097.66	47,722.66	0.00
Total	s for Cusip				2,885,000.00	2,792,177.48	2,830,906.25	2,903,369.35	72,463.10	0.00
912828X47	US TREASURY N B	1.88%	04/30/2022	06/17/2019	395,000.00	395,540.04	395,540.04	397,561.33	2,021.29	0.00
Total	s for Cusip				395,000.00	395,540.04	395,540.04	397,561.33	2,021.29	0.00
912828XG0	US TREASURY N B	2.12%	06/30/2022	12/12/2016	470,000.00	471,331.01	464,418.75	476,205.47	11,786.72	0.00
912828XG0	US TREASURY N B	2.12%	06/30/2022	05/18/2018	1,340,000.00	1,302,815.01	1,324,087.50	1,357,692.18	33,604.68	0.00
912828XG0	US TREASURY N B	2.12%	06/30/2022	05/24/2018	1,620,000.00	1,579,729.99	1,600,762.50	1,641,389.05	40,626.55	0.00
912828XG0	US TREASURY N B	2.12%	06/30/2022	05/22/2018	1,350,000.00	1,312,242.19	1,333,968.75	1,367,824.21	33,855.46	0.00
912828XG0	US TREASURY N B	2.12%	06/30/2022	05/22/2018	1,345,000.00	1,307,184.17	1,329,028.13	1,362,758.20	33,730.07	0.00
Total	s for Cusip				6,125,000.00	5,973,302.37	6,052,265.63	6,205,869.11	153,603.48	0.00
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/05/2019	185,000.00	184,190.62	184,190.62	182,355.08	0.00	(1,835.54)
912828YS3	WI TREASURY SEC	1.75%	11/15/2029	12/17/2019	495,000.00	489,353.91	489,353.91	487,923.04	0.00	(1,430.87)
Total	s for Cusip				680,000.00	673,544.53	673,544.53	670,278.12	0.00	(3,266.41)



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912828YW4	US TREASURY N B	1.62%	12/15/2022	12/16/2019	1,460,000.00	1,458,769.09	1,458,769.09	1,461,425.78	2,656.69	0.00
Totals	s for Cusip				1,460,000.00	1,458,769.09	1,458,769.09	1,461,425.78	2,656.69	0.00
912828YX2	US TREASURY N B	1.75%	12/31/2026	12/27/2019	1,135,000.00	1,129,325.00	1,129,325.00	1,129,635.35	310.35	0.00
912828YX2	US TREASURY N B	1.75%	12/31/2026	12/27/2019	270,000.00	268,650.00	268,650.00	268,723.83	73.83	0.00
Totals	s for Cusip				1,405,000.00	1,397,975.00	1,397,975.00	1,398,359.18	384.18	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	310,000.00	310,387.50	310,387.50	310,980.86	593.36	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	305,000.00	305,381.25	305,381.25	305,965.04	583.79	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/26/2019	230,000.00	230,275.02	230,275.02	230,727.73	452.71	0.00
912828YY0	US TREASURY N B	1.75%	12/31/2024	12/31/2019	2,945,000.00	2,954,203.13	2,954,203.13	2,954,318.16	115.03	0.00
Totals	s for Cusip				3,790,000.00	3,800,246.90	3,800,246.90	3,801,991.79	1,744.89	0.00
9128337T1	US TREASURY STRIP	0.00%	05/15/2033	12/28/2012	350,000.00	197,039.50	230,935.87	260,201.33	29,265.46	0.00
9128337T1	US TREASURY STRIP	0.00%	05/15/2033	02/12/2019	1,135,000.00	751,948.85	751,948.85	843,795.74	91,846.89	0.00
Totals	s for Cusip				1,485,000.00	948,988.35	982,884.72	1,103,997.07	121,112.35	0.00
912833LQ1	US TREASURY STRIP	0.00%	02/15/2024	06/26/2014	1,855,000.00	1,435,306.25	1,626,593.44	1,726,343.67	99,750.23	0.00
Totals	s for Cusip				1,855,000.00	1,435,306.25	1,626,593.44	1,726,343.67	99,750.23	0.00
912833LR9	US TREASURY STRIP	0.00%	05/15/2024	09/06/2019	1,185,000.00	1,105,996.05	1,105,996.05	1,097,385.96	0.00	(8,610.09)
Totals	s for Cusip				1,185,000.00	1,105,996.05	1,105,996.05	1,097,385.96	0.00	(8,610.09)
912833LV0	US TREASURY STRIP	0.00%	05/15/2025	12/17/2019	965,000.00	874,627.75	874,627.75	874,994.07	366.32	0.00
912833LV0	US TREASURY STRIP	0.00%	05/15/2025	12/17/2019	13,735,000.00	12,459,430.55	12,459,430.55	12,453,931.19	0.00	(5,499.36)
Totals	s for Cusip				14,700,000.00	13,334,058.30	13,334,058.30	13,328,925.26	366.32	(5,499.36)
912833LW8	US TREASURY STRIP	0.00%	08/15/2025	03/27/2015	5,050,000.00	4,034,243.00	4,243,299.62	4,558,249.28	314,949.66	0.00
Totals	s for Cusip				5,050,000.00	4,034,243.00	4,243,299.62	4,558,249.28	314,949.66	0.00
912833PA2	US TREASURY STRIP	0.00%	08/15/2026	12/17/2010	1,320,000.00	650,826.00	1,076,586.95	1,165,438.43	88,851.48	0.00
Totals	s for Cusip				1,320,000.00	650,826.00	1,076,586.95	1,165,438.43	88,851.48	0.00
912833PE4	US TREASURY STRIP	0.00%	08/15/2027	11/21/2018	1,590,000.00	1,213,710.60	1,255,316.26	1,371,460.57	116,144.31	0.00
Totals	s for Cusip				1,590,000.00	1,213,710.60	1,255,316.26	1,371,460.57	116,144.31	0.00
912833QB9	US TREASURY STRIP	0.00%	11/15/2027	11/20/2018	570,000.00	430,999.80	446,717.93	488,658.80	41,940.87	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year WCT 82/84 Annuity Dedicated

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals	for Cusip				570,000.00	430,999.80	446,717.93	488,658.80	41,940.87	0.00
912833WQ9	US TREASURY STRIP	0.00%	05/15/2028	02/13/2013	3,000,000.00	1,913,010.00	2,310,967.38	2,535,967.83	225,000.45	0.00
Totals	for Cusip				3,000,000.00	1,913,010.00	2,310,967.38	2,535,967.83	225,000.45	0.00
912834AE8	US TREASURY STRIP	0.00%	05/15/2038	12/17/2019	630,000.00	414,004.50	414,004.50	407,811.95	0.00	(6,192.55)
Totals	for Cusip				630,000.00	414,004.50	414,004.50	407,811.95	0.00	(6,192.55)
Totals for US	Govt Bonds				108,717,000.00	103,144,876.05	104,456,321.22	106,359,840.48	1,935,361.11	(31,841.85)
Totals for WCT 82	2/84 Annuity Dedicated				229,945,105.31	222,716,564.63	222,590,862.35	229,278,935.61	6,858,951.16	(170,877.90)

Less cash due to broker (4,786,031) (4,786,031)
Total 217,930,534 (224,492,905



APPENDIX IV

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Asset-Backed										
126671Y83	COUNTRYWIDE ASSET BACKED CERT	2.27%	04/25/2034	12/02/2010	167,555.50	130,693.29	156,518.74	160,266.01	3,747.27	0.00
126671Y83	COUNTRYWIDE ASSET BACKED CERT	2.27%	04/25/2034	12/02/2010	144,097.73	112,396.23	134,606.11	137,828.77	3,222.66	0.00
Totals for Cusi	p				311,653.23	243,089.52	291,124.85	298,094.78	6,969.93	0.00
126673BA9	COUNTRYWIDE ASSET BACKED CERT	2.99%	11/25/2034	03/23/2010	258,106.35	217,454.58	261,801.79	258,469.74	0.00	(3,332.05)
126673BA9	COUNTRYWIDE ASSET BACKED CERT	2.99%	11/25/2034	07/29/2010	186,868.98	160,707.34	189,544.48	187,132.07	0.00	(2,412.41)
Totals for Cusi	p				444,975.33	378,161.92	451,346.27	445,601.81	0.00	(5,744.46)
126673BB7	COUNTRYWIDE ASSET BACKED CERT	2.69%	11/25/2034	07/29/2010	63,027.24	54,368.59	63,052.35	62,164.42	0.00	(887.93)
Totals for Cusi	p				63,027.24	54,368.59	63,052.35	62,164.42	0.00	(887.93)
161542DN2	CHASE FUNDING LOAN ACQUISITION	2.59%	05/25/2034	03/17/2010	857,088.44	711,383.41	859,850.14	859,149.48	0.00	(700.66)
Totals for Cusi	p				857,088.44	711,383.41	859,850.14	859,149.48	0.00	(700.66)
17305EGD1	CITIBANK CREDIT CARD ISSUANCE	2.41%	04/22/2026	04/25/2017	5,400,000.00	5,400,000.00	5,427,771.12	5,439,347.10	11,575.98	0.00
17305EGD1	CITIBANK CREDIT CARD ISSUANCE	2.41%	04/22/2026	06/20/2017	100,000.00	100,554.69	100,514.28	100,728.65	214.37	0.00
Totals for Cusi	p				5,500,000.00	5,500,554.69	5,528,285.40	5,540,075.75	11,790.35	0.00
17305EGS8	CITIBANK CREDIT CARD ISSUANCE	3.96%	10/13/2030	10/05/2018	10,700,000.00	10,691,265.59	11,228,568.23	11,876,726.08	648,157.85	0.00
Totals for Cusi	p				10,700,000.00	10,691,265.59	11,228,568.23	11,876,726.08	648,157.85	0.00
20268KAA8	COMMONBOND STUDENT LOAN TRUST	2.68%	09/25/2042	10/19/2017	4,605,588.97	4,604,625.01	4,456,799.90	4,598,328.26	141,528.36	0.00
Totals for Cusi	p				4,605,588.97	4,604,625.01	4,456,799.90	4,598,328.26	141,528.36	0.00
254683BZ7	DISCOVER CARD MASTER TR	2.53%	10/15/2026	04/18/2017	7,500,000.00	7,496,390.25	7,325,676.00	7,629,162.00	303,486.00	0.00
Totals for Cusi	p				7,500,000.00	7,496,390.25	7,325,676.00	7,629,162.00	303,486.00	0.00
32027NZL8	FIRST FRANKLIN MTG LOAN	2.39%	01/25/2036	02/17/2006	786,159.81	786,159.81	786,076.25	786,675.53	599.28	0.00
Totals for Cusi	p				786,159.81	786,159.81	786,076.25	786,675.53	599.28	0.00
34528QFU3	FORD CREDIT FLOORPLAN MASTER	2.48%	09/15/2024	10/03/2017	3,900,000.00	3,899,077.26	3,823,660.62	3,941,261.61	117,600.99	0.00
Totals for Cusi	p				3,900,000.00	3,899,077.26	3,823,660.62	3,941,261.61	117,600.99	0.00
34528QGD0	FORD CREDIT FLOORPLAN MASTER	3.17%	03/15/2025	03/13/2018	23,600,000.00	23,595,730.76	23,766,344.60	24,310,036.68	543,692.08	0.00
Totals for Cusi	p				23,600,000.00	23,595,730.76	23,766,344.60	24,310,036.68	543,692.08	0.00
34528QGW8	FORD CREDIT FLOORPLAN MASTER	3.06%	04/15/2026	04/02/2019	2,300,000.00	2,299,953.31	2,299,953.31	2,375,246.80	75,293.49	0.00
Totals for Cusi	p				2,300,000.00	2,299,953.31	2,299,953.31	2,375,246.80	75,293.49	0.00
34529SAA7	FORD CREDIT AUTO LEASE TRUST	2.36%	03/15/2029	09/12/2017	12,200,000.00	12,198,653.12	11,889,139.12	12,277,818.92	388,679.80	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusi	р				12,200,000.00	12,198,653.12	11,889,139.12	12,277,818.92	388,679.80	0.00
34532RAA4	FORD CREDIT AUTO OWNER TRUST F	3.19%	07/15/2031	09/11/2019	1,500,000.00	1,563,398.44	1,563,398.44	1,558,919.85	0.00	(4,478.59)
34532RAA4	FORD CREDIT AUTO OWNER TRUST F	3.19%	07/15/2031	11/07/2019	2,600,000.00	2,691,203.13	2,691,203.13	2,702,127.74	10,924.61	0.00
Totals for Cusi	р				4,100,000.00	4,254,601.57	4,254,601.57	4,261,047.59	10,924.61	(4,478.59)
36228FXP6	GS MORTGAGE LOAN TRUST	3.03%	10/25/2033	08/04/2010	380,814.58	313,219.99	378,464.26	381,064.93	2,600.67	0.00
Totals for Cusi	р				380,814.58	313,219.99	378,464.26	381,064.93	2,600.67	0.00
518889AC4	DRB PRIME STUDENT LOAN TRUST	2.81%	11/25/2042	11/08/2017	2,802,068.71	2,801,580.04	2,728,145.67	2,811,298.16	83,152.49	0.00
Totals for Cusi	р				2,802,068.71	2,801,580.04	2,728,145.67	2,811,298.16	83,152.49	0.00
55315XAD3	MMAF EQUIPMENT FINANCE LLC	2.41%	08/16/2024	04/25/2017	5,100,000.00	5,098,780.59	5,009,886.06	5,124,501.93	114,615.87	0.00
Totals for Cusi	р				5,100,000.00	5,098,780.59	5,009,886.06	5,124,501.93	114,615.87	0.00
55316AAE0	MMAF EQUIPMENT FINANCE LLC	2.72%	06/15/2040	11/14/2017	4,900,000.00	4,898,745.60	4,782,729.28	4,966,447.43	183,718.15	0.00
Totals for Cusi	р				4,900,000.00	4,898,745.60	4,782,729.28	4,966,447.43	183,718.15	0.00
63935CAB7	NAVIENT STUDENT LOAN TRUST	2.60%	08/15/2068	10/17/2019	5,280,000.00	5,278,087.58	5,278,087.58	5,270,421.02	0.00	(7,666.56)
Totals for Cusi	р				5,280,000.00	5,278,087.58	5,278,087.58	5,270,421.02	0.00	(7,666.56)
63941JAA6	NAVIENT STUDENT LOAN TRUST	2.40%	10/15/2068	12/03/2019	9,500,000.00	9,499,965.80	9,499,965.80	9,440,923.30	0.00	(59,042.50)
Totals for Cusi	р				9,500,000.00	9,499,965.80	9,499,965.80	9,440,923.30	0.00	(59,042.50)
64829VAA4	NEW RESIDENTIAL MORTGAGE LOAN	3.50%	12/25/2057	06/07/2018	12,272,671.66	12,196,125.78	12,214,743.43	12,596,087.24	381,343.81	0.00
Totals for Cusi	р				12,272,671.66	12,196,125.78	12,214,743.43	12,596,087.24	381,343.81	0.00
64830GAB2	NEW RESIDENTIAL MORTGAGE LOAN	4.00%	12/25/2057	01/19/2018	2,904,057.60	2,966,887.18	2,918,800.63	3,010,101.01	91,300.38	0.00
Totals for Cusi	р				2,904,057.60	2,966,887.18	2,918,800.63	3,010,101.01	91,300.38	0.00
658262GD6	NORTH CAROLINA STATE EDUCATION	2.74%	07/25/2036	11/29/2017	4,700,000.00	4,710,464.84	4,742,676.00	4,659,956.00	0.00	(82,720.00)
Totals for Cusi	р				4,700,000.00	4,710,464.84	4,742,676.00	4,659,956.00	0.00	(82,720.00)
68267BAA8	ONEMAIN FINANCIAL ISSUANCE T	3.30%	03/14/2029	02/21/2018	1,640,000.00	1,639,554.08	1,641,587.03	1,664,401.56	22,814.53	0.00
Totals for Cusi	р				1,640,000.00	1,639,554.08	1,641,587.03	1,664,401.56	22,814.53	0.00
68267EAA2	ONEMAIN DIRECT AUTO RECEIVAB	3.63%	09/14/2027	03/12/2019	9,300,000.00	9,298,405.05	9,298,405.05	9,575,604.57	277,199.52	0.00
Totals for Cusi	р				9,300,000.00	9,298,405.05	9,298,405.05	9,575,604.57	277,199.52	0.00
68267LAB4	ONEMAIN FINANCIAL ISSUANCE TRU	2.54%	09/14/2032	08/29/2017	5,111,944.55	5,111,944.55	5,123,635.05	5,114,669.22	0.00	(8,965.83)
Totals for Cusi	р				5,111,944.55	5,111,944.55	5,123,635.05	5,114,669.22	0.00	(8,965.83)



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
805564KQ3	SAXON ASSET SECURITIES TRUST	6.76%	12/25/2030	07/08/2008	616,972.32	521,341.63	626,746.14	631,631.58	4,885.44	0.00
Totals for Cus	ip				616,972.32	521,341.63	626,746.14	631,631.58	4,885.44	0.00
82652NAA6	SIERRA RECEIVABLES FUNDING CO	2.34%	07/15/2038	10/17/2019	4,191,513.45	4,191,442.16	4,191,442.16	4,176,149.88	0.00	(15,292.28)
Totals for Cus	ip				4,191,513.45	4,191,442.16	4,191,442.16	4,176,149.88	0.00	(15,292.28)
83162CKW2	SMALL BUSINESS ADMINISTRATION	7.39%	07/01/2020	07/01/2009	10,358.40	11,266.64	10,498.38	10,397.24	0.00	(101.14)
Totals for Cus	ip				10,358.40	11,266.64	10,498.38	10,397.24	0.00	(101.14)
83162CKX0	SMALL BUSINESS ADMINISTRATION	7.33%	08/01/2020	07/01/2009	10,161.50	11,013.86	10,294.06	10,231.34	0.00	(62.72)
Totals for Cus	ip				10,161.50	11,013.86	10,294.06	10,231.34	0.00	(62.72)
83401BAB2	SOCIAL PROFESSIONAL LOAN PROGR	2.84%	01/25/2041	12/05/2017	7,400,000.00	7,396,841.68	7,233,329.80	7,458,254.28	224,924.48	0.00
Totals for Cus	ip				7,400,000.00	7,396,841.68	7,233,329.80	7,458,254.28	224,924.48	0.00
85172PAA5	SPRINGFIELD FUNDING TRUST	2.68%	07/15/2030	06/21/2017	6,300,000.00	6,298,087.95	6,191,919.09	6,303,675.42	111,756.33	0.00
Totals for Cus	ip				6,300,000.00	6,298,087.95	6,191,919.09	6,303,675.42	111,756.33	0.00
86358EKJ4	STRUCTURED ASSET INVESTMENT	2.99%	08/25/2034	11/03/2010	1,000,000.00	722,500.00	987,550.00	997,092.30	9,542.30	0.00
Totals for Cus	ip				1,000,000.00	722,500.00	987,550.00	997,092.30	9,542.30	0.00
89173UAA5	TOWD POINT MORTGAGE TRUST	2.75%	06/25/2057	08/04/2017	3,271,493.09	3,292,293.22	3,183,108.48	3,290,772.65	107,664.17	0.00
Totals for Cus	ip				3,271,493.09	3,292,293.22	3,183,108.48	3,290,772.65	107,664.17	0.00
89175MAA1	TOWD POINT MORTGAGE TRUST	3.75%	05/25/2058	06/22/2018	1,882,713.99	1,883,398.54	1,881,531.45	1,947,801.30	66,269.85	0.00
Totals for Cus	ip				1,882,713.99	1,883,398.54	1,881,531.45	1,947,801.30	66,269.85	0.00
89175VAA1	TOWD POINT MORTGAGE TRUST	3.25%	03/25/2058	05/29/2018	4,722,654.11	4,707,305.95	4,652,874.53	4,803,913.04	151,038.51	0.00
Totals for Cus	ip				4,722,654.11	4,707,305.95	4,652,874.53	4,803,913.04	151,038.51	0.00
89176LAA2	TOWD POINT MORTGAGE TRUST	3.75%	03/25/2058	10/25/2018	3,220,767.37	3,207,354.17	3,222,538.14	3,314,292.01	91,753.87	0.00
Totals for Cus	ip				3,220,767.37	3,207,354.17	3,222,538.14	3,314,292.01	91,753.87	0.00
89177WAA7	TOWD POINT MORTGAGE TRUST	3.00%	11/25/2058	09/27/2019	4,378,601.31	4,406,483.80	4,406,483.80	4,399,005.59	0.00	(7,478.21)
Totals for Cus	ip				4,378,601.31	4,406,483.80	4,406,483.80	4,399,005.59	0.00	(7,478.21)
89177XAA5	TOWD POINT MORTGAGE TRUST	2.79%	12/25/2048	10/22/2019	1,428,280.35	1,430,007.28	1,430,007.28	1,430,022.85	15.57	0.00
Totals for Cus	ip				1,428,280.35	1,430,007.28	1,430,007.28	1,430,022.85	15.57	0.00
89231XAA9	TOYOTA AUTO LOAN EXTENDED	2.56%	11/25/2031	06/10/2019	9,700,000.00	9,696,748.56	9,696,748.56	9,849,149.14	152,400.58	0.00
Totals for Cus	ip				9,700,000.00	9,696,748.56	9,696,748.56	9,849,149.14	152,400.58	0.00
Totals for Asset-Ba	acked				188,893,566.01	188,303,861.33	188,366,676.32	192,499,254.70	4,325,719.26	(193,140.88)



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
СМО										
05949AH86	BANK OF AMERICA	4.10%	02/25/2035	01/11/2005	190,029.38	190,025.77	188,613.29	192,146.21	3,532.92	0.00
Totals for Cusi	р				190,029.38	190,025.77	188,613.29	192,146.21	3,532.92	0.00
06036FBB6	BANK	4.14%	11/15/2061	11/16/2018	9,300,000.00	9,392,802.84	9,632,830.26	10,368,317.04	735,486.78	0.00
Totals for Cusi	р				9,300,000.00	9,392,802.84	9,632,830.26	10,368,317.04	735,486.78	0.00
07877BAA8	BELLEMEADE RE LT	2.71%	04/25/2029	04/16/2019	1,239,721.38	1,239,721.38	1,239,721.38	1,239,664.85	0.00	(56.53)
Totals for Cusi	р				1,239,721.38	1,239,721.38	1,239,721.38	1,239,664.85	0.00	(56.53)
07877DAA4	BELLEMEADE RE LT	2.74%	08/25/2028	08/15/2018	144,156.84	144,156.84	143,792.00	144,168.26	376.26	0.00
Totals for Cusi	р				144,156.84	144,156.84	143,792.00	144,168.26	376.26	0.00
07877TAA9	BELLEMEADE RE LTD	2.99%	10/25/2027	10/11/2018	286,629.14	286,629.15	286,548.46	286,691.17	142.71	0.00
Totals for Cusi	р				286,629.14	286,629.15	286,548.46	286,691.17	142.71	0.00
08161BAX1	BENCHMARK MORTGAGE TRUST	3.76%	04/10/2051	03/23/2018	9,000,000.00	9,089,858.70	9,066,215.70	9,738,932.40	672,716.70	0.00
Totals for Cusi	p				9,000,000.00	9,089,858.70	9,066,215.70	9,738,932.40	672,716.70	0.00
12515BAD0	CD COMMERCIAL MORTGAGE TRUST	2.66%	08/15/2057	08/09/2019	11,200,000.00	11,311,789.78	11,311,789.78	11,207,379.68	0.00	(104,410.10)
Totals for Cusi	p				11,200,000.00	11,311,789.78	11,311,789.78	11,207,379.68	0.00	(104,410.10)
12531YAM0	CFCRE COMMERCIAL MORTGAGE TRUS	3.01%	05/10/2058	05/04/2016	6,000,000.00	6,059,776.20	5,772,112.80	6,150,275.40	378,162.60	0.00
Totals for Cusi	p				6,000,000.00	6,059,776.20	5,772,112.80	6,150,275.40	378,162.60	0.00
12532BAC1	CFCRE COMMERCIAL MORTGAGE TRUS	3.59%	12/10/2054	12/09/2016	11,500,000.00	11,614,931.00	11,414,334.20	12,197,561.25	783,227.05	0.00
Totals for Cusi	p				11,500,000.00	11,614,931.00	11,414,334.20	12,197,561.25	783,227.05	0.00
12552AAA2	CIM TRUST	3.69%	01/25/2057	03/29/2017	5,755,628.83	5,744,837.01	5,844,337.45	5,867,763.44	23,425.99	0.00
Totals for Cusi	p				5,755,628.83	5,744,837.01	5,844,337.45	5,867,763.44	23,425.99	0.00
12553AAA1	CIM TRUST	3.69%	12/25/2057	02/21/2017	3,099,465.78	3,076,219.79	3,115,542.41	3,124,916.73	9,374.32	0.00
Totals for Cusi	р				3,099,465.78	3,076,219.79	3,115,542.41	3,124,916.73	9,374.32	0.00
12553GAA8	CIM TRUST	3.02%	06/25/2057	08/21/2017	2,689,957.23	2,689,854.99	2,595,734.48	2,691,487.28	95,752.80	0.00
Totals for Cusi	р				2,689,957.23	2,689,854.99	2,595,734.48	2,691,487.28	95,752.80	0.00
12592PBE2	COMM MORTGAGE TRUST	3.38%	12/10/2047	11/25/2014	7,500,000.00	7,574,563.50	7,487,496.75	7,816,851.75	329,355.00	0.00
Totals for Cusi	р				7,500,000.00	7,574,563.50	7,487,496.75	7,816,851.75	329,355.00	0.00
12593PAV4	COMM MORTGAGE TRUST	3.50%	08/10/2048	08/13/2015	9,476,206.44	9,570,712.27	9,477,489.52	9,929,072.45	451,582.93	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals fo	•				9,476,206.44	9,570,712.27	9,477,489.52	9,929,072.45	451,582.93	0.00
12595BAC5	CSAIL	3.13%	06/15/2050	06/21/2017	10,000,000.00	10,099,995.00	9,620,238.00	10,267,444.00	647,206.00	0.00
Totals fo					10,000,000.00	10,099,995.00	9,620,238.00	10,267,444.00	647,206.00	0.00
12595JAG9	CSAIL COMMERCIAL MORTGAGE TRUS	3.19%	11/15/2050	11/17/2017	6,000,000.00	6,059,976.00	5,781,478.80	6,192,163.20	410,684.40	0.00
Totals fo	•				6,000,000.00	6,059,976.00	5,781,478.80	6,192,163.20	410,684.40	0.00
12597DAC9	CSAIL COMMERCIAL MORTAGAGE	2.72%	12/15/2052	11/20/2019	10,500,000.00	10,604,926.50	10,604,926.50	10,491,943.35	0.00	(112,983.15)
Totals fo					10,500,000.00	10,604,926.50	10,604,926.50	10,491,943.35	0.00	(112,983.15)
12652UAV1	CSAIL COMMERCIAL MORTGAGE TR	4.03%	04/15/2051	04/03/2018	7,000,000.00	7,209,986.00	7,204,316.00	7,520,139.90	315,823.90	0.00
Totals fo	or Cusip				7,000,000.00	7,209,986.00	7,204,316.00	7,520,139.90	315,823.90	0.00
12654PAE8	CREDIT SUISSE MORTGAGE TRUST	3.85%	09/25/2057	10/02/2018	6,414,449.49	6,401,279.35	6,492,407.50	6,683,846.11	191,438.61	0.00
Totals fo	or Cusip				6,414,449.49	6,401,279.35	6,492,407.50	6,683,846.11	191,438.61	0.00
12667F5M3	COUNTRYWIDE ALTERNATIVE LOAN	5.00%	04/25/2020	02/02/2005	536.72	542.59	526.63	507.00	0.00	(19.63)
12667F5M3	COUNTRYWIDE ALTERNATIVE LOAN	5.00%	04/25/2020	07/01/2009	1,438.26	1,128.59	1,411.21	1,358.62	0.00	(52.59)
Totals fo	or Cusip				1,974.98	1,671.18	1,937.84	1,865.62	0.00	(72.22)
12667FQS7	COUNTRYWIDE ALTERNATIVE LOAN	5.25%	12/25/2019	10/06/2004	39,567.85	40,226.29	39,420.97	39,396.53	0.00	(24.44)
Totals fo	or Cusip				39,567.85	40,226.29	39,420.97	39,396.53	0.00	(24.44)
12668BEK5	COUNTRYWIDE ALTERNATIVE LOAN	2.51%	02/25/2036	02/29/2012	851,904.14	473,282.18	733,837.28	731,807.47	0.00	(2,029.81)
Totals fo	or Cusip				851,904.14	473,282.18	733,837.28	731,807.47	0.00	(2,029.81)
17323VAY1	CITIGROUP COMMERCIAL MORTGAGE	2.94%	04/10/2048	04/01/2015	800,000.00	807,979.60	775,644.00	820,180.56	44,536.56	0.00
Totals fo	or Cusip				800,000.00	807,979.60	775,644.00	820,180.56	44,536.56	0.00
17325GAC0	CITIGROUP COMMERCIAL MORTGAGE	2.90%	11/15/2049	11/03/2016	12,000,000.00	12,119,772.00	11,436,832.80	12,299,940.00	863,107.20	0.00
Totals fo	or Cusip				12,000,000.00	12,119,772.00	11,436,832.80	12,299,940.00	863,107.20	0.00
17325HBN3	CITIGROUP COML MTG TR	3.44%	04/14/2050	03/31/2017	10,000,000.00	10,099,574.00	9,870,861.00	10,578,064.00	707,203.00	0.00
Totals fo	or Cusip				10,000,000.00	10,099,574.00	9,870,861.00	10,578,064.00	707,203.00	0.00
17326DAC6	CITIGROUP COMMERCIAL MORTGAGE	3.20%	09/15/2050	09/18/2017	13,000,000.00	13,129,655.50	12,620,085.40	13,578,503.90	958,418.50	0.00
Totals fo	or Cusip				13,000,000.00	13,129,655.50	12,620,085.40	13,578,503.90	958,418.50	0.00
17328CAC6	CITIGROUP COMMERCIAL MORTGAG	2.86%	12/15/2072	12/12/2019	12,700,000.00	12,826,556.77	12,826,556.77	12,770,905.37	0.00	(55,651.40)
Totals fo	or Cusip				12,700,000.00	12,826,556.77	12,826,556.77	12,770,905.37	0.00	(55,651.40)
31358S4W8	FNMA	7.50%	10/25/2040	07/01/2009	660,110.80	713,332.23	733,263.04	756,897.83	23,634.79	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cus	ip				660,110.80	713,332.23	733,263.04	756,897.83	23,634.79	0.00
3136AEX69	FNMA ACES	2.39%	01/25/2023	06/12/2013	3,626,795.52	3,459,600.62	3,573,356.87	3,655,520.83	82,163.96	0.00
Totals for Cus	ip				3,626,795.52	3,459,600.62	3,573,356.87	3,655,520.83	82,163.96	0.00
3136AH2E9	FNMA	3.29%	07/25/2023	01/09/2014	5,787,049.90	5,678,704.78	5,871,329.60	5,959,784.66	88,455.06	0.00
Totals for Cus	ip				5,787,049.90	5,678,704.78	5,871,329.60	5,959,784.66	88,455.06	0.00
3136AN6U6	FNMA ACES	3.09%	04/25/2027	06/12/2015	14,400,000.00	14,255,732.16	14,138,877.60	15,008,355.36	869,477.76	0.00
Totals for Cus	ip				14,400,000.00	14,255,732.16	14,138,877.60	15,008,355.36	869,477.76	0.00
3136AQC99	FNMA	3.03%	11/25/2025	12/11/2015	6,800,000.00	6,815,640.68	6,720,420.28	7,015,906.80	295,486.52	0.00
Totals for Cus	ip				6,800,000.00	6,815,640.68	6,720,420.28	7,015,906.80	295,486.52	0.00
3136AQHL7	FNMA	2.80%	06/25/2025	10/07/2015	6,500,000.00	6,461,311.35	6,352,906.30	6,682,154.05	329,247.75	0.00
Totals for Cus	ip				6,500,000.00	6,461,311.35	6,352,906.30	6,682,154.05	329,247.75	0.00
3136AQTB6	FNMA ACES	3.08%	10/25/2025	11/06/2015	2,137,025.63	2,128,431.79	2,140,889.81	2,208,441.39	67,551.58	0.00
Totals for Cus	ip				2,137,025.63	2,128,431.79	2,140,889.81	2,208,441.39	67,551.58	0.00
3136AR5S3	FNMA	2.47%	04/25/2026	05/11/2016	8,800,000.00	8,887,471.12	8,370,232.64	8,836,292.96	466,060.32	0.00
Totals for Cus	ip				8,800,000.00	8,887,471.12	8,370,232.64	8,836,292.96	466,060.32	0.00
3136AR5U8	FNMA	2.38%	04/25/2026	05/11/2016	5,864,358.36	5,849,268.77	5,631,707.54	5,892,145.45	260,437.91	0.00
Totals for Cus	ip				5,864,358.36	5,849,268.77	5,631,707.54	5,892,145.45	260,437.91	0.00
3136ARF37	FNMA	2.48%	03/25/2026	04/12/2016	9,686,300.93	9,661,846.24	9,462,896.08	9,704,137.28	241,241.20	0.00
Totals for Cus	ip				9,686,300.93	9,661,846.24	9,462,896.08	9,704,137.28	241,241.20	0.00
3136ARTE8	FNMA ACES	2.70%	02/25/2026	03/08/2016	14,650,000.00	14,796,079.54	14,183,350.62	15,011,443.34	828,092.72	0.00
Totals for Cus	ip				14,650,000.00	14,796,079.54	14,183,350.62	15,011,443.34	828,092.72	0.00
3136AT5E0	FNMA	2.25%	07/25/2026	10/04/2016	11,025,320.62	10,996,959.30	10,391,413.20	10,949,130.14	557,716.94	0.00
Totals for Cus	ip				11,025,320.62	10,996,959.30	10,391,413.20	10,949,130.14	557,716.94	0.00
3136AUG21	FNMA	2.50%	10/25/2026	01/18/2017	4,000,000.00	3,842,428.00	3,764,824.00	4,032,275.20	267,451.20	0.00
Totals for Cus	ip				4,000,000.00	3,842,428.00	3,764,824.00	4,032,275.20	267,451.20	0.00
3136AVY52	FNMA	2.67%	12/25/2026	04/11/2017	22,500,000.00	22,006,800.00	21,403,379.25	22,906,062.00	1,502,682.75	0.00
Totals for Cus	ip				22,500,000.00	22,006,800.00	21,403,379.25	22,906,062.00	1,502,682.75	0.00
3136AW7J0	FNMA	3.06%	05/25/2027	07/12/2017	15,000,000.00	15,149,911.95	14,686,756.50	15,647,349.00	960,592.50	0.00

Prudential

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip	5				15,000,000.00	15,149,911.95	14,686,756.50	15,647,349.00	960,592.50	0.00
3136E	31XJ8	FNMA ACES	3.15%	03/25/2028	04/10/2018	7,675,000.00	7,488,046.21	7,462,652.71	8,031,179.87	568,527.16	0.00
	Totals for Cusip	9				7,675,000.00	7,488,046.21	7,462,652.71	8,031,179.87	568,527.16	0.00
3137 <i>A</i>	AB5N7	FHLMC	4.50%	05/15/2041	04/30/2019	1,000,000.00	1,070,781.25	1,070,781.25	1,078,357.10	7,575.85	0.00
	Totals for Cusip	9				1,000,000.00	1,070,781.25	1,070,781.25	1,078,357.10	7,575.85	0.00
3137F	4D41	FHLMC MULTIFAMILY STRUCTURED P	3.60%	01/25/2028	03/20/2018	20,900,000.00	21,242,989.90	21,329,060.28	22,669,030.34	1,339,970.06	0.00
	Totals for Cusip	9				20,900,000.00	21,242,989.90	21,329,060.28	22,669,030.34	1,339,970.06	0.00
3137F	4L83	FHLMC	4.50%	03/15/2037	02/25/2019	1,000,000.00	1,052,734.38	1,052,734.38	1,078,945.80	26,211.42	0.00
	Totals for Cusip					1,000,000.00	1,052,734.38	1,052,734.38	1,078,945.80	26,211.42	0.00
3137F	4TS1	FHLMC	3.50%	10/15/2045	04/19/2018	8,464,140.16	8,513,073.47	8,596,697.06	8,748,707.94	152,010.88	0.00
	Totals for Cusip					8,464,140.16	8,513,073.47	8,596,697.06	8,748,707.94	152,010.88	0.00
3137F	BU79	FHLMC MULTIFAMILY STRUCTURED P	3.19%	09/25/2027	11/08/2017	6,500,000.00	6,694,610.00	6,437,469.35	6,870,395.35	432,926.00	0.00
	Totals for Cusip					6,500,000.00	6,694,610.00	6,437,469.35	6,870,395.35	432,926.00	0.00
3137F	BU87	FHLMC MULTIFAMILY STRUCTURED P	3.25%	09/25/2027	11/08/2017	1,650,000.00	1,699,429.05	1,634,289.86	1,744,291.23	110,001.37	0.00
	Totals for Cusip					1,650,000.00	1,699,429.05	1,634,289.86	1,744,291.23	110,001.37	0.00
3137F	CJK1	FHLMC MULTIFAMILY STRUCTURED P	3.30%	11/25/2027	11/30/2017	5,975,000.00	6,154,154.40	5,964,112.95	6,362,018.08	397,905.13	0.00
3137F	CJK1	FHLMC MULTIFAMILY STRUCTURED P	3.30%	11/25/2027	03/23/2018	6,900,000.00	6,882,750.00	6,887,427.51	7,346,933.01	459,505.50	0.00
	Totals for Cusip					12,875,000.00	13,036,904.40	12,851,540.46	13,708,951.09	857,410.63	0.00
3137F	CJL9	FHLMC MULTIFAMILY STRUCTURED P	3.36%	12/25/2027	11/30/2017	2,686,000.00	2,766,507.48	2,681,388.14	2,861,740.41	180,352.27	0.00
	Totals for Cusip					2,686,000.00	2,766,507.48	2,681,388.14	2,861,740.41	180,352.27	0.00
3137F	EBQ2	FHLMC	3.44%	12/25/2027	03/23/2018	3,500,000.00	3,527,617.19	3,530,265.90	3,759,102.90	228,837.00	0.00
	Totals for Cusip					3,500,000.00	3,527,617.19	3,530,265.90	3,759,102.90	228,837.00	0.00
3137F	EZU7	FHLMC	3.90%	06/25/2051	05/22/2018	15,200,000.00	15,587,432.80	15,857,626.48	16,795,635.20	938,008.72	0.00
	Totals for Cusip					15,200,000.00	15,587,432.80	15,857,626.48	16,795,635.20	938,008.72	0.00
3137F	EZV5	FHLMC	3.90%	06/25/2051	05/22/2018	4,400,000.00	4,483,485.60	4,563,793.08	4,834,852.88	271,059.80	0.00
	Totals for Cusip					4,400,000.00	4,483,485.60	4,563,793.08	4,834,852.88	271,059.80	0.00
3137F	G6Q3	FHLMC MULTIFAMILY STRUCTURED P	3.34%	04/25/2028	06/05/2018	4,220,000.00	4,119,521.80	4,219,059.78	4,421,095.24	202,035.46	0.00
	Totals for Cusip					4,220,000.00	4,119,521.80	4,219,059.78	4,421,095.24	202,035.46	0.00
3137F	G6S9	FHLMC	3.75%	11/25/2032	06/07/2018	3,660,000.00	3,699,070.50	3,706,656.22	4,019,802.52	313,146.30	0.00



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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 Cus	ip				3,660,000.00	3,699,070.50	3,706,656.22	4,019,802.52	313,146.30	0.00
3137FG6X8	FHLMC	3.85%	05/25/2028	06/14/2018	9,130,000.00	9,375,286.58	9,490,191.28	10,054,992.26	564,800.98	0.00
Totals for Cus	ip				9,130,000.00	9,375,286.58	9,490,191.28	10,054,992.26	564,800.98	0.00
3137FG6Y6	FHLMC	3.85%	05/25/2028	06/14/2018	1,810,000.00	1,848,297.79	1,871,754.67	1,984,855.05	113,100.38	0.00
Totals for Cus	ip				1,810,000.00	1,848,297.79	1,871,754.67	1,984,855.05	113,100.38	0.00
3137FJKF5	FHLMC MULTIFAMILY STRUCTURED	3.92%	09/25/2028	10/24/2018	7,800,000.00	7,854,280.20	8,105,866.08	8,616,362.04	510,495.96	0.00
Totals for Cus	ip				7,800,000.00	7,854,280.20	8,105,866.08	8,616,362.04	510,495.96	0.00
3137FJXV6	FHLMC MULTIFAMILY STRUCTURED	4.05%	09/25/2028	10/31/2018	6,875,000.00	7,000,640.63	7,250,793.69	7,690,523.50	439,729.81	0.00
Totals for Cus	ip				6,875,000.00	7,000,640.63	7,250,793.69	7,690,523.50	439,729.81	0.00
3137FJXW4	FHLMC MULTIFAMILY STRUCTURED	4.03%	10/25/2028	10/31/2018	2,750,000.00	2,782,320.75	2,882,583.28	3,059,843.60	177,260.32	0.00
Totals for Cus	ip				2,750,000.00	2,782,320.75	2,882,583.28	3,059,843.60	177,260.32	0.00
3137FKSH0	FREDDIE MAC	3.86%	11/25/2028	12/19/2018	9,700,000.00	9,990,835.10	10,079,352.45	10,718,117.82	638,765.37	0.00
Totals for Cus	ip				9,700,000.00	9,990,835.10	10,079,352.45	10,718,117.82	638,765.37	0.00
3137FKSJ6	FREDDIE MAC	3.92%	11/25/2028	12/19/2018	2,200,000.00	2,265,931.80	2,286,259.80	2,431,366.52	145,106.72	0.00
Totals for Cus	ip				2,200,000.00	2,265,931.80	2,286,259.80	2,431,366.52	145,106.72	0.00
3137FKUQ7	FREDDIE MAC	3.83%	12/25/2028	01/23/2019	2,250,000.00	2,317,477.50	2,317,477.50	2,468,906.78	151,429.28	0.00
Totals for Cus	ip				2,250,000.00	2,317,477.50	2,317,477.50	2,468,906.78	151,429.28	0.00
31392JAD1	FNMA	7.50%	07/25/2042	07/01/2009	2,530,771.31	2,734,814.74	2,939,959.06	3,027,876.55	87,917.49	0.00
Totals for Cus	ip				2,530,771.31	2,734,814.74	2,939,959.06	3,027,876.55	87,917.49	0.00
31392MEM0	FHLMC	5.27%	07/25/2032	07/01/2009	505,177.65	540,776.92	537,838.89	535,063.45	0.00	(2,775.44)
Totals for Cus	ip				505,177.65	540,776.92	537,838.89	535,063.45	0.00	(2,775.44)
31392UZ56	FHLMC	4.88%	07/25/2033	07/01/2009	625,247.59	678,686.74	654,071.96	671,615.45	17,543.49	0.00
Totals for Cus	ip				625,247.59	678,686.74	654,071.96	671,615.45	17,543.49	0.00
31392W7D6	FHLMC	7.50%	08/25/2042	07/01/2009	839,304.60	898,580.49	993,811.09	1,029,928.72	36,117.63	0.00
Totals for Cus	ip				839,304.60	898,580.49	993,811.09	1,029,928.72	36,117.63	0.00
31394JYA9	FHLMC	4.50%	10/15/2023	07/01/2009	655,343.91	659,533.71	665,982.38	676,814.61	10,832.23	0.00
Totals for Cus	ip				655,343.91	659,533.71	665,982.38	676,814.61	10,832.23	0.00
35563PKG3	FHLMC SCRT	3.50%	08/25/2058	05/08/2019	6,231,632.41	6,327,118.47	6,327,118.47	6,476,804.77	149,686.30	0.00



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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 Cus	ip				6,231,632.41	6,327,118.47	6,327,118.47	6,476,804.77	149,686.30	0.00
35564AAA9	FREDDIE MAC - STACR	2.64%	02/25/2047	11/14/2018	299,456.58	299,456.58	299,035.73	299,467.30	431.57	0.00
Totals for Cus	ip				299,456.58	299,456.58	299,035.73	299,467.30	431.57	0.00
36251FAV8	GS MORTGAGE SECURITIES TR	3.14%	02/10/2048	02/13/2015	8,000,000.00	8,079,329.60	7,860,409.60	8,265,378.40	404,968.80	0.00
Totals for Cus	ip				8,000,000.00	8,079,329.60	7,860,409.60	8,265,378.40	404,968.80	0.00
38375BGF3	GNMA	2.10%	10/20/2060	02/29/2012	2,964,767.96	2,906,105.14	2,959,358.74	2,948,993.62	0.00	(10,365.12)
Totals for Cus	ip				2,964,767.96	2,906,105.14	2,959,358.74	2,948,993.62	0.00	(10,365.12)
38375BGS5	GNMA	2.12%	08/20/2058	02/29/2012	684,563.55	673,246.43	683,845.39	681,785.93	0.00	(2,059.46)
Totals for Cus	ip				684,563.55	673,246.43	683,845.39	681,785.93	0.00	(2,059.46)
38375BHR6	GNMA	2.12%	05/20/2059	02/29/2012	553,928.81	546,740.21	553,517.90	552,635.91	0.00	(881.99)
38375BHR6	GNMA	2.12%	05/20/2059	04/20/2019	155.85	155.85	155.85	155.85	0.00	0.00
Totals for Cus	ip				554,084.66	546,896.06	553,673.75	552,791.76	0.00	(881.99)
38380UN58	GNMA	3.00%	02/20/2047	10/25/2019	1,233,855.05	1,247,928.71	1,247,928.71	1,245,871.56	0.00	(2,057.15)
Totals for Cus	ip				1,233,855.05	1,247,928.71	1,247,928.71	1,245,871.56	0.00	(2,057.15)
46590LAS1	JPMDB COMMERCIAL MORTGAGE SECU	2.88%	06/15/2049	05/04/2016	6,000,000.00	6,059,952.00	5,764,158.60	6,133,645.80	369,487.20	0.00
Totals for Cus	ip				6,000,000.00	6,059,952.00	5,764,158.60	6,133,645.80	369,487.20	0.00
465968AF2	JP MORGAN CHASE COMMERCIAL MOR	3.24%	09/15/2050	07/21/2017	4,875,000.00	5,021,240.25	4,805,720.89	5,060,286.08	254,565.19	0.00
Totals for Cus	ip				4,875,000.00	5,021,240.25	4,805,720.89	5,060,286.08	254,565.19	0.00
46630GAM7	JP MORGAN MORTGAGE	4.63%	07/25/2035	01/08/2007	210,621.74	206,384.62	213,753.87	215,422.59	1,668.72	0.00
46630GAM7	JP MORGAN MORTGAGE	4.63%	07/25/2035	07/01/2009	60,633.53	52,074.01	61,535.20	62,015.59	480.39	0.00
Totals for Cus	ip				271,255.27	258,458.63	275,289.07	277,438.18	2,149.11	0.00
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR	2.69%	04/15/2046	05/02/2013	2,038,948.93	2,059,336.38	1,991,504.63	2,070,429.28	78,924.65	0.00
Totals for Cus	ip				2,038,948.93	2,059,336.38	1,991,504.63	2,070,429.28	78,924.65	0.00
46643PBD1	JPMBB COMMERCIAL MORTGAGE SECU	3.41%	11/15/2047	11/04/2014	3,000,000.00	3,029,979.00	2,997,223.50	3,137,441.40	140,217.90	0.00
Totals for Cus	ip				3,000,000.00	3,029,979.00	2,997,223.50	3,137,441.40	140,217.90	0.00
46650AAD5	JP MORGAN MORTGAGE TRUST	2.54%	04/25/2046	06/21/2018	932,878.09	932,878.09	932,870.34	932,276.85	0.00	(593.49)
Totals for Cus	ip				932,878.09	932,878.09	932,870.34	932,276.85	0.00	(593.49)
55265K2D0	MASTER ASSET SECURITIZATION TR	5.25%	12/25/2033	02/29/2012	192,263.31	194,181.12	192,138.54	194,333.02	2,194.48	0.00
Totals for Cus	ip				192,263.31	194,181.12	192,138.54	194,333.02	2,194.48	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
576433UM6	MASTR ADJUSTABLE RATE MORTGAGE	4.69%	11/21/2034	02/29/2012	941,815.90	912,669.51	964,055.28	964,306.84	251.56	0.00
Totals for Cus	sip				941,815.90	912,669.51	964,055.28	964,306.84	251.56	0.00
59166DAA5	METLIFE SECURITIZATION TRUST	3.75%	03/25/2057	08/14/2018	1,478,220.63	1,480,934.21	1,491,630.31	1,535,494.73	43,864.42	0.00
Totals for Cus	sip				1,478,220.63	1,480,934.21	1,491,630.31	1,535,494.73	43,864.42	0.00
59980CAA1	MILL CITY MORTGAGE TRUST	2.75%	01/25/2061	09/21/2017	3,451,314.27	3,469,741.18	3,378,287.13	3,466,724.73	88,437.60	0.00
Totals for Cus	sip				3,451,314.27	3,469,741.18	3,378,287.13	3,466,724.73	88,437.60	0.00
59981AAC0	MILL CITY MORTGAGE TRUST	3.25%	10/25/2069	06/10/2019	1,843,489.99	1,868,274.42	1,868,274.42	1,877,536.48	9,262.06	0.00
Totals for Cus	sip				1,843,489.99	1,868,274.42	1,868,274.42	1,877,536.48	9,262.06	0.00
61761QAD5	MORGAN STANLEY BAML TRUST	2.86%	12/15/2048	02/05/2013	2,791,192.73	2,819,093.22	2,751,048.40	2,837,065.42	86,017.02	0.00
Totals for Cus	sip				2,791,192.73	2,819,093.22	2,751,048.40	2,837,065.42	86,017.02	0.00
61765TAE3	MORGAN STANLEY BAML TRUST	3.37%	10/15/2048	10/07/2015	4,500,000.00	4,544,963.55	4,460,531.40	4,711,874.85	251,343.45	0.00
Totals for Cus	sip				4,500,000.00	4,544,963.55	4,460,531.40	4,711,874.85	251,343.45	0.00
61767FAZ4	MORGAN STANLEY CAPITAL I TRUST	2.53%	08/15/2049	08/12/2016	17,000,000.00	17,169,303.00	15,845,858.10	17,006,203.30	1,160,345.20	0.00
Totals for Cus	sip				17,000,000.00	17,169,303.00	15,845,858.10	17,006,203.30	1,160,345.20	0.00
64828CAA7	NEW RESIDENTIAL MORTGAGE LOAN	4.50%	02/25/2058	04/30/2018	2,471,373.72	2,535,572.59	2,519,396.96	2,584,476.14	65,079.18	0.00
Totals for Cus	sip				2,471,373.72	2,535,572.59	2,519,396.96	2,584,476.14	65,079.18	0.00
64828FCQ3	NEW RESIDENTIAL MORTGAGE LOA	2.54%	01/25/2048	10/11/2018	1,799,296.58	1,799,296.58	1,789,827.79	1,794,397.64	4,569.85	0.00
Totals for Cus	sip				1,799,296.58	1,799,296.58	1,789,827.79	1,794,397.64	4,569.85	0.00
89169EAA7	TOWD POINT MORTGAGE TRUST	2.39%	02/25/2057	10/06/2017	5,643,676.16	5,643,676.16	5,612,861.11	5,629,732.89	16,871.78	0.00
Totals for Cus	sip				5,643,676.16	5,643,676.16	5,612,861.11	5,629,732.89	16,871.78	0.00
89176EAA8	TOWD POINT MORTGAGE TRUST	3.00%	01/25/2058	02/06/2018	5,289,506.79	5,286,098.22	5,192,883.37	5,345,423.22	152,539.85	0.00
Totals for Cus	sip				5,289,506.79	5,286,098.22	5,192,883.37	5,345,423.22	152,539.85	0.00
89178BAA2	TOWD POINT MORTGAGE TRUST	2.90%	10/25/2059	11/04/2019	2,438,611.63	2,462,253.72	2,462,253.72	2,452,634.38	0.00	(9,619.34)
Totals for Cus	sip				2,438,611.63	2,462,253.72	2,462,253.72	2,452,634.38	0.00	(9,619.34)
90270RBD5	UBS BARCLAYS COMMERCIAL MORTGA	2.79%	12/10/2045	12/06/2012	4,700,000.00	4,817,462.40	4,652,852.89	4,746,832.68	93,979.79	0.00
Totals for Cus	sip				4,700,000.00	4,817,462.40	4,652,852.89	4,746,832.68	93,979.79	0.00
90270YBE8	UBS BARCLAY COMM MORT	2.92%	03/10/2046	02/15/2013	4,332,228.63	4,375,524.06	4,292,223.10	4,382,788.77	90,565.67	0.00
Totals for Cus	sip				4,332,228.63	4,375,524.06	4,292,223.10	4,382,788.77	90,565.67	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
90276CAC5	UBS COMMERCIAL MORTGAGE TRUST	3.26%	08/15/2050	07/31/2017	6,500,000.00	6,694,804.35	6,485,796.85	6,738,548.05	252,751.20	0.00
Totals for Cus	ip				6,500,000.00	6,694,804.35	6,485,796.85	6,738,548.05	252,751.20	0.00
90278PAZ3	UBS COMMERCIAL MORTGAGE TRUST	2.78%	12/15/2052	12/11/2019	13,000,000.00	13,129,961.00	13,129,961.00	13,070,801.90	0.00	(59,159.10)
Totals for Cus	ip				13,000,000.00	13,129,961.00	13,129,961.00	13,070,801.90	0.00	(59,159.10)
90291JAV9	UBS COMMERCIAL MORTGAGE TRUST	3.85%	03/15/2051	03/23/2018	4,500,000.00	4,544,739.45	4,548,943.80	4,901,111.55	352,167.75	0.00
Totals for Cus	р				4,500,000.00	4,544,739.45	4,548,943.80	4,901,111.55	352,167.75	0.00
92922FJF6	WASHINGTON MUTUAL	4.13%	10/25/2033	02/29/2012	372,788.38	366,509.12	375,921.08	378,950.57	3,029.49	0.00
Totals for Cus	р				372,788.38	366,509.12	375,921.08	378,950.57	3,029.49	0.00
933634AJ6	WASHINGTON MUTUAL MTG	4.20%	03/25/2037	02/29/2012	861,066.53	669,400.89	854,784.36	865,114.40	10,330.04	0.00
Totals for Cus	р				861,066.53	669,400.89	854,784.36	865,114.40	10,330.04	0.00
9393362L6	WASHINGTON MUTUAL MORTAGE SEC	5.00%	03/25/2020	02/14/2005	58,104.35	58,739.87	57,915.43	57,945.66	30.23	0.00
Totals for Cus	р				58,104.35	58,739.87	57,915.43	57,945.66	30.23	0.00
94989KAU7	WELLS FARGO COMMERCIAL MTG TRU	3.37%	06/15/2048	06/19/2015	9,700,000.00	9,796,369.50	9,649,663.79	10,156,217.19	506,553.40	0.00
Totals for Cus	р				9,700,000.00	9,796,369.50	9,649,663.79	10,156,217.19	506,553.40	0.00
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG	3.41%	09/15/2058	07/27/2015	10,958,430.30	11,067,948.85	10,892,131.80	11,494,523.29	602,391.49	0.00
Totals for Cus	р				10,958,430.30	11,067,948.85	10,892,131.80	11,494,523.29	602,391.49	0.00
94989VAC3	WELLS FARGO COML MTG TR	3.35%	09/15/2057	09/25/2015	5,700,000.00	5,756,606.70	5,648,021.13	5,976,483.63	328,462.50	0.00
Totals for Cus	р				5,700,000.00	5,756,606.70	5,648,021.13	5,976,483.63	328,462.50	0.00
95000KBA2	WELLS FARGO COMMERCIAL MORTGAG	2.64%	11/15/2049	09/29/2016	12,000,000.00	12,119,076.00	11,273,942.40	12,120,778.80	846,836.40	0.00
Totals for Cus	р				12,000,000.00	12,119,076.00	11,273,942.40	12,120,778.80	846,836.40	0.00
95001ABC9	WELLS FARGO COMMERCIAL MORTGAG	3.21%	11/15/2050	11/17/2017	12,000,000.00	12,119,796.00	11,551,039.20	12,527,828.40	976,789.20	0.00
Totals for Cus	р				12,000,000.00	12,119,796.00	11,551,039.20	12,527,828.40	976,789.20	0.00
95001MAE0	WELLS FARGO COMMERCIAL MORTGAG	3.19%	07/15/2050	06/27/2017	8,700,000.00	8,786,617.20	8,385,900.42	9,073,825.95	687,925.53	0.00
Totals for Cus	р				8,700,000.00	8,786,617.20	8,385,900.42	9,073,825.95	687,925.53	0.00
95001RAW9	WELLS FARGO COMMERCIAL MORTGAG	4.04%	01/15/2052	12/07/2018	11,900,000.00	12,018,892.90	12,161,684.57	13,142,406.41	980,721.84	0.00
Totals for Cus	р				11,900,000.00	12,018,892.90	12,161,684.57	13,142,406.41	980,721.84	0.00
Totals for CMO					631,737,460.86	636,444,376.21	627,268,627.52	658,902,650.25	31,996,761.47	(362,738.74)
Common Stock	ODDINT NEVTEL CODD			00/07/0040	4 400 000 00	0.04	0.04	0.24	0.00	0.00
852PMTAA4	SPRINT NEXTEL CORP			06/07/2019	1,400,000.00	0.01	0.01	0.01	0.00	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cu	·	Coupon	MatDate	Trade Date	1,400,000.00	0.01	0.01	0.01	0.00	0.00
Totals for Commo	·				1,400,000.00	0.01	0.01	0.01	0.00	0.00
Corporate	III SLOCK				1,400,000.00	0.01	0.01	0.01	0.00	0.00
00164VAD5	AMC NETWORKS INC	5.00%	04/01/2024	03/23/2016	2,010,000.00	2,010,000.00	1,904,475.00	2,050,200.00	145,725.00	0.00
Totals for Cu	sip				2,010,000.00	2,010,000.00	1,904,475.00	2,050,200.00	145,725.00	0.00
00206RCN0	AT&T INC	3.40%	05/15/2025	04/23/2015	3,020,000.00	3,011,060.80	2,843,791.61	3,162,762.83	318,971.22	0.00
Totals for Cu	sip				3,020,000.00	3,011,060.80	2,843,791.61	3,162,762.83	318,971.22	0.00
00206RDH2	AT&T INC	5.15%	03/15/2042	03/03/2016	425,000.00	397,800.00	396,998.20	496,607.93	99,609.73	0.00
Totals for Cu	sip				425,000.00	397,800.00	396,998.20	496,607.93	99,609.73	0.00
00206RDK5	AT&T INC	4.55%	03/09/2049	11/19/2019	1,225,000.00	1,326,319.75	1,326,319.75	1,360,380.61	34,060.86	0.00
Totals for Cu	sip				1,225,000.00	1,326,319.75	1,326,319.75	1,360,380.61	34,060.86	0.00
00206RGQ9	AT&T INC	4.30%	02/15/2030	03/13/2019	525,000.00	521,503.50	521,503.50	583,375.28	61,871.78	0.00
00206RGQ9	AT&T INC	4.30%	02/15/2030	08/14/2019	480,000.00	524,606.40	524,606.40	533,371.68	8,765.28	0.00
Totals for Cu	sip				1,005,000.00	1,046,109.90	1,046,109.90	1,116,746.96	70,637.06	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	02/14/2019	695,000.00	666,101.90	666,101.90	801,626.87	135,524.97	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	02/14/2019	2,315,000.00	2,218,464.50	2,218,464.50	2,670,167.18	451,702.68	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	02/13/2019	3,175,000.00	3,025,489.25	3,025,489.25	3,662,108.34	636,619.09	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	02/14/2019	870,000.00	835,608.90	835,608.90	1,003,475.36	167,866.46	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	02/14/2019	840,000.00	804,468.00	804,468.00	968,872.76	164,404.76	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	02/13/2019	300,000.00	286,161.00	286,161.00	346,025.99	59,864.99	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	03/08/2019	50,000.00	47,863.00	47,863.00	57,671.00	9,808.00	0.00
00206RHK1	AT&T INC	4.85%	03/01/2039	03/12/2019	2,700,000.00	2,645,730.00	2,645,730.00	3,114,233.87	468,503.87	0.00
Totals for Cu	sip				10,945,000.00	10,529,886.55	10,529,886.55	12,624,181.37	2,094,294.82	0.00
00206RHS4	AT&T INC	3.60%	07/15/2025	05/15/2019	475,000.00	480,471.53	480,471.53	502,812.76	22,341.23	0.00
Totals for Cu	sip				475,000.00	480,471.53	480,471.53	502,812.76	22,341.23	0.00
00206RHW5	AT&T INC	3.80%	02/15/2027	05/15/2019	1,785,000.00	1,788,769.92	1,788,769.92	1,902,868.67	114,098.75	0.00
Totals for Cu	sip				1,785,000.00	1,788,769.92	1,788,769.92	1,902,868.67	114,098.75	0.00
00287YAQ2	ABBVIE INC	3.60%	05/14/2025	05/05/2015	2,520,000.00	2,515,590.00	2,417,145.67	2,662,316.90	245,171.23	0.00
Totals for Cu	sip				2,520,000.00	2,515,590.00	2,417,145.67	2,662,316.90	245,171.23	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusin	Description	C	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Cusip 00287YAR0	Description ABBVIE INC	Coupon		05/05/2015		•				
		4.50%	05/14/2035		265,000.00	265,238.50	245,153.33	298,880.39	53,727.06	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/05/2015	265,000.00	265,068.90	245,153.33	298,880.39	53,727.06	0.00
00287YAR0	ABBVIE INC	4.50%	05/14/2035	05/05/2015	3,700,000.00	3,674,433.00	3,422,895.53	4,173,046.92	750,151.39	0.00
Totals for Cus	•				4,230,000.00	4,204,740.40	3,913,202.19	4,770,807.70	857,605.51	0.00
00287YAS8	ABBVIE INC	4.70%	05/14/2045	12/19/2019	2,570,000.00	2,868,762.50	2,868,762.50	2,871,896.23	3,133.73	0.00
Totals for Cus	sip				2,570,000.00	2,868,762.50	2,868,762.50	2,871,896.23	3,133.73	0.00
00287YBS7	ABBVIE INC	4.25%	11/21/2049	11/12/2019	4,440,000.00	4,420,597.20	4,420,597.20	4,714,473.92	293,876.72	0.00
Totals for Cus	sip				4,440,000.00	4,420,597.20	4,420,597.20	4,714,473.92	293,876.72	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	03/03/2015	3,365,000.00	3,350,530.50	3,192,031.29	3,678,675.44	486,644.15	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	05/17/2018	45,000.00	42,249.15	42,686.90	49,194.77	6,507.87	0.00
00507UAT8	ACTAVIS FUNDING SCS	4.55%	03/15/2035	05/18/2018	130,000.00	122,670.60	123,317.70	142,118.22	18,800.52	0.00
Totals for Cus	sip				3,540,000.00	3,515,450.25	3,358,035.89	3,869,988.43	511,952.54	0.00
00817YAG3	AETNA INC	6.75%	12/15/2037	11/29/2007	2,315,000.00	2,299,304.30	2,797,157.02	3,125,200.41	328,043.39	0.00
00817YAG3	AETNA INC	6.75%	12/15/2037	02/29/2012	625,000.00	816,137.50	755,171.98	843,736.61	88,564.63	0.00
Totals for Cus	sip				2,940,000.00	3,115,441.80	3,552,329.00	3,968,937.02	416,608.02	0.00
02209SAS2	ALTRIA GROUP INC	4.00%	01/31/2024	10/28/2013	4,265,000.00	4,238,471.70	4,191,411.39	4,525,660.76	334,249.37	0.00
Totals for Cus	sip				4,265,000.00	4,238,471.70	4,191,411.39	4,525,660.76	334,249.37	0.00
02364WAV7	AMERICA MOVIL SAB DE CV	5.00%	03/30/2020	02/29/2012	149,000.00	169,219.30	151,585.93	149,914.86	0.00	(1,671.07)
Totals for Cus	sip				149,000.00	169,219.30	151,585.93	149,914.86	0.00	(1,671.07)
03522AAH3	ANHEUSER BUSCH CO INBEV	4.70%	02/01/2036	05/10/2019	1,250,000.00	1,205,721.45	1,205,721.45	1,448,442.81	242,721.36	0.00
Totals for Cus	sip				1,250,000.00	1,205,721.45	1,205,721.45	1,448,442.81	242,721.36	0.00
03522AAJ9	ANHEUSER BUSCH CO INBEV	4.90%	02/01/2046	11/22/2019	1,145,000.00	1,361,256.15	1,361,256.15	1,358,110.31	0.00	(3,145.84)
Totals for Cus	sip				1,145,000.00	1,361,256.15	1,361,256.15	1,358,110.31	0.00	(3,145.84)
03523TBV9	ANHEUSER-BUSCH INBEV WOR	5.55%	01/23/2049	11/20/2019	2,575,000.00	3,364,701.00	3,364,701.00	3,345,739.50	0.00	(18,961.50)
Totals for Cus	sip				2,575,000.00	3,364,701.00	3,364,701.00	3,345,739.50	0.00	(18,961.50)
03674XAJ5	ANTERO RESOURCES CORP	5.00%	03/01/2025	04/17/2019	2,250,000.00	2,221,875.00	2,221,875.00	1,687,500.00	0.00	(534,375.00)
Totals for Cus	sip				2,250,000.00	2,221,875.00	2,221,875.00	1,687,500.00	0.00	(534,375.00)
04352EAB1	ASCENSION HEALTH	3,11%	11/15/2039	10/16/2019	1,500,000.00	1,500,000.00	1,500,000.00	1,473,558.75	0.00	(26,441.25)
Totals for Cus					1,500,000.00	1,500,000.00	1,500,000.00	1,473,558.75	0.00	(26,441.25)
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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
04650NAB0	AT&T INC	5.35%	09/01/2040	05/12/2011	194,000.00	146,281.07	188,465.26	234,151.63	45,686.37	0.00
Totals for Cus	p				194,000.00	146,281.07	188,465.26	234,151.63	45,686.37	0.00
05463HAA9	AXIS SPECIALTY FINANCE	5.88%	06/01/2020	03/18/2010	1,240,000.00	1,235,337.60	1,275,727.71	1,259,524.28	0.00	(16,203.43)
Totals for Cus	p				1,240,000.00	1,235,337.60	1,275,727.71	1,259,524.28	0.00	(16,203.43)
05526DAR6	BAT CAPITAL CORP	2.30%	08/14/2020	01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00
Totals for Cus	р				0.00	0.00	0.00	0.00	0.00	0.00
05526DAZ8	BAT CAPITAL CORP	3.22%	08/15/2024	11/20/2018	7,045,000.00	7,045,000.00	6,489,107.51	7,206,175.65	717,068.14	0.00
Totals for Cus	р				7,045,000.00	7,045,000.00	6,489,107.51	7,206,175.65	717,068.14	0.00
05531FBD4	BB&T CORPORATION	3.20%	09/03/2021	05/31/2018	5,930,000.00	5,922,943.30	5,924,177.51	6,043,946.49	119,768.98	0.00
Totals for Cus	р				5,930,000.00	5,922,943.30	5,924,177.51	6,043,946.49	119,768.98	0.00
05565EAU9	BMW US CAPITAL LLC	3.10%	04/12/2021	04/05/2018	1,170,000.00	1,169,298.00	1,158,754.53	1,187,566.22	28,811.69	0.00
Totals for Cus	р				1,170,000.00	1,169,298.00	1,158,754.53	1,187,566.22	28,811.69	0.00
05565EAV7	BMW US CAPITAL LLC	2.40%	04/12/2021	04/05/2018	875,000.00	875,000.00	866,484.53	876,405.77	9,921.24	0.00
Totals for Cus	р				875,000.00	875,000.00	866,484.53	876,405.77	9,921.24	0.00
058498AR7	BALL CORP	5.00%	03/15/2022	02/24/2012	3,350,000.00	3,350,000.00	3,366,750.00	3,542,625.00	175,875.00	0.00
Totals for Cus	р				3,350,000.00	3,350,000.00	3,366,750.00	3,542,625.00	175,875.00	0.00
059165EC0	BALTIMORE GAS & ELECTRIC	6.35%	10/01/2036	08/17/2007	1,285,000.00	1,283,189.26	1,551,255.75	1,789,478.84	238,223.09	0.00
Totals for Cus	р				1,285,000.00	1,283,189.26	1,551,255.75	1,789,478.84	238,223.09	0.00
05964HAG0	BANCO SANTANDER SA	3.85%	04/12/2023	04/09/2018	1,800,000.00	1,800,000.00	1,748,994.64	1,877,804.37	128,809.73	0.00
Totals for Cus	р				1,800,000.00	1,800,000.00	1,748,994.64	1,877,804.37	128,809.73	0.00
05964HAH8	BANCO SANTANDER SA	3.11%	04/12/2023	04/09/2018	1,200,000.00	1,200,000.00	1,176,701.05	1,207,704.00	31,002.95	0.00
Totals for Cus	р				1,200,000.00	1,200,000.00	1,176,701.05	1,207,704.00	31,002.95	0.00
060505FP4	BANK OF AMERICA CORP	5.12%	01/30/3100	06/17/2019	3,290,000.00	3,290,000.00	3,290,000.00	3,480,162.00	190,162.00	0.00
Totals for Cus	р				3,290,000.00	3,290,000.00	3,290,000.00	3,480,162.00	190,162.00	0.00
06051GFB0	BANK OF AMERICA CORP	4.12%	01/22/2024	01/15/2014	7,440,000.00	7,434,568.80	7,541,387.11	7,997,530.68	456,143.57	0.00
Totals for Cus	р				7,440,000.00	7,434,568.80	7,541,387.11	7,997,530.68	456,143.57	0.00
06051GFH7	BANK OF AMERICA CORP	4.20%	08/26/2024	04/04/2018	1,055,000.00	1,067,702.20	1,046,349.11	1,132,873.99	86,524.88	0.00
Totals for Cus	р				1,055,000.00	1,067,702.20	1,046,349.11	1,132,873.99	86,524.88	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
06051GFM6	BANK OF AMERICA CORP	4.00%	01/22/2025	03/03/2017	1.275.000.00	1.278.544.50	1.242.036.42	1.360.038.36	118.001.94	0.00
06051GFM6	BANK OF AMERICA CORP	4.00%	01/22/2025	05/24/2018	1,590,000.00	1,568,471.40	1,548,892.47	1,696,047.83	147,155.36	0.00
Totals for C		4.00%	0172272020	00/24/2010	2.865.000.00	2,847,015.90	2.790.928.89	3.056.086.19	265.157.30	0.00
06051GFU8	BANK OF AMERICA CORP	4.45%	03/03/2026	02/29/2016	3,870,000.00	3,870,000.00	3,825,863.54	4,250,457.26	424,593.72	0.00
Totals for C		4.45%	00/00/2020	02/20/2010	3.870.000.00	3.870.000.00	3,825,863.54	4.250.457.26	424,593.72	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	04/10/2018	1,090,000.00	1,079,688.60	1,057,409.96	1,170,336.61	112,926.65	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	04/12/2018	800,000.00	790,104.00	776,080.70	858.962.65	82,881.95	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	05/08/2018	640,000.00	621,728.00	620,864.56	687,170.12	66,305.56	0.00
06051GGF0	BANK OF AMERICA CORP	3.82%	01/20/2028	06/18/2018	1.015.000.00	988.417.15	984.652.39	1.089.808.86	105,156.47	0.00
Totals for C					3,545,000.00	3,479,937.75	3,439,007.61	3,806,278.24	367,270.63	0.00
06051GGR4	BANK OF AMERICA CORP	3.59%	07/21/2028	07/18/2017	3,910,000.00	3,910,000.00	3,707,927.99	4,144,904.16	436,976.17	0.00
Totals for C	usip				3,910,000.00	3,910,000.00	3,707,927.99	4,144,904.16	436,976.17	0.00
06051GHC6	BANK OF AMERICA CORP	3.00%	12/20/2023	05/22/2018	205,484.00	205,444.45	199,732.18	210,280.99	10,548.81	0.00
06051GHC6	BANK OF AMERICA CORP	3.00%	12/20/2023	05/22/2018	453,516.00	453,428.71	440,821.37	464,103.25	23,281.88	0.00
06051GHC6	BANK OF AMERICA CORP	3.00%	12/20/2023	05/22/2018	5,756,000.00	5,714,381.89	5,594,880.47	5,890,372.84	295,492.37	0.00
Totals for C	usip				6,415,000.00	6,373,255.05	6,235,434.02	6,564,757.08	329,323.06	0.00
06051GHD4	BANK OF AMERICA CORP	3.42%	12/20/2028	05/22/2018	4,319,000.00	4,290,856.04	4,034,591.73	4,535,570.94	500,979.21	0.00
Totals for C	usip				4,319,000.00	4,290,856.04	4,034,591.73	4,535,570.94	500,979.21	0.00
06051GHM4	BANK OF AMERICA CORP	4.27%	07/23/2029	08/01/2018	1,860,000.00	1,862,678.40	1,851,270.13	2,067,417.75	216,147.62	0.00
Totals for C	usip				1,860,000.00	1,862,678.40	1,851,270.13	2,067,417.75	216,147.62	0.00
06051GHQ5	BANK OF AMERICA CORP	3.97%	02/07/2030	02/04/2019	1,905,000.00	1,905,000.00	1,905,000.00	2,091,438.56	186,438.56	0.00
Totals for C	usip				1,905,000.00	1,905,000.00	1,905,000.00	2,091,438.56	186,438.56	0.00
06051GHV4	BANK OF AMERICA CORP	3.19%	07/23/2030	07/18/2019	660,000.00	660,000.00	660,000.00	682,825.39	22,825.39	0.00
Totals for C	usip				660,000.00	660,000.00	660,000.00	682,825.39	22,825.39	0.00
06423AAJ2	BANK ONE CORP	8.75%	09/01/2030	09/10/2018	5,000,000.00	4,764,735.50	6,724,966.35	7,293,978.25	569,011.90	0.00
Totals for C	usip				5,000,000.00	4,764,735.50	6,724,966.35	7,293,978.25	569,011.90	0.00
064255AW2	BANK OF TOKYO-MITSUBISHI UFJ	3.75%	03/10/2024	03/04/2014	1,755,000.00	1,751,226.75	1,763,686.09	1,854,911.52	91,225.43	0.00
Totals for C	usip				1,755,000.00	1,751,226.75	1,763,686.09	1,854,911.52	91,225.43	0.00
06738EAE5	BARCLAYS PLC	3.65%	03/16/2025	08/01/2017	1,240,000.00	1,247,688.00	1,142,956.36	1,290,684.73	147,728.37	0.00



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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cus	ip				1,240,000.00	1,247,688.00	1,142,956.36	1,290,684.73	147,728.37	0.00
06738EAU9	BARCLAYS PLC	4.34%	01/10/2028	05/04/2017	1,710,000.00	1,743,635.70	1,582,329.11	1,835,337.27	253,008.16	0.00
Totals for Cus	ip				1,710,000.00	1,743,635.70	1,582,329.11	1,835,337.27	253,008.16	0.00
06738EBD6	BARCLAYS PLC	4.97%	05/16/2029	10/17/2018	1,150,000.00	1,121,664.00	1,108,804.22	1,296,752.26	187,948.04	0.00
Totals for Cus	ip				1,150,000.00	1,121,664.00	1,108,804.22	1,296,752.26	187,948.04	0.00
06849RAK8	BARRICK NA FINANCE LLC	5.75%	05/01/2043	02/16/2017	1,870,000.00	2,177,633.70	1,964,142.51	2,381,080.39	416,937.88	0.00
06849RAK8	BARRICK NA FINANCE LLC	5.75%	05/01/2043	03/01/2017	970,000.00	1,120,078.40	1,018,833.28	1,235,105.87	216,272.59	0.00
Totals for Cus	ip				2,840,000.00	3,297,712.10	2,982,975.79	3,616,186.26	633,210.47	0.00
075887BF5	BECTON DICKINSON & CO	3.73%	12/15/2024	12/04/2014	1,245,000.00	1,245,000.00	1,202,664.51	1,319,918.98	117,254.47	0.00
Totals for Cus	ip				1,245,000.00	1,245,000.00	1,202,664.51	1,319,918.98	117,254.47	0.00
09659W2F0	BNP PARIBAS	4.40%	08/14/2028	08/24/2018	470,000.00	469,017.70	458,739.23	522,298.85	63,559.62	0.00
Totals for Cus	ip				470,000.00	469,017.70	458,739.23	522,298.85	63,559.62	0.00
097023CQ6	BOEING CO	3.75%	02/01/2050	07/29/2019	3,675,000.00	3,643,946.25	3,643,946.25	3,908,426.59	264,480.34	0.00
Totals for Cus	ip				3,675,000.00	3,643,946.25	3,643,946.25	3,908,426.59	264,480.34	0.00
10554TAE5	BRASKEM NETHERLANDS	5.88%	01/31/2050	11/05/2019	880,000.00	870,760.00	870,760.00	874,500.00	3,740.00	0.00
Totals for Cus	ip				880,000.00	870,760.00	870,760.00	874,500.00	3,740.00	0.00
110122BU1	BRISTOL MYERS SQUIBB CO	5.00%	08/15/2045	11/26/2019	845,000.00	1,087,996.65	1,087,996.65	1,083,958.64	0.00	(4,038.01)
110122BU1	BRISTOL MYERS SQUIBB CO	5.00%	08/15/2045	12/03/2019	430,000.00	555,250.40	555,250.40	551,600.25	0.00	(3,650.15)
Totals for Cus	ip				1,275,000.00	1,643,247.05	1,643,247.05	1,635,558.89	0.00	(7,688.16)
110122BW7	BRISTOL MYERS SQUIBB CO	4.55%	02/20/2048	11/20/2019	2,790,000.00	3,399,263.46	3,399,263.46	3,418,632.45	19,368.99	0.00
Totals for Cus	ip				2,790,000.00	3,399,263.46	3,399,263.46	3,418,632.45	19,368.99	0.00
110122CC0	BRISTOL MYERS SQUIBB CO	4.12%	06/15/2039	05/07/2019	725,000.00	722,520.50	722,520.50	836,828.24	114,307.74	0.00
Totals for Cus	ip				725,000.00	722,520.50	722,520.50	836,828.24	114,307.74	0.00
110122CD8	BRISTOL MYERS SQUIBB CO	4.25%	10/26/2049	05/07/2019	1,105,000.00	1,095,695.90	1,095,695.90	1,311,939.27	216,243.37	0.00
Totals for Cus	ip				1,105,000.00	1,095,695.90	1,095,695.90	1,311,939.27	216,243.37	0.00
11135FAA9	BROADCOM INC	3.12%	04/15/2021	03/29/2019	2,085,000.00	2,082,539.70	2,082,539.70	2,110,312.69	27,772.99	0.00
Totals for Cus	ip				2,085,000.00	2,082,539.70	2,082,539.70	2,110,312.69	27,772.99	0.00
11135FAC5	BROADCOM INC	3.12%	10/15/2022	03/29/2019	1,605,000.00	1,597,665.15	1,597,665.15	1,635,169.71	37,504.56	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Total	s for Cusip				1,605,000.00	1,597,665.15	1,597,665.15	1,635,169.71	37,504.56	0.00
120111BM0	BUILDING MATERIALS CORP	5.38%	11/15/2024	10/27/2014	325,000.00	325,000.00	305,093.75	333,937.50	28,843.75	0.00
Total	s for Cusip				325,000.00	325,000.00	305,093.75	333,937.50	28,843.75	0.00
12189PAF9	BURLINGTON NORTH SANTA FE	7.57%	01/02/2021	07/01/2009	179,212.98	207,290.28	182,871.09	182,752.74	0.00	(118.35)
Total	s for Cusip				179,212.98	207,290.28	182,871.09	182,752.74	0.00	(118.35)
12189TAJ3	BURLINGTON NORTH SANTA FE	6.70%	08/01/2028	02/02/2006	1,450,000.00	1,614,328.50	1,787,637.50	1,896,983.37	109,345.87	0.00
Total	s for Cusip				1,450,000.00	1,614,328.50	1,787,637.50	1,896,983.37	109,345.87	0.00
12189TAX2	BURLINGTON NORTH SANTA FE	6.20%	08/15/2036	08/14/2006	810,000.00	805,310.10	987,022.78	1,115,459.75	128,436.97	0.00
12189TAX2	BURLINGTON NORTH SANTA FE	6.20%	08/15/2036	09/05/2006	10,000.00	10,247.90	12,185.47	13,771.11	1,585.64	0.00
Total	s for Cusip				820,000.00	815,558.00	999,208.25	1,129,230.86	130,022.61	0.00
125094AQ5	CPD FINANCIAL	3.15%	07/24/2024	07/21/2014	1,245,000.00	1,240,343.70	1,254,411.03	1,310,484.36	56,073.33	0.00
Total	s for Cusip				1,245,000.00	1,240,343.70	1,254,411.03	1,310,484.36	56,073.33	0.00
12527GAE3	CF INDUSTRIES INC	5.38%	03/15/2044	03/06/2014	1,615,000.00	1,610,930.20	1,308,150.00	1,760,350.00	452,200.00	0.00
Total	s for Cusip				1,615,000.00	1,610,930.20	1,308,150.00	1,760,350.00	452,200.00	0.00
125523AH3	CIGNA CORP	4.38%	10/15/2028	08/27/2019	3,805,000.00	3,800,295.23	3,800,295.23	4,215,513.73	415,218.50	0.00
Total	s for Cusip				3,805,000.00	3,800,295.23	3,800,295.23	4,215,513.73	415,218.50	0.00
125523BL3	CIGNA CORP	3.30%	02/25/2021	10/09/2019	2,375,000.00	2,405,053.25	2,405,053.25	2,405,366.94	313.69	0.00
Total	s for Cusip				2,375,000.00	2,405,053.25	2,405,053.25	2,405,366.94	313.69	0.00
125523CA6	CIGNA CORP	3.40%	03/01/2027	10/09/2019	2,975,000.00	3,058,207.78	3,058,207.78	3,092,205.96	33,998.18	0.00
Total	s for Cusip				2,975,000.00	3,058,207.78	3,058,207.78	3,092,205.96	33,998.18	0.00
12592BAF1	CNH INDUSTRIAL CAPITAL L	4.88%	04/01/2021	03/14/2016	1,635,000.00	1,625,958.45	1,661,323.50	1,688,137.50	26,814.00	0.00
Total	s for Cusip				1,635,000.00	1,625,958.45	1,661,323.50	1,688,137.50	26,814.00	0.00
12625GAC8	CNOOC FINANCE 2013 LTD	3.00%	05/09/2023	05/02/2013	995,000.00	979,846.15	960,344.15	1,011,327.32	50,983.17	0.00
Total	s for Cusip				995,000.00	979,846.15	960,344.15	1,011,327.32	50,983.17	0.00
12625GAF1	CNOOC FINANCE 2013 LTD	2.88%	09/30/2029	09/25/2019	3,450,000.00	3,430,404.00	3,430,404.00	3,451,421.68	21,017.68	0.00
Total	s for Cusip				3,450,000.00	3,430,404.00	3,430,404.00	3,451,421.68	21,017.68	0.00
126650BQ2	CVS HEALTH CORP	6.94%	01/10/2030	02/29/2012	276,257.05	317,706.63	306,910.30	323,653.57	16,743.27	0.00
Total	s for Cusip				276,257.05	317,706.63	306,910.30	323,653.57	16,743.27	0.00
126650CD0	CVS HEALTH CORP	5.30%	12/05/2043	12/02/2013	605,000.00	603,826.30	611,262.80	722,576.15	111,313.35	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
126650CD0	CVS HEALTH CORP	5.30%	12/05/2043	09/20/2019	40,000.00	46,667.20	46,667.20	47,773.63	1,106.43	0.00
Totals for Cusip)				645,000.00	650,493.50	657,930.00	770,349.78	112,419.78	0.00
126650CN8	CVS HEALTH CORP	5.12%	07/20/2045	07/13/2015	1,345,000.00	1,340,090.75	1,309,235.21	1,595,594.35	286,359.14	0.00
Totals for Cusip)				1,345,000.00	1,340,090.75	1,309,235.21	1,595,594.35	286,359.14	0.00
126650CY4	CVS HEALTH CORP	4.78%	03/25/2038	03/06/2018	505,000.00	494,970.70	483,919.07	574,118.90	90,199.83	0.00
Totals for Cusip	5				505,000.00	494,970.70	483,919.07	574,118.90	90,199.83	0.00
126650CZ1	CVS HEALTH CORP	5.05%	03/25/2048	03/06/2018	945,000.00	939,613.50	919,116.31	1,119,849.94	200,733.63	0.00
126650CZ1	CVS HEALTH CORP	5.05%	03/25/2048	04/05/2018	460,000.00	484,674.40	447,400.53	545,112.14	97,711.61	0.00
Totals for Cusip	5				1,405,000.00	1,424,287.90	1,366,516.84	1,664,962.08	298,445.24	0.00
136385AL5	CANADIAN NATURAL RESOURCES	6.25%	03/15/2038	11/01/2016	2,500,000.00	2,813,750.00	2,719,069.83	3,253,281.10	534,211.27	0.00
Totals for Cusip	9				2,500,000.00	2,813,750.00	2,719,069.83	3,253,281.10	534,211.27	0.00
14040HBP9	CAPITAL ONE FINANCIAL	2.50%	05/12/2020	04/25/2018	1,600,000.00	1,577,872.00	1,579,295.41	1,602,108.10	22,812.69	0.00
14040HBP9	CAPITAL ONE FINANCIAL	2.50%	05/12/2020	04/25/2018	2,328,000.00	2,295,803.76	2,297,874.82	2,331,067.28	33,192.46	0.00
Totals for Cusip					3,928,000.00	3,873,675.76	3,877,170.23	3,933,175.38	56,005.15	0.00
14040HBY0	CAPITAL ONE FINANCIAL CO	3.45%	04/30/2021	04/26/2018	475,000.00	474,824.25	474,776.74	483,640.38	8,863.64	0.00
14040HBY0	CAPITAL ONE FINANCIAL CO	3.45%	04/30/2021	04/26/2018	7,380,000.00	7,373,505.60	7,376,531.18	7,514,244.27	137,713.09	0.00
Totals for Cusip					7,855,000.00	7,848,329.85	7,851,307.92	7,997,884.65	146,576.73	0.00
144141DD7	CAROLINA POWER & LIGHT	4.10%	03/15/2043	06/26/2014	2,190,000.00	2,171,625.90	2,122,009.24	2,453,813.47	331,804.23	0.00
Totals for Cusip					2,190,000.00	2,171,625.90	2,122,009.24	2,453,813.47	331,804.23	0.00
15135UAR0	CENOVUS ENERGY INC	5.40%	06/15/2047	12/15/2017	650,000.00	685,048.00	559,686.97	755,471.98	195,785.01	0.00
15135UAR0	CENOVUS ENERGY INC	5.40%	06/15/2047	02/09/2018	1,725,000.00	1,712,562.75	1,485,323.12	2,004,906.42	519,583.30	0.00
Totals for Cusip					2,375,000.00	2,397,610.75	2,045,010.09	2,760,378.40	715,368.31	0.00
15189XAD0	CENTERPOINT ENER HOUSTON	6.95%	03/15/2033	01/07/2004	400,000.00	397,666.93	523,100.36	564,222.30	41,121.94	0.00
Totals for Cusip					400,000.00	397,666.93	523,100.36	564,222.30	41,121.94	0.00
161175AZ7	CHARTER COMM OPT LLC CAP	6.38%	10/23/2035	12/01/2016	1,830,000.00	1,830,000.00	1,878,398.17	2,303,322.75	424,924.58	0.00
161175AZ7	CHARTER COMM OPT LLC CAP	6.38%	10/23/2035	10/22/2019	2,825,000.00	3,443,110.00	3,443,110.00	3,555,675.83	112,565.83	0.00
Totals for Cusip					4,655,000.00	5,273,110.00	5,321,508.17	5,858,998.58	537,490.41	0.00
161175BA1	CHARTER COMM OPT LLC CAP	6.48%	10/23/2045	12/01/2016	2,215,000.00	2,215,000.00	2,276,884.24	2,745,993.60	469,109.36	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
161175BA1	CHARTER COMM OPT LLC CAP	6.48%	10/23/2045	12/01/2016	696,000.00	842,859.93	715,445.34	862,849.46	147,404.12	0.00
Totals for Cusip)				2,911,000.00	3,057,859.93	2,992,329.58	3,608,843.06	616,513.48	0.00
161175BL7	CHARTER COMM OPT LLC CAP	5.38%	05/01/2047	04/11/2019	850,000.00	848,138.50	848,138.50	953,621.00	105,482.50	0.00
Totals for Cusip					850,000.00	848,138.50	848,138.50	953,621.00	105,482.50	0.00
161175BT0	CHARTER COMM OPT LLC CAP	4.80%	03/01/2050	11/19/2019	600,000.00	615,132.00	615,132.00	632,702.62	17,570.62	0.00
Totals for Cusip					600,000.00	615,132.00	615,132.00	632,702.62	17,570.62	0.00
172967EW7	CITIGROUP INC	8.12%	07/15/2039	07/20/2009	520,000.00	509,449.20	721,422.27	868,117.45	146,695.18	0.00
Totals for Cusip					520,000.00	509,449.20	721,422.27	868,117.45	146,695.18	0.00
172967JT9	CITIGROUP INC	4.40%	06/10/2025	05/04/2017	1,540,000.00	1,579,901.40	1,507,112.05	1,674,120.48	167,008.43	0.00
172967JT9	CITIGROUP INC	4.40%	06/10/2025	05/01/2017	730,000.00	750,921.80	714,410.26	793,576.59	79,166.33	0.00
172967JT9	CITIGROUP INC	4.40%	06/10/2025	05/02/2017	745,000.00	768,013.05	729,089.92	809,882.96	80,793.04	0.00
Totals for Cusip	9				3,015,000.00	3,098,836.25	2,950,612.23	3,277,580.03	326,967.80	0.00
172967JZ5	CITIGROUP INC	5.95%	01/30/3100	08/05/2015	4,860,000.00	4,860,000.00	4,689,900.00	4,972,897.80	282,997.80	0.00
Totals for Cusip	5				4,860,000.00	4,860,000.00	4,689,900.00	4,972,897.80	282,997.80	0.00
172967KA8	CITIGROUP INC	4.45%	09/29/2027	09/23/2015	2,400,000.00	2,388,960.00	2,313,160.39	2,644,275.41	331,115.02	0.00
Totals for Cusip	9				2,400,000.00	2,388,960.00	2,313,160.39	2,644,275.41	331,115.02	0.00
172967KD2	CITIGROUP INC	6.12%	01/30/3100	11/05/2015	1,550,000.00	1,550,000.00	1,513,187.50	1,600,375.00	87,187.50	0.00
Totals for Cusip)				1,550,000.00	1,550,000.00	1,513,187.50	1,600,375.00	87,187.50	0.00
172967KG5	CITIGROUP INC	3.70%	01/12/2026	01/05/2016	5,260,000.00	5,253,004.20	5,057,300.96	5,610,481.90	553,180.94	0.00
Totals for Cusip)				5,260,000.00	5,253,004.20	5,057,300.96	5,610,481.90	553,180.94	0.00
172967KM2	CITIGROUP INC	6.25%	01/30/3100	04/18/2016	1,110,000.00	1,110,000.00	1,063,047.00	1,261,293.00	198,246.00	0.00
Totals for Cusip)				1,110,000.00	1,110,000.00	1,063,047.00	1,261,293.00	198,246.00	0.00
172967KR1	CITIGROUP INC	4.75%	05/18/2046	02/07/2017	3,105,000.00	3,096,989.10	2,870,445.26	3,713,984.99	843,539.73	0.00
Totals for Cusip)				3,105,000.00	3,096,989.10	2,870,445.26	3,713,984.99	843,539.73	0.00
172967KY6	CITIGROUP INC	3.20%	10/21/2026	04/10/2018	960,000.00	911,654.40	886,260.86	996,085.39	109,824.53	0.00
Totals for Cusip					960,000.00	911,654.40	886,260.86	996,085.39	109,824.53	0.00
172967LD1	CITIGROUP INC	3.89%	01/10/2028	05/24/2018	830,000.00	804,867.60	800,874.30	894,500.98	93,626.68	0.00
Totals for Cusin					830,000.00	804,867.60	800,874.30	894,500.98	93,626.68	0.00
172967LP4	CITIGROUP INC	3.67%	07/24/2028	04/02/2018	1,550,000.00	1,513,110.00	1,464,249.35	1,652,520.86	188,271.51	0.00

Prudential

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusi	0				1,550,000.00	1,513,110.00	1,464,249.35	1,652,520.86	188,271.51	0.00
17325FAN8	CITIBANK NA	3.05%	05/01/2020	04/23/2018	6,910,000.00	6,906,821.40	6,901,227.27	6,930,790.95	29,563.68	0.00
Totals for Cusi	o				6,910,000.00	6,906,821.40	6,901,227.27	6,930,790.95	29,563.68	0.00
195325BN4	REPUBLIC OF COLUMBIA	4.38%	07/12/2021	01/12/2016	550,000.00	551,650.00	558,250.00	567,193.00	8,943.00	0.00
Totals for Cusi	p				550,000.00	551,650.00	558,250.00	567,193.00	8,943.00	0.00
195325BQ7	REPUBLIC OF COLUMBIA	4.00%	02/26/2024	09/19/2013	865,000.00	852,846.75	856,350.00	911,571.60	55,221.60	0.00
Totals for Cusin	p				865,000.00	852,846.75	856,350.00	911,571.60	55,221.60	0.00
20030NAX9	COMCAST CORP	6.40%	05/15/2038	11/10/2009	825,000.00	844,701.00	967,831.76	1,162,950.72	195,118.96	0.00
20030NAX9	COMCAST CORP	6.40%	05/15/2038	06/15/2010	370,000.00	384,766.70	434,057.88	521,565.78	87,507.90	0.00
Totals for Cusip	p				1,195,000.00	1,229,467.70	1,401,889.64	1,684,516.50	282,626.86	0.00
20030NCT6	COMCAST CORP	4.15%	10/15/2028	10/02/2018	3,585,000.00	3,583,207.50	3,640,325.73	4,037,943.28	397,617.55	0.00
Totals for Cusin	0				3,585,000.00	3,583,207.50	3,640,325.73	4,037,943.28	397,617.55	0.00
20030NCU3	COMCAST CORP	4.25%	10/15/2030	10/02/2018	1,225,000.00	1,224,301.75	1,238,851.83	1,401,230.47	162,378.64	0.00
Totals for Cusip	0				1,225,000.00	1,224,301.75	1,238,851.83	1,401,230.47	162,378.64	0.00
20030NCZ2	COMCAST CORP	3.45%	02/01/2050	10/29/2019	1,580,000.00	1,576,223.80	1,576,223.80	1,619,798.48	43,574.68	0.00
20030NCZ2	COMCAST CORP	3.45%	02/01/2050	10/30/2019	325,000.00	324,707.50	324,707.50	333,186.40	8,478.90	0.00
Totals for Cusi	o				1,905,000.00	1,900,931.30	1,900,931.30	1,952,984.88	52,053.58	0.00
202795JL5	COMMONWEALTH EDISON CO	3.75%	08/15/2047	08/16/2017	3,775,000.00	3,765,562.50	3,460,671.49	4,078,851.75	618,180.26	0.00
Totals for Cusi	D				3,775,000.00	3,765,562.50	3,460,671.49	4,078,851.75	618,180.26	0.00
205887BZ4	CONAGRA BRANDS INC	3.80%	10/22/2021	10/15/2018	6,355,000.00	6,347,691.75	6,357,240.96	6,558,124.36	200,883.40	0.00
Totals for Cusi	D				6,355,000.00	6,347,691.75	6,357,240.96	6,558,124.36	200,883.40	0.00
20605PAJ0	CONCHO RESOURCES INC	4.88%	10/01/2047	09/13/2017	410,000.00	408,970.90	389,020.30	479,012.25	89,991.95	0.00
Totals for Cusi	D				410,000.00	408,970.90	389,020.30	479,012.25	89,991.95	0.00
208251AE8	CONOCO INC	6.95%	04/15/2029	07/20/2016	1,316,000.00	1,641,038.84	1,627,244.67	1,789,668.38	162,423.71	0.00
Totals for Cusi	D				1,316,000.00	1,641,038.84	1,627,244.67	1,789,668.38	162,423.71	0.00
210518DA1	CONSUMERS ENERGY CO	3.95%	07/15/2047	02/15/2017	865,000.00	861,384.30	843,194.75	969,413.59	126,218.84	0.00
Totals for Cusi	o .				865,000.00	861,384.30	843,194.75	969,413.59	126,218.84	0.00
21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	03/27/2007	771,591.04	771,591.04	805,695.36	811,690.32	5,994.96	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

21978MA98 CONTINENTAL AIRLINES 5.98% 04190222 07910200 1,000,0010 1,000,	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss						
Totals for Cusip Total	21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	07/01/2009	1,606,101.54	1,325,033.76	1,677,091.22	1,689,569.99	12,478.77	0.00						
21079YAA1 CONTINENTAL AIRLINES 4.76% 07122022 1117172010 383.469.81 383.469.81 388.894.81 391.876.83 3.017.37 0.00 0	21079NAA9	CONTINENTAL AIRLINES	5.98%	04/19/2022	02/29/2012	405,308.07	443,812.34	423,222.69	426,371.77	3,149.08	0.00						
Totals for Cusing CONTINENTIAL AIRLINES 6.70% 601/5200 1005/2005 28.023.58 26.076.253 22.074.99 25.033.44 0.00 (71.55) Totals for Cusip CONTINENTIAL AIRLINES 6.70% 601/52025 1001/2019 28.023.58 26.074.53 22.074.99 25.033.44 0.00 (71.55) 212015ALS CONTINENTIAL RESOURCES INC 4.50% 641/52023 1001/2019 6.500,000.00 3.041.264.88 3.041.264.88 3.054.182.43 10.18.09 10.00 1.00 1.00 2.00 3.041.264.88 3.041.264.88 3.054.182.43 12.01.616.58 0.00 1.00 3.041.264.88 3.041.264.88 3.054.572.17 43.17.99 0.00 1.00 3.041.264.88 3.054.572.17 43.17.99 0.00 0.00 2.01.27.874 2.408.09.00 2.807.371.98 3.057.371.98 3.137.78 0.00 0.00 2.00 2.01.78.744 2.408.09.00 2.807.371.98 3.01.37.37.28 4.00 0.00 0.00 0.00 2.00 2.01.78.744 2.00 2.00 2.00	Totals for C	usip				2,783,000.65	2,540,437.14	2,906,009.27	2,927,632.08	21,622.81	0.00						
210808DH7	21079VAA1	CONTINENTAL AIRLINES	4.75%	07/12/2022	11/17/2010	383,469.81	383,469.81	388,659.46	391,676.83	3,017.37	0.00						
Totals for ∪sells 28,023,58 26,762,53 29,704,99 29,833,44 0.00 715 212015AL5 CONTINENTAL RESOURCES INC 4,50% 0415,2023 100102019 6,500,000 6,761,170.00 6,761,170.00 6,791,490.04 30,302.94 0.00 212015AL5 CONTINENTAL RESOURCES INC 4,50% 0415,2023 100102019 2,923,000.00 3,041,244.88 3,041,248.83 3,045,081.23 12,816.65 0.00 24010AC2 CREDIT SUISSE GROUP AG 428 1009/2028 0504/2017 2,580,000.00 2,817,874.40 2,488,393.08 2,807,311.91 316,372.83 0.00 23385VAH9 DELECTRIC CO 4,05 051,52248 04,000.00 2,818,213.75 2,801,106.67 3,047,735.12 446,628.45 0.00 233851DQ DAIMLER FINANCE NA LLC 3,59 0504,002.15 04,000.00 2,113,660.00 2,113,466.05 3,773,988.93 66,681.15 0.00 24885BAE7 DAIMLER FINANCE NA LLC 3,59 0504,002.15 04,002.00 2,215,000.00 3,529,110 3,543,008.1	Totals for C	usip				383,469.81	383,469.81	388,659.46	391,676.83	3,017.37	0.00						
212015AL5 CONTINENTAL RESOURCES INC 4.50% 4.0415/2012 10/01/2019 6.500,000.00 6.761,170.00 6.76	210805DH7	CONTINENTAL AIRLINES	6.70%	06/15/2021	10/05/2005	28,023.58	26,762.53	29,704.99	29,633.44	0.00	(71.55)						
212015AL5 CONTINENTAL RESOURCES INC 4.50% 64/15/203 10/01/2019 2.923,000.00 3,041,264.88 3,041,264.58 3,054,081.23 12,816.65 0.00	Totals for C	usip				28,023.58	26,762.53	29,704.99	29,633.44	0.00	(71.55)						
Totals for Cusp** 4.28% 01/09/2208 05/04/2017 2.580,000.00 2.681,674.40 2.488,939.00 2.807,311.91 318,372.83 0.00 225401AC2 CREDIT SUISSE GROUP AG 4.28% 01/09/2208 05/04/2017 2,580,000.00 2,617,874.40 2,488,939.00 2,807,311.91 318,372.83 0.00 23389VAH9 DIE ELECTRIC CO 4.05% 05/15/2048 04/30/2018 2,625,000.00 2,613,213.75 2,601,106.67 3,047,735.12 446,628.45 0.00 23381DG6 DAIMLER FINANCE NALLC 3.10% 95/04/2021 04/30/2018 3,155,000.00 2,113,466.05 2,103,300.88 2,21,986.45 18,663.67 0.00 23851DG6 DAIMLER FINANCE NALLC 3.10% 05/04/2021 04/30/2018 3,525,000.00 3,520,911.00 3,513,308.78 3579,989.93 65,681.15 0.00 23851DJG DAIMLER FINANCE NALLC 3.50% 05/04/2021 03/21/2011 292,000.00 3,520,911.00 3,513,308.78 355,998.93 65,681.15 0.00 <td <="" colspan="6" td=""><td>212015AL5</td><td>CONTINENTAL RESOURCES INC</td><td>4.50%</td><td>04/15/2023</td><td>10/01/2019</td><td>6,500,000.00</td><td>6,761,170.00</td><td>6,761,170.00</td><td>6,791,490.94</td><td>30,320.94</td><td>0.00</td></td>	<td>212015AL5</td> <td>CONTINENTAL RESOURCES INC</td> <td>4.50%</td> <td>04/15/2023</td> <td>10/01/2019</td> <td>6,500,000.00</td> <td>6,761,170.00</td> <td>6,761,170.00</td> <td>6,791,490.94</td> <td>30,320.94</td> <td>0.00</td>						212015AL5	CONTINENTAL RESOURCES INC	4.50%	04/15/2023	10/01/2019	6,500,000.00	6,761,170.00	6,761,170.00	6,791,490.94	30,320.94	0.00
25401AC2	212015AL5	CONTINENTAL RESOURCES INC	4.50%	04/15/2023	10/01/2019	2,923,000.00	3,041,264.58	3,041,264.58	3,054,081.23	12,816.65	0.00						
Totals for Cusir Lead (5,000,00) 2,617,874.00 2,488,939.08 2,807,311.91 318,372.83 0.00 23338VAH9 DTE ELECTRIC CO 4.05% 05/15/2048 04/30/2018 2,625,000.00 2,613,213.75 2,601,106.67 3,047,735.12 446,628.45 0.00 233851DG8 DAIMLER FINANCE NA LLC 3.10% 05/04/2020 04/30/2018 2,115,000.00 2,113,456.05 2,103,300.88 2,121,964.55 18,663.67 0.00 Totals for Cusir 0.00MLER FINANCE NA LLC 3.59 05/04/2021 04/30/2018 3,525,000.00 3,529,910.00 3,514,306.78 3,579,999.93 65,681.15 0.00 Totals for Cusir 0.00MLER FINANCE NA LLC 3.59 0.00/12/201 0.302/12/201 232,200.00 3,529,901.00 3,514,306.78 3,579,999.93 65,681.15 0.00 Totals for Cusir 0.00LHAIZE GROUP 5.70% 1001/204 0.302/1201 292,000.00 248,795.51 315,993.25 360,570.03 44,630.78 0.00 Totals for Cusir 0.014 AIR LINES INC	Totals for C	usip				9,423,000.00	9,802,434.58	9,802,434.58	9,845,572.17	43,137.59	0.00						
2338VAH9 DTE ELECTRIC CO 4.05% 05/15/2048 04/30/2018 2.625.000.00 2.613.213.75 2.601,106.67 3.047,735.12 446,628.45 0.00 Totals for Cusip To	225401AC2	CREDIT SUISSE GROUP AG	4.28%	01/09/2028	05/04/2017	2,580,000.00	2,617,874.40	2,488,939.08	2,807,311.91	318,372.83	0.00						
Totals for Cusip- 2,625,000.0 2,613,213.75 2,601,106.67 3,047,735.12 446,628.45 0.00 233851DG6 DAMLER FINANCE NA LLC 3.10% 05/04/2020 04/30/2018 2,115,000.00 2,113,486.05 2,103,300.88 2,121,964.55 18,663.67 0.00 233851DJ0 DAMLER FINANCE NA LLC 3.59% 05/04/2012 04/30/2018 3,525,000.00 3,529,911.00 3,514,308.78 3,579,989.93 65,681.15 0.00 24668PAE7 DELHAIZE GROUP 5.70% 10/10/204 03/21/2011 292,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 247361ZK7 DELTA AIR LINES INC 2.88% 03/13/2020 03/09/2017 2,720,000.00 2,712,574.00 2,701,930.20 2,720,402.52 18,492.32 0.00 247361ZM3 DELTA AIR LINES INC 3.40 04/19/2021 04/16/2018 715,000.00 714,656.00 709,033.60 724,906.07 15,872.47 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 </td <td>Totals for C</td> <td>usip</td> <td></td> <td></td> <td></td> <td>2,580,000.00</td> <td>2,617,874.40</td> <td>2,488,939.08</td> <td>2,807,311.91</td> <td>318,372.83</td> <td>0.00</td>	Totals for C	usip				2,580,000.00	2,617,874.40	2,488,939.08	2,807,311.91	318,372.83	0.00						
233851DG6 DAIMLER FINANCE NA LLC 3.10% 05/04/2020 04/30/2018 2,115,000.00 2,113,456.05 2,103,300.88 2,121,964.55 18,663.67 0.00 control to talk for Cusip control talk for Cusip contr	23338VAH9	DTE ELECTRIC CO	4.05%	05/15/2048	04/30/2018	2,625,000.00	2,613,213.75	2,601,106.67	3,047,735.12	446,628.45	0.00						
Totals for Cusip 2,115,000.0 2,113,456.05 2,103,300.88 2,121,964.55 18,663.67 0.00 233851DJ0 DAIMLER FINANCE NA LLC 3.55% 05/04/2021 04/30/2018 3,525,000.00 3,520,911.00 3,514,308.78 3,579,989.93 65,681.15 0.00 Totals for Cusip Totals for Cusip 1,000/100 (2.00) 03/21/2011 292,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 Totals for Cusip 1,000/2009 248,795.51 315,939.25 360,570.03 44,630.78 0.00 Totals for Cusip 1,000/2009 2,720,000.00 2,712,574.00 2,701,930.20 2,720,422.52 18,492.32 0.00 247361ZM3 DELTA AIR LINES INC 3,40 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 18,492.32 0.00 247367EM7 DELTA AIR LINES 6,82 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87	Totals for C	usip				2,625,000.00	2,613,213.75	2,601,106.67	3,047,735.12	446,628.45	0.00						
233851DJ0 DAIMLER FINANCE NA LLC 3.35% 05/04/2021 04/30/2018 3.525,000.00 3.520,911.00 3.514,308.78 3.579,989.93 65,681.15 0.00 Totals for Cusiv DELHAIZE GROUP 5.70% 10/01/2040 03/21/2011 292,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 Totals for Cusiv DELTA AIR LINES INC 2.88% 03/13/2020 03/09/2017 2,720,000.00 2,712,574.40 2,701,930.20 2,720,422.52 18,492.32 0.00 Totals for Cusiv DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 Totals for Cusiv DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 Totals for Cusiv DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 Totals for Cusiv DELTA AIR LINES INC 6.82% 02/10/2024 04/17/2008 8894,131.23 8894,131.23 960,028.70 970,700.87 10,672.17 0.00 Totals for Cusiv DELTA AIR LINES INC 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusiv DELTA AIR LINES INC 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusiv DELTA AIR LINES INC 6.82% 02/10/2024	233851DG6	DAIMLER FINANCE NA LLC	3.10%	05/04/2020	04/30/2018	2,115,000.00	2,113,456.05	2,103,300.88	2,121,964.55	18,663.67	0.00						
Totals for Cusip Jeach September September 3,525,000.00 3,520,911.00 3,514,308.78 3,579,989.93 65,681.15 0.00 24668PAE7 DELHAIZE GROUP 5.70% 10/01/2040 03/21/2011 292,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 Totals for Cusip 2,720,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 Totals for Cusip 2,720,000.00 2,712,574.40 2,701,930.20 2,720,422.52 18,492.32 0.00 Totals for Cusip 2,720,000.00 2,712,574.40 2,701,930.20 2,720,422.52 18,492.32 0.00 Totals for Cusip 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 <td>Totals for C</td> <td>usip</td> <td></td> <td></td> <td></td> <td>2,115,000.00</td> <td>2,113,456.05</td> <td>2,103,300.88</td> <td>2,121,964.55</td> <td>18,663.67</td> <td>0.00</td>	Totals for C	usip				2,115,000.00	2,113,456.05	2,103,300.88	2,121,964.55	18,663.67	0.00						
24668PAE7 DELHAIZE GROUP 5.70% 10/01/2040 03/21/2011 292,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 Totals for Cusip 247361ZK7 DELTA AIR LINES INC 2.88% 03/13/2020 03/09/2017 2,720,000.00 2,712,574.40 2,701,930.20 2,720,422.52 18,492.32 0.00 Totals for Cusip 247361ZM3 DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 Totals for Cusip 247367BH7 DELTA AIR LINES SRC 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES SRC 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusip DELTA AIR LINES SRC 5.00% 02/14/202 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	233851DJ0	DAIMLER FINANCE NA LLC	3.35%	05/04/2021	04/30/2018	3,525,000.00	3,520,911.00	3,514,308.78	3,579,989.93	65,681.15	0.00						
Totals for Cusip 288% 03/13/2020 03/09/2017 292,000.00 248,795.51 315,939.25 360,570.03 44,630.78 0.00 247361ZK7 DELTA AIR LINES INC 2.88% 03/13/2020 03/09/2017 2,720,000.00 2,712,574.40 2,701,930.20 2,720,422.52 18,492.32 0.00 247361ZM3 DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusip Totals for Cusip 1,194,921.94 1,223,888.08 1,282,987.69 1,297,250.03 14,262.34 0.00 251526CA5 DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00	Totals for C	usip				3,525,000.00	3,520,911.00	3,514,308.78	3,579,989.93	65,681.15	0.00						
247361ZK7 DELTA AIR LINES INC 2.88% 03/13/2020 03/09/2017 2,720,000.00 2,712,574.40 2,701,930.20 2,720,422.52 18,492.32 0.00 Totals for Cusip 247361ZM3 DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 Totals for Cusip 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusip Totals for Cusip DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	24668PAE7	DELHAIZE GROUP	5.70%	10/01/2040	03/21/2011	292,000.00	248,795.51	315,939.25	360,570.03	44,630.78	0.00						
Totals for Cusip 2,720,000.00 2,712,574.00 2,701,930.20 2,720,422.52 18,492.32 0.00 247361ZM3 DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusip Totals for Cusip 1,194,921.94 1,223,888.08 1,282,987.69 1,297,250.03 14,262.34 0.00 251526CA5 DEUTSCHE BANK NY 5.00 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	Totals for C	usip				292,000.00	248,795.51	315,939.25	360,570.03	44,630.78	0.00						
247361ZM3 DELTA AIR LINES INC 3.40% 04/19/2021 04/16/2018 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 Totals for Cusip 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusip 1,194,921.94 1,223,888.08 1,282,987.69 1,297,250.03 14,262.34 0.00 251526CA5 DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	247361ZK7	DELTA AIR LINES INC	2.88%	03/13/2020	03/09/2017	2,720,000.00	2,712,574.40	2,701,930.20	2,720,422.52	18,492.32	0.00						
Totals for Cusiy Totals for Cusiy 715,000.00 714,656.80 709,033.60 724,906.07 15,872.47 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusiv 1,194,921.94 1,223,888.08 1,282,987.69 1,297,250.03 14,262.34 0.00 251526CA5 DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	Totals for C	usip				2,720,000.00	2,712,574.40	2,701,930.20	2,720,422.52	18,492.32	0.00						
247367BH7 DELTA AIR LINES 6.82% 02/10/2024 04/17/2008 894,131.23 894,131.23 960,028.70 970,700.87 10,672.17 0.00 247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusip 1,194,921.94 1,223,888.08 1,282,987.69 1,297,250.03 14,262.34 0.00 251526CA5 DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	247361ZM3	DELTA AIR LINES INC	3.40%	04/19/2021	04/16/2018	715,000.00	714,656.80	709,033.60	724,906.07	15,872.47	0.00						
247367BH7 DELTA AIR LINES 6.82% 02/10/2024 02/29/2012 300,790.71 329,756.85 322,958.99 326,549.16 3,590.17 0.00 Totals for Cusir 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	Totals for C	usip				715,000.00	714,656.80	709,033.60	724,906.07	15,872.47	0.00						
Totals for Cusip 1,194,921.94 1,223,888.08 1,282,987.69 1,297,250.03 14,262.34 0.00 251526CA5 DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 3,899,259.00 4,073,767.39 174,508.39 0.00	247367BH7	DELTA AIR LINES	6.82%	02/10/2024	04/17/2008	894,131.23	894,131.23	960,028.70	970,700.87	10,672.17	0.00						
251526CA5 DEUTSCHE BANK NY 5.00% 02/14/2022 02/11/2019 3,900,000.00 3,899,259.00 4,073,767.39 174,508.39 0.00	247367BH7	DELTA AIR LINES	6.82%	02/10/2024	02/29/2012	300,790.71	329,756.85	322,958.99	326,549.16	3,590.17	0.00						
	Totals for C	usip				1,194,921.94	1,223,888.08	1,282,987.69	1,297,250.03	14,262.34	0.00						
Totals for Cusip 3,900,000.00 3,899,259.00 4,073,767.39 174,508.39 0.00	251526CA5	DEUTSCHE BANK NY	5.00%	02/14/2022	02/11/2019	3,900,000.00	3,899,259.00	3,899,259.00	4,073,767.39	174,508.39	0.00						
	Totals for C	usip				3,900,000.00	3,899,259.00	3,899,259.00	4,073,767.39	174,508.39	0.00						

Prudential

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
25152R5F6	DEUTSCHE BANK AG LONDAN	3.38%	05/12/2021	05/09/2016	2,845,000.00	2,836,322.75	2,745,556.41	2,867,626.09	122,069.68	0.00
Totals for Cusi	р				2,845,000.00	2,836,322.75	2,745,556.41	2,867,626.09	122,069.68	0.00
25179MAL7	DEVON ENERGY CORPORATION	5.60%	07/15/2041	07/27/2016	1,750,000.00	1,711,990.00	1,659,354.60	2,128,197.79	468,843.19	0.00
Totals for Cusi	р				1,750,000.00	1,711,990.00	1,659,354.60	2,128,197.79	468,843.19	0.00
25214BAW4	DEXIA CREDIT LOCAL	3.25%	09/26/2023	09/18/2018	250,000.00	248,847.50	253,341.02	262,172.50	8,831.48	0.00
Totals for Cusi	р				250,000.00	248,847.50	253,341.02	262,172.50	8,831.48	0.00
25466AAB7	DISCOVER BANK	7.00%	04/15/2020	04/12/2010	1,235,000.00	1,226,441.45	1,285,747.66	1,251,570.27	0.00	(34,177.39)
Totals for Cusi	р				1,235,000.00	1,226,441.45	1,285,747.66	1,251,570.27	0.00	(34,177.39)
25466AAE1	DISCOVER BANK	4.25%	03/13/2026	03/10/2014	1,875,000.00	1,869,412.50	1,830,347.46	2,025,446.18	195,098.72	0.00
Totals for Cusi	р				1,875,000.00	1,869,412.50	1,830,347.46	2,025,446.18	195,098.72	0.00
25466AAJ0	DISCOVER BANK	3.45%	07/27/2026	03/21/2018	800,000.00	752,176.00	733,597.18	830,934.86	97,337.68	0.00
Totals for Cusi	р				800,000.00	752,176.00	733,597.18	830,934.86	97,337.68	0.00
254709AJ7	DISCOVER FINANCIAL SERVICES	3.85%	11/21/2022	03/19/2013	1,747,000.00	1,281,713.80	1,734,889.45	1,826,436.91	91,547.46	0.00
Totals for Cusi	р				1,747,000.00	1,281,713.80	1,734,889.45	1,826,436.91	91,547.46	0.00
25470DAS8	DISCOVERY COMMUNICATIONS	5.00%	09/20/2037	09/07/2017	335,000.00	334,665.00	310,737.07	378,612.27	67,875.20	0.00
25470DAS8	DISCOVERY COMMUNICATIONS	5.00%	09/20/2037	06/28/2018	340,000.00	327,930.00	315,374.94	384,263.20	68,888.26	0.00
25470DAS8	DISCOVERY COMMUNICATIONS	5.00%	09/20/2037	10/03/2018	1,090,000.00	1,049,146.80	1,011,054.95	1,231,902.61	220,847.66	0.00
Totals for Cusi	р				1,765,000.00	1,711,741.80	1,637,166.96	1,994,778.08	357,611.12	0.00
256746AE8	DOLLAR TREE INC	2.70%	04/17/2020	04/05/2018	1,950,000.00	1,950,000.00	1,937,562.80	1,950,362.06	12,799.26	0.00
Totals for Cusi	р				1,950,000.00	1,950,000.00	1,937,562.80	1,950,362.06	12,799.26	0.00
257375AJ4	DOMINION ENERGY GAS HOLDINGS	4.60%	12/15/2044	08/13/2019	175,000.00	209,986.00	209,986.00	195,331.66	0.00	(14,654.34)
Totals for Cusi	р				175,000.00	209,986.00	209,986.00	195,331.66	0.00	(14,654.34)
260543BJ1	DOW CHEMICAL CO THE	7.38%	11/01/2029	07/01/2009	3,430,000.00	3,117,273.18	4,181,700.00	4,549,705.29	368,005.29	0.00
Totals for Cusi	р				3,430,000.00	3,117,273.18	4,181,700.00	4,549,705.29	368,005.29	0.00
260543CK7	DOW CHEMICAL CO THE	4.25%	10/01/2034	10/24/2014	1,570,000.00	1,542,148.20	1,438,735.90	1,717,904.52	279,168.62	0.00
Totals for Cusi	р				1,570,000.00	1,542,148.20	1,438,735.90	1,717,904.52	279,168.62	0.00
26078JAA8	DOWDUPONT INC	3.77%	11/15/2020	11/14/2018	1,035,000.00	1,035,000.00	1,044,922.74	1,049,343.95	4,421.21	0.00
Totals for Cusi	р				1,035,000.00	1,035,000.00	1,044,922.74	1,049,343.95	4,421.21	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
26441CAY1	DUKE ENERGY CORP	3.95%	08/15/2047	08/07/2017	2,605,000.00	2,594,527.90	2,351,132.46	2,759,525.08	408,392.62	0.00
Totals for					2,605,000.00	2,594,527.90	2,351,132.46	2,759,525.08	408,392.62	0.00
26882PBE1	ERAC USA FINANCE CO	7.00%	10/15/2037	10/10/2007	630,000.00	624,544.20	783,261.56	891,211.48	107,949.92	0.00
Totals for	Cusip				630,000.00	624,544.20	783,261.56	891,211.48	107,949.92	0.00
283677AW2	EL PASO ELECTRIC COMPANY	6.00%	05/15/2035	05/11/2005	1,350,000.00	1,342,197.00	1,517,864.82	1,680,445.13	162,580.31	0.00
283677AW2	EL PASO ELECTRIC COMPANY	6.00%	05/15/2035	03/31/2006	320,000.00	300,291.20	359,790.18	398,327.73	38,537.55	0.00
Totals for	Cusip				1,670,000.00	1,642,488.20	1,877,655.00	2,078,772.86	201,117.86	0.00
29081YAD8	EMBRAER OVERSEAS LTD	5.70%	09/16/2023	07/25/2018	445,000.00	465,692.50	463,360.70	488,391.95	25,031.25	0.00
29081YAD8	EMBRAER OVERSEAS LTD	5.70%	09/16/2023	01/15/2019	380,000.00	402,800.00	402,800.00	417,053.80	14,253.80	0.00
29081YAD8	EMBRAER OVERSEAS LTD	5.70%	09/16/2023	02/05/2019	1,300,000.00	1,378,000.00	1,378,000.00	1,426,763.00	48,763.00	0.00
Totals for	Cusip				2,125,000.00	2,246,492.50	2,244,160.70	2,332,208.75	88,048.05	0.00
29082HAA0	EMBRAER NETHERLANDS BV	5.05%	06/15/2025	01/16/2019	570,000.00	588,240.00	588,240.00	624,868.20	36,628.20	0.00
29082HAA0	EMBRAER NETHERLANDS BV	5.05%	06/15/2025	01/17/2019	141,000.00	145,582.50	145,582.50	154,572.66	8,990.16	0.00
29082HAA0	EMBRAER NETHERLANDS BV	5.05%	06/15/2025	01/29/2019	465,000.00	480,112.50	480,112.50	509,760.90	29,648.40	0.00
29082HAA0	EMBRAER NETHERLANDS BV	5.05%	06/15/2025	06/04/2019	300,000.00	318,000.00	318,000.00	328,878.00	10,878.00	0.00
Totals for	Cusip				1,476,000.00	1,531,935.00	1,531,935.00	1,618,079.76	86,144.76	0.00
29266MAE9	ENERGY EAST CORPORATION	6.75%	09/15/2033	09/08/2003	265,000.00	264,549.50	308,926.47	343,414.39	34,487.92	0.00
Totals for	Cusip				265,000.00	264,549.50	308,926.47	343,414.39	34,487.92	0.00
29273RBJ7	ENERGY TRANSFER PARTNERS	6.12%	12/15/2045	11/26/2019	330,000.00	372,672.30	372,672.30	382,709.52	10,037.22	0.00
Totals for	Cusip				330,000.00	372,672.30	372,672.30	382,709.52	10,037.22	0.00
29278GAA6	ENEL FINANCE INTL NV	3.62%	05/25/2027	11/09/2018	1,210,000.00	1,054,587.60	1,067,396.45	1,253,742.41	186,345.96	0.00
Totals for	Cusip				1,210,000.00	1,054,587.60	1,067,396.45	1,253,742.41	186,345.96	0.00
29278GAF5	ENEL FINANCE INTL NV	3.50%	04/06/2028	04/26/2019	415,000.00	392,590.00	392,590.00	424,847.19	32,257.19	0.00
29278GAF5	ENEL FINANCE INTL NV	3.50%	04/06/2028	04/25/2019	420,000.00	396,412.80	396,412.80	429,965.83	33,553.03	0.00
29278GAF5	ENEL FINANCE INTL NV	3.50%	04/06/2028	07/09/2019	585,000.00	578,331.00	578,331.00	598,880.97	20,549.97	0.00
Totals for	Cusip				1,420,000.00	1,367,333.80	1,367,333.80	1,453,693.99	86,360.19	0.00
29278GAK4	ENEL FINANCE INTL NV	4.88%	06/14/2029	09/11/2018	960,000.00	952,233.60	915,778.42	1,083,987.61	168,209.19	0.00
Totals for	Cusip				960,000.00	952,233.60	915,778.42	1,083,987.61	168,209.19	0.00
29278GAL2	ENEL FINANCE INTL NV	2.65%	09/10/2024	09/05/2019	2,090,000.00	2,087,471.10	2,087,471.10	2,097,049.65	9,578.55	0.00



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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 Cus	iip				2,090,000.00	2,087,471.10	2,087,471.10	2,097,049.65	9,578.55	0.00
29278NAF0	ENERGY TRANSFER PARTNERS	4.95%	06/15/2028	06/05/2018	2,295,000.00	2,290,846.05	2,245,458.39	2,514,895.98	269,437.59	0.00
Totals for Cus	sip				2,295,000.00	2,290,846.05	2,245,458.39	2,514,895.98	269,437.59	0.00
30161MAG8	EXELON GENERATION CO LLC	6.25%	10/01/2039	09/16/2009	1,300,000.00	1,298,219.00	1,355,701.98	1,565,055.27	209,353.29	0.00
Totals for Cus	ip				1,300,000.00	1,298,219.00	1,355,701.98	1,565,055.27	209,353.29	0.00
30161NAC5	EXELON CORPORATION	5.62%	06/15/2035	02/29/2012	980,000.00	1,110,092.06	1,057,171.57	1,213,800.63	156,629.06	0.00
Totals for Cus	ip				980,000.00	1,110,092.06	1,057,171.57	1,213,800.63	156,629.06	0.00
302445AD3	FLIR SYSTEMS INC	3.12%	06/15/2021	04/19/2018	1,570,000.00	1,557,973.80	1,547,908.18	1,582,754.93	34,846.75	0.00
Totals for Cus	ip				1,570,000.00	1,557,973.80	1,547,908.18	1,582,754.93	34,846.75	0.00
3134A3U46	FREDDIE MAC	6.75%	09/15/2029	10/30/2019	450,000.00	638,302.50	638,302.50	630,757.35	0.00	(7,545.15)
3134A3U46	FREDDIE MAC	6.75%	09/15/2029	11/12/2019	455,000.00	639,179.45	639,179.45	637,765.76	0.00	(1,413.69)
Totals for Cus	ip				905,000.00	1,277,481.95	1,277,481.95	1,268,523.11	0.00	(8,958.84)
3134A4AA2	FREDDIE MAC	6.75%	03/15/2031	02/29/2012	1,520,000.00	2,258,022.32	2,066,623.92	2,202,644.24	136,020.32	0.00
3134A4AA2	FREDDIE MAC	6.75%	03/15/2031	08/02/2016	1,250,000.00	1,946,905.00	1,699,526.25	1,811,385.06	111,858.81	0.00
Totals for Cus	ip				2,770,000.00	4,204,927.32	3,766,150.17	4,014,029.30	247,879.13	0.00
3134A4KX1	FREDDIE MAC	6.25%	07/15/2032	07/26/2019	30,000.00	42,797.40	42,797.40	43,211.93	414.53	0.00
Totals for Cus	ip				30,000.00	42,797.40	42,797.40	43,211.93	414.53	0.00
31359MFJ7	FANNIE MAE	7.12%	01/15/2030	01/26/2016	1,335,000.00	2,012,926.35	1,837,396.55	1,933,151.73	95,755.18	0.00
31359MFJ7	FANNIE MAE	7.12%	01/15/2030	07/29/2016	1,655,000.00	2,617,150.80	2,277,821.19	2,396,528.92	118,707.73	0.00
Totals for Cus	ip				2,990,000.00	4,630,077.15	4,115,217.74	4,329,680.65	214,462.91	0.00
31359MFP3	FANNIE MAE	7.25%	05/15/2030	05/28/2014	1,855,000.00	2,767,660.00	2,577,591.14	2,729,756.56	152,165.42	0.00
Totals for Cus	ip				1,855,000.00	2,767,660.00	2,577,591.14	2,729,756.56	152,165.42	0.00
33767BAA7	FIRSTENERGY TRANSMISSION	5.45%	07/15/2044	05/14/2014	680,000.00	677,008.00	738,719.57	857,951.27	119,231.70	0.00
Totals for Cus	ip				680,000.00	677,008.00	738,719.57	857,951.27	119,231.70	0.00
345370CS7	FORD MOTOR COMPANY	5.29%	12/08/2046	04/06/2017	1,985,000.00	1,965,785.20	1,629,647.03	1,891,492.98	261,845.95	0.00
Totals for Cus	ip				1,985,000.00	1,965,785.20	1,629,647.03	1,891,492.98	261,845.95	0.00
345397VU4	FORD MOTOR CREDIT CO LLC	5.88%	08/02/2021	04/16/2018	1,000,000.00	1,066,100.00	1,025,568.83	1,046,925.98	21,357.15	0.00
Totals for Cus	ip				1,000,000.00	1,066,100.00	1,025,568.83	1,046,925.98	21,357.15	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
345397XW8	FORD MOTOR CREDIT CO LLC	3.34%	03/18/2021	04/09/2018	458.000.00	455.966.48	444.403.17	461.443.76	17,040.59	0.00
Totals for Cu	sip				458,000.00	455,966.48	444,403.17	461,443.76	17,040.59	0.00
345397ZU0	FORD MOTOR CREDIT CO LLC	3.35%	11/01/2022	07/29/2019	6,900,000.00	6,896,412.00	6,896,412.00	6,970,204.60	73,792.60	0.00
Totals for Cu	sip				6,900,000.00	6,896,412.00	6,896,412.00	6,970,204.60	73,792.60	0.00
369550BA5	GENERAL DYNAMICS CORP	2.88%	05/11/2020	05/08/2018	3,640,000.00	3,627,114.40	3,642,499.70	3,652,618.64	10,118.94	0.00
Totals for Cu	sip				3,640,000.00	3,627,114.40	3,642,499.70	3,652,618.64	10,118.94	0.00
37045VAF7	GENERAL MOTORS CO	6.25%	10/02/2043	07/21/2014	430,000.00	430,000.00	403,057.45	483,120.41	80,062.96	0.00
37045VAF7	GENERAL MOTORS CO	6.25%	10/02/2043	07/21/2014	2,205,000.00	2,205,000.00	2,066,841.09	2,477,396.53	410,555.44	0.00
Totals for Cu	sip				2,635,000.00	2,635,000.00	2,469,898.54	2,960,516.94	490,618.40	0.00
37045VAP5	GENERAL MOTORS CO	5.15%	04/01/2038	08/02/2017	1,180,000.00	1,179,256.60	1,008,148.26	1,207,122.23	198,973.97	0.00
Totals for Cu	sip				1,180,000.00	1,179,256.60	1,008,148.26	1,207,122.23	198,973.97	0.00
37045XCH7	GENERAL MOTORS FINL CO	2.86%	04/09/2021	04/05/2018	3,005,000.00	3,005,000.00	2,936,605.93	3,010,907.83	74,301.90	0.00
Totals for Cu	sip				3,005,000.00	3,005,000.00	2,936,605.93	3,010,907.83	74,301.90	0.00
37045XCJ3	GENERAL MOTORS FINL CO	3.55%	04/09/2021	04/05/2018	2,270,000.00	2,269,114.70	2,238,741.94	2,313,008.83	74,266.89	0.00
Totals for Cu	sip				2,270,000.00	2,269,114.70	2,238,741.94	2,313,008.83	74,266.89	0.00
37331NAB7	GEORGIA PACIFIC LLC	5.40%	11/01/2020	10/27/2010	630,000.00	626,301.90	652,789.78	647,487.80	0.00	(5,301.98)
Totals for Cu	sip				630,000.00	626,301.90	652,789.78	647,487.80	0.00	(5,301.98)
38141EA58	GOLDMAN SACHS	5.38%	03/15/2020	03/01/2010	680,000.00	673,873.20	695,205.29	684,607.46	0.00	(10,597.83)
38141EA58	GOLDMAN SACHS	5.38%	03/15/2020	02/29/2012	1,120,000.00	1,147,696.48	1,145,044.01	1,127,588.75	0.00	(17,455.26)
Totals for Cu	sip				1,800,000.00	1,821,569.68	1,840,249.30	1,812,196.21	0.00	(28,053.09)
38141EA66	GOLDMAN SACHS	6.00%	06/15/2020	08/17/2010	2,100,000.00	2,284,779.00	2,173,892.68	2,137,065.44	0.00	(36,827.24)
Totals for Cu	sip				2,100,000.00	2,284,779.00	2,173,892.68	2,137,065.44	0.00	(36,827.24)
38141EC23	GOLDMAN SACHS	3.85%	07/08/2024	10/03/2014	4,620,000.00	4,640,050.80	4,516,358.15	4,886,559.59	370,201.44	0.00
Totals for Cu	sip				4,620,000.00	4,640,050.80	4,516,358.15	4,886,559.59	370,201.44	0.00
38141GGS7	GOLDMAN SACHS GROUP INC	5.75%	01/24/2022	08/29/2018	1,375,000.00	1,469,613.75	1,439,672.25	1,476,083.50	36,411.25	0.00
38141GGS7	GOLDMAN SACHS GROUP INC	5.75%	01/24/2022	08/29/2018	4,355,000.00	4,655,320.80	4,559,834.64	4,675,159.00	115,324.36	0.00
Totals for Cu	sip				5,730,000.00	6,124,934.55	5,999,506.89	6,151,242.50	151,735.61	0.00
38141GWB6	GOLDMAN SACHS GROUP INC	3.85%	01/26/2027	02/13/2017	7,630,000.00	7,641,139.80	7,177,140.12	8,122,500.48	945,360.36	0.00
Totals for Cu	sip				7,630,000.00	7,641,139.80	7,177,140.12	8,122,500.48	945,360.36	0.00



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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
38141GWQ3	GOLDMAN SACHS GROUP INC	3.27%	09/29/2025	04/03/2018	3,200,000.00	3,081,568.00	2,999,592.19	3,312,972.86	313,380.67	0.00
Totals for Cus	ip				3,200,000.00	3,081,568.00	2,999,592.19	3,312,972.86	313,380.67	0.00
38141GWV2	GOLDMAN SACHS GROUP INC	3.81%	04/23/2029	04/03/2018	1,680,000.00	1,645,593.60	1,568,490.34	1,802,435.64	233,945.30	0.00
Totals for Cus	ip				1,680,000.00	1,645,593.60	1,568,490.34	1,802,435.64	233,945.30	0.00
38143U8H7	GOLDMAN SACHS GROUP INC	3.75%	02/25/2026	02/22/2016	1,485,000.00	1,481,569.65	1,404,284.46	1,571,896.33	167,611.87	0.00
Totals for Cus	ip				1,485,000.00	1,481,569.65	1,404,284.46	1,571,896.33	167,611.87	0.00
38148BAB4	GOLDMAN SACHS GROUP INC	5.38%	01/30/3100	04/16/2015	4,775,000.00	4,775,000.00	4,613,939.25	4,834,066.75	220,127.50	0.00
Totals for Cus	ip				4,775,000.00	4,775,000.00	4,613,939.25	4,834,066.75	220,127.50	0.00
38148BAC2	GOLDMAN SACHS GROUP INC	5.30%	01/30/3100	07/20/2016	1,035,000.00	1,035,000.00	926,325.00	1,112,625.00	186,300.00	0.00
Totals for Cus	ip				1,035,000.00	1,035,000.00	926,325.00	1,112,625.00	186,300.00	0.00
398433AH5	GRIFFON CORP	5.25%	03/01/2022	06/17/2014	370,000.00	370,000.00	334,850.00	371,387.50	36,537.50	0.00
Totals for Cus	ip				370,000.00	370,000.00	334,850.00	371,387.50	36,537.50	0.00
404119BR9	HCA INC	5.38%	02/01/2025	05/03/2018	2,005,000.00	2,002,493.75	1,954,875.00	2,217,189.15	262,314.15	0.00
Totals for Cus	ip				2,005,000.00	2,002,493.75	1,954,875.00	2,217,189.15	262,314.15	0.00
404121AF2	HCA INC	4.75%	05/01/2023	08/06/2013	2,000,000.00	1,880,000.00	1,970,000.00	2,142,629.18	172,629.18	0.00
Totals for Cus	ip				2,000,000.00	1,880,000.00	1,970,000.00	2,142,629.18	172,629.18	0.00
404280BQ1	HSBC HOLDING PLC	2.50%	05/18/2021	05/10/2018	3,745,000.00	3,745,000.00	3,689,426.00	3,748,812.97	59,386.97	0.00
Totals for Cus	ip				3,745,000.00	3,745,000.00	3,689,426.00	3,748,812.97	59,386.97	0.00
44965UAA2	ILFC E-CAPITAL TRUST	4.15%	12/21/2065	02/29/2012	590,000.00	427,750.00	460,200.00	477,531.25	17,331.25	0.00
Totals for Cus	ip				590,000.00	427,750.00	460,200.00	477,531.25	17,331.25	0.00
454889AS5	INDIANA MICHIGAN POWER	3.85%	05/15/2028	04/30/2018	5,600,000.00	5,582,360.00	5,631,557.90	6,118,763.17	487,205.27	0.00
Totals for Cus	ip				5,600,000.00	5,582,360.00	5,631,557.90	6,118,763.17	487,205.27	0.00
456837AP8	ING GROEP NV	3.55%	04/09/2024	04/02/2019	1,200,000.00	1,198,200.00	1,198,200.00	1,255,986.88	57,786.88	0.00
Totals for Cus	ip				1,200,000.00	1,198,200.00	1,198,200.00	1,255,986.88	57,786.88	0.00
460146CF8	INTERNATIONAL PAPER COMPANY	7.30%	11/15/2039	11/30/2009	2,535,000.00	2,528,434.35	2,988,079.31	3,512,230.41	524,151.10	0.00
460146CF8	INTERNATIONAL PAPER COMPANY	7.30%	11/15/2039	02/29/2012	750,000.00	964,886.25	884,047.13	1,039,121.42	155,074.29	0.00
Totals for Cus	ip				3,285,000.00	3,493,320.60	3,872,126.44	4,551,351.83	679,225.39	0.00
46507MAB8	ISRAEL ELECTRIC CORP LTD	9.38%	01/28/2020	03/01/2018	2,470,000.00	2,744,787.50	2,615,730.00	2,483,585.00	0.00	(132,145.00)

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusi	p				2,470,000.00	2,744,787.50	2,615,730.00	2,483,585.00	0.00	(132,145.00)
46625HHA1	JP MORGAN CHASE & CO	5.41%	01/30/3100	04/16/2008	2,086,000.00	2,086,000.00	2,057,317.50	2,104,774.00	47,456.50	0.00
Totals for Cusin	9				2,086,000.00	2,086,000.00	2,057,317.50	2,104,774.00	47,456.50	0.00
46625HHU7	JP MORGAN CHASE & CO	4.25%	10/15/2020	10/14/2010	1,500,000.00	1,492,650.00	1,527,029.12	1,526,658.89	0.00	(370.23)
Totals for Cusin	0				1,500,000.00	1,492,650.00	1,527,029.12	1,526,658.89	0.00	(370.23)
46625HJY7	JP MORGAN CHASE & CO	3.88%	09/10/2024	09/03/2014	3,400,000.00	3,382,150.00	3,345,516.84	3,639,954.08	294,437.24	0.00
46625HJY7	JP MORGAN CHASE & CO	3.88%	09/10/2024	10/03/2014	3,250,000.00	3,219,807.50	3,197,920.51	3,479,367.87	281,447.36	0.00
Totals for Cusip	0				6,650,000.00	6,601,957.50	6,543,437.35	7,119,321.95	575,884.60	0.00
46647PAL0	JPMORGAN CHASE & CO	3.96%	11/15/2048	11/03/2017	3,755,000.00	3,755,000.00	3,323,783.20	4,254,839.50	931,056.30	0.00
Totals for Cusip	0				3,755,000.00	3,755,000.00	3,323,783.20	4,254,839.50	931,056.30	0.00
46647PAR7	JPMORGAN CHASE & CO	4.00%	04/23/2029	05/10/2018	2,030,000.00	2,008,786.50	1,990,135.10	2,229,820.11	239,685.01	0.00
Totals for Cusip	0				2,030,000.00	2,008,786.50	1,990,135.10	2,229,820.11	239,685.01	0.00
472319AM4	JEFFERIES GROUP INC	6.50%	01/20/2043	01/15/2013	1,220,000.00	1,205,238.00	1,235,183.23	1,453,972.94	218,789.71	0.00
Totals for Cusip	0				1,220,000.00	1,205,238.00	1,235,183.23	1,453,972.94	218,789.71	0.00
48125LRN4	JPMORGAN CHASE BK	3.09%	04/26/2021	04/19/2018	7,500,000.00	7,500,000.00	7,469,683.43	7,525,749.30	56,065.87	0.00
Totals for Cusi	o				7,500,000.00	7,500,000.00	7,469,683.43	7,525,749.30	56,065.87	0.00
48126HAC4	JPMORGAN CHASE & CO	6.10%	01/30/3100	09/18/2014	3,575,000.00	3,575,000.00	3,552,656.25	3,901,397.50	348,741.25	0.00
Totals for Cusi	o				3,575,000.00	3,575,000.00	3,552,656.25	3,901,397.50	348,741.25	0.00
48667QAR6	KAZMUNAIGAS FINANCE	4.75%	04/24/2025	04/24/2019	300,000.00	311,400.00	311,400.00	328,846.20	17,446.20	0.00
48667QAR6	KAZMUNAIGAS FINANCE	4.75%	04/24/2025	05/07/2019	300,000.00	313,687.50	313,687.50	328,846.20	15,158.70	0.00
Totals for Cusin	o				600,000.00	625,087.50	625,087.50	657,692.40	32,604.90	0.00
49271VAE0	KEURIG DR PEPPER INC	3.55%	05/25/2021	05/31/2019	2,040,000.00	2,040,000.00	2,040,000.00	2,083,572.87	43,572.87	0.00
Totals for Cusi	D				2,040,000.00	2,040,000.00	2,040,000.00	2,083,572.87	43,572.87	0.00
50077LAB2	KRAFT HEINZ FOODS CO	4.38%	06/01/2046	08/16/2016	835,000.00	832,321.85	687,894.99	823,117.56	135,222.57	0.00
Totals for Cusin	o .				835,000.00	832,321.85	687,894.99	823,117.56	135,222.57	0.00
50077LAL0	KRAFT HEINZ FOODS CO	5.00%	07/15/2035	08/16/2016	1,535,000.00	1,520,857.23	1,440,563.44	1,705,468.61	264,905.17	0.00
Totals for Cusin	o				1,535,000.00	1,520,857.23	1,440,563.44	1,705,468.61	264,905.17	0.00
50077LAU0	KRAFT HEINZ FOODS CO	3.75%	04/01/2030	09/11/2019	2,435,000.00	2,425,552.20	2,425,552.20	2,509,183.18	83,630.98	0.00
Totals for Cusin	o .				2,435,000.00	2,425,552.20	2,425,552.20	2,509,183.18	83,630.98	0.00

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Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
50077LAY2	KRAFT HEINZ FOODS CO	4.88%	10/01/2049	10/02/2019	855,000.00	864,635.85	864,635.85	902,449.31	37,813.46	0.00
50077LAY2	KRAFT HEINZ FOODS CO	4.88%	10/01/2049	10/01/2019	1,670,000.00	1,695,968.50	1,695,968.50	1,762,678.77	66,710.27	0.00
50077LAY2	KRAFT HEINZ FOODS CO	4.88%	10/01/2049	10/24/2019	150,000.00	151,447.50	151,447.50	158,324.44	6,876.94	0.00
50077LAY2	KRAFT HEINZ FOODS CO	4.88%	10/01/2049	11/20/2019	350,000.00	359,674.00	359,674.00	369,423.69	9,749.69	0.00
Totals for Cusip	p				3,025,000.00	3,071,725.85	3,071,725.85	3,192,876.21	121,150.36	0.00
501797AJ3	L BRANDS INC	5.62%	10/15/2023	02/14/2019	300,000.00	299,250.00	299,250.00	323,625.00	24,375.00	0.00
501797AJ3	L BRANDS INC	5.62%	10/15/2023	06/11/2019	425,000.00	438,812.50	438,812.50	458,468.75	19,656.25	0.00
501797AJ3	L BRANDS INC	5.62%	10/15/2023	06/17/2019	865,000.00	890,409.38	890,409.38	933,118.75	42,709.37	0.00
501797AJ3	L BRANDS INC	5.62%	10/15/2023	07/18/2019	750,000.00	780,000.00	780,000.00	809,062.50	29,062.50	0.00
501797AJ3	L BRANDS INC	5.62%	10/15/2023	07/18/2019	500,000.00	520,000.00	520,000.00	539,375.00	19,375.00	0.00
501797AJ3	L BRANDS INC	5.62%	10/15/2023	07/19/2019	660,000.00	686,400.00	686,400.00	711,975.00	25,575.00	0.00
Totals for Cusip	0				3,500,000.00	3,614,871.88	3,614,871.88	3,775,625.00	160,753.12	0.00
50247VAC3	LYB INTL FINANCE BV	4.88%	03/15/2044	07/18/2019	385,000.00	408,573.55	408,573.55	433,817.20	25,243.65	0.00
Totals for Cusip	0				385,000.00	408,573.55	408,573.55	433,817.20	25,243.65	0.00
50540RAW2	LABORATORY CORP OF AMER	2.95%	12/01/2029	11/18/2019	4,945,000.00	4,932,192.45	4,932,192.45	4,959,177.51	26,985.06	0.00
Totals for Cusip	0				4,945,000.00	4,932,192.45	4,932,192.45	4,959,177.51	26,985.06	0.00
525ESC1H2	LEHMAN BROTHERS HOLDINGS	0.00%	04/04/2016	03/22/2006	560,000.00	292,554.07	7,082.49	7,000.00	0.00	(82.49)
525ESC1H2	LEHMAN BROTHERS HOLDINGS	0.00%	04/04/2016	03/22/2006	1,805,000.00	942,964.47	22,828.37	22,562.50	0.00	(265.87)
525ESC1H2	LEHMAN BROTHERS HOLDINGS	0.00%	04/04/2016	03/31/2006	800,000.00	409,534.40	10,117.84	10,000.00	0.00	(117.84)
Totals for Cusi	o				3,165,000.00	1,645,052.94	40,028.70	39,562.50	0.00	(466.20)
525ESC2W8	LEHMAN BROTHERS HOLDINGS	0.00%	02/06/2012	01/09/2007	3,470,000.00	1,862,755.60	44,292.95	43,375.00	0.00	(917.95)
Totals for Cusip	0				3,470,000.00	1,862,755.60	44,292.95	43,375.00	0.00	(917.95)
525ESC6Y0	LEHMAN BROTHERS HOLDINGS	0.00%	09/27/2027	09/19/2007	1,050,000.00	549,738.02	13,227.14	13,650.00	422.86	0.00
Totals for Cusip	0				1,050,000.00	549,738.02	13,227.14	13,650.00	422.86	0.00
527298BP7	LEVEL 3 FINANCING INC	3.40%	03/01/2027	11/14/2019	510,000.00	508,878.00	508,878.00	513,585.30	4,707.30	0.00
527298BP7	LEVEL 3 FINANCING INC	3.40%	03/01/2027	12/10/2019	90,000.00	90,335.70	90,335.70	90,632.70	297.00	0.00
Totals for Cusin	0				600,000.00	599,213.70	599,213.70	604,218.00	5,004.30	0.00
53079EBJ2	LIBERTY MUTUAL GROUP INC	3.95%	10/15/2050	09/24/2019	385,000.00	385,471.28	385,471.28	400,460.41	14,989.13	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

S0070EBL2 LIBERTY MUTUAL GROUP INC 3.09% 101/2008 001/20	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Second Second Content	53079EBJ2	LIBERTY MUTUAL GROUP INC	3.95%	10/15/2050	09/24/2019	965,000.00	962,883.27	962,883.27	1,003,751.41	40,868.14	0.00
Totals for Cusip Control September Contr	53079EBJ2	LIBERTY MUTUAL GROUP INC	3.95%	10/15/2050	09/24/2019	560,000.00	587,592.91	587,592.91	582,487.86	0.00	(5,105.05)
8-4187AW9 LINCOLN NATIONAL CORP 6-30% 1009207 1009207 10092007 10092007 10092007 10093007 1	53079EBJ2	LIBERTY MUTUAL GROUP INC	3.95%	10/15/2050	09/24/2019	1,070,000.00	1,121,186.75	1,121,186.75	1,112,967.88	0.00	(8,218.87)
Totals for Cusip* Light 100 models of the color of the	Totals for Cus	ip				2,980,000.00	3,057,134.21	3,057,134.21	3,099,667.56	55,857.27	(13,323.92)
Segretable Mexical Personance Segretable Segret	534187AW9	LINCOLN NATIONAL CORP	6.30%	10/09/2037	10/03/2007	1,082,000.00	1,076,362.78	1,277,600.93	1,400,643.40	123,042.47	0.00
Totals for ∪sero Lange of Mark LP 4.50% 0.4152038 0.20662018 238,300.00 238,328.00 220,919.34 289,000.00 3,015.00 0.00	Totals for Cus	ip				1,082,000.00	1,076,362.78	1,277,600.93	1,400,643.40	123,042.47	0.00
5338VAM2	55336VAL4	MPLX LP	5.20%	03/01/2047	02/07/2017	240,000.00	238,329.60	220,919.34	259,490.64	38,571.30	0.00
Totals for Cusip* Label 19/2018 3,898,425.00 3,275,091.63 3,815,901.90 \$60,802.77 0.00 55336VANO MPLX LP 47.09 04/19/2018 11/25/2019 1,750,000.00 1,716,032.50 1,783,142.22 67.109.72 0.00 55616XAF4 MACYS RETAIL HLDGS INC 3.88 01/57/202 01/10/2012 137,000.00 135,888.93 135,573.63 139,626.19 4,052.56 0.00 5616XAF4 MACYS RETAIL HLDGS INC 2.88 02/15/2028 11/20/202 218,000.00 273,996.15 253,863.33 139,626.19 4,052.56 0.00 5616XAF4 MACYS RETAIL HLDGS INC 2.88 291,922.20 273,996.15 253,863.33 139,626.19 4,062.56 0.00 5616XAF4 MACYS RETAIL HLDGS INC 2.88 273,996.15 253,886.33 139,626.19 4,062.56 0.00 570535AP0 MARKEL CORP 2.98 0.00 215,956.00 219,428.83 238,683.93 19,255.10 0.00 571935AP0 MARS INC 3.98 041/2049	Totals for Cus	ip				240,000.00	238,329.60	220,919.34	259,490.64	38,571.30	0.00
5538/ANNO MPLX LP 4.70% 04/15/2048 11/25/2019 1.750,000.00 1.716,032.50 1.716,032.50 1.783,142.22 67.109.72 0.00 5616XAF4 MACYS RETAIL HLDGS INC 3.88% 01/15/2022 01/10/2012 137,000.00 133,888.33 135,873.63 139,626.19 4,052.56 0.00 5616XAF4 MACYS RETAIL HLDGS INC 2.88% 02/15/2022 11/13/2014 285,000.00 273,986.15 263,886.34 284,120.79 20,234.45 0.00 5616XAF4 MACYS RETAIL HLDGS INC 2.88% 02/15/2022 11/13/2014 285,000.00 273,986.15 263,886.34 284,120.79 20,234.45 0.00 56763SAP9 MARKEL CORP 5.09 03/30/2043 03/05/2013 220,000.00 215,996.00 219,428.83 238,683.39 19,255.10 0.00 57053SAP9 MARKEL CORP 4.15% 09/17/205 11/19/2019 885,000.00 904,859.40 904,859.40 912,249.83 7,390.43 0.00 571676AF2 MARS INC 3.25% 09/15/2012 <	55336VAM2	MPLX LP	4.50%	04/15/2038	02/06/2018	3,750,000.00	3,688,425.00	3,275,051.63	3,815,901.90	540,850.27	0.00
Totals for Cusy — Totals for C	Totals for Cus	ip				3,750,000.00	3,688,425.00	3,275,051.63	3,815,901.90	540,850.27	0.00
56516XAF4 MACYS RETAIL HLDGS INC 3.88% 01/15/2022 01/10/2012 137,000.00 135,888.93 135,573.63 139,626.19 4,052.56 0.00 56516XAHO MACYS RETAIL HLDGS INC 2.88% 02/15/2023 11/13/2014 285,000.00 273,996.15 263,886.34 284,120.79 20,234.45 0.00 56516XAHO MACYS RETAIL HLDGS INC 2.88% 02/15/2023 11/13/2014 285,000.00 273,996.15 263,886.34 284,120.79 20,234.45 0.00 570635AP9 MARKEL CORP 5.00% 03/30/2043 03/05/2013 220,000.00 215,996.00 219,428.83 238,683.93 19,255.10 0.00 570635AV6 MARKEL CORP 4.15% 09/17/2050 11/19/2019 885,000.00 904,859.40 904,859.40 912,249.83 7,390.43 0.00 571676AF2 MARS INC 3.95% 04/10/12049 03/26/2013 2.900,000.00 2.882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MARRIOTT INTERNATIONAL 3.25% 09/15/2022 09/105/2012 2,195,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MENIOAX INC 5.25% 12/10/203 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 58602BAA4 MEDNAX INC 5.25% 2/10/12023 07/08/2019 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 4/30/2028 01/23/2019 0.102000 0.144,000.00 0.164,000.00 0.	55336VAN0	MPLX LP	4.70%	04/15/2048	11/25/2019	1,750,000.00	1,716,032.50	1,716,032.50	1,783,142.22	67,109.72	0.00
Totals for Cusip 13,000,0 135,88.93 135,673.63 139,626.19 4,052.56 0.00 55616XAHO MACYS RETAIL HLDGS INC 2.88 0215/2023 11/13/2014 286,000.0 273,996.15 263,886.34 284,120.79 20,234.45 0.00 570535AP9 MARKEL CORP 5.00 03/02/201 03/05/201 220,000.0 215,996.00 219,428.83 238,683.93 19,255.10 0.00 570535AV6 MARKEL CORP 4.15 09/17/205 11/19/2019 885,000.0 904,859.40 912,248.83 7,390.43 0.00 571676AF2 MARS INC 3.95 04/17/205 03/26/2019 2,900,000.0 2,882,832.00 3282,798.03 399,966.03 0.00 571903AK9 MARRIOTT INTERNATIONAL 3.25 09/15/2012 2,915,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 58502BAA MEXINC 3.25 12/17/202 09/05/2012 2,195,000.00 2,186,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00	Totals for Cus	ip				1,750,000.00	1,716,032.50	1,716,032.50	1,783,142.22	67,109.72	0.00
September Sept	55616XAF4	MACYS RETAIL HLDGS INC	3.88%	01/15/2022	01/10/2012	137,000.00	135,888.93	135,573.63	139,626.19	4,052.56	0.00
Totals for Cusip MARKEL CORP 5.00% 03/30/2043 03/05/2013 285,00.00 273,996.15 263,886.34 284,120.79 20,234.45 0.00 570535AP9 MARKEL CORP 5.00% 03/30/2043 03/05/2013 220,000.00 215,996.00 219,428.83 238,683.93 19,255.10 0.00 570535AV6 MARKEL CORP 4.15% 09/17/2050 11/19/2019 885,000.00 904,859.40 904,859.40 912,249.83 7,390.43 0.00 571676AF2 MARS INC 3.95% 04/01/2049 03/26/2019 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MARRIOTI INTERNATIONAL 3.25 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 58502BAA4 MEDNAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88	Totals for Cus	ip				137,000.00	135,888.93	135,573.63	139,626.19	4,052.56	0.00
570535AP9 MARKEL CORP 5.00% 03/30/2043 03/05/2013 220,000.00 215,996.00 219,428.83 238,683.93 19,255.10 0.00	55616XAH0	MACYS RETAIL HLDGS INC	2.88%	02/15/2023	11/13/2014	285,000.00	273,996.15	263,886.34	284,120.79	20,234.45	0.00
Totals for Cusir 220,000.00 215,996.00 219,428.83 238,683.93 19,255.10 0.00 570535AV6 MARKEL CORP 4.15% 09/17/2050 11/19/2019 885,000.00 904,859.40 904,859.40 912,249.83 7,390.43 0.00 571676AF2 MARS INC 3.95% 04/01/2049 03/26/2019 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MARRIOTI INTERNATIONAL 3.25% 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 58502BAA4 MEDIAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 20,255.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 <	Totals for Cus	ip				285,000.00	273,996.15	263,886.34	284,120.79	20,234.45	0.00
570535AV6 MARKEL CORP 4.15% 09/17/2050 11/19/2019 885,000.00 904,859.40 904,859.40 912,249.83 7,390.43 0.00 Totals for Cusip 571676AF2 MARS INC 3.95% 04/01/2049 03/26/2019 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 Totals for Cusip 571903AK9 MARRIOTT INTERNATIONAL 3.25% 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 Totals for Cusip 58502BAA4 MEDNAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 Totals for Cusip 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 1,600,000.00 1,414,000.00 1,414,000.00 1,634,016.00 220,016.00 0.00	570535AP9	MARKEL CORP	5.00%	03/30/2043	03/05/2013	220,000.00	215,996.00	219,428.83	238,683.93	19,255.10	0.00
Totals for Cusip B85,000.00 904,859.40 904,859.40 912,249.83 7,390.43 0.00 571676AF2 MARS INC 3.95% 04/01/2049 03/26/2019 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MARRIOTT INTERNATIONAL 3.25% 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 58502BAA4 MEDNAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 1,614,000.00 1,614,000.00 1,634,016.00 20,166.00 0.00	Totals for Cus	ip				220,000.00	215,996.00	219,428.83	238,683.93	19,255.10	0.00
571676AF2 MARS INC 3.95% 04/01/2049 03/26/2019 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 Totals for Cusip V 09/05/2012 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MARRIOTT INTERNATIONAL 3.25% 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 Totals for Cusip In 2/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 Totals for Cusip In 2/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 1,614,000.00 1,614,000.00 1,614,000.00 1,634,016.00 200,016.00 0.00	570535AV6	MARKEL CORP	4.15%	09/17/2050	11/19/2019	885,000.00	904,859.40	904,859.40	912,249.83	7,390.43	0.00
Totals for Cusip 2,900,000.00 2,882,832.00 2,882,832.00 3,282,798.03 399,966.03 0.00 571903AK9 MARRIOTT INTERNATIONAL 3.25% 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 Totals for Cusip 1,290,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 Totals for Cusip 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 Totals for Cusip 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 176,750.00 176,750.00 1,634,016.00 204,252.00 27,502.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 1,600,000.00 1,414,000.00 1,414,000.00 1,634,016.00 20,016.00 <td< td=""><td>Totals for Cus</td><td>ip</td><td></td><td></td><td></td><td>885,000.00</td><td>904,859.40</td><td>904,859.40</td><td>912,249.83</td><td>7,390.43</td><td>0.00</td></td<>	Totals for Cus	ip				885,000.00	904,859.40	904,859.40	912,249.83	7,390.43	0.00
571903AK9 MARRIOTT INTERNATIONAL 3.25% 09/15/2022 09/05/2012 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 Totals for Cusip 58502BAA4 MEDNAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 Totals for Cusip 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 1,414,000.00 1,414,000.00 1,634,016.00 220,016.00 0.00	571676AF2	MARS INC	3.95%	04/01/2049	03/26/2019	2,900,000.00	2,882,832.00	2,882,832.00	3,282,798.03	399,966.03	0.00
Totals for Cusip 2,195,000.00 2,188,656.45 2,149,602.99 2,256,641.77 107,038.78 0.00 58502BAA4 MEDNAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 1,676,50.00 1,675,000 204,252.00 27,502.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 02/06/2019 1,600,000.00 1,414,000.00 1,614,000.00 1,634,016.00 200,016.00 0.00	Totals for Cus	ip				2,900,000.00	2,882,832.00	2,882,832.00	3,282,798.03	399,966.03	0.00
58502BAA4 MEDNAX INC 5.25% 12/01/2023 07/08/2019 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 Totals for Cusip 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 1,675.00 176,750.00 204,252.00 27,502.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 02/06/2019 1,600,000.00 1,414,000.00 1,414,000.00 1,634,016.00 220,016.00 0.00	571903AK9	MARRIOTT INTERNATIONAL	3.25%	09/15/2022	09/05/2012	2,195,000.00	2,188,656.45	2,149,602.99	2,256,641.77	107,038.78	0.00
Totals for Cusip 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,278,125.00 28,125.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 176,750.00 176,750.00 204,252.00 27,502.00 0.00 59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 02/06/2019 1,600,000.00 1,414,000.00 1,634,016.00 220,016.00 0.00	Totals for Cus	ip				2,195,000.00	2,188,656.45	2,149,602.99	2,256,641.77	107,038.78	0.00
59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 01/23/2019 200,000.00 176,750.00 176,750.00 204,252.00 27,502.00 0.00 179,750.00 1	58502BAA4	MEDNAX INC	5.25%	12/01/2023	07/08/2019	1,250,000.00	1,250,000.00	1,250,000.00	1,278,125.00	28,125.00	0.00
59284MAC8 MEXICO CITY ARPT TRUST 3.88% 04/30/2028 02/06/2019 1,600,000.00 1,414,000.00 1,414,000.00 1,634,016.00 220,016.00 0.00	Totals for Cus	ip				1,250,000.00	1,250,000.00	1,250,000.00	1,278,125.00	28,125.00	0.00
	59284MAC8	MEXICO CITY ARPT TRUST	3.88%	04/30/2028	01/23/2019	200,000.00	176,750.00	176,750.00	204,252.00	27,502.00	0.00
Totals for Cusip 1,800,000.00 1,590,750.00 1,590,750.00 247,518.00 0.00	59284MAC8	MEXICO CITY ARPT TRUST	3.88%	04/30/2028	02/06/2019	1,600,000.00	1,414,000.00	1,414,000.00	1,634,016.00	220,016.00	0.00
	Totals for Cus	ip				1,800,000.00	1,590,750.00	1,590,750.00	1,838,268.00	247,518.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
59284MAD6	MEXICO CITY ARPT TRUST	5.50%	07/31/2047	01/11/2019	380,000.00	327,750.00	327,750.00	391,878.80	64,128.80	0.00
59284MAD6	MEXICO CITY ARPT TRUST	5.50%	07/31/2047	02/08/2019	400,000.00	352,500.00	352,500.00	412,504.00	60,004.00	0.00
Totals for Cus	ip				780,000.00	680,250.00	680,250.00	804,382.80	124,132.80	0.00
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	170,000.00	158,890.50	165,864.75	201,477.49	35,612.74	0.00
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	180,000.00	168,724.80	175,621.50	213,329.10	37,707.60	0.00
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	230,000.00	218,881.80	224,405.25	272,587.19	48,181.94	0.00
594918BU7	MICROSOFT CORP	3.95%	08/08/2056	11/09/2016	320,000.00	302,697.60	312,215.99	379,251.74	67,035.75	0.00
Totals for Cus	ip				900,000.00	849,194.70	878,107.49	1,066,645.52	188,538.03	0.00
609207AN5	MONDELEZ INTERNATIONAL	3.00%	05/07/2020	05/03/2018	4,485,000.00	4,478,093.10	4,468,375.14	4,497,870.87	29,495.73	0.00
Totals for Cus	ip				4,485,000.00	4,478,093.10	4,468,375.14	4,497,870.87	29,495.73	0.00
6174467Y9	MORGAN STANLEY	4.35%	09/08/2026	10/03/2014	2,880,000.00	2,870,899.20	2,798,796.41	3,150,385.17	351,588.76	0.00
Totals for Cus	ip				2,880,000.00	2,870,899.20	2,798,796.41	3,150,385.17	351,588.76	0.00
6174468G7	MORGAN STANLEY	4.43%	01/23/2030	01/17/2019	1,125,000.00	1,125,000.00	1,125,000.00	1,272,459.97	147,459.97	0.00
6174468G7	MORGAN STANLEY	4.43%	01/23/2030	02/06/2019	1,215,000.00	1,257,549.30	1,257,549.30	1,374,256.77	116,707.47	0.00
Totals for Cus	ip				2,340,000.00	2,382,549.30	2,382,549.30	2,646,716.74	264,167.44	0.00
61744YAK4	MORGAN STANLEY	3.59%	07/22/2028	08/02/2018	605,000.00	575,276.35	572,029.76	643,304.56	71,274.80	0.00
Totals for Cus	ip				605,000.00	575,276.35	572,029.76	643,304.56	71,274.80	0.00
61744YAP3	MORGAN STANLEY	3.77%	01/24/2029	03/28/2018	2,300,000.00	2,256,415.00	2,200,582.04	2,475,841.46	275,259.42	0.00
61744YAP3	MORGAN STANLEY	3.77%	01/24/2029	05/07/2018	1,460,000.00	1,405,337.60	1,396,891.21	1,571,621.10	174,729.89	0.00
61744YAP3	MORGAN STANLEY	3.77%	01/24/2029	01/16/2019	1,795,000.00	1,718,676.60	1,718,676.60	1,932,232.79	213,556.19	0.00
Totals for Cus	ip				5,555,000.00	5,380,429.20	5,316,149.85	5,979,695.35	663,545.50	0.00
61746BDJ2	MORGAN STANLEY	3.75%	02/25/2023	04/22/2015	3,400,000.00	3,552,932.00	3,394,006.75	3,560,515.26	166,508.51	0.00
Totals for Cus	ip				3,400,000.00	3,552,932.00	3,394,006.75	3,560,515.26	166,508.51	0.00
61746BDZ6	MORGAN STANLEY	3.88%	01/27/2026	04/27/2016	2,875,000.00	2,976,631.25	2,804,191.94	3,088,017.81	283,825.87	0.00
Totals for Cus	ip				2,875,000.00	2,976,631.25	2,804,191.94	3,088,017.81	283,825.87	0.00
61746BEG7	MORGAN STANLEY	4.38%	01/22/2047	01/17/2017	639,000.00	634,667.58	604,774.94	766,340.39	161,565.45	0.00
Totals for Cus	ip				639,000.00	634,667.58	604,774.94	766,340.39	161,565.45	0.00
61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	07/21/2011	70,000.00	69,979.00	73,358.93	73,740.02	381.09	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	10/27/2011	4,550,000.00	4,483,251.50	4,768,330.57	4,793,101.31	24,770.74	0.00
61747WAL3	MORGAN STANLEY	5.50%	07/28/2021	10/01/2013	28,000.00	30,782.08	29,343.57	29,496.01	152.44	0.00
Totals for Cu	sip				4,648,000.00	4,584,012.58	4,871,033.07	4,896,337.34	25,304.27	0.00
61761J3R8	MORGAN STANLEY	3.12%	07/27/2026	01/10/2019	2,360,000.00	2,186,540.00	2,186,540.00	2,436,796.67	250,256.67	0.00
Totals for Cu	sip				2,360,000.00	2,186,540.00	2,186,540.00	2,436,796.67	250,256.67	0.00
61761JQK8	MORGAN STANLEY	5.61%	01/30/3100	04/22/2014	2,325,000.00	2,325,000.00	2,261,341.50	2,345,460.00	84,118.50	0.00
Totals for Cu	sip				2,325,000.00	2,325,000.00	2,261,341.50	2,345,460.00	84,118.50	0.00
61945CAD5	MOSAIC CO	5.45%	11/15/2033	11/07/2013	900,000.00	896,634.00	925,067.61	1,021,668.37	96,600.76	0.00
Totals for Cu	sip				900,000.00	896,634.00	925,067.61	1,021,668.37	96,600.76	0.00
61945CAE3	MOSAIC CO	5.62%	11/15/2043	11/07/2013	610,000.00	609,469.30	619,625.28	717,352.85	97,727.57	0.00
Totals for Cu	sip				610,000.00	609,469.30	619,625.28	717,352.85	97,727.57	0.00
63946BAH3	NBC UNIVERSAL MEDIA LLC	2.88%	01/15/2023	01/24/2018	505,000.00	506,136.25	495,769.80	519,000.69	23,230.89	0.00
Totals for Cu	sip				505,000.00	506,136.25	495,769.80	519,000.69	23,230.89	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	04/20/2009	635,000.00	635,000.00	894,715.00	996,099.10	101,384.10	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	05/13/2010	1,375,000.00	1,647,662.50	1,937,375.00	2,156,907.50	219,532.50	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	05/17/2010	555,000.00	673,992.00	781,995.00	870,606.30	88,611.30	0.00
646139W35	NEW JERSEY TPK AUTH	7.41%	01/01/2040	02/29/2012	925,000.00	1,330,640.25	1,303,325.00	1,451,010.50	147,685.50	0.00
Totals for Cu	sip				3,490,000.00	4,287,294.75	4,917,410.00	5,474,623.40	557,213.40	0.00
651229AW6	NEWELL BRANDS INC	4.20%	04/01/2026	03/18/2016	1,420,000.00	1,417,131.60	1,387,793.32	1,480,711.43	92,918.11	0.00
Totals for Cu	sip				1,420,000.00	1,417,131.60	1,387,793.32	1,480,711.43	92,918.11	0.00
651290AP3	NEWFIELD EXPLORATION	5.75%	01/30/2022	04/05/2019	660,000.00	705,665.40	705,665.40	701,624.52	0.00	(4,040.88)
Totals for Cu	sip				660,000.00	705,665.40	705,665.40	701,624.52	0.00	(4,040.88)
651290AQ1	NEWFIELD EXPLORATION CO	5.62%	07/01/2024	04/11/2019	3,200,000.00	3,511,744.00	3,511,744.00	3,516,431.26	4,687.26	0.00
Totals for Cu	sip				3,200,000.00	3,511,744.00	3,511,744.00	3,516,431.26	4,687.26	0.00
65473QBE2	NISOURCE INC	3.49%	05/15/2027	05/11/2017	6,170,000.00	6,169,012.80	5,887,687.89	6,490,985.00	603,297.11	0.00
Totals for Cu	sip				6,170,000.00	6,169,012.80	5,887,687.89	6,490,985.00	603,297.11	0.00
655044AJ4	NOBLE ENERGY INC	5.05%	11/15/2044	07/28/2016	1,535,000.00	1,518,237.80	1,322,198.13	1,706,952.47	384,754.34	0.00
Totals for Cu	sip				1,535,000.00	1,518,237.80	1,322,198.13	1,706,952.47	384,754.34	0.00
655844AW8	NORFOLK SOUTHERN CORP	5.59%	05/17/2025	08/10/2007	102,000.00	92,814.90	112,973.32	118,722.61	5,749.29	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cus	ip				102,000.00	92,814.90	112,973.32	118,722.61	5,749.29	0.00
655855FA7	NORFOLK SOUTHERN RAILWAY	9.75%	06/15/2020	07/01/2009	2,610,000.00	3,468,990.15	2,853,313.75	2,701,140.57	0.00	(152,173.18)
Totals for Cus	sip				2,610,000.00	3,468,990.15	2,853,313.75	2,701,140.57	0.00	(152,173.18)
665772CQ0	NORTHERN STATES PWR MINN	3.60%	09/15/2047	09/06/2017	3,300,000.00	3,267,099.00	3,020,799.80	3,533,480.84	512,681.04	0.00
Totals for Cus	ip				3,300,000.00	3,267,099.00	3,020,799.80	3,533,480.84	512,681.04	0.00
66977WAQ2	NOVA CHEMICALS CORP	4.88%	06/01/2024	05/02/2019	800,000.00	784,000.00	784,000.00	826,000.00	42,000.00	0.00
66977WAQ2	NOVA CHEMICALS CORP	4.88%	06/01/2024	05/02/2019	225,000.00	220,083.75	220,083.75	232,312.50	12,228.75	0.00
66977WAQ2	NOVA CHEMICALS CORP	4.88%	06/01/2024	05/01/2019	1,500,000.00	1,473,750.00	1,473,750.00	1,548,750.00	75,000.00	0.00
Totals for Cus	ip				2,525,000.00	2,477,833.75	2,477,833.75	2,607,062.50	129,228.75	0.00
674599CZ6	OCCIDENTAL PETROLEUM COR	4.85%	03/15/2021	09/12/2019	936,000.00	965,004.77	965,004.77	964,155.85	0.00	(848.92)
Totals for Cus	ip				936,000.00	965,004.77	965,004.77	964,155.85	0.00	(848.92)
674599DB8	OCCIDENTAL PETROLEUM COR	6.95%	07/01/2024	09/12/2019	40,000.00	46,814.36	46,814.36	47,123.95	309.59	0.00
Totals for Cus	ip				40,000.00	46,814.36	46,814.36	47,123.95	309.59	0.00
674599DF9	OCCIDENTAL PETROLEUM COR	6.45%	09/15/2036	09/12/2019	780,000.00	953,613.18	953,613.18	958,164.13	4,550.95	0.00
Totals for Cus	ip				780,000.00	953,613.18	953,613.18	958,164.13	4,550.95	0.00
674599DG7	OCCIDENTAL PETROLEUM COR	0.00%	10/10/2036	09/12/2019	5,000,000.00	2,369,270.00	2,369,270.00	2,511,687.35	142,417.35	0.00
Totals for Cus	ip				5,000,000.00	2,369,270.00	2,369,270.00	2,511,687.35	142,417.35	0.00
682680AT0	ONEOK INC	4.95%	07/13/2047	07/10/2017	590,000.00	582,642.70	545,041.71	650,676.65	105,634.94	0.00
Totals for Cus	ip				590,000.00	582,642.70	545,041.71	650,676.65	105,634.94	0.00
68268NAD5	ONEOK PARTNERS LP	6.85%	10/15/2037	11/02/2016	1,375,000.00	1,595,770.00	1,545,512.24	1,752,085.38	206,573.14	0.00
Totals for Cus	ip				1,375,000.00	1,595,770.00	1,545,512.24	1,752,085.38	206,573.14	0.00
68268NAJ2	ONEOK PARTNERS LP	3.38%	10/01/2022	11/14/2016	4,227,000.00	4,254,179.61	4,150,308.78	4,350,401.90	200,093.12	0.00
Totals for Cus	ip				4,227,000.00	4,254,179.61	4,150,308.78	4,350,401.90	200,093.12	0.00
693304AH0	EXELON CORP	5.95%	10/01/2036	09/18/2006	940,000.00	937,114.20	1,121,427.34	1,277,807.82	156,380.48	0.00
Totals for Cus	ip				940,000.00	937,114.20	1,121,427.34	1,277,807.82	156,380.48	0.00
69352PAJ2	PPL CAPITAL FUNDING INC	5.00%	03/15/2044	03/27/2018	1,310,000.00	1,427,729.70	1,335,326.27	1,506,133.83	170,807.56	0.00
Totals for Cus	ip				1,310,000.00	1,427,729.70	1,335,326.27	1,506,133.83	170,807.56	0.00
69352PAM5	PPL CAPITAL FUNDING INC	4.00%	09/15/2047	09/06/2017	2,560,000.00	2,529,075.20	2,281,434.70	2,621,643.72	340,209.02	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
т	otals for Cusip					2,560,000.00	2,529,075.20	2,281,434.70	2,621,643.72	340,209.02	0.00
693627A	Y7	PSI ENERGY	6.12%	10/15/2035	10/18/2005	1,222,000.00	1,221,352.34	1,505,613.99	1,613,226.37	107,612.38	0.00
т	otals for Cusip)				1,222,000.00	1,221,352.34	1,505,613.99	1,613,226.37	107,612.38	0.00
698299B	D5	REPUBLIC OF PANAMA	4.00%	09/22/2024	09/15/2014	1,435,000.00	1,424,596.25	1,447,211.85	1,536,885.00	89,673.15	0.00
т	otals for Cusip	5				1,435,000.00	1,424,596.25	1,447,211.85	1,536,885.00	89,673.15	0.00
708696B	Y4	PENNSYLVANIA ELECTRIC CO	3.25%	03/15/2028	09/05/2017	1,255,000.00	1,253,217.90	1,174,593.51	1,286,646.03	112,052.52	0.00
т	otals for Cusip	5				1,255,000.00	1,253,217.90	1,174,593.51	1,286,646.03	112,052.52	0.00
71270QE	B8	PEOPLES UNITED BANK	4.00%	07/15/2024	06/23/2014	380,000.00	377,754.20	381,012.86	397,050.32	16,037.46	0.00
т	otals for Cusip	9				380,000.00	377,754.20	381,012.86	397,050.32	16,037.46	0.00
71647NA	Z2	PETROBRAS GLOBAL FINANCE	5.75%	02/01/2029	01/25/2018	1,485,000.00	1,461,269.70	1,373,625.00	1,675,080.00	301,455.00	0.00
т	otals for Cusip					1,485,000.00	1,461,269.70	1,373,625.00	1,675,080.00	301,455.00	0.00
71647NB	BF5	PETROBRAS GLOBAL FINANCE	5.09%	01/15/2030	09/13/2019	784,260.20	815,630.61	815,630.61	840,342.65	24,712.04	0.00
71647NB	BF5	PETROBRAS GLOBAL FINANCE	5.09%	01/15/2030	09/13/2019	702,739.80	730,849.39	730,849.39	752,992.72	22,143.33	0.00
т	otals for Cusip					1,487,000.00	1,546,480.00	1,546,480.00	1,593,335.37	46,855.37	0.00
71654QA	XX0	PETROLEOS MEXICANOS	5.50%	01/21/2021	11/19/2012	2,570,000.00	3,017,180.00	2,559,642.90	2,640,675.00	81,032.10	0.00
71654QA	XX0	PETROLEOS MEXICANOS	5.50%	01/21/2021	07/05/2017	1,000,000.00	1,052,500.00	995,970.00	1,027,500.00	31,530.00	0.00
71654QA	XX0	PETROLEOS MEXICANOS	5.50%	01/21/2021	07/07/2017	500,000.00	524,500.00	497,985.00	513,750.00	15,765.00	0.00
Т	otals for Cusip					4,070,000.00	4,594,180.00	4,053,597.90	4,181,925.00	128,327.10	0.00
71654QC	CB6	PETROLEOS MEXICANOS	6.88%	08/04/2026	02/27/2017	500,000.00	548,500.00	486,000.00	549,335.00	63,335.00	0.00
71654QC	CB6	PETROLEOS MEXICANOS	6.88%	08/04/2026	02/27/2017	500,000.00	548,000.00	486,000.00	549,335.00	63,335.00	0.00
71654QC	CB6	PETROLEOS MEXICANOS	6.88%	08/04/2026	04/26/2017	1,350,000.00	1,508,625.00	1,312,200.00	1,483,204.50	171,004.50	0.00
т	otals for Cusip)				2,350,000.00	2,605,125.00	2,284,200.00	2,581,874.50	297,674.50	0.00
71654QC	CC4	PETROLEOS MEXICANOS	6.75%	09/21/2047	03/23/2018	1,930,000.00	1,893,709.81	1,595,897.70	1,933,628.40	337,730.70	0.00
71654QC	CC4	PETROLEOS MEXICANOS	6.75%	09/21/2047	06/25/2018	475,000.00	448,875.00	392,772.75	475,893.00	83,120.25	0.00
71654QC	CC4	PETROLEOS MEXICANOS	6.75%	09/21/2047	01/18/2019	755,000.00	684,030.00	684,030.00	756,419.40	72,389.40	0.00
71654QC	CC4	PETROLEOS MEXICANOS	6.75%	09/21/2047	01/18/2019	400,000.00	361,600.00	361,600.00	400,752.00	39,152.00	0.00
Т	otals for Cusip					3,560,000.00	3,388,214.81	3,034,300.45	3,566,692.80	532,392.35	0.00
71654QC	CL4	PETROLEOS MEXICANOS	6.35%	02/12/2048	12/18/2018	85,000.00	85,000.00	68,000.00	82,025.00	14,025.00	0.00
71654QC	CL4	PETROLEOS MEXICANOS	6.35%	02/12/2048	01/17/2019	400,000.00	340,000.00	340,000.00	386,000.00	46,000.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
71654QCL4	PETROLEOS MEXICANOS	6.35%	02/12/2048	01/25/2019	276,000.00	240,534.00	240,534.00	266,340.00	25,806.00	0.00
71654QCL4	PETROLEOS MEXICANOS	6.35%	02/12/2048	01/25/2019	554,000.00	481,980.00	481,980.00	534,610.00	52,630.00	0.00
71654QCL4	PETROLEOS MEXICANOS	6.35%	02/12/2048	01/24/2019	554,000.00	481,980.00	481,980.00	534,610.00	52,630.00	0.00
71654QCL4	PETROLEOS MEXICANOS	6.35%	02/12/2048	01/24/2019	666,000.00	581,085.00	581,085.00	642,690.00	61,605.00	0.00
Totals for Cusip	p				2,535,000.00	2,210,579.00	2,193,579.00	2,446,275.00	252,696.00	0.00
71654QCQ3	PETROLEOS MEXICANOS	6.49%	01/23/2027	09/25/2019	896,000.00	851,919.89	851,919.89	953,344.00	101,424.11	0.00
Totals for Cusip	p				896,000.00	851,919.89	851,919.89	953,344.00	101,424.11	0.00
71654QCW0	PETROLEOS MEXICANOS	7.69%	01/23/2050	09/12/2019	1,045,000.00	1,043,944.55	1,043,944.55	1,140,450.30	96,505.75	0.00
71654QCW0	PETROLEOS MEXICANOS	7.69%	01/23/2050	09/25/2019	1,379,170.00	1,552,504.53	1,552,504.53	1,505,143.39	0.00	(47,361.14)
71654QCW0	PETROLEOS MEXICANOS	7.69%	01/23/2050	09/25/2019	679,830.00	761,859.05	761,859.05	741,925.67	0.00	(19,933.38)
Totals for Cusip	0				3,104,000.00	3,358,308.13	3,358,308.13	3,387,519.36	96,505.75	(67,294.52)
731011AT9	REPUBLIC OF POLAND	3.00%	03/17/2023	09/10/2012	3,025,000.00	2,978,052.00	2,985,826.25	3,116,209.80	130,383.55	0.00
Totals for Cusip	0				3,025,000.00	2,978,052.00	2,985,826.25	3,116,209.80	130,383.55	0.00
74251VAF9	PRINCIPAL FINANCIAL GROUP INC	4.62%	09/15/2042	09/05/2012	290,000.00	289,483.80	280,278.58	337,874.39	57,595.81	0.00
Totals for Cusip	0				290,000.00	289,483.80	280,278.58	337,874.39	57,595.81	0.00
742651DP4	PRIVATE EXPORT FUNDING	2.45%	07/15/2024	01/07/2016	135,000.00	132,992.55	133,194.78	137,552.67	4,357.89	0.00
Totals for Cusip	0				135,000.00	132,992.55	133,194.78	137,552.67	4,357.89	0.00
742651DW9	PRIVATE EXPORT FUNDING	3.25%	06/15/2025	04/29/2016	600,000.00	643,392.00	611,980.20	639,453.71	27,473.51	0.00
Totals for Cusi	o				600,000.00	643,392.00	611,980.20	639,453.71	27,473.51	0.00
74456QBU9	PUBLIC SERVICE ELECTRIC	3.70%	05/01/2028	05/02/2018	5,285,000.00	5,264,917.00	5,368,691.20	5,739,988.50	371,297.30	0.00
Totals for Cusip	0				5,285,000.00	5,264,917.00	5,368,691.20	5,739,988.50	371,297.30	0.00
74456QBY1	PUBLIC SERVICE ELECTRIC	3.20%	05/15/2029	05/06/2019	6,060,000.00	6,036,305.40	6,036,305.40	6,393,745.83	357,440.43	0.00
Totals for Cusip	0				6,060,000.00	6,036,305.40	6,036,305.40	6,393,745.83	357,440.43	0.00
75102XAA4	RAIZEN FUELS FINANCE	5.30%	01/20/2027	04/24/2017	100,000.00	103,250.00	97,075.00	109,000.00	11,925.00	0.00
Totals for Cusip	0				100,000.00	103,250.00	97,075.00	109,000.00	11,925.00	0.00
772739AL2	ROCK TENN COMPANY	4.90%	03/01/2022	03/21/2013	2,220,000.00	2,216,110.16	2,284,773.32	2,338,975.46	54,202.14	0.00
Totals for Cusin	0				2,220,000.00	2,216,110.16	2,284,773.32	2,338,975.46	54,202.14	0.00
79546VAL0	SALLY HOLDINGS SALLY CAP	5.62%	12/01/2025	06/12/2019	1,175,000.00	1,182,343.75	1,182,343.75	1,230,377.75	48,034.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Our by Mulbert Tools Data Distriction Of Cont. Distriction of Cont.	landers . House of Oaks
Cusip Description Coupon MatDate Trade Date Par/Shares Orig Cost Prior Mkt/Cost Current	
	34.50 40,384.50 0.00
	91.00 6,741.00 0.00
Totals for Cusip 2,525,000.00 2,548,843.75 2,548,843.75 2,644,	,
797440BW3 SAN DIEGO G & E 4.15% 05/15/2048 05/14/2018 2,465,000.00 2,454,104.70 2,393,875.70 2,712,	
Totals for Cusip 2,465,000.00 2,454,104.70 2,393,875.70 2,712,	
	16.00 30,216.00 0.00
80386WAA3 SASOL FINANCING USA LLC 5.88% 03/27/2024 01/22/2019 650,000.00 669,500.00 669,500.00 703,	59.00 34,359.00 0.00
Totals for Cusip 1,250,000.00 1,289,000.00 1,289,000.00 1,353,	75.00 64,575.00 0.00
80386WAB1 SASOL FINANCING USA LLC 6.50% 09/26/2028 01/15/2019 200,000.00 208,250.00 208,250.00 222,	80.25 14,230.25 0.00
80386WAB1 SASOL FINANCING USA LLC 6.50% 09/26/2028 01/18/2019 480,000.00 503,040.00 503,040.00 533,	52.59 30,912.59 0.00
80386WAB1 SASOL FINANCING USA LLC 6.50% 09/26/2028 01/23/2019 200,000.00 208,900.00 208,900.00 222,	80.25 13,580.25 0.00
Totals for Cusip 880,000.00 920,190.00 920,190.00 978,	13.09 58,723.09 0.00
806854AB1 SCHLUMBERGER INVESTMENT 3.30% 09/14/2021 04/18/2018 2,125,000.00 2,133,988.75 2,130,141.82 2,172,	87.18 42,045.36 0.00
Totals for Cusip 2,125,000.00 2,133,988.75 2,130,141.82 2,172,	87.18 42,045.36 0.00
82481LAB5 SHIRE ACQ INV IRELAND DA 2.40% 09/23/2021 04/11/2018 6,290,000.00 6,094,695.50 6,082,328.23 6,325,	77.08 243,448.85 0.00
Totals for Cusip 6,290,000.00 6,094,695.50 6,082,328.23 6,325,	77.08 243,448.85 0.00
82938BAB6 SINOPEC GRP OVERSEA 2015 2.50% 04/28/2020 04/21/2015 2,000,000.00 1,991,520.00 1,975,423.92 2,001,	80.00 26,056.08 0.00
Totals for Cusip 2,000,000.00 1,991,520.00 1,975,423.92 2,001,	80.00 26,056.08 0.00
82939GAJ7 SINOPEC GRP DEV 2018 3.68% 08/08/2049 08/01/2019 2,485,000.00 2,485,000.00 2,485,000.00 2,541,	80.22 56,680.22 0.00
Totals for Cusip 2,485,000.00 2,485,000.00 2,485,000.00 2,541,	80.22 56,680.22 0.00
842400GG2 SOUTHERN CAL EDISON 4.00% 04/01/2047 09/05/2017 3,105,000.00 3,331,137.15 2,846,494.56 3,269,	06.80 422,612.24 0.00
Totals for Cusip 3,105,000.00 3,331,137.15 2,846,494.56 3,269,	06.80 422,612.24 0.00
845743BL6 SOUTHWESTERN PUBLIC SERV 6.00% 10/01/2036 10/03/2006 770,000.00 764,078.70 909,360.05 973,	90.80 64,330.75 0.00
Totals for Cusip 770,000.00 764,078.70 909,360.05 973,	90.80 64,330.75 0.00
852061AQ3 SPRINT NEXTEL CORP 7.00% 03/01/2020 02/12/2018 1,400,000.00 1,484,000.00 1,435,000.00 1,407,	48.00 0.00 (27,552.00)
Totals for Cusip 1,400,000.00 1,484,000.00 1,435,000.00 1,407,	48.00 0.00 (27,552.00)
85208NAA8 SPRINT SPECTRUM SPEC I 3.36% 09/20/2021 10/20/2016 1,520,312.50 1,520,287.26 1,501,308.58 1,533,	43.28 32,534.70 0.00
Totals for Cusip 1,520,312.50 1,520,287.26 1,501,308.58 1,533,	43.28 32,534.70 0.00
853496AD9 STANDARD INDUSTRIES INC 4.75% 01/15/2028 04/30/2019 1.000,000.00 961,250.00 961,250.00 1.025,	00.00 63,750.00 0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusi	o				1,000,000.00	961,250.00	961,250.00	1,025,000.00	63,750.00	0.00
85628UAJ5	STATE BANK INDIA LONDON	4.38%	01/24/2024	01/16/2019	3,140,000.00	3,136,232.00	3,136,232.00	3,306,609.69	170,377.69	0.00
Totals for Cusi	o .				3,140,000.00	3,136,232.00	3,136,232.00	3,306,609.69	170,377.69	0.00
87165BAE3	SYNCHRONY FINANCIAL	2.70%	02/03/2020	03/29/2018	800,000.00	792,240.00	786,410.14	800,274.21	13,864.07	0.00
87165BAE3	SYNCHRONY FINANCIAL	2.70%	02/03/2020	03/29/2018	575,000.00	569,462.75	565,232.29	575,197.09	9,964.80	0.00
Totals for Cusi	0				1,375,000.00	1,361,702.75	1,351,642.43	1,375,471.30	23,828.87	0.00
874060AQ9	TAKEDA PHARMACEUTICAL	4.00%	11/26/2021	12/13/2019	1,545,000.00	1,544,316.78	1,544,316.78	1,597,761.39	53,444.61	0.00
Totals for Cusi	0				1,545,000.00	1,544,316.78	1,544,316.78	1,597,761.39	53,444.61	0.00
875127AW2	TAMPA ELECTRIC CO	6.15%	05/15/2037	05/22/2007	850,000.00	845,180.50	980,255.58	1,120,528.07	140,272.49	0.00
Totals for Cusi	0				850,000.00	845,180.50	980,255.58	1,120,528.07	140,272.49	0.00
877249AD4	TAYLOR MORRISON COMMUNITIES IN	5.62%	03/01/2024	07/10/2019	1,606,000.00	1,662,210.00	1,662,210.00	1,730,465.00	68,255.00	0.00
Totals for Cusi	0				1,606,000.00	1,662,210.00	1,662,210.00	1,730,465.00	68,255.00	0.00
87724RAA0	TAYLOR MORRISON COMM	5.88%	06/15/2027	05/21/2019	805,000.00	805,000.00	805,000.00	885,500.00	80,500.00	0.00
Totals for Cusi	o				805,000.00	805,000.00	805,000.00	885,500.00	80,500.00	0.00
878091BC0	TEACHERS INSURANCE AND ANNUITY	6.85%	12/16/2039	12/11/2009	388,000.00	387,507.24	504,482.95	564,842.21	60,359.26	0.00
Totals for Cusi	o				388,000.00	387,507.24	504,482.95	564,842.21	60,359.26	0.00
878091BF3	TEACHERS INSURANCE AND ANNUITY	4.27%	05/15/2047	05/03/2017	4,600,000.00	4,585,280.00	4,402,774.68	5,232,239.32	829,464.64	0.00
Totals for Cusi	o				4,600,000.00	4,585,280.00	4,402,774.68	5,232,239.32	829,464.64	0.00
880591DM1	TENNESSEE VALLEY AUTHORITY	7.12%	05/01/2030	01/25/2016	470,000.00	675,930.50	647,322.07	679,156.57	31,834.50	0.00
880591DM1	TENNESSEE VALLEY AUTHORITY	7.12%	05/01/2030	04/28/2016	265,000.00	391,304.83	364,979.47	382,928.70	17,949.23	0.00
Totals for Cusi	D				735,000.00	1,067,235.33	1,012,301.54	1,062,085.27	49,783.73	0.00
89832QAD1	TRUIST FIN CORP	4.80%	01/30/3100	12/17/2019	3,165,000.00	3,165,000.00	3,165,000.00	3,267,862.50	102,862.50	0.00
Totals for Cusi	D				3,165,000.00	3,165,000.00	3,165,000.00	3,267,862.50	102,862.50	0.00
900123AX8	REPUBLIC OF TURKEY	7.00%	06/05/2020	02/12/2014	2,230,000.00	2,486,450.00	2,272,918.58	2,270,965.10	0.00	(1,953.48)
900123AX8	REPUBLIC OF TURKEY	7.00%	06/05/2020	03/24/2015	600,000.00	700,875.00	611,547.60	611,022.00	0.00	(525.60)
900123AX8	REPUBLIC OF TURKEY	7.00%	06/05/2020	03/31/2015	900,000.00	1,041,750.00	917,321.40	916,533.00	0.00	(788.40)
Totals for Cusi	o .				3,730,000.00	4,229,075.00	3,801,787.58	3,798,520.10	0.00	(3,267.48)
907833AJ6	UNION PACIFIC RR	8.00%	01/10/2021	07/01/2009	173,203.24	190,523.56	176,298.12	177,458.60	1,160.48	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for C	usip				173,203.24	190,523.56	176,298.12	177,458.60	1,160.48	0.00
909287AA2	UNITED AIR LINES	6.64%	07/02/2022	06/19/2007	778,697.18	778,697.18	809,767.20	826,836.32	17,069.12	0.00
Totals for C	usip				778,697.18	778,697.18	809,767.20	826,836.32	17,069.12	0.00
911365BG8	UNITED RENTALS NORTH AM	4.88%	01/15/2028	12/06/2017	1,630,000.00	1,633,942.51	1,430,325.00	1,697,204.90	266,879.90	0.00
911365BG8	UNITED RENTALS NORTH AM	4.88%	01/15/2028	05/03/2018	1,000,000.00	940,000.00	877,500.00	1,041,230.00	163,730.00	0.00
Totals for C	usip				2,630,000.00	2,573,942.51	2,307,825.00	2,738,434.90	430,609.90	0.00
911365BL7	UNITED RENTALS NORTH AM	5.25%	01/15/2030	04/26/2019	775,000.00	775,000.00	775,000.00	834,132.50	59,132.50	0.00
Totals for C	usip				775,000.00	775,000.00	775,000.00	834,132.50	59,132.50	0.00
912833XY1	US TREASURY STRIP	0.00%	08/15/2030	12/24/2015	8,545,000.00	5,744,290.80	6,129,491.11	6,840,585.67	711,094.56	0.00
912833XY1	US TREASURY STRIP	0.00%	08/15/2030	12/10/2019	5,290,000.00	4,272,652.47	4,272,652.47	4,234,838.88	0.00	(37,813.59)
Totals for C	usip				13,835,000.00	10,016,943.27	10,402,143.58	11,075,424.55	711,094.56	(37,813.59)
912920AC9	US WEST COMMUNICATIONS	6.88%	09/15/2033	02/29/2012	374,000.00	374,000.00	334,110.28	375,683.00	41,572.72	0.00
Totals for C	usip				374,000.00	374,000.00	334,110.28	375,683.00	41,572.72	0.00
913017CY3	UNITED TECHNOLOGIES CORP	4.12%	11/16/2028	08/13/2018	2,360,000.00	2,359,150.40	2,338,054.86	2,655,221.93	317,167.07	0.00
Totals for C	usip				2,360,000.00	2,359,150.40	2,338,054.86	2,655,221.93	317,167.07	0.00
91529YAH9	UNUM GROUP	5.62%	09/15/2020	09/08/2010	755,000.00	754,086.45	781,197.11	774,377.08	0.00	(6,820.03)
Totals for C	usip				755,000.00	754,086.45	781,197.11	774,377.08	0.00	(6,820.03)
92343VCX0	VERIZON COMMUNICATIONS	4.52%	09/15/2048	10/05/2018	750,000.00	694,410.00	702,940.86	899,958.98	197,018.12	0.00
Totals for C	usip				750,000.00	694,410.00	702,940.86	899,958.98	197,018.12	0.00
92343VEA8	VERIZON COMMUNICATIONS	4.50%	08/10/2033	08/01/2017	2,275,000.00	2,268,584.50	2,245,619.99	2,655,630.55	410,010.56	0.00
Totals for C	usip				2,275,000.00	2,268,584.50	2,245,619.99	2,655,630.55	410,010.56	0.00
92343VEU4	VERIZON COMMUNICATIONS	4.02%	12/03/2029	09/10/2019	255,000.00	255,558.38	255,558.38	284,260.07	28,701.69	0.00
Totals for C	usip				255,000.00	255,558.38	255,558.38	284,260.07	28,701.69	0.00
925524AV2	VIACOM INC	5.50%	05/15/2033	06/03/2003	480,000.00	494,236.80	504,246.88	574,502.08	70,255.20	0.00
Totals for C	usip				480,000.00	494,236.80	504,246.88	574,502.08	70,255.20	0.00
92553PAW2	VIACOM INC	5.25%	04/01/2044	09/08/2016	445,000.00	455,911.40	402,684.81	516,396.75	113,711.94	0.00
Totals for C	usip				445,000.00	455,911.40	402,684.81	516,396.75	113,711.94	0.00
92658TAQ1	VIDEOTRON LTD	5.00%	07/15/2022	07/30/2013	2,500,000.00	2,484,375.00	2,487,500.00	2,637,500.00	150,000.00	0.00
Totals for C	usip				2,500,000.00	2,484,375.00	2,487,500.00	2,637,500.00	150,000.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
92840VAD4	VISTRA OPERATIONS CO LLC	3.55%	07/15/2024	11/06/2019	3,805,000.00	3,872,805.10	3,872,805.10	3,854,532.58	0.00	(18,272.52)
Totals for Cus	ip				3,805,000.00	3,872,805.10	3,872,805.10	3,854,532.58	0.00	(18,272.52)
92840VAF9	VISTRA OPERATIONS CO LLC	5.00%	07/31/2027	06/06/2019	1,215,000.00	1,215,000.00	1,215,000.00	1,269,650.70	54,650.70	0.00
Totals for Cus	ip				1,215,000.00	1,215,000.00	1,215,000.00	1,269,650.70	54,650.70	0.00
928668AN2	VOLKSWAGEN GROUP AMERICA	3.88%	11/13/2020	11/07/2018	1,965,000.00	1,963,506.60	1,974,586.74	1,997,084.30	22,497.56	0.00
Totals for Cus	ip				1,965,000.00	1,963,506.60	1,974,586.74	1,997,084.30	22,497.56	0.00
928668AP7	VOLKSWAGEN GROUP AMERICA	4.00%	11/12/2021	11/07/2018	2,515,000.00	2,505,392.70	2,513,438.08	2,601,223.48	87,785.40	0.00
Totals for Cus	ip				2,515,000.00	2,505,392.70	2,513,438.08	2,601,223.48	87,785.40	0.00
94973VAY3	WELLPOINT INC	4.62%	05/15/2042	05/02/2012	1,025,000.00	1,017,743.00	988,000.12	1,156,656.04	168,655.92	0.00
Totals for Cus	ip				1,025,000.00	1,017,743.00	988,000.12	1,156,656.04	168,655.92	0.00
94973VBB2	WELLPOINT INC	4.65%	01/15/2043	09/05/2012	890,000.00	884,846.90	864,552.03	1,004,187.69	139,635.66	0.00
Totals for Cus	ip				890,000.00	884,846.90	864,552.03	1,004,187.69	139,635.66	0.00
958254AB0	WESTERN GAS PARTNERS LP	4.00%	07/01/2022	04/26/2019	2,000,000.00	2,044,100.00	2,044,100.00	2,050,126.54	6,026.54	0.00
Totals for Cus	ip				2,000,000.00	2,044,100.00	2,044,100.00	2,050,126.54	6,026.54	0.00
958254AJ3	WESTERN GAS PARTNERS LP	5.30%	03/01/2048	02/21/2018	1,110,000.00	1,100,775.90	957,838.30	970,632.36	12,794.06	0.00
958254AJ3	WESTERN GAS PARTNERS LP	5.30%	03/01/2048	11/26/2018	230,000.00	198,812.00	198,471.00	201,122.02	2,651.02	0.00
Totals for Cus	ip				1,340,000.00	1,299,587.90	1,156,309.30	1,171,754.38	15,445.08	0.00
96949LAA3	WILLIAMS COMPANIES INC	3.60%	03/15/2022	06/23/2015	135,000.00	131,209.20	132,463.34	138,814.16	6,350.82	0.00
Totals for Cus	ip				135,000.00	131,209.20	132,463.34	138,814.16	6,350.82	0.00
96949LAC9	WILLIAMS COMPANIES INC	5.10%	09/15/2045	07/07/2017	2,700,000.00	2,767,068.00	2,494,572.69	3,010,812.58	516,239.89	0.00
Totals for Cus	ip				2,700,000.00	2,767,068.00	2,494,572.69	3,010,812.58	516,239.89	0.00
96950FAN4	WILLIAMS PARTNERS LP	5.40%	03/04/2044	02/12/2018	725,000.00	783,036.25	691,016.21	817,286.29	126,270.08	0.00
Totals for Cus	ip				725,000.00	783,036.25	691,016.21	817,286.29	126,270.08	0.00
976656BZ0	WISCONSIN ELECTRIC POWER	5.70%	12/01/2036	11/02/2006	630,000.00	629,514.90	743,264.93	830,269.04	87,004.11	0.00
Totals for Cus	ip				630,000.00	629,514.90	743,264.93	830,269.04	87,004.11	0.00
983024AF7	WYETH	6.45%	02/01/2024	12/11/2003	425,000.00	423,414.75	486,647.93	498,200.27	11,552.34	0.00
Totals for Cus	ip				425,000.00	423,414.75	486,647.93	498,200.27	11,552.34	0.00
98419MAB6	XYLEM INC	4.88%	10/01/2021	07/16/2012	3,040,000.00	3,037,988.15	3,138,983.62	3,186,235.34	47,251.72	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cu	usip				3,040,000.00	3,037,988.15	3,138,983.62	3,186,235.34	47,251.72	0.00
XS1644429695	CNAC HK FINBRIDGE CO LTD	3.50%	07/19/2022	01/12/2018	2,100,000.00	2,080,848.00	2,047,229.10	2,134,920.59	87,691.49	0.00
XS1644429695	CNAC HK FINBRIDGE CO LTD	3.50%	07/19/2022	03/09/2018	700,000.00	676,431.00	682,409.70	711,640.20	29,230.50	0.00
XS1644429695	CNAC HK FINBRIDGE CO LTD	3.50%	07/19/2022	03/09/2018	1,600,000.00	1,546,240.00	1,559,793.60	1,626,606.16	66,812.56	0.00
XS1644429695	CNAC HK FINBRIDGE CO LTD	3.50%	07/19/2022	04/06/2018	1,375,000.00	1,332,086.25	1,340,447.63	1,397,864.67	57,417.04	0.00
XS1644429695	CNAC HK FINBRIDGE CO LTD	3.50%	07/19/2022	04/05/2018	200,000.00	193,526.00	194,974.20	203,325.77	8,351.57	0.00
XS1644429695	CNAC HK FINBRIDGE CO LTD	3.50%	07/19/2022	05/17/2018	1,200,000.00	1,154,988.00	1,169,845.20	1,219,954.62	50,109.42	0.00
Totals for Cu	usip				7,175,000.00	6,984,119.25	6,994,699.43	7,294,312.01	299,612.58	0.00
Totals for Corpor	rate				721,524,098.93	722,619,587.44	711,634,307.86	767,882,837.02	57,450,484.61	(1,201,955.45)
Fed Agency										
01F022618	FNMA	2.50%	01/15/2043	12/31/2019	3,000,000.00	2,964,960.94	2,964,960.94	2,966,367.18	1,406.24	0.00
Totals for Cu	usip				3,000,000.00	2,964,960.94	2,964,960.94	2,966,367.18	1,406.24	0.00
01F032617	FNMA	3.50%	01/01/2040	12/02/2019	20,500,000.00	21,030,117.19	21,030,117.19	21,088,574.07	58,456.88	0.00
Totals for Cu	usip				20,500,000.00	21,030,117.19	21,030,117.19	21,088,574.07	58,456.88	0.00
01F032625	FNMA	3.50%	02/01/2039	12/31/2019	6,000,000.00	6,169,453.13	6,169,453.13	6,169,338.48	0.00	(114.65)
Totals for Cu	usip				6,000,000.00	6,169,453.13	6,169,453.13	6,169,338.48	0.00	(114.65)
01F040610	FNMA	4.00%	04/01/2040	12/05/2019	(3,500,000.00)	(3,632,343.75)	(3,632,343.75)	(3,640,273.46)	0.00	(7,929.71)
Totals for Cu	usip				(3,500,000.00)	(3,632,343.75)	(3,632,343.75)	(3,640,273.46)	0.00	(7,929.71)
01F040628	FNMA	4.00%	02/01/2040	12/11/2019	(3,500,000.00)	(3,634,531.25)	(3,634,531.25)	(3,641,777.37)	0.00	(7,246.12)
01F040628	FNMA	4.00%	02/01/2040	12/13/2019	(2,500,000.00)	(2,595,117.19)	(2,595,117.19)	(2,601,269.55)	0.00	(6,152.36)
01F040628	FNMA	4.00%	02/01/2040	12/16/2019	(3,500,000.00)	(3,636,376.95)	(3,636,376.95)	(3,641,777.37)	0.00	(5,400.42)
01F040628	FNMA	4.00%	02/01/2040	12/23/2019	(2,500,000.00)	(2,596,875.00)	(2,596,875.00)	(2,601,269.55)	0.00	(4,394.55)
Totals for Cu	usip				(12,000,000.00)	(12,462,900.39)	(12,462,900.39)	(12,486,093.84)	0.00	(23,193.45)
21H032613	GNMA II	3.50%	01/20/2041	12/09/2019	13,500,000.00	13,939,277.35	13,939,277.35	13,912,910.19	0.00	(26,367.16)
Totals for Cu	usip				13,500,000.00	13,939,277.35	13,939,277.35	13,912,910.19	0.00	(26,367.16)
31359MEU3	FANNIE MAE	6.25%	05/15/2029	01/20/2016	920,000.00	1,291,109.60	1,179,782.24	1,244,204.52	64,422.28	0.00
Totals for Cu	ısip				920,000.00	1,291,109.60	1,179,782.24	1,244,204.52	64,422.28	0.00
31359MGK3	FANNIE MAE	6.62%	11/15/2030	07/29/2016	1,110,000.00	1,711,946.34	1,487,873.97	1,582,374.26	94,500.29	0.00
31359MGK3	FANNIE MAE	6.62%	11/15/2030	12/05/2017	1,110,000.00	1,574,172.03	1,487,873.97	1,582,374.26	94,500.29	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tota	als for Cusip				2,220,000.00	3,286,118.37	2,975,747.94	3,164,748.52	189,000.58	0.00
3135G0Q22	FANNIE MAE	1.88%	09/24/2026	10/20/2016	350,000.00	344,115.10	325,657.85	349,373.51	23,715.66	0.00
Tota	als for Cusip				350,000.00	344,115.10	325,657.85	349,373.51	23,715.66	0.00
880591EU2	TENNESSEE VALLEY AUTHORITY	2.88%	02/01/2027	02/07/2017	775,000.00	774,403.25	766,954.73	813,549.38	46,594.65	0.00
880591EU2	TENNESSEE VALLEY AUTHORITY	2.88%	02/01/2027	08/09/2019	140,000.00	149,228.80	149,228.80	146,963.76	0.00	(2,265.04)
Tota	als for Cusip				915,000.00	923,632.05	916,183.53	960,513.14	46,594.65	(2,265.04)
Totals fo	r Fed Agency				31,905,000.00	33,853,539.59	33,405,936.03	33,729,662.31	383,596.29	(59,870.01)
Foreign										
013051DZ7	PROVINCE OF ALBERTA	2.20%	07/26/2022	07/19/2017	745,000.00	743,912.30	728,316.47	752,052.48	23,736.01	0.00
	lls for Cusip				745,000.00	743,912.30	728,316.47	752,052.48	23,736.01	0.00
013051EA1	PROVINCE OF ALBERTA	3.30%	03/15/2028	03/08/2018	1,640,000.00	1,637,097.20	1,656,521.06	1,775,336.60	118,815.54	0.00
013051EA1	PROVINCE OF ALBERTA	3.30%	03/15/2028	03/13/2018	750,000.00	748,170.00	757,555.37	811,891.74	54,336.37	0.00
013051EA1	PROVINCE OF ALBERTA	3.30%	03/15/2028	03/12/2018	375,000.00	374,088.75	378,777.68	405,945.87	27,168.19	0.00
Tota	lls for Cusip				2,765,000.00	2,759,355.95	2,792,854.11	2,993,174.21	200,320.10	0.00
055451AW8	BHP FINANCE USA LTD	6.25%	10/19/2075	10/14/2015	770,000.00	770,000.00	786,223.90	793,870.00	7,646.10	0.00
Tota	als for Cusip				770,000.00	770,000.00	786,223.90	793,870.00	7,646.10	0.00
195325BK0	REPUBLIC OF COLUMBIA	7.38%	09/18/2037	01/05/2018	1,100,000.00	1,488,850.00	1,330,450.00	1,562,000.00	231,550.00	0.00
Tota	als for Cusip				1,100,000.00	1,488,850.00	1,330,450.00	1,562,000.00	231,550.00	0.00
195325CU7	REPUBLIC OF COLUMBIA	5.00%	06/15/2045	11/20/2019	1,140,000.00	1,299,999.00	1,299,999.00	1,324,110.00	24,111.00	0.00
Tota	als for Cusip				1,140,000.00	1,299,999.00	1,299,999.00	1,324,110.00	24,111.00	0.00
219868BX3	CORP ANDINA DE FOMENTO	2.12%	09/27/2021	06/29/2017	1,725,000.00	1,712,321.25	1,674,405.75	1,720,566.75	46,161.00	0.00
Tota	als for Cusip				1,725,000.00	1,712,321.25	1,674,405.75	1,720,566.75	46,161.00	0.00
219868BZ8	CORP ANDINA DE FOMENTO	2.75%	01/06/2023	10/31/2017	630,000.00	628,569.90	614,980.80	636,892.20	21,911.40	0.00
Tota	als for Cusip				630,000.00	628,569.90	614,980.80	636,892.20	21,911.40	0.00
22411VAD0	CPPIB CAPITAL INC	2.75%	11/02/2027	10/24/2017	500,000.00	498,525.00	487,184.60	520,906.60	33,722.00	0.00
Tota	als for Cusip				500,000.00	498,525.00	487,184.60	520,906.60	33,722.00	0.00
29135LAA8	ABU DHABI GOVT INT'L	3.12%	10/11/2027	10/03/2017	6,730,000.00	6,694,532.90	6,427,419.20	7,048,638.58	621,219.38	0.00
Tota	als for Cusip				6,730,000.00	6,694,532.90	6,427,419.20	7,048,638.58	621,219.38	0.00
30216JAC9	EXPORT IMPORT BK INDIA	3.88%	02/01/2028	01/25/2018	1,850,000.00	1,846,651.50	1,738,676.25	1,932,948.23	194,271.98	0.00

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Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip	3				1,850,000.00	1,846,651.50	1,738,676.25	1,932,948.23	194,271.98	0.00
31808L	.AA0	FINNVERA PLC	2.38%	06/04/2025	09/01/2016	800,000.00	823,312.00	769,336.00	816,864.00	47,528.00	0.00
	Totals for Cusip					800,000.00	823,312.00	769,336.00	816,864.00	47,528.00	0.00
445545	AE6	REPUBLIC OF HUNGARY	6.38%	03/29/2021	04/05/2016	4,000,000.00	4,565,000.00	4,221,360.00	4,215,240.00	0.00	(6,120.00)
	Totals for Cusip					4,000,000.00	4,565,000.00	4,221,360.00	4,215,240.00	0.00	(6,120.00)
455780	CG9	REPUBLIC OF INDONESIA	4.45%	02/11/2024	12/03/2018	800,000.00	798,816.00	804,150.40	861,374.84	57,224.44	0.00
	Totals for Cusip					800,000.00	798,816.00	804,150.40	861,374.84	57,224.44	0.00
471048	8WA	JPN BANK FOR INTL COOP	1.50%	07/21/2021	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
471048	BA5	JPN BANK FOR INTL COOP	2.25%	02/24/2020	02/14/2017	1,800,000.00	1,795,068.00	1,790,336.81	1,800,898.11	10,561.30	0.00
	Totals for Cusip					1,800,000.00	1,795,068.00	1,790,336.81	1,800,898.11	10,561.30	0.00
471048	BU1	JPN BANK FOR INTL COOP	3.38%	10/31/2023	10/24/2018	400,000.00	399,488.00	407,564.68	420,814.98	13,250.30	0.00
	Totals for Cusip					400,000.00	399,488.00	407,564.68	420,814.98	13,250.30	0.00
471068	AH9	JAPAN FIN ORG MUNICIPAL	2.12%	04/13/2021	04/06/2016	200,000.00	199,560.00	196,196.46	200,439.54	4,243.08	0.00
	Totals for Cusip					200,000.00	199,560.00	196,196.46	200,439.54	4,243.08	0.00
471068	AJ5	JAPAN FIN ORG MUNICIPAL	2.12%	10/25/2023	10/18/2016	2,600,000.00	2,581,722.00	2,490,843.71	2,606,966.60	116,122.89	0.00
	Totals for Cusip					2,600,000.00	2,581,722.00	2,490,843.71	2,606,966.60	116,122.89	0.00
471068	BAK2	JAPAN FIN ORG MUNICIPAL	2.62%	04/20/2022	04/12/2017	4,000,000.00	3,992,920.00	3,950,015.76	4,055,871.92	105,856.16	0.00
	Totals for Cusip					4,000,000.00	3,992,920.00	3,950,015.76	4,055,871.92	105,856.16	0.00
471068	AL0	JAPAN FIN ORG MUNICIPAL	2.00%	09/08/2020	08/31/2017	1,000,000.00	997,400.00	983,872.53	1,000,750.33	16,877.80	0.00
	Totals for Cusip					1,000,000.00	997,400.00	983,872.53	1,000,750.33	16,877.80	0.00
471068	AP1	JAPAN FIN ORG MUNICIPAL	3.00%	03/12/2024	03/05/2019	200,000.00	199,364.00	199,364.00	207,109.81	7,745.81	0.00
	Totals for Cusip					200,000.00	199,364.00	199,364.00	207,109.81	7,745.81	0.00
563469	UL7	MANITOBA PROVINCE OF	2.12%	06/22/2026	11/30/2016	400,000.00	375,360.00	374,030.38	401,311.38	27,281.00	0.00
	Totals for Cusip					400,000.00	375,360.00	374,030.38	401,311.38	27,281.00	0.00
656836	6AA1	NA DEVELOPMENT BANK	4.38%	02/11/2020	04/07/2016	1,400,000.00	1,540,000.00	1,422,135.40	1,403,919.24	0.00	(18,216.16)
656836	6AA1	NA DEVELOPMENT BANK	4.38%	02/11/2020	12/06/2016	500,000.00	536,835.00	507,905.50	501,399.73	0.00	(6,505.77)
	Totals for Cusip					1,900,000.00	2,076,835.00	1,930,040.90	1,905,318.97	0.00	(24,721.93)
656836	AB9	NA DEVELOPMENT BANK	2.40%	10/26/2022	04/18/2016	1,985,000.00	2,003,809.86	1,940,710.68	2,003,831.38	63,120.70	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cusi	0				1,985,000.00	2,003,809.86	1,940,710.68	2,003,831.38	63,120.70	0.00
68323AFB5	ONTARIO PROVINCE OF	3.40%	10/17/2023	10/10/2018	490,000.00	489,240.50	499,924.02	518,211.88	18,287.86	0.00
Totals for Cusi	o				490,000.00	489,240.50	499,924.02	518,211.88	18,287.86	0.00
68329AAB4	ONTARIO TEACHERS FINANC	2.75%	04/16/2021	04/10/2018	500,000.00	498,785.00	500,489.14	506,176.53	5,687.39	0.00
Totals for Cusi	p				500,000.00	498,785.00	500,489.14	506,176.53	5,687.39	0.00
698299BH6	REPUBLIC OF PANAMA	4.50%	04/16/2050	04/09/2018	840,000.00	836,379.60	804,300.00	994,140.00	189,840.00	0.00
Totals for Cusi	o .				840,000.00	836,379.60	804,300.00	994,140.00	189,840.00	0.00
74727PAW1	STATE OF QATAR	3.88%	04/23/2023	04/12/2018	1,955,000.00	1,941,745.10	1,977,150.15	2,063,819.21	86,669.06	0.00
Totals for Cusin	p				1,955,000.00	1,941,745.10	1,977,150.15	2,063,819.21	86,669.06	0.00
74727PAY7	STATE OF QATAR	5.10%	04/23/2048	04/12/2018	1,620,000.00	1,620,000.00	1,701,405.00	2,080,232.28	378,827.28	0.00
Totals for Cusin	0				1,620,000.00	1,620,000.00	1,701,405.00	2,080,232.28	378,827.28	0.00
74727PBB6	STATE OF QATAR	4.82%	03/14/2049	03/06/2019	800,000.00	800,000.00	800,000.00	990,000.00	190,000.00	0.00
Totals for Cusip	0				800,000.00	800,000.00	800,000.00	990,000.00	190,000.00	0.00
748149AN1	PROVINCE OF QUEBEC	2.75%	04/12/2027	04/05/2017	1,415,000.00	1,400,453.80	1,375,953.46	1,475,990.02	100,036.56	0.00
Totals for Cusip	0				1,415,000.00	1,400,453.80	1,375,953.46	1,475,990.02	100,036.56	0.00
74815HCB6	PROVINCE OF QUEBEC	7.14%	02/27/2026	09/08/2016	1,690,000.00	2,333,095.70	2,070,517.66	2,104,805.58	34,287.92	0.00
Totals for Cusi	o				1,690,000.00	2,333,095.70	2,070,517.66	2,104,805.58	34,287.92	0.00
760942BA9	REPUBLICA ORIENT URUGUAY	5.10%	06/18/2050	05/25/2017	800,000.00	804,000.00	785,200.00	959,760.00	174,560.00	0.00
Totals for Cusi	D				800,000.00	804,000.00	785,200.00	959,760.00	174,560.00	0.00
760942BD3	REPUBLICA ORIENT URUGUAY	4.97%	04/20/2055	09/24/2019	1,530,000.00	1,775,794.50	1,775,794.50	1,802,799.00	27,004.50	0.00
Totals for Cusi	o .				1,530,000.00	1,775,794.50	1,775,794.50	1,802,799.00	27,004.50	0.00
80413TAA7	SAUDI INTERNATIONAL BOND	2.38%	10/26/2021	10/19/2016	2,330,000.00	2,306,863.10	2,242,750.82	2,337,456.00	94,705.18	0.00
Totals for Cusin	0				2,330,000.00	2,306,863.10	2,242,750.82	2,337,456.00	94,705.18	0.00
80413TAD1	SAUDI INTERNATIONAL BOND	2.88%	03/04/2023	09/27/2017	3,485,000.00	3,461,859.60	3,349,942.31	3,546,266.30	196,323.99	0.00
Totals for Cusin	0				3,485,000.00	3,461,859.60	3,349,942.31	3,546,266.30	196,323.99	0.00
80413TAG4	SAUDI INTERNATIONAL BOND	4.00%	04/17/2025	04/10/2018	1,780,000.00	1,763,499.40	1,764,289.72	1,918,840.00	154,550.28	0.00
Totals for Cusi	D				1,780,000.00	1,763,499.40	1,764,289.72	1,918,840.00	154,550.28	0.00
889124AK9	TOKYO METROPOLITAN GOVT	2.50%	06/08/2022	06/01/2017	3,200,000.00	3,199,392.00	3,139,884.80	3,233,149.09	93,264.29	0.00



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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Co	usip				3,200,000.00	3,199,392.00	3,139,884.80	3,233,149.09	93,264.29	0.00
889124AL7	TOKYO METROPOLITAN GOVT	3.25%	06/01/2023	05/24/2018	400,000.00	398,448.00	402,862.80	415,655.65	12,792.85	0.00
Totals for Co	usip				400,000.00	398,448.00	402,862.80	415,655.65	12,792.85	0.00
Y20721BN8	REPUBLIC OF INDONESIA	4.75%	01/08/2026	10/24/2017	1,450,000.00	1,573,975.00	1,468,986.30	1,610,525.77	141,539.47	0.00
Y20721BN8	REPUBLIC OF INDONESIA	4.75%	01/08/2026	10/22/2018	1,440,000.00	1,429,200.00	1,458,855.36	1,599,418.70	140,563.34	0.00
Totals for Co	usip				2,890,000.00	3,003,175.00	2,927,841.66	3,209,944.47	282,102.81	0.00
Totals for Foreig	n				63,765,000.00	65,884,103.96	64,056,638.43	67,939,196.92	3,913,400.42	(30,841.93)
Futures										
0000EDZ0	90DAY EURO FUTR DEC20	0.00%	12/14/2020	08/05/2019	(284.00)	519.72	519.72	181,050.00	180,530.28	0.00
0000EDZ0	90DAY EURO FUTR DEC20	0.00%	12/14/2020	08/05/2019	(253.00)	462.99	462.99	158,125.00	157,662.01	0.00
Totals for Co	usip				(537.00)	982.71	982.71	339,175.00	338,192.29	0.00
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/14/2019	210.00	281.40	281.40	(68,544.84)	0.00	(68,826.24)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/13/2019	46.00	61.64	61.64	(1,539.99)	0.00	(1,601.63)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/22/2019	403.00	495.69	495.69	(182,609.38)	0.00	(183,105.07)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/22/2019	39.00	47.97	47.97	(16,377.66)	0.00	(16,425.63)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/20/2019	1,092.00	1,463.28	1,463.28	(628,282.20)	0.00	(629,745.48)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/19/2019	971.00	1,301.14	1,301.14	(369,234.40)	0.00	(370,535.54)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/18/2019	101.00	135.34	135.34	(32,747.23)	0.00	(32,882.57)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/27/2019	403.00	495.69	495.69	(137,483.85)	0.00	(137,979.54)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/26/2019	114.00	140.22	140.22	(57,888.97)	0.00	(58,029.19)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	11/25/2019	21.00	25.83	25.83	(7,334.23)	0.00	(7,360.06)
0000FVH0	US 5YR NOTE CBT MAR20	0.00%	04/03/2020	12/30/2019	393.00	483.39	483.39	(5,343.62)	0.00	(5,827.01)
Totals for Co	usip				3,793.00	4,931.59	4,931.59	(1,507,386.37)	0.00	(1,512,317.96)
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/22/2019	(19.00)	22.42	22.42	1,896.85	1,874.43	0.00
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/20/2019	(56.00)	66.08	66.08	14,966.45	14,900.37	0.00
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/21/2019	(98.00)	115.64	115.64	20,933.39	20,817.75	0.00
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/26/2019	(162.00)	191.16	191.16	26,297.78	26,106.62	0.00
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/25/2019	(130.00)	153.40	153.40	9,140.56	8,987.16	0.00
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/25/2019	(260.00)	306.80	306.80	20,312.76	20,005.96	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	11/25/2019	(391.00)	461.38	461.38	40,371.53	39,910.15	0.00
0000TUH0	2 YR US TR NOTES	0.00%	04/03/2020	12/02/2019	(149.00)	175.82	175.82	(10,476.49)	0.00	(10,652.31)
Totals for Cus	sip				(1,265.00)	1,492.70	1,492.70	123,442.83	132,602.44	(10,652.31)
0000TYH0	10 YR US TR NOTE MAR 20	0.00%	03/31/2020	11/22/2019	(164.00)	218.12	218.12	184,925.91	184,707.79	0.00
0000TYH0	10 YR US TR NOTE MAR 20	0.00%	03/31/2020	11/25/2019	(181.00)	240.73	240.73	197,968.75	197,728.02	0.00
0000TYH0	10 YR US TR NOTE MAR 20	0.00%	03/31/2020	11/26/2019	(97.00)	129.01	129.01	111,398.49	111,269.48	0.00
0000TYH0	10 YR US TR NOTE MAR 20	0.00%	03/31/2020	11/25/2019	(17.00)	22.61	22.61	18,593.75	18,571.14	0.00
0000TYH0	10 YR US TR NOTE MAR 20	0.00%	03/31/2020	11/25/2019	(542.00)	720.86	720.86	588,578.40	587,857.54	0.00
0000TYH0	10 YR US TR NOTE MAR 20	0.00%	03/31/2020	12/12/2019	(138.00)	183.54	183.54	2,156.25	1,972.71	0.00
Totals for Cus	sip				(1,139.00)	1,514.87	1,514.87	1,103,621.55	1,102,106.68	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/19/2019	(74.00)	102.12	102.12	152,625.00	152,522.88	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/18/2019	(35.00)	48.30	48.30	55,781.25	55,732.95	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/18/2019	(10.00)	13.80	13.80	15,859.38	15,845.58	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/20/2019	(37.00)	51.06	51.06	97,703.13	97,652.07	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/20/2019	(34.00)	46.92	46.92	89,515.64	89,468.72	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/21/2019	(12.00)	16.56	16.56	43,406.26	43,389.70	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	11/22/2019	(8.00)	11.04	11.04	24,187.50	24,176.46	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	12/11/2019	(58.00)	80.04	80.04	155,875.00	155,794.96	0.00
0000USH0	US LONG BOND CBT MAR 2020	0.00%	03/31/2020	12/10/2019	(23.00)	31.74	31.74	39,531.25	39,499.51	0.00
Totals for Cus	ip				(291.00)	401.58	401.58	674,484.41	674,082.83	0.00
0000WNH0	US ULTRA BOND	0.00%	03/31/2020	12/12/2019	(2.00)	2.86	2.86	4,000.00	3,997.14	0.00
0000WNH0	US ULTRA BOND	0.00%	03/31/2020	12/12/2019	(7.00)	10.01	10.01	12,906.25	12,896.24	0.00
0000WNH0	US ULTRA BOND	0.00%	03/31/2020	12/12/2019	(27.00)	36.18	36.18	64,125.00	64,088.82	0.00
0000WNH0	US ULTRA BOND	0.00%	03/31/2020	12/13/2019	(14.00)	20.02	20.02	63,437.50	63,417.48	0.00
0000WNH0	US ULTRA BOND	0.00%	03/31/2020	12/13/2019	(12.00)	17.16	17.16	55,930.50	55,913.34	0.00
Totals for Cus	sip				(62.00)	86.23	86.23	200,399.25	200,313.02	0.00
000UXYH0	US 10YR ULTRA FUT	0.00%	03/31/2020	11/22/2019	179.00	238.07	238.07	(302,062.50)	0.00	(302,300.57)
000UXYH0	US 10YR ULTRA FUT	0.00%	03/31/2020	11/25/2019	268.00	356.44	356.44	(448,055.26)	0.00	(448,411.70)
000UXYH0	US 10YR ULTRA FUT	0.00%	03/31/2020	11/25/2019	118.00	156.94	156.94	(197,281.25)	0.00	(197,438.19)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss	
000UXYH0	US 10YR ULTRA FUT	0.00%	03/31/2020	12/19/2019	8.00	10.72	10.72	375.00	364.28	0.00	
000UXYH0	US 10YR ULTRA FUT	0.00%	03/31/2020	12/18/2019	13.00	17.42	17.42	203.13	185.71	0.00	
Totals for Cusip					586.00	779.59	779.59	(946,820.88)	549.99	(948,150.46)	
Totals for Futures					1,085.00	10,189.27	10,189.27	(13,084.21)	2,447,847.25	(2,471,120.73)	
MMIP Investment											
818999963	MONEY MARKET INVESTMENT POOL			01/01/1900	0.00	0.00	0.00	0.00	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			01/25/2019	1.00	1.00	1.00	1.00	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/22/2019	709.17	709.17	709.17	709.17	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/21/2019	741.72	741.72	741.72	741.72	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/20/2019	1,884.40	1,884.40	1,884.40	1,884.40	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/19/2019	434.29	434.29	434.29	434.29	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/01/2019	1,879.64	1,879.64	1,879.64	1,879.64	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/28/2019	1,675.70	1,675.70	1,675.70	1,675.70	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/27/2019	1,047.18	1,047.18	1,047.18	1,047.18	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/26/2019	1,555.51	1,555.51	1,555.51	1,555.51	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			02/25/2019	68.45	68.45	68.45	68.45	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/04/2019	1,818.34	1,818.34	1,818.34	1,818.34	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/08/2019	1,597.55	1,597.55	1,597.55	1,597.55	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/07/2019	1,429.38	1,429.38	1,429.38	1,429.38	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/05/2019	5,275.06	5,275.06	5,275.06	5,275.06	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/06/2019	652.21	652.21	652.21	652.21	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/15/2019	791.09	791.09	791.09	791.09	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/14/2019	1,195.34	1,195.34	1,195.34	1,195.34	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/13/2019	1,756.99	1,756.99	1,756.99	1,756.99	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/12/2019	5,800.11	5,800.11	5,800.11	5,800.11	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/11/2019	1,982.17	1,982.17	1,982.17	1,982.17	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/21/2019	1,875.08	1,875.08	1,875.08	1,875.08	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/20/2019	1,733.35	1,733.35	1,733.35	1,733.35	0.00	0.00	
818999963	MONEY MARKET INVESTMENT POOL			03/19/2019	2,297.08	2,297.08	2,297.08	2,297.08	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			03/18/2019	362.26	362.26	362.26	362.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/22/2019	2,002.43	2,002.43	2,002.43	2,002.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/29/2019	2,409.17	2,409.17	2,409.17	2,409.17	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/26/2019	6,902.62	6,902.62	6,902.62	6,902.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/25/2019	2,029.55	2,029.55	2,029.55	2,029.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/28/2019	2,432.86	2,432.86	2,432.86	2,432.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			03/27/2019	2,825.01	2,825.01	2,825.01	2,825.01	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/03/2019	4,158.05	4,158.05	4,158.05	4,158.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/05/2019	2,643.68	2,643.68	2,643.68	2,643.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/04/2019	4,329.18	4,329.18	4,329.18	4,329.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/01/2019	3,817.84	3,817.84	3,817.84	3,817.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/12/2019	3,146.05	3,146.05	3,146.05	3,146.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/10/2019	1,869.13	1,869.13	1,869.13	1,869.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/09/2019	7,402.16	7,402.16	7,402.16	7,402.16	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/08/2019	2,567.31	2,567.31	2,567.31	2,567.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/11/2019	3,757.55	3,757.55	3,757.55	3,757.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/18/2019	2,007.95	2,007.95	2,007.95	2,007.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/17/2019	4,553.69	4,553.69	4,553.69	4,553.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/16/2019	6,703.02	6,703.02	6,703.02	6,703.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/15/2019	3,007.47	3,007.47	3,007.47	3,007.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/22/2019	2,160.69	2,160.69	2,160.69	2,160.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/23/2019	8,632.92	8,632.92	8,632.92	8,632.92	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/24/2019	2,073.27	2,073.27	2,073.27	2,073.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/25/2019	2,398.53	2,398.53	2,398.53	2,398.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/26/2019	2,966.48	2,966.48	2,966.48	2,966.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/29/2019	2,923.65	2,923.65	2,923.65	2,923.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/02/2019	2,646.23	2,646.23	2,646.23	2,646.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/01/2019	2,509.80	2,509.80	2,509.80	2,509.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			04/30/2019	8,919.34	8,919.34	8,919.34	8,919.34	0.00	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			05/03/2019	2,610.80	2,610.80	2,610.80	2,610.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/10/2019	2,754.48	2,754.48	2,754.48	2,754.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/09/2019	2,886.35	2,886.35	2,886.35	2,886.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/08/2019	2,459.34	2,459.34	2,459.34	2,459.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/06/2019	2,445.25	2,445.25	2,445.25	2,445.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/07/2019	7,362.59	7,362.59	7,362.59	7,362.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/15/2019	2,935.54	2,935.54	2,935.54	2,935.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/16/2019	1,810.67	1,810.67	1,810.67	1,810.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/17/2019	1,768.15	1,768.15	1,768.15	1,768.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/14/2019	7,974.90	7,974.90	7,974.90	7,974.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/13/2019	2,681.73	2,681.73	2,681.73	2,681.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/21/2019	5,362.39	5,362.39	5,362.39	5,362.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/20/2019	1,710.28	1,710.28	1,710.28	1,710.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/24/2019	1,203.13	1,203.13	1,203.13	1,203.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/22/2019	1,296.13	1,296.13	1,296.13	1,296.13	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/23/2019	1,115.14	1,115.14	1,115.14	1,115.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/29/2019	2,172.57	2,172.57	2,172.57	2,172.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/28/2019	648.99	648.99	648.99	648.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/30/2019	854.48	854.48	854.48	854.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			05/31/2019	879.44	879.44	879.44	879.44	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/06/2019	1,317.87	1,317.87	1,317.87	1,317.87	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/07/2019	1,117.50	1,117.50	1,117.50	1,117.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/05/2019	1,545.81	1,545.81	1,545.81	1,545.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/04/2019	3,373.03	3,373.03	3,373.03	3,373.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/03/2019	889.89	889.89	889.89	889.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/11/2019	3,473.52	3,473.52	3,473.52	3,473.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/10/2019	1,111.71	1,111.71	1,111.71	1,111.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/12/2019	871.58	871.58	871.58	871.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/13/2019	988.07	988.07	988.07	988.07	0.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			06/14/2019	787.97	787.97	787.97	787.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/17/2019	712.02	712.02	712.02	712.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/18/2019	2,551.23	2,551.23	2,551.23	2,551.23	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/19/2019	1,184.77	1,184.77	1,184.77	1,184.77	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/20/2019	550.56	550.56	550.56	550.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/21/2019	625.49	625.49	625.49	625.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/26/2019	1,560.15	1,560.15	1,560.15	1,560.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/27/2019	1,479.60	1,479.60	1,479.60	1,479.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/28/2019	1,503.08	1,503.08	1,503.08	1,503.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/25/2019	1,900.85	1,900.85	1,900.85	1,900.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			06/24/2019	732.20	732.20	732.20	732.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/01/2019	1,775.65	1,775.65	1,775.65	1,775.65	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/02/2019	5,321.20	5,321.20	5,321.20	5,321.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/03/2019	1,640.22	1,640.22	1,640.22	1,640.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/05/2019	1,837.96	1,837.96	1,837.96	1,837.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/10/2019	1,879.08	1,879.08	1,879.08	1,879.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/09/2019	5,441.78	5,441.78	5,441.78	5,441.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/11/2019	1,781.54	1,781.54	1,781.54	1,781.54	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/12/2019	1,755.00	1,755.00	1,755.00	1,755.00	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/08/2019	3,739.35	3,739.35	3,739.35	3,739.35	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/15/2019	1,424.58	1,424.58	1,424.58	1,424.58	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/16/2019	4,291.25	4,291.25	4,291.25	4,291.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/17/2019	1,559.11	1,559.11	1,559.11	1,559.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/19/2019	1,662.21	1,662.21	1,662.21	1,662.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/18/2019	1,412.05	1,412.05	1,412.05	1,412.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/26/2019	1,516.74	1,516.74	1,516.74	1,516.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/24/2019	1,406.43	1,406.43	1,406.43	1,406.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/23/2019	4,385.14	4,385.14	4,385.14	4,385.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/25/2019	1,359.13	1,359.13	1,359.13	1,359.13	0.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			07/22/2019	1,549.47	1,549.47	1,549.47	1,549.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/29/2019	1,520.94	1,520.94	1,520.94	1,520.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/30/2019	4,446.89	4,446.89	4,446.89	4,446.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			07/31/2019	1,874.97	1,874.97	1,874.97	1,874.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/01/2019	1,391.03	1,391.03	1,391.03	1,391.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/02/2019	990.99	990.99	990.99	990.99	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/06/2019	3,875.74	3,875.74	3,875.74	3,875.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/05/2019	1,258.21	1,258.21	1,258.21	1,258.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/07/2019	1,580.86	1,580.86	1,580.86	1,580.86	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/08/2019	1,428.27	1,428.27	1,428.27	1,428.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/09/2019	1,559.09	1,559.09	1,559.09	1,559.09	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/12/2019	1,377.53	1,377.53	1,377.53	1,377.53	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/13/2019	4,982.14	4,982.14	4,982.14	4,982.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/14/2019	1,499.52	1,499.52	1,499.52	1,499.52	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/15/2019	1,361.67	1,361.67	1,361.67	1,361.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/16/2019	4,159.94	4,159.94	4,159.94	4,159.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/20/2019	3,878.80	3,878.80	3,878.80	3,878.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/21/2019	1,216.73	1,216.73	1,216.73	1,216.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/22/2019	1,351.81	1,351.81	1,351.81	1,351.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/23/2019	775.31	775.31	775.31	775.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/19/2019	1,412.81	1,412.81	1,412.81	1,412.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/29/2019	1,534.28	1,534.28	1,534.28	1,534.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/30/2019	1,533.90	1,533.90	1,533.90	1,533.90	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/26/2019	876.46	876.46	876.46	876.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/27/2019	3,183.11	3,183.11	3,183.11	3,183.11	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			08/28/2019	1,360.39	1,360.39	1,360.39	1,360.39	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/06/2019	1,027.85	1,027.85	1,027.85	1,027.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/03/2019	890.28	890.28	890.28	890.28	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/05/2019	1,094.32	1,094.32	1,094.32	1,094.32	0.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			09/04/2019	3,711.89	3,711.89	3,711.89	3,711.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/09/2019	881.80	881.80	881.80	881.80	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/10/2019	2,913.47	2,913.47	2,913.47	2,913.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/11/2019	955.12	955.12	955.12	955.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/12/2019	955.10	955.10	955.10	955.10	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/13/2019	1,300.02	1,300.02	1,300.02	1,300.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/18/2019	1,870.04	1,870.04	1,870.04	1,870.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/20/2019	540.95	540.95	540.95	540.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/19/2019	2,001.08	2,001.08	2,001.08	2,001.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/16/2019	1,036.73	1,036.73	1,036.73	1,036.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/17/2019	3,218.95	3,218.95	3,218.95	3,218.95	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/23/2019	1,004.26	1,004.26	1,004.26	1,004.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/26/2019	1,982.34	1,982.34	1,982.34	1,982.34	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/24/2019	2,986.37	2,986.37	2,986.37	2,986.37	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/25/2019	1,425.96	1,425.96	1,425.96	1,425.96	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/27/2019	782.26	782.26	782.26	782.26	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/04/2019	100.49	100.49	100.49	100.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/03/2019	1,048.42	1,048.42	1,048.42	1,048.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/02/2019	1,310.50	1,310.50	1,310.50	1,310.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/01/2019	3,299.94	3,299.94	3,299.94	3,299.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			09/30/2019	1,013.81	1,013.81	1,013.81	1,013.81	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/11/2019	243.67	243.67	243.67	243.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2019	624,649.67	624,649.67	624,649.67	624,649.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2019	1,110,912.57	1,110,912.57	1,110,912.57	1,110,912.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/10/2019	513.46	513.46	513.46	513.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/09/2019	449.12	449.12	449.12	449.12	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2019	463,184.66	463,184.66	463,184.66	463,184.66	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/07/2019	20.98	20.98	20.98	20.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/08/2019	89.77	89.77	89.77	89.77	0.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			10/18/2019	598,018.84	598,018.84	598,018.84	598,018.84	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/16/2019	455.55	455.55	455.55	455.55	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/15/2019	773.85	773.85	773.85	773.85	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2019	259.71	259.71	259.71	259.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2019	666,105.60	666,105.60	666,105.60	666,105.60	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/17/2019	743.56	743.56	743.56	743.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/18/2019	762.40	762.40	762.40	762.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/14/2019	249,214.21	249,214.21	249,214.21	249,214.21	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2019	747.56	747.56	747.56	747.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/24/2019	858.06	858.06	858.06	858.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2019	1,063,427.14	1,063,427.14	1,063,427.14	1,063,427.14	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/23/2019	1,039.24	1,039.24	1,039.24	1,039.24	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/22/2019	2,479.94	2,479.94	2,479.94	2,479.94	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/25/2019	340.18	340.18	340.18	340.18	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/21/2019	260,584.89	260,584.89	260,584.89	260,584.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/01/2019	902.71	902.71	902.71	902.71	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2019	333,915.73	333,915.73	333,915.73	333,915.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/31/2019	885.20	885.20	885.20	885.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2019	220,225.07	220,225.07	220,225.07	220,225.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/30/2019	978.73	978.73	978.73	978.73	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/29/2019	2,774.47	2,774.47	2,774.47	2,774.47	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			10/28/2019	901.48	901.48	901.48	901.48	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/05/2019	3,298.02	3,298.02	3,298.02	3,298.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/06/2019	970.93	970.93	970.93	970.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/07/2019	1,960.78	1,960.78	1,960.78	1,960.78	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/08/2019	2,544.69	2,544.69	2,544.69	2,544.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/04/2019	1,139.45	1,139.45	1,139.45	1,139.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/12/2019	7,137.32	7,137.32	7,137.32	7,137.32	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/13/2019	2,497.01	2,497.01	2,497.01	2,497.01	0.00	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			11/11/2019	2,379.27	2,379.27	2,379.27	2,379.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/15/2019	1,201.88	1,201.88	1,201.88	1,201.88	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/14/2019	1,993.49	1,993.49	1,993.49	1,993.49	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/21/2019	1,341.30	1,341.30	1,341.30	1,341.30	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/22/2019	381.69	381.69	381.69	381.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2019	1,243.82	1,243.82	1,243.82	1,243.82	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2019	745,607.07	745,607.07	745,607.07	745,607.07	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/18/2019	622,387.06	622,387.06	622,387.06	622,387.06	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/19/2019	3,912.02	3,912.02	3,912.02	3,912.02	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/20/2019	1,437.42	1,437.42	1,437.42	1,437.42	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2019	320,094.57	320,094.57	320,094.57	320,094.57	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/29/2019	750.97	750.97	750.97	750.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/26/2019	1,947.20	1,947.20	1,947.20	1,947.20	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/27/2019	799.04	799.04	799.04	799.04	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2019	583.05	583.05	583.05	583.05	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			11/25/2019	366,730.29	366,730.29	366,730.29	366,730.29	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/06/2019	1,762.25	1,762.25	1,762.25	1,762.25	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2019	2,500,805.03	2,500,805.03	2,500,805.03	2,500,805.03	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/05/2019	1,667.45	1,667.45	1,667.45	1,667.45	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/04/2019	1,611.69	1,611.69	1,611.69	1,611.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2019	1,126,932.15	1,126,932.15	1,126,932.15	1,126,932.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/03/2019	2,202.67	2,202.67	2,202.67	2,202.67	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/02/2019	1,457.72	1,457.72	1,457.72	1,457.72	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2019	2,460,729.69	2,460,729.69	2,460,729.69	2,460,729.69	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/12/2019	1,858.98	1,858.98	1,858.98	1,858.98	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/13/2019	863.59	863.59	863.59	863.59	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/11/2019	2,063.56	2,063.56	2,063.56	2,063.56	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/10/2019	5,206.33	5,206.33	5,206.33	5,206.33	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/09/2019	609,896.16	609,896.16	609,896.16	609,896.16	0.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
818999963	MONEY MARKET INVESTMENT POOL			12/09/2019	1,618.89	1,618.89	1,618.89	1,618.89	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/16/2019	1,286.97	1,286.97	1,286.97	1,286.97	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2019	4,175.15	4,175.15	4,175.15	4,175.15	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2019	1,720.43	1,720.43	1,720.43	1,720.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/17/2019	1,967,488.50	1,967,488.50	1,967,488.50	1,967,488.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2019	749,875.50	749,875.50	749,875.50	749,875.50	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/18/2019	1,640.08	1,640.08	1,640.08	1,640.08	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/19/2019	1,622,113.40	1,622,113.40	1,622,113.40	1,622,113.40	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/20/2019	1,106.74	1,106.74	1,106.74	1,106.74	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2019	550,221.62	550,221.62	550,221.62	550,221.62	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/27/2019	2,004.70	2,004.70	2,004.70	2,004.70	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2019	160,825.31	160,825.31	160,825.31	160,825.31	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/26/2019	988.22	988.22	988.22	988.22	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/24/2019	2,916.46	2,916.46	2,916.46	2,916.46	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/23/2019	970.93	970.93	970.93	970.93	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2019	4,465.68	4,465.68	4,465.68	4,465.68	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2019	9,761,228.43	9,761,228.43	9,761,228.43	9,761,228.43	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/30/2019	1,518.27	1,518.27	1,518.27	1,518.27	0.00	0.00
818999963	MONEY MARKET INVESTMENT POOL			12/31/2019	116,798.35	116,798.35	116,798.35	116,798.35	0.00	0.00
Totals for Cus	ip				29,725,906.44	29,725,906.44	29,725,906.44	29,725,906.44	0.00	0.00
Totals for MMIP In	vestment				29,725,906.44	29,725,906.44	29,725,906.44	29,725,906.44	0.00	0.00
Mortgage-Backed										
31283H4W2	FHLMC	5.00%	12/01/2034	02/29/2012	6,478.94	6,997.26	6,879.43	7,148.61	269.18	0.00
Totals for Cus	ip				6,478.94	6,997.26	6,879.43	7,148.61	269.18	0.00
31283H6G5	FHLMC	5.50%	02/01/2035	04/28/2010	191,312.21	202,850.75	206,424.20	215,471.73	9,047.53	0.00
Totals for Cus	ip				191,312.21	202,850.75	206,424.20	215,471.73	9,047.53	0.00
31283HLH6	FHLMC	7.00%	04/01/2031	06/10/2004	10,974.49	11,495.78	12,406.99	12,632.80	225.81	0.00
Totals for Cus	ip				10,974.49	11,495.78	12,406.99	12,632.80	225.81	0.00
31283HPA7	FHLMC	7.00%	10/01/2031	06/10/2004	33,848.52	35,456.32	38,291.96	38,264.78	0.00	(27.18)

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For the Period 12/31/2018 Through 12/31/2019

Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip)				33,848.52	35,456.32	38,291.96	38,264.78	0.00	(27.18)
31283	HZ65	FHLMC	5.50%	03/01/2034	04/28/2010	197,790.58	209,967.08	213,339.12	222,650.61	9,311.49	0.00
	Totals for Cusip	•				197,790.58	209,967.08	213,339.12	222,650.61	9,311.49	0.00
31287	XYD2	FHLMC	6.50%	09/01/2032	09/24/2002	97,447.09	101,337.38	105,774.56	108,222.16	2,447.60	0.00
	Totals for Cusin					97,447.09	101,337.38	105,774.56	108,222.16	2,447.60	0.00
31287	YAD6	FHLMC	6.50%	09/01/2032	10/02/2002	30,420.90	31,662.68	33,020.57	33,784.65	764.08	0.00
	Totals for Cusip	•				30,420.90	31,662.68	33,020.57	33,784.65	764.08	0.00
31287	YG24	FHLMC	6.50%	09/01/2032	10/02/2002	98,287.04	102,299.14	107,101.64	109,265.99	2,164.35	0.00
	Totals for Cusin					98,287.04	102,299.14	107,101.64	109,265.99	2,164.35	0.00
31288	AD51	FHLMC	7.00%	10/01/2032	11/05/2002	78,315.72	82,268.23	85,322.23	86,264.03	941.80	0.00
	Totals for Cusip					78,315.72	82,268.23	85,322.23	86,264.03	941.80	0.00
31288	ANZ4	FHLMC	7.00%	10/01/2032	11/05/2002	19,889.61	20,893.39	20,309.23	20,458.74	149.51	0.00
	Totals for Cusip					19,889.61	20,893.39	20,309.23	20,458.74	149.51	0.00
3128K	7UW6	FHLMC	4.50%	09/01/2035	07/01/2009	64,300.60	64,209.55	66,826.63	68,673.65	1,847.02	0.00
	Totals for Cusip					64,300.60	64,209.55	66,826.63	68,673.65	1,847.02	0.00
3128K	8KB1	FHLMC	5.50%	10/01/2035	03/28/2012	7,500.76	8,147.69	8,085.27	8,252.56	167.29	0.00
	Totals for Cusip)				7,500.76	8,147.69	8,085.27	8,252.56	167.29	0.00
3128K	LCY1	FHLMC	5.50%	02/01/2037	03/28/2012	2,776.61	3,016.08	2,931.94	2,994.06	62.12	0.00
	Totals for Cusip					2,776.61	3,016.08	2,931.94	2,994.06	62.12	0.00
3128L	XAU4	FHLMC	5.00%	06/01/2035	02/25/2009	92,915.88	94,770.55	98,657.18	102,523.16	3,865.98	0.00
	Totals for Cusip)				92,915.88	94,770.55	98,657.18	102,523.16	3,865.98	0.00
3128L	XE30	FHLMC	5.00%	11/01/2035	04/07/2009	114,679.84	118,353.17	121,784.52	126,524.04	4,739.52	0.00
	Totals for Cusip	•				114,679.84	118,353.17	121,784.52	126,524.04	4,739.52	0.00
3128L	XFB1	FHLMC	5.00%	12/01/2035	05/13/2009	185,146.73	190,860.23	196,544.47	204,203.78	7,659.31	0.00
3128L	XFB1	FHLMC	5.00%	12/01/2035	07/21/2009	259,491.88	264,033.00	275,466.34	286,201.24	10,734.90	0.00
	Totals for Cusip					444,638.61	454,893.23	472,010.81	490,405.02	18,394.21	0.00
3128L	XFC9	FHLMC	4.50%	11/01/2035	06/01/2009	30,392.10	30,491.83	31,589.90	33,026.75	1,436.85	0.00
	Totals for Cusip					30,392.10	30,491.83	31,589.90	33,026.75	1,436.85	0.00
3128L	XFP0	FHLMC	5.00%	12/01/2035	02/25/2009	52,318.33	53,362.67	55,558.40	57,722.66	2,164.26	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tot	tals for Cusip				52,318.33	53,362.67	55,558.40	57,722.66	2,164.26	0.00
3128LXMK	C3 FHLMC	5.50%	05/01/2036	03/28/2012	73,133.42	79,441.16	78,900.44	82,342.47	3,442.03	0.00
Tot	tals for Cusip				73,133.42	79,441.16	78,900.44	82,342.47	3,442.03	0.00
3128M46G	FHLMC	5.50%	09/01/2037	09/21/2010	133,406.98	141,890.83	143,748.35	149,836.56	6,088.21	0.00
Tot	tals for Cusip				133,406.98	141,890.83	143,748.35	149,836.56	6,088.21	0.00
3128M4AH	H6 FHLMC	5.50%	12/01/2036	01/03/2011	87,044.41	92,960.68	93,888.02	97,925.32	4,037.30	0.00
Tot	tals for Cusip				87,044.41	92,960.68	93,888.02	97,925.32	4,037.30	0.00
3128M4B5	51 FHLMC	5.50%	12/01/2036	03/28/2012	3,201.74	3,477.88	3,452.43	3,601.84	149.41	0.00
Tot	tals for Cusip				3,201.74	3,477.88	3,452.43	3,601.84	149.41	0.00
3128M4HE	E6 FHLMC	5.50%	01/01/2037	03/28/2012	3,845.73	4,177.43	4,143.36	4,322.44	179.08	0.00
Tot	tals for Cusip				3,845.73	4,177.43	4,143.36	4,322.44	179.08	0.00
3128M4JW	V4 FHLMC	5.50%	02/01/2037	03/09/2007	278,818.86	276,651.48	300,205.40	313,548.41	13,343.01	0.00
Tot	tals for Cusip				278,818.86	276,651.48	300,205.40	313,548.41	13,343.01	0.00
3128M4NG	G4 FHLMC	5.50%	04/01/2037	08/13/2008	280,781.86	272,533.91	302,851.85	315,491.83	12,639.98	0.00
Tot	tals for Cusip				280,781.86	272,533.91	302,851.85	315,491.83	12,639.98	0.00
3128M4ZP	P1 FHLMC	5.50%	08/01/2037	09/04/2008	70,541.20	70,144.41	76,061.41	79,225.18	3,163.77	0.00
Tot	tals for Cusip				70,541.20	70,144.41	76,061.41	79,225.18	3,163.77	0.00
3128M6AP	P3 FHLMC	5.50%	05/01/2038	12/01/2010	99,158.96	106,069.12	106,005.15	111,323.00	5,317.85	0.00
Tot	tals for Cusip				99,158.96	106,069.12	106,005.15	111,323.00	5,317.85	0.00
3128M6RH	H3 FHLMC	5.50%	09/01/2038	12/09/2010	41,815.93	44,533.95	44,648.69	46,948.06	2,299.37	0.00
Tot	tals for Cusip				41,815.93	44,533.95	44,648.69	46,948.06	2,299.37	0.00
3128M6SG	G4 FHLMC	5.50%	01/01/2038	03/28/2012	5,797.53	6,297.56	6,252.59	6,514.35	261.76	0.00
Tot	tals for Cusip				5,797.53	6,297.56	6,252.59	6,514.35	261.76	0.00
3128M7C9	95 FHLMC	5.50%	10/01/2038	03/28/2012	58,338.60	63,370.30	62,676.97	65,524.69	2,847.72	0.00
Tot	tals for Cusip				58,338.60	63,370.30	62,676.97	65,524.69	2,847.72	0.00
3128M7T9	7 FHLMC	4.00%	11/01/2039	06/23/2011	1,121,801.53	1,137,226.27	1,154,260.15	1,204,225.06	49,964.91	0.00
Tot	tals for Cusip				1,121,801.53	1,137,226.27	1,154,260.15	1,204,225.06	49,964.91	0.00
3128M7W	A0 FHLMC	4.50%	12/01/2039	11/15/2011	492,712.57	518,079.56	515,889.30	535,372.33	19,483.03	0.00

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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				492,712.57	518,079.56	515,889.30	535,372.33	19,483.03	0.00
3128M8MG6	FGLMC	4.00%	02/01/2041	08/11/2014	719,235.13	758,680.69	740,047.75	771,883.25	31,835.50	0.00
Totals for	Cusip				719,235.13	758,680.69	740,047.75	771,883.25	31,835.50	0.00
3128M8N26	FGLMC	6.00%	11/01/2039	02/29/2012	674,854.04	744,873.69	737,163.31	774,138.62	36,975.31	0.00
Totals for	Cusip				674,854.04	744,873.69	737,163.31	774,138.62	36,975.31	0.00
3128M8R30	FGLMC	4.00%	12/01/2040	05/19/2011	953,911.65	951,340.60	981,517.04	1,023,728.03	42,210.99	0.00
Totals for	Cusip				953,911.65	951,340.60	981,517.04	1,023,728.03	42,210.99	0.00
3128M8U28	FGLMC	4.50%	12/01/2040	06/15/2011	2,049,914.84	2,121,021.28	2,146,365.90	2,230,867.40	84,501.50	0.00
3128M8U28	FGLMC	4.50%	12/01/2040	11/10/2011	456,379.55	483,191.85	477,852.79	496,665.64	18,812.85	0.00
Totals for	Cusip				2,506,294.39	2,604,213.13	2,624,218.69	2,727,533.04	103,314.35	0.00
3128M8YY4	FGLMC	5.50%	01/01/2037	03/28/2012	3,670.04	3,986.60	3,956.01	4,133.50	177.49	0.00
Totals for	Cusip				3,670.04	3,986.60	3,956.01	4,133.50	177.49	0.00
3128M9HE5	FHLMC	3.50%	09/01/2042	09/27/2012	374,548.12	402,756.28	377,323.39	395,036.24	17,712.85	0.00
Totals for	Cusip				374,548.12	402,756.28	377,323.39	395,036.24	17,712.85	0.00
3128M9LX8	FHLMC	4.00%	04/01/2042	08/22/2017	409,676.64	433,617.15	421,521.95	439,543.18	18,021.23	0.00
Totals for	Cusip				409,676.64	433,617.15	421,521.95	439,543.18	18,021.23	0.00
3128M9TQ5	FHLMC	3.50%	08/01/2043	08/30/2017	2,164,174.33	2,250,741.29	2,180,227.09	2,282,637.16	102,410.07	0.00
Totals for	Cusip				2,164,174.33	2,250,741.29	2,180,227.09	2,282,637.16	102,410.07	0.00
3128MBGT8	FHLMC	5.50%	07/01/2022	08/09/2007	5,125.27	5,074.41	5,267.11	5,283.91	16.80	0.00
Totals for	Cusip				5,125.27	5,074.41	5,267.11	5,283.91	16.80	0.00
3128MC4Y8	FHLMC	4.00%	09/01/2026	10/05/2011	649,992.83	684,625.26	666,873.92	679,760.24	12,886.32	0.00
Totals for	Cusip				649,992.83	684,625.26	666,873.92	679,760.24	12,886.32	0.00
3128MCC52	FHLMC	5.00%	02/01/2024	12/10/2010	27,376.86	28,933.91	28,406.23	28,420.65	14.42	0.00
Totals for	Cusip				27,376.86	28,933.91	28,406.23	28,420.65	14.42	0.00
3128ME6M8	FHLMC GOLD	3.00%	02/01/2032	08/24/2018	420,890.65	418,523.14	419,481.23	434,137.92	14,656.69	0.00
Totals for	Cusip				420,890.65	418,523.14	419,481.23	434,137.92	14,656.69	0.00
3128MFCN6	FHLMC	2.00%	01/01/2032	10/24/2017	1,010,968.40	989,011.40	967,350.98	1,005,424.05	38,073.07	0.00
3128MFCN6	FHLMC	2.00%	01/01/2032	06/28/2018	1,267,869.89	1,200,118.10	1,213,168.66	1,260,916.64	47,747.98	0.00
Totals for	Cusip				2,278,838.29	2,189,129.50	2,180,519.64	2,266,340.69	85,821.05	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
·	·	·				•				
3128MJ2E9	FHLMC GOLD	4.50%	07/01/2047	07/16/2018	359,635.04	373,894.02	372,542.23	380,759.51	8,217.28	0.00
Totals for C					359,635.04	373,894.02	372,542.23	380,759.51	8,217.28	0.00
3128MJ2T6	FHLMC GOLD	4.00%	10/01/2047	08/27/2018	586,341.26	597,884.83	598,098.38	616,549.68	18,451.30	0.00
Totals for C	·				586,341.26	597,884.83	598,098.38	616,549.68	18,451.30	0.00
3128MJ2Y5	FHLMC GOLD	4.50%	11/01/2047	08/07/2018	2,546,138.99	2,641,619.21	2,637,514.15	2,704,254.73	66,740.58	0.00
Totals for C	usip				2,546,138.99	2,641,619.21	2,637,514.15	2,704,254.73	66,740.58	0.00
3128MJ3A6	FHLMC GOLD	3.50%	12/01/2047	09/04/2018	3,382,193.25	3,356,034.10	3,381,590.95	3,523,817.96	142,227.01	0.00
Totals for C	usip				3,382,193.25	3,356,034.10	3,381,590.95	3,523,817.96	142,227.01	0.00
3128MJ3E8	FHLMC GOLD	3.50%	01/01/2048	09/20/2018	3,366,810.94	3,306,445.07	3,366,178.82	3,502,572.64	136,393.82	0.00
Totals for C	usip				3,366,810.94	3,306,445.07	3,366,178.82	3,502,572.64	136,393.82	0.00
3128MJ3J7	FHLMC GOLD	3.50%	02/01/2048	09/27/2019	1,874,438.54	1,935,064.92	1,935,064.92	1,951,080.11	16,015.19	0.00
Totals for C	cusip				1,874,438.54	1,935,064.92	1,935,064.92	1,951,080.11	16,015.19	0.00
3128MJ3P3	FHLMC GOLD	4.00%	03/01/2048	09/27/2018	753,990.52	760,882.47	768,819.23	793,679.50	24,860.27	0.00
Totals for C	cusip				753,990.52	760,882.47	768,819.23	793,679.50	24,860.27	0.00
3128MJ3T5	FHLMC GOLD	4.00%	04/01/2048	10/12/2018	788,269.78	790,240.45	803,886.47	828,481.28	24,594.81	0.00
Totals for C	usip				788,269.78	790,240.45	803,886.47	828,481.28	24,594.81	0.00
3128MJCW8	FHLMC GOLD	4.50%	10/01/2035	06/01/2009	42,734.06	42,874.29	44,417.75	46,354.61	1,936.86	0.00
Totals for C	usip				42,734.06	42,874.29	44,417.75	46,354.61	1,936.86	0.00
3128MJDP2	FHLMC GOLD	4.50%	11/01/2035	06/01/2009	50,530.84	50,696.65	52,522.12	54,811.66	2,289.54	0.00
Totals for C	usip				50,530.84	50,696.65	52,522.12	54,811.66	2,289.54	0.00
3128MJJT8	FHLMC GOLD	5.50%	06/01/2038	02/04/2011	58,668.71	62,023.83	62,689.28	65,897.00	3,207.72	0.00
Totals for C	usip				58,668.71	62,023.83	62,689.28	65,897.00	3,207.72	0.00
3128MJLD0	FHLMC GOLD	5.00%	02/01/2039	01/09/2009	32,746.63	33,713.71	34,656.72	36,111.62	1,454.90	0.00
Totals for C	cusip				32,746.63	33,713.71	34,656.72	36,111.62	1,454.90	0.00
3128MJM64	FHLMC GOLD	4.50%	12/01/2039	12/07/2011	203,931.08	215,306.63	213,528.63	221,542.56	8,013.93	0.00
Totals for C	cusip				203,931.08	215,306.63	213,528.63	221,542.56	8,013.93	0.00
3128MJMS6	FHLMC GOLD	4.50%	10/01/2039	06/14/2011	1,854,674.81	1,921,979.20	1,941,905.55	2,014,208.82	72,303.27	0.00
Totals for C					1,854,674.81	1,921,979.20	1,941,905.55	2,014,208.82	72,303.27	0.00
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Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
3128MJMW7	FHLMC GOLD	4.50%	11/01/2039	12/07/2011	114,953.13	121,491.11	120,336.01	124,874.33	4,538.32	0.00
Totals for Cus		1.00%	1 1/0 1/2000	12/07/2011	114,953.13	121,491.11	120,336.01	124,874.33	4,538.32	0.00
3128MJSK7	FHLMC GOLD	3.00%	01/01/2043	01/08/2014	1,290,047.97	1,223,529.85	1,268,011.59	1,329,654.26	61,642.67	0.00
Totals for Cus					1,290,047.97	1,223,529.85	1,268,011.59	1,329,654.26	61,642.67	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.81	313.500.46	311.901.83	324.368.95	12,467.12	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.26	313,499.90	311,901.28	324,368.36	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.27	313,499.90	311,901.29	324,368.37	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.26	313,499.89	311,901.28	324,368.36	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.26	313,499.90	311,901.28	324,368.36	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.26	313,499.89	311,901.28	324,368.36	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.27	313,499.91	311,901.29	324,368.37	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.27	313,499.91	311,901.29	324,368.37	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.27	313,499.90	311,901.29	324,368.37	12,467.08	0.00
3128MJTZ3	FHLMC GOLD	4.00%	01/01/2044	12/05/2013	304,970.27	313,499.91	311,901.29	324,368.37	12,467.08	0.00
Totals for Cus	ip				3,049,703.20	3,134,999.57	3,119,013.40	3,243,684.24	124,670.84	0.00
3128MJVS6	FHLMC GOLD	4.00%	01/01/2045	07/29/2016	457,691.36	489,872.77	467,820.56	485,301.43	17,480.87	0.00
Totals for Cus	ip				457,691.36	489,872.77	467,820.56	485,301.43	17,480.87	0.00
3128MJX47	FHLMC GOLD	3.50%	03/01/2046	08/27/2019	1,224,685.73	1,271,950.95	1,271,950.95	1,280,735.43	8,784.48	0.00
Totals for Cus	ip				1,224,685.73	1,271,950.95	1,271,950.95	1,280,735.43	8,784.48	0.00
3128MJXA3	FHLMC GOLD	4.00%	10/01/2045	12/07/2016	219,539.54	230,756.66	224,172.21	232,790.98	8,618.77	0.00
Totals for Cus	ip				219,539.54	230,756.66	224,172.21	232,790.98	8,618.77	0.00
3128MJXF2	FHLMC GOLD	4.00%	11/01/2045	08/24/2016	1,167,060.05	1,249,118.97	1,191,566.76	1,237,468.05	45,901.29	0.00
Totals for Cus	ip				1,167,060.05	1,249,118.97	1,191,566.76	1,237,468.05	45,901.29	0.00
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
3128MJXK1	FHLMC GOLD	3.50%	12/01/2045	11/05/2015	546,821.33	564,080.37	548,677.19	571,598.40	22,921.21	0.00
	FHLMC GOLD FHLMC GOLD									0.00
3128MJXK1 3128MJXK1	FHLMC GOLD FHLMC GOLD	3.50% 3.50%	12/01/2045 12/01/2045	11/05/2015 12/08/2015	546,821.33 273,410.67	564,080.37 282,648.95	548,677.19 274,338.58	571,598.40 285.799.20	22,921.21 11,460.62	0.00
Totals for		3.30 %	12/01/2045	12/06/2015	4,647,981.31	4,795,291.91	4,663,756.10	4,858,586.40	194,830.30	0.00
3128MJY61	FHLMC GOLD	3.00%	11/01/2046	07/10/2017	4,514,420.94	4,493,435.92	4,403,876.45	4,626,486.88	222,610.43	0.00
3128MJY61	FHLMC GOLD	3.00%	11/01/2046	07/10/2017	6,143,602.25	6,109,284.49	5,993,164.05	6,296,110.97	302,946.92	0.00
Totals for		3.00 %	11/01/2040	07/10/2017	10,658,023.19	10,602,720.41	10,397,040.50	10,922,597.85	525,557.35	0.00
3128MJY87	FHLMC GOLD	4.00%	11/01/2046	03/02/2018	358,052.57	367,087.80	365,536.07	377,763.01	12,226.94	0.00
Totals for		4.00 %	11/01/2040	03/02/2016	358,052.57	367,087.80	365,536.07	377,763.01	12,226.94	0.00
3128MJY95	FHLMC GOLD	4 500/	10/01/2046	09/26/2017	1,255,395.61	1,347,784.88	1,301,244.24	1,330,714.50	29,470.26	0.00
Totals for		4.50 %	10/01/2040	09/20/2017	1,255,395.61	1,347,784.88	1,301,244.24	1,330,714.50	29,470.26	0.00
3128MJYD6	FHLMC GOLD	4.00%	05/01/2046	03/05/2018	326,826.65	334,256.86	333,657.19	345,700.13	12,042.94	0.00
Totals for		4.00%	05/01/2046	03/05/2016	326,826.65	334,256.86	333,657.19	345,700.13	12,042.94	0.00
	-	2.50%	05/04/2047	44/20/2040	,	•	•	•	•	
3128MJZ37 Totals for	FHLMC GOLD	3.50%	05/01/2047	11/28/2018	714,946.55 714,946.55	699,865.66 699,865.66	715,795.49 715,795.49	742,629.17 742,629.17	26,833.68 26,833.68	0.00 0.00
3128MJZF0	FHLMC GOLD	3.00%	01/01/2047	09/21/2017	2,094,185.89	2,102,366.31	2,041,731.11	2,146,171.65	104,440.54	0.00
3128MJZF0	FHLMC GOLD	3.00%	01/01/2047	01/30/2018	210,333.47	206,233.60	205,065.08	215,554.76	10,489.68	0.00 0.00
Totals for	FHLMC GOLD	4.000/	04/04/2047	02/05/2010	2,304,519.36	2,308,599.91	2,246,796.19	2,361,726.41	114,930.22	
3128MJZH6		4.00%	01/01/2047	03/05/2018	362,146.41	370,379.57	369,687.56	381,717.62	12,030.06	0.00
Totals for	•	0.50%	00/04/0047	44/00/0040	362,146.41	370,379.57	369,687.56	381,717.62	12,030.06	0.00
3128MJZN3	FHLMC GOLD	3.50%	02/01/2047	11/28/2018	2,743,873.86	2,685,995.26	2,748,725.96	2,856,205.23	107,479.27	0.00
Totals for	-	0.500	00/04/0047	07/01/0010	2,743,873.86	2,685,995.26	2,748,725.96	2,856,205.23	107,479.27	0.00
3128MJZR4	FHLMC GOLD	3.50%	03/01/2047	07/31/2018	2,955,626.33	2,928,379.15	2,960,280.54	3,070,502.75	110,222.21	0.00
3128MJZR4	FHLMC GOLD	3.50%	03/01/2047	11/28/2018	1,656,566.61	1,621,623.40	1,659,175.20	1,720,952.43	61,777.23	0.00
Totals for	•				4,612,192.94	4,550,002.55	4,619,455.74	4,791,455.18	171,999.44	0.00
3128P8D99	FHLMC GOLD	3.50%	05/01/2037	06/21/2019	914,931.82	944,953.03	944,953.03	953,673.89	8,720.86	0.00
Totals for	-				914,931.82	944,953.03	944,953.03	953,673.89	8,720.86	0.00
3128P8DM0	FHLMC GOLD	3.00%	01/01/2037	08/10/2017	5,793,831.14	5,926,002.88	5,730,170.16	5,951,560.20	221,390.04	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for C	·				5,793,831.14	5,926,002.88	5,730,170.16	5,951,560.20	221,390.04	0.00
3128P8E98	FHLMC GOLD	3.50%	11/01/2037	10/03/2018	1,663,908.06	1,654,288.58	1,684,994.41	1,735,727.84	50,733.43	0.00
Totals for C	Cusip				1,663,908.06	1,654,288.58	1,684,994.41	1,735,727.84	50,733.43	0.00
3128PTD28	FHLMC GOLD	3.50%	12/01/2025	01/09/2015	739,091.95	785,169.72	749,124.08	766,156.58	17,032.50	0.00
Totals for C	Cusip				739,091.95	785,169.72	749,124.08	766,156.58	17,032.50	0.00
3128PV3R9	FHLMC GOLD	3.50%	08/01/2026	02/29/2012	7,219.25	7,552.35	7,312.23	7,485.33	173.10	0.00
Totals for C	Cusip				7,219.25	7,552.35	7,312.23	7,485.33	173.10	0.00
3128PVK66	FHLMC GOLD	4.00%	06/01/2026	06/22/2011	446,746.95	466,850.58	458,486.58	467,292.46	8,805.88	0.00
Totals for C	Cusip				446,746.95	466,850.58	458,486.58	467,292.46	8,805.88	0.00
3128PWED6	FHLMC GOLD	3.50%	08/01/2026	01/09/2015	863,675.50	917,520.26	875,312.79	895,369.58	20,056.79	0.00
Totals for C	Cusip				863,675.50	917,520.26	875,312.79	895,369.58	20,056.79	0.00
312927AL0	FHLMC	6.00%	08/01/2038	08/07/2008	82,066.93	82,028.48	88,679.87	92,029.28	3,349.41	0.00
Totals for C	Cusip				82,066.93	82,028.48	88,679.87	92,029.28	3,349.41	0.00
312927QV1	FHLMC	6.00%	09/01/2038	08/14/2008	231,409.28	231,011.54	252,875.99	265,271.81	12,395.82	0.00
Totals for C	Cusip				231,409.28	231,011.54	252,875.99	265,271.81	12,395.82	0.00
312929JK9	FHLMC GOLD	5.50%	11/01/2038	03/28/2012	79,884.86	86,774.93	85,198.59	87,751.96	2,553.37	0.00
Totals for C	Cusip				79,884.86	86,774.93	85,198.59	87,751.96	2,553.37	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.87	45,785.05	49,274.57	49,442.43	167.86	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.94	45,785.11	49,274.65	49,442.51	167.86	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,709.41	45,785.58	49,275.18	49,443.04	167.86	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.94	45,785.11	49,274.65	49,442.51	167.86	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	26,420.06	27,674.99	29,784.28	29,885.74	101.46	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.98	45,785.16	49,274.68	49,442.55	167.87	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.95	45,785.13	49,274.66	49,442.52	167.86	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.93	45,785.11	49,274.64	49,442.50	167.86	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.92	45,785.10	49,274.62	49,442.49	167.87	0.00
31292H6A7	FNMA	7.00%	11/01/2033	06/10/2004	43,708.94	45,785.11	49,274.65	49,442.51	167.86	0.00
Totals for C	Cusip				419,800.94	439,741.45	473,256.58	474,868.80	1,612.22	0.00
31292JBG4	FHLMC	5.00%	05/01/2034	07/23/2009	463,727.99	474,016.94	492,440.53	511,609.36	19,168.83	0.00

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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 Cu	sip				463,727.99	474,016.94	492,440.53	511,609.36	19,168.83	0.00
31292K4A2	FHLMC	4.50%	09/01/2040	09/28/2010	756,378.43	788,701.80	791,972.34	821,894.68	29,922.34	0.00
Totals for Cu	sip				756,378.43	788,701.80	791,972.34	821,894.68	29,922.34	0.00
31292LAN5	FHLMC GOLD	4.00%	11/01/2040	06/04/2014	2,726,436.76	2,872,982.74	2,805,332.85	2,925,912.03	120,579.18	0.00
Totals for Cu	sip				2,726,436.76	2,872,982.74	2,805,332.85	2,925,912.03	120,579.18	0.00
31292SAX8	FHLMC GOLD	3.00%	01/01/2043	09/12/2013	1,058,695.17	998,316.47	1,040,610.96	1,091,212.06	50,601.10	0.00
Totals for Cu	sip				1,058,695.17	998,316.47	1,040,610.96	1,091,212.06	50,601.10	0.00
3129416B8	FHLMC	4.50%	09/01/2040	09/24/2010	166,513.31	173,355.95	174,349.27	180,375.93	6,026.66	0.00
Totals for Cu	sip				166,513.31	173,355.95	174,349.27	180,375.93	6,026.66	0.00
312943NP4	FHLMC GOLD	4.50%	11/01/2040	12/07/2010	314,105.35	326,276.91	328,885.65	341,360.19	12,474.54	0.00
Totals for Cu	sip				314,105.35	326,276.91	328,885.65	341,360.19	12,474.54	0.00
312944DY4	FHLMC	4.50%	12/01/2040	11/29/2010	130,281.41	135,981.21	136,411.67	141,582.38	5,170.71	0.00
Totals for Cu	sip				130,281.41	135,981.21	136,411.67	141,582.38	5,170.71	0.00
312944FA4	FHLMC	4.00%	12/01/2040	05/14/2014	1,291,423.94	1,360,131.74	1,328,794.37	1,385,913.53	57,119.16	0.00
Totals for Cu	sip				1,291,423.94	1,360,131.74	1,328,794.37	1,385,913.53	57,119.16	0.00
312944FQ9	FHLMC	4.00%	12/01/2040	08/11/2014	573,014.96	604,441.25	589,585.32	614,901.26	25,315.94	0.00
Totals for Cu	sip				573,014.96	604,441.25	589,585.32	614,901.26	25,315.94	0.00
312944H95	FHLMC	4.00%	12/01/2040	08/11/2014	646,532.64	681,990.94	665,239.92	693,866.51	28,626.59	0.00
Totals for Cu	sip				646,532.64	681,990.94	665,239.92	693,866.51	28,626.59	0.00
312944PJ4	FHLMC	4.00%	12/01/2040	05/14/2014	1,308,379.39	1,377,989.25	1,346,241.31	1,404,138.02	57,896.71	0.00
Totals for Cu	sip				1,308,379.39	1,377,989.25	1,346,241.31	1,404,138.02	57,896.71	0.00
312944QH7	FHLMC	4.00%	12/01/2040	08/11/2014	496,053.81	523,259.26	510,408.35	532,339.91	21,931.56	0.00
Totals for Cu	sip				496,053.81	523,259.26	510,408.35	532,339.91	21,931.56	0.00
31296L4D0	FHLMC	6.00%	08/01/2033	01/28/2005	172,553.57	178,350.32	185,644.09	192,322.47	6,678.38	0.00
Totals for Cu	sip				172,553.57	178,350.32	185,644.09	192,322.47	6,678.38	0.00
31296L6M8	FHLMC	7.00%	03/01/2033	06/10/2004	1,990.58	2,085.13	2,006.91	1,993.93	0.00	(12.98)
31296L6M8	FHLMC	7.00%	03/01/2033	06/10/2004	9,343.63	9,787.47	9,420.24	9,359.35	0.00	(60.89)
Totals for Cu	sip				11,334.21	11,872.60	11,427.15	11,353.28	0.00	(73.87)



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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31296QQS2	FHLMC	5.50%	11/01/2033	04/12/2004	12,667.01	12,821.38	13,657.13	14,251.10	593.97	0.00
Totals for Cu		0.00%	1 1/0 1/2000	01/12/2001	12,667.01	12,821.38	13,657.13	14,251.10	593.97	0.00
31296RNS3	FHLMC	5.50%	12/01/2033	04/12/2004	26,214.79	26,534.30	27,681.35	28,213.87	532.52	0.00
31296RNS3	FHLMC	5.50%	12/01/2033	04/12/2004	16,803.15	17,007.97	17,743.18	18,084.52	341.34	0.00
Totals for Cu					43,017.94	43,542.27	45,424.53	46,298.39	873.86	0.00
31296RSE9	FHLMC	6.00%	12/01/2033	01/28/2005	69,705.89	72,047.56	74,999.59	77,725.06	2,725.47	0.00
Totals for Cu	sip				69,705.89	72,047.56	74,999.59	77,725.06	2,725.47	0.00
31296RVU9	FHLMC	6.00%	11/01/2033	01/28/2005	128,552.71	132,871.28	140,428.80	142,971.54	2,542.74	0.00
Totals for Cu	sip				128,552.71	132,871.28	140,428.80	142,971.54	2,542.74	0.00
31296RYX0	FHLMC	5.50%	12/01/2033	05/18/2004	43,903.29	43,285.90	46,359.41	47,356.45	997.04	0.00
Totals for Cu	sip				43,903.29	43,285.90	46,359.41	47,356.45	997.04	0.00
31296S2G0	FHLMC	5.50%	01/01/2034	04/06/2004	37,596.65	38,078.32	40,016.03	41,277.80	1,261.77	0.00
Totals for Cu	sip				37,596.65	38,078.32	40,016.03	41,277.80	1,261.77	0.00
31296SAN6	FHLMC	7.00%	08/01/2031	06/10/2004	21,866.68	22,905.35	23,872.37	24,021.38	149.01	0.00
31296SAN6	FHLMC	7.00%	08/01/2031	06/10/2004	694.34	727.29	758.03	762.76	4.73	0.00
31296SAN6	FHLMC	7.00%	08/01/2031	06/10/2004	8,118.90	8,504.52	8,863.59	8,918.92	55.33	0.00
31296SAN6	FHLMC	7.00%	08/01/2031	06/10/2004	18,646.94	19,532.66	20,357.32	20,484.37	127.05	0.00
Totals for Cu	sip				49,326.86	51,669.82	53,851.31	54,187.43	336.12	0.00
31296SK39	FHLMC	5.50%	01/01/2034	04/06/2004	36,517.90	36,985.79	38,560.87	39,282.91	722.04	0.00
Totals for Cu	sip				36,517.90	36,985.79	38,560.87	39,282.91	722.04	0.00
31296TYG3	FHLMC	5.50%	02/01/2034	04/12/2004	21,994.25	22,262.31	23,715.59	24,737.78	1,022.19	0.00
Totals for Cu	sip				21,994.25	22,262.31	23,715.59	24,737.78	1,022.19	0.00
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	22,955.74	24,046.13	25,226.06	23,580.25	0.00	(1,645.81)
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	6,998.22	7,330.64	7,690.34	7,188.61	0.00	(501.73)
31296UY54	FHLMC	7.00%	03/01/2034	06/10/2004	23,708.60	24,834.77	26,053.37	24,353.60	0.00	(1,699.77)
Totals for Cu	sip				53,662.56	56,211.54	58,969.77	55,122.46	0.00	(3,847.31)
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	4,649.73	4,870.58	4,780.21	4,817.14	36.93	0.00
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	51,162.69	53,592.95	52,598.53	53,004.78	406.25	0.00
31296XCJ2	FHLMC	7.00%	04/01/2034	06/10/2004	33,405.65	34,992.46	34,343.17	34,608.41	265.24	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for C	usip				89,218.07	93,455.99	91,721.91	92,430.33	708.42	0.00
31296XGA7	FHLMC	7.00%	04/01/2034	06/10/2004	19,383.27	20,303.97	21,090.66	21,527.82	437.16	0.00
Totals for C	usip				19,383.27	20,303.97	21,090.66	21,527.82	437.16	0.00
31296XZH1	FHLMC	5.00%	05/01/2034	05/11/2004	22,462.68	21,307.96	23,943.72	24,441.42	497.70	0.00
Totals for C	usip				22,462.68	21,307.96	23,943.72	24,441.42	497.70	0.00
31296YBG7	FHLMC	5.00%	05/01/2034	07/21/2005	420,045.05	414,072.55	445,858.57	461,965.04	16,106.47	0.00
Totals for C	usip				420,045.05	414,072.55	445,858.57	461,965.04	16,106.47	0.00
31297B4V1	FHLMC	5.50%	07/01/2034	07/16/2004	422,382.63	425,154.51	454,835.63	475,129.65	20,294.02	0.00
Totals for C	usip				422,382.63	425,154.51	454,835.63	475,129.65	20,294.02	0.00
31297HAS8	FHLMC	5.00%	12/01/2034	03/31/2006	377,701.59	359,672.24	400,884.28	416,310.96	15,426.68	0.00
Totals for C	usip				377,701.59	359,672.24	400,884.28	416,310.96	15,426.68	0.00
31297HU49	FHLMC	6.00%	01/01/2035	01/28/2005	140,315.94	145,786.04	150,960.80	154,757.54	3,796.74	0.00
Totals for C	usip				140,315.94	145,786.04	150,960.80	154,757.54	3,796.74	0.00
31297HWH8	FHLMC	6.00%	01/01/2035	01/28/2005	123,794.94	128,621.00	133,186.46	136,504.42	3,317.96	0.00
Totals for C	usip				123,794.94	128,621.00	133,186.46	136,504.42	3,317.96	0.00
31297RLY1	FHLMC	5.00%	07/01/2035	05/13/2009	249,206.29	256,896.63	264,670.11	274,725.83	10,055.72	0.00
Totals for C	usip				249,206.29	256,896.63	264,670.11	274,725.83	10,055.72	0.00
31307DNC6	FHLMC GOLD	3.00%	07/01/2028	06/05/2014	2,454,466.36	2,545,741.83	2,461,869.07	2,539,664.94	77,795.87	0.00
Totals for C	usip				2,454,466.36	2,545,741.83	2,461,869.07	2,539,664.94	77,795.87	0.00
31307EX58	FHLMC GOLD	3.00%	10/01/2028	06/13/2014	990,891.24	1,024,178.99	992,969.81	1,024,814.01	31,844.20	0.00
Totals for C	usip				990,891.24	1,024,178.99	992,969.81	1,024,814.01	31,844.20	0.00
31307HBL0	FHLMC GOLD	3.00%	05/01/2029	06/13/2014	520,469.41	537,709.96	521,199.45	536,604.59	15,405.14	0.00
Totals for C	usip				520,469.41	537,709.96	521,199.45	536,604.59	15,405.14	0.00
31307HPQ4	FHLMC GOLD	3.00%	06/01/2029	06/13/2014	531,487.46	549,176.03	532,111.34	548,513.74	16,402.40	0.00
Totals for C	usip				531,487.46	549,176.03	532,111.34	548,513.74	16,402.40	0.00
31307R3Q6	FHLMC GOLD	3.00%	09/01/2031	08/24/2018	610,890.34	607,358.63	609,007.28	630,379.02	21,371.74	0.00
Totals for C	usip				610,890.34	607,358.63	609,007.28	630,379.02	21,371.74	0.00
31307RND3	FHLMC GOLD	2.50%	07/01/2031	06/01/2018	1,512,259.84	1,471,263.42	1,476,618.74	1,534,684.13	58,065.39	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Tot	tals for Cusip				1,512,259.84	1,471,263.42	1,476,618.74	1,534,684.13	58,065.39	0.00
3132ACYG	69 FHLMC	3.50%	10/01/2048	07/26/2019	4,018,969.92	4,113,164.51	4,113,164.51	4,136,182.09	23,017.58	0.00
Tot	tals for Cusip				4,018,969.92	4,113,164.51	4,113,164.51	4,136,182.09	23,017.58	0.00
3132GD6Z	70 FHLMC GOLD	4.50%	05/01/2041	09/30/2011	412,064.59	438,204.97	426,615.05	434,089.80	7,474.75	0.00
Tot	tals for Cusip				412,064.59	438,204.97	426,615.05	434,089.80	7,474.75	0.00
3132GFHE	E0 FHLMC GOLD	4.50%	07/01/2041	09/30/2011	377,669.19	401,627.57	391,892.74	406,434.65	14,541.91	0.00
Tot	tals for Cusip				377,669.19	401,627.57	391,892.74	406,434.65	14,541.91	0.00
3132GGGF	P4 FHLMC GOLD	4.50%	08/01/2041	09/30/2011	727,615.73	773,773.87	756,388.17	777,945.51	21,557.34	0.00
Tot	tals for Cusip				727,615.73	773,773.87	756,388.17	777,945.51	21,557.34	0.00
3132GJDF	FHLMC GOLD	4.50%	09/01/2041	09/30/2011	346,331.34	368,301.72	358,564.51	364,881.61	6,317.10	0.00
Tot	tals for Cusip				346,331.34	368,301.72	358,564.51	364,881.61	6,317.10	0.00
3132GJQ28	8 FHLMC GOLD	4.50%	09/01/2041	09/30/2011	164,150.74	174,564.03	169,948.00	172,942.86	2,994.86	0.00
Tot	tals for Cusip				164,150.74	174,564.03	169,948.00	172,942.86	2,994.86	0.00
3132GJQD	94 FHLMC GOLD	4.50%	09/01/2041	09/15/2011	662,898.20	704,122.19	690,547.02	708,325.92	17,778.90	0.00
Tot	tals for Cusip				662,898.20	704,122.19	690,547.02	708,325.92	17,778.90	0.00
3132HMBL	_4 FHLMC GOLD	3.50%	09/01/2042	12/09/2013	446,994.43	445,527.74	450,310.45	472,019.54	21,709.09	0.00
Tot	tals for Cusip				446,994.43	445,527.74	450,310.45	472,019.54	21,709.09	0.00
3132HNH5	51 FHLMC GOLD	3.50%	10/01/2042	07/09/2014	4,803,140.12	4,905,206.86	4,838,771.87	5,065,563.81	226,791.94	0.00
Tot	tals for Cusip				4,803,140.12	4,905,206.86	4,838,771.87	5,065,563.81	226,791.94	0.00
3132HQC2	26 FHLMC GOLD	3.00%	12/01/2042	08/14/2013	867,530.32	831,066.95	852,812.21	894,703.34	41,891.13	0.00
Tot	tals for Cusip				867,530.32	831,066.95	852,812.21	894,703.34	41,891.13	0.00
3132HQDH	H2 FHLMC GOLD	3.50%	12/01/2042	03/14/2013	654,721.84	689,197.04	659,578.50	687,911.71	28,333.21	0.00
Tot	tals for Cusip				654,721.84	689,197.04	659,578.50	687,911.71	28,333.21	0.00
3132JA6N0	0 FHLMC	3.50%	06/01/2043	08/29/2014	1,155,844.87	1,187,991.81	1,164,358.72	1,218,918.87	54,560.15	0.00
Tot	tals for Cusip				1,155,844.87	1,187,991.81	1,164,358.72	1,218,918.87	54,560.15	0.00
3132JBMB	66 FHLMC GOLD	3.50%	06/01/2043	08/30/2017	2,251,404.06	2,342,427.61	2,268,103.24	2,374,637.41	106,534.17	0.00
Tot	tals for Cusip				2,251,404.06	2,342,427.61	2,268,103.24	2,374,637.41	106,534.17	0.00
3132KE6E0	0 FHLMC GOLD	2.50%	07/01/2030	02/18/2016	2,588,767.82	2,659,554.43	2,535,707.09	2,629,818.69	94,111.60	0.00
Tot	tals for Cusip				2,588,767.82	2,659,554.43	2,535,707.09	2,629,818.69	94,111.60	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
•	·	•				ū				
3132KEJ48	FHLMC GOLD	3.00%	09/01/2028	07/23/2014	2,401,292.59	2,481,023.00	2,406,876.81	2,478,269.00	71,392.19	0.00
Totals for Cu					2,401,292.59	2,481,023.00	2,406,876.81	2,478,269.00	71,392.19	0.00
3132KETV7	FHLMC GOLD	3.00%	06/01/2029	07/11/2014	1,090,684.93	1,130,222.27	1,091,970.23	1,129,362.40	37,392.17	0.00
Totals for Cu					1,090,684.93	1,130,222.27	1,091,970.23	1,129,362.40	37,392.17	0.00
3132KEZJ7	FHLMC GOLD	2.50%	03/01/2030	04/14/2015	1,236,101.40	1,275,164.12	1,213,597.74	1,255,713.47	42,115.73	0.00
Totals for Cu	sip				1,236,101.40	1,275,164.12	1,213,597.74	1,255,713.47	42,115.73	0.00
3132L9MD4	FHLMC GOLD	4.50%	02/01/2048	12/10/2018	1,242,436.08	1,281,844.60	1,286,597.53	1,313,320.72	26,723.19	0.00
Totals for Cu	sip				1,242,436.08	1,281,844.60	1,286,597.53	1,313,320.72	26,723.19	0.00
3132QWWE5	FHLMC GOLD	3.50%	03/01/2046	11/15/2017	1,452,989.14	1,493,173.35	1,457,769.31	1,517,970.21	60,200.90	0.00
3132QWWE5	FHLMC GOLD	3.50%	03/01/2046	09/24/2019	605,434.34	629,462.52	629,462.52	632,510.78	3,048.26	0.00
Totals for Cu	sip				2,058,423.48	2,122,635.87	2,087,231.83	2,150,480.99	63,249.16	0.00
3132WGYK7	FHLMC	3.00%	10/01/2046	10/29/2019	1,972,124.46	2,009,718.08	2,009,718.08	2,021,079.96	11,361.88	0.00
Totals for Cu	sip				1,972,124.46	2,009,718.08	2,009,718.08	2,021,079.96	11,361.88	0.00
3132XCSE6	FHLMC	4.00%	11/01/2048	12/07/2018	1,661,085.90	1,689,376.27	1,704,984.21	1,772,429.27	67,445.06	0.00
Totals for Cu	sip				1,661,085.90	1,689,376.27	1,704,984.21	1,772,429.27	67,445.06	0.00
3132Y0CA6	FHLMC GOLD	4.00%	05/01/2048	11/19/2018	7,659,952.87	7,689,276.12	7,811,313.68	8,012,426.21	201,112.53	0.00
Totals for Cu	sip				7,659,952.87	7,689,276.12	7,811,313.68	8,012,426.21	201,112.53	0.00
3132Y0RT9	FHLMC GOLD	4.00%	06/01/2048	12/11/2018	8,186,159.72	8,291,364.66	8,347,377.54	8,543,383.18	196,005.64	0.00
Totals for Cu	sip				8,186,159.72	8,291,364.66	8,347,377.54	8,543,383.18	196,005.64	0.00
31335BU38	FHLMC	5.00%	02/01/2048	10/22/2018	766,864.22	799,875.34	803,230.54	822,243.60	19,013.06	0.00
Totals for Cu	sip				766,864.22	799,875.34	803,230.54	822,243.60	19,013.06	0.00
31335BZB5	FHLMC	4.00%	07/01/2048	10/24/2018	1,261,882.45	1,265,037.15	1,286,823.51	1,324,702.21	37,878.70	0.00
Totals for Cu	sip				1,261,882.45	1,265,037.15	1,286,823.51	1,324,702.21	37,878.70	0.00
31335BZW9	FHLMC	5.00%	12/01/2047	11/20/2018	2,323,364.31	2,427,371.16	2,433,857.14	2,488,093.42	54,236.28	0.00
Totals for Cu	sip				2,323,364.31	2,427,371.16	2,433,857.14	2,488,093.42	54,236.28	0.00
313404ZY4	FHA	5.35%	01/01/2024	12/31/1997	159,571.68	109,655.92	154,829.77	154,784.53	0.00	(45.24)
Totals for Cu					159,571.68	109,655.92	154,829.77	154,784.53	0.00	(45.24)
3136144L0	FNMA	9.50%	08/01/2020	12/31/1997	422.61	396.28	434.71	425.60	0.00	(9.11)
3 130 144L0	11111111	3.5070	00/01/2020	12/31/1997	722.01	330.20	404.71	423.00	0.00	(5.11)

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Cusip	Desc	cription Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
То	tals for Cusip				422.61	396.28	434.71	425.60	0.00	(9.11)
313615AB	2 FNM	A 9.00%	02/01/2021	12/31/1997	18.57	23.39	18.93	18.72	0.00	(0.21)
313615AB	2 FNM	A 9.00%	02/01/2021	12/31/1997	16.85	21.21	17.15	16.98	0.00	(0.17)
То	tals for Cusip				35.42	44.60	36.08	35.70	0.00	(0.38)
31362TUK	7 FNM	A 9.00%	03/01/2021	12/31/1997	2.01	2.49	2.04	2.02	0.00	(0.02)
То	tals for Cusip				2.01	2.49	2.04	2.02	0.00	(0.02)
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	2,303.37	2,450.52	2,480.65	2,490.93	10.28	0.00
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	5,033.06	5,354.61	5,420.42	5,442.89	22.47	0.00
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	1,728.19	1,838.57	1,861.20	1,868.91	7.71	0.00
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	575.03	611.76	619.29	621.85	2.56	0.00
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	938.18	998.09	1,010.38	1,014.57	4.19	0.00
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	381.10	405.44	410.44	412.13	1.69	0.00
31365EF7	3 FNM	A 9.50%	01/01/2025	12/31/1997	547.77	582.76	589.93	592.37	2.44	0.00
То	tals for Cusip				11,506.70	12,241.75	12,392.31	12,443.65	51.34	0.00
31365EGF	F4 FNM	A 9.50%	03/01/2025	12/31/1997	987.34	1,047.48	1,002.67	1,001.03	0.00	(1.64)
То	tals for Cusip				987.34	1,047.48	1,002.67	1,001.03	0.00	(1.64)
31367RW0	Q1 FNM	A 9.00%	09/01/2022	12/31/1997	4,980.88	5,477.01	4,986.51	4,992.51	6.00	0.00
31367RW0	Q1 FNM	A 9.00%	09/01/2022	12/31/1997	336.42	369.93	336.81	337.21	0.40	0.00
То	tals for Cusip				5,317.30	5,846.94	5,323.32	5,329.72	6.40	0.00
31368HB4	4 FNM	A 9.50%	08/01/2022	12/31/1997	3.49	3.70	3.52	3.51	0.00	(0.01)
То	tals for Cusip				3.49	3.70	3.52	3.51	0.00	(0.01)
31368HL7	6 FNM	A 5.50%	03/01/2034	02/29/2012	74,550.86	81,461.78	80,273.24	83,909.25	3,636.01	0.00
То	tals for Cusip				74,550.86	81,461.78	80,273.24	83,909.25	3,636.01	0.00
31371E3T	0 FNM	A 9.50%	01/01/2025	12/31/1997	196.14	209.16	202.53	202.48	0.00	(0.05)
31371E3T	0 FNM	A 9.50%	01/01/2025	12/31/1997	959.05	1,021.54	990.31	990.03	0.00	(0.28)
31371E3T	0 FNM	A 9.50%	01/01/2025	12/31/1997	338.20	360.65	349.22	349.13	0.00	(0.09)
31371E3T	0 FNM	A 9.50%	01/01/2025	12/31/1997	860.20	915.27	888.24	887.99	0.00	(0.25)
31371E3T	0 FNM	A 9.50%	01/01/2025	12/31/1997	656.49	700.07	677.89	677.70	0.00	(0.19)
31371E3T	0 FNM	A 9.50%	01/01/2025	12/31/1997	632.92	674.88	653.56	653.37	0.00	(0.19)

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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 Cusi	p				3,643.00	3,881.57	3,761.75	3,760.70	0.00	(1.05)
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	1,929.05	2,054.37	1,951.22	1,956.25	5.03	0.00
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	1,751.52	1,863.85	1,771.65	1,776.21	4.56	0.00
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	659.02	701.30	666.59	668.31	1.72	0.00
31371FBM3	FNMA	9.50%	07/01/2025	12/31/1997	4,438.92	4,727.30	4,489.93	4,501.50	11.57	0.00
Totals for Cusi	p				8,778.51	9,346.82	8,879.39	8,902.27	22.88	0.00
31371K6B2	FNMA	5.00%	06/01/2033	07/01/2009	1,029,764.87	1,053,880.70	1,093,323.91	1,134,880.38	41,556.47	0.00
Totals for Cusi	p				1,029,764.87	1,053,880.70	1,093,323.91	1,134,880.38	41,556.47	0.00
31371MHJ9	FNMA	5.50%	11/01/2035	05/19/2009	38,397.93	39,861.87	41,338.06	43,206.75	1,868.69	0.00
Totals for Cusi	p				38,397.93	39,861.87	41,338.06	43,206.75	1,868.69	0.00
31371MU96	FNMA	6.00%	07/01/2036	07/15/2009	350,560.34	366,664.20	382,460.77	398,856.98	16,396.21	0.00
31371MU96	FNMA	6.00%	07/01/2036	07/16/2009	42,044.70	44,074.66	45,870.71	47,837.19	1,966.48	0.00
Totals for Cusi	p				392,605.04	410,738.86	428,331.48	446,694.17	18,362.69	0.00
31371NKN4	FNMA	6.50%	09/01/2037	07/01/2009	34,793.18	36,991.03	38,940.78	39,344.16	403.38	0.00
Totals for Cusi	p				34,793.18	36,991.03	38,940.78	39,344.16	403.38	0.00
31372PV97	FNMA	9.50%	12/01/2024	12/31/1997	140.78	148.79	142.36	141.17	0.00	(1.19)
Totals for Cusi	p				140.78	148.79	142.36	141.17	0.00	(1.19)
31372PVH9	FNMA	9.50%	11/01/2024	12/31/1997	170.25	179.88	170.48	170.69	0.21	0.00
Totals for Cusi	p				170.25	179.88	170.48	170.69	0.21	0.00
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	556.70	607.34	557.56	558.26	0.70	0.00
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	1,595.88	1,734.48	1,598.34	1,600.34	2.00	0.00
31372PWE5	FNMA	9.50%	12/01/2024	12/31/1997	1,533.03	1,633.95	1,535.38	1,537.31	1.93	0.00
Totals for Cusi	p				3,685.61	3,975.77	3,691.28	3,695.91	4.63	0.00
31373L6A0	FNMA	9.50%	01/01/2025	12/31/1997	2,553.54	2,718.94	2,557.46	2,560.66	3.20	0.00
Totals for Cusi	p				2,553.54	2,718.94	2,557.46	2,560.66	3.20	0.00
31373L6P7	FNMA	9.50%	01/01/2025	12/31/1997	7,087.29	7,617.83	7,190.96	7,192.35	1.39	0.00
Totals for Cusi	p				7,087.29	7,617.83	7,190.96	7,192.35	1.39	0.00
31373MAD7	FNMA	9.50%	03/01/2025	12/31/1997	996.82	1,059.39	998.37	999.58	1.21	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31373MAD7	FNMA	9.50%	03/01/2025	12/31/1997	1,019.61	1,079.97	1,021.19	1,022.43	1.24	0.00
	s for Cusip	0.00%	00/01/2020	12/01/1001	2,016.43	2,139.36	2,019.56	2,022.01	2.45	0.00
31373MW68	FNMA	9.50%	01/01/2025	12/31/1997	760.75	811.76	761.88	762.87	0.99	0.00
31373MW68	FNMA	9.50%	01/01/2025	12/31/1997	4,495.11	4,770.68	4,501.99	4,507.64	5.65	0.00
Totals	s for Cusip				5,255.86	5,582.44	5,263.87	5,270.51	6.64	0.00
31373NU92	FNMA	9.50%	11/01/2024	12/31/1997	8,354.59	8,812.40	8,367.36	8,377.83	10.47	0.00
Totals	s for Cusip				8,354.59	8,812.40	8,367.36	8,377.83	10.47	0.00
31373Q7G5	FNMA	9.50%	12/01/2024	12/31/1997	3,155.68	3,358.84	3,160.50	3,164.44	3.94	0.00
Totals	s for Cusip				3,155.68	3,358.84	3,160.50	3,164.44	3.94	0.00
31373TW55	FNMA	9.50%	02/01/2025	12/31/1997	54.21	57.70	58.91	59.28	0.37	0.00
31373TW55	FNMA	9.50%	02/01/2025	12/31/1997	1,366.11	1,454.22	1,484.31	1,493.77	9.46	0.00
Totals	s for Cusip				1,420.32	1,511.92	1,543.22	1,553.05	9.83	0.00
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	1,306.49	1,412.67	1,308.46	1,310.13	1.67	0.00
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	384.95	408.70	385.51	386.02	0.51	0.00
31373U5X1	FNMA	9.50%	01/01/2025	12/31/1997	1,614.11	1,713.62	1,616.60	1,618.61	2.01	0.00
Totals	s for Cusip				3,305.55	3,534.99	3,310.57	3,314.76	4.19	0.00
31373UJK4	FNMA	9.50%	07/01/2025	12/31/1997	220.37	234.56	239.62	236.40	0.00	(3.22)
Totals	s for Cusip				220.37	234.56	239.62	236.40	0.00	(3.22)
31373UVM6	FNMA	9.50%	04/01/2025	12/31/1997	17,040.05	18,087.36	17,327.52	17,324.74	0.00	(2.78)
Totals	s for Cusip				17,040.05	18,087.36	17,327.52	17,324.74	0.00	(2.78)
31373V3Q6	FNMA	9.50%	02/01/2025	12/31/1997	2,234.39	2,382.04	2,237.84	2,240.63	2.79	0.00
31373V3Q6	FNMA	9.50%	02/01/2025	12/31/1997	1,633.96	1,744.12	1,636.49	1,638.52	2.03	0.00
Totals	s for Cusip				3,868.35	4,126.16	3,874.33	3,879.15	4.82	0.00
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	1,730.40	1,861.05	1,733.08	1,735.24	2.16	0.00
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	2,280.16	2,452.29	2,283.68	2,286.54	2.86	0.00
31373V3W3	FNMA	9.50%	03/01/2025	12/31/1997	2,026.40	2,179.38	2,029.48	2,032.07	2.59	0.00
Totals	s for Cusip				6,036.96	6,492.72	6,046.24	6,053.85	7.61	0.00
31373VF91	FNMA	9.50%	04/01/2025	12/31/1997	8,433.34	8,989.53	8,446.30	8,456.94	10.64	0.00
31373VF91	FNMA	9.50%	04/01/2025	12/31/1997	7,608.58	8,105.40	7,620.29	7,629.88	9.59	0.00

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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 0	Cusip				16,041.92	17,094.93	16,066.59	16,086.82	20.23	0.00
31373W4P5	FNMA	9.50%	02/01/2025	12/31/1997	2,888.96	3,096.45	2,893.23	2,896.71	3.48	0.00
31373W4P5	FNMA	9.50%	02/01/2025	12/31/1997	1,555.51	1,667.23	1,557.82	1,559.68	1.86	0.00
Totals for 0	Cusip				4,444.47	4,763.68	4,451.05	4,456.39	5.34	0.00
31373W5Q2	FNMA	9.50%	02/01/2025	12/31/1997	440.89	468.81	441.53	441.99	0.46	0.00
Totals for 0	Cusip				440.89	468.81	441.53	441.99	0.46	0.00
31373WLZ4	FNMA	9.50%	01/01/2025	12/31/1997	3,177.42	3,402.33	3,182.27	3,186.24	3.97	0.00
31373WLZ4	FNMA	9.50%	01/01/2025	12/31/1997	121.78	129.27	122.00	122.12	0.12	0.00
Totals for 0	Cusip				3,299.20	3,531.60	3,304.27	3,308.36	4.09	0.00
31373XJ36	FNMA	9.50%	04/01/2025	12/31/1997	2,037.47	2,205.13	2,040.58	2,043.17	2.59	0.00
31373XJ36	FNMA	9.50%	04/01/2025	12/31/1997	2,011.68	2,177.24	2,014.74	2,017.30	2.56	0.00
Totals for 0	Cusip				4,049.15	4,382.37	4,055.32	4,060.47	5.15	0.00
31373XK83	FNMA	9.50%	03/01/2025	12/31/1997	7,462.72	7,918.13	7,526.37	7,483.57	0.00	(42.80)
31373XK83	FNMA	9.50%	03/01/2025	12/31/1997	9,790.79	10,571.27	9,874.30	9,818.14	0.00	(56.16)
Totals for 0	Cusip				17,253.51	18,489.40	17,400.67	17,301.71	0.00	(98.96)
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	407.47	432.74	408.06	408.61	0.55	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	906.47	962.66	907.82	909.01	1.19	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	3,165.68	3,361.90	3,170.53	3,174.55	4.02	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	2,197.01	2,333.20	2,200.38	2,203.16	2.78	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	2,296.04	2,438.33	2,299.59	2,302.47	2.88	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	2,552.61	2,710.81	2,556.52	2,559.76	3.24	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	1,301.68	1,382.36	1,303.72	1,305.33	1.61	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	608.03	645.73	608.98	609.73	0.75	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	1,178.27	1,250.68	1,180.10	1,181.57	1.47	0.00
31373XR29	FNMA	9.50%	03/01/2025	12/31/1997	334.05	354.77	334.52	334.99	0.47	0.00
Totals for 0	Cusip				14,947.31	15,873.18	14,970.22	14,989.18	18.96	0.00
31373XRQ6	FNMA	9.50%	03/01/2025	12/31/1997	6,442.96	6,875.18	6,610.48	6,632.13	21.65	0.00
Totals for 0	Cusip				6,442.96	6,875.18	6,610.48	6,632.13	21.65	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31373Y6K0	FNMA	9.50%	03/01/2025	12/31/1997	13.22	14.14	13.24	13.19	0.00	(0.05)
Totals for	Cusip				13.22	14.14	13.24	13.19	0.00	(0.05)
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	841.19	884.74	842.47	843.51	1.04	0.00
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	1,749.17	1,839.68	1,751.85	1,754.00	2.15	0.00
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	1,496.43	1,573.91	1,498.67	1,500.56	1.89	0.00
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	1,902.93	2,001.45	1,905.80	1,908.19	2.39	0.00
31373YFR5	FNMA	9.50%	02/01/2025	12/31/1997	2,665.89	2,803.85	2,669.93	2,673.26	3.33	0.00
Totals for	Cusip				8,655.61	9,103.63	8,668.72	8,679.52	10.80	0.00
31374ACH1	FNMA	9.50%	03/01/2025	12/31/1997	1,238.40	1,326.91	1,240.09	1,241.30	1.21	0.00
Totals for	Cusip				1,238.40	1,326.91	1,240.09	1,241.30	1.21	0.00
31374GDY0	FNMA	8.50%	12/01/2026	12/31/1997	72,326.40	75,381.35	79,841.17	80,041.25	200.08	0.00
Totals for	Cusip				72,326.40	75,381.35	79,841.17	80,041.25	200.08	0.00
31376KG26	FNMA	5.50%	09/01/2034	03/31/2006	1,113,810.76	1,088,837.02	1,198,285.90	1,251,612.22	53,326.32	0.00
Totals for	Cusip				1,113,810.76	1,088,837.02	1,198,285.90	1,251,612.22	53,326.32	0.00
31389GSV3	FNMA	7.00%	02/01/2032	07/12/2004	30,039.81	31,875.03	33,173.91	33,806.51	632.60	0.00
Totals for	Cusip				30,039.81	31,875.03	33,173.91	33,806.51	632.60	0.00
3138A1K34	FNMA	4.00%	12/01/2040	02/29/2012	188,305.02	198,388.58	193,624.81	201,945.08	8,320.27	0.00
Totals for	Cusip				188,305.02	198,388.58	193,624.81	201,945.08	8,320.27	0.00
3138A2MK2	FNMA	4.00%	01/01/2041	02/29/2012	15,887.49	16,738.25	16,336.39	17,039.43	703.04	0.00
Totals for	Cusip				15,887.49	16,738.25	16,336.39	17,039.43	703.04	0.00
3138A3S65	FNMA	4.00%	01/01/2041	02/29/2012	26,885.78	28,325.50	27,645.43	28,824.97	1,179.54	0.00
Totals for	Cusip				26,885.78	28,325.50	27,645.43	28,824.97	1,179.54	0.00
3138A5LP5	FNMA	4.00%	01/01/2041	04/29/2014	330,858.45	345,850.48	340,207.29	354,839.36	14,632.07	0.00
Totals for	Cusip				330,858.45	345,850.48	340,207.29	354,839.36	14,632.07	0.00
3138A5TQ5	FNMA	4.00%	01/01/2041	02/29/2012	360,730.14	380,046.90	370,890.47	386,908.10	16,017.63	0.00
3138A5TQ5	FNMA	4.00%	01/01/2041	04/21/2016	127,381.44	136,099.11	130,969.26	136,625.43	5,656.17	0.00
Totals for	Cusip				488,111.58	516,146.01	501,859.73	523,533.53	21,673.80	0.00
3138A72U1	FNMA	4.00%	02/01/2041	02/29/2012	154,630.18	162,958.80	158,997.59	165,843.30	6,845.71	0.00
Totals for	Cusip				154,630.18	162,958.80	158,997.59	165,843.30	6,845.71	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
3138A7G28	FNMA	3.50%	02/01/2026	01/04/2011	52,263.05	52,491.70	52,901.75	54,144.30	1,242.55	0.00
Totals for Cus	eip				52,263.05	52,491.70	52,901.75	54,144.30	1,242.55	0.00
3138A94P6	FNMA	4.50%	04/01/2041	08/11/2014	318,470.92	343,401.23	333,580.51	345,836.87	12,256.36	0.00
Totals for Cus	sip				318,470.92	343,401.23	333,580.51	345,836.87	12,256.36	0.00
3138AAY70	FNMA	4.00%	03/01/2041	02/29/2012	23,290.09	24,544.56	23,948.18	24,737.46	789.28	0.00
Totals for Cus	ip				23,290.09	24,544.56	23,948.18	24,737.46	789.28	0.00
3138ABBW8	FNMA	4.00%	04/01/2041	02/29/2012	61,213.60	64,510.66	62,943.26	65,656.72	2,713.46	0.00
Totals for Cus	ip				61,213.60	64,510.66	62,943.26	65,656.72	2,713.46	0.00
3138AMUC7	FNMA	4.00%	07/01/2041	02/29/2012	100,214.91	105,612.66	103,046.63	107,464.94	4,418.31	0.00
Totals for Cus	sip				100,214.91	105,612.66	103,046.63	107,464.94	4,418.31	0.00
3138AQBP0	FNMA	4.00%	10/01/2041	02/29/2012	76,819.08	80,956.69	78,989.68	82,407.35	3,417.67	0.00
Totals for Cus	ip				76,819.08	80,956.69	78,989.68	82,407.35	3,417.67	0.00
3138AR2T0	FNMA	4.00%	09/01/2041	02/29/2012	36,940.43	38,930.08	37,984.46	39,568.73	1,584.27	0.00
Totals for Cus	ip				36,940.43	38,930.08	37,984.46	39,568.73	1,584.27	0.00
3138AUN37	FNMA	4.00%	01/01/2042	02/29/2012	17,350.31	18,284.82	17,840.43	18,599.51	759.08	0.00
Totals for Cus	ip				17,350.31	18,284.82	17,840.43	18,599.51	759.08	0.00
3138AVQF5	FNMA	4.00%	10/01/2041	02/29/2012	15,590.37	16,430.09	16,030.90	16,725.01	694.11	0.00
Totals for Cus	ip				15,590.37	16,430.09	16,030.90	16,725.01	694.11	0.00
3138AW3N1	FNMA	4.00%	11/01/2041	02/29/2012	872,332.30	919,317.49	896,982.03	935,245.19	38,263.16	0.00
Totals for Cus	ip				872,332.30	919,317.49	896,982.03	935,245.19	38,263.16	0.00
3138AX3X7	FNMA	4.00%	01/01/2042	02/29/2012	33,327.92	35,122.99	34,269.50	35,702.45	1,432.95	0.00
Totals for Cus	sip				33,327.92	35,122.99	34,269.50	35,702.45	1,432.95	0.00
3138AX4F5	FNMA	4.00%	01/01/2042	02/29/2012	101,490.10	106,956.51	104,356.80	108,846.55	4,489.75	0.00
Totals for Cus	ip				101,490.10	106,956.51	104,356.80	108,846.55	4,489.75	0.00
3138AYQQ5	FNMA	4.00%	11/01/2041	02/29/2012	127,982.99	134,876.33	131,599.32	137,269.84	5,670.52	0.00
Totals for Cus	ip				127,982.99	134,876.33	131,599.32	137,269.84	5,670.52	0.00
3138E0RJ0	FNMA	4.00%	12/01/2041	11/25/2015	821,495.19	872,196.87	844,708.91	881,811.28	37,102.37	0.00
Totals for Cus	sip				821,495.19	872,196.87	844,708.91	881,811.28	37,102.37	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

1 Paralle Pa											
Totals for C++++++++++++++++++++++++++++++++++++	Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
1			4.00%	01/01/2042	11/25/2015						
Totals for Cusp FinAl 3138 CP 101/2027 2028/2012 151,517.85 18,262.85 18,262.95 3772.36 0.00 3138 CP PNMA 30.00 0101/2027 22,020.210 154,173.81 160,208.42 154,653.92 158,622.16 3,571.24 0.00 3138 CB M1 PNMA 30.00 121/17/2014 17,147,474.83 18,472.2015 17,70,427.49 1812,507.09 42,000.47 0.00 3138 CB M3 PNMA 68.03 10/10208 22,292.012 14,010.14 616,132.49 608,838.48 608,838.54 608,838.54 608,838.56 1,000		·				2,069,799.46	2,198,676.83		2,219,194.77		
STREEMYNN PAMA 10 10 10 10 10 10 10 1	3138E4AC	C5 FNMA	4.00%	01/01/2042	02/29/2012	17,784.58	18,742.52	18,286.99	19,059.35	772.36	0.00
Totals for Cusip* FMA 350% 030/12027 12/17/2014 11/18/17/408 169,025 40 158,025 10 169,025 10 20,000 10 20,000 10 100/12031 12/17/2014 11/18/17/408 169,025 10 17/18/2014 11/18/2015 11/18/2014 11/18/2015 11/18/2014	То	otals for Cusip				17,784.58	18,742.52	18,286.99	19,059.35	772.36	0.00
State	3138E4V9	99 FNMA	3.00%	01/01/2027	02/29/2012	154,173.81	160,256.42	154,653.92	158,225.16	3,571.24	0.00
Totals for User* FMMA 6.00 101/2038 02/29/212 540,012/247 616,132/249 080,833.45 608,395.16 0.00 1,198,299.12 3138EG8F8 FMMA 40.00 0401/2034 02/29/212 540,012.47 616,132.49 080,833.45 606,395.66 0.00 1,898.29 3138EG8F8 FMMA 40.00 0401/2034 02/29/212 24.247.69 44,748.09 045,676.67 45,556.66 1,881.99 0.00 3138EGG71 FMMA 40.01/2034 02/29/2012 25.95,287.03 2,727,599.68 2,585.68.26 2,746,121.88 90,598.52 0.00 3138EGAT FMMA 40.01/2034 02/29/2012 25.95,287.03 2,727,599.68 2,585.58.62 2,746,121.88 90,598.52 0.00 3138EFMY FMMA 40.00 0501/2027 0518/2012 358,211.62 30.99,610.3 353,210.5 362,714.10 9,503.3 0.00 3138EFMY FMMA 2.00 0501/2024 051/2024 051/2024 051/2024 051/2024	То	otals for Cusip				154,173.81	160,256.42	154,653.92	158,225.16	3,571.24	0.00
1	3138EBRL	L1 FNMA	3.50%	03/01/2027	12/17/2014	1,745,748.53	1,847,220.15	1,770,427.49	1,812,507.96	42,080.47	0.00
Totals for Cusing Final State (Final State) Final State (Final State) 616,132.49 616,132.49 608,383.48 606,385.61 0.00 (1,988.29) 3138 EGFBS Final State (Final State) 4.00 41,749.89 44,749.88 43,674.67 45,556.66 1,881.99 0.00 3138 EGG21 Final State (Final State) 4.00 45,578.68 40,749.89 44,749.88 43,674.67 45,556.66 1,881.99 0.00 3138 EGG21 Final State (Final State) 45.00 45.00 2,727,599.63 2,555,562.38 2,746,121.88 0.0559.52 0.00 3138 EJRAR State (Final State) Final State (Final State) 50,102.02 50,102.02 50,102.02 352,114.62 369,610.30 353,210.75 362,714.10 9,0559.52 0.00 3138 EJRAR State (Final State) Final State (Final State) 70,002.02 80,102.02 80,122.02 967,5254.88 1,049,462.78 1,059,610.99 1,148.21 0.00 3138 EJRAR State (Final State) 70,002.02 1,012.02 80,122.02 663,321.06 1,049,462.78 1,059,610.99 <td>То</td> <td>otals for Cusip</td> <td></td> <td></td> <td></td> <td>1,745,748.53</td> <td>1,847,220.15</td> <td>1,770,427.49</td> <td>1,812,507.96</td> <td>42,080.47</td> <td>0.00</td>	То	otals for Cusip				1,745,748.53	1,847,220.15	1,770,427.49	1,812,507.96	42,080.47	0.00
State Frink Frink State St	3138EG6Y	Y5 FNMA	6.50%	10/01/2038	02/29/2012	540,012.47	616,132.49	608,383.45	606,395.16	0.00	(1,988.29)
Totals for Custry 4,744,58 43,674,67 45,556,68 1,881.99 0,00 3138EGGZ1 FNMA 4,500 0,417,01241 0,229/212 2,535,287,30 2,727,599.63 2,655,623 2,746,121.88 90,559.52 0,00 3138EH5Y4 FNMA 3,000 501/1027 0,518/212 352,114.62 369,610.30 353,210.75 362,714.10 9,503.53 0,00 3138EJRA8 FNMA 4,500 901/2042 882,012 967,525.46 1,049,462.78 1,050,610.99 1,148.21 0,00 3138EPTA FNMA 4,500 901/2042 667,325.46 1,049,462.78 1,050,610.99 1,148.21 0,00 3138EPTA FNMA 2,500 9,01/2042 667,325.66 663,120.35 644,470.03 628,979.87 659,922.88 30,943.01 0,00 3138EPTA FNMA 2,500 9,01/2042 661,320.15 663,120.35 644,470.3 628,979.87 659,922.88 30,943.01 0,00 3138EPTA FNMA 3,500 <td< td=""><td>То</td><td>otals for Cusip</td><td></td><td></td><td></td><td>540,012.47</td><td>616,132.49</td><td>608,383.45</td><td>606,395.16</td><td>0.00</td><td>(1,988.29)</td></td<>	То	otals for Cusip				540,012.47	616,132.49	608,383.45	606,395.16	0.00	(1,988.29)
State Grade Final State State	3138EGFE	B5 FNMA	4.00%	04/01/2041	02/29/2012	42,474.59	44,749.08	43,674.67	45,556.66	1,881.99	0.00
Totals for Cusip FNMA 3.00	То	otals for Cusip				42,474.59	44,749.08	43,674.67	45,556.66	1,881.99	0.00
138EH5Y4 FNMA 3.00% 5.01/1207 0.5/18/2012 352,114.62 369,610.30 353,210.75 362,714.10 9,503.35 0.00 3138EJRA8 FNMA 4.50% 0.901/2042 0.828/2019 0.828/2019 0.807,525.46 1.049,462.78 1.049,462.78 1.050,610.99 1.148.21 0.00 3138EPTH7 FNMA 2.50% 1.001/2043 0.5/13/2015 0.631,210.5 0.631,210.5 0.644,470.33 0.628,979.87 0.659,922.88 0.943.01 0.00 3138EPTH7 FNMA 2.50% 1.001/2043 0.5/13/2015 0.631,210.5 0.644,470.33 0.628,979.87 0.659,922.8 0.943.01 0.00 3138EPTH7 FNMA 2.50% 1.001/2043 0.5/13/2015 0.631,210.5 0.644,470.33 0.628,979.87 0.659,922.8 0.943.01 0.00 3138EPTH7 FNMA 2.50% 0.001/2043 0.5/13/2015 0.631,210.5 0.644,470.63 0.628,981.51 0.659,923.5 0.943.04 0.00 3138EPTH7 FNMA 2.50% 0.001/2043 0.5/13/2015 0.631,210.5 0.644,470.69 0.628,981.51 0.659,923.5 0.943.04 0.00 3138EDSZ9 FNMA 3.50% 0.601/2042 1.105/2014 1.176,962.56 1.176,306.09 1.732,379.79 1.811,428.65 7.90,48.66 0.00 3138M1MS4 FNMA 3.50% 0.701/2042 0.81/32015 0.802,793.02 0.901,966.97 0.9103,303.00 0.9521,598.28 418,295.28 0.00 3138M1MS4 FNMA 2.50% 2.101/2072 0.802/2013 0.802/2013 0.802,493.96 0.803,493.66 0.813,407.4 0.835,465.66 0.21,24.92 0.00 3138M1MS4 FNMA 2.50% 2.101/2072 0.802/2013 0.802/2013 0.802,493.96 0.803,493.66 0.813,407.4 0.835,465.66 0.21,24.92 0.00 3138M1MS4 FNMA 2.50% 2.101/2072 0.802/2013 0.802/2013 0.802,493.96 0.803,493.66 0.813,407.4 0.835,465.66 0.21,24.92 0.00 3138M1MS4 FNMA 2.50% 2.101/2072 0.802/2013 0.802/2013 0.802,493.96 0.803,493.66 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.803,494.67 0.8	3138EGG	Z1 FNMA	4.50%	04/01/2041	02/29/2012	2,535,287.03	2,727,599.63	2,655,562.36	2,746,121.88	90,559.52	0.00
Totals for Cusiγ January Sage 114.62 389,610.30 383,210.75 362,714.10 9,503.35 0.00 3138 LIRA8 FMMA 4.50% 90/1/2042 08/28/2019 967,525.46 1,049,462.78 1,049,462.78 1,050,610.99 1,148.21 0.00 3138 EPTH7 FMMA 2.50% 10/01/2043 05/13/2015 668,120.35 644,470.3 628,979.87 659,922.88 30,943.01 0.00 3138 EPTH7 FMMA 2.50% 10/01/2043 05/13/2015 668,120.35 644,470.3 628,979.87 659,922.88 30,943.01 0.00 3138 EPTH7 FMMA 2.50% 10/01/2043 05/13/2015 668,121.06 644,470.3 628,979.87 659,922.88 30,943.01 0.00 3138 EPTH7 FMMA 3.50 06/01/2042 11/05/2014 1,718,963.03 1,886,941.48 1,979,770.60 92,829.12 0.00 3138 LIVES 9 FMMA 3.50 06/01/2042 11/05/2014 1,718,962.56 1,776,306.09 1,732,379.9 1,811,428.65 <td>То</td> <td>otals for Cusip</td> <td></td> <td></td> <td></td> <td>2,535,287.03</td> <td>2,727,599.63</td> <td>2,655,562.36</td> <td>2,746,121.88</td> <td>90,559.52</td> <td>0.00</td>	То	otals for Cusip				2,535,287.03	2,727,599.63	2,655,562.36	2,746,121.88	90,559.52	0.00
STABLE FINMA STABLE FINMA STABLE STA	3138EH5Y	Y4 FNMA	3.00%	05/01/2027	05/18/2012	352,114.62	369,610.30	353,210.75	362,714.10	9,503.35	0.00
Totals for Cusip Totals for Cusip 1,049,462.78 1,049,462.78 1,050,610.99 1,148.21 0.00 3138EPTH7 FNMA 2.50% 10/01/2043 05/13/2015 663,120.35 644,470.33 628,979.87 659,922.88 30,943.01 0.00 3138EPTH7 FNMA 2.50% 10/01/2043 05/13/2015 663,121.66 644,470.31 628,981.11 659,924.8 30,943.07 0.00 3138EPTH7 FNMA 2.50% 10/01/2043 05/13/2015 663,121.06 644,470.69 628,980.50 659,923.44 30,943.04 0.00 3138LUSZ9 FNMA 3.50% 06/01/2042 11/05/2014 1,718,962.56 1,776,306.09 1,732,379.79 1,811,428.65 79,048.86 0.00 3138MIMS4 FNMA 3.50% 07/01/2042 08/13/2013 9,032,793.02 9,041,966.97 9,103,303.00 9,521,598.28 418,295.28 0.00 3138MGB38 FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 <	То	otals for Cusip				352,114.62	369,610.30	353,210.75	362,714.10	9,503.35	0.00
STABLEPTHY FNMA 10/01/2043 05/13/2015 663,120.35 644,470.03 628,979.87 659,922.88 30,943.01 0.00	3138EJRA	A8 FNMA	4.50%	09/01/2042	08/28/2019	967,525.46	1,049,462.78	1,049,462.78	1,050,610.99	1,148.21	0.00
STABLE STATE STA	То	otals for Cusip				967,525.46	1,049,462.78	1,049,462.78	1,050,610.99	1,148.21	0.00
STABLE STATE STA	3138EPTH	H7 FNMA	2.50%	10/01/2043	05/13/2015	663,120.35	644,470.03	628,979.87	659,922.88	30,943.01	0.00
Totals for Cusip 1,989,363.03 1,933,412.03 1,886,941.48 1,979,770.60 92,829.12 0.00 313BLUSZ9 FNMA 3.50% 06/01/2042 11/05/2014 1,718,962.56 1,776,306.09 1,732,379.79 1,811,428.65 79,048.66 0.00 Totals for Cusip FNMA 3.50% 07/01/2042 08/13/2013 9,032,793.02 9,041,966.97 9,103,303.00 9,521,598.28 418,295.28 0.00 Totals for Cusip FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00 Totals for Cusip FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00	3138EPTH	H7 FNMA	2.50%	10/01/2043	05/13/2015	663,121.66	644,471.31	628,981.11	659,924.18	30,943.07	0.00
3138LUS29 FNMA 3.50% 06/01/2042 11/05/2014 1,718,962.56 1,776,306.09 1,732,379.79 1,811,428.65 79,048.86 0.00 Totals for Cusip FNMA 3.50% 07/01/2042 08/13/2013 9,032,793.02 9,041,966.97 9,103,303.00 9,521,598.28 418,295.28 0.00 Totals for Cusip FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00 Totals for Cusip BR3,40.74 835,465.66 22,124.92 0.00	3138EPTH	H7 FNMA	2.50%	10/01/2043	05/13/2015	663,121.02	644,470.69	628,980.50	659,923.54	30,943.04	0.00
Totals for Cusip 1,718,962.56 1,776,306.09 1,732,379.79 1,811,428.65 79,048.86 0.00 3138M1MS4 FNMA 3.50% 07/01/2042 08/13/2013 9,032,793.02 9,041,966.97 9,103,303.00 9,521,598.28 418,295.28 0.00 3138MGB38 FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00 Totals for Cusip Totals for Cusip 1,718,962.56 1,776,306.09 1,732,379.79 9,103,303.00 9,521,598.28 418,295.28 0.00	То	otals for Cusip				1,989,363.03	1,933,412.03	1,886,941.48	1,979,770.60	92,829.12	0.00
3138M1MS4 FNMA 3.50% 07/01/2042 08/13/2013 9,032,793.02 9,041,966.97 9,103,303.00 9,521,598.28 418,295.28 0.00 Totals for Cusip FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00 Totals for Cusip 884,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00	3138LUSZ	Z9 FNMA	3.50%	06/01/2042	11/05/2014	1,718,962.56	1,776,306.09	1,732,379.79	1,811,428.65	79,048.86	0.00
Totals for Cusip 9,032,793.02 9,041,966.97 9,103,303.00 9,521,598.28 418,295.28 0.00 3138MGB38 FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00 Totals for Cusip 10.00 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00	То	otals for Cusip				1,718,962.56	1,776,306.09	1,732,379.79	1,811,428.65	79,048.86	0.00
3138MGB38 FNMA 2.50% 12/01/2027 08/22/2013 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00 Totals for Cusip	3138M1M	S4 FNMA	3.50%	07/01/2042	08/13/2013	9,032,793.02	9,041,966.97	9,103,303.00	9,521,598.28	418,295.28	0.00
Totals for Cusip 824,401.49 808,943.96 813,340.74 835,465.66 22,124.92 0.00	То	otals for Cusip				9,032,793.02	9,041,966.97	9,103,303.00	9,521,598.28	418,295.28	0.00
	3138MGB	38 FNMA	2.50%	12/01/2027	08/22/2013	824,401.49	808,943.96	813,340.74	835,465.66	22,124.92	0.00
	То	otals for Cusip				824,401.49	808,943.96	813,340.74	835,465.66	22,124.92	0.00
3138MLXD1 FNMA 3.00% 12/01/2042 08/15/2013 6,060,058.62 5,785,462.22 5,958,659.68 6,242,724.42 284,064.74 0.00	3138MLX	D1 FNMA	3.00%	12/01/2042	08/15/2013	6,060,058.62	5,785,462.22	5,958,659.68	6,242,724.42	284,064.74	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for 0	Cusip				6,060,058.62	5,785,462.22	5,958,659.68	6,242,724.42	284,064.74	0.00
3138W5GH5	FNMA	3.00%	06/01/2043	12/30/2013	540,318.29	514,906.44	530,913.84	556,435.61	25,521.77	0.00
Totals for 0	Cusip				540,318.29	514,906.44	530,913.84	556,435.61	25,521.77	0.00
3138W7GM0	FNMA	3.50%	03/01/2043	04/23/2013	1,286,417.84	1,377,673.12	1,296,423.24	1,360,766.67	64,343.43	0.00
Totals for 0	Cusip				1,286,417.84	1,377,673.12	1,296,423.24	1,360,766.67	64,343.43	0.00
3138W7GZ1	FNMA	3.00%	03/01/2043	10/08/2019	1,520,296.82	1,570,181.56	1,570,181.56	1,565,968.10	0.00	(4,213.46)
Totals for 0	Cusip				1,520,296.82	1,570,181.56	1,570,181.56	1,565,968.10	0.00	(4,213.46)
3138WARU3	FNMA	3.00%	08/01/2043	01/02/2014	241,057.94	229,306.34	235,025.87	244,512.22	9,486.35	0.00
3138WARU3	FNMA	3.00%	08/01/2043	01/02/2014	241,057.95	229,306.34	235,025.89	244,512.23	9,486.34	0.00
Totals for 0	Cusip				482,115.89	458,612.68	470,051.76	489,024.45	18,972.69	0.00
3138WCUT8	FNMA	4.00%	09/01/2044	04/02/2015	523,974.29	560,713.89	535,333.29	555,173.48	19,840.19	0.00
Totals for 0	Cusip				523,974.29	560,713.89	535,333.29	555,173.48	19,840.19	0.00
3138WEGZ6	FNMA	3.00%	04/01/2045	03/18/2015	1,776,171.39	1,804,895.39	1,741,862.68	1,822,961.64	81,098.96	0.00
Totals for 0	Cusip				1,776,171.39	1,804,895.39	1,741,862.68	1,822,961.64	81,098.96	0.00
3138WEV30	FNMA	3.50%	06/01/2045	09/11/2017	10,327,061.07	10,707,468.07	10,363,977.63	10,782,635.75	418,658.12	0.00
Totals for 0	Cusip				10,327,061.07	10,707,468.07	10,363,977.63	10,782,635.75	418,658.12	0.00
3138WFT48	FNMA	3.00%	10/01/2030	01/26/2018	624,023.31	629,191.00	624,439.63	643,278.35	18,838.72	0.00
Totals for 0	Cusip				624,023.31	629,191.00	624,439.63	643,278.35	18,838.72	0.00
3138WG4K7	FNMA	2.50%	05/01/2046	10/07/2016	1,093,211.45	1,096,200.71	1,032,495.92	1,087,938.22	55,442.30	0.00
Totals for 0	Cusip				1,093,211.45	1,096,200.71	1,032,495.92	1,087,938.22	55,442.30	0.00
3138WG5R1	FNMA	3.00%	05/01/2046	08/07/2019	5,859,556.60	6,012,912.19	6,012,912.19	6,004,936.07	0.00	(7,976.12)
Totals for 0	Cusip				5,859,556.60	6,012,912.19	6,012,912.19	6,004,936.07	0.00	(7,976.12)
3138WGAE4	FNMA	4.00%	12/01/2045	11/08/2016	4,096,761.38	4,388,815.66	4,180,608.74	4,340,765.51	160,156.77	0.00
Totals for 0	Cusip				4,096,761.38	4,388,815.66	4,180,608.74	4,340,765.51	160,156.77	0.00
3138WGGZ1	FNMA	4.00%	01/01/2046	11/02/2016	2,006,515.67	2,149,323.14	2,047,479.39	2,126,083.60	78,604.21	0.00
Totals for 0	Cusip				2,006,515.67	2,149,323.14	2,047,479.39	2,126,083.60	78,604.21	0.00
3138WHLL4	FNMA	2.50%	07/01/2046	10/05/2016	2,252,389.11	2,261,715.40	2,127,293.50	2,241,524.40	114,230.90	0.00
Totals for 0	Cusip				2,252,389.11	2,261,715.40	2,127,293.50	2,241,524.40	114,230.90	0.00



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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
3138WHRP9	FNMA	2.00%	08/01/2031	08/09/2016	2,108,030.05	2,139,485.79	2,017,695.96	2,095,305.47	77,609.51	0.00
Totals for Cus	•				2,108,030.05	2,139,485.79	2,017,695.96	2,095,305.47	77,609.51	0.00
3138WJM96	FNMA	3.00%	12/01/2046	01/22/2018	835,558.32	822,241.61	814,905.34	855,785.07	40,879.73	0.00
Totals for Cus	ip				835,558.32	822,241.61	814,905.34	855,785.07	40,879.73	0.00
3138WJPN2	FNMA	3.50%	12/01/2046	02/06/2019	2,549,993.12	2,559,555.60	2,559,555.60	2,646,660.55	87,104.95	0.00
Totals for Cus	ip				2,549,993.12	2,559,555.60	2,559,555.60	2,646,660.55	87,104.95	0.00
3138WVPH8	FNMA	3.00%	06/01/2043	01/02/2014	320,009.45	304,408.98	314,468.76	329,573.57	15,104.81	0.00
Totals for Cus	ip				320,009.45	304,408.98	314,468.76	329,573.57	15,104.81	0.00
3138X0M54	FNMA	2.50%	07/01/2028	11/26/2013	315,211.16	314,915.65	310,988.49	319,427.51	8,439.02	0.00
3138X0M54	FNMA	2.50%	07/01/2028	11/26/2013	26,477.16	26,452.33	26,122.47	26,831.33	708.86	0.00
Totals for Cus	ip				341,688.32	341,367.98	337,110.96	346,258.84	9,147.88	0.00
3138X2MH4	FNMA	4.00%	10/01/2043	08/24/2017	1,055,974.46	1,115,703.02	1,084,175.23	1,127,140.38	42,965.15	0.00
Totals for Cus	ip				1,055,974.46	1,115,703.02	1,084,175.23	1,127,140.38	42,965.15	0.00
3138X6CB9	FNMA	2.50%	08/01/2028	11/26/2013	299,631.40	299,350.48	295,614.58	303,644.63	8,030.05	0.00
3138X6CB9	FNMA	2.50%	08/01/2028	11/26/2013	11,213.47	11,202.95	11,063.14	11,363.66	300.52	0.00
Totals for Cus	ip				310,844.87	310,553.43	306,677.72	315,008.29	8,330.57	0.00
3138XABP0	FNMA	3.00%	07/01/2043	01/02/2014	323,193.47	307,437.80	317,601.52	329,336.90	11,735.38	0.00
Totals for Cus	ip				323,193.47	307,437.80	317,601.52	329,336.90	11,735.38	0.00
3138Y5DZ6	FNMA	3.50%	07/01/2027	01/09/2015	1,867,547.82	1,982,737.58	1,890,370.54	1,942,070.75	51,700.21	0.00
Totals for Cus	ip				1,867,547.82	1,982,737.58	1,890,370.54	1,942,070.75	51,700.21	0.00
3138YVER6	FNMA	3.50%	11/01/2045	11/05/2015	2,595,189.76	2,688,150.26	2,603,797.42	2,709,837.69	106,040.27	0.00
Totals for Cus	ip				2,595,189.76	2,688,150.26	2,603,797.42	2,709,837.69	106,040.27	0.00
3138YWJV0	FNMA	3.50%	10/01/2045	09/12/2016	3,687,387.58	3,877,590.53	3,699,999.56	3,849,552.88	149,553.32	0.00
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	387,505.47	398,949.00	388,830.85	404,547.33	15,716.48	0.00
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	240,300.96	247,397.35	241,122.85	250,869.00	9,746.15	0.00
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	655,898.99	675,268.48	658,142.36	684,744.36	26,602.00	0.00
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	655,899.00	675,268.49	658,142.37	684,744.37	26,602.00	0.00
3138YWJV0	FNMA	3.50%	10/01/2045	11/29/2016	655,898.99	675,268.48	658,142.36	684,744.36	26,602.00	0.00
Totals for Cus	ip				6,282,890.99	6,549,742.33	6,304,380.35	6,559,202.30	254,821.95	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31390CTC0	FNMA	7.00%	05/01/2032	08/20/2002	52,186.03	54,436.54	56,931.71	54,783.23	0.00	(2,148.48)
Totals for Cusig					52,186.03	54,436.54	56,931.71	54,783.23	0.00	(2,148.48)
31390GBM8	FNMA	7.00%	05/01/2032	07/26/2004	14,015.71	14,871.97	16,150.72	16,564.36	413.64	0.00
Totals for Cusin					14,015.71	14,871.97	16,150.72	16,564.36	413.64	0.00
31390GHF7	FNMA	7.00%	06/01/2032	10/28/2002	7,692.68	8,034.05	8,532.10	8,720.01	187.91	0.00
Totals for Cusip					7,692.68	8,034.05	8,532.10	8,720.01	187.91	0.00
31390LP26	FNMA	6.50%	09/01/2032	09/27/2002	102,039.31	105,977.40	111,801.39	114,222.81	2,421.42	0.00
Totals for Cusig					102,039.31	105,977.40	111,801.39	114,222.81	2,421.42	0.00
31390REE9	FNMA	7.00%	07/01/2032	07/26/2004	54,515.99	57,846.59	60,797.55	62,093.92	1,296.37	0.00
Totals for Cusip)				54,515.99	57,846.59	60,797.55	62,093.92	1,296.37	0.00
31390VPW8	FNMA	6.50%	09/01/2032	09/18/2002	120,125.82	124,893.33	131,361.34	133,904.67	2,543.33	0.00
Totals for Cusip)				120,125.82	124,893.33	131,361.34	133,904.67	2,543.33	0.00
31391AVP1	FNMA	6.50%	09/01/2032	09/18/2002	3,743.71	3,887.63	4,020.23	4,155.30	135.07	0.00
Totals for Cusip					3,743.71	3,887.63	4,020.23	4,155.30	135.07	0.00
31391R2D3	FNMA	5.50%	12/01/2032	02/29/2012	968.54	1,058.31	1,031.65	1,063.08	31.43	0.00
Totals for Cusip					968.54	1,058.31	1,031.65	1,063.08	31.43	0.00
31391STK6	FNMA	5.50%	02/01/2033	06/16/2011	257,130.81	279,438.91	274,382.98	289,093.22	14,710.24	0.00
Totals for Cusip					257,130.81	279,438.91	274,382.98	289,093.22	14,710.24	0.00
31400B2F2	FNMA	5.00%	02/01/2033	03/10/2005	20,735.97	20,360.13	21,721.57	22,154.58	433.01	0.00
Totals for Cusip					20,735.97	20,360.13	21,721.57	22,154.58	433.01	0.00
31400CCG7	FNMA	5.50%	02/01/2033	02/29/2012	11,320.45	12,369.84	12,129.56	12,343.78	214.22	0.00
Totals for Cusip					11,320.45	12,369.84	12,129.56	12,343.78	214.22	0.00
31400DWE8	FNMA	6.50%	04/01/2033	05/05/2003	283,412.38	298,512.98	319,053.32	321,664.56	2,611.24	0.00
31400DWE8	FNMA	6.50%	04/01/2033	12/04/2003	49,289.07	51,483.96	55,487.49	55,941.62	454.13	0.00
Totals for Cusip)				332,701.45	349,996.94	374,540.81	377,606.18	3,065.37	0.00
31400RKS9	FNMA	5.00%	03/01/2033	06/29/2004	17,209.13	16,526.15	18,261.45	18,835.33	573.88	0.00
Totals for Cusip)				17,209.13	16,526.15	18,261.45	18,835.33	573.88	0.00
31401XAE7	FNMA	5.50%	08/01/2033	05/12/2004	377,847.06	371,411.84	406,844.29	422,390.76	15,546.47	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
-	for Cusip	обарон.	matzato	mado Dato	377,847.06	371,411.84	406,844.29	422,390.76	15,546.47	0.00
31402CVN9	FNMA	5.50%	01/01/2034	05/18/2004	294,160.16	290,299.30	316,794.74	331,084.57	14,289.83	0.00
	for Cusip				294,160.16	290,299.30	316,794.74	331,084.57	14,289.83	0.00
31402CVZ2	FNMA	5.00%	03/01/2034	07/05/2005	689,473.78	685,810.93	732,066.99	759,832.55	27,765.56	0.00
	for Cusip				689,473.78	685,810.93	732,066.99	759,832.55	27,765.56	0.00
31402CYK2	FNMA	5.00%	04/01/2034	11/15/2010	246,534.66	261,788.99	261,761.28	271,682.97	9,921.69	0.00
31402CYK2	FNMA	5.00%	04/01/2034	03/15/2011	266,748.86	282,337.02	283,223.97	293,959.16	10,735.19	0.00
Totals	for Cusip				513,283.52	544,126.01	544,985.25	565,642.13	20,656.88	0.00
31402EZJ0	FNMA	5.50%	09/01/2033	08/23/2005	243,928.06	245,490.74	262,640.80	273,519.81	10,879.01	0.00
Totals	for Cusip				243,928.06	245,490.74	262,640.80	273,519.81	10,879.01	0.00
31402QLK5	FNMA	4.50%	08/01/2033	02/14/2005	27,530.20	26,893.59	28,624.50	29,531.22	906.72	0.00
Totals	for Cusip				27,530.20	26,893.59	28,624.50	29,531.22	906.72	0.00
31402QP70	FNMA	5.50%	09/01/2033	04/27/2004	362,113.04	363,216.34	389,776.24	398,856.77	9,080.53	0.00
Totals	for Cusip				362,113.04	363,216.34	389,776.24	398,856.77	9,080.53	0.00
31402QT35	FNMA	6.50%	10/01/2024	07/01/2009	311,290.40	334,842.80	334,281.97	345,513.94	11,231.97	0.00
Totals	for Cusip				311,290.40	334,842.80	334,281.97	345,513.94	11,231.97	0.00
31402RDF3	FNMA	6.00%	04/01/2035	05/22/2008	197,469.41	201,665.66	215,404.50	226,423.69	11,019.19	0.00
31402RDF3	FNMA	6.00%	04/01/2035	06/19/2008	266,986.51	268,822.05	291,235.45	306,133.85	14,898.40	0.00
Totals	for Cusip				464,455.92	470,487.71	506,639.95	532,557.54	25,917.59	0.00
31402RT41	FNMA	5.50%	11/01/2034	02/29/2012	15,650.93	17,101.79	16,822.56	17,577.08	754.52	0.00
Totals	for Cusip				15,650.93	17,101.79	16,822.56	17,577.08	754.52	0.00
31402UR87	FNMA	4.50%	10/01/2033	08/19/2004	272,008.44	260,448.04	283,071.32	293,381.01	10,309.69	0.00
Totals	for Cusip				272,008.44	260,448.04	283,071.32	293,381.01	10,309.69	0.00
31402V4E7	FNMA	5.00%	09/01/2033	12/12/2010	954.70	1,009.67	1,013.69	1,052.08	38.39	0.00
Totals	for Cusip				954.70	1,009.67	1,013.69	1,052.08	38.39	0.00
31402VTU4	FNMA	4.50%	09/01/2033	08/16/2004	175,193.89	167,337.53	182,249.13	188,287.26	6,038.13	0.00
Totals	for Cusip				175,193.89	167,337.53	182,249.13	188,287.26	6,038.13	0.00
31402YAN4	FNMA	6.00%	11/01/2033	03/16/2004	30,035.28	31,382.17	32,228.39	33,062.11	833.72	0.00
Totals	for Cusip				30,035.28	31,382.17	32,228.39	33,062.11	833.72	0.00



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31403C4X6	FNMA	6.00%	12/01/2020	07/01/2009	410.77	437.96	414.11	410.52	0.00	(3.59)
Totals for Cus					410.77	437.96	414.11	410.52	0.00	(3.59)
31403CUZ2	FNMA	6.00%	10/01/2035	02/29/2012	15,818.72	17,511.95	17,247.92	18,113.96	866.04	0.00
Totals for Cu	sip				15,818.72	17,511.95	17,247.92	18,113.96	866.04	0.00
31403CZM6	FNMA	5.00%	01/01/2036	03/10/2009	626,764.46	641,797.03	665,733.82	690,603.83	24,870.01	0.00
Totals for Cu	sip				626,764.46	641,797.03	665,733.82	690,603.83	24,870.01	0.00
31403DBY4	FNMA	5.00%	03/01/2036	11/15/2010	84,667.88	89,827.36	89,917.39	93,323.32	3,405.93	0.00
Totals for Cu	sip				84,667.88	89,827.36	89,917.39	93,323.32	3,405.93	0.00
31403DDX4	FNMA	5.50%	04/01/2036	07/01/2009	813,937.00	843,307.10	876,335.34	915,930.26	39,594.92	0.00
Totals for Cus	sip				813,937.00	843,307.10	876,335.34	915,930.26	39,594.92	0.00
31403DED7	FNMA	5.50%	04/01/2036	03/21/2007	70,892.24	70,543.30	76,311.23	79,776.57	3,465.34	0.00
Totals for Cus	sip				70,892.24	70,543.30	76,311.23	79,776.57	3,465.34	0.00
31403DJZ3	FNMA	5.00%	06/01/2036	11/15/2010	58,283.03	61,834.66	61,879.25	64,247.78	2,368.53	0.00
Totals for Cu	sip				58,283.03	61,834.66	61,879.25	64,247.78	2,368.53	0.00
31403DWD7	FNMA	5.00%	12/01/2033	12/12/2010	1,425.01	1,507.04	1,513.05	1,570.25	57.20	0.00
Totals for Cus	sip				1,425.01	1,507.04	1,513.05	1,570.25	57.20	0.00
31403DWK1	FNMA	6.00%	11/01/2036	07/22/2009	537,869.17	565,603.06	586,811.92	616,785.93	29,974.01	0.00
Totals for Cus	sip				537,869.17	565,603.06	586,811.92	616,785.93	29,974.01	0.00
31403H6V7	FNMA	7.00%	11/01/2033	11/12/2003	37,001.20	39,221.29	40,502.10	41,378.79	876.69	0.00
Totals for Cus	sip				37,001.20	39,221.29	40,502.10	41,378.79	876.69	0.00
31403JT71	FNMA	6.00%	11/01/2033	03/16/2004	44,424.25	46,416.41	47,680.67	49,053.99	1,373.32	0.00
Totals for Cus	sip				44,424.25	46,416.41	47,680.67	49,053.99	1,373.32	0.00
31403MC98	FNMA	6.00%	11/01/2033	03/16/2004	40,534.35	42,352.06	43,524.31	44,802.63	1,278.32	0.00
Totals for Cus	sip				40,534.35	42,352.06	43,524.31	44,802.63	1,278.32	0.00
31403MNE5	FNMA	6.00%	11/01/2033	03/16/2004	37,058.63	38,720.48	39,784.72	40,881.59	1,096.87	0.00
Totals for Cus	sip				37,058.63	38,720.48	39,784.72	40,881.59	1,096.87	0.00
31403MU49	FNMA	5.50%	12/01/2033	05/10/2004	155,652.01	152,849.06	165,752.94	174,785.35	9,032.41	0.00
Totals for Cus	sip				155,652.01	152,849.06	165,752.94	174,785.35	9,032.41	0.00



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31403R	LM8	FNMA	5.50%	12/01/2033	09/19/2005	152,963.43	153,632.64	164,634.70	172,019.57	7,384.87	0.00
	Totals for Cusip					152,963.43	153,632.64	164,634.70	172,019.57	7,384.87	0.00
31403Y	RV7	FNMA	6.00%	03/01/2034	03/12/2004	58,124.61	60,862.85	62,424.47	64,086.09	1,661.62	0.00
	Totals for Cusip					58,124.61	60,862.85	62,424.47	64,086.09	1,661.62	0.00
31404M	ICF3	FNMA	5.00%	05/01/2034	12/12/2010	3,281.67	3,470.62	3,484.65	3,617.45	132.80	0.00
	Totals for Cusip					3,281.67	3,470.62	3,484.65	3,617.45	132.80	0.00
31405D	KJ5	FNMA	6.50%	07/01/2034	01/20/2005	126,067.96	132,371.37	139,260.60	143,039.06	3,778.46	0.00
	Totals for Cusip					126,067.96	132,371.37	139,260.60	143,039.06	3,778.46	0.00
31405E	GT6	FNMA	6.50%	08/01/2034	09/17/2004	46,541.78	48,897.98	50,602.12	51,711.10	1,108.98	0.00
	Totals for Cusip					46,541.78	48,897.98	50,602.12	51,711.10	1,108.98	0.00
31405H	HD3	FNMA	6.50%	09/01/2034	10/29/2004	118,529.11	125,381.56	127,516.49	131,560.30	4,043.81	0.00
	Totals for Cusip					118,529.11	125,381.56	127,516.49	131,560.30	4,043.81	0.00
31405N	ND3	FNMA	6.50%	09/01/2034	01/26/2005	11,981.56	12,575.02	12,866.50	13,298.82	432.32	0.00
	Totals for Cusip					11,981.56	12,575.02	12,866.50	13,298.82	432.32	0.00
31405Q	QA9	FNMA	4.50%	10/01/2034	05/12/2006	24,599.03	22,325.56	25,530.80	26,055.78	524.98	0.00
	Totals for Cusip					24,599.03	22,325.56	25,530.80	26,055.78	524.98	0.00
31405S	MW1	FNMA	6.00%	02/01/2035	02/02/2005	2,996.92	3,088.70	3,215.85	3,323.28	107.43	0.00
	Totals for Cusip					2,996.92	3,088.70	3,215.85	3,323.28	107.43	0.00
31405T	AE2	FNMA	6.00%	10/01/2034	01/28/2005	40,464.42	41,988.16	43,445.01	44,553.92	1,108.91	0.00
	Totals for Cusip					40,464.42	41,988.16	43,445.01	44,553.92	1,108.91	0.00
31406C	:UD8	FNMA	4.50%	12/01/2034	05/12/2006	61,819.19	56,105.76	64,009.16	65,076.45	1,067.29	0.00
	Totals for Cusip					61,819.19	56,105.76	64,009.16	65,076.45	1,067.29	0.00
31406D	A22	FNMA	6.00%	01/01/2035	02/02/2005	24,974.13	25,738.96	26,797.69	27,531.82	734.13	0.00
31406D	A22	FNMA	6.00%	01/01/2035	02/02/2005	24,974.20	25,739.03	26,797.77	27,531.90	734.13	0.00
31406D	A22	FNMA	6.00%	01/01/2035	02/02/2005	21,504.96	22,163.55	23,075.22	23,707.36	632.14	0.00
31406D	A22	FNMA	6.00%	01/01/2035	02/02/2005	24,974.14	25,738.97	26,797.70	27,531.83	734.13	0.00
31406D	A22	FNMA	6.00%	01/01/2035	02/02/2005	24,974.36	25,739.21	26,797.92	27,532.07	734.15	0.00
	Totals for Cusip)				121,401.79	125,119.72	130,266.30	133,834.98	3,568.68	0.00
31406E	ED2	FNMA	6.00%	02/01/2035	02/09/2005	270,161.13	280,376.61	298,374.57	308,944.46	10,569.89	0.00

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Totals for Cusip	o				270,161.13	280,376.61	298,374.57	308,944.46	10,569.89	0.00
31406EVU5	FNMA	6.00%	02/01/2035	01/27/2005	274,604.85	285,031.26	303,286.14	314,603.69	11,317.55	0.00
31406EVU5	FNMA	6.00%	02/01/2035	02/02/2005	48,669.05	50,554.97	53,752.32	55,758.16	2,005.84	0.00
Totals for Cusip	p				323,273.90	335,586.23	357,038.46	370,361.85	13,323.39	0.00
31406H5P8	FNMA	4.50%	04/01/2020	01/23/2007	2,339.84	2,249.17	2,383.12	2,415.55	32.43	0.00
Totals for Cusip	9				2,339.84	2,249.17	2,383.12	2,415.55	32.43	0.00
31406J4G5	FNMA	6.00%	02/01/2035	02/02/2005	15,923.64	16,411.29	17,087.99	17,541.74	453.75	0.00
31406J4G5	FNMA	6.00%	02/01/2035	02/02/2005	3,993.82	4,116.12	4,285.86	4,399.66	113.80	0.00
Totals for Cusip	9				19,917.46	20,527.41	21,373.85	21,941.40	567.55	0.00
31406KGP9	FNMA	6.00%	02/01/2035	02/02/2005	11,476.24	11,827.71	12,508.00	13,135.76	627.76	0.00
Totals for Cusip	0				11,476.24	11,827.71	12,508.00	13,135.76	627.76	0.00
31406KY20	FNMA	5.50%	02/01/2035	02/15/2005	175,584.50	178,609.24	185,767.66	188,950.05	3,182.39	0.00
Totals for Cusip	0				175,584.50	178,609.24	185,767.66	188,950.05	3,182.39	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	14,648.08	15,096.69	15,794.83	16,152.10	357.27	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	29,864.11	30,778.68	32,202.08	32,930.46	728.38	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	22,790.95	23,488.91	24,575.19	25,131.05	555.86	0.00
31406LGA0	FNMA	6.00%	02/01/2035	02/02/2005	20,958.01	21,599.84	22,598.77	23,109.91	511.14	0.00
Totals for Cusip	o				88,261.15	90,964.12	95,170.87	97,323.52	2,152.65	0.00
31406MLH7	FNMA	6.00%	01/01/2035	02/02/2005	1,666.10	1,717.11	1,788.04	1,837.47	49.43	0.00
Totals for Cusip	o				1,666.10	1,717.11	1,788.04	1,837.47	49.43	0.00
31406N4K7	FNMA	4.50%	02/01/2035	05/08/2008	65,813.34	62,954.57	68,505.57	71,373.90	2,868.33	0.00
Totals for Cusip	o				65,813.34	62,954.57	68,505.57	71,373.90	2,868.33	0.00
31406PGF0	FNMA	5.00%	03/01/2035	12/12/2010	1,277.34	1,350.89	1,355.51	1,363.20	7.69	0.00
Totals for Cusip	D .				1,277.34	1,350.89	1,355.51	1,363.20	7.69	0.00
31406PTL3	FNMA	4.50%	03/01/2020	01/23/2007	38.06	36.59	38.76	39.29	0.53	0.00
Totals for Cusip	D				38.06	36.59	38.76	39.29	0.53	0.00
31406QCB1	FNMA	6.00%	03/01/2035	05/04/2005	267,938.22	275,641.46	287,815.00	295,812.64	7,997.64	0.00
Totals for Cusip	o .				267,938.22	275,641.46	287,815.00	295,812.64	7,997.64	0.00

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31406UUM8	FNMA	5.00%	04/01/2035	01/04/2007	1,626.86	1,583.20	1,722.50	1,735.80	13.30	0.00
Totals for Ci	sip				1,626.86	1,583.20	1,722.50	1,735.80	13.30	0.00
31406YQ52	FNMA	4.50%	05/01/2020	01/23/2007	50.12	48.18	51.05	51.74	0.69	0.00
Totals for Co	ısip				50.12	48.18	51.05	51.74	0.69	0.00
31407H6M3	FNMA	6.50%	08/01/2036	02/05/2007	23,653.54	24,111.84	26,932.81	26,861.91	0.00	(70.90)
Totals for Co	ısip				23,653.54	24,111.84	26,932.81	26,861.91	0.00	(70.90)
31407QQX7	FNMA	4.50%	08/01/2020	09/25/2006	366.75	355.52	373.53	378.62	5.09	0.00
Totals for Co	rsip				366.75	355.52	373.53	378.62	5.09	0.00
31407YMP1	FNMA	6.50%	12/01/2035	02/29/2012	49,092.82	55,828.84	54,900.69	56,338.95	1,438.26	0.00
Totals for Co	rsip				49,092.82	55,828.84	54,900.69	56,338.95	1,438.26	0.00
31407YRU5	FNMA	4.50%	10/01/2035	06/11/2009	63,611.10	61,921.43	66,203.49	68,945.81	2,742.32	0.00
Totals for Co	rsip				63,611.10	61,921.43	66,203.49	68,945.81	2,742.32	0.00
31408BYQ5	FNMA	6.00%	02/01/2036	10/02/2007	58,915.34	59,147.78	64,255.30	67,378.98	3,123.68	0.00
Totals for Co	usip				58,915.34	59,147.78	64,255.30	67,378.98	3,123.68	0.00
31408GY84	FNMA	6.00%	02/01/2036	10/02/2007	56,129.31	56,350.74	60,559.48	64,078.55	3,519.07	0.00
Totals for Co	usip				56,129.31	56,350.74	60,559.48	64,078.55	3,519.07	0.00
31408JHG9	FNMA	6.00%	02/01/2036	03/29/2007	146,664.70	147,850.61	158,189.68	164,198.24	6,008.56	0.00
Totals for Co	esip				146,664.70	147,850.61	158,189.68	164,198.24	6,008.56	0.00
31408JLB5	FNMA	6.50%	01/01/2036	02/29/2012	78,429.01	89,190.23	87,777.44	89,999.48	2,222.04	0.00
Totals for Co	ısip				78,429.01	89,190.23	87,777.44	89,999.48	2,222.04	0.00
31409AMY2	FNMA	5.50%	02/01/2021	03/14/2007	5,774.94	5,803.83	5,831.28	5,824.36	0.00	(6.92)
Totals for Co	ısip				5,774.94	5,803.83	5,831.28	5,824.36	0.00	(6.92)
31409BAE7	FNMA	6.00%	03/01/2036	10/02/2007	50,742.18	50,942.38	54,588.88	55,906.10	1,317.22	0.00
Totals for Co	ısip				50,742.18	50,942.38	54,588.88	55,906.10	1,317.22	0.00
31409BE60	FNMA	6.00%	03/01/2036	10/02/2007	148,844.61	149,431.83	162,071.08	170,521.12	8,450.04	0.00
Totals for Co	ısip				148,844.61	149,431.83	162,071.08	170,521.12	8,450.04	0.00
31409DY80	FNMA	6.00%	04/01/2036	09/26/2007	242,463.05	242,368.33	263,508.26	277,750.11	14,241.85	0.00
Totals for Co	ısip				242,463.05	242,368.33	263,508.26	277,750.11	14,241.85	0.00
31409VXT5	FNMA	6.50%	04/01/2036	02/29/2012	32,587.54	36,895.96	34,994.42	36,170.24	1,175.82	0.00

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Total	ls for Cusip				32,587.54	36,895.96	34,994.42	36,170.24	1,175.82	0.00
31409XAZ2	FNMA	4.50%	05/01/2021	09/25/2006	1,433.69	1,389.76	1,460.20	1,480.08	19.88	0.00
Total	ls for Cusip				1,433.69	1,389.76	1,460.20	1,480.08	19.88	0.00
3140EWWY7	7 FNMA	3.00%	02/01/2031	06/07/2016	3,933,937.34	4,111,579.19	3,926,871.31	4,031,081.91	104,210.60	0.00
Total	ls for Cusip				3,933,937.34	4,111,579.19	3,926,871.31	4,031,081.91	104,210.60	0.00
3140F5BM4	FNMA	2.50%	11/01/2031	09/11/2017	351,093.68	355,921.22	343,012.11	356,124.95	13,112.84	0.00
Total	ls for Cusip				351,093.68	355,921.22	343,012.11	356,124.95	13,112.84	0.00
3140GQ4H6	FNMA	4.00%	08/01/2047	02/12/2019	800,418.66	819,053.40	819,053.40	842,387.71	23,334.31	0.00
Total	ls for Cusip				800,418.66	819,053.40	819,053.40	842,387.71	23,334.31	0.00
3140H1W71	FNMA	3.50%	03/01/2033	09/06/2018	1,614,420.35	1,632,834.82	1,634,149.68	1,682,281.49	48,131.81	0.00
Total	ls for Cusip				1,614,420.35	1,632,834.82	1,634,149.68	1,682,281.49	48,131.81	0.00
3140J8KS1	FNMA	5.00%	05/01/2048	09/14/2018	2,087,056.00	2,194,343.71	2,188,141.30	2,231,973.68	43,832.38	0.00
Total	ls for Cusip				2,087,056.00	2,194,343.71	2,188,141.30	2,231,973.68	43,832.38	0.00
3140J9FS5	FNMA	4.00%	10/01/2048	12/07/2018	4,578,276.22	4,658,396.03	4,697,705.69	4,897,497.45	199,791.76	0.00
Total	ls for Cusip				4,578,276.22	4,658,396.03	4,697,705.69	4,897,497.45	199,791.76	0.00
3140J9G21	FNMA	3.50%	12/01/2030	11/14/2018	739,081.97	739,832.59	749,375.97	768,317.43	18,941.46	0.00
Total	ls for Cusip				739,081.97	739,832.59	749,375.97	768,317.43	18,941.46	0.00
3140J9Z38	FNMA	4.00%	01/01/2048	02/28/2019	17,970,148.60	18,385,708.31	18,385,708.31	18,877,648.11	491,939.80	0.00
Total	ls for Cusip				17,970,148.60	18,385,708.31	18,385,708.31	18,877,648.11	491,939.80	0.00
3140JAQ43	FNMA	4.00%	01/01/2048	05/08/2019	1,941,080.46	2,006,591.92	2,006,591.92	2,051,644.77	45,052.85	0.00
Total	ls for Cusip				1,941,080.46	2,006,591.92	2,006,591.92	2,051,644.77	45,052.85	0.00
3140Q72X4	FNMA	3.50%	11/01/2032	12/12/2018	901,697.86	907,474.37	913,656.15	942,312.02	28,655.87	0.00
Total	ls for Cusip				901,697.86	907,474.37	913,656.15	942,312.02	28,655.87	0.00
3140Q8XE0	FNMA	5.00%	01/01/2048	06/25/2018	1,448,178.91	1,532,354.31	1,517,123.33	1,549,253.96	32,130.63	0.00
Total	ls for Cusip				1,448,178.91	1,532,354.31	1,517,123.33	1,549,253.96	32,130.63	0.00
3140X4TZ9	FNMA	3.00%	12/01/2047	10/29/2019	8,117,910.82	8,277,732.19	8,277,732.19	8,327,684.62	49,952.43	0.00
Total	ls for Cusip				8,117,910.82	8,277,732.19	8,277,732.19	8,327,684.62	49,952.43	0.00
31410BAL8	FNMA	6.00%	05/01/2036	02/29/2012	20,795.44	22,917.70	22,658.91	23,196.23	537.32	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (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 Cusi	р				20,795.44	22,917.70	22,658.91	23,196.23	537.32	0.00
31410BS70	FNMA	4.50%	04/01/2021	09/25/2006	552.06	535.15	562.26	569.92	7.66	0.00
Totals for Cusi	р				552.06	535.15	562.26	569.92	7.66	0.00
31410FYT6	FNMA	6.00%	02/01/2037	07/15/2009	386,466.25	404,763.04	421,525.01	442,910.00	21,384.99	0.00
Totals for Cusi	p				386,466.25	404,763.04	421,525.01	442,910.00	21,384.99	0.00
31410GAE3	FNMA	5.00%	12/01/2036	12/12/2010	58,083.80	61,428.16	61,689.18	64,049.60	2,360.42	0.00
Totals for Cusi	p				58,083.80	61,428.16	61,689.18	64,049.60	2,360.42	0.00
31410GCT8	FNMA	4.50%	05/01/2035	07/08/2009	150,506.98	152,129.63	156,762.54	163,057.29	6,294.75	0.00
Totals for Cusi	p				150,506.98	152,129.63	156,762.54	163,057.29	6,294.75	0.00
31410KJY1	FNMA	6.00%	05/01/2038	02/24/2009	133,511.89	137,757.13	144,569.57	153,079.08	8,509.51	0.00
Totals for Cusi	р				133,511.89	137,757.13	144,569.57	153,079.08	8,509.51	0.00
31410PXU2	FNMA	6.50%	09/01/2036	02/29/2012	42,410.21	48,017.24	47,380.96	48,791.27	1,410.31	0.00
Totals for Cusi	р				42,410.21	48,017.24	47,380.96	48,791.27	1,410.31	0.00
31410TVW2	FNMA	6.50%	09/01/2036	11/30/2006	254,763.63	260,296.76	286,418.36	293,076.26	6,657.90	0.00
Totals for Cusi	р				254,763.63	260,296.76	286,418.36	293,076.26	6,657.90	0.00
31410YWS9	FNMA	6.00%	10/01/2036	01/24/2007	444,503.84	447,212.52	489,872.12	512,385.91	22,513.79	0.00
Totals for Cusi	р				444,503.84	447,212.52	489,872.12	512,385.91	22,513.79	0.00
31411DAE9	FNMA	6.00%	11/01/2036	12/10/2007	41,565.53	42,010.40	45,301.25	46,548.59	1,247.34	0.00
Totals for Cusi	р				41,565.53	42,010.40	45,301.25	46,548.59	1,247.34	0.00
31411JHN9	FNMA	5.00%	02/01/2037	12/12/2010	2,630.94	2,782.47	2,773.51	2,897.07	123.56	0.00
Totals for Cusi	р				2,630.94	2,782.47	2,773.51	2,897.07	123.56	0.00
31411LBW0	FNMA	5.00%	02/01/2037	12/12/2010	23,170.17	24,585.74	24,387.62	25,526.96	1,139.34	0.00
Totals for Cusi	р				23,170.17	24,585.74	24,387.62	25,526.96	1,139.34	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	6,841.62	6,957.07	6,916.18	6,962.27	46.09	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	6,841.56	6,957.02	6,916.12	6,962.21	46.09	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	6,841.57	6,957.03	6,916.13	6,962.22	46.09	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	6,841.57	6,957.03	6,916.13	6,962.22	46.09	0.00
31411VP45	FNMA	6.00%	03/01/2022	09/07/2007	6,841.59	6,957.05	6,916.15	6,962.24	46.09	0.00
Totals for Cusi	р				34,207.91	34,785.20	34,580.71	34,811.16	230.45	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31411WAE7	FNMA	5.50%	04/01/2037	02/29/2012	470.11	512.36	498.01	517.80	19.79	0.00
Totals for Cus	sip				470.11	512.36	498.01	517.80	19.79	0.00
31411X2G9	FNMA	6.50%	05/01/2037	02/29/2012	20,174.38	22,810.12	22,087.15	23,300.03	1,212.88	0.00
Totals for Cus	sip				20,174.38	22,810.12	22,087.15	23,300.03	1,212.88	0.00
31411XVA0	FNMA	5.00%	05/01/2037	12/12/2010	16,460.59	17,408.37	17,367.42	17,960.63	593.21	0.00
Totals for Cus	sip				16,460.59	17,408.37	17,367.42	17,960.63	593.21	0.00
31412B4L3	FNMA	5.00%	01/01/2037	12/12/2010	381.58	403.53	403.61	419.63	16.02	0.00
Totals for Cus	sip				381.58	403.53	403.61	419.63	16.02	0.00
31412GTA9	FNMA	6.50%	08/01/2037	02/29/2012	59,598.68	67,422.35	64,760.71	66,403.87	1,643.16	0.00
Totals for Cus	sip				59,598.68	67,422.35	64,760.71	66,403.87	1,643.16	0.00
31412LKA7	FNMA	5.50%	05/01/2037	06/24/2008	781,137.09	762,951.24	843,833.78	881,865.33	38,031.55	0.00
Totals for Cus	sip				781,137.09	762,951.24	843,833.78	881,865.33	38,031.55	0.00
31412LYZ7	FNMA	6.00%	09/01/2037	02/29/2012	33,256.35	36,806.21	35,969.08	37,250.83	1,281.75	0.00
Totals for Cus	sip				33,256.35	36,806.21	35,969.08	37,250.83	1,281.75	0.00
31412N4U7	FNMA	5.00%	03/01/2039	12/12/2010	16,117.57	17,045.60	17,049.02	17,730.25	681.23	0.00
Totals for Cus	sip				16,117.57	17,045.60	17,049.02	17,730.25	681.23	0.00
31412Q2Y4	FNMA	4.50%	01/01/2040	01/18/2011	2,931.75	2,999.33	3,070.84	3,183.58	112.74	0.00
31412Q2Y4	FNMA	4.50%	01/01/2040	04/15/2011	46,825.95	47,718.56	49,047.52	50,848.20	1,800.68	0.00
Totals for Cus	sip				49,757.70	50,717.89	52,118.36	54,031.78	1,913.42	0.00
31412QNC9	FNMA	4.50%	09/01/2039	02/03/2010	1,998,358.42	2,017,717.52	2,092,417.75	2,180,077.98	87,660.23	0.00
Totals for Cus	ip				1,998,358.42	2,017,717.52	2,092,417.75	2,180,077.98	87,660.23	0.00
31412RKU0	FNMA	4.00%	09/01/2040	05/21/2014	503,533.63	531,542.68	517,759.24	539,939.75	22,180.51	0.00
Totals for Cus	ip				503,533.63	531,542.68	517,759.24	539,939.75	22,180.51	0.00
31413C2Y4	FNMA	6.50%	10/01/2037	02/29/2012	11,275.12	12,741.14	12,107.88	12,514.72	406.84	0.00
Totals for Cus	sip				11,275.12	12,741.14	12,107.88	12,514.72	406.84	0.00
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	6,190.83	6,255.87	6,289.97	6,337.99	48.02	0.00
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	6,190.79	6,255.83	6,289.93	6,337.95	48.02	0.00
31413DZL4	FNMA	6.00%	08/01/2022	09/05/2007	6,016.50	6,079.73	6,112.85	6,159.51	46.66	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip	Descri	ption Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
31413DZ	L4 FNMA	6.00%	08/01/2022	09/05/2007	1,192.36	1,204.88	1,211.46	1,220.70	9.24	0.00
т	otals for Cusip				19,590.48	19,796.31	19,904.21	20,056.15	151.94	0.00
31413J5\	Y6 FNMA	6.00%	10/01/2037	11/28/2007	29,093.74	29,457.41	31,647.99	33,217.30	1,569.31	0.00
т	otals for Cusip				29,093.74	29,457.41	31,647.99	33,217.30	1,569.31	0.00
31413TT	36 FNMA	5.50%	11/01/2037	02/29/2012	1,092.90	1,191.12	1,172.97	1,222.48	49.51	0.00
т	otals for Cusip				1,092.90	1,191.12	1,172.97	1,222.48	49.51	0.00
31413UJ	42 FNMA	6.50%	10/01/2037	02/29/2012	13,349.56	15,089.48	14,335.56	14,817.22	481.66	0.00
т	otals for Cusip				13,349.56	15,089.48	14,335.56	14,817.22	481.66	0.00
31414BZ	F0 FNMA	5.00%	02/01/2023	07/25/2008	581.37	567.21	593.79	600.60	6.81	0.00
т	otals for Cusip				581.37	567.21	593.79	600.60	6.81	0.00
31414GA	N9 FNMA	5.00%	10/01/2023	07/25/2008	5,423.15	5,294.37	5,518.44	5,602.53	84.09	0.00
т	otals for Cusip				5,423.15	5,294.37	5,518.44	5,602.53	84.09	0.00
31414PT	H2 FNMA	4.50%	03/01/2038	02/29/2012	60,799.68	64,820.84	62,961.73	63,974.30	1,012.57	0.00
т	otals for Cusip				60,799.68	64,820.84	62,961.73	63,974.30	1,012.57	0.00
31414PZ	J1 FNMA	5.00%	03/01/2038	12/12/2010	10,018.15	10,630.21	10,556.58	10,788.02	231.44	0.00
т	otals for Cusip				10,018.15	10,630.21	10,556.58	10,788.02	231.44	0.00
31414R6	U4 FNMA	5.00%	04/01/2038	12/12/2010	11,563.68	12,270.15	12,185.18	12,467.64	282.46	0.00
т	otals for Cusip				11,563.68	12,270.15	12,185.18	12,467.64	282.46	0.00
31414ST	W3 FNMA	5.00%	04/01/2038	02/23/2011	5,588.56	5,810.37	5,889.84	6,149.18	259.34	0.00
т	otals for Cusip				5,588.56	5,810.37	5,889.84	6,149.18	259.34	0.00
31415LC	N5 FNMA	5.00%	05/01/2038	12/06/2010	52,241.85	55,249.85	55,059.41	57,498.16	2,438.75	0.00
31415LC	N5 FNMA	5.00%	05/01/2038	12/06/2010	52,241.82	55,249.80	55,059.38	57,498.13	2,438.75	0.00
31415LC	N5 FNMA	5.00%	05/01/2038	12/06/2010	52,241.80	55,249.78	55,059.35	57,498.10	2,438.75	0.00
31415LC	N5 FNMA	5.00%	05/01/2038	12/12/2010	46,294.12	48,959.63	48,790.92	50,952.00	2,161.08	0.00
31415LC	N5 FNMA	5.00%	05/01/2038	12/12/2010	11,412.19	12,069.28	12,027.68	12,560.43	532.75	0.00
т	otals for Cusip				214,431.78	226,778.34	225,996.74	236,006.82	10,010.08	0.00
31415VX	F7 FNMA	5.00%	09/01/2023	07/25/2008	5,595.34	5,458.96	5,692.87	5,780.41	87.54	0.00
т	otals for Cusip				5,595.34	5,458.96	5,692.87	5,780.41	87.54	0.00
31415W	A52 FNMA	4.00%	01/01/2039	02/29/2012	21,749.92	22,914.60	22,224.74	22,656.30	431.56	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cus	ip				21,749.92	22,914.60	22,224.74	22,656.30	431.56	0.00
31416BL55	FNMA	5.50%	05/01/2038	02/29/2012	863.92	942.13	930.09	970.74	40.65	0.00
Totals for Cus	ip				863.92	942.13	930.09	970.74	40.65	0.00
31416BLU0	FNMA	5.00%	04/01/2038	02/29/2012	3,691.73	3,990.03	3,897.30	4,062.11	164.81	0.00
Totals for Cus	ip				3,691.73	3,990.03	3,897.30	4,062.11	164.81	0.00
31416BMU9	FNMA	5.50%	08/01/2037	02/29/2012	85,072.79	92,959.12	91,378.16	94,897.81	3,519.65	0.00
Totals for Cus	ip				85,072.79	92,959.12	91,378.16	94,897.81	3,519.65	0.00
31416BQE1	FNMA	5.50%	09/01/2036	02/29/2012	100,067.92	109,344.31	107,747.45	112,629.96	4,882.51	0.00
Totals for Cus	ip				100,067.92	109,344.31	107,747.45	112,629.96	4,882.51	0.00
31416BQL5	FNMA	5.50%	09/01/2036	02/29/2012	76,434.26	83,519.79	82,312.45	86,028.68	3,716.23	0.00
Totals for Cus	ip				76,434.26	83,519.79	82,312.45	86,028.68	3,716.23	0.00
31416CH82	FNMA	5.00%	05/01/2039	12/12/2010	964.99	1,020.56	1,010.85	1,030.77	19.92	0.00
Totals for Cus	ip				964.99	1,020.56	1,010.85	1,030.77	19.92	0.00
31416CJF4	FNMA	5.00%	07/01/2039	12/12/2010	11,615.01	12,283.77	12,249.55	12,799.14	549.59	0.00
Totals for Cus	ip				11,615.01	12,283.77	12,249.55	12,799.14	549.59	0.00
31416CJQ0	FNMA	5.00%	07/01/2039	12/12/2010	288,271.69	306,108.49	304,093.58	317,690.70	13,597.12	0.00
Totals for Cus	ip				288,271.69	306,108.49	304,093.58	317,690.70	13,597.12	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	40,528.29	43,004.32	42,782.09	44,672.09	1,890.00	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	39,483.04	41,895.21	41,678.69	43,519.97	1,841.28	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	18,343.28	19,399.45	19,363.34	20,218.78	855.44	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	39,213.07	41,608.74	41,393.72	43,222.40	1,828.68	0.00
31416CLK0	FNMA	5.00%	04/01/2039	12/12/2010	3,210.23	3,395.06	3,388.77	3,538.46	149.69	0.00
31416CLK0	FNMA	5.00%	04/01/2039	03/18/2011	1,045.17	1,094.15	1,103.31	1,152.03	48.72	0.00
31416CLK0	FNMA	5.00%	04/01/2039	04/26/2011	1,315.11	1,378.22	1,388.25	1,449.57	61.32	0.00
Totals for Cus	ip				143,138.19	151,775.15	151,098.17	157,773.30	6,675.13	0.00
31416Y4B1	FNMA	4.50%	09/01/2041	02/29/2012	309,748.87	333,316.36	324,158.23	336,428.60	12,270.37	0.00
Totals for Cus	ip				309,748.87	333,316.36	324,158.23	336,428.60	12,270.37	0.00
31416YLF3	FNMA	4.00%	01/01/2041	02/29/2012	24,263.96	25,563.26	24,949.51	26,017.58	1,068.07	0.00

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For the Period 12/31/2018 Through 12/31/2019

Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
	Totals for Cusip					24,263.96	25,563.26	24,949.51	26,017.58	1,068.07	0.00
31417	A4E6	FNMA	3.00%	02/01/2027	04/28/2015	548,433.44	576,112.21	550,140.05	564,665.58	14,525.53	0.00
	Totals for Cusip					548,433.44	576,112.21	550,140.05	564,665.58	14,525.53	0.00
31417	AET2	FNMA	4.00%	10/01/2041	02/29/2012	523,239.35	551,421.88	538,025.08	561,094.12	23,069.04	0.00
	Totals for Cusip					523,239.35	551,421.88	538,025.08	561,094.12	23,069.04	0.00
31417	AQL6	FNMA	4.00%	12/01/2041	11/25/2015	971,137.66	1,031,985.50	998,501.50	1,040,245.69	41,744.19	0.00
	Totals for Cusip					971,137.66	1,031,985.50	998,501.50	1,040,245.69	41,744.19	0.00
31417	AX46	FNMA	3.50%	01/01/2042	08/12/2016	393,998.12	417,268.63	397,074.38	415,217.57	18,143.19	0.00
	Totals for Cusip					393,998.12	417,268.63	397,074.38	415,217.57	18,143.19	0.00
31417	BDC8	FNMA	3.50%	03/01/2042	11/05/2014	690,229.21	713,146.97	695,615.93	728,425.69	32,809.76	0.00
	Totals for Cusip					690,229.21	713,146.97	695,615.93	728,425.69	32,809.76	0.00
31417	BXH5	FNMA	3.50%	05/01/2042	08/16/2013	1,969,552.69	1,947,395.21	1,984,925.88	2,076,127.10	91,201.22	0.00
31417	BXH5	FNMA	3.50%	05/01/2042	08/22/2013	5,494,987.94	5,424,583.40	5,537,878.65	5,792,327.07	254,448.42	0.00
	Totals for Cusip					7,464,540.63	7,371,978.61	7,522,804.53	7,868,454.17	345,649.64	0.00
31417	DVR1	FNMA	3.50%	11/01/2042	08/15/2013	4,524,597.08	4,501,267.13	4,559,916.46	4,769,365.02	209,448.56	0.00
	Totals for Cusip					4,524,597.08	4,501,267.13	4,559,916.46	4,769,365.02	209,448.56	0.00
31417	ECJ8	FNMA	3.00%	12/01/2042	08/14/2013	1,478,244.15	1,420,962.21	1,453,697.24	1,522,945.22	69,247.98	0.00
	Totals for Cusip					1,478,244.15	1,420,962.21	1,453,697.24	1,522,945.22	69,247.98	0.00
31417	EDZ1	FNMA	4.00%	12/01/2042	09/14/2017	333,418.71	353,423.81	342,839.56	356,693.84	13,854.28	0.00
	Totals for Cusip					333,418.71	353,423.81	342,839.56	356,693.84	13,854.28	0.00
31417	ESE2	FNMA	2.50%	01/01/2028	08/15/2013	2,498,498.33	2,475,074.92	2,465,011.86	2,531,972.11	66,960.25	0.00
	Totals for Cusip					2,498,498.33	2,475,074.92	2,465,011.86	2,531,972.11	66,960.25	0.00
31417	F4U9	FNMA	3.00%	04/01/2043	05/23/2016	1,650,462.77	1,690,950.73	1,622,655.59	1,700,294.27	77,638.68	0.00
	Totals for Cusip					1,650,462.77	1,690,950.73	1,622,655.59	1,700,294.27	77,638.68	0.00
31417	FVU9	FNMA	3.50%	03/01/2043	08/07/2017	3,660,601.26	3,795,013.95	3,689,170.90	3,858,651.03	169,480.13	0.00
	Totals for Cusip					3,660,601.26	3,795,013.95	3,689,170.90	3,858,651.03	169,480.13	0.00
31417	GTY2	FNMA	3.00%	06/01/2043	03/24/2015	2,064,207.37	2,113,232.29	2,029,428.70	2,126,321.48	96,892.78	0.00
	Totals for Cusip					2,064,207.37	2,113,232.29	2,029,428.70	2,126,321.48	96,892.78	0.00
31417	WUE9	FNMA	4.50%	02/01/2040	11/17/2010	2,661.99	2,772.22	2,788.27	2,890.51	102.24	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
31417WUE9	FNMA	4.50%	02/01/2040	11/17/2010	55,772.61	58,081.92	58,418.19	60,560.54	2,142.35	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	104,377.73	107,933.09	109,328.89	113,338.29	4,009.40	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	11,686.81	12,170.70	12,241.19	12,690.09	448.90	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	89,882.22	93,603.91	94,145.79	97,598.37	3,452.58	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	116,869.12	121,708.25	122,412.81	126,902.03	4,489.22	0.00
31417WUE9	FNMA	4.50%	02/01/2040	12/12/2010	12,491.45	13,008.67	13,083.99	13,563.81	479.82	0.00
Totals for Cusip	0				393,741.93	409,278.76	412,419.13	427,543.64	15,124.51	0.00
31418ACH9	FNMA	4.00%	02/01/2042	02/29/2012	51,246.35	54,006.57	52,694.05	54,901.58	2,207.53	0.00
Totals for Cusip	0				51,246.35	54,006.57	52,694.05	54,901.58	2,207.53	0.00
31418ACQ9	FNMA	3.00%	02/01/2027	02/29/2012	127,631.74	132,667.21	128,028.98	130,979.24	2,950.26	0.00
Totals for Cusip	0				127,631.74	132,667.21	128,028.98	130,979.24	2,950.26	0.00
31418AKW7	FNMA	3.00%	10/01/2042	05/21/2015	2,839,968.94	2,874,137.29	2,794,102.11	2,926,284.83	132,182.72	0.00
Totals for Cusi	o				2,839,968.94	2,874,137.29	2,794,102.11	2,926,284.83	132,182.72	0.00
31418AUN6	FNMA	2.50%	07/01/2028	11/26/2013	21,822.44	21,801.99	21,530.01	22,114.25	584.24	0.00
31418AUN6	FNMA	2.50%	07/01/2028	11/26/2013	299,946.27	299,665.07	295,926.97	303,957.21	8,030.24	0.00
Totals for Cusi	D				321,768.71	321,467.06	317,456.98	326,071.46	8,614.48	0.00
31418BVH6	FNMA	4.00%	09/01/2045	05/08/2019	878,509.09	910,080.51	910,080.51	930,894.36	20,813.85	0.00
Totals for Cusi	D				878,509.09	910,080.51	910,080.51	930,894.36	20,813.85	0.00
31418C6A7	FNMA	4.50%	01/01/2049	07/12/2019	1,068,230.58	1,118,136.98	1,118,136.98	1,123,385.92	5,248.94	0.00
31418C6A7	FNMA	4.50%	01/01/2049	07/18/2019	2,534,677.29	2,655,866.55	2,655,866.55	2,665,548.84	9,682.29	0.00
Totals for Cusin	0				3,602,907.87	3,774,003.53	3,774,003.53	3,788,934.76	14,931.23	0.00
31418CDL5	FNMA	3.00%	11/01/2046	10/29/2019	1,490,620.74	1,519,734.42	1,519,734.42	1,526,660.58	6,926.16	0.00
Totals for Cusin	0				1,490,620.74	1,519,734.42	1,519,734.42	1,526,660.58	6,926.16	0.00
31418CDN1	FNMA	4.00%	11/01/2046	01/14/2019	810,776.00	828,955.12	828,955.12	854,949.18	25,994.06	0.00
Totals for Cusi	D				810,776.00	828,955.12	828,955.12	854,949.18	25,994.06	0.00
31418CFD1	FNMA	3.00%	01/01/2047	05/18/2018	1,482,247.91	1,419,136.57	1,445,610.60	1,516,765.73	71,155.13	0.00
Totals for Cusi	D				1,482,247.91	1,419,136.57	1,445,610.60	1,516,765.73	71,155.13	0.00
31418CFV1	FNMA	4.00%	01/01/2047	02/04/2019	454,317.92	464,114.15	464,114.15	478,475.67	14,361.52	0.00

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Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
To	otals for Cusip					454,317.92	464,114.15	464,114.15	478,475.67	14,361.52	0.00
31418CR9	97	FNMA	4.00%	12/01/2047	09/04/2018	1,054,156.16	1,072,850.95	1,075,786.05	1,106,215.57	30,429.52	0.00
To	otals for Cusip					1,054,156.16	1,072,850.95	1,075,786.05	1,106,215.57	30,429.52	0.00
31418CR	C0	FNMA	3.50%	11/01/2047	03/07/2018	2,010,940.50	2,004,695.59	2,011,506.84	2,091,541.45	80,034.61	0.00
31418CR	C0	FNMA	3.50%	11/01/2047	07/31/2018	2,878,405.04	2,853,219.00	2,879,215.68	2,993,775.03	114,559.35	0.00
To	otals for Cusip	3				4,889,345.54	4,857,914.59	4,890,722.52	5,085,316.48	194,593.96	0.00
31418CS5	54	FNMA	4.00%	01/01/2048	08/31/2018	1,553,461.86	1,583,135.42	1,584,875.43	1,630,470.55	45,595.12	0.00
To	otals for Cusip					1,553,461.86	1,583,135.42	1,584,875.43	1,630,470.55	45,595.12	0.00
31418CUE	B8	FNMA	4.00%	02/01/2048	09/06/2018	1,961,901.30	1,994,701.84	2,000,333.12	2,059,491.14	59,158.02	0.00
To	otals for Cusip					1,961,901.30	1,994,701.84	2,000,333.12	2,059,491.14	59,158.02	0.00
31418CV3	35	FNMA	4.00%	04/01/2048	09/05/2018	3,453,016.94	3,508,858.70	3,532,584.92	3,619,889.89	87,304.97	0.00
31418CV3	35	FNMA	4.00%	04/01/2048	10/12/2018	1,181,590.34	1,184,544.30	1,208,817.76	1,238,692.71	29,874.95	0.00
To	otals for Cusip					4,634,607.28	4,693,403.00	4,741,402.68	4,858,582.60	117,179.92	0.00
31418CX	N9	FNMA	4.00%	06/01/2048	10/02/2018	1,477,821.64	1,491,964.87	1,506,772.12	1,542,459.42	35,687.30	0.00
To	otals for Cusip					1,477,821.64	1,491,964.87	1,506,772.12	1,542,459.42	35,687.30	0.00
31418CXF	P4	FNMA	4.50%	06/01/2048	08/30/2018	3,153,813.67	3,274,422.39	3,267,147.18	3,331,500.26	64,353.08	0.00
31418CXF	P4	FNMA	4.50%	06/01/2048	08/30/2018	695,046.00	721,571.77	720,022.74	734,205.05	14,182.31	0.00
To	otals for Cusip					3,848,859.67	3,995,994.16	3,987,169.92	4,065,705.31	78,535.39	0.00
31418CYL	L2	FNMA	3.50%	06/01/2048	07/17/2019	2,736,511.54	2,805,351.91	2,805,351.91	2,827,661.57	22,309.66	0.00
To	otals for Cusip					2,736,511.54	2,805,351.91	2,805,351.91	2,827,661.57	22,309.66	0.00
31418CYN	N8	FNMA	4.50%	07/01/2048	06/18/2019	2,633,130.42	2,757,792.69	2,757,792.69	2,772,962.81	15,170.12	0.00
To	otals for Cusip					2,633,130.42	2,757,792.69	2,757,792.69	2,772,962.81	15,170.12	0.00
31418DFF	F4	FNMA	2.50%	09/01/2049	12/06/2019	1,814,205.02	1,789,472.30	1,789,472.30	1,794,217.92	4,745.62	0.00
To	otals for Cusip					1,814,205.02	1,789,472.30	1,789,472.30	1,794,217.92	4,745.62	0.00
31418PCI	U7	FNMA	4.00%	01/01/2041	02/29/2012	17,820.76	18,775.03	18,324.29	19,113.22	788.93	0.00
To	otals for Cusip					17,820.76	18,775.03	18,324.29	19,113.22	788.93	0.00
31418PU5	52	FNMA	4.00%	03/01/2040	02/29/2012	20,007.69	21,079.07	20,572.86	21,460.01	887.15	0.00
To	otals for Cusip					20,007.69	21,079.07	20,572.86	21,460.01	887.15	0.00
31418UCI	L6	FNMA	5.00%	05/01/2040	01/11/2011	18,894.42	19,827.34	20,056.68	20,839.45	782.77	0.00

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31418UCL6	FNMA	5.00%	05/01/2040	03/18/2011	5,258.52	5,505.01	5,581.98	5,799.84	217.86	0.00
Totals for Cu	sip				24,152.94	25,332.35	25,638.66	26,639.29	1,000.63	0.00
31418XYK8	FNMA	5.00%	08/01/2040	09/09/2010	580,114.47	617,187.41	615,799.94	639,653.18	23,853.24	0.00
Totals for Cu	sip				580,114.47	617,187.41	615,799.94	639,653.18	23,853.24	0.00
31419ADT1	FNMA	4.00%	07/01/2040	05/05/2011	2,109,388.61	2,119,276.39	2,168,661.34	2,261,308.93	92,647.59	0.00
Totals for Cu	sip				2,109,388.61	2,119,276.39	2,168,661.34	2,261,308.93	92,647.59	0.00
31419ASU2	FNMA	5.00%	09/01/2040	12/06/2010	3,397.91	3,593.57	3,603.21	3,748.92	145.71	0.00
Totals for Cu	sip				3,397.91	3,593.57	3,603.21	3,748.92	145.71	0.00
31419BCD5	FNMA	3.50%	06/01/2039	02/09/2011	1,423,326.46	1,318,578.53	1,431,034.14	1,478,427.77	47,393.63	0.00
Totals for Cu	sip				1,423,326.46	1,318,578.53	1,431,034.14	1,478,427.77	47,393.63	0.00
31419E2E8	FNMA	4.00%	10/01/2040	02/29/2012	296,061.07	311,914.88	304,424.64	317,390.68	12,966.04	0.00
Totals for Cu	sip				296,061.07	311,914.88	304,424.64	317,390.68	12,966.04	0.00
31419EEJ4	FNMA	4.50%	01/01/2041	01/06/2011	839,428.59	860,545.46	879,249.74	913,762.83	34,513.09	0.00
Totals for Cu	sip				839,428.59	860,545.46	879,249.74	913,762.83	34,513.09	0.00
31419FWK8	FNMA	4.00%	10/01/2040	02/29/2012	263,920.85	278,053.57	271,364.02	283,091.08	11,727.06	0.00
Totals for Cu	sip				263,920.85	278,053.57	271,364.02	283,091.08	11,727.06	0.00
31419FWS1	FNMA	4.00%	11/01/2040	12/07/2010	63,956.10	63,856.19	65,761.23	68,597.37	2,836.14	0.00
31419FWS1	FNMA	4.00%	11/01/2040	12/07/2010	62,512.23	62,414.54	64,276.62	67,048.72	2,772.10	0.00
Totals for Cu	sip				126,468.33	126,270.73	130,037.85	135,646.09	5,608.24	0.00
31419GXU3	FNMA	4.00%	10/01/2040	06/15/2011	3,620,156.50	3,650,135.95	3,722,304.95	3,883,713.99	161,409.04	0.00
Totals for Cu	sip				3,620,156.50	3,650,135.95	3,722,304.95	3,883,713.99	161,409.04	0.00
31419JA24	FNMA	4.00%	12/01/2040	02/29/2012	16,506.33	17,390.20	16,972.73	17,704.59	731.86	0.00
Totals for Cu	sip				16,506.33	17,390.20	16,972.73	17,704.59	731.86	0.00
31419JSM1	FNMA	4.00%	11/01/2040	02/29/2012	55,186.10	58,141.27	56,745.24	59,191.72	2,446.48	0.00
31419JSM1	FNMA	4.00%	11/01/2040	04/15/2016	46,117.66	49,403.56	47,420.59	49,465.06	2,044.47	0.00
Totals for Cu	sip				101,303.76	107,544.83	104,165.83	108,656.78	4,490.95	0.00
36176JDL1	GNMA	4.00%	07/15/2041	02/29/2012	85,385.06	92,085.91	88,067.75	90,879.87	2,812.12	0.00
Totals for Cu	sip				85,385.06	92,085.91	88,067.75	90,879.87	2,812.12	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36176MYU1	GNMA	4.00%	08/15/2041	02/29/2012	41,767.25	45,045.08	43,086.12	44,498.04	1,411.92	0.00
Totals for Cus	sip				41,767.25	45,045.08	43,086.12	44,498.04	1,411.92	0.00
36176RSU7	GNMA	4.00%	11/15/2041	02/29/2012	112,897.50	121,757.48	116,367.50	121,165.59	4,798.09	0.00
Totals for Cus	sip				112,897.50	121,757.48	116,367.50	121,165.59	4,798.09	0.00
36176W7E5	GNMA	3.50%	01/15/2042	03/03/2017	308,966.14	320,262.71	312,648.27	325,072.31	12,424.04	0.00
Totals for Cus	sip				308,966.14	320,262.71	312,648.27	325,072.31	12,424.04	0.00
36176XFP9	GNMA	3.50%	03/15/2042	12/17/2013	42,291.17	42,813.21	42,793.91	44,495.47	1,701.56	0.00
Totals for Cus	sip				42,291.17	42,813.21	42,793.91	44,495.47	1,701.56	0.00
36177PAW5	GNMA	3.50%	07/15/2042	12/17/2013	76,529.19	77,473.89	77,438.90	80,500.06	3,061.16	0.00
Totals for Cus	sip				76,529.19	77,473.89	77,438.90	80,500.06	3,061.16	0.00
36177UYC2	GNMA	3.50%	09/15/2042	12/17/2013	121,655.23	123,156.93	123,050.77	127,809.63	4,758.86	0.00
Totals for Cus	sip				121,655.23	123,156.93	123,050.77	127,809.63	4,758.86	0.00
36178D7F2	GNMA	3.00%	04/15/2043	11/14/2013	403,752.37	396,055.83	399,185.32	416,493.23	17,307.91	0.00
36178D7F2	GNMA	3.00%	04/15/2043	11/14/2013	201,876.00	198,027.74	199,592.48	208,246.42	8,653.94	0.00
36178D7F2	GNMA	3.00%	04/15/2043	11/14/2013	403,752.39	396,055.86	399,185.34	416,493.25	17,307.91	0.00
Totals for Cus	sip				1,009,380.76	990,139.43	997,963.14	1,041,232.90	43,269.76	0.00
36178WLC1	GNMA	3.50%	09/15/2042	12/17/2013	203,938.44	206,455.82	205,865.84	211,944.89	6,079.05	0.00
Totals for Cus	sip				203,938.44	206,455.82	205,865.84	211,944.89	6,079.05	0.00
36179BM68	GNMA	3.00%	02/15/2043	11/14/2013	182,449.94	179,057.50	181,002.34	188,190.17	7,187.83	0.00
Totals for Cus	sip				182,449.94	179,057.50	181,002.34	188,190.17	7,187.83	0.00
36179HUN9	GNMA	3.00%	12/15/2042	11/14/2013	162,491.51	159,470.21	160,477.25	167,778.02	7,300.77	0.00
Totals for Cus	sip				162,491.51	159,470.21	160,477.25	167,778.02	7,300.77	0.00
36179JQB6	GNMA	3.00%	03/15/2043	11/14/2013	47,275.48	46,396.46	46,881.93	48,599.96	1,718.03	0.00
Totals for Cus	sip				47,275.48	46,396.46	46,881.93	48,599.96	1,718.03	0.00
36179JWS2	GNMA	3.50%	05/15/2043	12/17/2013	124,051.61	125,582.88	125,438.57	130,213.86	4,775.29	0.00
Totals for Cus	sip				124,051.61	125,582.88	125,438.57	130,213.86	4,775.29	0.00
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 Cus	sip				0.01	0.01	0.00	0.00	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
•	•	•				· ·				
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.28	342,738.08	334,119.55	343,474.09	9,354.54	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.28	342,738.07	334,119.55	343,474.09	9,354.54	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.28	342,738.08	334,119.55	343,474.09	9,354.54	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.27	342,738.07	334,119.54	343,474.08	9,354.54	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.64	342,738.43	334,119.94	343,474.47	9,354.53	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.32	342,738.12	334,119.60	343,474.13	9,354.53	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.28	342,738.08	334,119.55	343,474.09	9,354.54	0.00
36179MG61	GNMA	4.00%	07/20/2042	07/25/2014	323,576.29	342,738.09	334,119.56	343,474.10	9,354.54	0.00
Totals for Cus	ip				2,588,610.64	2,741,905.02	2,672,956.84	2,747,793.14	74,836.30	0.00
36179MK66	GNMA	3.00%	08/20/2042	03/22/2017	92,684.35	93,915.34	92,038.23	96,038.02	3,999.79	0.00
Totals for Cus	ip				92,684.35	93,915.34	92,038.23	96,038.02	3,999.79	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	283,655.07	307,588.46	286,883.81	299,664.66	12,780.85	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	283,655.42	307,633.19	286,884.16	299,665.03	12,780.87	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	283,655.37	307,633.14	286,884.11	299,664.97	12,780.86	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	283,655.35	307,633.12	286,884.09	299,664.95	12,780.86	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	141,827.55	153,816.39	143,441.91	149,832.34	6,390.43	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	141,827.24	153,816.05	143,441.60	149,832.02	6,390.42	0.00
36179MK74	GNMA	3.50%	08/20/2042	09/14/2012	141,827.82	153,816.69	143,442.19	149,832.63	6,390.44	0.00
Totals for Cus	ip				1,560,103.82	1,691,937.04	1,577,861.87	1,648,156.60	70,294.73	0.00
36179MNH9	GNMA	3.50%	09/20/2042	10/12/2012	1,580,809.84	1,722,526.96	1,598,822.26	1,664,259.94	65,437.68	0.00
36179MNH9	GNMA	3.50%	09/20/2042	10/26/2012	211,930.47	228,951.12	214,345.31	223,118.17	8,772.86	0.00
Totals for Cus	ip				1,792,740.31	1,951,478.08	1,813,167.57	1,887,378.11	74,210.54	0.00
36179MQP8	GNMA	3.50%	10/20/2042	08/22/2017	2,187,173.01	2,284,570.56	2,212,065.23	2,302,409.99	90,344.76	0.00
Totals for Cus	ip				2,187,173.01	2,284,570.56	2,212,065.23	2,302,409.99	90,344.76	0.00
36179MQQ6	GNMA	4.00%	10/20/2042	02/12/2013	2,839,424.57	3,066,356.70	2,930,852.71	3,014,196.89	83,344.18	0.00
Totals for Cus	ip				2,839,424.57	3,066,356.70	2,930,852.71	3,014,196.89	83,344.18	0.00
36179MX39	GNMA	3.00%	01/20/2043	11/12/2013	3,065,955.61	2,987,869.55	3,044,582.18	3,176,894.45	132,312.27	0.00
Totals for Cus	ip				3,065,955.61	2,987,869.55	3,044,582.18	3,176,894.45	132,312.27	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36179N2K3	GNMA II	4.00%	02/20/2044	10/17/2017	680,582.60	720,354.16	702,074.95	722,324.41	20,249.46	0.00
Totals	for Cusip				680,582.60	720,354.16	702,074.95	722,324.41	20,249.46	0.00
36179NBA5	GNMA II	3.00%	04/20/2043	03/30/2017	3,169,762.63	3,204,184.26	3,147,664.80	3,284,463.12	136,798.32	0.00
Totals	for Cusip				3,169,762.63	3,204,184.26	3,147,664.80	3,284,463.12	136,798.32	0.00
36179NDR6	GNMA II	3.50%	05/20/2043	05/15/2013	165,462.00	176,837.53	167,347.30	174,156.85	6,809.55	0.00
36179NDR6	GNMA II	3.50%	05/20/2043	12/10/2014	962,078.17	1,008,603.65	973,040.15	1,012,634.37	39,594.22	0.00
Totals	for Cusip				1,127,540.17	1,185,441.18	1,140,387.45	1,186,791.22	46,403.77	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.02	350,912.16	349,823.99	365,090.63	15,266.64	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.02	350,912.16	349,823.99	365,090.63	15,266.64	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.05	350,912.19	349,824.03	365,090.66	15,266.63	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	172,943.21	175,456.28	174,912.20	182,545.53	7,633.33	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.03	350,912.17	349,824.01	365,090.64	15,266.63	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.03	350,912.17	349,824.01	365,090.64	15,266.63	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.03	350,912.17	349,824.00	365,090.64	15,266.64	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.04	350,912.18	349,824.02	365,090.65	15,266.63	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.49	350,912.64	349,824.47	365,091.13	15,266.66	0.00
36179NF78	GNMA II	3.50%	06/20/2043	12/16/2013	345,886.04	350,912.18	349,824.02	365,090.65	15,266.63	0.00
Totals	for Cusip				3,285,917.96	3,333,666.30	3,323,328.74	3,468,361.80	145,033.06	0.00
36179Q6P1	GNMA II	3.50%	03/20/2045	08/25/2016	1,842,832.44	1,954,842.13	1,858,137.28	1,921,220.91	63,083.63	0.00
Totals	for Cusip				1,842,832.44	1,954,842.13	1,858,137.28	1,921,220.91	63,083.63	0.00
36179QGE5	GNMA II	4.50%	06/20/2044	06/29/2017	1,759,309.96	1,878,063.38	1,848,808.92	1,887,891.40	39,082.48	0.00
Totals	for Cusip				1,759,309.96	1,878,063.38	1,848,808.92	1,887,891.40	39,082.48	0.00
36179QJR3	GNMA II	3.00%	07/20/2044	09/09/2016	381,918.67	399,284.03	378,842.65	395,135.97	16,293.32	0.00
Totals	for Cusip				381,918.67	399,284.03	378,842.65	395,135.97	16,293.32	0.00
36179QPH8	GNMA II	4.00%	09/20/2044	05/23/2017	582,380.52	617,778.34	600,771.28	617,456.26	16,684.98	0.00
Totals	for Cusip				582,380.52	617,778.34	600,771.28	617,456.26	16,684.98	0.00
36179QT50	GNMA II	4.00%	11/20/2044	10/10/2018	1,386,401.74	1,401,836.27	1,430,155.93	1,468,550.83	38,394.90	0.00
Totals	for Cusip				1,386,401.74	1,401,836.27	1,430,155.93	1,468,550.83	38,394.90	0.00
36179QWD9	GNMA II	3.00%	12/20/2044	03/02/2017	445,029.04	447,045.59	441,060.74	460,626.97	19,566.23	0.00

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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 Cus	ip				445,029.04	447,045.59	441,060.74	460,626.97	19,566.23	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.29	656,920.11	641,068.80	670,752.23	29,683.43	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.07	656,919.88	641,068.59	670,752.00	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.07	656,919.89	641,068.59	670,752.00	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.07	656,919.89	641,068.59	670,752.00	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	483,548.68	489,139.72	477,336.90	499,439.05	22,102.15	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.11	656,919.93	641,068.63	670,752.04	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
36179R4D8	GNMA II	3.00%	03/20/2046	04/12/2017	649,411.08	656,919.90	641,068.60	670,752.01	29,683.41	0.00
Totals for Cus	ip				8,276,481.85	8,372,178.72	8,170,160.30	8,548,463.39	378,303.09	0.00
36179R7J2	GNMA II	3.50%	04/20/2046	08/28/2018	3,809,725.92	3,827,881.64	3,839,609.82	3,967,338.13	127,728.31	0.00
Totals for Cus	ip				3,809,725.92	3,827,881.64	3,839,609.82	3,967,338.13	127,728.31	0.00
36179RBW8	GNMA II	3.00%	04/20/2045	09/19/2017	393,005.30	400,312.75	388,402.47	405,967.32	17,564.85	0.00
36179RBW8	GNMA II	3.00%	04/20/2045	09/20/2017	681,512.04	692,639.84	673,530.25	703,989.53	30,459.28	0.00
Totals for Cus	ip				1,074,517.34	1,092,952.59	1,061,932.72	1,109,956.85	48,024.13	0.00
36179RBX6	GNMA II	3.50%	04/20/2045	09/07/2016	3,884,285.64	4,125,991.39	3,916,545.65	4,040,319.45	123,773.80	0.00
36179RBX6	GNMA II	3.50%	04/20/2045	12/14/2016	1,276,923.44	1,331,691.50	1,287,528.62	1,328,218.13	40,689.51	0.00
Totals for Cus	ip				5,161,209.08	5,457,682.89	5,204,074.27	5,368,537.58	164,463.31	0.00
36179RD63	GNMA II	3.00%	05/20/2045	09/19/2017	858,912.06	874,882.45	848,764.00	889,632.99	40,868.99	0.00
Totals for Cus	ip				858,912.06	874,882.45	848,764.00	889,632.99	40,868.99	0.00
36179RJD2	GNMA II	3.00%	07/20/2045	09/19/2017	1,492,898.12	1,521,356.46	1,474,951.66	1,542,190.50	67,238.84	0.00
Totals for Cus	ip				1,492,898.12	1,521,356.46	1,474,951.66	1,542,190.50	67,238.84	0.00
36179RLQ0	GNMA II	4.00%	08/20/2045	03/07/2019	849,333.78	876,605.36	876,605.36	898,475.79	21,870.43	0.00



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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for C	usip				849,333.78	876,605.36	876,605.36	898,475.79	21,870.43	0.00
36179RNX3	GNMA II	4.00%	09/20/2045	03/07/2019	69,589.13	71,763.80	71,763.80	73,221.86	1,458.06	0.00
36179RNX3	GNMA II	4.00%	09/20/2045	03/07/2019	342,601.64	353,307.94	353,307.94	360,486.31	7,178.37	0.00
Totals for C	usip				412,190.77	425,071.74	425,071.74	433,708.17	8,636.43	0.00
36179RQ36	GNMA II	4.00%	10/20/2045	06/02/2017	544,808.05	576,921.94	559,846.28	571,414.70	11,568.42	0.00
Totals for C	usip				544,808.05	576,921.94	559,846.28	571,414.70	11,568.42	0.00
36179RQZ5	GNMA II	3.00%	10/20/2045	09/20/2017	2,052,688.40	2,086,204.96	2,027,588.89	2,120,476.50	92,887.61	0.00
Totals for C	usip				2,052,688.40	2,086,204.96	2,027,588.89	2,120,476.50	92,887.61	0.00
36179RVC0	GNMA II	4.00%	12/20/2045	08/09/2017	1,184,451.88	1,250,151.95	1,221,794.78	1,252,986.03	31,191.25	0.00
Totals for C	usip				1,184,451.88	1,250,151.95	1,221,794.78	1,252,986.03	31,191.25	0.00
36179S5L7	GNMA II	3.50%	05/20/2047	09/09/2019	7,596,525.60	7,900,386.62	7,900,386.62	7,902,529.91	2,143.29	0.00
Totals for C	usip				7,596,525.60	7,900,386.62	7,900,386.62	7,902,529.91	2,143.29	0.00
36179S5M5	GNMA II	4.00%	05/20/2047	09/12/2018	1,484,842.60	1,516,279.51	1,521,380.72	1,551,037.09	29,656.37	0.00
Totals for C	usip				1,484,842.60	1,516,279.51	1,521,380.72	1,551,037.09	29,656.37	0.00
36179SEJ2	GNMA II	4.00%	06/20/2046	05/24/2017	1,103,841.11	1,166,018.42	1,135,264.20	1,162,988.69	27,724.49	0.00
Totals for C	usip				1,103,841.11	1,166,018.42	1,135,264.20	1,162,988.69	27,724.49	0.00
36179SGK7	GNMA II	3.00%	07/20/2046	02/15/2018	3,311,175.68	3,236,027.50	3,266,079.98	3,418,672.93	152,592.95	0.00
Totals for C	usip				3,311,175.68	3,236,027.50	3,266,079.98	3,418,672.93	152,592.95	0.00
36179SGL5	GNMA II	3.50%	07/20/2046	09/15/2017	4,969,826.03	5,180,655.38	5,004,983.68	5,162,628.39	157,644.71	0.00
36179SGL5	GNMA II	3.50%	07/20/2046	09/15/2017	2,957,777.47	3,084,176.23	2,978,701.43	3,072,523.23	93,821.80	0.00
36179SGL5	GNMA II	3.50%	07/20/2046	09/18/2017	827,225.65	862,382.75	833,077.63	859,317.53	26,239.90	0.00
36179SGL5	GNMA II	3.50%	07/20/2046	01/12/2018	2,050,895.69	2,110,579.96	2,065,404.17	2,130,459.35	65,055.18	0.00
Totals for C	usip				10,805,724.84	11,237,794.32	10,882,166.91	11,224,928.50	342,761.59	0.00
36179SJT5	GNMA II	3.50%	08/20/2046	08/30/2018	2,868,810.63	2,879,120.41	2,889,105.25	2,982,061.35	92,956.10	0.00
Totals for C	usip				2,868,810.63	2,879,120.41	2,889,105.25	2,982,061.35	92,956.10	0.00
36179SLS4	GNMA II	3.50%	09/20/2046	04/30/2019	880,886.21	896,852.27	896,852.27	916,164.15	19,311.88	0.00
Totals for C	usip				880,886.21	896,852.27	896,852.27	916,164.15	19,311.88	0.00
36179SNU7	GNMA II	3.00%	10/20/2046	04/25/2017	3,716,059.12	3,756,848.69	3,663,725.93	3,836,160.48	172,434.55	0.00
Totals for C	usip				3,716,059.12	3,756,848.69	3,663,725.93	3,836,160.48	172,434.55	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36179SQX8	GNMA II	4.00%	11/20/2046	12/27/2017	965,532.15	1,011,394.93	995,338.54	1,007,689.76	12,351.22	0.00
Totals for Cus	sip				965,532.15	1,011,394.93	995,338.54	1,007,689.76	12,351.22	0.00
36179SQY6	GNMA II	4.50%	11/20/2046	07/24/2017	1,569,293.41	1,666,393.44	1,651,332.06	1,680,731.82	29,399.76	0.00
36179SQY6	GNMA II	4.50%	11/20/2046	08/11/2017	529,190.76	561,314.30	556,855.51	566,769.57	9,914.06	0.00
Totals for Cus	sip				2,098,484.17	2,227,707.74	2,208,187.57	2,247,501.39	39,313.82	0.00
36179SSN8	GNMA II	2.50%	12/20/2046	09/28/2017	1,783,605.08	1,747,096.91	1,708,487.80	1,797,439.81	88,952.01	0.00
Totals for Cus	sip				1,783,605.08	1,747,096.91	1,708,487.80	1,797,439.81	88,952.01	0.00
36179SSQ1	GNMA II	3.50%	12/20/2046	12/18/2017	2,054,510.50	2,128,264.22	2,068,155.34	2,132,374.62	64,219.28	0.00
36179SSQ1	GNMA II	3.50%	12/20/2046	04/30/2019	272,384.18	277,236.02	277,236.02	282,707.30	5,471.28	0.00
36179SSQ1	GNMA II	3.50%	12/20/2046	04/30/2019	136,191.79	138,660.26	138,660.26	141,353.34	2,693.08	0.00
Totals for Cus	sip				2,463,086.47	2,544,160.50	2,484,051.62	2,556,435.26	72,383.64	0.00
36179SUV7	GNMA II	3.50%	01/20/2047	11/27/2018	3,604,054.45	3,553,372.44	3,627,990.46	3,735,467.36	107,476.90	0.00
Totals for Cus	sip				3,604,054.45	3,553,372.44	3,627,990.46	3,735,467.36	107,476.90	0.00
36179SWY9	GNMA II	4.00%	02/20/2047	11/03/2017	562,091.54	591,162.21	575,923.14	584,507.75	8,584.61	0.00
36179SWY9	GNMA II	4.00%	02/20/2047	11/14/2017	1,178,648.97	1,237,167.05	1,207,652.45	1,225,653.49	18,001.04	0.00
Totals for Cus	sip				1,740,740.51	1,828,329.26	1,783,575.59	1,810,161.24	26,585.65	0.00
36179SYT8	GNMA II	4.00%	03/20/2047	11/10/2017	3,672,699.88	3,844,570.75	3,770,218.39	3,837,135.17	66,916.78	0.00
Totals for Cus	sip				3,672,699.88	3,844,570.75	3,770,218.39	3,837,135.17	66,916.78	0.00
36179T7H2	GNMA II	3.00%	08/20/2048	10/24/2019	4,118,026.61	4,230,146.33	4,230,146.33	4,237,643.55	7,497.22	0.00
Totals for Cus	sip				4,118,026.61	4,230,146.33	4,230,146.33	4,237,643.55	7,497.22	0.00
36179T7J8	GNMA II	3.50%	08/20/2048	08/30/2019	3,563,786.88	3,705,085.45	3,705,085.45	3,674,621.15	0.00	(30,464.30)
36179T7J8	GNMA II	3.50%	08/20/2048	08/30/2019	2,140,875.19	2,225,757.54	2,225,757.54	2,207,456.71	0.00	(18,300.83)
Totals for Cus	sip				5,704,662.07	5,930,842.99	5,930,842.99	5,882,077.86	0.00	(48,765.13)
36179T7K5	GNMA II	4.00%	08/20/2048	07/08/2019	3,089,279.49	3,205,851.52	3,205,851.52	3,216,012.05	10,160.53	0.00
Totals for Cus	sip				3,089,279.49	3,205,851.52	3,205,851.52	3,216,012.05	10,160.53	0.00
36179TAK1	GNMA II	3.50%	06/20/2047	04/30/2019	2,903,229.48	2,952,221.47	2,952,221.47	3,002,084.50	49,863.03	0.00
36179TAK1	GNMA II	3.50%	06/20/2047	04/30/2019	1,046,512.80	1,064,581.49	1,064,581.49	1,082,146.58	17,565.09	0.00
Totals for Cus	sip				3,949,742.28	4,016,802.96	4,016,802.96	4,084,231.08	67,428.12	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36179TCX1	GNMA II	3.50%	07/20/2047	08/30/2019	7,280,908.48	7,582,383.59	7,582,383.59	7,563,746.36	0.00	(18,637.23)
Totals for Co	usip				7,280,908.48	7,582,383.59	7,582,383.59	7,563,746.36	0.00	(18,637.23)
36179TE35	GNMA II	4.50%	08/20/2047	10/25/2018	707,934.83	727,845.50	733,014.01	751,633.67	18,619.66	0.00
Totals for Co	usip				707,934.83	727,845.50	733,014.01	751,633.67	18,619.66	0.00
36179TG58	GNMA II	4.00%	09/20/2047	03/29/2019	7,828,688.15	8,104,832.88	8,104,832.88	8,209,100.47	104,267.59	0.00
Totals for Co	usip				7,828,688.15	8,104,832.88	8,104,832.88	8,209,100.47	104,267.59	0.00
36179TLS2	GNMA II	3.50%	11/20/2047	04/30/2019	2,776,767.53	2,824,927.10	2,824,927.10	2,881,916.33	56,989.23	0.00
Totals for Co	usip				2,776,767.53	2,824,927.10	2,824,927.10	2,881,916.33	56,989.23	0.00
36179TNS0	GNMA II	4.00%	12/20/2047	04/03/2019	4,382,593.92	4,524,001.06	4,524,001.06	4,576,048.85	52,047.79	0.00
Totals for Co	usip				4,382,593.92	4,524,001.06	4,524,001.06	4,576,048.85	52,047.79	0.00
36179TQR9	GNMA II	4.50%	01/20/2048	08/17/2018	176,128.46	182,974.08	182,367.96	184,971.24	2,603.28	0.00
36179TQR9	GNMA II	4.50%	01/20/2048	09/18/2018	1,211,559.01	1,253,206.35	1,254,479.48	1,272,387.06	17,907.58	0.00
36179TQR9	GNMA II	4.50%	01/20/2048	09/28/2018	106,630.28	110,187.40	110,407.75	111,983.81	1,576.06	0.00
Totals for Co	usip				1,494,317.75	1,546,367.83	1,547,255.19	1,569,342.11	22,086.92	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	07/24/2018	78,989.51	81,892.99	81,968.13	83,385.24	1,417.11	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	08/17/2018	88,044.15	91,466.17	91,364.21	92,943.76	1,579.55	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	08/17/2018	318,414.53	330,790.40	330,421.63	336,134.13	5,712.50	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	09/28/2018	406,235.11	419,786.86	421,553.85	428,841.88	7,288.03	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	09/24/2018	3,677,005.04	3,795,358.65	3,815,661.33	3,881,628.46	65,967.13	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	09/28/2018	104,199.54	107,675.59	108,128.78	109,998.19	1,869.41	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	10/04/2018	1,496,212.30	1,538,819.27	1,552,633.02	1,579,475.74	26,842.72	0.00
36179TSJ5	GNMA II	4.50%	02/20/2048	01/11/2019	792,430.76	821,280.19	821,280.19	836,529.12	15,248.93	0.00
Totals for Co	usip				6,961,530.94	7,187,070.12	7,223,011.14	7,348,936.52	125,925.38	0.00
36179TUC7	GNMA II	4.50%	03/20/2048	07/26/2018	307,348.47	318,297.76	318,236.54	323,679.66	5,443.12	0.00
36179TUC7	GNMA II	4.50%	03/20/2048	07/25/2018	96,990.22	100,445.49	100,426.19	102,143.87	1,717.68	0.00
36179TUC7	GNMA II	4.50%	03/20/2048	09/28/2018	108,610.01	112,233.17	112,457.61	114,381.08	1,923.47	0.00
36179TUC7	GNMA II	4.50%	03/20/2048	09/28/2018	250,417.20	258,770.98	259,288.44	263,723.31	4,434.87	0.00
Totals for Co	usip				763,365.90	789,747.40	790,408.78	803,927.92	13,519.14	0.00
36179UCB6	GNMA II	4.00%	09/20/2048	07/18/2019	1,542,578.40	1,603,317.42	1,603,317.42	1,607,171.96	3,854.54	0.00

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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 Cu	sip				1,542,578.40	1,603,317.42	1,603,317.42	1,607,171.96	3,854.54	0.00
36179UML3	GNMA II	4.00%	02/20/2049	12/18/2019	1,457,349.14	1,513,138.29	1,513,138.29	1,509,505.73	0.00	(3,632.56)
Totals for Cu	sip				1,457,349.14	1,513,138.29	1,513,138.29	1,509,505.73	0.00	(3,632.56)
36180BG54	GNMA	3.00%	04/15/2043	11/14/2013	37,849.08	37,145.33	37,416.81	39,034.25	1,617.44	0.00
36180BG54	GNMA	3.00%	04/15/2043	11/14/2013	168,872.20	165,732.21	166,943.53	174,160.09	7,216.56	0.00
Totals for Cu	sip				206,721.28	202,877.54	204,360.34	213,194.34	8,834.00	0.00
36180EPX7	GNMA	3.00%	04/15/2043	11/14/2013	153,542.09	150,687.15	152,327.05	158,387.40	6,060.35	0.00
Totals for Cu	sip				153,542.09	150,687.15	152,327.05	158,387.40	6,060.35	0.00
36180EWP6	GNMA	3.00%	03/15/2043	11/14/2013	16,568.38	16,260.31	16,331.67	17,028.34	696.67	0.00
Totals for Cu	sip				16,568.38	16,260.31	16,331.67	17,028.34	696.67	0.00
36180MHH3	GNMA	3.00%	06/15/2043	11/14/2013	158,448.85	155,502.71	157,131.58	163,375.97	6,244.39	0.00
Totals for Cu	sip				158,448.85	155,502.71	157,131.58	163,375.97	6,244.39	0.00
36180MTS6	GNMA	3.00%	03/15/2043	11/14/2013	157,315.71	154,390.59	155,350.77	162,295.88	6,945.11	0.00
Totals for Cu	sip				157,315.71	154,390.59	155,350.77	162,295.88	6,945.11	0.00
36181D6S0	GNMA	3.00%	05/15/2043	12/15/2014	757,829.72	778,433.20	751,832.68	782,914.64	31,081.96	0.00
Totals for Cu	sip				757,829.72	778,433.20	751,832.68	782,914.64	31,081.96	0.00
36181LT73	GNMA	3.00%	08/15/2043	11/14/2013	191,170.56	187,690.65	189,657.79	197,152.99	7,495.20	0.00
Totals for Cu	sip				191,170.56	187,690.65	189,657.79	197,152.99	7,495.20	0.00
36182AJA0	GNMA	3.50%	09/15/2043	12/17/2013	373,603.46	378,215.13	377,364.73	393,032.02	15,667.29	0.00
Totals for Cu	sip				373,603.46	378,215.13	377,364.73	393,032.02	15,667.29	0.00
36184FSP4	GNMA I	3.00%	08/15/2045	03/03/2017	313,062.74	314,579.12	308,590.06	321,791.44	13,201.38	0.00
Totals for Cu	sip				313,062.74	314,579.12	308,590.06	321,791.44	13,201.38	0.00
36200H6U3	GNMA	5.50%	02/15/2033	09/25/2006	94,178.70	94,038.91	101,742.54	105,643.14	3,900.60	0.00
Totals for Cu	sip				94,178.70	94,038.91	101,742.54	105,643.14	3,900.60	0.00
36200H7E8	GNMA	5.50%	03/15/2033	05/15/2006	35,490.73	34,570.20	37,691.43	38,139.04	447.61	0.00
Totals for Cu	sip				35,490.73	34,570.20	37,691.43	38,139.04	447.61	0.00
36200JBD1	GNMA	6.00%	04/15/2033	06/03/2004	11,194.35	11,373.63	12,009.79	12,324.73	314.94	0.00
36200JBD1	GNMA	6.00%	04/15/2033	06/03/2004	9,077.87	9,223.24	9,739.13	9,994.53	255.40	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				20,272.22	20,596.87	21,748.92	22,319.26	570.34	0.00
36200JQV5	GNMA	6.00%	01/15/2034	06/03/2004	10,758.14	10,930.42	11,541.80	11,844.47	302.67	0.00
Totals for	Cusip				10,758.14	10,930.42	11,541.80	11,844.47	302.67	0.00
36200K7J0	GNMA	6.00%	02/15/2033	06/03/2004	2,686.27	2,729.31	2,923.54	3,068.58	145.04	0.00
36200K7J0	GNMA	6.00%	02/15/2033	06/03/2004	9,693.81	9,849.07	10,549.98	11,073.44	523.46	0.00
Totals for	Cusip				12,380.08	12,578.38	13,473.52	14,142.02	668.50	0.00
36200KMR5	GNMA	5.50%	02/15/2033	09/25/2006	76,167.04	76,053.98	82,416.04	85,430.17	3,014.13	0.00
Totals for	Cusip				76,167.04	76,053.98	82,416.04	85,430.17	3,014.13	0.00
36200KMZ7	GNMA	5.50%	02/15/2033	09/25/2006	66,603.32	66,504.46	72,071.51	74,631.25	2,559.74	0.00
Totals for	Cusip				66,603.32	66,504.46	72,071.51	74,631.25	2,559.74	0.00
36200MFX6	GNMA	5.50%	04/15/2033	05/15/2006	22,023.06	21,451.83	23,830.18	24,703.09	872.91	0.00
Totals for	Cusip				22,023.06	21,451.83	23,830.18	24,703.09	872.91	0.00
36200MJ79	GNMA	5.50%	05/15/2033	09/25/2006	136,440.75	136,238.22	146,322.75	152,909.34	6,586.59	0.00
Totals for	Cusip				136,440.75	136,238.22	146,322.75	152,909.34	6,586.59	0.00
36200N4P3	GNMA	6.00%	10/15/2034	08/15/2007	694,111.44	694,979.08	755,496.56	784,627.64	29,131.08	0.00
Totals for	Cusip				694,111.44	694,979.08	755,496.56	784,627.64	29,131.08	0.00
36200QEE0	GNMA	6.00%	03/15/2033	06/03/2004	61,500.98	62,485.99	65,980.91	67,711.19	1,730.28	0.00
Totals for	Cusip				61,500.98	62,485.99	65,980.91	67,711.19	1,730.28	0.00
36200TQS0	GNMA	5.50%	09/15/2033	09/25/2006	219,677.33	219,351.25	233,295.27	237,830.89	4,535.62	0.00
Totals for	Cusip				219,677.33	219,351.25	233,295.27	237,830.89	4,535.62	0.00
36201FDA2	GNMA	5.50%	10/15/2032	09/25/2006	124,242.50	124,058.08	134,001.35	138,124.07	4,122.72	0.00
Totals for	Cusip				124,242.50	124,058.08	134,001.35	138,124.07	4,122.72	0.00
36201P3N3	GNMA	5.50%	10/15/2032	05/15/2006	2,868.27	2,793.88	3,055.79	3,139.65	83.86	0.00
36201P3N3	GNMA	5.50%	10/15/2032	05/15/2006	11,661.02	11,358.59	12,423.37	12,764.32	340.95	0.00
Totals for	Cusip				14,529.29	14,152.47	15,479.16	15,903.97	424.81	0.00
36201VXY3	GNMA	6.50%	08/15/2032	08/14/2002	15,115.02	15,778.66	16,277.81	16,673.73	395.92	0.00
Totals for	Cusip				15,115.02	15,778.66	16,277.81	16,673.73	395.92	0.00
36201VY48	GNMA	6.50%	08/15/2032	08/14/2002	10,160.95	10,607.07	10,942.62	11,208.78	266.16	0.00
Totals for	Cusip				10,160.95	10,607.07	10,942.62	11,208.78	266.16	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36201VYK2	GNMA	6.50%	08/15/2032	08/14/2002	52,888.45	55,210.55	57,045.94	58,440.60	1,394.66	0.00
Totals for Cu	sip				52,888.45	55,210.55	57,045.94	58,440.60	1,394.66	0.00
36201VYT3	GNMA	6.50%	07/15/2032	08/14/2002	77,130.59	80,517.12	83,064.15	85,084.56	2,020.41	0.00
Totals for Cu	sip				77,130.59	80,517.12	83,064.15	85,084.56	2,020.41	0.00
36201VZK1	GNMA	6.50%	08/15/2032	08/14/2002	363,003.13	378,941.21	415,707.67	423,707.42	7,999.75	0.00
Totals for Cu	sip				363,003.13	378,941.21	415,707.67	423,707.42	7,999.75	0.00
36201XN61	GNMA	5.50%	08/15/2033	05/15/2006	44,975.18	43,808.62	48,099.13	48,888.23	789.10	0.00
Totals for Cu	sip				44,975.18	43,808.62	48,099.13	48,888.23	789.10	0.00
36201YWZ5	GNMA	5.50%	07/15/2033	07/16/2003	137,785.95	142,113.31	146,301.14	147,802.03	1,500.89	0.00
Totals for Cu	sip				137,785.95	142,113.31	146,301.14	147,802.03	1,500.89	0.00
36202C6G3	GNMA	6.00%	11/20/2028	02/29/2012	352.43	397.25	381.92	392.16	10.24	0.00
Totals for Cu	sip				352.43	397.25	381.92	392.16	10.24	0.00
36202D3J8	GNMA	6.00%	01/20/2034	02/29/2012	2,342.97	2,638.72	2,559.08	2,676.23	117.15	0.00
Totals for Cu	sip				2,342.97	2,638.72	2,559.08	2,676.23	117.15	0.00
36202D6F3	GNMA	6.00%	06/20/2034	07/12/2004	107,075.23	110,187.08	116,115.08	123,283.22	7,168.14	0.00
Totals for Cu	sip				107,075.23	110,187.08	116,115.08	123,283.22	7,168.14	0.00
36202D6T3	GNMA	5.00%	07/20/2034	02/29/2012	15,508.44	17,206.23	16,469.82	17,155.26	685.44	0.00
Totals for Cu	sip				15,508.44	17,206.23	16,469.82	17,155.26	685.44	0.00
36202DAN1	GNMA	6.00%	02/20/2029	02/29/2012	393.80	444.22	426.52	438.00	11.48	0.00
Totals for Cu	sip				393.80	444.22	426.52	438.00	11.48	0.00
36202DLT6	GNMA	6.00%	02/20/2031	02/29/2012	192.62	216.93	206.03	211.90	5.87	0.00
Totals for Cu	sip				192.62	216.93	206.03	211.90	5.87	0.00
36202DNX5	GNMA	6.00%	07/20/2031	02/29/2012	984.60	1,108.91	1,064.56	1,095.85	31.29	0.00
Totals for Cu	sip				984.60	1,108.91	1,064.56	1,095.85	31.29	0.00
36202DUT6	GNMA	5.00%	10/20/2032	02/29/2012	1,934.98	2,149.53	2,073.74	2,127.57	53.83	0.00
Totals for Cu	sip				1,934.98	2,149.53	2,073.74	2,127.57	53.83	0.00
36202DWE7	GNMA	5.00%	02/20/2033	02/29/2012	18,822.90	20,909.98	20,166.00	20,664.29	498.29	0.00
Totals for Cu	sip				18,822.90	20,909.98	20,166.00	20,664.29	498.29	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36202E6F1	GNMA	5.50%	06/20/2039	02/29/2012	96,076.48	106,576.49	102,444.41	107,039.11	4,594.70	0.00
Totals for Cusi	p				96,076.48	106,576.49	102,444.41	107,039.11	4,594.70	0.00
36202ELU1	GNMA	5.00%	01/20/2037	02/29/2012	55,386.51	61,207.54	58,846.76	61,321.44	2,474.68	0.00
Totals for Cusi	p				55,386.51	61,207.54	58,846.76	61,321.44	2,474.68	0.00
36202EN88	GNMA	5.00%	08/20/2037	02/29/2012	8,919.49	9,856.91	9,462.29	9,868.21	405.92	0.00
Totals for Cusi	p				8,919.49	9,856.91	9,462.29	9,868.21	405.92	0.00
36202ENV7	GNMA	5.00%	07/20/2037	02/29/2012	1,903.37	2,103.39	2,020.90	2,105.43	84.53	0.00
Totals for Cusi	p				1,903.37	2,103.39	2,020.90	2,105.43	84.53	0.00
36202EPZ6	GNMA	6.50%	10/20/2037	02/29/2012	159,769.26	183,071.70	183,802.39	182,813.29	0.00	(989.10)
Totals for Cusi	p				159,769.26	183,071.70	183,802.39	182,813.29	0.00	(989.10)
36202ERC5	GNMA	5.00%	02/20/2038	02/29/2012	13,043.58	14,398.13	13,811.68	14,413.47	601.79	0.00
Totals for Cusi	p				13,043.58	14,398.13	13,811.68	14,413.47	601.79	0.00
36202ES83	GNMA	5.00%	05/20/2038	02/29/2012	11,935.69	13,175.19	12,786.67	13,191.00	404.33	0.00
Totals for Cusi	p				11,935.69	13,175.19	12,786.67	13,191.00	404.33	0.00
36202ESA8	GNMA	5.00%	04/20/2038	02/29/2012	277,610.28	306,439.65	294,748.10	306,909.48	12,161.38	0.00
Totals for Cusi	p				277,610.28	306,439.65	294,748.10	306,909.48	12,161.38	0.00
36202FHX7	GNMA II	4.50%	07/20/2040	05/15/2012	1,016,303.86	1,116,663.87	1,066,397.27	1,097,802.98	31,405.71	0.00
Totals for Cusi	p				1,016,303.86	1,116,663.87	1,066,397.27	1,097,802.98	31,405.71	0.00
36202FHY5	GNMA II	5.00%	07/20/2040	02/29/2012	22,042.17	24,324.35	23,514.79	24,345.01	830.22	0.00
Totals for Cusi	p				22,042.17	24,324.35	23,514.79	24,345.01	830.22	0.00
36202FHZ2	GNMA II	5.50%	07/20/2040	02/29/2012	16,397.00	18,189.00	17,484.46	18,168.85	684.39	0.00
Totals for Cusi	p				16,397.00	18,189.00	17,484.46	18,168.85	684.39	0.00
36202FJR8	GNMA II	5.00%	08/20/2040	02/29/2012	509,773.56	562,553.43	538,382.41	562,857.93	24,475.52	0.00
Totals for Cusi	p				509,773.56	562,553.43	538,382.41	562,857.93	24,475.52	0.00
36202FKP0	GNMA II	5.00%	09/20/2040	02/29/2012	121,838.99	134,453.72	129,284.37	134,536.89	5,252.52	0.00
Totals for Cusi	p				121,838.99	134,453.72	129,284.37	134,536.89	5,252.52	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	202,940.15	218,913.79	209,610.50	215,219.57	5,609.07	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	202,940.09	218,913.71	209,610.43	215,219.50	5,609.07	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	202,940.11	218,913.72	209,610.45	215,219.52	5,609.07	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	202,940.09	218,913.70	209,610.44	215,219.50	5,609.06	0.00
36202FLN4	GNMA II	4.00%	10/20/2040	04/30/2012	88,577.25	95,549.24	91,488.66	93,936.84	2,448.18	0.00
Totals fo	or Cusip				900,337.69	971,204.16	929,930.48	954,814.93	24,884.45	0.00
36202FMC7	GNMA II	5.00%	11/20/2040	02/29/2012	251,923.37	278,006.51	268,307.79	278,429.97	10,122.18	0.00
Totals fo	or Cusip				251,923.37	278,006.51	268,307.79	278,429.97	10,122.18	0.00
36202FP67	GNMA II	4.00%	02/20/2041	05/15/2012	1,233,154.49	1,340,429.33	1,273,634.74	1,308,311.05	34,676.31	0.00
Totals fo	or Cusip				1,233,154.49	1,340,429.33	1,273,634.74	1,308,311.05	34,676.31	0.00
36202FP75	GNMA II	4.50%	02/20/2041	05/08/2012	793,669.90	872,912.89	832,853.09	857,246.02	24,392.93	0.00
Totals fo	or Cusip				793,669.90	872,912.89	832,853.09	857,246.02	24,392.93	0.00
36202FP83	GNMA II	5.00%	02/20/2041	02/29/2012	3,305.68	3,646.88	3,496.44	3,647.37	150.93	0.00
Totals fo	or Cusip				3,305.68	3,646.88	3,496.44	3,647.37	150.93	0.00
36202FPF7	GNMA II	4.00%	01/20/2041	05/26/2011	91,037.75	92,445.99	94,031.88	96,573.78	2,541.90	0.00
36202FPF7	GNMA II	4.00%	01/20/2041	09/17/2012	659,663.59	725,011.49	681,359.25	699,777.88	18,418.63	0.00
Totals fo	or Cusip				750,701.34	817,457.48	775,391.13	796,351.66	20,960.53	0.00
36202FPG5	GNMA II	4.50%	01/20/2041	06/02/2011	801,605.55	848,261.49	841,167.06	865,864.86	24,697.80	0.00
Totals fo	or Cusip				801,605.55	848,261.49	841,167.06	865,864.86	24,697.80	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	105,608.33	114,684.03	111,888.89	116,530.74	4,641.85	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	105,608.34	114,684.05	111,888.90	116,530.75	4,641.85	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	105,608.33	114,684.04	111,888.89	116,530.74	4,641.85	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	105,608.35	114,684.06	111,888.91	116,530.76	4,641.85	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	105,608.34	114,684.05	111,888.90	116,530.75	4,641.85	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	07/18/2011	105,608.34	114,684.05	111,888.90	116,530.75	4,641.85	0.00
36202FQ82	GNMA II	5.00%	03/20/2041	02/29/2012	480,219.54	529,789.43	508,778.31	529,885.64	21,107.33	0.00
Totals fo	r Cusip				1,113,869.57	1,217,893.71	1,180,111.70	1,229,070.13	48,958.43	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	177,830.50	180,581.31	183,672.68	188,719.52	5,046.84	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	177,830.44	180,581.25	183,672.61	188,719.45	5,046.84	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	177,830.43	180,581.24	183,672.60	188,719.44	5,046.84	0.00
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	177,830.43	180,581.24	183,672.60	188,719.44	5,046.84	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36202FSD9	GNMA II	4.00%	04/20/2041	05/26/2011	177,830.55	180,581.36	183,672.73	188,719.57	5,046.84	0.00
Totals for 0	Cusip				889,152.35	902,906.40	918,363.22	943,597.42	25,234.20	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	12,315.86	13,424.29	12,923.84	13,303.61	379.77	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	121,354.59	132,276.52	127,345.29	131,087.38	3,742.09	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	121,354.59	132,276.52	127,345.29	131,087.38	3,742.09	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	121,354.59	132,276.52	127,345.29	131,087.38	3,742.09	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	09/09/2011	121,354.58	132,276.51	127,345.28	131,087.37	3,742.09	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	10/03/2011	577,566.94	627,743.07	606,078.71	623,888.54	17,809.83	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	10/24/2011	100,349.50	107,907.08	105,303.29	108,397.66	3,094.37	0.00
36202FSE7	GNMA II	4.50%	04/20/2041	04/10/2014	8,689.31	9,385.82	9,118.26	9,386.20	267.94	0.00
Totals for 0	Cusip				1,184,339.96	1,287,566.33	1,242,805.25	1,279,325.52	36,520.27	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	105,096.39	114,160.95	111,479.94	115,929.79	4,449.85	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	105,096.35	114,160.91	111,479.90	115,929.74	4,449.84	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	105,096.34	114,160.89	111,479.89	115,929.73	4,449.84	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	105,096.35	114,160.91	111,479.90	115,929.74	4,449.84	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	07/18/2011	105,096.51	114,161.08	111,480.06	115,929.92	4,449.86	0.00
36202FSF4	GNMA II	5.00%	04/20/2041	02/29/2012	39,528.65	43,608.93	41,929.61	43,603.29	1,673.68	0.00
Totals for 0	Cusip				565,010.59	614,413.67	599,329.30	623,252.21	23,922.91	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	141,448.69	149,184.20	148,393.53	152,796.31	4,402.78	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	1,697,554.27	1,790,919.76	1,780,900.77	1,833,739.31	52,838.54	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	70,724.37	74,592.08	74,196.80	76,398.18	2,201.38	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	141,448.69	149,184.20	148,393.53	152,796.31	4,402.78	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	141,448.69	149,184.20	148,393.53	152,796.31	4,402.78	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/22/2011	320,280.91	338,196.63	336,006.08	345,975.21	9,969.13	0.00
36202FV94	GNMA II	4.50%	08/20/2041	07/18/2011	141,448.69	149,184.20	148,393.53	152,796.31	4,402.78	0.00
Totals for 0	Cusip				2,654,354.31	2,800,445.27	2,784,677.77	2,867,297.94	82,620.17	0.00
36202FXC5	GNMA II	4.50%	09/20/2041	04/10/2014	18,232.96	19,694.45	19,129.04	19,697.33	568.29	0.00
36202FXC5	GNMA II	4.50%	09/20/2041	04/08/2014	534,855.16	579,649.29	561,140.99	577,811.65	16,670.66	0.00
Totals for 0	Cusip				553,088.12	599,343.74	580,270.03	597,508.98	17,238.95	0.00

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Cusip		Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36202FX	Œ1	GNMA II	5.50%	09/20/2041	02/29/2012	125,497.84	139,213.27	133,769.39	139,867.64	6,098.25	0.00
7	Totals for Cusip	3				125,497.84	139,213.27	133,769.39	139,867.64	6,098.25	0.00
36202U	AG8	GNMA	6.00%	05/15/2033	06/03/2004	12,239.25	12,435.27	13,269.71	13,659.30	389.59	0.00
36202U	AG8	GNMA	6.00%	05/15/2033	06/03/2004	29,241.34	29,709.65	31,703.27	32,634.05	930.78	0.00
1	Totals for Cusip	•				41,480.59	42,144.92	44,972.98	46,293.35	1,320.37	0.00
36202VE	065	GNMA	5.50%	09/15/2033	09/25/2006	52,989.57	52,910.92	56,264.32	56,710.29	445.97	0.00
1	Totals for Cusip					52,989.57	52,910.92	56,264.32	56,710.29	445.97	0.00
36202VE	DH1	GNMA	5.50%	08/15/2033	09/25/2006	196,765.75	196,473.67	208,925.92	212,929.61	4,003.69	0.00
1	Totals for Cusip					196,765.75	196,473.67	208,925.92	212,929.61	4,003.69	0.00
36202XI	DA2	GNMA	5.50%	06/15/2033	05/15/2006	38,718.33	37,714.07	42,421.19	42,041.06	0.00	(380.13)
1	Totals for Cusip					38,718.33	37,714.07	42,421.19	42,041.06	0.00	(380.13)
36203AS	SR8	GNMA	7.00%	07/15/2023	09/25/2000	1,087.13	1,072.17	1,088.09	1,089.13	1.04	0.00
1	Totals for Cusip					1,087.13	1,072.17	1,088.09	1,089.13	1.04	0.00
36203C	JR4	GNMA	7.00%	12/15/2023	09/25/2000	477.97	471.40	495.90	499.03	3.13	0.00
1	Totals for Cusip					477.97	471.40	495.90	499.03	3.13	0.00
36203C	ST0	GNMA	7.00%	06/15/2023	09/25/2000	3,778.83	3,726.90	3,901.63	3,920.15	18.52	0.00
1	Totals for Cusip					3,778.83	3,726.90	3,901.63	3,920.15	18.52	0.00
36203D	JH4	GNMA	7.00%	11/15/2023	09/25/2000	1,050.62	1,036.17	1,058.92	1,059.87	0.95	0.00
1	Totals for Cusip					1,050.62	1,036.17	1,058.92	1,059.87	0.95	0.00
36203EE	BL1	GNMA	7.00%	07/15/2023	09/25/2000	3,026.05	2,984.44	3,141.19	3,156.25	15.06	0.00
36203EE	BL1	GNMA	7.00%	07/15/2023	09/25/2000	2,581.96	2,546.44	2,680.20	2,693.05	12.85	0.00
1	Totals for Cusip	•				5,608.01	5,530.88	5,821.39	5,849.30	27.91	0.00
36203FV	VS0	GNMA	7.00%	07/15/2023	09/25/2000	141.73	139.81	141.82	141.97	0.15	0.00
1	Totals for Cusip)				141.73	139.81	141.82	141.97	0.15	0.00
36203GF	PG2	GNMA	7.00%	06/15/2023	09/25/2000	3,181.12	3,137.37	3,294.70	3,310.84	16.14	0.00
1	Totals for Cusip)				3,181.12	3,137.37	3,294.70	3,310.84	16.14	0.00
36203HI	DJ7	GNMA	7.00%	07/15/2023	09/25/2000	149.34	147.30	150.37	150.55	0.18	0.00
1	Totals for Cusip)				149.34	147.30	150.37	150.55	0.18	0.00
36203LE	EN8	GNMA	7.00%	07/15/2023	09/25/2000	139.78	137.84	144.44	141.08	0.00	(3.36)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for Cu	sip				139.78	137.84	144.44	141.08	0.00	(3.36)
36203LF80	GNMA	7.00%	05/15/2023	09/25/2000	2,077.59	2,049.03	2,156.65	2,168.63	11.98	0.00
Totals for Cu	sip				2,077.59	2,049.03	2,156.65	2,168.63	11.98	0.00
36203N5M6	GNMA	7.00%	09/15/2023	09/25/2000	5,325.66	5,252.41	5,541.43	5,571.83	30.40	0.00
Totals for Cu	sip				5,325.66	5,252.41	5,541.43	5,571.83	30.40	0.00
36203NRC4	GNMA	7.00%	05/15/2023	10/04/2000	977.32	964.04	1,011.25	1,015.78	4.53	0.00
Totals for Cu	sip				977.32	964.04	1,011.25	1,015.78	4.53	0.00
36203NZ43	GNMA	7.50%	04/15/2023	06/06/2000	3,720.27	3,701.67	3,814.24	3,750.73	0.00	(63.51)
Totals for Cu	sip				3,720.27	3,701.67	3,814.24	3,750.73	0.00	(63.51)
36203RGL7	GNMA	7.00%	09/15/2023	09/25/2000	2,956.93	2,916.29	3,056.24	3,059.89	3.65	0.00
Totals for Cu	sip				2,956.93	2,916.29	3,056.24	3,059.89	3.65	0.00
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	513.99	507.01	530.96	518.07	0.00	(12.89)
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	1,531.64	1,510.81	1,582.20	1,543.81	0.00	(38.39)
36203RYW3	GNMA	7.00%	10/15/2023	10/04/2000	1,519.94	1,499.28	1,570.12	1,532.02	0.00	(38.10)
Totals for Cu	sip				3,565.57	3,517.10	3,683.28	3,593.90	0.00	(89.38)
36203VK74	GNMA	7.00%	10/15/2023	09/25/2000	922.44	909.77	923.22	924.14	0.92	0.00
Totals for Cu	sip				922.44	909.77	923.22	924.14	0.92	0.00
36204C4M0	GNMA	7.00%	09/15/2023	09/25/2000	168.66	166.36	170.65	170.59	0.00	(0.06)
Totals for Cu	sip				168.66	166.36	170.65	170.59	0.00	(0.06)
36204FBQ6	GNMA	7.00%	12/15/2023	09/25/2000	14,548.12	14,348.07	14,666.74	14,662.35	0.00	(4.39)
36204FBQ6	GNMA	7.00%	12/15/2023	09/25/2000	13,402.86	13,218.57	13,512.14	13,508.10	0.00	(4.04)
Totals for Cu	sip				27,950.98	27,566.64	28,178.88	28,170.45	0.00	(8.43)
36206YC41	GNMA	6.00%	10/15/2033	06/03/2004	14,329.18	14,558.69	15,372.95	15,776.10	403.15	0.00
36206YC41	GNMA	6.00%	10/15/2033	06/03/2004	6,723.08	6,830.76	7,212.79	7,401.96	189.17	0.00
Totals for Cu	sip				21,052.26	21,389.45	22,585.74	23,178.06	592.32	0.00
36208LL39	GNMA	5.50%	12/15/2033	03/11/2004	33,700.60	34,927.51	35,783.30	36,178.24	394.94	0.00
Totals for Cu	sip				33,700.60	34,927.51	35,783.30	36,178.24	394.94	0.00
3620A8JX2	GNMA	4.00%	08/15/2039	02/29/2012	211,358.43	227,945.41	218,006.19	224,917.95	6,911.76	0.00

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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					211,358.43	227,945.41	218,006.19	224,917.95	6,911.76	0.00
3620A	9S93	GNMA	4.00%	09/15/2039	04/25/2012	395,452.15	427,335.46	405,461.45	420,820.58	15,359.13	0.00
	Totals for Cusip	,				395,452.15	427,335.46	405,461.45	420,820.58	15,359.13	0.00
3620A	L7M0	GNMA	5.00%	04/15/2040	02/29/2012	18,656.18	20,738.79	19,526.13	20,235.94	709.81	0.00
	Totals for Cusip					18,656.18	20,738.79	19,526.13	20,235.94	709.81	0.00
3620A	MA44	GNMA	5.00%	05/15/2040	02/29/2012	51,070.78	56,766.02	53,532.08	56,808.87	3,276.79	0.00
	Totals for Cusip					51,070.78	56,766.02	53,532.08	56,808.87	3,276.79	0.00
3620A	QG56	GNMA	4.50%	04/15/2040	06/22/2015	958,172.44	1,041,114.24	1,000,424.27	1,042,244.69	41,820.42	0.00
	Totals for Cusip	•				958,172.44	1,041,114.24	1,000,424.27	1,042,244.69	41,820.42	0.00
3620A	SAH2	GNMA	4.50%	03/15/2041	03/17/2011	1,114,446.50	1,159,764.41	1,163,714.90	1,219,353.24	55,638.34	0.00
	Totals for Cusip	r				1,114,446.50	1,159,764.41	1,163,714.90	1,219,353.24	55,638.34	0.00
3620C	0YW2	GNMA	4.00%	06/15/2040	04/25/2012	79,090.98	85,467.71	81,548.95	84,219.50	2,670.55	0.00
	Totals for Cusip	•				79,090.98	85,467.71	81,548.95	84,219.50	2,670.55	0.00
3620C	54T1	GNMA	4.00%	12/15/2040	02/29/2012	46,542.82	50,195.39	47,975.71	49,559.49	1,583.78	0.00
	Totals for Cusip	•				46,542.82	50,195.39	47,975.71	49,559.49	1,583.78	0.00
36210	GC93	GNMA	6.00%	01/15/2034	03/09/2004	397,035.53	417,445.65	436,797.18	445,052.75	8,255.57	0.00
	Totals for Cusip	•				397,035.53	417,445.65	436,797.18	445,052.75	8,255.57	0.00
36212	DTV1	GNMA	7.00%	11/15/2032	11/15/2002	100,082.28	105,837.03	104,401.01	105,909.42	1,508.41	0.00
	Totals for Cusip					100,082.28	105,837.03	104,401.01	105,909.42	1,508.41	0.00
36212	DTY5	GNMA	7.00%	11/15/2032	11/15/2002	168,040.86	177,703.24	183,959.48	188,221.66	4,262.18	0.00
	Totals for Cusip					168,040.86	177,703.24	183,959.48	188,221.66	4,262.18	0.00
362130	CTS9	GNMA	5.50%	07/15/2035	09/18/2006	204,496.99	202,164.44	221,143.93	227,964.99	6,821.06	0.00
	Totals for Cusip	•				204,496.99	202,164.44	221,143.93	227,964.99	6,821.06	0.00
362131	FB51	GNMA	6.50%	09/15/2032	09/24/2002	43,992.42	46,040.81	47,560.40	48,529.07	968.67	0.00
	Totals for Cusip	•				43,992.42	46,040.81	47,560.40	48,529.07	968.67	0.00
362131	RWM5	GNMA	5.50%	01/15/2034	05/15/2006	25,584.16	24,920.57	27,724.15	28,320.64	596.49	0.00
	Totals for Cusip	•				25,584.16	24,920.57	27,724.15	28,320.64	596.49	0.00
36213	TEP4	GNMA	6.50%	09/15/2032	09/24/2002	66,122.36	69,201.19	71,404.04	72,941.12	1,537.08	0.00
	Totals for Cusip	•				66,122.36	69,201.19	71,404.04	72,941.12	1,537.08	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36218KUT2	GNMA	7.00%	03/15/2023	10/04/2000	453.12	446.95	453.54	453.94	0.40	0.00
Totals for Cus	ip				453.12	446.95	453.54	453.94	0.40	0.00
36219SHC6	GNMA	5.50%	02/15/2033	05/15/2006	9,281.63	9,040.89	9,855.23	9,978.25	123.02	0.00
36219SHC6	GNMA	5.50%	02/15/2033	05/15/2006	19,082.57	18,587.62	20,261.87	20,514.78	252.91	0.00
Totals for Cus	ip				28,364.20	27,628.51	30,117.10	30,493.03	375.93	0.00
36224NAC7	GNMA	7.00%	08/15/2023	09/25/2000	396.48	391.04	396.79	397.21	0.42	0.00
Totals for Cus	ip				396.48	391.04	396.79	397.21	0.42	0.00
36224UTQ0	GNMA	7.00%	10/15/2023	09/25/2000	819.47	808.20	820.23	820.99	0.76	0.00
Totals for Cus	ip				819.47	808.20	820.23	820.99	0.76	0.00
36225AAW0	GNMA	7.50%	12/15/2023	07/01/2009	152,960.73	167,131.38	159,712.62	160,004.50	291.88	0.00
Totals for Cus	ip				152,960.73	167,131.38	159,712.62	160,004.50	291.88	0.00
36225AN48	GNMA	6.50%	10/15/2024	12/31/1997	80,974.16	78,342.12	87,203.40	89,324.49	2,121.09	0.00
Totals for Cus	ip				80,974.16	78,342.12	87,203.40	89,324.49	2,121.09	0.00
36225ANX4	GNMA	7.00%	12/15/2023	10/04/2000	1,241.64	1,224.78	1,316.52	1,316.48	0.00	(0.04)
Totals for Cus	ip				1,241.64	1,224.78	1,316.52	1,316.48	0.00	(0.04)
36225ATR1	GNMA	6.50%	05/15/2024	12/31/1997	161,334.80	156,291.50	173,746.09	177,972.20	4,226.11	0.00
Totals for Cus	ip				161,334.80	156,291.50	173,746.09	177,972.20	4,226.11	0.00
36225AZF0	GNMA	7.00%	09/15/2024	10/04/2000	2,787.69	2,749.80	2,987.46	2,992.22	4.76	0.00
Totals for Cus	ip				2,787.69	2,749.80	2,987.46	2,992.22	4.76	0.00
36241LAR7	GNMA	5.00%	07/15/2039	04/30/2012	695,971.94	770,462.67	737,503.74	774,362.68	36,858.94	0.00
Totals for Cus	ip				695,971.94	770,462.67	737,503.74	774,362.68	36,858.94	0.00
36290SFR7	GNMA	5.50%	08/15/2033	05/15/2006	9,211.89	8,972.97	9,781.20	9,896.71	115.51	0.00
Totals for Cus	ip				9,211.89	8,972.97	9,781.20	9,896.71	115.51	0.00
36290STH4	GNMA	5.50%	02/15/2034	05/15/2006	20,317.15	19,790.18	22,008.36	22,371.42	363.06	0.00
36290STH4	GNMA	5.50%	02/15/2034	05/15/2006	11,523.94	11,225.04	12,483.20	12,689.12	205.92	0.00
Totals for Cus	ip				31,841.09	31,015.22	34,491.56	35,060.54	568.98	0.00
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	69,233.97	67,438.22	75,033.16	77,656.65	2,623.49	0.00
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	69,233.99	67,438.25	75,033.18	77,656.67	2,623.49	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	37,258.93	36,292.55	40,379.79	41,791.68	1,411.89	0.00
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	69,233.96	67,438.22	75,033.14	77,656.64	2,623.50	0.00
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	69,234.22	67,438.46	75,033.43	77,656.93	2,623.50	0.00
36290SU66	GNMA	5.50%	03/15/2034	05/15/2006	15,399.64	15,000.21	16,689.54	17,273.09	583.55	0.00
Totals for Cus	ip				329,594.71	321,045.91	357,202.24	369,691.66	12,489.42	0.00
36290UXF8	GNMA	5.50%	09/15/2034	09/20/2004	143,227.42	146,405.29	152,078.90	153,655.65	1,576.75	0.00
Totals for Cus	ip				143,227.42	146,405.29	152,078.90	153,655.65	1,576.75	0.00
36290UXH4	GNMA	5.50%	09/15/2034	09/20/2004	180,352.24	184,353.77	192,126.97	196,153.78	4,026.81	0.00
Totals for Cus	ip				180,352.24	184,353.77	192,126.97	196,153.78	4,026.81	0.00
36290W3L4	GNMA	5.50%	11/15/2034	05/15/2006	13,633.93	13,280.27	14,476.51	14,621.80	145.29	0.00
Totals for Cus	ip				13,633.93	13,280.27	14,476.51	14,621.80	145.29	0.00
36290Y2U1	GNMA	6.00%	12/15/2033	06/03/2004	2,739.73	2,783.60	2,960.53	3,070.04	109.51	0.00
Totals for Cus	ip				2,739.73	2,783.60	2,960.53	3,070.04	109.51	0.00
36290YY44	GNMA	6.00%	12/15/2033	06/03/2004	5,914.81	6,009.57	6,345.66	6,512.07	166.41	0.00
Totals for Cus	ip				5,914.81	6,009.57	6,345.66	6,512.07	166.41	0.00
36291F4D7	GNMA	5.50%	06/15/2034	08/15/2007	251,721.77	245,723.72	267,381.60	272,458.91	5,077.31	0.00
Totals for Cus	ip				251,721.77	245,723.72	267,381.60	272,458.91	5,077.31	0.00
36291XXE4	GNMA	5.50%	06/15/2035	07/18/2006	45,874.71	44,398.10	49,270.24	50,562.23	1,291.99	0.00
Totals for Cus	ip				45,874.71	44,398.10	49,270.24	50,562.23	1,291.99	0.00
36292LBZ6	GNMA	5.50%	03/15/2036	08/15/2007	57,104.50	55,730.43	61,527.08	63,997.41	2,470.33	0.00
Totals for Cus	ip				57,104.50	55,730.43	61,527.08	63,997.41	2,470.33	0.00
36297F6C1	GNMA	5.00%	01/15/2040	02/29/2012	128,650.77	143,006.88	136,348.53	143,216.82	6,868.29	0.00
Totals for Cus	ip				128,650.77	143,006.88	136,348.53	143,216.82	6,868.29	0.00
36297F6D9	GNMA	5.00%	01/15/2040	02/29/2012	122,840.58	136,548.31	128,517.46	136,744.23	8,226.77	0.00
Totals for Cus	ip				122,840.58	136,548.31	128,517.46	136,744.23	8,226.77	0.00
Totals for Mortgag	e-Backed				554,028,096.45	567,908,774.14	564,043,046.44	581,458,187.15	17,508,229.41	(93,088.70)
Municipals										
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B	4.26%	09/15/2032	12/02/2016	460,000.00	460,000.00	470,009.60	509,983.60	39,974.00	0.00
Totals for Cus	ip				460,000.00	460,000.00	470,009.60	509,983.60	39,974.00	0.00

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
072024ND0	BAY AREA TOLL AUTH CALIF TOLL	6.26%	04/01/2049	10/28/2009	3,355,000.00	3,355,000.00	4,566,087.90	5,124,628.30	558,540.40	0.00
072024ND0	BAY AREA TOLL AUTH CALIF TOLL	6.26%	04/01/2049	02/29/2012	700,000.00	934,206.00	952,686.00	1,069,222.00	116,536.00	0.00
Totals for Cus	sip				4,055,000.00	4,289,206.00	5,518,773.90	6,193,850.30	675,076.40	0.00
13063A5E0	CALIFORNIA STATE	7.50%	04/01/2034	05/13/2010	1,090,000.00	1,123,975.30	1,485,375.70	1,641,365.60	155,989.90	0.00
Totals for Cus					1,090,000.00	1,123,975.30	1,485,375.70	1,641,365.60	155,989.90	0.00
13063A5G5	CALIFORNIA STATE	7.55%	04/01/2039	04/22/2009	100,000.00	101,376.00	143,255.00	160,402.00	17,147.00	0.00
Totals for Cus					100.000.00	101,376.00	143.255.00	160.402.00	17,147.00	0.00
13063A7D0	CALIFORNIA STATE	7.30%	10/01/2039	10/08/2009	3,900,000.00	3,932,097.00	5,353,608.00	5,955,378.00	601,770.00	0.00
13063A7D0	CALIFORNIA STATE	7.30%	10/01/2039	02/29/2012	900,000.00	1,149,219.00	1,235,448.00	1,374,318.00	138,870.00	0.00
Totals for Cus	ip				4,800,000.00	5,081,316.00	6,589,056.00	7,329,696.00	740,640.00	0.00
167593AN2	CHICAGO ILL O HARE INTL ARPT	6.40%	01/01/2040	04/15/2010	2,475,000.00	2,475,000.00	3,158,743.50	3,558,579.75	399,836.25	0.00
167593AN2	CHICAGO ILL O HARE INTL ARPT	6.40%	01/01/2040	02/29/2012	880,000.00	1,121,410.40	1,123,108.80	1,265,272.80	142,164.00	0.00
Totals for Cus	ip				3,355,000.00	3,596,410.40	4,281,852.30	4,823,852.55	542,000.25	0.00
452151LF8	ILLINOIS STATE	5.10%	06/01/2033	10/09/2019	2,625,000.00	2,855,790.00	2,855,790.00	2,829,828.75	0.00	(25,961.25)
Totals for Cus	ip				2,625,000.00	2,855,790.00	2,855,790.00	2,829,828.75	0.00	(25,961.25)
544495VY7	LOS ANGELES CALIF DEPT WTR	6.57%	07/01/2045	02/29/2012	1,100,000.00	1,496,231.00	1,525,293.00	1,719,487.00	194,194.00	0.00
Totals for Cus	ip				1,100,000.00	1,496,231.00	1,525,293.00	1,719,487.00	194,194.00	0.00
574300HZ5	MARYLAND ST TRANSN AUTH TRANSN	5.89%	07/01/2043	02/29/2012	350,000.00	449,897.00	438,035.50	467,145.00	29,109.50	0.00
Totals for Cus	sip				350,000.00	449,897.00	438,035.50	467,145.00	29,109.50	0.00
646139X83	NEW JERSEY TPK AUTH	7.10%	01/01/2041	12/08/2010	940,000.00	940,000.00	1,284,105.80	1,433,537.60	149,431.80	0.00
Totals for Cus	sip				940,000.00	940,000.00	1,284,105.80	1,433,537.60	149,431.80	0.00
64971MZG0	NEW YORK N Y CITY TRANSITIONAL	5.77%	08/01/2036	10/16/2009	2,750,000.00	2,750,000.00	3,284,215.00	3,416,380.00	132,165.00	0.00
Totals for Cus	ip				2,750,000.00	2,750,000.00	3,284,215.00	3,416,380.00	132,165.00	0.00
677632MV0	OHIO ST UNIV GEN RCPTS	4.91%	06/01/2040	09/15/2010	365,000.00	365,000.00	422,356.10	465,166.95	42,810.85	0.00
Totals for Cus	ip				365,000.00	365,000.00	422,356.10	465,166.95	42,810.85	0.00
67766WQG0	OHIO ST WTR DEV AUTH WTR	4.88%	12/01/2034	08/12/2010	645,000.00	645,000.00	708,571.20	752,766.60	44,195.40	0.00
67766WQG0	OHIO ST WTR DEV AUTH WTR	4.88%	12/01/2034	02/29/2012	300,000.00	337,386.00	329,568.00	350,124.00	20,556.00	0.00
Totals for Cus	sip				945,000.00	982,386.00	1,038,139.20	1,102,890.60	64,751.40	0.00
68607DNL5	OREGON ST DEPT TRANSN HWY USER	5.83%	11/15/2034	04/01/2010	1,070,000.00	1,081,416.90	1,330,117.00	1,425,764.30	95,647.30	0.00

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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 Cus	ip				1,070,000.00	1,081,416.90	1,330,117.00	1,425,764.30	95,647.30	0.00
709223A27	PENNSYLVANIA ST TPK COMMN	5.51%	12/01/2045	08/31/2010	1,210,000.00	1,210,000.00	1,485,492.80	1,597,829.20	112,336.40	0.00
Totals for Cus	ip				1,210,000.00	1,210,000.00	1,485,492.80	1,597,829.20	112,336.40	0.00
759136QP2	REGIONAL TRANSN DIST COLO SALE	5.84%	11/01/2050	11/10/2010	1,490,000.00	1,490,000.00	1,968,751.90	2,161,155.60	192,403.70	0.00
759136QP2	REGIONAL TRANSN DIST COLO SALE	5.84%	11/01/2050	02/29/2012	360,000.00	469,144.80	475,671.60	522,158.40	46,486.80	0.00
Totals for Cus	ip				1,850,000.00	1,959,144.80	2,444,423.50	2,683,314.00	238,890.50	0.00
79575DE63	SALT RIVER PROJECT ARIZ AGRIC	4.84%	01/01/2041	02/29/2012	290,000.00	336,252.10	334,816.60	360,725.20	25,908.60	0.00
Totals for Cus	ip				290,000.00	336,252.10	334,816.60	360,725.20	25,908.60	0.00
915217WX7	UNIVERCITY OF VIRGINIA	4.18%	09/01/2117	09/21/2017	965,000.00	965,000.00	939,379.25	1,139,751.85	200,372.60	0.00
Totals for Cus	ip				965,000.00	965,000.00	939,379.25	1,139,751.85	200,372.60	0.00
Totals for Municip	als				28,320,000.00	30,043,401.50	35,870,486.25	39,300,970.50	3,456,445.50	(25,961.25)
Notional Par Contrac	s									
B8A364TM1	CLEARNET	2.21%	01/08/2026	12/04/2015	(48,830,000.00)	0.00	0.00	0.00	0.00	0.00
B8A364TM1	CLEARNET	2.03%	01/08/2026	12/04/2015	48,830,000.00	0.00	1,301,444.39	(1,272,671.64)	0.00	(2,574,116.03)
B8A364TM1	CLEARNET	2.03%	01/08/2026	04/03/2018	15,010,000.00	591,332.60	400,054.89	(391,210.35)	0.00	(791,265.24)
B8A364TM1	CLEARNET	2.21%	01/08/2026	04/03/2018	(15,010,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cus	ip				0.00	591,332.60	1,701,499.28	(1,663,881.99)	0.00	(3,365,381.27)
B8A4CSR33	CLEARNET	1.82%	02/15/2027	06/26/2017	(3,050,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4CSR33	CLEARNET	1.55%	02/15/2027	06/26/2017	3,050,000.00	0.00	134,068.82	(55,208.02)	0.00	(189,276.84)
Totals for Cus	ip				0.00	0.00	134,068.82	(55,208.02)	0.00	(189,276.84)
B8A4CSR33001	CLEARNET	1.55%	02/15/2027	06/29/2017	5,917,000.00	72,952.27	260,093.50	(107,103.56)	0.00	(367,197.06)
B8A4CSR33001	CLEARNET	1.82%	02/15/2027	06/29/2017	(5,917,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cus	ip				0.00	72,952.27	260,093.50	(107,103.56)	0.00	(367,197.06)
B8A4CSR33002	CLEARNET	1.82%	02/15/2027	06/29/2017	(3,182,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4CSR33002	CLEARNET	1.55%	02/15/2027	06/29/2017	3,182,000.00	38,747.67	139,871.14	(57,597.36)	0.00	(197,468.50)
Totals for Cus	ip				0.00	38,747.67	139,871.14	(57,597.36)	0.00	(197,468.50)
B8A4CSR33003	CLEARNET	1.82%	02/15/2027	07/07/2017	(2,895,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4CSR33003	CLEARNET	1.55%	02/15/2027	07/07/2017	2,895,000.00	63,987.21	127,255.48	(52,402.37)	0.00	(179,657.85)
Totals for Cus	ip				0.00	63,987.21	127,255.48	(52,402.37)	0.00	(179,657.85)

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Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B8A4CSR33004	CLEARNET	1.82%	02/15/2027	07/10/2017	(2,740,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4CSR33004	CLEARNET	1.55%	02/15/2027	07/10/2017	2,740,000.00	54,343.33	120,442.15	(49,596.71)	0.00	(170,038.86)
Totals for Cusip					0.00	54,343.33	120,442.15	(49,596.71)	0.00	(170,038.86)
B8A4DVD22	CLEARNET	1.55%	02/15/2027	07/07/2017	4,355,000.00	0.00	113,795.56	(151,082.57)	0.00	(264,878.13)
B8A4DVD22	CLEARNET	2.07%	02/15/2027	07/07/2017	(4,355,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	113,795.56	(151,082.57)	0.00	(264,878.13)
B8A4DVD22001	CLEARNET	1.55%	02/15/2027	07/10/2017	3,785,000.00	0.00	98,901.54	(131,308.27)	0.00	(230,209.81)
B8A4DVD22001	CLEARNET	2.07%	02/15/2027	07/10/2017	(3,785,000.00)	(5,266.79)	0.00	0.00	0.00	(0.00)
Totals for Cusip					0.00	(5,266.79)	98,901.54	(131,308.27)	0.00	(230,209.81)
B8A4EGDR9	CLEARNET	1.96%	02/15/2027	07/14/2017	(2,120,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4EGDR9	CLEARNET	1.55%	02/15/2027	07/14/2017	2,120,000.00	0.00	71,599.14	(58,698.98)	0.00	(130,298.12)
Totals for Cusip					0.00	0.00	71,599.14	(58,698.98)	0.00	(130,298.12)
B8A4F2390	CLEARNET	1.55%	02/15/2027	07/21/2017	790,000.00	0.00	30,324.31	(18,333.07)	0.00	(48,657.38)
B8A4F2390	CLEARNET	1.90%	02/15/2027	07/21/2017	(790,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	30,324.31	(18,333.07)	0.00	(48,657.38)
B8A4F2390001	CLEARNET	1.90%	02/15/2027	07/21/2017	(790,000.00)	(822.49)	0.00	0.00	0.00	(0.00)
B8A4F2390001	CLEARNET	1.55%	02/15/2027	07/21/2017	790,000.00	0.00	30,324.31	(18,333.07)	0.00	(48,657.38)
Totals for Cusip					0.00	(822.49)	30,324.31	(18,333.07)	0.00	(48,657.38)
B8A4F2390002	CLEARNET	1.90%	02/15/2027	07/25/2017	(915,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4F2390002	CLEARNET	1.55%	02/15/2027	07/25/2017	915,000.00	4,433.80	35,122.45	(21,233.87)	0.00	(56,356.32)
Totals for Cusip					0.00	4,433.80	35,122.45	(21,233.87)	0.00	(56,356.32)
B8A4FMDN4	CLEARNET	1.81%	05/15/2024	07/27/2017	(1,095,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4FMDN4	CLEARNET	1.55%	05/15/2024	07/27/2017	1,095,000.00	0.00	30,434.86	(15,767.67)	0.00	(46,202.53)
Totals for Cusip					0.00	0.00	30,434.86	(15,767.67)	0.00	(46,202.53)
B8A4HF5U0	CLEARNET	1.82%	05/15/2027	08/23/2017	(3,030,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4HF5U0	CLEARNET	1.55%	05/15/2027	08/23/2017	3,030,000.00	0.00	136,787.58	(54,601.49)	0.00	(191,389.07)
Totals for Cusip					0.00	0.00	136,787.58	(54,601.49)	0.00	(191,389.07)
B8A4LNZN1	CLEARNET	2.18%	08/15/2024	11/10/2017	(9,965,000.00)	0.00	0.00	0.00	0.00	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

B8A4LNZN1 CLEARNET 2.18% 08/15/2024 11/10/2017 (980,000.00) 0.00	Coupon MatDate Trade Date Par/Shares O	ost Prior Mkt/Cost Current Market Unreal Gain	Unreal Loss
BBAALNZN1 CLEARNET 1.91% 08/15/2024 11/10/2017 980,000.00 4,211.96 21,037.96 (19,997.75) 0.00 (41,000) BBAALNZN1 CLEARNET 2.18% 08/15/2024 11/14/2017 (3,315,000.00) 0.00	1.91% 08/15/2024 11/10/2017 9,965,000.00 4	3.27 213,921.67 (203,344.47) 0.00	(417,266.14)
B8A4LNZN1 CLEARNET 2.18% 08/15/2024 11/14/2017 (3,315,000.00) 0.00 0.00 0.00 0.00 0.00 0.00 0	2.18% 08/15/2024 11/10/2017 (980,000.00)	0.00 0.00 0.00 0.00	0.00
B8A4LNZN1 CLEARNET 1.91% 08/15/2024 11/14/2017 3,315,000.00 12,113.92 71,164.11 (67,645.45) 0.00 (138,67	1.91% 08/15/2024 11/10/2017 980,000.00	1.96 21,037.96 (19,997.75) 0.00	(41,035.71)
Totals for Cusip Description of Cusip Total September of Cusip Total September of Cusip September of Cusip<	2.18% 08/15/2024 11/14/2017 (3,315,000.00)	0.00 0.00 0.00 0.00	0.00
B8A4LNZSO CLEARNET 1.91% 08/15/2024 10/05/2017 4,310,000.00 134.14 93,784.75 (86,878.59) 0.00 (180,68) B8A4LNZSO CLEARNET 1.91% 08/15/2024 10/03/2017 5,550,000.00 0.00 120,766.91 (111,873.83) 0.00 (232,68) B8A4LNZSO CLEARNET 2.17% 08/15/2024 10/03/2017 (5,550,000.00) 0.00 0.00 0.00 0.00 B8A4LNZSO CLEARNET 2.17% 08/15/2024 10/05/2017 (4,310,000.00) 0.00 0.00 0.00 0.00 B8A4LNZSO CLEARNET 1.91% 08/15/2024 10/05/2017 (4,570,000.00) 283.38 99,442.30 (92,119.53) 0.00 (191,600.00) 0.00	1.91% 08/15/2024 11/14/2017 3,315,000.00 1	3.92 71,164.11 (67,645.45) 0.00	(138,809.56)
B8A4LNZSO CLEARNET 1.91% 08/15/2024 10/03/2017 5,550,000.00 0.00 120,766.91 (111,873.83) 0.00 (232,673.63) B8A4LNZSO CLEARNET 2.17% 08/15/2024 10/03/2017 (5,550,000.00) 0.00 </th <th>0.00 5</th> <th>0.15 306,123.74 (290,987.67) 0.00</th> <th>(597,111.41)</th>	0.00 5	0.15 306,123.74 (290,987.67) 0.00	(597,111.41)
B8A4LNZSO CLEARNET 2.17% 08/15/2024 10/03/2017 (5,550,000.00) 0.00	1.91% 08/15/2024 10/05/2017 4,310,000.00	1.14 93,784.75 (86,878.59) 0.00	(180,663.34)
B8A4LNZSO CLEARNET 2.17% 08/15/2024 10/05/2017 (4,310,000.00) 0.00 0.00 0.00 0.00 0.00 0.00	1.91% 08/15/2024 10/03/2017 5,550,000.00	0.00 120,766.91 (111,873.83) 0.00	(232,640.74)
B8A4LNZSO CLEARNET 1.91% 08/15/2024 10/05/2017 4,570,000.00 283.38 99,442.30 (92,119.53) 0.00 (191,570) B8A4LNZSO CLEARNET 2.17% 08/15/2024 10/05/2017 (4,570,000.00) 0.00 0.00 0.00 0.00 B8A4LNZSO CLEARNET 1.91% 08/15/2024 10/11/2017 4,680,000.00 0.00 101,835.88 (94,336.85) 0.00 (196,470)	2.17% 08/15/2024 10/03/2017 (5,550,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/05/2017 (4,570,000.00) 0.00 0.00 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/05/2017 (4,310,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/11/2017 4,680,000.00 0.00 101,835.88 (94,336.85) 0.00 (196,1	1.91% 08/15/2024 10/05/2017 4,570,000.00	3.38 99,442.30 (92,119.53) 0.00	(191,561.83)
	2.17% 08/15/2024 10/05/2017 (4,570,000.00)	0.00 0.00 0.00	0.00
	1.91% 08/15/2024 10/11/2017 4,680,000.00	0.00 101,835.88 (94,336.85) 0.00	(196,172.73)
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/11/2017 (4,680,000.00) (897.41) 0.00 0.00 0.00	2.17% 08/15/2024 10/11/2017 (4,680,000.00)	41) 0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/20/2017 (4,435,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/20/2017 (4,435,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/20/2017 4,435,000.00 17,548.80 96,504.73 (89,398.27) 0.00 (185,50)	1.91% 08/15/2024 10/20/2017 4,435,000.00 1	3.80 96,504.73 (89,398.27) 0.00	(185,903.00)
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/27/2017 (3,560,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/27/2017 (3,560,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/26/2017 (4,170,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/26/2017 (4,170,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/27/2017 3,560,000.00 24,667.16 77,464.90 (71,760.51) 0.00 (149,20)	1.91% 08/15/2024 10/27/2017 3,560,000.00 2	7.16 77,464.90 (71,760.51) 0.00	(149,225.41)
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/27/2017 2,090,000.00 9,748.17 45,477.99 (42,129.06) 0.00 (87,60)	1.91% 08/15/2024 10/27/2017 2,090,000.00	3.17 45,477.99 (42,129.06) 0.00	(87,607.05)
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/26/2017 4,170,000.00 32,317.29 90,738.38 (84,056.55) 0.00 (174,77)	1.91% 08/15/2024 10/26/2017 4,170,000.00 3	7.29 90,738.38 (84,056.55) 0.00	(174,794.93)
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/24/2017 (10,710,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/24/2017 (10,710,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/24/2017 10,710,000.00 47,242.32 233,047.49 (215,886.25) 0.00 (448,50)	1.91% 08/15/2024 10/24/2017 10,710,000.00 4	2.32 233,047.49 (215,886.25) 0.00	(448,933.74)
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/24/2017 (3,445,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/24/2017 (3,445,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 10/27/2017 (2,090,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 10/27/2017 (2,090,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 10/24/2017 3,445,000.00 16,862.32 74,962.52 (69,442.40) 0.00 (144,45)	1.91% 08/15/2024 10/24/2017 3,445,000.00 1	2.32 74,962.52 (69,442.40) 0.00	(144,404.92)
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 11/10/2017 (3,930,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 11/10/2017 (3,930,000.00)	0.00 0.00 0.00	0.00
B8A4LNZS0 CLEARNET 1.91% 08/15/2024 11/10/2017 3,930,000.00 17,243.18 85,516.03 (79,218.76) 0.00 (164,7)	1.91% 08/15/2024 11/10/2017 3,930,000.00 1	3.18 85,516.03 (79,218.76) 0.00	(164,734.79)
B8A4LNZS0 CLEARNET 2.17% 08/15/2024 11/13/2017 (4,915,000.00) 0.00 0.00 0.00 0.00	2.17% 08/15/2024 11/13/2017 (4,915,000.00)	0.00 0.00 0.00	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B8A4LNZS0	CLEARNET	1.91%	08/15/2024	11/13/2017	4,915,000.00	26,238.93	106,949.43	(99,073.85)	0.00	(206,023.28)
Totals for Cusi					0.00	191,388.28	1,226,491.31	(1,136,174.45)	0.00	(2,362,665.76)
B8A4MCCQ2	CLEARNET	2.29%	05/15/2027	10/11/2017	(1,570,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4MCCQ2	CLEARNET	1.91%	05/15/2027	10/11/2017	1,570,000.00	0.00	43,365.50	(53,818.25)	0.00	(97,183.75)
Totals for Cusip					0.00	0.00	43,365.50	(53,818.25)	0.00	(97,183.75)
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	11/30/2017	3,540,000.00	0.00	49,760.70	(100,275.86)	0.00	(150,036.56)
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	11/30/2017	(3,540,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	12/19/2017	(3,325,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	12/19/2017	3,325,000.00	2,432.33	46,738.51	(94,185.66)	0.00	(140,924.17)
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	12/19/2017	(6,650,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	12/19/2017	6,650,000.00	12,686.53	93,477.01	(188,371.32)	0.00	(281,848.33)
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	12/28/2017	1,480,000.00	1,476.00	20,803.91	(41,923.24)	0.00	(62,727.15)
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	12/28/2017	(1,480,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	01/02/2018	2,215,000.00	7,621.04	31,135.58	(62,743.23)	0.00	(93,878.81)
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	01/02/2018	(2,215,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	01/11/2018	2,820,000.00	23,999.41	39,639.88	(79,880.77)	0.00	(119,520.65)
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	01/11/2018	(2,820,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4RLEB8	CLEARNET	1.91%	11/15/2024	01/11/2018	1,840,000.00	15,329.57	25,864.32	(52,120.79)	0.00	(77,985.11)
B8A4RLEB8	CLEARNET	2.33%	11/15/2024	01/11/2018	(1,840,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusi					0.00	63,544.88	307,419.91	(619,500.87)	0.00	(926,920.78)
B8A4T7XG5	CLEARNET	1.91%	11/15/2043	12/20/2017	435,000.00	0.00	14,451.78	(48,493.75)	0.00	(62,945.53)
B8A4T7XG5	CLEARNET	2.66%	11/15/2043	12/20/2017	(435,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusi					0.00	0.00	14,451.78	(48,493.75)	0.00	(62,945.53)
B8A4XBUY5	CLEARNET	1.55%	02/12/2025	02/08/2018	18,230,000.00	0.00	(30,546.59)	(822,128.54)	0.00	(791,581.95)
B8A4XBUY5	CLEARNET	2.41%	02/12/2025	02/08/2018	(18,230,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	(30,546.59)	(822,128.54)	0.00	(791,581.95)
B8A4YAJJ2	CLEARNET	1.55%	05/31/2022	02/21/2018	345,000.00	0.00	(93.38)	(7,552.28)	0.00	(7,458.90)
B8A4YAJJ2	CLEARNET	2.35%	05/31/2022	02/21/2018	(345,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	0.00	(93.38)	(7,552.28)	0.00	(7,458.90)



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B8A4YRYC3	CLEARNET	2.45%	02/28/2025	02/27/2018	(1,180,000.00)	0.00	0.00	0.00	0.00	0.00
B8A4YRYC3	CLEARNET	1.55%	02/28/2025	02/27/2018	1,180,000.00	0.00	(9,216.57)	(56,322.07)	0.00	(47,105.50)
Totals for Cusi	р				0.00	0.00	(9,216.57)	(56,322.07)	0.00	(47,105.50)
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/24/2018	(1,310,000.00)	(1,136.09)	0.00	0.00	0.00	0.00
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/27/2018	(3,330,000.00)	(1,411.18)	0.00	0.00	0.00	(0.00)
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/27/2018	3,330,000.00	0.00	(77,812.24)	(216,875.92)	0.00	(139,063.68)
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/26/2018	(1,425,000.00)	(42.44)	0.00	0.00	0.00	(0.00)
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/26/2018	1,425,000.00	0.00	(33,298.03)	(92,807.26)	0.00	(59,509.23)
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/25/2018	(2,620,000.00)	(3,573.77)	0.00	0.00	0.00	(0.00)
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/25/2018	2,620,000.00	0.00	(61,221.64)	(170,635.11)	0.00	(109,413.47)
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/23/2018	(595,000.00)	0.00	0.00	0.00	0.00	0.00
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/24/2018	1,310,000.00	0.00	(30,610.82)	(85,317.55)	0.00	(54,706.73)
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/24/2018	1,190,000.00	0.00	(27,806.78)	(77,502.20)	0.00	(49,695.42)
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/23/2018	595,000.00	0.00	(13,903.39)	(38,751.10)	0.00	(24,847.71)
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/23/2018	(1,070,000.00)	0.00	0.00	0.00	0.00	0.00
B8A5C9JH0	CLEARNET	1.91%	05/31/2025	07/23/2018	1,070,000.00	0.00	(25,002.73)	(69,686.86)	0.00	(44,684.13)
B8A5C9JH0	CLEARNET	3.00%	05/31/2025	07/24/2018	(1,190,000.00)	(1,779.09)	0.00	0.00	0.00	0.00
Totals for Cusi	p				0.00	(7,942.57)	(269,655.63)	(751,576.00)	0.00	(481,920.37)
B8A5JDAR1	CLEARNET	1.93%	07/31/2025	09/24/2018	8,675,000.00	6,844.32	(261,780.36)	(629,628.75)	0.00	(367,848.39)
B8A5JDAR1	CLEARNET	3.10%	07/31/2025	09/24/2018	(8,675,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusi	p				0.00	6,844.32	(261,780.36)	(629,628.75)	0.00	(367,848.39)
B8A5JDC08	CLEARNET	1.93%	07/31/2025	09/19/2018	5,590,000.00	1,470.53	(170,186.57)	(407,039.41)	0.00	(236,852.84)
B8A5JDC08	CLEARNET	3.11%	07/31/2025	09/19/2018	(5,590,000.00)	0.00	0.00	0.00	0.00	0.00
B8A5JDC08	CLEARNET	1.93%	07/31/2025	09/19/2018	22,099,000.00	0.00	(672,800.17)	(1,609,152.77)	0.00	(936,352.60)
B8A5JDC08	CLEARNET	3.11%	07/31/2025	09/19/2018	(22,099,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusi	p				0.00	1,470.53	(842,986.74)	(2,016,192.18)	0.00	(1,173,205.44)
B8A5R5WD6	CLEARNET	2.80%	07/31/2025	10/25/2018	(6,315,000.00)	0.00	0.00	0.00	0.00	0.00
B8A5R5WD6	CLEARNET	1.55%	07/31/2025	10/25/2018	6,315,000.00	0.00	(188,760.70)	(440,106.03)	0.00	(251,345.33)
Totals for Cusi	р				0.00	0.00	(188,760.70)	(440,106.03)	0.00	(251,345.33)



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B8A5XM2Z6	CLEARNET	2.58%	08/15/2028	12/17/2018	(3,170,000.00)	(4,317.94)	0.00	0.00	0.00	(0.00)
B8A5XM2Z6	CLEARNET	1.55%	08/15/2028	12/17/2018	3,170,000.00	0.00	(47,807.43)	(250,731.62)	0.00	(202,924.19)
B8A5XM2Z6	CLEARNET	1.55%	08/15/2028	12/17/2018	5,325,000.00	0.00	(80,307.44)	(421,181.66)	0.00	(340,874.22)
B8A5XM2Z6	CLEARNET	1.55%	08/15/2028	12/19/2018	4,168,000.00	0.00	(62,858.48)	(329,668.57)	0.00	(266,810.09)
B8A5XM2Z6	CLEARNET	2.58%	08/15/2028	12/17/2018	(5,325,000.00)	0.00	0.00	0.00	0.00	0.00
B8A5XM2Z6	CLEARNET	2.58%	08/15/2028	12/19/2018	(4,168,000.00)	(23,299.12)	0.00	0.00	0.00	(0.00)
B8A5XM2Z6	CLEARNET	2.58%	08/15/2028	12/24/2018	(1,645,000.00)	(13,322.16)	0.00	0.00	0.00	(0.00)
B8A5XM2Z6	CLEARNET	1.55%	08/15/2028	12/24/2018	1,645,000.00	0.00	(24,808.59)	(130,111.52)	0.00	(105,302.93)
B8A5XM2Z6	CLEARNET	1.55%	08/15/2028	01/03/2019	17,066,000.00	0.00	0.00	(1,349,837.79)	0.00	(1,349,837.79)
B8A5XM2Z6	CLEARNET	2.58%	08/15/2028	01/03/2019	(17,066,000.00)	(429,946.01)	(429,946.01)	0.00	429,946.01	0.00
B8A5XM2Z6	CLEARNET	1.55%	08/15/2028	01/09/2019	13,690,400.00	0.00	0.00	(1,082,844.21)	0.00	(1,082,844.21)
B8A5XM2Z6	CLEARNET	2.58%	08/15/2028	01/09/2019	(13,690,400.00)	(165,527.40)	(165,527.40)	0.00	165,527.40	0.00
Totals for Cus	sip				0.00	(636,412.63)	(811,255.35)	(3,564,375.37)	595,473.41	(3,348,593.43)
B8A5XW4Q2	CLEARNET	1.91%	08/15/2028	12/18/2018	4,203,000.00	0.00	(47,407.39)	(336,087.09)	0.00	(288,679.70)
B8A5XW4Q2	CLEARNET	2.84%	08/15/2028	12/18/2018	(4,203,000.00)	0.00	0.00	0.00	0.00	0.00
B8A5XW4Q2	CLEARNET	1.91%	08/15/2028	12/20/2018	6,530,000.00	0.00	(73,654.59)	(522,162.44)	0.00	(448,507.85)
B8A5XW4Q2	CLEARNET	2.84%	08/15/2028	12/20/2018	(6,530,000.00)	(21,814.28)	0.00	0.00	0.00	(0.00)
B8A5XW4Q2	CLEARNET	1.91%	08/15/2028	12/27/2018	4,350,000.00	0.00	(49,065.46)	(347,841.74)	0.00	(298,776.28)
B8A5XW4Q2	CLEARNET	2.84%	08/15/2028	12/27/2018	(4,350,000.00)	(27,209.11)	0.00	0.00	0.00	0.00
B8A5XW4Q2	CLEARNET	2.84%	08/15/2028	12/31/2018	(5,375,000.00)	(39,612.77)	(39,612.77)	0.00	39,612.77	0.00
B8A5XW4Q2	CLEARNET	1.91%	08/15/2028	12/31/2018	5,375,000.00	0.00	0.00	(429,804.45)	0.00	(429,804.45)
Totals for Cus	sip				0.00	(88,636.16)	(209,740.21)	(1,635,895.72)	39,612.77	(1,465,768.28)
B8A68LW65	CLEARNET	1.55%	01/31/2026	03/08/2019	3,150,000.00	0.00	0.00	(138,182.61)	0.00	(138,182.61)
B8A68LW65	CLEARNET	2.27%	01/31/2026	03/08/2019	(3,150,000.00)	0.00	0.00	0.00	0.00	0.00
B8A68LW65	CLEARNET	2.27%	01/31/2026	03/12/2019	(6,175,000.00)	0.00	0.00	0.00	0.00	0.00
B8A68LW65	CLEARNET	1.55%	01/31/2026	03/12/2019	6,175,000.00	8,916.10	8,916.10	(270,881.79)	0.00	(279,797.89)
B8A68LW65	CLEARNET	2.27%	01/31/2026	03/18/2019	(1,695,000.00)	(5,009.32)	(5,009.32)	0.00	5,009.32	0.00
B8A68LW65	CLEARNET	1.55%	01/31/2026	03/18/2019	1,695,000.00	0.00	0.00	(74,355.41)	0.00	(74,355.41)
B8A68LW65	CLEARNET	2.27%	01/31/2026	04/12/2019	(1,952,000.00)	(8,606.54)	(8,606.54)	0.00	8,606.54	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B8A68LW65	CLEARNET	2.27%	01/31/2026	04/09/2019	(4,021,000.00)	(36,059.06)	(36,059.06)	0.00	36,059.06	0.00
B8A68LW65	CLEARNET	1.55%	01/31/2026	04/09/2019	4,021,000.00	0.00	0.00	(176,391.20)	0.00	(176,391.20)
B8A68LW65	CLEARNET	1.55%	01/31/2026	04/12/2019	1,952,000.00	0.00	0.00	(85,629.35)	0.00	(85,629.35)
B8A68LW65	CLEARNET	2.27%	01/31/2026	04/30/2019	(725,000.00)	(5,822.57)	(5,822.57)	0.00	5,822.57	0.00
B8A68LW65	CLEARNET	1.55%	01/31/2026	04/30/2019	725,000.00	0.00	0.00	(31,803.93)	0.00	(31,803.93)
Totals for Cu	ısip				0.00	(46,581.39)	(46,581.39)	(777,244.29)	55,497.49	(786,160.39)
B8A6B9TW5	CLEARNET	2.24%	01/31/2026	03/25/2019	(3,190,000.00)	0.00	0.00	0.00	0.00	0.00
B8A6B9TW5	CLEARNET	1.93%	01/31/2026	03/25/2019	3,190,000.00	0.00	0.00	(88,664.01)	0.00	(88,664.01)
Totals for Cu	ısip				0.00	0.00	0.00	(88,664.01)	0.00	(88,664.01)
B8A6BLCK2	CLEARNET	1.95%	03/29/2024	03/27/2019	(56,790,000.00)	0.00	0.00	0.00	0.00	0.00
B8A6BLCK2	CLEARNET	2.41%	03/29/2024	03/27/2019	56,790,000.00	0.00	0.00	(1,275,443.99)	0.00	(1,275,443.99)
Totals for Cu	ısip				0.00	0.00	0.00	(1,275,443.99)	0.00	(1,275,443.99)
B8A6D6N39	CLEARNET	1.55%	03/31/2021	04/12/2019	(6,574,000.00)	(7,110.32)	(7,110.32)	0.00	7,110.32	0.00
B8A6D6N39	CLEARNET	2.17%	03/31/2021	04/12/2019	6,574,000.00	0.00	0.00	56,508.02	56,508.02	0.00
B8A6D6N39	CLEARNET	1.55%	03/31/2021	04/09/2019	(13,883,000.00)	0.00	0.00	0.00	0.00	0.00
B8A6D6N39	CLEARNET	2.17%	03/31/2021	04/09/2019	13,883,000.00	0.00	0.00	119,333.87	119,333.87	0.00
Totals for Cu	usip				0.00	(7,110.32)	(7,110.32)	175,841.89	182,952.21	0.00
B8A6N2BP1	CLEARNET	1.88%	04/30/2026	06/21/2019	(1,003,000.00)	(2,789.84)	(2,789.84)	0.00	2,789.84	0.00
B8A6N2BP1	CLEARNET	1.94%	04/30/2026	06/21/2019	1,003,000.00	0.00	0.00	(6,798.45)	0.00	(6,798.45)
B8A6N2BP1	CLEARNET	1.88%	04/30/2026	06/20/2019	(1,003,000.00)	(5,955.61)	(5,955.61)	0.00	5,955.61	0.00
B8A6N2BP1	CLEARNET	1.94%	04/30/2026	06/20/2019	1,003,000.00	0.00	0.00	(6,798.45)	0.00	(6,798.45)
B8A6N2BP1	CLEARNET	1.88%	04/30/2026	06/18/2019	(500,000.00)	(1,967.20)	(1,967.20)	0.00	1,967.20	0.00
B8A6N2BP1	CLEARNET	1.94%	04/30/2026	06/19/2019	250,000.00	0.00	0.00	(1,694.53)	0.00	(1,694.53)
B8A6N2BP1	CLEARNET	1.94%	04/30/2026	06/18/2019	500,000.00	0.00	0.00	(3,389.06)	0.00	(3,389.06)
B8A6N2BP1	CLEARNET	1.88%	04/30/2026	06/19/2019	(250,000.00)	(764.80)	(764.80)	0.00	764.80	0.00
Totals for Cu	ısip				0.00	(11,477.45)	(11,477.45)	(18,680.49)	11,477.45	(18,680.49)
B8A6SF4C4	CLEARNET	1.83%	06/15/2021	07/17/2019	167,751,000.00	0.00	0.00	286,541.59	286,541.59	0.00
B8A6SF4C4	CLEARNET	1.89%	06/15/2021	07/17/2019	(167,751,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cu	ısip				0.00	0.00	0.00	286,541.59	286,541.59	0.00



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
B8A6V9K44	CLEARNET	1.51%	08/09/2049	08/07/2019	(5,305,000.00)	0.00	0.00	0.00	0.00	0.00
B8A6V9K44	CLEARNET	2.12%	08/09/2049	08/07/2019	5,305,000.00	0.00	0.00	413,838.72	413,838.72	0.00
Totals for Cusip	1				0.00	0.00	0.00	413,838.72	413,838.72	0.00
B8A714BR5	CLEARNET	1.52%	02/29/2024	09/19/2019	13,690,000.00	0.00	0.00	(96,005.57)	0.00	(96,005.57)
B8A714BR5	CLEARNET	1.91%	02/29/2024	09/19/2019	(13,690,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip	•				0.00	0.00	0.00	(96,005.57)	0.00	(96,005.57)
B8A714E92	CLEARNET	1.60%	09/15/2021	09/19/2019	187,500,000.00	0.00	0.00	(280,759.78)	0.00	(280,759.78)
B8A714E92	CLEARNET	1.89%	09/15/2021	09/19/2019	(187,500,000.00)	0.00	0.00	0.00	0.00	0.00
B8A714E92	CLEARNET	1.60%	09/15/2021	10/03/2019	47,700,000.00	223,208.69	223,208.69	(71,425.29)	0.00	(294,633.98)
B8A714E92	CLEARNET	1.89%	09/15/2021	10/03/2019	(47,700,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip					0.00	223,208.69	223,208.69	(352,185.07)	0.00	(575,393.76)
B8A72MD84	CLEARNET	1.48%	09/15/2021	10/03/2019	24,040,000.00	18,197.83	18,197.83	(85,886.19)	0.00	(104,084.02)
B8A72MD84	CLEARNET	1.48%	09/15/2021	10/02/2019	46,600,000.00	49,033.06	49,033.06	(166,484.88)	0.00	(215,517.94)
B8A72MD84	CLEARNET	1.89%	09/15/2021	10/02/2019	(46,600,000.00)	0.00	0.00	0.00	0.00	0.00
B8A72MD84	CLEARNET	1.89%	09/15/2021	10/03/2019	(24,040,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip)				0.00	67,230.89	67,230.89	(252,371.07)	0.00	(319,601.96)
B8A73J7N4	CLEARNET	1.38%	09/15/2021	10/10/2019	25,560,000.00	0.00	0.00	(133,133.66)	0.00	(133,133.66)
B8A73J7N4	CLEARNET	1.89%	09/15/2021	10/11/2019	(71,347,000.00)	(241,092.22)	(241,092.22)	0.00	241,092.22	0.00
B8A73J7N4	CLEARNET	1.38%	09/15/2021	10/11/2019	71,347,000.00	0.00	0.00	(371,623.13)	0.00	(371,623.13)
B8A73J7N4	CLEARNET	1.89%	09/15/2021	10/10/2019	(25,560,000.00)	(8,275.87)	(8,275.87)	0.00	8,275.87	0.00
B8A73J7N4	CLEARNET	1.89%	09/15/2021	10/09/2019	(24,700,000.00)	0.00	0.00	0.00	0.00	0.00
B8A73J7N4	CLEARNET	1.38%	09/15/2021	10/09/2019	24,700,000.00	0.00	0.00	(128,654.20)	0.00	(128,654.20)
Totals for Cusip	•				0.00	(249,368.09)	(249,368.09)	(633,410.99)	249,368.09	(633,410.99)
B8A7C6405	CLEARNET	2.41%	08/15/2029	12/18/2019	1,838,000.00	0.00	0.00	5,379.17	5,379.17	0.00
B8A7C6405	CLEARNET	1.61%	08/15/2029	12/18/2019	(1,838,000.00)	0.00	0.00	0.00	0.00	0.00
B8A7C6405	CLEARNET	2.41%	08/15/2029	12/19/2019	1,123,000.00	736.23	736.23	3,286.62	2,550.39	0.00
B8A7C6405	CLEARNET	1.61%	08/15/2029	12/19/2019	(1,123,000.00)	0.00	0.00	0.00	0.00	0.00
Totals for Cusip)				0.00	736.23	736.23	8,665.79	7,929.56	0.00
Totals for Notional F	Par Contracts				0.00	385,121.96	2,280,975.39	(17,137,018.42)	1,842,691.29	(21,260,685.10)



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Options										
B8A5SC0Y9	CMS 2Y 10Y SINGLE LOOK	0.11%	07/13/2021	11/05/2018	6,084,000.00	0.01	56,074.80	62,883.50	6,808.70	0.00
Totals for Cu	sip				6,084,000.00	0.01	56,074.80	62,883.50	6,808.70	0.00
B8A5SC0Z6	CMS 2Y 10Y SINGLE LOOK	0.11%	07/12/2021	11/05/2018	6,258,000.00	0.01	57,635.53	64,743.37	7,107.84	0.00
Totals for Cu	sip				6,258,000.00	0.01	57,635.53	64,743.37	7,107.84	0.00
B8A5SPQJ5	CMS 2Y 10Y SINGLE LOOK	0.14%	08/16/2021	11/08/2018	15,210,000.00	0.01	134,300.48	144,132.13	9,831.65	0.00
Totals for Cu	sip				15,210,000.00	0.01	134,300.48	144,132.13	9,831.65	0.00
B8A5SPQK2	CMS 2Y 10Y SINGLE LOOK	0.15%	08/20/2021	11/08/2018	30,194,000.00	0.01	289,217.44	300,762.22	11,544.78	0.00
Totals for Cu	sip				30,194,000.00	0.01	289,217.44	300,762.22	11,544.78	0.00
B8A5SPQM8	CMS 2Y 10Y SINGLE LOOK	0.14%	09/13/2021	11/08/2018	30,660,000.00	0.01	301,410.58	320,251.75	18,841.17	0.00
Totals for Cu	sip				30,660,000.00	0.01	301,410.58	320,251.75	18,841.17	0.00
B8A5SZ9P8	CMS 2Y 10Y SINGLE LOOK	0.20%	11/09/2021	11/09/2018	6,084,000.00	35,743.50	62,963.03	59,136.69	0.00	(3,826.34)
Totals for Cu	sip				6,084,000.00	35,743.50	62,963.03	59,136.69	0.00	(3,826.34)
Totals for Option	s				94,490,000.00	35,743.55	901,601.86	951,909.66	54,134.14	(3,826.34)
Preferred Stock										
173080201	CITIGROUP CAPITAL XIII	0.00%	01/31/3100	09/30/2010	44,000.00	1,100,000.00	1,162,920.00	1,223,200.00	60,280.00	0.00
Totals for Cu	sip				44,000.00	1,100,000.00	1,162,920.00	1,223,200.00	60,280.00	0.00
Totals for Preferr	ed Stock				44,000.00	1,100,000.00	1,162,920.00	1,223,200.00	60,280.00	0.00
US Govt Bonds										
912810QZ4	US TREASURY BOND	3.12%	02/15/2043	11/20/2019	7,475,000.00	8,739,910.16	8,739,910.16	8,494,928.69	0.00	(244,981.47)
912810QZ4	US TREASURY BOND	3.12%	02/15/2043	11/21/2019	8,210,000.00	9,537,332.78	9,537,332.78	9,330,216.00	0.00	(207,116.78)
912810QZ4	US TREASURY BOND	3.12%	02/15/2043	11/18/2019	5,700,000.00	6,571,850.06	6,571,850.06	6,477,738.27	0.00	(94,111.79)
912810QZ4	US TREASURY BOND	3.12%	02/15/2043	11/19/2019	5,650,000.00	6,524,023.87	6,524,023.87	6,420,916.00	0.00	(103,107.87)
Totals for Cu	sip				27,035,000.00	31,373,116.87	31,373,116.87	30,723,798.96	0.00	(649,317.91)
912810RB6	US TREASURY BOND	2.88%	05/15/2043	08/13/2019	2,370,000.00	2,722,167.19	2,722,167.19	2,587,466.01	0.00	(134,701.18)
Totals for Cu	sip				2,370,000.00	2,722,167.19	2,722,167.19	2,587,466.01	0.00	(134,701.18)
912810RC4	US TREASURY BOND	3.62%	08/15/2043	07/24/2019	4,615,000.00	5,528,625.78	5,528,625.78	5,671,041.77	142,415.99	0.00
912810RC4	US TREASURY BOND	3.62%	08/15/2043	08/19/2019	10,350,000.00	13,492,195.31	13,492,195.31	12,718,371.04	0.00	(773,824.27)
912810RC4	US TREASURY BOND	3.62%	08/15/2043	09/26/2019	7,130,000.00	9,171,941.45	9,171,941.45	8,761,544.50	0.00	(410,396.95)



Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cuein	Decemination.	Cauman	MatData	Tue de Dete	Day/Chaves	Onia Coot	Duian Mist/Coat	Commont Monket	Ummanl Caim	Hamal Lana
Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares 22.095.000.00	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
Totals for 912810RD2	US TREASURY BOND	3.75%	11/15/2043	01/26/2018	,,	28,192,762.54	28,192,762.54	27,150,957.31	142,415.99	(1,184,221.22)
912810RD2 912810RD2	US TREASURY BOND	3.75%	11/15/2043	01/26/2018	1,495,000.00 300,000.00	1,730,014.00 347,160.00	1,688,474.02 338,824.22	1,873,363.48 375,925.78	184,889.46 37,101.56	0.00
912810RD2	US TREASURY BOND	3.75%	11/15/2043	01/29/2019	8,250,000.00	9,255,146.48	9,255,146.48	10,337,959.01	1,082,812.53	0.00
912810RD2	US TREASURY BOND	3.75%	11/15/2043	08/14/2019	6,070,000.00	8,124,315.63	8,124,315.63	7,606,231.66	0.00	(518,083.97)
912810RD2	US TREASURY BOND	3.75%	11/15/2043	08/13/2019	1,860,000.00	2,451,131.25	2,451,131.25	2,330,739.85	0.00	(120,391.40)
912810RD2	US TREASURY BOND	3.75%	11/15/2043	08/12/2019	2,130,000.00	2,805,942.19	2,805,942.19	2,669,073.05	0.00	(136,869.14)
912810RD2	US TREASURY BOND	3.75%	11/15/2043	10/28/2019	640,000.00	810,800.00	810,800.00	801,975.00	0.00	(8,825.00)
Totals for	Cusip				20,745,000.00	25,524,509.55	25,474,633.79	25,995,267.83	1,304,803.55	(784,169.51)
912810SJ8	US TREASURY N B	2.25%	08/15/2049	11/12/2019	55,000.00	53,176.99	53,176.99	53,504.69	327.70	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	11/12/2019	50,000.00	48,245.84	48,245.84	48,640.63	394.79	0.00
912810SJ8	US TREASURY N B	2.25%	08/15/2049	11/12/2019	565,000.00	548,116.21	548,116.21	549,639.06	1,522.85	0.00
Totals for	Cusip				670,000.00	649,539.04	649,539.04	651,784.38	2,245.34	0.00
912828A42	US TREASURY N B	2.00%	11/30/2020	04/03/2019	6,175,000.00	6,137,853.51	6,137,853.51	6,195,020.52	57,167.01	0.00
Totals for	Cusip				6,175,000.00	6,137,853.51	6,137,853.51	6,195,020.52	57,167.01	0.00
912828F21	US TREASURY N B	2.12%	09/30/2021	03/03/2017	445,000.00	447,237.38	440,775.98	448,980.66	8,204.68	0.00
Totals for	Cusip				445,000.00	447,237.38	440,775.98	448,980.66	8,204.68	0.00
9128335A4	US TREASURY STRIP	0.00%	08/15/2035	07/29/2019	850,000.00	578,025.50	578,025.50	593,073.93	15,048.43	0.00
Totals for	Cusip				850,000.00	578,025.50	578,025.50	593,073.93	15,048.43	0.00
912833RY8	US TREASURY STRIP	0.00%	02/15/2028	02/03/2015	13,720,000.00	10,353,935.20	10,656,216.02	11,667,409.25	1,011,193.23	0.00
912833RY8	US TREASURY STRIP	0.00%	02/15/2028	02/13/2019	15,400,000.00	12,021,086.00	12,021,086.00	13,096,071.60	1,074,985.60	0.00
Totals for	Cusip				29,120,000.00	22,375,021.20	22,677,302.02	24,763,480.85	2,086,178.83	0.00
912833WQ9	US TREASURY STRIP	0.00%	05/15/2028	02/03/2015	6,865,000.00	5,115,508.38	5,288,263.69	5,803,139.72	514,876.03	0.00
Totals for	Cusip				6,865,000.00	5,115,508.38	5,288,263.69	5,803,139.72	514,876.03	0.00
912833XN5	US TREASURY STRIP	0.00%	02/15/2029	02/03/2015	6,865,000.00	5,003,649.21	5,162,836.29	5,705,505.00	542,668.71	0.00
912833XN5	US TREASURY STRIP	0.00%	02/15/2029	01/29/2019	2,860,000.00	2,148,603.60	2,148,603.60	2,376,947.46	228,343.86	0.00
Totals for	Cusip				9,725,000.00	7,152,252.81	7,311,439.89	8,082,452.46	771,012.57	0.00
912833XS4	US TREASURY STRIP	0.00%	05/15/2029	03/27/2015	14,170,000.00	10,158,189.60	10,563,422.13	11,711,784.15	1,148,362.02	0.00
Totals for	Cusip				14,170,000.00	10,158,189.60	10,563,422.13	11,711,784.15	1,148,362.02	0.00

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912834AU2	US TREASURY STRIP	0.00%	02/15/2039	10/02/2019	1,870,000.00	1,260,006.00	1,260,006.00	1,184,108.57	0.00	(75,897.43)
912834AU2	US TREASURY STRIP	0.00%	02/15/2039	10/02/2019	1,910,000.00	1,282,504.09	1,282,504.09	1,209,437.10	0.00	(73,066.99)
Totals for	Cusip				3,780,000.00	2,542,510.09	2,542,510.09	2,393,545.67	0.00	(148,964.42)
912834DU9	US TREASURY STRIP	0.00%	11/15/2038	10/02/2019	3,725,000.00	2,519,175.85	2,519,175.85	2,367,244.61	0.00	(151,931.24)
Totals for	Cusip				3,725,000.00	2,519,175.85	2,519,175.85	2,367,244.61	0.00	(151,931.24)
912834DV7	US TREASURY STRIP	0.00%	05/15/2039	10/03/2019	4,170,000.00	2,807,577.60	2,807,577.60	2,621,900.72	0.00	(185,676.88)
912834DV7	US TREASURY STRIP	0.00%	05/15/2039	11/26/2019	8,525,000.00	5,559,578.75	5,559,578.75	5,360,120.77	0.00	(199,457.98)
Totals for	Cusip				12,695,000.00	8,367,156.35	8,367,156.35	7,982,021.49	0.00	(385,134.86)
912834EP9	US TREASURY STRIP	0.00%	08/15/2039	10/01/2019	3,105,000.00	2,024,149.50	2,024,149.50	1,935,135.95	0.00	(89,013.55)
Totals for	Cusip				3,105,000.00	2,024,149.50	2,024,149.50	1,935,135.95	0.00	(89,013.55)
912834JH2	US TREASURY STRIP	0.00%	11/15/2040	12/02/2019	6,945,000.00	4,260,835.28	4,260,835.28	4,174,678.74	0.00	(86,156.54)
Totals for	Cusip				6,945,000.00	4,260,835.28	4,260,835.28	4,174,678.74	0.00	(86,156.54)
912834JP4	US TREASURY STRIP	0.00%	02/15/2041	12/03/2019	7,285,000.00	4,559,827.20	4,559,827.20	4,345,680.98	0.00	(214,146.22)
Totals for	Cusip				7,285,000.00	4,559,827.20	4,559,827.20	4,345,680.98	0.00	(214,146.22)
912834KH0	US TREASURY STRIP	0.00%	05/15/2041	12/12/2019	7,150,000.00	4,307,049.03	4,307,049.03	4,242,317.94	0.00	(64,731.09)
Totals for	Cusip				7,150,000.00	4,307,049.03	4,307,049.03	4,242,317.94	0.00	(64,731.09)
912834KP2	US TREASURY STRIP	0.00%	08/15/2041	12/05/2019	20,715,000.00	12,525,278.35	12,525,278.35	12,189,174.57	0.00	(336,103.78)
Totals for	Cusip				20,715,000.00	12,525,278.35	12,525,278.35	12,189,174.57	0.00	(336,103.78)
912834KV9	US TREASURY STRIP	0.00%	11/15/2041	12/02/2019	6,910,000.00	4,115,681.96	4,115,681.96	4,037,158.86	0.00	(78,523.10)
912834KV9	US TREASURY STRIP	0.00%	11/15/2041	12/02/2019	3,160,000.00	1,884,655.60	1,884,655.60	1,846,226.05	0.00	(38,429.55)
912834KV9	US TREASURY STRIP	0.00%	11/15/2041	12/02/2019	6,280,000.00	3,740,163.65	3,740,163.65	3,669,082.15	0.00	(71,081.50)
912834KV9	US TREASURY STRIP	0.00%	11/15/2041	12/02/2019	16,065,000.00	9,562,209.30	9,562,209.30	9,385,956.17	0.00	(176,253.13)
Totals for	Cusip				32,415,000.00	19,302,710.51	19,302,710.51	18,938,423.23	0.00	(364,287.28)
912834LK2	US TREASURY STRIP	0.00%	05/15/2042	12/02/2019	29,630,000.00	17,429,656.98	17,429,656.98	17,058,798.12	0.00	(370,858.86)
Totals for	Cusip				29,630,000.00	17,429,656.98	17,429,656.98	17,058,798.12	0.00	(370,858.86)
912834MD7	US TREASURY STRIP	0.00%	02/15/2043	12/03/2019	22,540,000.00	13,125,868.99	13,125,868.99	12,717,789.51	0.00	(408,079.48)
Totals for	Cusip				22,540,000.00	13,125,868.99	13,125,868.99	12,717,789.51	0.00	(408,079.48)
912834MZ8	US TREASURY STRIP	0.00%	11/15/2043	10/21/2019	3,925,000.00	2,213,293.25	2,213,293.25	2,172,518.04	0.00	(40,775.21)

Schedule of Assets Held for Investment Purposes at End of Plan Year 8217 EBIA (Pru WCT)

For the Period 12/31/2018 Through 12/31/2019

Cusip	Description	Coupon	MatDate	Trade Date	Par/Shares	Orig Cost	Prior Mkt/Cost	Current Market	Unreal Gain	Unreal Loss
912834MZ8	US TREASURY STRIP	0.00%	11/15/2043	10/21/2019	2,719,000.00	1,534,141.37	1,534,141.37	1,504,987.65	0.00	(29,153.72)
Totals for Cus	ip				6,644,000.00	3,747,434.62	3,747,434.62	3,677,505.69	0.00	(69,928.93)
912834NF1	US TREASURY STRIP	0.00%	02/15/2044	12/06/2019	3,985,000.00	2,240,105.62	2,240,105.62	2,189,580.09	0.00	(50,525.53)
912834NF1	US TREASURY STRIP	0.00%	02/15/2044	12/05/2019	5,205,000.00	2,956,007.62	2,956,007.62	2,859,915.77	0.00	(96,091.85)
Totals for Cus	ip				9,190,000.00	5,196,113.24	5,196,113.24	5,049,495.86	0.00	(146,617.38)
912834NP9	US TREASURY STRIP	0.00%	05/15/2044	12/05/2019	5,605,000.00	3,155,549.25	3,155,549.25	3,056,268.00	0.00	(99,281.25)
912834NP9	US TREASURY STRIP	0.00%	05/15/2044	12/05/2019	13,410,000.00	7,548,949.50	7,548,949.50	7,312,141.64	0.00	(236,807.86)
Totals for Cusip					19,015,000.00	10,704,498.75	10,704,498.75	10,368,409.64	0.00	(336,089.11)
912834PB8	US TREASURY STRIP	0.00%	11/15/2044	12/05/2019	13,500,000.00	7,510,185.00	7,510,185.00	7,272,553.14	0.00	(237,631.86)
Totals for Cus	ip				13,500,000.00	7,510,185.00	7,510,185.00	7,272,553.14	0.00	(237,631.86)
912834PH5	US TREASURY STRIP	0.00%	02/15/2045	11/14/2019	195,000.00	105,741.95	105,741.95	104,597.72	0.00	(1,144.23)
Totals for Cus	ip				195,000.00	105,741.95	105,741.95	104,597.72	0.00	(1,144.23)
912834PT9	US TREASURY STRIP	0.00%	11/15/2045	12/12/2019	2,275,000.00	1,215,100.25	1,215,100.25	1,195,598.11	0.00	(19,502.14)
Totals for Cus	ip				2,275,000.00	1,215,100.25	1,215,100.25	1,195,598.11	0.00	(19,502.14)
912834PZ5	US TREASURY STRIP	0.00%	02/15/2046	12/12/2019	1,640,000.00	870,184.00	870,184.00	857,536.06	0.00	(12,647.94)
Totals for Cus	ip				1,640,000.00	870,184.00	870,184.00	857,536.06	0.00	(12,647.94)
Totals for US Govt Bonds					342,709,000.00	260,739,659.51	261,722,778.09	261,577,713.81	6,050,314.45	(6,195,378.73)
Totals for 8217 EBIA	(Pru WCT)				2,688,543,213.69	2,537,054,264.91	2,520,450,089.91	2,618,041,386.14	129,489,904.09	(31,898,607.86)

Cash due from broker 8,556,518 8,556,518
Total 2,545,610,783 2,626,597,904



APPENDIX V

\$ 11,683,642

\$ 15,876,861

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

Mortgages					
Loan No.	Name	Interest Rate	Maturity Date	Cost	Market Value
6104923	The Walk	7.65%	12/15/2024	\$ 11,921,932	\$ 8,751,821
6106765	The Walk (Supplemental)	7.23%	12/15/2024	3,864,579	2,841,471
	Cash and Cash Equivalents			12,044,930	12,044,930
	Other Net Assets			(11,954,580)	(11,954,580)

Total

APPENDIX VI

Form_5500_WCOT_2019 FINAL

WCT - WCOT Schedule of Assets Held for Investment Purposes at End of Plan Year

194001 D 412601 H 173401 F 455701 P	NAME City Base Landing Dulles Corner II Harborview Point Florin Associates LLC Penn 95 Bridgepoint Northlake		arket/Cost sition Cost)		31/2019 ent Market	Market Value Gain	Market Value Loss	BEG BV Cost/Principal	END BV Cost/Principal	Book Value	Book Value	Unrealized	Unrealized
194001 D 412601 H 173401 F 455701 P 459001 B	Oulles Corner II Harborview Point Florin Associates LLC Penn 95 Bridgepoint Northlake							Costrillicipal	Cost/Principal	Increase	Decrease	Gain	(Loss)
412601 H 173401 F 455701 P 459001 B	Harborview Point Florin Associates LLC Penn 95 Bridgepoint Northlake		6,400,000		-	-	-	-	-	-	-	-	-
173401 F 455701 P 459001 B Total Real Estate Own	Florin Associates LLC Penn 95 Bridgepoint Northlake				3,564,000	-	(2,836,000)	13,191,876	13,191,876	-	-	-	2,836,000
459001 B Total Real Estate Own	Bridgepoint Northlake		-			-							
Total Real Estate Own			-		-	-	-	-	-	-	-	-	-
			-		-	-	-	-	-	-	-	-	-
	ned	\$	6,400,000	\$	3,564,000	\$ -:	\$ (2,836,000) \$	13,191,876	\$ 13,191,876	- :	- \$	- \$	2,836,000
	Extra Space Storage Acorn Park	\$	- 66,211,461		- 66,163,710		- (47,751)	37,430,223	39,000,952	1,570,729	-	87,851 -	1,618,480
	ESS WCOT LLC	,	-		-		(47,731)	-	39,000,932	1,570,729			1,010,400
	5900 Wilshire		80,366,245		87,864,084	7,497,839	-	29,290,058	32,489,878	3,199,820	-	4,298,019	-
	PK3 Holdings LLC	\$	-		2,690,477	2,690,477	- \$		\$ - \$ -	-	-	FC 000	364,261
	Extra Space West II Morris Corp Center V	\$	3,044,423		8,893,207	5,848,785	- \$ -	12,177,929	\$ - 14,779,714	2,601,785	-	56,088 3,247,000	_
	Oulles View Office		172,378		-	-	(172,378)	12,117,020	-	-	-	-	
165101	Georgia -Pacific Site	3	39,434,449		37,576,156	-	(1,858,292)	24,947,597	27,783,068	2,835,471	-	-	4,693,763
	Georgia -Pacific Site 2		4,962,854		12,845,614	7,882,760	-	11,388,666	20,871,426	9,482,760	-	-	1,600,000
165104	Georgia Pacific - Condos		228,123		260,995	32,872	-	228,123	261,995	33,872	-	-	1,000
	Riverview Valley Forge	\$	-		-	-	- \$		\$ -	-	-	-	-
	Alexan Vaught Ranch		-		-	-	- \$		\$ -	-	-	-	-
410802	3900 San Clemente JV	\$	1,123.10		-	-	(1,123) \$	1,123.10	\$ -	-	(1,123)	-	-
420702 S	Sanatoga Springs - JV		6,796,733		8,602,788	1,806,055	-	25,183,899	25,236,936	53,036	-	1,753,019	-
425103 N	Mcbee Condo		-		-	-	-	-	-	-	-	-	-
451301	The Vintage on Selby - Retail		-		-	-	-	-	-	-	-	-	-
451302	The Vintage on Selby - Residential		-		-	-	-	-	-	-	-	-	-
457001 B	Broadstone North Park	\$	-		764,761	764,761	- \$	-	764,761	764,761	-	-	-
457301 C	Courts at Manassas	\$	-		602,680	602,680	- S		602,680	602,680	-		170,000
459201 N	Modera on the Hudson	\$			202,779	202,779	- S	_	202,779	202,779	_		99
455501 F	Falls Church	\$	-		80,929	80,929	- \$	-	80,929	80,929	-		-
Total Real Estate Part	tnerships	\$ 20	01,217,789	\$	226,548,182	\$ 27,409,938	(2,079,545) \$	140,647,619	\$ 162,075,118	\$ 21,428,622	(1,123) \$	9,441,977 \$	8,447,603
470004	247144 404 01		750.000		-		40						
172901 2	247 W. 46th Street		758,689		758,688	•	(1)	-	-	-	-	-	1
Total Forward Contrac	cts With Conditions Waived	\$	758,689	\$	758,688	\$ -:	\$ (1) \$	-	\$ - :	- 5	- \$	- \$	1_
Cash and Cash Equival Other Net Assets	alents	\$ \$	9,165,344 1,526,154	\$ \$	6,580,603 861,835		\$						
	GRAND TOTAL	\$ 2	19,067,977	\$	238,313,308	\$ 27,409,938	\$ (4,915,547) \$	164,530,994	\$ 182,709,433	\$ 21,428,622	\$ (1,123) \$	9,441,977 \$	11,283,605

Hldgs per FS

APPENDIX VII

Identification because to the second		stment including maturity date, rate of			0-4	Ourse of Male
Identity of issue, borrower, lessor or similar party (b)	<u>s</u>	security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value (e)
(b)		(c)			(u)	(e)
EB TEMP INV FD	CCT		11451981.84	1.00	11,451,981.84	11,451,981.84
CASH AND CASH EQUIVALENTS	Cash and Cash Equiv		0	1.00	10,913,892.00	10,958,837.00
WYETH LLC	Corporate Debt	5.950% 04/01/2037 DD 03/27/07	70000	136.60	93,675.92	95,618.60
WYETH LLC	Corporate Debt	6.500% 02/01/2034 DD 12/16/03	17000	140.76	23,850.32	23,928.86
WILLIS NORTH AMERICA INC	Corporate Debt	3.875% 09/15/2049 DD 09/10/19	10000	99.77	9,959.50	9,976.90
WILLIS NORTH AMERICA INC WILLIAMS COS INC/THE	Corporate Debt Corporate Debt	4.500% 09/15/2028 DD 09/10/18 4.125% 11/15/2020 DD 11/09/10	163000 68000	110.28 101.19	168,260.61 68,270.64	179,753.14 68,809.20
WILLIAMS COS INC/THE WILLIAMS COS INC/THE	Corporate Debt	5.250% 03/15/2020 DD 02/09/10	260000	100.59	265,675.80	261,526.20
WILLIAMS COS INC/THE	Corporate Debt	3.750% 06/15/2027 DD 06/05/17	3000	104.31	3,138.57	3,129.18
WILLIAMS COS INC/THE	Corporate Debt	5.750% 06/24/2044 DD 06/24/14	20000	118.52	23,886.20	23,703.00
WILLIAMS COS INC/THE	Corporate Debt	7.875% 09/01/2021 DD 08/21/01	291000	109.06	317,424.63	317,367.51
WILLIAMS COS INC/THE	Corporate Debt	7.500% 01/15/2031 DD 01/17/01	90000	130.51	108,746.10	117,461.70
WESTERN MIDSTREAM OPERATING LP	Corporate Debt	4.000% 07/01/2022 DD 06/28/12	441000	102.51	440,956.68	452,051.46
WELLS FARGO COMMERCIAL C53 A4	Corporate Debt	3.040% 10/15/2052 DD 11/01/19	607000	103.06	625,185.72	625,555.99
WELLS FARGO COMMERCIAL C54 A4	Corporate Debt	3.146% 12/15/2052 DD 12/01/19	547000	103.71	563,391.95	567,277.29
WELLS FARGO COMMERCIAL C46 A4	Corporate Debt	4.152% 08/15/2051 DD 08/01/18	290000	111.22	298,695.07	322,526.40
WELLS FARGO & CO	Corporate Debt	VAR RT 10/30/2025 DD 10/31/19	6000	100.09	6,000.00	6,005.64
WELLS FARGO & CO	Corporate Debt	VAR RT 10/30/2030 DD 10/31/19	46000	100.70	45,947.22	46,319.70
WELLS FARGO & CO	Corporate Debt	VAR RT 06/17/2027 DD 06/17/19 3.750% 01/24/2024 DD 01/24/19	60000	103.77 105.73	60,923.04	62,259.60
WELLS FARGO & CO WELLS FARGO & CO	Corporate Debt Corporate Debt	2.625% 07/22/2022 DD 07/24/17	779000 179000	105.73	777,590.01 178,869.04	823,660.07 181,674.26
WELLS FARGO & CO	Corporate Debt	VAR RT 05/22/2028 DD 05/22/17	588000	106.31	601,684.71	625,085.16
WELLS FARGO COMMERCIAL NXS2 A5	Corporate Debt	VAR RT 07/15/2058 DD 07/01/15	1185000	106.83	1,236,779.87	1,265,959.20
WELLS FARGO COMMERCIAL C27 A5	Corporate Debt	3.451% 02/15/2048 DD 03/01/15	970000	104.99	999,040.83	1,018,373.90
WELLS FARGO BANK NA	Corporate Debt	VAR RT 05/27/2022 DD 05/28/19	2000000	101.32	2,023,480.00	2,026,360.00
WELLS FARGO & CO	Corporate Debt	3.550% 09/29/2025 DD 09/28/15	125000	105.89	132,245.30	132,363.75
WELLS FARGO & CO	Corporate Debt	4.300% 07/22/2027 DD 07/22/15	11000	109.59	11,061.22	12,054.79
WELLS FARGO & CO	Corporate Debt	3.000% 02/19/2025 DD 02/19/15	225000	103.19	220,698.00	232,182.00
WELLS FARGO & CO	Corporate Debt	5.375% 11/02/2043 DD 10/28/13	10000	128.43	12,177.80	12,843.20
WELLS FARGO & CO	Corporate Debt	3.500% 03/08/2022 DD 03/08/12	4000	103.27	4,110.36	4,130.84
WELLS FARGO & CO	Corporate Debt	3.000% 10/23/2026 DD 10/25/16	693000	102.49	702,166.05	710,255.70
WELLS FARGO & CO	Corporate Debt	3.000% 04/22/2026 DD 04/22/16	664000	102.87	638,367.60	683,050.16
WELLS FARGO & CO	Corporate Debt	2.500% 03/04/2021 DD 03/04/16	138000	100.72	138,854.48	138,992.22
ANTHEM INC ALLERGAN FINANCE LLC	Corporate Debt Corporate Debt	3.500% 08/15/2024 DD 08/12/14 4.625% 10/01/2042 DD 10/02/12	25000 6000	104.85 104.69	24,191.94 6,007.80	26,211.75 6,281.64
WASTE MANAGEMENT INC	Corporate Debt	4.150% 07/15/2049 DD 05/22/19	275000	114.42	282,006.30	314,666.00
WASTE MANAGEMENT INC	Corporate Debt	4.000% 07/15/2039 DD 05/22/19	190000	112.05	199,242.85	212,895.00
WASTE MANAGEMENT INC	Corporate Debt	3.450% 06/15/2029 DD 05/22/19	60000	107.10	61,262.85	64,257.60
WASTE MANAGEMENT INC	Corporate Debt	3.125% 03/01/2025 DD 02/26/15	110000	104.50	107,179.60	114,950.00
WALGREENS BOOTS ALLIANCE INC	Corporate Debt	4.500% 11/18/2034 DD 11/18/14	19000	104.33	20,321.76	19,822.51
WALMART INC	Corporate Debt	3.250% 07/08/2029 DD 04/23/19	421000	107.33	426,796.02	451,867.72
WALMART INC	Corporate Debt	3.700% 06/26/2028 DD 06/27/18	31000	110.18	33,986.54	34,155.49
WFRBS COMMERCIAL C3 A3FL 144A	Corporate Debt	VAR RT 03/15/2044 DD 06/09/11	40569.25	100.05	40,797.45	40,589.13
VODAFONE GROUP PLC	Corporate Debt	5.125% 06/19/2059 DD 06/19/19	1000	117.57	1,069.99	1,175.69
VODAFONE GROUP PLC	Corporate Debt	5.250% 05/30/2048 DD 05/30/18	368000	120.12	410,135.58	442,048.96
VODAFONE GROUP PLC	Corporate Debt	5.000% 05/30/2038 DD 05/30/18	9000	115.81	10,314.45	10,422.63
VODAFONE GROUP PLC	Corporate Debt	4.375% 05/30/2028 DD 05/30/18	33000 201000	110.88 108.63	36,366.41	36,589.08
VODAFONE GROUP PLC VODAFONE GROUP PLC	Corporate Debt Corporate Debt	4.125% 05/30/2025 DD 05/30/18 3.750% 01/16/2024 DD 05/30/18	13000	105.78	199,048.29 13,655.20	218,340.27 13,751.53
VODAFONE GROUP PLC	Corporate Debt	4.375% 02/19/2043 DD 02/19/13	145000	103.70	150,779.09	155,727.10
VISTRA OPERATIONS CO LLC 144A	Corporate Debt	4.300% 07/15/2029 DD 06/11/19	420000	102.02	424,808.40	428,479.80
VISA INC	Corporate Debt	4.300% 12/14/2045 DD 12/14/15	10000	122.93	11,852.80	12,293.10
VIRGINIA ELECTRIC & POWER CO	Corporate Debt	3.300% 12/01/2049 DD 12/05/19	195000	100.97	194,631.45	196,895.40
VIRGINIA ELECTRIC & POWER CO	Corporate Debt	3.800% 04/01/2028 DD 03/22/18	65000	108.82	71,147.78	70,732.35
VIRGINIA ELECTRIC & POWER CO	Corporate Debt	3.150% 01/15/2026 DD 01/14/16	20000	104.55	20,873.60	20,909.80
VIRGINIA ELECTRIC & POWER CO	Corporate Debt	2.750% 03/15/2023 DD 03/14/13	434000	101.84	418,908.05	441,989.94
VIRGINIA ELECTRIC & POWER CO	Corporate Debt	6.000% 05/15/2037 DD 05/17/07	423000	135.16	551,158.67	571,722.57
VINCI SA 144A	Corporate Debt	3.750% 04/10/2029 DD 04/10/19	400000	109.15	403,910.00	436,608.00
VIACOMCBS INC	Corporate Debt	5.850% 09/01/2043 DD 08/19/13	23000	125.29	28,903.64	28,816.93
VIACOMCBS INC	Corporate Debt	4.375% 03/15/2043 DD 03/15/13	172000	106.03	172,860.23	182,364.72
VIACOMOBS INC	Corporate Debt	6.875% 04/30/2036 DD 04/12/06	62000	133.90 116.73	81,570.30	83,020.48
VERIZON COMMUNICATIONS INC VERIZON COMMUNICATIONS INC	Corporate Debt Corporate Debt	4.500% 08/10/2033 DD 08/10/17 4.125% 03/16/2027 DD 03/16/17	494000 828000	116.73	493,359.72 848,814.89	576,651.14 919,278.72
VERIZON COMMUNICATIONS INC	Corporate Debt	4.272% 03/10/2027 DD 03/10/17 4.272% 01/15/2036 DD 07/15/15	1109000	113.26	1,086,350.78	1,255,997.95
VERIZON COMMUNICATIONS INC	Corporate Debt	4.400% 11/01/2034 DD 10/29/14	47000	115.20	51,960.60	54,485.22
UNIV OF NEBRASKA NE FACS CORP	Corporate Debt	3.037% 10/01/2049 DD 10/24/19	385000	96.64	385,000.00	372,079.40
UNIV OF CALIFORNIA CA REVENUES	Corporate Debt	4.858% 05/15/2112 DD 03/01/12	135000	123.28	124,421.07	166,430.70
UNIV OF CALIFORNIA CA REVENUES	Corporate Debt	4.767% 05/15/2115 DD 04/08/15	187000	120.79	185,043.18	225,884.78
UNITEDHEALTH GROUP INC	Corporate Debt	3.500% 08/15/2039 DD 07/25/19	45000	105.02	46,596.85	47,258.55
UNITEDHEALTH GROUP INC	Corporate Debt	2.875% 08/15/2029 DD 07/25/19	4000	102.93	4,080.96	4,117.16
UNITEDHEALTH GROUP INC	Corporate Debt	2.375% 08/15/2024 DD 07/25/19	11000	101.33	11,095.15	11,145.97
UNITEDHEALTH GROUP INC	Corporate Debt	4.450% 12/15/2048 DD 12/17/18	24000	119.61	28,480.60	28,706.16
				100.93	139,756.40	141,307.60

Composite Delt	Diacktock Asset management	Description of	investment including maturity date, rate of			_	
ASPT TEXAS INC Cooposes Dest ASPT EXAS INC ASPT TEXAS INC ASPT TEXAS INC ASPT TEXAS INC Cooposes Dest ASPT TEXAS INC ASPT TEXAS INC Cooposes Dest ASPT TEXAS INC Cooposes Dest ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC ASPT TEXAS INC COOPOSES DEST ASPT TEXAS INC C	Identity of issue, borrower, lessor or similar party (b)		Security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value (e)
ASPT TRANSMISSION CO LLC Coprosite Dest A 2,500% 1001/2007 TO 2009/17 2 20000 170.64 190.07 142.75 ASPT TRANSMISSION CO LLC Coprosite Dest A 2,500% 1001/2007 TO 2009/17 2 20000 170.64 ASPT TRANSMISSION CO LLC Coprosite Dest A 2,500% 1001/2007 TO 2009/17 19 10000 100.00 96.78 175,800 170.00 96.78 175,80		0		0.40000	100.10		
APP TRANSMISSION OCILIC Corporate Debt 3,759% 1201/0207 DD 06928477 200000 17.4 84 196.88.07 1,768.06.14 10.4 APP TRANSMISSION OCILIC Corporate Debt 3,800% 061500246 DD 0607126 7000 174.68 176.806.14 10.0 APP TRANSMISSION OCILIC Corporate Debt 3,800% 061500246 DD 06072678 7000 174.0 APP TRANSMISSION OCILIC Corporate Debt 4,800% 061500246 DD 06072678 7000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500246 DD 06072678 7000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500246 DD 06072678 7000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500246 DD 06072678 7000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500246 DD 0607265 7300 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500246 DD 0607265 7300 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500246 DD 0607265 7300 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500240 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500240 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500240 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061500240 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061720020 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061720020 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061720020 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 4,800% 061720020 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 060746 7400 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 060746 74000 0000 174.0 APP TRANSMISSION OCILIC CORPORATE Debt 5,800% 061720020 DD 0607							243,233.28
APP TRANSMISSION CO LLC Coponition Deet APP TR							114,719.00
APP TRANSMISSION CO LLC Composate Debt 3.800% 09152049 D 0011299 4.000 PLC Composate Debt 4.800% 09152049 D 0011199 4.000 PLC Composate Debt 4.800% 09242013 D 19524473 4.8000 PLC Composate Debt 4.800% 09242013 D 19522473 4.8000 PLC Composate Debt 4.800% 0915203 D 19522473 4.81140 D 19727072 D 1982070 4.81140 D 19727072 D 1982070 4.81140 D 19727072 D 1982070 4.81140 D 19727072 D 1982071 4.81140 D 19727072 D 1972707							221,744.58
APP TRANSMISSION CO LLC Coporate Debt ARD FLG COPORATE Debt ARD FL							88,460.68
AON PLC Corporate Deth ACM PLC ACM P							10,701.50
AON PLC Corporate Debt							174,166.20
AON PLC Corporate Debt							184,183.44
ACM PLC Corporate Debt							136,783.24
ATAT INC Copposite Debt ASSON 601979204D 10 696/0741 ATAT INC Copposite Debt ASSON 601979207D 10 696/0741 ATAT INC Copposite Debt ASSO							159,220.35
ATAT INC							4,305.48
AT&T INC							935,040.00
ATAT INC Coproste Detal							173,432.00
ATAT INC							728,771.82
ATAT INC							2,263.48
AT&T INC							39,351.39
ATATI INC							26,897.64
ATAT INC							331,851.16
ATAT INC							472,303.40
ATAT INC							2,484.54
ATATI INC							11,514.20
ATAT INC							257,796.08
ATAT INC							155,654.20
ATAT INC	AT&T INC	Corporate Debt	4.350% 03/01/2029 DD 02/19/19	326000	111.25	359,068.46	362,678.26
ATAT INC Corporate Debt A 3,80% 02/15/02/27 D0 02/15/19 10000 110.6 80 10.048.50 10.6 ATAT INC Corporate Debt VAR RT 12/15/26/34 D0 06/05/14/15 15:0000 118.5 7 43,867.60 47.4 ASBOTT LABORATORIES Corporate Debt A 4,00% 11/30/02/23 D0 11/22/16 14/3000 105.66 161.25/11.5 163,7 ASBVIE INC Corporate Debt A 5,00% 05/14/20/25 D0 05/14/15 55:000 105.66 161.25/11.5 163,7 ASBVIE INC Corporate Debt A 5,00% 05/14/20/25 D0 05/14/15 55:000 111.2 79 557,059.38 625,5 ASBVIE INC Corporate Debt A 5,00% 05/14/20/25 D0 05/12/16 55:000 111.2 79 557,059.38 625,5 ASBVIE INC Corporate Debt A 5,00% 05/14/20/25 D0 05/12/16 20000 110.03 63 10,723 20 11.5 ASBVIE INC 144A Corporate Debt A 5,00% 05/14/20/25 D0 05/12/16 20000 105.11 11.4 ASB124 11.4 ASBVIE INC 144A Corporate Debt A 5,00% 05/14/20/25 D0 05/12/16 20000 105.11 11.4 ASB124 11.4 ASBVIE INC 144A Corporate Debt A 5,00% 05/14/20/25 D0 11/22/19 20000 105.11 11.4 ASB124 11.4 ASBVIE INC 144A Corporate Debt A 5,00% 05/15/20/25 D0 11/22/19 20000 105.01 10.2 20,757.65 20.1 ALLERGAN FUNDING SCS Corporate Debt 3,40% 05/15/20/25 D0 10/12/19 20000 105.00 105.00 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 03/12/15 21,000 105.00 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 03/12/15 21,000 105.00 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 03/12/15 41,000 105.00 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 05/12/16 41,000 105.00 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 05/04/12 41,000 105.00 20,000 20,757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt A 5,00% 05/15/20/25 D0 05/04/12 41,000 105.00 20,000 20,	AT&T INC	Corporate Debt	VAR RT 06/15/2022 DD 06/05/19	365000	103.13	372,471.55	376,417.20
ABBOTI LABORATORIES Corporate Debt 3.400% 11/30/2023 DD 10/12/216 14/3000 105.14 14/3,857.45 15/3. ABBVEINC Corporate Debt 3.400% 11/30/2023 DD 10/14/15 15/5000 105.65 181.251.15 163. ABBVEINC Corporate Debt 4.500% 60/14/2028 DD 05/14/16 15/5000 11/2.79 557.059.38 625.5 ABBVEINC Corporate Debt 3.200% 60/14/2028 DD 05/14/16 10000 11/0.08 10/7.23.20 11/0. ABBVEINC Corporate Debt 4.500% 60/14/2028 DD 05/12/16 10000 10/0.08 10/7.23.20 11/0. ABBVEINC CORPORATE DEBT 4.500% 60/14/2028 DD 05/12/16 10000 10/0.08 10/7.23.20 11/0. ABBVEINC 144A Corporate Debt 4.500% 60/14/2028 DD 05/12/16 10000 10/0.51 11/4,951.24 11/4. ABBVEINC 144A Corporate Debt 2.590% 11/21/2028 DD 11/21/19 100000 10/0.51 11/4,951.24 11/4. ABBVEINC 144A Corporate Debt 3.500% 60/15/2024 DD 06/19/14 136000 10/0.50 11/2.05,757.48 12/0. ALLERGAN FUNDING SCS Corporate Debt 3.450% 60/15/2024 DD 06/19/14 136000 10/0.50 12/9.560.20 27/9.60 20/0. ALLERGAN FUNDING SCS Corporate Debt 3.450% 60/15/2024 DD 06/19/14 136000 10/0.50 12/9.360 20/0.757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt 4.550% 60/15/2024 DD 06/19/14 136000 10/0.50 12/9.360 20/0.757.65 21.0 ALLERGAN FUNDING SCS Corporate Debt 4.550% 60/15/2024 DD 06/19/14 10000 10/0.50 12/9.360 20/0.758.17 450.0 ACTIVISION BULZZARD INC Corporate Debt 3.450% 60/15/2024 DD 06/19/14 10000 10/0.50 12/9.360 20/0.758.67 450.0 ACTIVISION BULZZARD INC Corporate Debt 3.400% 60/15/2024 DD 06/15/202 DD 06/16/17 556000 10/0.50 2.532,787.56 586.0 ACTIVISION BULZZARD INC Corporate Debt 4.550% 60/15/2024 DD 06/16/17 556000 10/0.50 2.532,787.56 586.0 ACTIVISION BULZZARD INC Corporate Debt 4.550% 60/15/2024 DD 06/16/17 556000 10/0.50 2.532,787.56 586.0 ACTIVISION BULZZARD INC Corporate Debt 3.400% 60/15/2024 DD 06/17/17 556000 10/0.50 2.532,787.56 586.0 ACTIVISION BULZZARD INC Corporate Debt 4.105% 11/15/2024 DD 11/10/11 57000 10/0.50 2.532,787.56 586.0 ACTIVISION BULZZARD INC Corporate Debt 3.500% 60/15/2024 DD 06/17/17 50000 10/0.50 2.532,787.56 586.0 ACTIVISION BULZZARD INC Corporate Debt 3.500% 60/15/2024 DD 06/17/17 50000	AT&T INC	Corporate Debt	3.875% 01/15/2026 DD 01/15/19	566000	107.17	558,126.94	606,582.20
ABBVE INC Corporate Debt A00% 11/30/2022 D0 11/22/16 143.005 105.64 143.957.45 163.2 ABBVE INC Corporate Debt A500% 06714/2035 D0 56714/15 155000 110.08 110	AT&T INC	Corporate Debt	3.800% 02/15/2027 DD 02/15/19	10000	106.60	10,048.50	10,660.30
ABBYLE INC Corporate Debt 4. 500% 05/14/205 DD 05/14/15 555000 112.79 557.099 38 26.55 ABBYLE INC Corporate Debt 4. 500% 05/14/205 DD 05/14/15 555000 112.79 557.099 38 26.55 ABBYLE INC Corporate Debt 4. 300% 05/14/205 DD 05/12/16 10000 110.08 10.723.20 11.0 ABBYLE INC Corporate Debt 3. 200% 05/14/205 DD 05/12/16 20000 10.8 3 20.04 818 02. 20.7 ABBYLE INC 144A Corporate Debt 4. 050% 11/2/12/03 DD 11/2/179 10900 10.5 11 11.8 51.24 11.4 85.1 41.4 41.4 ABBYLE INC 144A Corporate Debt 2. 989% 11/2/12/03 DD 11/2/179 206000 10.5 12 20.05 764 86 20.9 3. ABBYLE INC 144A Corporate Debt 3. 880% 06/15/20/20 DD 05/12/15 206000 10.5 22 20.5 76.4 86 20.9 3. ALLERGAN FUNDING SCS Corporate Debt 3. 880% 06/15/20/20 DD 05/12/15 215000 10.5 04 136.673.43 14.2 4.2 ALLERGAN FUNDING SCS Corporate Debt 3. 800% 03/15/2022 DD 03/12/15 215000 10.2 30 213.90.20 219.5 0.2 ALLERGAN FUNDING SCS Corporate Debt 3. 800% 03/15/2022 DD 03/12/15 215000 10.2 30 22/3.00.20 219.5 0.2 ALLERGAN FUNDING SCS Corporate Debt 3. 800% 03/15/2022 DD 03/12/15 412000 10.5 30 20.757.65 21.1 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	AT&T INC	Corporate Debt	VAR RT 12/15/2043 DD 06/05/19	40000	118.57	43,967.60	47,427.20
ABBVIE INC Corporate Debt 4. 500% 65/14/2036 DD 66/14/15 555000 110.79 557,059.38 625.5 ABBVIE INC Corporate Debt 3. 300% 65/14/2036 DD 66/12/16 20000 110.86 10.723.20 11.0 ABBVIE INC Corporate Debt 3. 300% 65/14/2036 DD 66/12/16 20000 103.63 20.481.80 20.7 ABBVIE INC 144A Corporate Debt 4. 500% 65/14/2036 DD 11/21/19 109000 105.11 11.851.24 11.44. ABBVIE INC 144A Corporate Debt 2. 456% 66/15/2024 DD 11/21/19 266000 101.82 205,754.86 20.9 ABBVIE INC 144A Corporate Debt 3. 856% 66/15/2024 DD 66/19/14 18.0000 105.61 11.851.24 11.44. ABBVIE INC 144A Corporate Debt 3. 856% 66/15/2024 DD 66/19/14 18.0000 105.61 11.852.205,754.86 20.9 ALLERGAN FUNDING SCS Corporate Debt 3. 856% 66/15/2024 DD 66/19/14 18.0000 105.61 136.573.43 14.22 ALLERGAN FUNDING SCS Corporate Debt 3. 856% 66/15/2024 DD 66/19/14 18.0000 102.30 219.360.20 219.5 ALLERGAN FUNDING SCS Corporate Debt 3. 806% 60/15/2026 DD 60/19/14 12.0000 105.30 20.0000 105.0000 105.00000 105.00000 105.00000 105.0000 105.0000 105.0000 105.0000 105.0000 105.0000 105.0000	ABBOTT LABORATORIES	Corporate Debt	3.400% 11/30/2023 DD 11/22/16	143000	105.14	143,557.45	150,348.77
ABBVE INC Corporate Debt 3.00% 05/14/2036 DD 05/12/16 10000 110.08 10,723.20 11.6 ABBVE INC 144A Corporate Debt 3.20% 05/14/2038 DD 05/12/19 10000 103.63 20.481.80 20.7 ABBVE INC 144A Corporate Debt 4.050% 61/14/2038 DD 11/21/19 10000 105.11 114.851.24 114.4 ABBVE INC 144A Corporate Debt 4.050% 11/21/2038 DD 11/21/19 20000 105.11 114.851.24 114.5 ABBVE INC 144A Corporate Debt 3.860% 61/15/2024 DD 01/12/11 20000 105.04 138.573.43 142.2 ALLERGAN FUNDING SCS Corporate Debt 3.860% 05/15/2024 DD 06/19/14 13000 105.04 138.573.43 142.2 ALLERGAN FUNDING SCS Corporate Debt 3.800% 05/15/2025 DD 03/12/15 2000 105.09 20.757.65 21.5 ALLERGAN FUNDING SCS Corporate Debt 3.800% 05/15/2025 DD 03/12/15 2000 105.09 20.757.65 21.5 ALLERGAN FUNDING SCS Corporate Debt 3.800% 03/15/2025 DD 03/12/15 2000 105.09 20.757.65 21.5 ALLERGAN FUNDING SCS Corporate Debt 3.400% 09/15/2026 DD 03/15/17 55000 105.02 532.787.55 25.6 ACTIVISION BLIZZARD INC Corporate Debt 3.400% 09/15/2026 DD 03/15/17 55000 105.02 532.787.55 86.0 ACTIVISION BLIZZARD INC Corporate Debt 4.500% 05/15/2027 DD 05/04/12 64000 107.87 46.666.72 600.4 ACTIVISION BLIZZARD INC Corporate Debt 4.100% 05/15/2027 DD 05/04/12 64000 107.87 46.666.72 600.4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 101/10/12 60000 102.45 55.337.55 61/4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 11/15/2024 DD 11/10/11/2 60000 102.45 55.337.55 61/4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 11/15/2024 DD 11/10/11/2 60000 102.45 55.337.55 61/4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 11/15/2024 DD 11/10/11/2 60000 102.45 55.337.55 61/4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 11/15/2024 DD 11/10/11/2 60000 102.45 55.337.55 61/4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 11/15/2024 DD 11/10/11/2 60000 102.45 55.337.55 61/4 ACTIVISION BLIZZARD INC Corporate Debt 3.000% 01/15/2027 DD 10/12/11/15 700.6461 103.99 74,807.13 77.4 ACTIVISION BLIZZARD INC CORPORATE DEBT 3.2000% 01/15/2027 DD 10/12/11/15 700.6461 103.99 74,807.13 77.4 ACTIVISION BLIZZARD INC CORPORATE DEBT 3.7000% 01/15/2027	ABBVIE INC	Corporate Debt	3.600% 05/14/2025 DD 05/14/15	155000	105.65	161,251.15	163,754.40
ABBVE INC 144A Corporate Debt ABBVE INC 144A ABBVE INC 144A Corporate Debt ABBVE INC 144A ABBVE INC 144A ABBVE INC 144A Corporate Debt ABBVE INC 144A ABBVE	ABBVIE INC	Corporate Debt	4.500% 05/14/2035 DD 05/14/15	555000	112.79	557,059.38	625,956.75
ABBVE INC 144A Corporate Debt 4.050% 11/21/2036 DD 11/21/19 109000 10.5.11 114.851.24 114.8 114.8 ABBVE INC 144A Corporate Debt 2.50% 11/21/2036 DD 11/21/19 20000 10.82 20.575.48 82.07 ALLERGAN FUNDING SCS Corporate Debt 3.450% 03/15/2022 DD 03/12/15 2000 10.20 30 21/36.00	ABBVIE INC	Corporate Debt	4.300% 05/14/2036 DD 05/12/16	10000	110.08	10,723.20	11,008.30
ABBBLE INC 144A Corporate Debt 2, 580% e1/12/12/2026 DD 11/21/19 2, 205,754, 486 209,744 ALLERGAN FUNDING SCS Corporate Debt 3, 450% e0/31/5/2022 DD 03/12/15 2, 15000 102, 20 2, 193,602, 21, 21, 21, 21, 21, 21, 21, 21, 21, 2	ABBVIE INC	Corporate Debt	3.200% 05/14/2026 DD 05/12/16	20000	103.63	20,481.80	20,725.80
ALLERGAN FUNDING SCS Corporate Debt A, 16,00% 03/15/20/22 DD 03/12/15 21,5000 102.30 22/19,360.20 21.95 ALLERGAN FUNDING SCS Corporate Debt A, 16,00% 03/15/20/25 DD 03/12/15 21,5000 105.09 20,757.65 21,1 ALLERGAN FUNDING SCS Corporate Debt A, 16,00% 03/15/20/25 DD 03/12/15 21,5000 105.09 20,757.65 21,1 ALLERGAN FUNDING SCS Corporate Debt A, 16,00% 03/15/20/25 DD 03/12/15 21,5000 105.00 109.32 400,785.17 45,00% ACTIVISION BLIZZARD INC Corporate Debt A, 10,00% 09/15/20/26 DD 03/12/15 21,5000 105.02 532,787.56 886,0 ACTIVISION BLIZZARD INC Corporate Debt A, 10,00% 09/15/20/26 DD 03/12/15 21,5000 105.02 532,787.56 886,0 ACTIVISION BLIZZARD INC Corporate Debt A, 10,00% 09/15/20/27 DD 05/26/17 64000 107.87 64,686.72 64ETNA INC Corporate Debt Corporate Debt A, 12,50% 05/15/20/24 DD 15/04/12 64000 107.87 64,686.72 64ETNA INC Corporate Debt A, 12,50% 10/10/10/22 DD 09/13/12 64000 102.45 56,337.56 61,4 64ETNA INC Corporate Debt A, 10,00% 10/15/20/24 DD 11/07/12 64000 102.45 56,337.56 61,4 64ETNA INC Corporate Debt A, 10,00% 10/15/20/24 DD 11/07/12 64000 102.33 242,675.44 253,7 64,686.72 64	ABBVIE INC 144A	Corporate Debt	4.050% 11/21/2039 DD 11/21/19	109000	105.11	114,851.24	114,565.54
ALLERGAN FUNDING SCS Corporate Debt AGNOW 2015/2022 DD 2017/215 215000 105.04 138.573.43 14.2.2 ALLERGAN FUNDING SCS Corporate Debt AGNOW 2015/2022 DD 2017/215 215000 105.09 12.30 22.19.360.20 21.9. ALLERGAN FUNDING SCS Corporate Debt ALSOW 2015/2025 DD 2017/215 215000 105.09 20.757.65 21.1 ALLERGAN FUNDING SCS Corporate Debt ALSOW 2015/2025 DD 2017/215 215000 105.09 20.757.65 21.1 ALLERGAN FUNDING SCS Corporate Debt ALERGAN FUNDING SCS ALERGAN FU	ABBVIE INC 144A	Corporate Debt	2.950% 11/21/2026 DD 11/21/19	206000	101.82	205,754.86	209,740.96
ALLERGAN FUNDING SCS Corporate Debt 3, 4,69% 03/15/2025 DD 03/12/15 2000 105.09 105.09 105.76 21,15 ALLERGAN FUNDING SCS Corporate Debt 4, 550% 03/15/2035 DD 03/12/15 2000 105.09 105.09 105.02 105.27/75 25,27/75 26 26,17 ALLERGAN FUNDING SCS Corporate Debt 4, 550% 03/15/2035 DD 03/12/15 41200 109.32 400,785.17 450,4 ACTIVISION BLIZZARD INC Corporate Debt 3, 400% 09/15/2026 DD 03/15/17 158000 104.38 162,713.94 176,4 ACTIVISION BLIZZARD INC Corporate Debt 4, 500% 05/15/2042 DD 05/04/17 158000 107,87 64,686,72 64 ACTIVISION BLIZZARD INC Corporate Debt 4, 500% 05/15/2042 DD 10/5/17/12 6000 107,87 64,686,72 69,0 ACTIVISION BLIZZARD INC Corporate Debt 4, 500% 05/15/2042 DD 10/7/12 6000 107,87 64,686,72 69,0 ACTIVISION BLIZZARD INC Corporate Debt 3, 500% 11/15/2024 DD 11/10/14 67000 107,87 64,686,72 69,0 ACTIVISION BLIZZARD INC Corporate Debt 3, 500% 11/15/2024 DD 11/10/14 67000 104,69 65,633,25 61,4 ACTIVISION BLIZZARD INC Corporate Debt 3, 500% 11/15/2024 DD 11/10/14 67000 104,69 65,633,25 65,93 AGILENT TECHNOLOGIES INC Corporate Debt 3, 500% 11/15/2024 DD 01/10/14 67000 104,69 65,633,25 69,0 AGILENT TECHNOLOGIES INC Corporate Debt 3, 500% 06/15/2022 DD 09/22/16 3000 102,29 2,790,99 3,1 AIR CANADA 2017-1 CLASS A 144A Corporate Debt 3, 500% 06/15/2025 DD 12/21/17 10152.16 101.94 97,441,45 103,4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 700% 07/15/2031 DD 12/21/17 10152.16 101.94 97,441,45 103,4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 700% 07/15/2031 DD 12/21/17 10152.16 101.94 97,441,45 103,4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 700% 07/15/2031 DD 12/21/17 10152.16 101.94 97,441,45 103,4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 700% 07/15/2031 DD 12/21/17 10152.16 101.94 97,441,45 103,4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 700% 07/15/2032 DD 06/14/11 10152.16 101.94 97,441,45 103,4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 700% 07/15/2032 DD 06/14/11 10152.16 101.94 97,441,45 103,4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3, 700% 07/15/2032 DD 06/14/11 10152							142,859.84
ALLERGAN FUNDING SCS Corporate Debt 3, 800% 03/15/2025 DD 03/12/15 41200 109,32 400,785,17 450,40 ACTIVISION BLIZZARD INC Corporate Debt 3, 400% 06/15/2026 DD 03/15/17 55800 105,02 532,787,56 586,6 ACTIVISION BLIZZARD INC Corporate Debt 3, 400% 06/15/2027 DD 05/26/17 168000 105,02 532,787,56 586,6 ACTIVISION BLIZZARD INC Corporate Debt 3, 400% 06/15/2027 DD 05/26/17 168000 107,87 64,686,72 69,0 ACTIVISION BLIZZARD INC Corporate Debt 4,500% 05/15/2042 DD 05/04/12 60000 107,87 64,686,72 69,0 ACTIVISION BLIZZARD INC Corporate Debt 4,500% 05/15/2042 DD 05/04/12 60000 107,87 64,686,72 69,0 ACTIVISION BLIZZARD INC Corporate Debt 4,500% 05/15/2042 DD 05/04/12 60000 107,87 64,686,72 69,0 ACTIVISION BLIZZARD INC Corporate Debt 4,500% 05/15/2042 DD 05/04/12 60000 102,45 56,337,56 61,4 ACTIVISION BLIZZARD INC Corporate Debt 3,500% 11/15/2042 DD 11/107/12 60000 104,69 56,633,25 59,6 61,4 ACTIVISION BLIZZARD INC Corporate Debt 3,500% 11/15/2042 DD 11/107/12 60000 104,69 56,633,25 59,6 61,4 ACTIVISION BLIZZARD INC Corporate Debt 3,500% 10/15/2025 DD 09/13/12 248000 102,33 242,675,44 253,7 ARIC CANADA 2017-1 CLASS B 144A Corporate Debt 5,000% 66/15/2025 DD 12/14/15 74066,461 103,99 74,807,13 77,0 ARIC CANADA 2017-1 CLASS B 144A Corporate Debt 3,000% 67/15/2027 DD 12/21/17 1015216 101,99 75,441,45 103,48 ARIC LASSE CORP Corporate Debt 3,700% 67/15/2027 DD 12/21/17 902,12 99,75 858,43 8 ARIC LASSE CORP Corporate Debt 3,700% 67/15/2027 DD 12/21/17 902,12 99,75 858,43 8 8 ALABAMA POWER CO Corporate Debt 3,700% 67/15/2027 DD 12/21/17 902,12 90000 105,38 59,378,40 63,2 ALABAMA POWER CO Corporate Debt 3,700% 67/15/2027 DD 12/21/17 902,12 90000 106,49 99,75 858,43 8 8 8,444 ALABAMA POWER CO Corporate Debt 3,700% 67/15/2027 DD 12/21/17 902,12 90000 106,49 99,75 858,43 8 8 8,444 ALABAMA POWER CO Corporate Debt 3,700% 67/15/2027 DD 12/21/17 902,12 90000 106,49 99,75 858,43 8 8 8,444 ALABAMA POWER CO Corporate Debt 3,700% 67/15/2027 DD 12/11/17 902,12 90000 106,49 99,75 858,43 86 86,64 87 87 88,48 88 88 88 88 88 88 88 88 88 88 88 88 8	ALLERGAN FUNDING SCS						219,938.55
ALLERGAN FUNDING SCS Corporate Debt A, 550% 03/15/2035 DD 03/12/15 ACTIVISION BLIZZARD INC Corporate Debt A, 300% 09/15/2027 DD 05/26/17 168000 105.02 ACTIVISION BLIZZARD INC Corporate Debt A, 500% 06/15/2027 DD 05/26/17 168000 104.38 162,713.94 176,4 ACTIVAINC Corporate Debt A, 500% 06/15/2027 DD 05/26/17 168000 107.87 6,4686.72 6,696.72 6,79							21,018.20
ACTIVISION BLIZZARD INC Corporate Debt 3.400% 69/15/2026 DD 03/15/17 558000 105.02 532.787.56 586.6 ACTIVISION BLIZZARD INC Corporate Debt 3.400% 69/15/2027 DD 05/28/17 169000 104.38 162,713.94 176,4 ACTIVAINO CORPORATE DEBT 3.400% 69/15/2024 DD 05/04/12 64000 107.87 64,688.72 680.0 ACTIVAINO CORPORATE DEBT 4.500% 69/15/2024 DD 16/04/12 64000 107.87 64,688.72 680.0 ACTIVAINO CORPORATE DEBT 4.125% 11/15/2042 DD 11/07/12 60000 102.45 56,337.56 61,4 ACTIVAINO CORPORATE DEBT 3.500% 11/15/2024 DD 11/07/14 57000 104.69 56,633.25 56,24 ACTIVAINO CORPORATE DEBT 3.500% 11/15/2024 DD 11/10/14 57000 104.69 56,633.25 56,24 ACTIVAINO CORPORATE DEBT 3.500% 11/15/2024 DD 11/10/14 57000 102.28 2,790.99 3.0 AIR CANADA 2015-2 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS A 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA 2017-1 CLASS B 144A CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77,0 AIR CANADA CORPORATE DEBT 5.000% 69/15/2025 DD 12/14/15 74066.461 103.99 75,886.43 86.84 8							450,406.64
ACTINISION BLIZZARD INC Corporate Debt							586,011.60
AETNA INC Corporate Debt A 1.00% 05/15/2042 DD 05/04/12 64000 107.87 64,686.72 69.2 AETNA INC Corporate Debt A 1.25% 11/15/2042 DD 11/07/12 60000 102.45 56,337.56 61.4 AETNA INC Corporate Debt A 1.25% 11/15/2042 DD 11/10/14 57000 104.69 56,633.25 59.6 AGILENT TECHNOLOGIES INC Corporate Debt A 2.00% 10/01/2022 DD 09/13/12 248000 102.33 242,675.44 253,7 AGILENT TECHNOLOGIES INC Corporate Debt A 3.050% 09/02/2020 DD 09/22/16 AIR CANADA 2015-2 CLASS B 144A Corporate Debt A 5.00% 08/15/2025 DD 12/14/15 74066.461 103.99 74,807.13 77.C AIR CANADA 2017-1 CLASS B 144A Corporate Debt A 3.00% 07/15/2031 DD 12/21/17 101521.6 101.94 97.74 AIR CANADA 2017-1 CLASS B 144A Corporate Debt A 3.700% 07/15/2031 DD 12/21/17 101521.6 101.94 97.74 AIR CANADA 2017-1 CLASS B 144A Corporate Debt A 3.700% 07/15/2031 DD 12/21/17 902.12 99.75 858.43 AIR LEASE CORP Corporate Debt A 3.700% 07/15/2032 DD 06/18/18 6000 105.38 59.378.40 63.2 ALABAMA POWER CO Corporate Debt A 1.50% 06/10/2041 DD 10/5/24/11 5000 105.38 59.378.40 63.2 ALABAMA POWER CO Corporate Debt A 1.50% 06/10/2041 DD 10/5/24/11 5000 105.38 59.378.40 64.6 ALABAMA POWER CO Corporate Debt A 1.50% 06/10/2041 DD 10/5/24/11 5000 106.49 94,658.80 97.5 ALABAMA POWER CO Corporate Debt A 1.50% 06/15/2042 DD 12/05/12 9200 106.49 94,658.80 97.5 ALABAMA POWER CO Corporate Debt A 1.50% 06/15/2042 DD 10/10/817 5000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 1.50% 06/15/2042 DD 10/10/817 5000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 1.50% 06/15/2042 DD 10/10/817 5000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 3.70% 07/15/2045 DD 06/28/18 5000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 1.50% 06/15/2042 DD 10/21/17 1000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 3.50% 06/15/2022 DD 06/19/18 2000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 3.50% 06/15/2023 DD 06/19/18 2000 106.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 3.50% 06/15/2023 DD 06/19/18 2000 108.01 51.260.67 60.4 ALABAMA POWER CO Corporate Debt A 3.							176,408.96
AETNA INC Corporate Debt A 1.25% 11/15/2042 DD 11/07/12 600.00 102.45 56.337.56 61.4 AETNA INC Corporate Debt 3.500% 11/15/2024 DD 11/07/14 57000 104.69 56.633.25 59.6 AGILENT TECHNOLOGIES INC Corporate Debt 3.200% 10/16/2022 DD 19/13/12 248000 102.23 242,675.44 253,7 AGILENT TECHNOLOGIES INC Corporate Debt 3.050% 09/22/2026 DD 09/13/12 248000 102.29 2,790.99 3.0 AIR CANADA 2015-2 CLASS B 144A Corporate Debt 5.000% 09/12/2025 DD 12/14/15 74066.461 103.99 74.807.13 77.C AIR CANADA 2017-1 CLASS A 144A Corporate Debt 3.300% 07/15/2031 DD 12/21/17 101521.6 101.94 97.441.45 103.4 AIR CANADA 2017-1 CLASS B 144A Corporate Debt 3.700% 07/15/2031 DD 12/21/17 902.12 99.75 858.43 86 ALABAMA POWER CO Corporate Debt 3.875% 07/03/2023 DD 06/18/18 60000 105.38 59,378.40 63.2 ALABAMA POWER CO Corporate Debt 3.850% 68/01/2041 DD 05/24/11 53000 122.32 61,723.18 64,8 ALABAMA POWER CO Corporate Debt 4.150% 08/15/2025 DD 03/21/15 57000 106.49 94,658.80 97.5 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 106.01 51,260.67 60,4 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 44,811.00 52.6 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 44,811.00 52.6 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 44,811.00 52.6 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 54,811.00 52.6 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 54,811.00 52.6 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 54,811.00 52.6 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 54,811.00 52.6 ALABAMA POWER CO Corporate Debt 3.750% 03/01/2045 DD 03/11/15 57000 105.65 54,811.00 52.6 0.00 54,811.00 52.6 0.00 54,811.00 52.6 0.00 54,811.00 52.6 0.00 54,811.00 52.6 0.00 54,811.00 52.6 0.00 54,811.00 52.6 0.00 54,811.00 54,811.00 55,820.00 54,811.00 55,820.00 55,820.00 55,820.00 55,820.00 55,820.00 55,820.00 55,820.00 55,820.00 55,820.00 55,820.00 55,820.00 55,820.00							69,038.08
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ALABAMA POWER CO Corporate Debt 3.450% 10/01/2049 DD 09/17/19 170000 102.60 171,237.60 174,40 UNITEDHEALTH GROUP INC Corporate Debt 3.700% 12/15/2025 DD 12/17/18 162000 108.24 161,814.70 175,33 UNITEDHEALTH GROUP INC Corporate Debt 3.850% 06/15/2028 DD 06/19/18 20000 104.77 20,967.20 20,50 UNITEDHEALTH GROUP INC Corporate Debt 3.500% 06/15/2023 DD 06/19/18 20000 104.77 20,967.20 20,50 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 01/15/2047 DD 10/25/17 30000 107.64 32,073.00 32,2 UNITEDHEALTH GROUP INC Corporate Debt 3.375% 04/15/2027 DD 03/13/17 82000 106.76 84,725.96 87,50 UNITEDHEALTH GROUP INC Corporate Debt 4.750% 07/15/2045 DD 07/23/15 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 10000 108.03 10,808.80 10,808.80 10,808.80 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,20 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,00 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2045 DD 03/02/06 42000 132.80 55,926.94 55,70 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,641.51 10,641.51 10,641.51 10,641.51 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 08/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 08/15/2045 DD 05/04/15 98000 114.70 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2042 DD 06/01/12 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2047 DD 04/27/17 1000 105.10 1,058.97							
UNITEDHEALTH GROUP INC Corporate Debt 3.700% 12/15/2025 DD 12/17/18 162000 108.24 161,814.70 175,3 UNITEDHEALTH GROUP INC Corporate Debt 3.850% 06/15/2028 DD 06/19/18 30000 110.35 32,989.80 33,1 UNITEDHEALTH GROUP INC Corporate Debt 3.500% 06/15/2023 DD 06/19/18 20000 104.77 20,967.20 20,9 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 10/15/2047 DD 10/25/17 30000 107.64 32,073.00 32,2 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 04/15/2027 DD 03/13/17 82000 106.76 84,725.96 87,5 UNITEDHEALTH GROUP INC Corporate Debt 4.750% 07/15/2045 DD 07/23/15 431000 123.14 486,438.46 530,7 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2025 DD 07/23/15 10000 108.03 10,808.80 10,80 UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 05/15/2045 DD 05/04/15 98000 118.34 10,641.51 10,6 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,29							61,427.53
UNITEDHEALTH GROUP INC Corporate Debt 3.850% 06/15/2028 DD 06/19/18 20000 110.35 32,989.80 33,1 UNITEDHEALTH GROUP INC Corporate Debt 3.500% 06/15/2023 DD 06/19/18 20000 104.77 20,967.20 20,9 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 10/15/2047 DD 10/25/17 30000 107.64 32,073.00 32,2 UNITEDHEALTH GROUP INC Corporate Debt 3.375% 04/15/2027 DD 03/13/17 82000 106.76 84,725.96 87,5 UNITEDHEALTH GROUP INC Corporate Debt 4.750% 07/15/2045 DD 07/23/15 431000 123.14 486,438.46 530,7 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 10000 108.03 10,808.80 10,80 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 05/15/2045 DD 05/04/15 98000 118.34 10,641.51 10,6 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/11/2042 DD 06/01/12 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/11/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/11/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/11/2042 DD 06/01/12 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/11/2042 DD 06/01/12 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/11/2042 DD 06/01/12 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/11/2042 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2045 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2047 DD 04/27/17 1000 105.10 1,058.97							174,421.70
UNITEDHEALTH GROUP INC Corporate Debt 3.500% 06/15/2023 DD 06/19/18 20000 104.77 20.967.20 20.9 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 10/15/2047 DD 10/25/17 30000 107.64 32.073.00 32.2 UNITEDHEALTH GROUP INC Corporate Debt 3.375% 04/15/2027 DD 03/13/17 82000 106.76 84,725.96 87,5 UNITEDHEALTH GROUP INC Corporate Debt 4.750% 07/15/2045 DD 07/23/15 431000 123.14 486,438.46 530,7 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2025 DD 07/23/15 10000 108.03 10,808.80 10,80 8.00 UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,641.51 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2045 DD 05/04/15 141000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2049 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2049 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2047 DD 04/27/17 1000 105.10 1,058.97 1,0							175,343.94
UNITEDHEALTH GROUP INC Corporate Debt 3.750% 10/15/2047 DD 10/25/17 30000 107.64 32,073.00 32,7 UNITEDHEALTH GROUP INC Corporate Debt 3.375% 04/15/2027 DD 03/13/17 82000 106.76 84,725.96 87,5 UNITEDHEALTH GROUP INC Corporate Debt 4.750% 07/15/2045 DD 07/23/15 431000 123.14 486,438.46 530,7 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2045 DD 07/23/15 10000 108.03 10,808.80 10,8 UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,6 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/01/2042 DD 06/01/12 141000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2045 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2048 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2048 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2048 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2048 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2047 DD 04/27/17 1000 105.10 1,058.97 1,0							33,104.70
UNITEDHEALTH GROUP INC Corporate Debt 3.375% 04/15/2027 DD 03/13/17 82000 106.76 84,725.96 87,5 UNITEDHEALTH GROUP INC Corporate Debt 4.750% 07/15/2045 DD 07/23/15 431000 123.14 486,438.46 530,7 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2025 DD 07/23/15 10000 108.03 10,808.80 10,8 UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,641.51 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2048 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2047 DD 04/27/17 1000 105.10 1,058.97 1,0							20,954.60
UNITEDHEALTH GROUP INC Corporate Debt 4.750% 07/15/2045 DD 07/23/15 431000 123.14 486,438.46 530,7 UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2025 DD 07/23/15 10000 108.03 10,808.80 10,800 UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,600 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,400 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,500 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,500 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,500 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,500 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,500 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,500 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,500 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2037 DD 04/27/17 1000 105.10 1,058.97 1,058.							32,291.40
UNITEDHEALTH GROUP INC Corporate Debt 3.750% 07/15/2025 DD 07/23/15 10000 108.03 10,808.80 10,8 UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,641.51 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 06/10/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2037 DD 04/27/17 1000 105.10 1,058.97 1,0							87,539.92
UNITEDHEALTH GROUP INC Corporate Debt 3.950% 10/15/2042 DD 10/22/12 32000 110.11 33,639.82 35,2 UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,641.51 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2037 DD 04/27/17 1000 105.10 1,058.97 1,0							530,750.64
UNITEDHEALTH GROUP INC Corporate Debt 4.625% 11/15/2041 DD 11/10/11 116000 119.29 126,059.52 138,3 UNITEDHEALTH GROUP INC Corporate Debt 5.800% 03/15/2036 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,6 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 UNITED TECHNOLOGIES CORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,0							10,802.60
UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 03/02/06 42000 132.80 55,926.94 55,7 UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,6 UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104.490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 US BANCORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,0							35,234.24
UNITED TECHNOLOGIES CORP Corporate Debt 4.450% 11/16/2038 DD 08/16/18 9000 118.34 10,641.51 10,6 1.51 10,6							138,372.92
UNITED TECHNOLOGIES CORP Corporate Debt 4.150% 05/15/2045 DD 05/04/15 98000 114.70 104,490.11 112,4 UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 US BANCORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,0							55,775.58
UNITED TECHNOLOGIES CORP Corporate Debt 4.500% 06/01/2042 DD 06/01/12 141000 119.89 159,729.64 169,0 UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 US BANCORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,0							10,650.33
UNITED TECHNOLOGIES CORP Corporate Debt 5.700% 04/15/2040 DD 02/26/10 16000 134.65 20,376.48 21,5 UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,5 US BANCORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,058.97							112,407.96
UNITED TECHNOLOGIES CORP Corporate Debt 6.125% 07/15/2038 DD 05/16/08 54000 138.88 67,293.09 74,6 US BANCORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97	UNITED TECHNOLOGIES CORP	Corporate Debt	4.500% 06/01/2042 DD 06/01/12	141000	119.89	159,729.64	169,047.72
US BANCORP Corporate Debt 3.150% 04/27/2027 DD 04/27/17 1000 105.10 1,058.97 1,0	UNITED TECHNOLOGIES CORP	Corporate Debt	5.700% 04/15/2040 DD 02/26/10	16000	134.65	20,376.48	21,543.84
	UNITED TECHNOLOGIES CORP	Corporate Debt	6.125% 07/15/2038 DD 05/16/08	54000	138.88	67,293.09	74,994.66
LIC DANICODD Corporate Debt 2 100% 04/97/9098 DD 04/98/46 75000 404.49 74.049.95 79.0	US BANCORP	Corporate Debt	3.150% 04/27/2027 DD 04/27/17	1000	105.10	1,058.97	1,050.98
03 DANGONE COIPOIALE DEDI 3. 100% 04/27/2020 DD 04/20/10 / 2000 104. 12 / 4,942.25 / 8,0	US BANCORP	Corporate Debt	3.100% 04/27/2026 DD 04/26/16	75000	104.12	74,942.25	78,086.25

Identity of issue, borrower, lessor or similar party (b)	Current Value (e)
UNITED PARCEL SERVICE INC	
UNITED PARCEL SERVICE INC	
UNITED PARCEL SERVICE INC	174,608.00 15,199.05
INITED PARCEL SERVICE INC	160,073.68
MEXICO GOVERNMENT INTERNATIONA	19,349.60
MEXICO GOVERNMENT INTERNATIONA	1,211,632.50
ALTRIA GROUP INC Corporate Debt ALTRIA GROUP INC Corporate Debt Co	762,626.00
ALTRIA GROUP INC	66,316.15
ALTRIA GROUP INC	606,380.48
AMAZON.COM INC	728,265.88
AMAZON.COM INC	29,789.50
AMAZON.COM INC	119,883.35
AMAZON.COM INC	18,345.88
AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 3.800% 05/15/2028 DD 05/22/18 80000 109.04 81,098.60 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.250% 03/15/2035 DD 11/26/19 220000 101.27 218,913.20 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.250% 03/15/2035 DD 11/13/17 62213.759 105.40 62,272.60 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.200% 12/15/2029 DD 05/16/16 84595.5 102.84 83,244.25 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 4.375% 04/01/2024 DD 09/16/16 84595.5 102.84 83,244.25 AMERICAN AIRLINES 2014-1 CLASS Corporate Debt 4.375% 04/01/2024 DD 09/16/14 3346.063 102.92 3,343.38 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 5.250% 07/15/2025 DD 01/19/16 244119.45 105.78 250,734.09 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 3.700% 11/01/2024 DD 09/16/15 74728.1 100.71 72,747.65 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.000% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2037 DD 10/04/17 4116.162 101.13 3.991.24 AMERICAN AIRLINES 2016-2 CLASS Corporate Debt 4.400% 03/22/2025 DD 09/24/15 85091.942 105.50 83,344.98 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 4.400% 03/22/2025 DD 09/24/15 234749.922 103.60 232,026.77 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.700% 04/15/2037 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.700% 04/15/2027 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 4.950% 08/15/2028 DD 08/15/19 235000 102.82 235,000.00 AMERICAN EXPRESS CO Corporate Debt 3.850% 08/15/2029 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 3.850% 08/15/2022 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2022 DD 08/03/17 30000 101.91 3.006.99 AMERICAN EXPRESS CO Corporate Debt 3.	4,071.12
AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.250% 03/15/2050 DD 11/26/19 220000 10.27 218,913.20 AMERICAN AIRLINES 2016-2 CLASS Corporate Debt 3.650% 08/15/2030 DD 01/13/17 62213.759 105.40 62,272.60 AMERICAN AIRLINES 2016-2 CLASS Corporate Debt 3.3650% 08/15/2039 DD 05/16/16 84595.5 102.84 83,244.25 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.350% 04/15/2031 DD 08/14/17 86368.754 102.05 82,708.24 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 4.375% 04/01/2024 DD 09/16/14 3346.063 102.92 3,343.38 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 5.250% 07/15/2025 DD 01/19/16 244119.45 105.78 250,734.09 AMERICAN AIRLINES 2015-1 CLASS Corporate Debt 3.700% 11/101/2024 DD 03/16/15 74728.1 100.71 72,747.65 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.000% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.000% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 3.000% 04/15/2027 DD 10/04/17 4116.162 101.13 3,991.24 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 4.400% 03/22/2029 DD 09/24/15 85091.942 105.50 83,344.98 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 4.400% 03/22/2029 DD 09/24/15 85091.942 105.50 83,344.98 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.700% 04/15/2030 DD 08/16/19 235000 102.82 235,000.00 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.150% 08/15/2030 DD 08/16/19 235000 102.82 235,000.00 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 4.950% 08/15/2020 DD 09/14/15 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.500% 08/15/2020 DD 08/15/19 250000 102.82 235,000.00 AMERICAN EXPRESS CO Corporate Debt 2.200% 08/01/2022 DD 08/15/19 250000 102.82 235,000.00 AMERICAN EXPRESS CO Corporate Debt 3.000% 01/03/2020 DD 08/15/19 250000 101.20 182,366.10 AMERICAN EXPRESS CO Corporate Debt 3.000% 01/03/2020 DD 08/15/19 250000 101.93 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.000% 01/03/2020 DD 08/03/17 2000 103.38 275558.97 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2020	11,365.90 87,231.20
AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.650% 08/15/2030 DD 01/13/17 62213.759 105.40 62,272.60 AMERICAN AIRLINES 2016-2 CLASS Corporate Debt 3.200% 12/15/2029 DD 05/16/16 84595.5 102.84 83,244.25 102.84 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.350% 04/15/2031 DD 08/14/17 86388.754 102.05 82,708.24 AMERICAN AIRLINES 2014-1 CLASS Corporate Debt 4.375% 04/01/2024 DD 09/16/14 3346.063 102.92 3,343.38 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 5.250% 07/15/2025 DD 01/19/16 244119.45 105.78 250,734.09 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 3.700% 11/101/2024 DD 09/16/15 74728.1 100.71 72,747.65 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.700% 11/101/2024 DD 03/16/15 74728.1 100.71 72,747.65 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2027 DD 10/04/17 4116.162 101.13 3,991.24 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 3.750% 04/15/2027 DD 10/04/17 4116.162 101.13 3,991.24 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 3.000% 03/22/2029 DD 09/24/15 85091.942 105.50 83,344.98 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.700% 04/15/2037 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.700% 04/15/2027 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 3.700% 04/15/2027 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 4.950% 08/15/2028 DD 08/15/19 250000 102.82 235,000.00 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 2.500% 08/15/2029 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 3.850% 08/15/2029 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/27/2023 DD 02/27/18 140000 103.84 145,721.80 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 05/17/18 30000 100.21 30,002.50 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 05/17/18 30000 100.11 3,006.09 3.700.09 AMERICAN EXPRESS CO Corporate Debt 3.7	222,796.20
AMERICAN AIRLINES 2016-2 CLASS	65,572.06
AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 4.375% 04/15/2031 DD 08/14/17 86368.754 102.05 82,708.24 AMERICAN AIRLINES 2014-1 CLASS Corporate Debt 4.375% 04/01/2024 DD 09/16/14 3346.063 102.92 3,343.38 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 5.250% 07/15/2025 DD 01/19/16 244119.45 105.78 250,734.09 AMERICAN AIRLINES 2016-1 CLASS Corporate Debt 3.700% 11/01/2024 DD 03/16/15 74728.1 100.71 72,747.65 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.700% 11/01/2024 DD 03/16/15 74728.1 100.71 72,747.65 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2030 DD 10/03/16 201399.751 101.94 192,382.27 AMERICAN AIRLINES 2016-3 CLASS Corporate Debt 3.750% 04/15/2027 DD 10/04/17 4116.162 101.13 3,991.24 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 3.750% 04/15/2027 DD 10/04/17 4116.162 101.13 3,991.24 105.50 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 4.400% 03/22/2029 DD 09/24/15 85091.942 105.50 83,344.98 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 3.700% 04/15/2027 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.700% 04/15/2027 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 4.950% 08/15/2026 DD 01/13/17 73191 105.59 74,066.94 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 4.950% 08/15/2026 DD 01/13/17 73191 105.59 74,066.94 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 2.500% 08/15/2029 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 2.500% 08/15/2020 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 3.000% 10/30/2020 DD 10/30/17 30000 101.20 182,366.10 AMERICAN EXPRESS CO Corporate Debt 3.000% 10/30/2020 DD 10/30/17 27000 103.39 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 05/17/18 3000 101.91 3.060.99 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 05/17/18 3000 101.91 3.060.99 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 05/17/18 3000 101.91 3.060.99 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/	86,998.86
AMERICAN AIRLINES 2014-1 CLASS	88,139.31
AMERICAN AIRLINES 2016-1 CLASS	3,443.77
AMERICAN AIRLINES 2016-3 CLASS	258,224.67
AMERICAN AIRLINES 2016-3 CLASS AMERICAN AIRLINES 2015-2 CLASS Corporate Debt AMERICAN AIRLINES 2017-2 CLASS CORPORATE Debt AMERICAN AIRLINES 2017-2 CLASS CORPORATE Debt AMERICAN AIRLINES 2019-1 CLASS CORPORATE Debt AMERICAN EXPRESS CO CORPORATE Debt CORPORATE Debt CORPORATE Debt CORPORATE Debt CORPORATE Debt CORPORATE Debt AMERICAN EXPRESS CO CORPORATE Debt CORPORATE Debt AMERICAN EXPRESS CO CORPORATE Debt AMERICAN E	75,259.42
AMERICAN AIRLINES 2015-2 CLASS AMERICAN AIRLINES 2015-2 CLASS Corporate Debt A.400% 03/22/2025 DD 09/24/15 AMERICAN AIRLINES 2015-2 CLASS Corporate Debt A.400% 03/22/2025 DD 09/24/15 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt A.700% 04/15/2027 DD 10/05/17 B0592.376 B101.09 T8,302.50 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt A.500% 08/15/2033 DD 08/15/19 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt A.950% 08/15/2033 DD 08/15/19 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt A.950% 08/15/2029 DD 08/15/19 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt A.850% 08/15/2029 DD 08/15/19 AMERICAN EXPRESS CO Corporate Debt AMERICAN EXPRESS CO	205,298.85
AMERICAN AIRLINES 2015-2 CLASS Corporate Debt 4.400% 03/22/2025 DD 09/24/15 234749.922 103.60 232,026.77 AMERICAN AIRLINES 2017-2 CLASS Corporate Debt 3.700% 04/15/2027 DD 10/05/17 80592.376 101.09 78,302.50 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 3.150% 08/15/2033 DD 08/15/19 235000 102.82 235,000.00 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 4.950% 08/15/2026 DD 01/13/17 73191 105.59 74,066.94 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 3.850% 08/15/2029 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 2.500% 08/01/2022 DD 08/01/17 180000 101.20 182,366.10 AMERICAN EXPRESS CO Corporate Debt 2.200% 10/30/2020 DD 10/30/17 30000 100.21 30,025.50 AMERICAN EXPRESS CO Corporate Debt 3.000% 10/30/2020 DD 10/30/17 27000 103.39 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/27/2023 DD 02/27/18 140000 103.84 145,721.80 AMERICAN EXPRESS CO Corporate Debt 3.375% 05/17/2021 DD 05/17/18 3000 101.91 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 101.91 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 05/20/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2022 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 63000 101.17 629,161.50	4,162.55
AMERICAN AIRLINES 2017-2 CLASS AMERICAN AIRLINES 2019-1 CLASS Corporate Debt AMERICAN AIRLINES 2019-1 CLASS Corporate Debt Corporate Debt AMERICAN AIRLINES 2019-1 CLASS Corporate Debt AMERICAN AIRLINES 2017-1 CLASS Corporate Debt AMERICAN AIRLINES 2017-1 CLASS Corporate Debt AMERICAN AIRLINES 2019-1 CLASS Corporate Debt AMERICAN EXPRESS CO Corporate Debt AMERICAN EX	89,772.85
AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 3.150% 08/15/2033 DD 08/15/19 235000 102.82 235,000.00 AMERICAN AIRLINES 2017-1 CLASS Corporate Debt 4.950% 08/15/2026 DD 01/13/17 73191 105.59 74,066.94 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 3.850% 08/15/2029 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 2.500% 08/01/2022 DD 08/01/17 180000 101.20 182,366.10 AMERICAN EXPRESS CO Corporate Debt 2.200% 10/30/2020 DD 10/30/17 30000 100.21 30,025.50 AMERICAN EXPRESS CO Corporate Debt 3.000% 10/30/2020 DD 10/30/17 27000 103.39 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/27/2023 DD 02/27/18 140000 103.84 145,721.80 AMERICAN EXPRESS CO Corporate Debt 3.375% 05/17/2021 DD 05/17/18 3000 101.91 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2022 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 63000 101.17 629,161.50	243,189.18
AMERICAN AIRLINES 2017-1 CLASS AMERICAN AIRLINES 2019-1 CLASS Corporate Debt A.950% 08/15/2026 DD 01/13/17 73191 105.59 74,066.94 AMERICAN AIRLINES 2019-1 CLASS Corporate Debt 3.850% 08/15/2029 DD 08/15/19 250000 101.62 250,000.00 AMERICAN EXPRESS CO Corporate Debt 2.500% 08/01/2022 DD 08/01/17 180000 101.20 182,366.10 AMERICAN EXPRESS CO Corporate Debt 2.200% 10/30/2020 DD 10/30/17 30000 100.21 30,025.50 AMERICAN EXPRESS CO Corporate Debt 3.000% 10/30/2024 DD 10/30/17 27000 103.39 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/27/2023 DD 02/27/18 140000 103.84 145,721.80 AMERICAN EXPRESS CO Corporate Debt 3.375% 05/17/2021 DD 05/17/18 3000 101.91 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 3.75% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2022 DD 05/20/19 31000 101.17 629,161.50	81,469.22
AMERICAN AIRLINES 2019-1 CLASS	241,631.70
AMERICAN EXPRESS CO	77,280.18 254,052.50
AMERICAN EXPRESS CO	182,151.00
AMERICAN EXPRESS CO Corporate Debt 3.000% 10/30/2024 DD 10/30/17 27000 103.39 27,558.90 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/27/2023 DD 02/27/18 140000 103.84 145,721.80 AMERICAN EXPRESS CO Corporate Debt 3.375% 05/17/2021 DD 05/17/18 3000 101.91 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	30,061.80
AMERICAN EXPRESS CO Corporate Debt 3.400% 02/27/2023 DD 02/27/18 140000 103.84 145,721.80 AMERICAN EXPRESS CO Corporate Debt 3.375% 05/17/2021 DD 05/17/18 3000 101.91 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	27,915.84
AMERICAN EXPRESS CO Corporate Debt 3.375% 05/17/2021 DD 05/17/18 3000 101.91 3,060.99 AMERICAN EXPRESS CO Corporate Debt 3.700% 08/03/2023 DD 08/03/18 483000 105.14 494,880.72 AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	145,370.40
AMERICAN EXPRESS CO Corporate Debt 3.700% 11/05/2021 DD 11/06/18 8000 103.06 8,240.96 AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	3,057.36
AMERICAN EXPRESS CO Corporate Debt 3.400% 02/22/2024 DD 02/22/19 238000 104.61 246,055.47 AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	507,826.20
AMERICAN EXPRESS CO Corporate Debt 2.750% 05/20/2022 DD 05/20/19 50000 101.83 50,902.10 AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	8,244.48
AMERICAN EXPRESS CO Corporate Debt 3.125% 05/20/2026 DD 05/20/19 31000 104.01 31,026.36 AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	248,974.18
AMERICAN EXPRESS CO Corporate Debt 2.500% 07/30/2024 DD 07/30/19 630000 101.17 629,161.50	50,916.50
	32,244.03
AMERICAN EXPRESS CREDIT AC 6 A Corporate Debt 2 040% 05/15/2023 DD 10/30/17 1/89/000 100 15 1 /88 /30 40	637,371.00
	1,791,737.17
AMERICAN EXPRESS CREDIT CORP Corporate Debt 2.375% 05/26/2020 DD 05/26/15 150000 100.12 148,182.00 AMERICAN EXPRESS CREDIT CORP Corporate Debt 2.600% 09/14/2020 DD 09/14/15 145000 100.37 144,040.10	150,181.50 145,533.60
AMERICAN EXPRESS CREDIT CORP Corporate Debt 2.000% 09/14/2020 DD 09/14/15 145000 100.57 144,040.10 AMERICAN EXPRESS CREDIT CORP Corporate Debt 2.250% 05/05/2021 DD 05/05/16 392000 100.48 393,729.40	393,889.44
AMERICAN HONDA FINANCE CORP Corporate Debt 2.300% 09/09/2026 DD 09/09/16 8000 99.82 7,753.52	7,985.92
AMERICAN HONDA FINANCE CORP Corporate Debt 2.900% 02/16/2024 DD 02/16/17 130000 103.11 124,703.80	134,036.50
AMERICAN HONDA FINANCE CORP Corporate Debt 2.400% 06/27/2024 DD 06/27/19 75000 101.12 74,611.50	75,839.25
AMERICAN TOWER CORP Corporate Debt 3.375% 10/15/2026 DD 05/13/16 37000 103.98 38,382.69	38,471.12
AMERICAN TOWER CORP Corporate Debt 3.950% 03/15/2029 DD 03/15/19 250000 107.56 253,179.87	268,900.00
AMERICREDIT AUTOMOBILE R 1 A2A Corporate Debt 2.710% 07/19/2021 DD 05/23/18 6186.76 100.02 6,186.57	6,188.24
AMGEN INC Corporate Debt 4.950% 10/01/2041 DD 09/16/10 53000 119.12 59,319.54	63,135.19
AMGEN INC Corporate Debt 5.150% 11/15/2041 DD 11/10/11 89000 121.06 107,075.57	107,745.18
AMGEN INC Corporate Debt 3.625% 05/22/2024 DD 05/22/14 15000 105.67 15,933.90	15,850.35
AMGEN INC Corporate Debt 2.125% 05/01/2020 DD 05/01/15 23000 100.04 22,677.19	23,008.74
AMGEN INC Corporate Debt 4.400% 05/01/2045 DD 05/01/15 82000 112.06 91,794.77	91,885.10
AMGEN INC Corporate Debt 4.663% 06/15/2051 DD 12/15/16 109000 117.82 126,836.56	128,427.07
AMGEN INC Corporate Debt 2.250% 08/19/2023 DD 08/19/16 14000 100.94 13,780.62	14,131.60
AMGEN INC Corporate Debt 2.600% 08/19/2026 DD 08/19/16 33000 101.31 33,442.95 AMGEN INC Corporate Debt 2.200% 05/11/2020 DD 05/11/17 170000 100.09 170,452.20	33,433.29 170,144.50
AMPHENOL CORP Corporate Debt 2.800% 02/15/2030 DD 09/10/19 39000 99.07 38,623.65	38,636.13
ANALOG DEVICES INC Corporate Debt 3.900% 12/15/2025 DD 12/14/15 70000 107.51 68,480.30	75,257.00
ANALOG DEVICES INC Corporate Debt 4.500% 12/05/2036 DD 12/05/16 88000 108.01 93,351,28	95,048.80
ANALOG DEVICES INC Corporate Debt 2.850% 03/12/2020 DD 03/12/18 155000 100.14 154,700.85	155,210.80
ANGLO AMERICAN CAPITAL PL 144A Corporate Debt 4.875% 05/14/2025 DD 05/14/15 565000 109.89 601,910.95	620,867.20
ANGLO AMERICAN CAPITAL PL 144A Corporate Debt 3.625% 09/11/2024 DD 09/11/17 235000 103.75 223,421.55	243,800.75
ANHEUSER-BUSCH COS LLC / ANHEU Corporate Debt 4.700% 02/01/2036 DD 02/01/19 1653000 115.88 1,693,072.98	1,915,413.75
ANHEUSER-BUSCH COS LLC / ANHEU Corporate Debt 4.900% 02/01/2046 DD 02/01/19 234000 118.61 248,618.19	277,552.08
ANHEUSER-BUSCH INBEV WORLDWIDE Corporate Debt 5.450% 01/23/2039 DD 01/23/19 79000 125.84 99,778.62	99,415.97
ANHEUSER-BUSCH INBEV WORLDWIDE Corporate Debt 4.000% 04/13/2028 DD 04/04/18 3000 110.06 3,304.47	3,301.65
ANHEUSER-BUSCH INBEV WORLDWIDE Corporate Debt 4.600% 04/15/2048 DD 04/04/18 30000 114.44 31,972.80	34,332.00
ANHEUSER-BUSCH INBEV WORLDWIDE Corporate Debt 4.750% 04/15/2058 DD 04/04/18 9000 116.96 8,943.93	10,526.31
ANHEUSER-BUSCH INBEV FINANCE I Corporate Debt 4.700% 02/01/2036 DD 01/25/16 10000 115.88 11,355.80	11,587.50

Black Cock Asset Management	Description of	investment including maturity date, rate of	interest, collateral	par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
ANTHEMING	Corporate Debt	3.650% 12/01/2027 DD 11/21/17	15000	105.90	15 606 FO	1E 004 0E
ANTHEM INC ANTHEM INC	Corporate Debt	3.350% 12/01/2027 DD 11/21/17 3.350% 12/01/2024 DD 11/21/17	3000	105.90	15,606.59 3,106.47	15,884.85 3,131.49
ANTHEM INC	Corporate Debt	2.500% 11/21/2020 DD 11/21/17	150000	100.45	150,866.60	150,667.50
ANTHEM INC	Corporate Debt	2.375% 01/15/2025 DD 09/09/19	17000	99.88	16,944.58	16,980.11
AON CORP	Corporate Debt	4.500% 12/15/2028 DD 12/03/18	137000	112.66	136,636.95	154,349.68
AON CORP	Corporate Debt	3.750% 05/02/2029 DD 05/02/19	35000	107.01	36,504.30	37,452.80
APPLE INC	Corporate Debt	3.850% 05/04/2043 DD 05/03/13	717000	112.11	705,660.62	803,850.21
APPLIED MATERIALS INC APPLIED MATERIALS INC	Corporate Debt Corporate Debt	3.300% 04/01/2027 DD 03/31/17 4.350% 04/01/2047 DD 03/31/17	470000 100000	106.05 120.85	470,974.70 104,599.46	498,453.80 120,852.00
APPLIED MATERIALS INC	Corporate Debt	5.400% 03/15/2049 DD 03/14/19	15000	113.61	16,072.05	17,041.95
ARCELORMITTAL SA	Corporate Debt	6.125% 06/01/2025 DD 06/01/15	11000	114.90	12,353.77	12,638.89
ARCELORMITTAL SA	Corporate Debt	4.550% 03/11/2026 DD 03/11/19	97000	106.19	97,750.92	103,008.18
ARCELORMITTAL SA	Corporate Debt	3.600% 07/16/2024 DD 07/16/19	30000	102.55	30,148.20	30,763.80
ARES CAPITAL CORP	Corporate Debt	4.250% 03/01/2025 DD 01/11/18	520000	104.49	518,029.20	543,368.80
AT&T INC	Corporate Debt	5.350% 09/01/2040 DD 03/01/11	25000	120.70	26,805.50	30,174.25
ATMOS ENERGY CORP	Corporate Debt	3.375% 09/15/2049 DD 10/02/19	105000	101.55	104,922.30	106,630.65
AUSTRALIA & NEW ZEALAND BANKIN AUTODESK INC	Corporate Debt Corporate Debt	2.250% 11/09/2020 DD 11/09/17 3.500% 06/15/2027 DD 06/08/17	350000 66000	100.34 104.85	343,406.00 65,585.52	351,204.00 69,199.02
AVNET INC	Corporate Debt	4.625% 04/15/2026 DD 03/29/16	30000	105.83	31,157.70	31,748.10
EQUITABLE HOLDINGS INC	Corporate Debt	3.900% 04/20/2023 DD 10/20/18	74000	104.80	77,049.20	77,551.26
BARCLAYS COMMERCIAL MORT C5 A4	Corporate Debt	3.063% 11/15/2052 DD 11/01/19	884000	103.25	910,495.25	912,765.36
BAMLL COMMERCIAL M SCH AL 144A	Corporate Debt	VAR RT 11/15/2032 DD 12/15/17	920000	99.54	920,000.00	915,787.96
BAE SYSTEMS HOLDINGS INC 144A	Corporate Debt	3.800% 10/07/2024 DD 10/07/14	335000	105.74	343,093.15	354,239.05
BAE SYSTEMS HOLDINGS INC 144A	Corporate Debt	2.850% 12/15/2020 DD 12/10/15	120000	100.68	118,341.60	120,810.00
BAE SYSTEMS HOLDINGS INC 144A	Corporate Debt	3.850% 12/15/2025 DD 12/10/15	259000	106.15	255,952.99	274,936.27
BAT CAPITAL CORP	Corporate Debt	3.557% 08/15/2027 DD 08/15/18	456000	102.10	459,840.56	465,589.68
BAT CAPITAL CORP BAT CAPITAL CORP	Corporate Debt Corporate Debt	4.540% 08/15/2047 DD 08/15/18 3.215% 09/06/2026 DD 09/06/19	104000 255000	100.57 100.77	98,035.00 255,463.90	104,594.88 256,955.85
BAT INTERNATIONAL FINANCE 144A	Corporate Debt	3.250% 06/07/2022 DD 06/07/12	125000	100.77	126,196.25	127,773.75
TRUIST FINANCIAL CORP	Corporate Debt	2.625% 06/29/2020 DD 06/29/15	410000	100.27	408,015.60	411,102.90
BBCMS TRUST 2015- SRCH A1 144A	Corporate Debt	3.312% 08/10/2035 DD 12/06/15	1185000	103.12	1,184,958.53	1,221,936.45
BP CAPITAL MARKETS PLC	Corporate Debt	3.814% 02/10/2024 DD 02/10/14	46000	106.84	48,991.18	49,144.10
BP CAPITAL MARKETS PLC	Corporate Debt	3.279% 09/19/2027 DD 09/19/17	115000	105.23	121,573.04	121,014.50
BNP PARIBAS SA	Corporate Debt	5.000% 01/15/2021 DD 01/18/11	50000	103.17	51,828.90	51,586.00
BPCE SA 144A	Corporate Debt	2.700% 10/01/2029 DD 10/01/19	527000	99.27	523,295.19	523,163.44
BNP PARIBAS SA 144A BX COMMERCIAL MORTGA XL A 144A	Corporate Debt Corporate Debt	3.800% 01/10/2024 DD 01/10/17 VAR RT 10/15/2036 DD 10/24/19	200000 817000	105.08 100.08	210,088.00 817,000.00	210,162.00 817,653.60
BX TRUST 2019-OC11 OC11 A 144A	Corporate Debt	3.202% 12/09/2041 DD 12/01/19	820000	100.08	844,556.62	843,394.60
BALTIMORE GAS & ELECTRIC CO	Corporate Debt	3.500% 08/15/2046 DD 08/18/16	40000	101.85	37,063.60	40,738.40
BALTIMORE GAS & ELECTRIC CO	Corporate Debt	3.750% 08/15/2047 DD 08/24/17	400000	106.77	396,796.00	427,060.00
BALTIMORE GAS & ELECTRIC CO	Corporate Debt	4.250% 09/15/2048 DD 09/20/18	15000	114.40	14,630.25	17,160.15
BALTIMORE GAS & ELECTRIC CO	Corporate Debt	3.200% 09/15/2049 DD 09/12/19	40000	98.01	39,499.00	39,205.20
BANCO SANTANDER SA	Corporate Debt	3.306% 06/27/2029 DD 06/27/19	400000	103.06	400,750.00	412,256.00
BANCO SANTANDER SA	Corporate Debt Corporate Debt	2.706% 06/27/2024 DD 06/27/19 3.300% 01/11/2023 DD 01/11/13	400000	101.42 103.39	402,258.00 46,631.25	405,696.00 46,524.60
BANK OF AMERICA CORP BANK OF AMERICA CORP	Corporate Debt	4.125% 01/22/2024 DD 01/21/14	45000 16000	103.39	17,179.68	17,199.04
BANK OF AMERICA CORP	Corporate Debt	4.000% 04/01/2024 DD 04/01/14	687000	107.43	722,574.30	735,831.96
BANK OF AMERICA CORP	Corporate Debt	4.200% 08/26/2024 DD 08/26/14	256000	107.38	258,082.77	274,895.36
BANK OF AMERICA CORP	Corporate Debt	4.250% 10/22/2026 DD 10/22/14	10000	109.08	10,509.32	10,908.10
BANK OF AMERICA CORP	Corporate Debt	4.000% 01/22/2025 DD 01/22/15	134000	106.67	141,469.35	142,937.80
BANK OF AMERICA CORP	Corporate Debt	3.950% 04/21/2025 DD 04/21/15	67000	106.80	71,337.29	71,553.32
BANK OF AMERICA CORP	Corporate Debt	4.750% 04/21/2045 DD 04/21/15	3000	123.93	3,374.25	3,717.96
BANK OF AMERICA CORP BANK OF AMERICA CORP	Corporate Debt Corporate Debt	3.875% 08/01/2025 DD 07/30/15 4.450% 03/03/2026 DD 03/03/16	3000 402000	107.46 109.83	3,229.11 415,200.32	3,223.68 441,520.62
BANK OF AMERICA CORP	Corporate Debt	VAR RT 01/20/2028 DD 03/03/16	1250000	109.63	1,266,407.36	1,342,125.00
BANK OF AMERICA CORP	Corporate Debt	VAR RT 04/24/2023 DD 04/24/17	64000	101.68	64,889.04	65,077.12
BANK OF AMERICA CORP	Corporate Debt	VAR RT 04/24/2028 DD 04/24/17	375000	106.93	387,668.15	400,972.50
BANK OF AMERICA CORP	Corporate Debt	VAR RT 07/21/2021 DD 07/21/17	3335000	100.21	3,286,110.00	3,341,870.10
BANK OF AMERICA CORP	Corporate Debt	VAR RT 07/21/2023 DD 07/21/17	100000	101.60	101,599.92	101,600.00
BANK OF AMERICA CORP	Corporate Debt	VAR RT 07/21/2028 DD 07/21/17	191000	106.01	201,555.35	202,475.28
BANK OF AMERICA CORP	Corporate Debt	VAR RT 10/01/2025 DD 09/18/17	14000	103.21	14,442.68	14,449.26
BANK OF AMERICA CORP BANK OF AMERICA CORP	Corporate Debt Corporate Debt	VAR RT 01/23/2026 DD 01/23/18 VAR RT 12/20/2023 DD 12/20/17	3000 3000	104.60 102.34	3,112.31 3,058.51	3,138.00 3,070.05
BANK OF AMERICA CORP	Corporate Debt	VAR RT 12/20/2028 DD 12/20/17	395000	105.01	391,164.96	414,805.30
BANK OF AMERICA CORP	Corporate Debt	VAR RT 03/05/2024 DD 03/05/18	342000	103.79	342,432.20	354,948.12
BANK OF AMERICA CORP	Corporate Debt	VAR RT 03/05/2029 DD 03/05/18	261000	108.98	278,606.05	284,429.97
BANK OF AMERICA CORP	Corporate Debt	VAR RT 07/23/2024 DD 07/23/18	45000	105.24	47,418.75	47,357.10
BANK OF AMERICA CORP	Corporate Debt	VAR RT 07/23/2029 DD 07/23/18	39000	111.15	43,695.47	43,349.28
BANK OF AMERICA CORP	Corporate Debt	VAR RT 02/07/2030 DD 02/07/19	187000	109.79	204,432.79	205,301.69
BANK OF AMERICA CORP	Corporate Debt	VAR RT 03/15/2025 DD 03/15/19	1084000	104.43	1,084,174.12	1,132,010.36
BANK OF AMERICA CORP BANK OF AMERICA CORP	Corporate Debt Corporate Debt	VAR RT 04/23/2027 DD 04/23/19 4.100% 07/24/2023 DD 07/23/13	889000 66000	105.71 106.67	913,275.90 70,385.94	939,717.45 70,401.54
BANK OF AMERICA CORP BANK OF NEW YORK MELLON CORP/T	Corporate Debt	2.800% 05/04/2026 DD 05/02/16	405000	106.67	405,538.65	416,526.30
D OF THE PERSON OF THE P	Corporate Debt	2.000 /0 00/04/2020 DD 00/02/10	700000	102.00	100,000.00	110,020.00

BlackRock Asset Management							
I de maio, estimate de la companya d	Description of i	nvestment including maturity date, rate of i	interest, collateral Shares/Par		04	Current Value	
Identity of issue, borrower, lessor or similar party (b)		Security description (c)	Silales/Pai	<u>Price</u>	Cost (d)	(e)	
(5)		(5)			(4)	(0)	
BANK OF NOVA SCOTIA/THE	Corporate Debt	2.800% 07/21/2021 DD 07/21/14	46000	101.50	46,501.40	46,691.84	
BANK OF NOVA SCOTIA/THE	Corporate Debt	2.350% 10/21/2020 DD 10/21/15	20000	100.35	20,070.60	20,070.80	
BANK OF NOVA SCOTIA/THE	Corporate Debt	2.450% 03/22/2021 DD 03/22/16	145000	100.81	145,709.47	146,173.05	
BANK OF NOVA SCOTIA/THE	Corporate Debt	2.700% 03/07/2022 DD 03/07/17	6000	101.77	6,088.02	6,105.90	
BANK OF NOVA SCOTIA/THE	Corporate Debt	2.500% 01/08/2021 DD 01/09/18	82000	100.56	82,510.76	82,461.66	
BANK OF NOVA SCOTIA/THE BANK OF NOVA SCOTIA/THE	Corporate Debt Corporate Debt	3.125% 04/20/2021 DD 04/20/18 3.400% 02/11/2024 DD 02/11/19	102000 10000	101.58 104.79	103,873.16 10,465.10	103,611.60 10,478.50	
BANK 2019-BNK24 BN24 A3	Corporate Debt	2.960% 11/15/2062 DD 12/01/19	613000	104.79	631,359.96	628,570.20	
BARCLAYS PLC	Corporate Debt	3.250% 01/12/2021 DD 01/12/16	355000	100.84	354,787.00	357,996.20	
BARCLAYS PLC	Corporate Debt	3.200% 08/10/2021 DD 08/10/16	200000	101.36	199,872.00	202,714.00	
BARCLAYS PLC	Corporate Debt	VAR RT 05/16/2024 DD 05/16/18	675000	105.44	675,287.36	711,720.00	
BARCLAYS BANK PLC	Corporate Debt	5.140% 10/14/2020 DD 10/14/10	320000	102.09	340,357.40	326,694.40	
BAUSCH HEALTH COS INC 144A	Corporate Debt	5.750% 08/15/2027 DD 03/08/19	80000	108.50	80,000.00	86,800.00	
BAXALTA INC	Corporate Debt	5.250% 06/23/2045 DD 12/23/15	5000	129.16	4,946.03	6,457.80	
BAXTER INTERNATIONAL INC	Corporate Debt	1.700% 08/15/2021 DD 08/15/16	232000	99.86	221,882.48	231,663.60	
BAYER US FINANCE II LLC 144A	Corporate Debt	3.375% 07/15/2024 DD 07/15/18	107000	103.22	104,432.53	110,443.26	
BAYER US FINANCE II LLC 144A BENCHMARK 2019-B15 MORTG B15 B	Corporate Debt Corporate Debt	4.400% 07/15/2044 DD 07/15/18 3.564% 12/15/2072 DD 12/01/19	20000 410000	101.35 102.96	19,273.00 422,276.51	20,270.00 422,144.20	
BENCHMARK 2019-B15 MORTG B15 C	Corporate Debt	3.839% 12/15/2072 DD 12/01/19	219000	102.96	220,845.10	220,603.08	
BENCHMARK 2019-B14 MORT B14 A5	Corporate Debt	3.049% 12/15/2062 DD 11/01/19	640000	100.73	659,196.10	660,595.20	
BNP PARIBAS SA 144A	Corporate Debt	3.375% 01/09/2025 DD 01/09/18	500000	103.86	505,945.00	519,320.00	
BNP PARIBAS SA 144A	Corporate Debt	3.500% 03/01/2023 DD 03/01/18	1055000	103.49	1,076,047.25	1,091,798.40	
BOARDWALK PIPELINES LP	Corporate Debt	4.800% 05/03/2029 DD 05/03/19	25000	107.20	25,260.50	26,799.25	
BOEING CO/THE	Corporate Debt	3.625% 03/01/2048 DD 02/23/18	2000	103.30	1,924.80	2,065.94	
BOEING CO/THE	Corporate Debt	3.200% 03/01/2029 DD 02/15/19	23000	104.29	23,951.97	23,987.16	
BOEING CO/THE	Corporate Debt	3.250% 02/01/2035 DD 07/31/19	22000	102.35	22,804.94	22,516.12	
BOSTON PROPERTIES LP	Corporate Debt	3.650% 02/01/2026 DD 01/20/16	15000	105.98	15,915.60	15,896.85	
BOSTON PROPERTIES LP	Corporate Debt	4.500% 12/01/2028 DD 11/28/18	59000	113.40	66,891.25	66,905.41	
BOSTON PROPERTIES LP	Corporate Debt	2.900% 03/15/2030 DD 09/03/19	100000	99.84	99,815.36	99,839.00	
BP CAPITAL MARKETS AMERICA INC BP CAPITAL MARKETS AMERICA INC	Corporate Debt Corporate Debt	3.119% 05/04/2026 DD 11/04/18 3.410% 02/11/2026 DD 02/11/19	114000 173000	104.50 106.55	110,109.56 177,758.29	119,128.86 184,331.50	
BRISTOL-MYERS SQUIBB CO 144A	Corporate Debt	3.250% 08/15/2022 DD 08/15/19	130000	103.33	134,929.60	134,332.90	
BRISTOL-MYERS SQUIBB CO 144A	Corporate Debt	3.550% 08/15/2022 DD 08/15/19	40000	103.93	41,833.60	41,572.00	
BRISTOL-MYERS SQUIBB CO 144A	Corporate Debt	3.875% 08/15/2025 DD 08/15/19	164000	108.10	179,151.96	177,287.28	
BRISTOL-MYERS SQUIBB CO 144A	Corporate Debt	3.900% 02/20/2028 DD 08/20/19	75000	110.24	83,606.25	82,678.50	
BRISTOL-MYERS SQUIBB CO 144A	Corporate Debt	3.200% 06/15/2026 DD 05/16/19	394000	105.06	393,861.18	413,944.28	
BRISTOL-MYERS SQUIBB CO 144A	Corporate Debt	4.125% 06/15/2039 DD 05/16/19	151000	115.43	160,785.46	174,291.75	
BRITISH AIRWAYS 2019-1 CL 144A	Corporate Debt	3.300% 06/15/2034 DD 07/25/19	339967.82	103.71	339,967.82	352,563.63	
BRITISH AIRWAYS 2019-1 CL 144A	Corporate Debt	3.350% 12/15/2030 DD 07/25/19	553000	103.01	556,538.44	569,634.24	
SKY LTD 144A BROADCOM CORP / BROADCOM CAYMA	Corporate Debt Corporate Debt	3.750% 09/16/2024 DD 09/16/14 3.875% 01/15/2027 DD 01/15/18	220000 857000	107.12 103.88	219,234.40 821,924.71	235,670.60 890,217.32	
BROADCOM INC 144A	Corporate Debt	3.125% 04/15/2021 DD 04/05/19	645000	103.00	644,238.90	652,830.30	
BROADCOM INC 144A	Corporate Debt	3.125% 10/15/2022 DD 04/05/19	300000	101.88	298,629.00	305,640.00	
BROADCOM INC 144A	Corporate Debt	4.250% 04/15/2026 DD 04/05/19	35000	106.22	34,906.90	37,175.95	
BUCKEYE PARTNERS LP	Corporate Debt	4.875% 02/01/2021 DD 01/13/11	119000	101.78	121,344.70	121,120.58	
BURLINGTON NORTHERN SANTA FE L	Corporate Debt	5.050% 03/01/2041 DD 09/10/10	23000	123.96	26,989.58	28,511.49	
BURLINGTON NORTHERN SANTA FE L	Corporate Debt	4.550% 09/01/2044 DD 08/18/14	240000	119.26	268,602.62	286,214.40	
VIACOMCBS INC	Corporate Debt	3.375% 03/01/2022 DD 03/02/12	58000	102.31	57,117.82	59,339.80	
CANTOR COMMERCIAL REAL CF3 A4	Corporate Debt	3.006% 01/15/2053 DD 12/01/19	613000	102.59	631,388.59	628,846.05	
CANTOR COMMERCIAL REAL E CF3 B CGRBS COMMERCIAL M VN05 A 144A	Corporate Debt	VAR RT 01/15/2053 DD 12/01/19 3.369% 03/13/2035 DD 03/01/13	197000	102.59	202,909.88	202,106.24	
CIGNA CORP 144A	Corporate Debt Corporate Debt	3.250% 04/15/2025 DD 04/15/19	1125000 170000	103.36 103.71	1,139,062.50 174,967.40	1,162,743.75 176,308.70	
CIM TRUST 2019-I INV3 A11 144A	Corporate Debt	VAR RT 08/25/2049 DD 09/25/19	1261577.36	99.70	1,258,916.56	1,257,767.40	
CME GROUP INC	Corporate Debt	3.750% 06/15/2028 DD 06/21/18	93000	110.49	94,143.49	102,755.70	
CMS ENERGY CORP	Corporate Debt	3.000% 05/15/2026 DD 05/05/16	37000	102.78	36,860.14	38,027.86	
COMM 2014-LC15 MORTGAG LC15 A4	Corporate Debt	4.006% 04/10/2047 DD 03/01/14	1035000	106.36	1,097,605.46	1,100,846.70	
COMM 2014-CCRE21 MORTG CR21 A3	Corporate Debt	3.528% 12/10/2047 DD 12/01/14	1331381.95	104.72	1,337,414.77	1,394,236.49	
COMM 2015-3BP MORTG 3BP A 144A	Corporate Debt	3.178% 02/10/2035 DD 02/01/15	465000	103.54	451,504.10	481,461.00	
CNH INDUSTRIAL NV	Corporate Debt	3.850% 11/15/2027 DD 11/14/17	40000	104.41	38,563.91	41,763.60	
COMM 2017-PANW MOR PANW A 144A	Corporate Debt	3.244% 10/10/2029 DD 10/01/17	930000	103.03	939,289.73	958,151.10	
COMM 2018-COR3 MORTGAG COR3 A3	Corporate Debt	4.228% 05/10/2051 DD 05/01/18	850000	111.45	952,929.69	947,333.50	
CNH EQUIPMENT TRUST 2018- B A2 CSAIL 2019-C17 COMMERCI C17 A5	Corporate Debt Corporate Debt	2.930% 12/15/2021 DD 09/26/18 3.016% 09/15/2052 DD 09/01/19	670404.07 698000	100.21 102.43	670,370.01 718,938.60	671,811.92 714,940.46	
CSX CORP	Corporate Debt	3.950% 05/01/2050 DD 04/21/15	66000	108.11	60,457.32	71,349.96	
CSX CORP	Corporate Debt	2.600% 11/01/2026 DD 10/18/16	515000	100.11	460,717.75	523,868.30	
CSX CORP	Corporate Debt	3.250% 06/01/2027 DD 05/01/17	288000	105.20	281,612.16	302,978.88	
CSX CORP	Corporate Debt	3.800% 03/01/2028 DD 02/20/18	10000	109.14	10,856.00	10,913.70	
CSX CORP	Corporate Debt	4.300% 03/01/2048 DD 02/20/18	63000	113.61	62,788.32	71,573.04	
CSX CORP	Corporate Debt	4.250% 03/15/2029 DD 11/15/18	190000	112.65	211,399.90	214,035.00	
CSX CORP	Corporate Debt	4.750% 11/15/2048 DD 11/15/18	86000	121.35	103,116.66	104,363.58	
CSX CORP	Corporate Debt	4.500% 03/15/2049 DD 02/28/19	19000	117.20	22,370.22	22,268.76	
CSX CORP CVS HEALTH CORP	Corporate Debt	3.350% 09/15/2049 DD 09/12/19	71000 20000	98.64 104.10	68,718.77 20,812.20	70,030.85 20,819.20	
UVO HEALIH GURF	Corporate Debt	3.375% 08/12/2024 DD 08/12/14	∠0000	104. IU	20,012.20	∠∪,₫19.∠0	

Description of investment including maturity date, rate of interest, collateral, par or							
Identity of issue, borrower, lessor or similar party (b)		Security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value	
(b)		(c)			(u)	(e)	
CVS HEALTH CORP	Corporate Debt	3.875% 07/20/2025 DD 07/20/15	75000	106.51	79,739.25	79,883.25	
CVS HEALTH CORP	Corporate Debt	5.125% 07/20/2045 DD 07/20/15	220000	118.63	241,538.12	260,990.40	
CVS HEALTH CORP	Corporate Debt	3.700% 03/09/2023 DD 03/09/18	353000	104.23	349,265.71	367,946.02	
CVS HEALTH CORP	Corporate Debt	4.100% 03/25/2025 DD 03/09/18	325000	107.37	347,243.00	348,939.50	
CVS HEALTH CORP	Corporate Debt	4.300% 03/25/2028 DD 03/09/18	900000	109.24	915,142.68	983,196.00	
CVS HEALTH CORP	Corporate Debt	4.780% 03/25/2038 DD 03/09/18	38000	113.69	41,964.00	43,201.06	
CVS HEALTH CORP CVS HEALTH CORP	Corporate Debt Corporate Debt	3.350% 03/09/2021 DD 03/09/18 2.625% 08/15/2024 DD 08/15/19	114000 178000	101.66 100.85	113,941.86 179,717.14	115,895.82 179,518.34	
CABELA'S CREDIT CARD MAS 1A A1	Corporate Debt	2.260% 03/15/2023 DD 03/16/15	1305000	100.03	1,308,415.43	1,305,535.05	
CALIFORNIA INSTITUTE OF TECHNO	Corporate Debt	4.321% 08/01/2045 DD 05/21/15	175000	119.46	175,000.00	209,060.25	
CALIFORNIA ST	Corporate Debt	7.625% 03/01/2040 DD 04/01/10	50000	160.12	82,574.00	80,061.50	
CAMERON LNG LLC 144A	Corporate Debt	3.302% 01/15/2035 DD 12/13/19	270000	101.00	270,000.00	272,697.30	
CAMERON LNG LLC 144A	Corporate Debt	3.402% 01/15/2038 DD 12/13/19	280000	100.37	280,000.00	281,022.00	
CAPITAL ONE MULTI-ASSET A1 A1	Corporate Debt	2.840% 12/15/2024 DD 02/28/19	1880000	102.03	1,879,672.50	1,918,126.40	
CAPITAL ONE NA	Corporate Debt	2.950% 07/23/2021 DD 07/24/14	250000	101.44	253,427.50	253,595.00	
CAPITAL ONE NA	Corporate Debt	2.350% 01/31/2020 DD 01/31/17	1305000	100.02	1,299,510.55	1,305,261.00	
CARDINAL HEALTH INC	Corporate Debt	4.625% 12/15/2020 DD 12/13/10	33000	102.42	33,729.96	33,798.60	
DUKE ENERGY PROGRESS LLC	Corporate Debt	3.000% 09/15/2021 DD 09/15/11	85000	101.84	84,006.35	86,560.60	
DUKE ENERGY PROGRESS LLC	Corporate Debt	4.100% 05/15/2042 DD 05/18/12 4.100% 03/15/2043 DD 03/12/13	393000	113.19	402,417.01	444,844.56	
DUKE ENERGY PROGRESS LLC CC HOLDINGS GS V LLC / CROWN C	Corporate Debt Corporate Debt	3.849% 04/15/2023 DD 04/15/13	115000 1004000	112.05 104.82	120,682.75 1,027,234.26	128,852.90 1,052,432.96	
CENTERPOINT ENERGY HOUSTON ELE	Corporate Debt	3.550% 08/01/2042 DD 08/10/12	90000	105.16	79,350.30	94,644.90	
CENTERPOINT ENERGY HOUSTON ELE	Corporate Debt	3.950% 03/01/2048 DD 02/28/18	26000	112.34	25,886.64	29,208.66	
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	4.908% 07/23/2025 DD 07/23/16	48000	110.12	51,733.61	52,856.64	
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	6.384% 10/23/2035 DD 10/23/16	651000	125.87	743,867.83	819,381.15	
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	6.484% 10/23/2045 DD 10/23/16	430000	123.97	500,002.81	533,083.90	
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	4.464% 07/23/2022 DD 07/23/16	35000	105.12	35,000.00	36,790.95	
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	4.200% 03/15/2028 DD 09/18/17	22000	106.61	22,781.02	23,453.32	
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	5.750% 04/01/2048 DD 04/17/18	50000	116.79	57,234.20	58,396.00	
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	4.500% 02/01/2024 DD 07/03/18	16000	107.62	15,982.88	17,219.68	
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	5.050% 03/30/2029 DD 01/17/19	128000	113.47	140,478.77	145,236.48	
CHARTER COMMUNICATIONS OPERATI	Corporate Debt	5.125% 07/01/2049 DD 07/10/19	40000	108.84	42,439.28	43,534.00	
CHASE HOME LENDI ATR2 A11 144A	Corporate Debt	VAR RT 07/25/2049 DD 07/25/19	460857.92	99.57	457,885.63	458,890.06	
CHENIERE ENERGY PARTNERS LP CHENIERE ENERGY PARTNERS LP	Corporate Debt	5.250% 10/01/2025 DD 04/01/18 5.625% 10/01/2026 DD 04/01/19	635000 725000	104.21 105.75	627,827.00	661,727.15	
CHENIERE ENERGY PARTNERS 144A	Corporate Debt Corporate Debt	4.500% 10/01/2029 DD 09/12/19	130000	103.75	725,000.00 130,000.00	766,687.50 133,588.00	
CHENIERE CORPUS CHRISTI HOLDIN	Corporate Debt	5.875% 03/31/2025 DD 12/09/16	170000	112.45	189,909.45	191,158.20	
CHENIERE CORPUS CHRISTI HOLDIN	Corporate Debt	7.000% 06/30/2024 DD 12/31/16	775000	115.24	843,727.50	893,102.25	
CHENIERE CORPUS CHRISTI HOLDIN	Corporate Debt	5.125% 06/30/2027 DD 05/19/17	83000	110.52	91,657.15	91,729.94	
CHEVRON CORP	Corporate Debt	3.191% 06/24/2023 DD 06/24/13	30000	104.11	31,242.30	31,231.80	
CHEVRON CORP	Corporate Debt	2.498% 03/03/2022 DD 03/03/17	10000	101.68	10,146.80	10,167.50	
CHILE GOVERNMENT INTERNATIONAL	Corporate Debt	3.240% 02/06/2028 DD 02/06/18	231000	105.20	216,077.61	243,012.00	
CIMAREX ENERGY CO	Corporate Debt	4.375% 06/01/2024 DD 06/04/14	68000	105.63	70,459.73	71,827.72	
CIMAREX ENERGY CO	Corporate Debt	4.375% 03/15/2029 DD 03/08/19	24000	106.08	25,015.82	25,458.96	
CITIGROUP INC	Corporate Debt	5.500% 09/13/2025 DD 09/13/13	157000	114.35	179,808.63	179,527.93	
CITIGROUP INC	Corporate Debt	3.875% 10/25/2023 DD 10/25/13	7000	106.19	7,465.64	7,433.30	
CITIGROUP INC	Corporate Debt	4.400% 06/10/2025 DD 06/10/15	220000	108.71	231,600.70	239,159.80	
CITIGROUP INC	Corporate Debt	4.450% 09/29/2027 DD 09/29/15	95000	110.18	101,488.82	104,669.10	
CITIGROUP INC CITIGROUP INC	Corporate Debt Corporate Debt	2.900% 12/08/2021 DD 12/08/16 VAR RT 07/24/2023 DD 07/24/17	64000 140000	101.64 101.69	64,476.80 142,224.60	65,051.52 142,368.80	
CITIGROUP INC	Corporate Debt	VAR RT 07/24/2023 DD 07/24/17 VAR RT 07/24/2028 DD 07/24/17	365000	106.61	388,299.89	389,141.10	
CITIGROUP INC	Corporate Debt	VAR RT 10/27/2028 DD 10/27/17	75000	105.29	78,309.41	78,967.50	
CITIGROUP INC	Corporate Debt	VAR RT 01/24/2023 DD 01/24/18	282000	101.96	286,791.82	287,524.38	
CITIBANK CREDIT CARD ISS A7 A7	Corporate Debt	3.960% 10/13/2030 DD 10/15/18	314000	111.00	313,743.68	348,530.58	
CITIBANK NA	Corporate Debt	VAR RT 02/19/2022 DD 02/19/19	320000	101.27	325,203.20	324,054.40	
CITIZENS BANK NA/PROVIDENCE RI	Corporate Debt	2.550% 05/13/2021 DD 05/13/16	250000	100.77	249,767.50	251,922.50	
CITIZENS BANK NA/PROVIDENCE RI	Corporate Debt	2.200% 05/26/2020 DD 05/26/17	250000	100.05	249,770.00	250,125.00	
CITIZENS FINANCIAL GROUP INC	Corporate Debt	2.375% 07/28/2021 DD 07/28/16	33000	100.49	32,982.84	33,162.69	
CLEVELAND OH ARPT SYS REVENUE	Corporate Debt	2.882% 01/01/2031 DD 10/01/19	160000	99.18	160,000.00	158,689.60	
COCA-COLA CO/THE	Corporate Debt	2.875% 10/27/2025 DD 10/27/15	11000	104.28	11,407.61	11,470.36	
COCA-COLA CO/THE	Corporate Debt	2.200% 05/25/2022 DD 05/25/17	8000	101.04	8,019.52	8,083.28	
COCA-COLA CO/THE	Corporate Debt	2.125% 09/06/2029 DD 09/06/19	129000	97.49	125,584.72	125,756.94	
COLOMBIA GOVERNMENT INTERNATIO	Corporate Debt	4.500% 01/28/2026 DD 09/28/15	385000	108.91	401,670.52	419,311.20	
COLOMBIA GOVERNMENT INTERNATIO	Corporate Debt	3.875% 04/25/2027 DD 01/25/17	794000	105.75	762,004.73	839,655.00	
COLOMBIA GOVERNMENT INTERNATIO COMCAST CORP	Corporate Debt Corporate Debt	4.500% 03/15/2029 DD 10/12/18 6.500% 11/15/2035 DD 11/14/05	145000 154000	110.90 141.82	157,526.30 203,116.87	160,805.00 218,404.34	
COMCAST CORP	Corporate Debt	4.650% 07/15/2042 DD 07/02/12	8000	141.82	9,722.96	9,619.36	
COMCAST CORP	Corporate Debt	4.250% 01/15/2033 DD 01/14/13	270000	120.24	307,863.90	312,951.60	
COMCAST CORP	Corporate Debt	3.200% 07/15/2036 DD 07/19/16	45000	102.38	39,338.05	46,071.45	
COMCAST CORP	Corporate Debt	3.400% 07/15/2046 DD 07/19/16	536000	101.50	471,297.56	544,023.92	
COMCAST CORP	Corporate Debt	2.350% 01/15/2027 DD 07/19/16	45000	99.92	40,553.10	44,962.65	
COMCAST CORP	Corporate Debt	3.150% 02/15/2028 DD 08/07/17	71000	104.84	74,197.52	74,434.98	
COMCAST CORP	Corporate Debt	3.969% 11/01/2047 DD 10/19/17	45000	110.17	50,041.71	49,577.85	

Didoktook Asset management	Description of	investment including maturity date, rate of	interest, collateral	par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
COMCAST CORP	Corporate Debt	3.550% 05/01/2028 DD 02/08/18	7000	107.63	7,292.88	7,533.96
COMCAST CORP	Corporate Debt	4.600% 10/15/2038 DD 10/05/18	121000	119.23	145,051.58	144,264.67
COMCAST CORP	Corporate Debt	4.150% 10/15/2028 DD 10/05/18	239000	112.63	239,368.78	269,195.26
COMCAST CORP	Corporate Debt	3.250% 11/01/2039 DD 11/05/19	14000	101.59	14,107.52	14,222.18
COMCAST CORP COMMONWEALTH BANK OF AUSTRALIA	Corporate Debt	2.650% 02/01/2030 DD 11/05/19	88000 250000	100.43 100.46	88,500.70 246,645.00	88,376.64 251,150.00
COMMONWEALTH EDISON CO	Corporate Debt	2.400% 11/02/2020 DD 11/02/15		119.57		
CONAGRA BRANDS INC	Corporate Debt Corporate Debt	4.600% 08/15/2043 DD 08/19/13 3.800% 10/22/2021 DD 10/22/18	25000 28000	103.20	28,561.00 27,967.80	29,892.50 28,894.88
CONCHO RESOURCES INC	Corporate Debt	3.750% 10/01/2027 DD 10/22/10 3.750% 10/01/2027 DD 09/26/17	119000	105.20	119,373.39	125,168.96
CONSUMERS ENERGY CO	Corporate Debt	3.375% 08/15/2023 DD 08/09/13	3000	104.51	3.123.96	3,135.30
CONSUMERS ENERGY CO	Corporate Debt	3.800% 11/15/2028 DD 11/13/18	85000	110.59	87,911.09	93,999.80
CONSUMERS ENERGY CO	Corporate Debt	3.750% 02/15/2050 DD 05/28/19	187000	110.55	186,365.60	206,722.89
CONSUMERS ENERGY CO	Corporate Debt	3.100% 08/15/2050 DD 09/03/19	100000	99.82	101,292.30	99,824.00
CONTINENTAL AIRLINES 2012-1 CL	Corporate Debt	6.250% 10/11/2021 DD 03/22/12	1706.04	100.81	1,730.42	1,719.86
COOPERATIEVE RABOBANK UA	Corporate Debt	3.875% 02/08/2022 DD 02/08/12	235000	104.15	244,566.55	244,750.15
COOPERATIEVE RABOBANK UA/NY	Corporate Debt	2.500% 01/19/2021 DD 01/19/16	380000	100.60	374,398.14	382,272.40
CORNING INC	Corporate Debt	3.700% 11/15/2023 DD 11/18/13	40000	104.23	39,754.80	41,693.60
CORNING INC	Corporate Debt	4.375% 11/15/2057 DD 11/13/17	89000	102.62	86,983.56	91,330.91
COMMIT TO PUR GNMA II JUMBOS	Corporate Debt	4.000% 01/20/2050 DD 01/01/20	3205500	103.50	3,327,055.65	3,317,692.50
COMMIT TO PUR GNMA II JUMBOS	Corporate Debt	4.000% 02/20/2050 DD 02/01/20	1160000	103.59	1,201,850.79	1,201,655.60
COMMIT TO PUR GNMA II JUMBOS	Corporate Debt	4.500% 01/20/2050 DD 01/01/20	654000	104.55	684,294.31	683,737.38
COX COMMUNICATIONS INC 144A	Corporate Debt	3.250% 12/15/2022 DD 11/29/12	100000	102.87	98,044.00	102,871.00
COX COMMUNICATIONS INC 144A	Corporate Debt	4.700% 12/15/2042 DD 11/29/12	7000	108.42	6,820.87	7,589.68
COX COMMUNICATIONS INC 144A	Corporate Debt	4.800% 02/01/2035 DD 12/08/14	9000	110.78	8,954.01	9,969.75
COX COMMUNICATIONS INC 144A	Corporate Debt	3.350% 09/15/2026 DD 09/13/16	13000	103.21	12,030.46	13,417.56
COX COMMUNICATIONS INC 144A	Corporate Debt	3.150% 08/15/2024 DD 08/07/17	572000	102.83	578,634.66	588,210.48
CRANE CO	Corporate Debt	4.200% 03/15/2048 DD 02/05/18	2000	99.53	1,999.88	1,990.60
CREDIT ACCEPTANCE AU 3A A 144A	Corporate Debt	2.380% 11/15/2028 DD 11/21/19	1240000	99.86	1,239,808.92	1,238,301.20
CREDIT SUISSE GROUP FUNDING GU	Corporate Debt	2.750% 03/26/2020 DD 09/26/15	355000	100.12	354,818.95	355,440.20
CREDIT SUISSE GROUP FUNDING GU	Corporate Debt	3.450% 04/16/2021 DD 10/18/16	320000	101.71	325,321.60	325,481.60
CROWN CASTLE INTERNATIONAL COR	Corporate Debt	5.250% 01/15/2023 DD 10/15/12	112000	108.63	119,905.39	121,666.72
CROWN CASTLE INTERNATIONAL COR CROWN CASTLE INTERNATIONAL COR	Corporate Debt Corporate Debt	4.875% 04/15/2022 DD 04/15/14 3.400% 02/15/2021 DD 02/08/16	35000 22000	105.93 101.36	37,224.21 22,556.56	37,076.20 22,299.42
CROWN CASTLE INTERNATIONAL COR	Corporate Debt	4.450% 02/15/2021 DD 02/08/16	100000	101.36	109,534.90	109,558.00
CROWN CASTLE INTERNATIONAL COR	Corporate Debt	3.700% 06/15/2026 DD 02/06/16	214000	109.56	224,368.82	226,230.10
CROWN CASTLE INTERNATIONAL COR	Corporate Debt	2.250% 09/01/2021 DD 09/01/16	47000	100.72	46,748.19	47,136.77
CROWN CASTLE INTERNATIONAL COR	Corporate Debt	3.650% 09/01/2027 DD 08/01/17	8000	105.83	8,288.48	8,466.56
CROWN CASTLE INTERNATIONAL COR	Corporate Debt	3.150% 07/15/2023 DD 01/16/18	76000	103.19	76,774.60	78,423.64
CROWN CASTLE INTERNATIONAL COR	Corporate Debt	3.800% 02/15/2028 DD 01/16/18	40000	106.60	42,721.10	42,639.60
CROWN CASTLE INTERNATIONAL COR	Corporate Debt	4.300% 02/15/2029 DD 02/11/19	354000	110.84	391,455.55	392,377.14
CROWN CASTLE INTERNATIONAL COR	Corporate Debt	5.200% 02/15/2049 DD 02/11/19	70000	121.67	85,948.80	85,170.40
CROWN CASTLE INTERNATIONAL COR	Corporate Debt	3.100% 11/15/2029 DD 08/15/19	245000	101.28	244,536.95	248,140.90
DBGS 2018-BIOD MORTGAGE C1 A4	Corporate Debt	4.466% 10/15/2051 DD 10/01/18	810000	113.71	834,239.14	921,083.40
DTE ELECTRIC CO	Corporate Debt	4.050% 05/15/2048 DD 05/07/18	93000	116.10	96,185.25	107,976.72
DTE ELECTRIC CO	Corporate Debt	3.950% 03/01/2049 DD 02/15/19	200000	114.46	229,115.40	228,920.00
DAIMLER FINANCE NORTH AME 144A	Corporate Debt	3.000% 02/22/2021 DD 02/22/18	220000	100.98	218,169.60	222,164.80
DAIMLER FINANCE NORTH AME 144A	Corporate Debt	3.750% 11/05/2021 DD 11/05/18	285000	102.79	284,734.95	292,962.90
DANSKE BANK A/S 144A	Corporate Debt	3.875% 09/12/2023 DD 06/12/18	220000	103.85	228,685.60	228,465.60
DANSKE BANK A/S 144A	Corporate Debt	5.000% 01/12/2022 DD 01/16/19	400000	105.04	421,268.00	420,156.00
DANSKE BANK A/S 144A	Corporate Debt	5.375% 01/12/2024 DD 01/16/19	325000	109.46	341,410.02	355,754.75
DAYTON POWER & LIGHT CO/T 144A	Corporate Debt	3.950% 06/15/2049 DD 06/06/19	240000	102.49	243,094.52	245,985.60
DELTA AIR LINES INC	Corporate Debt	2.600% 12/04/2020 DD 12/05/17	265000	100.29	264,833.05	265,779.10
DELTA AIR LINES 2019-1 CLASS A	Corporate Debt	3.204% 10/25/2025 DD 03/13/19	215000	104.03	215,000.00	223,653.75
DEUTSCHE BANK AG/NEW YORK NY DEUTSCHE BANK AG/NEW YORK NY	Corporate Debt	2.700% 07/13/2020 DD 07/13/17 2.950% 08/20/2020 DD 02/20/18	186000	100.07	181,764.78	186,132.06
DEUTSCHE BANK AG/NEW YORK NY	Corporate Debt Corporate Debt	4.100% 01/13/2026 DD 02/20/16	105000 64000	100.23 101.71	102,719.40 63,633.28	105,245.70 65,095.68
DEUTSCHE BANK AG DEUTSCHE TELEKOM INTERNAT 144A	Corporate Debt	1.950% 09/19/2021 DD 09/19/16	510000	100.00	494,694.90	510,015.30
DELL INTERNATIONAL LLC / 144A	Corporate Debt	8.100% 07/15/2036 DD 06/01/16	295000	131.49	382,845.10	387,907.30
DELL INTERNATIONAL LLC / 144A	Corporate Debt	8.350% 07/15/2046 DD 06/01/16	9000	137.79	11,189.46	12,401.46
DIAMONDBACK ENERGY INC	Corporate Debt	5.375% 05/31/2025 DD 05/31/17	3360000	104.99	3,477,611.02	3,527,731.20
DISCOVER BANK	Corporate Debt	3.100% 06/04/2020 DD 06/04/15	295000	100.37	294,932.15	296,097.40
WALT DISNEY CO/THE	Corporate Debt	6.200% 12/15/2034 DD 06/15/19	84000	140.45	113,017.44	117,977.16
WALT DISNEY CO/THE	Corporate Debt	6.400% 12/15/2035 DD 06/15/19	42000	142.13	57,216.20	59,696.28
WALT DISNEY CO/THE	Corporate Debt	6.650% 11/15/2037 DD 11/15/19	52000	148.65	76,537.04	77,299.56
WALT DISNEY CO/THE	Corporate Debt	2.000% 09/01/2029 DD 09/06/19	46000	97.05	44,338.02	44,643.00
DISCOVER FINANCIAL SERVICES	Corporate Debt	3.950% 11/06/2024 DD 11/06/14	20000	106.22	21,262.40	21,243.20
DISCOVER FINANCIAL SERVICES	Corporate Debt	3.750% 03/04/2025 DD 03/04/15	95000	105.93	98,605.20	100,635.40
DISCOVERY COMMUNICATIONS LLC	Corporate Debt	5.000% 09/20/2037 DD 09/21/17	248000	113.02	258,902.08	280,287.12
DISCOVERY COMMUNICATIONS LLC	Corporate Debt	5.200% 09/20/2047 DD 09/21/17	125000	116.57	145,266.25	145,712.50
DOLLAR GENERAL CORP	Corporate Debt	4.125% 05/01/2028 DD 04/10/18	10000	109.22	10,553.60	10,922.30
DOMINION ENERGY GAS HOLDINGS L	Corporate Debt	4.800% 11/01/2043 DD 05/01/14	48000	114.35	52,332.00	54,889.92
DOMINION ENERGY INC	Corporate Debt	VAR RT 07/01/2020 DD 04/01/17	85000	100.21	85,087.55	85,176.80
DOW CHEMICAL CO/THE	Corporate Debt	4.375% 11/15/2042 DD 11/14/12	243000	106.82	241,148.28	259,565.31

Diackitock Asset Management	Description of	investment including maturity date, rate of	interest, collateral	par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
DOW CHEMICAL CO/THE	Corporate Debt	3.000% 11/15/2022 DD 11/14/12	89000	102.26	90,222.79	91,011.40
DOW CHEMICAL CO/THE	Corporate Debt	3.625% 05/15/2026 DD 11/15/19	358000	105.24	364,757.59	376,752.04
DUPONT DE NEMOURS INC	Corporate Debt	4.493% 11/15/2025 DD 11/28/18	520000	110.14	520,000.00	572,722.80
DUPONT DE NEMOURS INC	Corporate Debt	5.319% 11/15/2038 DD 11/28/18	5000	119.37	6,119.35	5,968.35
DUPONT DE NEMOURS INC	Corporate Debt	5.419% 11/15/2048 DD 11/28/18	191000	123.39	191,000.00	235,671.08
DUKE ENERGY CAROLINAS LLC	Corporate Debt Corporate Debt	3.875% 03/15/2046 DD 03/11/16	80000	111.01 107.62	78,925.10	88,806.40
DUKE ENERGY CAROLINAS LLC DUKE ENERGY CAROLINAS LLC	Corporate Debt	3.700% 12/01/2047 DD 11/14/17 3.950% 03/15/2048 DD 03/01/18	180000 71000	112.28	179,503.20 71,583.62	193,716.00 79,720.93
DUKE ENERGY CAROLINAS LLC	Corporate Debt	2.450% 08/15/2029 DD 08/14/19	25000	99.33	24,969.25	24,832.00
DUKE ENERGY CAROLINAS LLC	Corporate Debt	3.200% 08/15/2049 DD 08/14/19	100000	99.67	99,732.00	99,668.00
DUKE ENERGY OHIO INC	Corporate Debt	3.700% 06/15/2046 DD 06/23/16	171000	106.19	166,572.45	181,590.03
DUKE ENERGY OHIO INC	Corporate Debt	3.650% 02/01/2029 DD 01/08/19	188000	108.68	187,917.28	204,325.92
DUKE ENERGY PROGRESS LLC	Corporate Debt	4.150% 12/01/2044 DD 11/20/14	12000	113.06	13,605.62	13,566.84
DUKE UNIVERSITY DUKE ENERGY PROGRESS LLC	Corporate Debt Corporate Debt	4.077% 10/01/2048 DD 10/27/15 3.250% 08/15/2025 DD 08/13/15	166000 43000	115.21 105.05	166,000.00 44,508.87	191,243.62 45,172.79
DUKE ENERGY PROGRESS LLC	Corporate Debt	4.200% 08/15/2045 DD 08/13/15	54000	113.91	61,384.38	61,508.70
DUKE ENERGY PROGRESS LLC	Corporate Debt	3.700% 10/15/2046 DD 09/16/16	50000	107.07	53,462.60	53,537.00
DUKE ENERGY PROGRESS LLC	Corporate Debt	3.600% 09/15/2047 DD 09/08/17	22000	104.90	22,015.40	23,078.00
DUKE ENERGY FLORIDA LLC	Corporate Debt	3.400% 10/01/2046 DD 09/09/16	177000	101.90	181,518.56	180,359.46
DUKE ENERGY FLORIDA LLC	Corporate Debt	3.800% 07/15/2028 DD 06/21/18	17000	109.55	18,241.85	18,623.33
DUKE ENERGY FLORIDA LLC	Corporate Debt	4.200% 07/15/2048 DD 06/21/18	22000	115.96	25,076.30	25,511.20
DUKE ENERGY FLORIDA LLC	Corporate Debt	2.500% 12/01/2029 DD 11/26/19	431000	99.74	430,841.77	429,857.85
EOG RESOURCES INC EQM MIDSTREAM PARTNERS LP	Corporate Debt	4.150% 01/15/2026 DD 01/14/16	33000	109.93	34,959.87	36,275.58
E*TRADE FINANCIAL CORP	Corporate Debt Corporate Debt	6.500% 07/15/2048 DD 06/25/18 3.800% 08/24/2027 DD 08/24/17	20000 20000	93.79 103.99	19,919.40 20,717.00	18,758.00 20,797.60
EASTMAN CHEMICAL CO	Corporate Debt	3.800% 03/15/2025 DD 11/20/14	165000	105.50	165,922.35	174,071.70
EASTMAN CHEMICAL CO	Corporate Debt	4.500% 12/01/2028 DD 11/06/18	15000	110.76	16,361.25	16,613.70
EATON CORP	Corporate Debt	2.750% 11/02/2022 DD 11/02/13	11000	102.04	10,955.58	11,224.40
EBAY INC	Corporate Debt	4.000% 07/15/2042 DD 07/24/12	19000	98.74	18,697.69	18,760.98
ECOLAB INC	Corporate Debt	4.350% 12/08/2021 DD 12/08/11	230000	104.72	241,341.50	240,853.70
ECOLAB INC	Corporate Debt	2.375% 08/10/2022 DD 08/10/17	180000	101.03	181,695.80	181,845.00
ECOPETROL SA	Corporate Debt	4.125% 01/16/2025 DD 09/16/14	340000	105.00	314,972.50	357,003.40
EDISON INTERNATIONAL	Corporate Debt	2.400% 09/15/2022 DD 08/22/17	42000	99.76	41,422.50	41,899.20
EDISON INTERNATIONAL EDISON INTERNATIONAL	Corporate Debt Corporate Debt	3.125% 11/15/2022 DD 11/19/19 3.550% 11/15/2024 DD 11/19/19	6000 55000	101.57 102.44	5,996.46 54,925.20	6,094.26 56,339.25
ELECTRONIC ARTS INC	Corporate Debt	4.800% 03/01/2026 DD 02/24/16	340000	112.39	362,483.90	382,136.20
ENBRIDGE INC	Corporate Debt	VAR RT 07/15/2077 DD 07/14/17	250000	103.17	249,687.50	257,927.50
ENERGY TRANSFER OPERATING LP	Corporate Debt	6.500% 02/01/2042 DD 01/17/12	72000	118.95	83,671.78	85,644.00
ENERGY TRANSFER OPERATING LP	Corporate Debt	5.150% 03/15/2045 DD 03/12/15	7000	105.28	7,205.83	7,369.88
ENERGY TRANSFER OPERATING LP	Corporate Debt	4.750% 01/15/2026 DD 06/23/15	117000	108.30	119,968.17	126,706.32
ENERGY TRANSFER OPERATING LP	Corporate Debt	6.125% 12/15/2045 DD 06/23/15	66000	115.97	75,810.32	76,542.18
ENERGY TRANSFER OPERATING LP	Corporate Debt	4.200% 04/15/2027 DD 01/17/17	10000	104.74	10,364.42	10,473.50
ENERGY TRANSFER OPERATING LP ENERGY TRANSFER OPERATING LP	Corporate Debt Corporate Debt	5.300% 04/15/2047 DD 01/17/17 5.800% 06/15/2038 DD 06/08/18	25000 14000	106.75 113.26	26,917.25 16,097.48	26,688.50 15,855.98
ENERGY TRANSFER OPERATING LP	Corporate Debt	7.500% 10/15/2020 DD 10/15/18	656000	103.92	700,627.68	681,734.88
ENERGY TRANSFER OPERATING LP	Corporate Debt	5.875% 01/15/2024 DD 01/15/19	49000	110.71	53,656.47	54,249.86
ENERGY TRANSFER OPERATING LP	Corporate Debt	5.500% 06/01/2027 DD 12/01/18	277000	112.43	305,206.74	311,420.02
ENTERGY ARKANSAS LLC	Corporate Debt	3.700% 06/01/2024 DD 03/14/14	17000	106.19	18,050.43	18,052.30
ENTERGY ARKANSAS LLC	Corporate Debt	3.500% 04/01/2026 DD 01/08/16	2000	105.50	2,104.92	2,109.92
ENTERGY CORP	Corporate Debt	4.000% 07/15/2022 DD 07/01/15	40000	104.39	39,943.60	41,756.80
ENTERGY LOUISIANA LLC	Corporate Debt	5.400% 11/01/2024 DD 11/16/09	75000	114.54	81,582.00	85,902.00
ENTERGY LOUISIANA LLC	Corporate Debt Corporate Debt	2.400% 10/01/2026 DD 10/04/16 4.000% 03/15/2033 DD 03/23/18	1000	98.71	976.04	987.10 267,069.40
ENTERGY LOUISIANA LLC ENTERGY LOUISIANA LLC	Corporate Debt	4.200% 03/13/2033 DD 03/23/18 4.200% 09/01/2048 DD 08/14/18	236000 20000	113.17 115.75	236,724.36 19,962.20	23,150.80
ENTERGY LOUISIANA LLC	Corporate Debt	4.200% 04/01/2050 DD 03/12/19	96000	116.04	100,598.39	111,397.44
ENTERGY GULF STATES LOUISIANA	Corporate Debt	5.590% 10/01/2024 DD 10/02/09	9000	114.76	10,381.50	10,328.22
ENTERGY TEXAS INC	Corporate Debt	3.450% 12/01/2027 DD 11/17/17	150000	103.53	149,607.00	155,287.50
ENTERPRISE FLEET FIN 2 A2 144A	Corporate Debt	3.140% 02/20/2024 DD 07/31/18	1506673.56	100.78	1,506,445.75	1,518,485.88
ENTERPRISE PRODUCTS OPERATING	Corporate Debt	4.450% 02/15/2043 DD 08/13/12	220000	110.06	202,796.00	242,123.20
ENTERPRISE PRODUCTS OPERATING	Corporate Debt	4.850% 03/15/2044 DD 03/18/13	10000	115.71	11,487.41	11,570.80
ENTERPRISE PRODUCTS OPERATING	Corporate Debt	5.100% 02/15/2045 DD 02/12/14	20000	119.89	22,297.44	23,977.60
ENTERPRISE PRODUCTS OPERATING ENTERPRISE PRODUCTS OPERATING	Corporate Debt Corporate Debt	VAR RT 08/16/2077 DD 08/16/17 4.250% 02/15/2048 DD 02/15/18	190000 7000	101.20 107.44	189,208.33 7,226.50	192,276.20 7,520.73
EQUIFAX INC	Corporate Debt	2.300% 06/01/2021 DD 05/12/16	40000	100.30	39,298.40	40,121.60
EQUIFAX INC	Corporate Debt	3.600% 08/15/2021 DD 05/25/18	131000	102.32	130,528.40	134,032.65
EQUINIX INC	Corporate Debt	2.625% 11/18/2024 DD 11/18/19	202000	100.19	202,000.00	202,375.72
EXELON CORP	Corporate Debt	5.625% 06/15/2035 DD 06/09/05	111000	123.86	128,954.25	137,481.27
EXELON CORP	Corporate Debt	2.850% 06/15/2020 DD 06/11/15	120000	100.23	119,977.20	120,276.00
EXELON CORP	Corporate Debt	2.450% 04/15/2021 DD 04/07/16	10000	100.45	9,997.60	10,045.40
EXPEDIA GROUP INC	Corporate Debt	3.800% 02/15/2028 DD 09/21/17	208000	102.29	216,969.65	212,759.04
EXPEDIA GROUP INC 144A	Corporate Debt	3.250% 02/15/2030 DD 09/19/19	360000	96.25	356,758.45	346,485.60
EXXON MOBIL CORP EXXON MOBIL CORP	Corporate Debt Corporate Debt	3.567% 03/06/2045 DD 03/06/15 3.043% 03/01/2026 DD 03/03/16	10000 52000	107.39 104.92	10,756.60 54,739.70	10,738.80 54,556.32
LANOIR MODIL OOM	Sorborate Dent	0.07070 00/01/2020 DD 03/03/10	32000	104.32	J -1 ,1 J3.1 U	04,000.02

Diackitock Asset management	Description of	investment including maturity date, rate of	interest, collateral	, par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
EVACAL MODIL COST	. = .					
EXXON MOBIL CORP	Corporate Debt	4.114% 03/01/2046 DD 03/03/16	28000	117.41	33,094.88	32,873.40
EXXON MOBIL CORP EXXON MOBIL CORP	Corporate Debt	2.995% 08/16/2039 DD 08/16/19	36000 394000	100.27	36,029.02	36,096.12
FRESB 2019-SB60 MORT SB60 A10H	Corporate Debt	2.275% 08/16/2026 DD 08/16/19 VAR RT 01/25/2039 DD 03/01/19	462091.25	100.68	395,349.38	396,659.50
MEXICO GOVERNMENT INTERNATIONA	Corporate Debt Corporate Debt	4.150% 03/28/2027 DD 03/28/17	1470000	103.96 107.15	464,124.00 1,517,591.25	480,371.58 1,575,105.00
MEXICO GOVERNMENT INTERNATIONA	Corporate Debt	4.125% 01/21/2026 DD 01/21/16	425000	106.80	444,625.14	453,900.00
UNITED AIRLINES 2016-2 CLASS B	Corporate Debt	3.650% 04/07/2027 DD 11/06/17	16574.077	100.96	15,919.57	16,733.35
UNITED AIRLINES 2016-1 CLASS B	Corporate Debt	3.650% 07/07/2027 DD 11/06/17	20916.666	101.60	20,611.32	21,250.71
UNITED AIRLINES 2014-2 CLASS B	Corporate Debt	4.625% 03/03/2024 DD 08/11/14	23185.182	103.11	23,475.81	23,906.24
UNITED AIRLINES 2014-1 CLASS B	Corporate Debt	4.750% 10/11/2023 DD 04/07/14	2948.812	103.23	2,974.50	3,044.03
UNITED AIRLINES 2018-1 CLASS B	Corporate Debt	4.600% 09/01/2027 DD 05/23/18	105665.63	103.42	105,665.63	109,274.11
UNITED AIRLINES 2015-1 CLASS A	Corporate Debt	3.450% 06/01/2029 DD 11/17/15	72276.63	104.53	69,829.03	75,552.21
UNITED AIRLINES 2019-2 CLASS B	Corporate Debt	3.500% 11/01/2029 DD 09/13/19	167000	101.00	167,667.48	168,676.68
UNITED AIRLINES 2019-2 CLASS A	Corporate Debt	2.700% 11/01/2033 DD 09/13/19	95000	100.41	95,000.00	95,391.92
UNITED AIRLINES 2016-2 CLASS A	Corporate Debt	2.875% 04/07/2030 DD 09/27/16	111784.517	101.27	104,365.26	113,206.42
UNITED AIRLINES 2016-1 CLASS A UNITED AIRLINES 2019-1 CLASS A	Corporate Debt Corporate Debt	3.100% 01/07/2030 DD 06/13/16	11628.07 122557.49	102.47 107.90	11,189.57	11,915.17
UNITED AIRLINES 2019-1 CLASS A UNITED AIRLINES 2018-1 CLASS A	Corporate Debt	4.150% 02/25/2033 DD 02/11/19 3.500% 09/01/2031 DD 02/14/18	57468.552	107.90	122,557.49 56,851.92	132,245.22 59,205.25
UNION PACIFIC CORP 144A	Corporate Debt	3.839% 03/20/2060 DD 11/20/19	2000	103.02	2,092.02	2,029.26
UNION PACIFIC CORP	Corporate Debt	3.150% 03/01/2024 DD 02/19/19	31000	104.11	30,973.96	32,273.79
UNION PACIFIC CORP	Corporate Debt	3.950% 09/10/2028 DD 06/08/18	127000	110.50	130,695.26	140,336.27
UNION PACIFIC CORP	Corporate Debt	4.100% 09/15/2067 DD 09/19/17	450000	101.50	426,774.38	456,763.50
UNION PACIFIC CORP	Corporate Debt	2.750% 03/01/2026 DD 03/01/16	55000	102.49	50,677.00	56,369.50
UNION PACIFIC CORP	Corporate Debt	4.050% 11/15/2045 DD 10/29/15	10000	108.86	10,758.60	10,885.70
UBS GROUP AG 144A	Corporate Debt	VAR RT 08/15/2023 DD 08/15/17	915000	101.60	926,766.90	929,676.60
UBS GROUP AG 144A	Corporate Debt	3.491% 05/23/2023 DD 03/23/17	870000	102.91	889,127.69	895,351.80
UBS GROUP AG 144A	Corporate Debt	2.650% 02/01/2022 DD 08/10/16	260000	101.03	262,763.80	262,672.80
UBS GROUP AG 144A	Corporate Debt	3.000% 04/15/2021 DD 04/05/16	290000	101.30	294,141.20	293,778.70
UBS GROUP AG 144A	Corporate Debt	4.125% 09/24/2025 DD 09/24/15	210000	108.81	212,744.70	228,490.50
US AIRWAYS 2013-1 CLASS B PASS	Corporate Debt	5.375% 05/15/2023 DD 04/24/13	28724.093	104.06	29,256.88	29,889.72
US AIRWAYS 2012-2 CLASS B PASS	Corporate Debt	6.750% 12/03/2022 DD 12/13/12	6741.844	104.98 102.49	7,077.93	7,077.25
UBS COMMERCIAL MORTGAGE C18 A4 UBS AG/STAMFORD CT	Corporate Debt Corporate Debt	3.035% 12/15/2052 DD 12/01/19 2.350% 03/26/2020 DD 03/26/15	565000 490000	102.49	581,943.79 483,123.18	579,079.80 490,539.00
TYSON FOODS INC	Corporate Debt	3.900% 09/28/2023 DD 09/28/18	40000	106.11	39,944.40	42,418.00
TYSON FOODS INC	Corporate Debt	4.550% 06/02/2047 DD 06/02/17	128000	114.49	128,131.76	146,551.04
TYSON FOODS INC	Corporate Debt	3.550% 06/02/2027 DD 06/02/17	36000	106.33	33,948.72	38,278.44
TYCO ELECTRONICS GROUP SA	Corporate Debt	3.125% 08/15/2027 DD 08/03/17	2000	103.01	2,006.68	2,060.12
TYCO ELECTRONICS GROUP SA	Corporate Debt	3.450% 08/01/2024 DD 07/31/14	40000	104.80	41,416.80	41,918.80
TRINITY ACQUISITION PLC	Corporate Debt	4.400% 03/15/2026 DD 03/22/16	111000	108.74	110,683.87	120,699.18
TRIMBLE INC	Corporate Debt	4.150% 06/15/2023 DD 06/15/18	91000	105.40	91,049.28	95,914.00
TRAVELERS PROPERTY CASUALTY CO	Corporate Debt	6.375% 03/15/2033 DD 03/11/03	3000	138.04	4,206.42	4,141.05
TRAVELERS COS INC/THE	Corporate Debt	6.250% 06/15/2037 DD 05/29/07	2000	139.65	2,752.74	2,793.04
TRANSCONTINENTAL GAS PIPE LINE	Corporate Debt	4.600% 03/15/2048 DD 09/15/18	155000	109.66	153,877.80	169,976.10
TRANSCONTINENTAL GAS PIPE LINE	Corporate Debt	4.000% 03/15/2028 DD 09/15/18	560000	106.40	554,131.26	595,823.20
TRANSCONTINENTAL GAS PIPE LINE	Corporate Debt	7.850% 02/01/2026 DD 08/01/16	698000	127.10	852,249.70	887,130.08 138,850.00
TRANSCANADA PIPELINES LTD TRANSCANADA PIPELINES LTD	Corporate Debt Corporate Debt	4.250% 05/15/2028 DD 05/07/18 4.875% 01/15/2026 DD 01/27/16	125000 300000	111.08 111.97	123,166.25 305,943.00	335,895.00
TRANSCANADA PIPELINES LTD TRANSCANADA PIPELINES LTD	Corporate Debt	4.625% 03/01/2034 DD 02/28/14	25000	111.97	28,611.80	28,517.00
TRANSCANADA PIPELINES LTD	Corporate Debt	5.850% 03/15/2036 DD 03/20/06	42000	123.68	46,520.04	51,945.60
TRANSCANADA PIPELINES LTD	Corporate Debt	2.500% 08/01/2022 DD 08/02/12	120000	101.07	116,379.60	121,284.00
TRANSCANADA PIPELINES LTD	Corporate Debt	6.100% 06/01/2040 DD 06/01/10	84000	132.40	98,052.59	111,213.48
TOYOTA MOTOR CREDIT CORP	Corporate Debt	3.450% 09/20/2023 DD 09/20/18	70000	105.24	69,358.80	73,668.00
TOYOTA MOTOR CREDIT CORP	Corporate Debt	3.400% 04/14/2025 DD 04/13/18	20000	106.58	20,986.80	21,315.00
TOYOTA MOTOR CREDIT CORP	Corporate Debt	2.700% 01/11/2023 DD 01/11/18	96000	102.05	96,430.08	97,964.16
TOYOTA MOTOR CREDIT CORP	Corporate Debt	3.200% 01/11/2027 DD 01/09/17	188000	105.81	194,000.83	198,919.04
GLOBAL PAYMENTS INC	Corporate Debt	3.800% 04/01/2021 DD 03/17/16	90000	101.97	90,657.90	91,770.30
GLOBAL PAYMENTS INC	Corporate Debt	3.750% 06/01/2023 DD 05/22/13	40000	104.16	39,535.44	41,665.20
TOTAL CAPITAL INTERNATIONAL SA	Corporate Debt	2.434% 01/10/2025 DD 07/10/19	171000	101.27	172,665.72	173,173.41
TOTAL CAPITAL INTERNATIONAL SA	Corporate Debt	2.750% 06/19/2021 DD 06/23/14	40000	101.35	40,600.70	40,540.00
TOTAL CAPITAL INTERNATIONAL SA	Corporate Debt	3.750% 04/10/2024 DD 01/15/14	110000	107.11	117,256.60	117,823.20
TOTAL CAPITAL INTERNATIONAL SA	Corporate Debt	2.875% 02/17/2022 DD 02/17/12	20000	102.18	20,422.00	20,436.60
TIME WARNER CABLE LLC TIME WARNER CABLE LLC	Corporate Debt Corporate Debt	5.000% 02/01/2020 DD 12/11/09 6.550% 05/01/2037 DD 04/09/07	190000 180000	100.19 122.67	193,081.80 219,877.20	190,355.30 220,813.20
TIME WARNER CABLE LLC TIME WARNER ENTERTAINMENT CO L	Corporate Debt	8.375% 03/15/2023 DD 09/15/93	95000	118.04	113,197.25	112,135.15
3M CO	Corporate Debt	2.375% 08/26/2029 DD 08/26/19	225000	98.67	222,565.50	222,009.75
3M CO	Corporate Debt	3.375% 03/01/2029 DD 02/22/19	156000	106.87	167,363.60	166,710.96
THERMO FISHER SCIENTIFIC INC	Corporate Debt	2.600% 10/01/2029 DD 10/08/19	299000	98.92	298,570.44	295,782.76
THERMO FISHER SCIENTIFIC INC	Corporate Debt	2.950% 09/19/2026 DD 09/19/16	10000	102.84	10,075.27	10,284.00
THERMO FISHER SCIENTIFIC INC	Corporate Debt	3.000% 04/15/2023 DD 04/13/16	750000	102.83	725,415.77	771,202.50
THERMO FISHER SCIENTIFIC INC	Corporate Debt	4.150% 02/01/2024 DD 12/11/13	159000	107.16	171,370.37	170,390.76
TEXTRON INC	Corporate Debt	3.900% 09/17/2029 DD 05/07/19	253000	106.86	252,998.88	270,343.15
TEXTRON INC	Corporate Debt	3.650% 03/15/2027 DD 03/06/17	130000	103.99	131,372.80	135,185.70
TEXAS INSTRUMENTS INC	Corporate Debt	2.250% 09/04/2029 DD 09/04/19	185000	98.74	182,786.15	182,670.85

Diackrock Asset management	Description of	nvestment including maturity date, rate of	interest collateral	nar or		
Identity of issue, borrower, lessor or similar party	<u>Bootingson or</u>	Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)	·	· <u></u>	(d)	(e)
TEXAS INSTRUMENTS INC	Corporate Debt	3.875% 03/15/2039 DD 03/11/19	173000	113.05	196,479.76	195,583.42
TEXAS INSTRUMENTS INC	Corporate Debt	4.150% 05/15/2048 DD 05/07/18	28000	118.93	32,453.40	33,300.40
TEXAS EASTERN TRANSMISSIO 144A TEXAS EASTERN TRANSMISSIO 144A	Corporate Debt Corporate Debt	4.150% 01/15/2048 DD 01/09/18 3.500% 01/15/2028 DD 01/09/18	460000 211000	106.36 102.74	448,050.56 204,131.87	489,260.60 216,777.18
TEXAS EASTERN TRANSMISSIO 144A TEXAS EASTERN TRANSMISSIO 144A	Corporate Debt	2.800% 10/15/2022 DD 10/24/12	75000	102.74	74,490.75	75,750.00
TECK RESOURCES LTD	Corporate Debt	6.250% 07/15/2041 DD 07/05/11	10000	114.65	11,058.30	11,464.50
TECK RESOURCES LTD	Corporate Debt	6.125% 10/01/2035 DD 09/28/05	75000	117.60	85,021.50	88,198.50
TEACHERS INSURANCE & ANNU 144A	Corporate Debt	4.900% 09/15/2044 DD 09/18/14	170000	122.84	180,302.83	208,828.00
TEACHERS INSURANCE & ANNU 144A	Corporate Debt	6.850% 12/16/2039 DD 12/16/09	8000	145.58	10,762.16	11,646.24
TAMPA ELECTRIC CO	Corporate Debt	4.450% 06/15/2049 DD 10/04/18	119000	118.58	123,626.83	141,107.82
TAMPA ELECTRIC CO	Corporate Debt	4.300% 06/15/2048 DD 06/07/18	129000	116.56	128,721.96	150,364.98
TAMPA ELECTRIC CO	Corporate Debt	2.600% 09/15/2022 DD 09/28/12	70000	101.48	67,393.90	71,034.60
TAKEDA PHARMACEUTICAL CO LTD	Corporate Debt	5.000% 11/26/2028 DD 11/26/19	480000	116.51	482,649.19	559,243.20
SYNCHRONY BANK	Corporate Debt	3.000% 06/15/2022 DD 06/12/17	290000	101.96	294,173.10	295,689.80
SYNCHRONY FINANCIAL SYNCHRONY FINANCIAL	Corporate Debt Corporate Debt	4.375% 03/19/2024 DD 03/19/19 4.500% 07/23/2025 DD 07/23/15	98000 2000	106.70 107.90	103,642.36 2,131.16	104,566.98 2,158.02
SYNCHRONY FINANCIAL	Corporate Debt	2.700% 02/03/2020 DD 02/02/15	515000	100.03	514,589.80	515,175.10
SYNCHRONY FINANCIAL	Corporate Debt	4.250% 08/15/2024 DD 08/11/14	90000	106.74	94,814.10	96,061.50
SYNCHRONY FINANCIAL	Corporate Debt	3.750% 08/15/2021 DD 08/11/14	2000	102.28	2,038.34	2,045.52
SYNOVUS FINANCIAL CORP	Corporate Debt	3.125% 11/01/2022 DD 11/01/17	117000	101.07	116,682.93	118,251.90
SUNTORY HOLDINGS LTD 144A	Corporate Debt	2.250% 10/16/2024 DD 10/16/19	710000	99.39	707,046.40	705,683.20
TRUIST BANK	Corporate Debt	3.200% 04/01/2024 DD 03/18/19	3000	104.05	3,090.45	3,121.50
TRUIST BANK	Corporate Debt	VAR RT 10/26/2021 DD 10/26/18	316000	101.18	318,542.03	319,722.48
SUNOCO LOGISTICS PARTNERS OPER	Corporate Debt	5.300% 04/01/2044 DD 04/03/14	189000	106.43	185,734.08	201,158.37
SUNCOR ENERGY INC	Corporate Debt	6.500% 06/15/2038 DD 06/28/07	37000	139.21	47,666.47	51,506.59
SUNCOR ENERGY INC	Corporate Debt	5.950% 12/01/2034 DD 12/01/03	95000	130.59	109,866.55	124,057.65
SUMITOMO MITSUI FINANCIAL GROU SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	3.040% 07/16/2029 DD 07/16/19	200000	102.05 104.92	204,334.00	204,096.00
SUMITOMO MITSUI FINANCIAL GROU SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt Corporate Debt	3.748% 07/19/2023 DD 07/19/18 3.102% 01/17/2023 DD 01/17/18	40000 20000	104.92	41,975.40 20,417.65	41,966.80 20,514.20
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	3.364% 07/12/2027 DD 07/12/17	119000	104.43	123,598.16	124,269.32
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	2.784% 07/12/2022 DD 07/12/17	30000	101.73	30,472.20	30,519.30
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	3.446% 01/11/2027 DD 01/12/17	72000	104.73	74,534.95	75,403.44
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	2.846% 01/11/2022 DD 01/12/17	10000	101.56	10,152.90	10,156.30
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	2.442% 10/19/2021 DD 10/19/16	46000	100.79	46,214.61	46,363.40
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	2.632% 07/14/2026 DD 07/14/16	30000	100.09	30,038.10	30,028.20
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	2.058% 07/14/2021 DD 07/14/16	112000	100.15	111,832.58	112,162.40
SUMITOMO MITSUI FINANCIAL GROU	Corporate Debt	2.934% 03/09/2021 DD 03/09/16	20000	101.08	20,210.30	20,215.80
SUMITOMO MITSUI BANKING CORP	Corporate Debt	2.650% 07/23/2020 DD 07/23/15	1369000	100.39	1,359,361.46	1,374,284.34
STATE STREET CORP	Corporate Debt	VAR RT 12/31/2049 DD 09/27/18	280000	106.13 116.51	280,000.00	297,152.80
STARBUCKS CORP STARBUCKS CORP	Corporate Debt Corporate Debt	4.500% 11/15/2048 DD 08/10/18 3.800% 08/15/2025 DD 08/10/18	10000 86000	107.76	11,502.60 86,400.52	11,651.40 92,673.60
STARBUCKS CORP	Corporate Debt	3.100% 03/01/2023 DD 02/28/18	88000	107.70	89,768.80	90,758.80
STARBUCKS CORP	Corporate Debt	3.750% 12/01/2047 DD 11/22/17	5000	103.97	4,426.07	5,198.50
SPRINT SPECTRUM CO LLC / 144A	Corporate Debt	VAR RT 03/20/2023 DD 10/27/16	1863750	100.89	1,869,372.57	1,880,337.38
SPECTRA ENERGY PARTNERS LP	Corporate Debt	4.500% 03/15/2045 DD 03/12/15	10000	110.34	10,214.20	11,034.10
SPECTRA ENERGY PARTNERS LP	Corporate Debt	3.500% 03/15/2025 DD 03/12/15	55000	104.67	54,309.75	57,570.70
SOUTHWESTERN PUBLIC SERVICE CO	Corporate Debt	4.400% 11/15/2048 DD 11/05/18	6000	118.30	7,156.80	7,097.82
SOUTHWEST AIRLINES CO	Corporate Debt	2.750% 11/16/2022 DD 11/16/17	125000	101.47	124,912.50	126,831.25
SOUTHERN POWER CO	Corporate Debt	2.375% 06/01/2020 DD 05/20/15	300000	100.11	295,629.00	300,318.00
SOFI PROFESSIONAL B A2FX 144A	Corporate Debt	3.090% 08/17/2048 DD 03/29/19	380000	101.75	379,978.61	386,642.40
SOFI PROFESSIONAL L D A2B 144A	Corporate Debt	2.340% 04/25/2033 DD 09/19/16 2.840% 01/25/2041 DD 12/08/17	67946.25	100.04	67,937.80	67,974.79
SOFI PROFESSIONAL F A2FX 144A SMB PRIVATE EDUCATI B A2B 144A	Corporate Debt Corporate Debt	VAR RT 10/15/2035 DD 11/08/17	1790000 319517.41	100.79 99.62	1,789,236.03 319,517.41	1,804,087.30 318,316.02
SMB PRIVATE EDUCATI B A2A 144A	Corporate Debt	2.820% 10/15/2035 DD 11/08/17	541404.5	100.21	541,314.63	542,525.21
SHIRE ACQUISITIONS INVESTMENTS	Corporate Debt	3.200% 09/23/2026 DD 09/23/16	546000	103.06	530,861.01	562,707.60
SHIRE ACQUISITIONS INVESTMENTS	Corporate Debt	2.875% 09/23/2023 DD 09/23/16	288000	101.90	271,646.47	293,477.76
SHERWIN-WILLIAMS CO/THE	Corporate Debt	4.500% 06/01/2047 DD 05/16/17	23000	113.67	25,799.10	26,143.64
SHERWIN-WILLIAMS CO/THE	Corporate Debt	4.000% 12/15/2042 DD 12/07/12	90000	103.17	82,015.40	92,850.30
SHELL INTERNATIONAL FINANCE BV	Corporate Debt	3.875% 11/13/2028 DD 11/13/18	10000	110.93	11,391.70	11,093.20
SHELL INTERNATIONAL FINANCE BV	Corporate Debt	2.500% 09/12/2026 DD 09/12/16	68000	101.67	66,812.04	69,137.64
SHELL INTERNATIONAL FINANCE BV	Corporate Debt	4.125% 05/11/2035 DD 05/11/15	186000	117.01	204,060.30	217,640.46
SHELL INTERNATIONAL FINANCE BY	Corporate Debt	3.250% 05/11/2025 DD 05/11/15	728000	106.00	750,004.05	771,665.44
SHELL INTERNATIONAL FINANCE BV SHELL INTERNATIONAL FINANCE BV	Corporate Debt	3.400% 08/12/2023 DD 08/12/13	40000	104.87	42,075.70	41,948.80
SEAGATE HDD CAYMAN	Corporate Debt Corporate Debt	6.375% 12/15/2038 DD 12/11/08 4.750% 01/01/2025 DD 05/28/14	60000 49000	145.96 106.91	85,681.87 48,877.50	87,575.40 52,386.88
CHARLES SCHWAB CORP/THE	Corporate Debt	3.250% 05/22/2029 DD 05/22/19	31000	105.88	31,005.65	32,824.04
CHARLES SCHWAB CORP/THE	Corporate Debt	3.200% 01/25/2028 DD 12/07/17	50000	105.08	52,668.00	52,539.00
CHARLES SCHWAB CORP/THE	Corporate Debt	3.200% 03/02/2027 DD 03/02/17	20000	104.67	20,807.00	20,934.80
SCHOLAR FUNDING TRUST A A 144A	Corporate Debt	VAR RT 10/28/2043 DD 03/29/11	789061.31	98.71	773,488.40	778,882.42
SANTANDER UK PLC 144A	Corporate Debt	5.000% 11/07/2023 DD 11/07/13	365000	107.53	383,204.62	392,469.90
SANTANDER UK GROUP HOLDINGS PL	Corporate Debt	3.125% 01/08/2021 DD 01/08/16	33000	100.86	33,323.99	33,282.15
SANTANDER UK GROUP HOLDINGS PL	Corporate Debt	2.875% 10/16/2020 DD 10/16/15	12000	100.44	12,036.72	12,053.04
SAN DIEGO CA CMNTY CLG DIST	Corporate Debt	3.336% 08/01/2043 DD 10/16/19	340000	99.34	340,000.00	337,766.20

Didektoek Asset management	Description of	investment including maturity date, rate of i	nterest, collateral,	par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
SABINE PASS LIQUEFACTION LLC	Corporate Debt	5.875% 06/30/2026 DD 12/31/16	271000	114.95	289,822.55	311,519.92
SABINE PASS LIQUEFACTION LLC	Corporate Debt	4.200% 03/15/2028 DD 03/06/17	59000	106.01	62,115.79	62,542.95
SABINE PASS LIQUEFACTION LLC	Corporate Debt	5.000% 03/15/2027 DD 03/15/17	404000	110.08	433,264.36	444,719.16
SABINE PASS LIQUEFACTION LLC SABINE PASS LIQUEFACTION LLC	Corporate Debt Corporate Debt	5.625% 03/01/2025 DD 09/01/15 VAR RT 04/15/2023 DD 10/15/13	737000 155000	112.63 108.84	805,350.49 164,319.14	830,090.47 168,705.10
SMB PRIVATE EDUCATI B A2A 144A	Corporate Debt	3.600% 01/15/2037 DD 06/20/18	1130000	100.04	1,129,724.51	1,161,357.50
SMB PRIVATE EDUCATI A A2A 144A	Corporate Debt	2.700% 05/15/2031 DD 05/26/16	126896.04	102.76	126,842.05	127,196.78
SFAVE COMMERCIAL 5AVE A2B 144A	Corporate Debt	VAR RT 01/05/2043 DD 02/01/15	835000	103.47	868,307.31	863,932.75
RYDER SYSTEM INC	Corporate Debt	2.650% 03/02/2020 DD 02/24/15	330000	100.02	328,498.50	330,072.60
RUTGERS NJ ST UNIV	Corporate Debt	3.270% 05/01/2043 DD 10/24/19	115000	98.96	115,000.00	113,805.15
ROYAL BANK OF CANADA	Corporate Debt	2.550% 07/16/2024 DD 07/16/19	30000	101.54	30,416.10	30,461.70
ROYAL BANK OF CANADA	Corporate Debt	3.700% 10/05/2023 DD 10/05/18	140000	105.72	147,649.60	148,012.20
ROYAL BANK OF CANADA	Corporate Debt	2.500% 01/19/2021 DD 01/19/16	97000	100.72	96,891.36	97,698.40
ROCKWELL COLLINS INC	Corporate Debt	3.200% 03/15/2024 DD 04/10/17	89000	104.08	92,327.71	92,632.09
ROCKWELL COLLINS INC	Corporate Debt	2.800% 03/15/2022 DD 04/10/17	255000	101.76	254,829.15	259,490.55
ROCKWELL COLLINS INC	Corporate Debt	3.100% 11/15/2021 DD 11/21/11	110000	101.73	108,175.68	111,901.90
WESTROCK RKT LLC	Corporate Debt	4.900% 03/01/2022 DD 03/01/13	92000	105.36	101,258.88	96,930.28
REYNOLDS AMERICAN INC	Corporate Debt	4.450% 06/12/2025 DD 06/12/15	394000	107.69	404,806.17	424,294.66
REYNOLDS AMERICAN INC	Corporate Debt	3.250% 06/12/2020 DD 06/12/15	81000	100.46	80,985.42	81,368.55
REYNOLDS AMERICAN INC	Corporate Debt	5.850% 08/15/2045 DD 06/12/15	344000	114.77	375,966.26	394,805.36
REYNOLDS AMERICAN INC	Corporate Debt	5.700% 08/15/2035 DD 06/12/15	25000	116.27	27,834.75	29,066.25
URUGUAY GOVERNMENT INTERNATION REPUBLIC SERVICES INC	Corporate Debt Corporate Debt	4.375% 10/27/2027 DD 10/27/15 2.500% 08/15/2024 DD 08/07/19	820000 8000	110.55 101.15	865,909.00 8,101.92	906,510.00 8,091.60
REPUBLIC SERVICES INC	Corporate Debt	3.950% 05/15/2028 DD 05/14/18	257000	110.20	253,554.30	283,214.00
REPUBLIC SERVICES INC	Corporate Debt	3.375% 11/15/2027 DD 11/16/17	235000	105.78	238,828.43	248,573.60
REPUBLIC SERVICES INC	Corporate Debt	2.900% 07/01/2026 DD 07/05/16	105000	102.46	104,774.25	107,578.80
RELX CAPITAL INC	Corporate Debt	3.125% 10/15/2022 DD 04/15/13	25000	103.05	24,668.75	25,762.00
REALTY INCOME CORP	Corporate Debt	3.875% 04/15/2025 DD 04/04/18	8000	107.85	8,616.24	8,628.16
REALTY INCOME CORP	Corporate Debt	3.000% 01/15/2027 DD 10/12/16	40000	102.91	40,079.60	41,164.80
REALTY INCOME CORP	Corporate Debt	4.125% 10/15/2026 DD 09/23/14	125000	109.74	128,721.25	137,173.75
REALTY INCOME CORP	Corporate Debt	4.650% 08/01/2023 DD 07/16/13	7000	108.24	7,605.78	7,576.52
RAYTHEON CO	Corporate Debt	4.200% 12/15/2044 DD 12/02/14	137000	116.52	155,017.71	159,625.55
RAYTHEON CO	Corporate Debt	7.000% 11/01/2028 DD 11/05/98	32000	132.46	41,477.12	42,387.84
RAYTHEON CO	Corporate Debt	7.200% 08/15/2027 DD 08/12/97	107000	131.31	136,518.28	140,500.63
RPM INTERNATIONAL INC	Corporate Debt	3.750% 03/15/2027 DD 03/02/17	70000	103.45	69,900.60	72,417.10
RELX CAPITAL INC	Corporate Debt	4.000% 03/18/2029 DD 03/18/19	62000	108.62	64,789.93	67,342.54
RELX CAPITAL INC	Corporate Debt	3.500% 03/16/2023 DD 03/16/18	885000	103.84	878,384.30	918,984.00
QUALCOMM INC	Corporate Debt	4.300% 05/20/2047 DD 05/26/17	36000	114.73	40,491.91	41,302.08
QUALCOMM INC	Corporate Debt	4.800% 05/20/2045 DD 05/20/15	105000	122.53	105,493.50	128,655.45
PUBLIC SERVICE ELECTRIC & GAS	Corporate Debt	3.850% 05/01/2049 DD 05/08/19	65000	112.65	64,988.95	73,224.45
PUBLIC SERVICE ELECTRIC & GAS	Corporate Debt Corporate Debt	3.200% 05/15/2029 DD 05/08/19	40000	105.51 109.08	42,321.20	42,202.80
PUBLIC SERVICE ELECTRIC & GAS PUBLIC SERVICE ELECTRIC & GAS	Corporate Debt	3.650% 09/01/2028 DD 09/07/18 3.000% 05/15/2027 DD 05/05/17	150000 16000	109.06	149,976.00 16,204.16	163,618.50 16,555.68
PUBLIC SERVICE ELECTRIC & GAS	Corporate Debt	3.000% 05/15/2025 DD 05/12/15	11000	103.47	11,582.67	11,427.46
PRINCIPAL FINANCIAL GROUP INC	Corporate Debt	3.100% 11/15/2026 DD 11/10/16	11000	103.55	10,983.94	11,390.61
PRESIDENT & FELLOWS OF HARVARD	Corporate Debt	3.300% 07/15/2056 DD 10/13/16	145000	103.47	143,924.10	150,035.85
PRESIDENT & FELLOWS OF HARVARD	Corporate Debt	3.150% 07/15/2046 DD 10/13/16	74000	102.18	73,874.20	75,612.46
PLAINS ALL AMERICAN PIPELINE L	Corporate Debt	3.650% 06/01/2022 DD 03/22/12	9000	102.60	8,854.74	9,234.00
PIEDMONT NATURAL GAS CO INC	Corporate Debt	3.500% 06/01/2029 DD 05/24/19	20000	106.95	20,422.20	21,389.20
PHILIPPINE GOVERNMENT INTERNAT	Corporate Debt	3.000% 02/01/2028 DD 02/01/18	1000000	103.87	929,885.50	1,038,710.00
PHILIP MORRIS INTERNATIONAL IN	Corporate Debt	3.375% 08/15/2029 DD 05/01/19	25000	105.01	25,903.00	26,253.50
PFIZER INC	Corporate Debt	4.200% 09/15/2048 DD 09/07/18	22000	117.34	25,837.23	25,815.24
PFIZER INC	Corporate Debt	4.100% 09/15/2038 DD 09/07/18	32000	114.35	34,429.44	36,593.28
PFIZER INC	Corporate Debt	4.125% 12/15/2046 DD 11/21/16	65000	116.28	77,979.25	75,582.65
PFIZER INC	Corporate Debt	4.400% 05/15/2044 DD 05/15/14	9000	119.43	10,779.28	10,748.70
PFIZER INC	Corporate Debt	7.200% 03/15/2039 DD 03/24/09	19000	157.31	29,613.36	29,889.47
PETROLEOS MEXICANOS PETROLEOS MEXICANOS	Corporate Debt Corporate Debt	6.500% 03/13/2027 DD 03/13/18 5.625% 01/23/2046 DD 01/23/16	1140000 29000	106.17 89.34	1,054,854.10 28,789.46	1,210,360.80 25,909.18
PETROLEOS MEXICANOS	Corporate Debt	6.500% 06/02/2041 DD 06/02/11	370000	99.30	405,449.23	367,410.00
SUNCOR ENERGY INC	Corporate Debt	6.800% 05/15/2038 DD 05/15/08	10000	142.47	13,756.10	14,246.70
SUNCOR ENERGY INC	Corporate Debt	5.950% 05/15/2035 DD 05/16/05	2000	129.89	2,487.34	2,597.72
SUNCOR ENERGY INC	Corporate Debt	9.250% 10/15/2021 DD 10/15/91	50000	112.32	57,170.50	56,161.00
PERUVIAN GOVERNMENT INTERNATIO	Corporate Debt	5.625% 11/18/2050 DD 11/18/10	165000	146.13	190,373.70	241,107.90
PEPSICO INC	Corporate Debt	2.625% 07/29/2029 DD 07/29/19	13000	102.07	13,447.05	13,268.71
PAYPAL HOLDINGS INC	Corporate Debt	2.850% 10/01/2029 DD 09/26/19	20000	100.93	20,042.60	20,185.80
PAYPAL HOLDINGS INC	Corporate Debt	2.650% 10/01/2026 DD 09/26/19	460000	101.41	462,466.60	466,463.00
PAYPAL HOLDINGS INC	Corporate Debt	2.400% 10/01/2024 DD 09/26/19	265000	100.99	265,697.70	267,612.90
PARKER-HANNIFIN CORP	Corporate Debt	3.250% 06/14/2029 DD 06/14/19	30000	104.48	31,230.20	31,342.80
PARKER-HANNIFIN CORP	Corporate Debt	2.700% 06/14/2024 DD 06/14/19	277000	102.17	282,052.21	282,997.05
PANAMA GOVERNMENT INTERNATIONA	Corporate Debt	3.875% 03/17/2028 DD 03/17/16	460000	109.00	475,466.50	501,400.00
PANAMA GOVERNMENT INTERNATIONA	Corporate Debt	4.000% 09/22/2024 DD 09/22/14	375000	107.10	372,281.25	401,625.00
PECO ENERGY CO OWENS CORNING	Corporate Debt Corporate Debt	3.000% 09/15/2049 DD 09/10/19 4.400% 01/30/2048 DD 01/25/18	70000 3000	96.11 96.74	67,869.90 2,956.20	67,278.40 2,902.11
OWEING COMMING	Corporate Dept	7.400 /0 0 1/30/2040 DD 0 1/23/ 10	3000	30.74	2,900.20	2,502.11

Description of investment including maturity date, rate of interest, collateral, par or						
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	<u>Price</u>	Cost (d)	Current Value
(b)		(c)			(d)	(e)
OWENS CORNING	Corporate Debt	4.300% 07/15/2047 DD 06/26/17	30000	94.92	28,609.80	28,475.10
ORIX CORP	Corporate Debt	4.050% 01/16/2024 DD 01/16/19	76000	106.44	81,073.76	80,893.64
ORIX CORP	Corporate Debt	2.900% 07/18/2022 DD 07/18/17	760000	101.95	762,906.00	774,827.60
OREGON ST DEPT OF TRANSPRTN HI	Corporate Debt	3.168% 11/15/2038 DD 11/20/19	115000	99.58	115,000.00	114,515.85
ORACLE CORP	Corporate Debt	3.800% 11/15/2037 DD 11/09/17	162000	109.30	162,380.84	177,059.52
ORACLE CORP	Corporate Debt	4.000% 07/15/2046 DD 07/07/16	153000	111.32	157,134.34	170,315.01
ORACLE CORP ORACLE CORP	Corporate Debt Corporate Debt	3.850% 07/15/2036 DD 07/07/16 4.125% 05/15/2045 DD 05/05/15	10000 3000	109.65 113.00	10,850.00 3,405.24	10,964.70 3,390.03
ORACLE CORP	Corporate Debt	3.900% 05/15/2035 DD 05/05/15	242000	111.54	252,373.36	269,919.54
ORACLE CORP	Corporate Debt	5.375% 07/15/2040 DD 07/15/11	25000	129.98	32,506.47	32,496.00
ONE GAS INC	Corporate Debt	4.500% 11/01/2048 DD 11/05/18	20000	118.87	24,362.00	23,774.80
ONCOR ELECTRIC DELIVERY CO LLC	Corporate Debt	3.100% 09/15/2049 DD 09/12/19	99000	97.74	98,558.42	96,766.56
ONCOR ELECTRIC DELIVERY CO LLC	Corporate Debt	3.800% 06/01/2049 DD 05/23/19	20000	108.75	22,614.60	21,749.80
ONCOR ELECTRIC DELIVERY CO LLC	Corporate Debt	5.750% 03/15/2029 DD 11/30/18	70000	123.49	88,438.00	86,441.60
ONCOR ELECTRIC DELIVERY CO LLC	Corporate Debt	3.700% 11/15/2028 DD 11/15/18	525000	109.47	547,163.94	574,707.00
ONCOR ELECTRIC DELIVERY CO LLC	Corporate Debt	3.800% 09/30/2047 DD 03/30/18	32000	110.39	31,954.24	35,324.80
ONCOR ELECTRIC DELIVERY CO LLC	Corporate Debt	3.750% 04/01/2045 DD 10/01/15	20000	108.74	20,367.60	21,747.40
OHIO POWER CO	Corporate Debt	4.000% 06/01/2049 DD 05/22/19	70000	112.32	69,829.20	78,626.10
OHIO POWER CO	Corporate Debt	4.150% 04/01/2048 DD 03/22/18	70000	113.00	69,487.60	79,099.30
OHIO POWER CO	Corporate Debt	6.600% 02/15/2033 DD 08/15/03	90000	135.67	113,355.00	122,106.60
OCCIDENTAL PETROLEUM CORP	Corporate Debt Corporate Debt	0.000% 10/10/2036 DD 09/18/19 2.600% 08/13/2021 DD 08/08/19	1100000	50.23 100.74	603,345.00 10,056.20	552,574.00
OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CORP	Corporate Debt	2.700% 08/15/2021 DD 08/08/19 2.700% 08/15/2022 DD 08/08/19	10000 496000	100.74	496,676.76	10,074.00 501,158.40
OCCIDENTAL PETROLEUM CORP	Corporate Debt	4.625% 06/15/2045 DD 06/23/15	30000	101.54	30,146.10	31,049.40
NUVEEN LLC 144A	Corporate Debt	4.000% 11/01/2028 DD 10/22/18	10000	111.37	9,940.30	11,136.70
NVENT FINANCE SARL	Corporate Debt	4.550% 04/15/2028 DD 10/15/18	30000	103.81	29,946.30	31,142.10
NVENT FINANCE SARL	Corporate Debt	3.950% 04/15/2023 DD 10/15/18	460000	101.57	456,221.85	467,235.80
NVIDIA CORP	Corporate Debt	3.200% 09/16/2026 DD 09/16/16	569000	105.02	537,582.56	597,541.04
NUCOR CORP	Corporate Debt	3.950% 05/01/2028 DD 04/26/18	127000	108.57	130,449.12	137,880.09
NSTAR ELECTRIC CO	Corporate Debt	3.200% 05/15/2027 DD 05/15/17	105000	104.88	106,231.65	110,119.80
NORTHWEST PIPELINE LLC	Corporate Debt	4.000% 04/01/2027 DD 10/01/17	374000	106.50	373,808.90	398,298.78
NORTHWEST FLORIDA TIMBER 144A	Corporate Debt	4.750% 03/04/2029 DD 04/10/14	475000	101.03	467,794.25	479,883.00
NORTHROP GRUMMAN CORP	Corporate Debt	3.250% 01/15/2028 DD 10/13/17	202000	104.37	195,138.10	210,821.34
NORTHROP GRUMMAN CORP	Corporate Debt	2.930% 01/15/2025 DD 10/13/17	1324000	103.12	1,277,739.77	1,365,308.80
NORTHROP GRUMMAN CORP	Corporate Debt	2.080% 10/15/2020 DD 10/13/17	195000	100.11	194,970.75	195,216.45
NORTHERN TRUST CORP	Corporate Debt Corporate Debt	3.150% 05/03/2029 DD 05/03/19	21000 172000	105.07 95.54	21,662.55	22,063.65
NORTHERN STATES POWER CO/MN NORTHERN STATES POWER CO/MN	Corporate Debt	2.900% 03/01/2050 DD 09/10/19 3.600% 09/15/2047 DD 09/13/17	60000	107.08	167,370.40 59,401.80	164,321.92 64,245.00
NORTHERN STATES POWER CO/MN	Corporate Debt	4.000% 08/15/2045 DD 08/11/15	44000	113.53	43,166.20	49,953.64
NORTHERN NATURAL GAS CO 144A	Corporate Debt	4.300% 01/15/2049 DD 07/17/18	370000	112.80	373,257.10	417,360.00
EVERSOURCE ENERGY	Corporate Debt	2.800% 05/01/2023 DD 05/13/13	42000	101.50	41,834.52	42,631.68
NORFOLK SOUTHERN CORP	Corporate Debt	2.550% 11/01/2029 DD 11/04/19	176000	99.74	175,353.64	175,549.44
NORFOLK SOUTHERN CORP	Corporate Debt	3.400% 11/01/2049 DD 11/04/19	120000	99.35	118,906.80	119,221.20
NORFOLK SOUTHERN CORP	Corporate Debt	3.650% 08/01/2025 DD 08/02/18	55000	107.03	54,882.30	58,865.95
NORFOLK SOUTHERN CORP	Corporate Debt	3.942% 11/01/2047 DD 05/01/18	22000	107.78	23,717.26	23,711.82
NORFOLK SOUTHERN CORP	Corporate Debt	2.900% 06/15/2026 DD 06/03/16	257000	103.13	245,363.11	265,036.39
NORFOLK SOUTHERN CORP	Corporate Debt	4.450% 06/15/2045 DD 06/02/15	70000	115.43	75,632.20	80,801.00
NISSAN MASTER OWNER TRUST B A	Corporate Debt	VAR RT 11/15/2023 DD 11/25/19	800000	100.15	800,000.00	801,192.00
NISSAN MASTER OWNER TRUST A A	Corporate Debt	VAR RT 02/15/2024 DD 03/13/19	1240000	100.38	1,240,000.00	1,244,699.60
NEXTERA ENERGY OPERATING 144A NEWMONT CORP	Corporate Debt Corporate Debt	3.875% 10/15/2026 DD 09/23/19 2.800% 10/01/2029 DD 09/16/19	1110000 20000	100.38 99.08	1,110,000.00 19,835.20	1,114,162.50 19,815.20
NEWMONT CORP	Corporate Debt	4.875% 03/15/2042 DD 03/08/12	74000	117.09	78,257.96	86,648.82
NEW YORK ST THRUWAY AUTH	Corporate Debt	2.900% 01/01/2035 DD 10/30/19	195000	99.66	195,000.00	194,340.90
NEW YORK AND PRESBYTERIAN HOSP	Corporate Debt	3.954% 08/01/2119 DD 10/29/19	308000	100.94	308,000.00	310,895.20
NEW JERSEY ST TRANSPRTN TRUST	Corporate Debt	5.000% 06/15/2036 DD 08/29/13	950000	108.79	1,012,334.93	1,033,476.50
NEW JERSEY ST TRANSPRTN TRUST	Corporate Debt	4.131% 06/15/2042 DD 12/18/19	90000	99.19	90,000.00	89,272.80
NBCUNIVERSAL ENTERPRISE I 144A	Corporate Debt	5.250% 12/31/2049 DD 03/19/13	1585000	103.25	1,682,076.67	1,636,512.50
NBCUNIVERSAL MEDIA LLC	Corporate Debt	5.950% 04/01/2041 DD 04/01/11	425000	137.60	502,591.12	584,808.50
NBCUNIVERSAL MEDIA LLC	Corporate Debt	6.400% 04/30/2040 DD 04/30/11	20000	143.06	26,998.80	28,611.60
NAVIENT PRIVATE EDU D A2B 144A	Corporate Debt	VAR RT 12/15/2059 DD 06/27/19	800000	99.84	793,383.84	798,744.00
NAVIENT PRIVATE EDU CA A2 144A	Corporate Debt	3.130% 02/15/2068 DD 05/16/19	890000	100.51	889,564.43	894,494.50
NAVIENT PRIVATE ED AA A2A 144A	Corporate Debt	3.910% 12/15/2045 DD 02/04/16	805796.64	103.55	805,421.31	834,434.65
NAVIENT STUDENT LOA EA A2 144A	Corporate Debt	4.000% 12/15/2059 DD 11/15/18	145000	103.56	144,980.73	150,160.55
NATIONAL AUSTRALIA BANK LTD/NE	Corporate Debt	2.125% 05/22/2020 DD 05/22/17	330000	100.09	329,409.30	330,290.40
NXP BV / NXP FUNDING LLC 144A	Corporate Debt	4.300% 06/18/2029 DD 06/18/19	112000	108.14	112,236.32	121,114.56
NXP BV / NXP FUNDING LLC 144A	Corporate Debt	3.875% 06/18/2026 DD 06/18/19	31000	106.08	30,988.84	32,885.73
NXP BV / NXP FUNDING LLC 144A NXP BV / NXP FUNDING LLC 144A	Corporate Debt	4.875% 03/01/2024 DD 12/06/18	80000	109.07 106.91	86,432.80 510,290.90	87,253.60 523,859.00
NXP BV / NXP FUNDING LLC 144A NXP BV / NXP FUNDING LLC 144A	Corporate Debt Corporate Debt	4.625% 06/01/2023 DD 05/23/16 4.125% 06/01/2021 DD 05/23/16	490000 790000	106.91	786,672.68	809,979.10
NRG ENERGY INC 144A	Corporate Debt	4.450% 06/01/2021 DD 05/23/16 4.450% 06/15/2029 DD 05/28/19	75000	102.55	74,901.75	78,570.00
NRG ENERGY INC 144A	Corporate Debt	3.750% 06/15/2024 DD 05/28/19	26000	103.41	25,992.46	26,885.30
NGPL PIPECO LLC 144A	Corporate Debt	4.875% 08/15/2027 DD 08/01/17	110000	106.29	117,185.20	116,923.40
NGPL PIPECO LLC 144A	Corporate Debt	4.375% 08/15/2022 DD 08/01/17	960000	103.87	963,998.25	997,180.80
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Identity of issue, borrower, lessor or similar party		Security description			Description of investment including maturity date, rate of interest, collateral, par or Identity of issue, borrower, lessor or similar party Security description Shares/Par Price Cost Current Value						
(b)		(c)	Onarcs/r ar	Price	Cost (d)	Current Value (e)					
MOTOROLA SOLUTIONS INC	Corporate Debt	4.600% 05/23/2029 DD 05/23/19	411000	109.16	439,342.56	448,664.04					
MOTOROLA SOLUTIONS INC	Corporate Debt	4.600% 02/23/2028 DD 02/23/18	5000	108.46	5,415.15	5,422.95					
MOTOROLA SOLUTIONS INC	Corporate Debt	4.000% 09/01/2024 DD 08/19/14	56000	106.12	55,040.16	59,427.20					
MOTOROLA SOLUTIONS INC	Corporate Debt	5.500% 09/01/2044 DD 08/19/14	35000	111.54	38,427.50	39,040.05					
MORGAN STANLEY CAPITAL I H6 A4	Corporate Debt	3.417% 06/15/2052 DD 06/01/19	268629	106.06	276,666.60	284,910.60					
MORGAN STANLEY CAPITAL I H3 A5	Corporate Debt	4.177% 07/15/2051 DD 07/01/18	755000	111.15	851,262.50	839,197.60					
MORGAN STANLEY	Corporate Debt	3.700% 10/23/2024 DD 10/23/14	648000	106.23	674,241.62	688,370.40					
MORGAN STANLEY	Corporate Debt	2.800% 06/16/2020 DD 06/16/15	615000	100.42	613,900.18	617,558.40					
MORGAN STANLEY	Corporate Debt	3.125% 07/27/2026 DD 07/25/16	339000	103.25	317,202.08	350,031.06					
MORGAN STANLEY	Corporate Debt	3.625% 01/20/2027 DD 01/20/17	419000	106.48	412,032.03	446,155.39					
MORGAN STANLEY	Corporate Debt	2.625% 11/17/2021 DD 11/17/16	20000	101.20	20,021.00	20,239.80					
MORGAN STANLEY	Corporate Debt	3.875% 01/27/2026 DD 01/27/16	165000	107.41	177,197.17	177,224.85					
MORGAN STANLEY	Corporate Debt	3.875% 04/29/2024 DD 04/28/14	29000	106.31	30,815.69	30,829.32					
MORGAN STANLEY	Corporate Debt	3.750% 02/25/2023 DD 02/25/13	50000	104.72	50,222.00	52,360.50					
MORGAN STANLEY	Corporate Debt	VAR RT 01/24/2029 DD 01/23/18	510000	107.65	549,755.85	548,989.50					
MORGAN STANLEY	Corporate Debt	VAR RT 07/22/2028 DD 07/24/17	70000	106.33	69,071.24	74,431.70					
MORGAN STANLEY	Corporate Debt	4.000% 07/23/2025 DD 07/23/15	110000	108.21	119,069.80	119,026.60					
MORGAN STANLEY CAP NUGS A 144A	Corporate Debt	VAR RT 12/15/2036 DD 12/19/19	476000	100.03	476,000.00	476,147.56					
MOODY'S CORP	Corporate Debt	4.250% 02/01/2029 DD 12/17/18	95000	113.26	94,286.55	107,600.80					
MOLSON COORS BEVERAGE CO	Corporate Debt	2.100% 07/15/2021 DD 07/07/16	410000	100.09	409,511.50	410,360.80					
MIZUHO FINANCIAL GROUP INC	Corporate Debt	VAR RT 09/13/2030 DD 09/13/19	200000	99.92	200,000.00	199,836.00					
MIZUHO FINANCIAL GROUP INC	Corporate Debt	VAR RT 09/13/2025 DD 09/13/19	545000	100.03	545,874.00	545,158.05					
MIZUHO FINANCIAL GROUP INC	Corporate Debt	VAR RT 07/16/2025 DD 07/16/19	560000	101.27	560,000.00	567,106.40					
MIZUHO FINANCIAL GROUP INC	Corporate Debt	3.663% 02/28/2027 DD 02/28/17	206000	106.24	217,404.16	218,848.22					
MIZUHO FINANCIAL GROUP INC	Corporate Debt	2.953% 02/28/2022 DD 02/28/17	225000	101.83	225,000.00	229,124.25					
MITSUBISHI UFJ FINANCIAL GROUP	Corporate Debt	3.195% 07/18/2029 DD 07/18/19	950000	103.66	956,572.00	984,722.50					
MITSUBISHI UFJ FINANCIAL GROUP	Corporate Debt	3.535% 07/26/2021 DD 07/26/18	205000	102.35	205,000.00	209,823.65					
MITSUBISHI UFJ FINANCIAL GROUP	Corporate Debt	2.665% 07/25/2022 DD 07/25/17	59000	101.48	59,000.00	59,874.38					
MITSUBISHI UFJ FINANCIAL GROUP	Corporate Debt	2.950% 03/01/2021 DD 03/01/16	311000	101.10	316,283.89	314,411.67					
MIDAMERICAN ENERGY CO	Corporate Debt	3.150% 04/15/2050 DD 10/15/19	110000	98.78	110,699.90	108,659.10					
MIDAMERICAN ENERGY CO	Corporate Debt	3.650% 04/15/2029 DD 01/09/19	458000	109.36	502,572.43	500,850.48					
MIDAMERICAN ENERGY CO	Corporate Debt	3.100% 05/01/2027 DD 02/01/17	180000	104.29	181,422.00	187,713.00					
MICROSOFT CORP	Corporate Debt	3.300% 02/06/2027 DD 02/06/17	187000	106.89	185,173.83	199,886.17					
MICROSOFT CORP	Corporate Debt	3.700% 08/08/2046 DD 08/08/16	207000	113.08	206,243.87	234,065.25					
MICROSOFT CORP	Corporate Debt	4.450% 11/03/2045 DD 11/03/15	38000	125.22	47,648.20	47,583.60					
MICROSOFT CORP	Corporate Debt	4.200% 11/03/2035 DD 11/03/15	648000	118.98	748,591.54	770,964.48					
MICROSOFT CORP	Corporate Debt	3.125% 11/03/2025 DD 11/03/15	10000	105.71	10,681.30	10,571.10					
MICROSOFT CORP	Corporate Debt	3.500% 02/12/2035 DD 02/12/15	156000	110.19	163,765.43	171,893.28					
MIAMI-DADE CNTY FL WTR & SWR R	Corporate Debt	3.490% 10/01/2042 DD 11/06/19	170000	100.35	170,000.00	170,600.10					
MIAMI-DADE CNTY FL AVIATION RE	Corporate Debt	3.275% 10/01/2029 DD 05/30/19	40000	104.05	40,000.00	41,618.40					
METLIFE INC	Corporate Debt	3.600% 04/10/2024 DD 04/10/14	60000	106.56	63,723.72	63,934.80					
METHANEX CORP	Corporate Debt	5.250% 12/15/2029 DD 09/12/19	75000	103.34	77,238.75	77,502.75					
MERCK & CO INC	Corporate Debt	2.350% 02/10/2022 DD 02/10/15	77000	101.00	77,301.07	77,769.23					
MERCK & CO INC	Corporate Debt	3.600% 09/15/2042 DD 09/13/12	35000	107.54	35,656.95	37,638.30					
MCDONALD'S CORP	Corporate Debt	3.625% 09/01/2049 DD 08/12/19	342000	101.72	351,855.38	347,889.24					
MCDONALD'S CORP	Corporate Debt	4.450% 09/01/2048 DD 08/15/18	50000	114.62	58,931.50	57,307.50					
MCDONALD'S CORP	Corporate Debt	4.450% 03/01/2047 DD 03/09/17	192000	113.71	198,168.58	218,317.44					
MCDONALD'S CORP	Corporate Debt	4.875% 12/09/2045 DD 12/09/15	28000	120.56	34,119.58	33,757.08					
MCDONALD'S CORP	Corporate Debt	4.700% 12/09/2035 DD 12/09/15	21000	118.60	24,669.55	24,906.84					
MCDONALD'S CORP	Corporate Debt	3.700% 01/30/2026 DD 12/09/15	205000	107.90	200,139.45	221,203.20					
MCDONALD'S CORP	Corporate Debt	2.750% 12/09/2020 DD 12/09/15	5000	100.68	4,990.75	5,034.20					
MCDONALD'S CORP	Corporate Debt	3.625% 05/01/2043 DD 05/06/13	175000	99.64	160,526.62	174,375.25					
MCDONALD'S CORP	Corporate Debt	3.700% 02/15/2042 DD 02/07/12	2000	101.57	1,810.78	2,031.34					
MCDONALD'S CORP	Corporate Debt	6.300% 03/01/2038 DD 02/29/08	6000	135.46	8,080.03	8,127.78					
MASTERCARD INC	Corporate Debt	2.950% 06/01/2029 DD 05/31/19	396000	104.36	398,026.94	413,265.60					
MASTERCARD INC	Corporate Debt	3.650% 06/01/2049 DD 05/31/19	85000	111.09	84,768.80	94,424.80					
MASTERCARD INC	Corporate Debt	2.950% 11/21/2026 DD 11/21/16	40000	104.04	40,905.60	41,617.20					
MASSACHUSETTS ST WTR RESOURCES	Corporate Debt	3.104% 08/01/2039 DD 11/01/19	310000	96.61	310,000.00	299,484.80					
MASSACHUSETTS ST SCH BLDG AUTH	Corporate Debt	3.395% 10/15/2040 DD 11/20/19	215000	99.97	215,000.00	214,935.50					
MASSACHUSETTS ST SCH BLDG AUTH	Corporate Debt	5.000% 10/15/2041 DD 11/03/11	455000	106.96	486,240.30	486,663.45					
MASSACHUSETTS ST	Corporate Debt	2.900% 09/01/2049 DD 09/12/19	285000	94.39	285,000.00	269,002.95					
MASSACHUSETTS INSTITUTE OF TEC	Corporate Debt	4.678% 07/01/2114 DD 04/08/14	305000	128.96	305,000.00	393,340.20					
MARSH & MCLENNAN COS INC	Corporate Debt	4.375% 03/15/2029 DD 01/15/19	25000	114.01	24,991.25	28,503.50					
MARSH & MCLENNAN COS INC	Corporate Debt	3.500% 12/29/2020 DD 01/15/19	206000	101.47	205,847.56	209,024.08					
MARSH & MCLENNAN COS INC	Corporate Debt	4.200% 03/01/2048 DD 03/01/18	95000	113.82	93,650.46	108,132.80					
MARSH & MCLENNAN COS INC	Corporate Debt	4.350% 01/30/2047 DD 01/12/17	114000	115.21	119,082.12	131,334.84					
MARSH & MCLENNAN COS INC	Corporate Debt	2.750% 01/30/2022 DD 01/12/17	50000	101.60	49,931.50	50,801.50					
MARSH & MCLENNAN COS INC	Corporate Debt	3.500% 06/03/2024 DD 05/30/14	686000	105.06	672,784.66	720,677.30					
MARATHON PETROLEUM CORP	Corporate Debt	5.125% 12/15/2026 DD 12/15/18	3000	113.28	3,311.61	3,398.52					
MARATHON PETROLEUM CORP	Corporate Debt	4.750% 12/15/2023 DD 12/15/18	40000	108.68	41,634.80	43,471.60					
MARATHON PETROLEUM CORP	Corporate Debt	6.500% 03/01/2041 DD 09/01/11	110000	129.89	121,861.30	142,875.70					
	Corporate Debt	4.200% 10/03/2047 DD 10/03/17	85000	106.75	84,439.85	90,734.10					
MAGELLAN MIDSTREAM PARTNERS LP											

Identity of issue, borrower, lessor or similar party	Description of	investment including maturity date, rate of Security description	interest, collateral Shares/Par	<u>, par or</u> Price	Cost	Current Value
(b)		(c)	Silales/Fal	Filce	(d)	(e)
MPLX LP 144A	Corporate Debt	5.250% 01/15/2025 DD 07/15/19	903000	105.03	929,584.71	948,457.02
MPLX LP	Corporate Debt	4.500% 04/15/2038 DD 02/08/18	16000	101.76	16,543.92	16,281.12
MPLX LP	Corporate Debt	4.125% 03/01/2027 DD 02/10/17	210000	105.04	214,055.87	220,592.40
MPLX LP	Corporate Debt	4.875% 12/01/2024 DD 06/01/16	540000	108.72	548,707.88	587,082.60
MAD MORTGAGE TRUST 330M A 144A	Corporate Debt	VAR RT 08/15/2034 DD 08/01/17	920000	102.17	933,796.32	939,964.00
LOWE'S COS INC LOWE'S COS INC	Corporate Debt Corporate Debt	4.050% 05/03/2047 DD 05/03/17	113000 115000	108.03 102.01	115,355.26	122,078.42
LOWE'S COS INC	Corporate Debt	3.700% 04/15/2046 DD 04/20/16 2.500% 04/15/2026 DD 04/20/16	42000	102.01	97,847.49 41,808.48	117,313.80 42,283.50
RJ REYNOLDS TOBACCO CO/NC	Corporate Debt	6.875% 05/01/2020 DD 04/12/10	225000	101.60	241,470.00	228,595.50
LOEWS CORP	Corporate Debt	3.750% 04/01/2026 DD 03/22/16	75000	107.43	78,687.00	80,570.25
LOCKHEED MARTIN CORP	Corporate Debt	3.550% 01/15/2026 DD 11/23/15	2000	107.29	2,004.02	2,145.72
LOCKHEED MARTIN CORP	Corporate Debt	2.900% 03/01/2025 DD 02/20/15	565000	104.01	538,908.30	587,656.50
LOCKHEED MARTIN CORP	Corporate Debt	3.600% 03/01/2035 DD 02/20/15	72000	109.35	71,871.80	78,734.16
LOCKHEED MARTIN CORP LOCKHEED MARTIN CORP	Corporate Debt Corporate Debt	4.070% 12/15/2042 DD 12/14/12 6.150% 09/01/2036 DD 08/30/06	195000 18000	114.20 136.87	193,032.23 23,157.36	222,688.05 24,636.42
LLOYDS BANKING GROUP PLC	Corporate Debt	3.900% 03/12/2024 DD 03/12/19	490000	105.60	516,439.90	517,449.80
LLOYDS BANKING GROUP PLC	Corporate Debt	VAR RT 11/07/2023 DD 11/07/17	400000	101.51	395,870.00	406,028.00
LEHMAN BRTH HLD (RICI) ESCROW	Corporate Debt	0.000% 11/30/2056 DD 05/17/07	340000	0.00	340,000.00	0.03
LEHMAN BRTH HLD (RICI) ESCROW	Corporate Debt	0.000% 12/28/2017 DD 12/21/07	2475000	0.00	2,473,168.50	0.25
LEAR CORP	Corporate Debt	5.250% 05/15/2049 DD 05/01/19	15000	103.82	14,890.74	15,572.85
LAM RESEARCH CORP	Corporate Debt	4.875% 03/15/2049 DD 03/04/19	140000	125.23	141,881.60	175,323.40
LAM RESEARCH CORP LAM RESEARCH CORP	Corporate Debt Corporate Debt	3.750% 03/15/2026 DD 03/04/19 2.800% 06/15/2021 DD 06/07/16	235000 112000	107.22 101.08	235,272.40 112,609.71	251,955.25 113,207.36
LAM RESEARCH CORP	Corporate Debt	2.750% 03/15/2020 DD 03/12/15	195000	100.05	194,922.00	195,099.45
LYB INTERNATIONAL FINANCE III	Corporate Debt	4.200% 10/15/2049 DD 10/10/19	105000	104.37	106,009.05	109,592.70
LYB INTERNATIONAL FINANCE BV	Corporate Debt	4.000% 07/15/2023 DD 07/16/13	70000	105.78	74,086.10	74,046.70
L3HARRIS TECHNOLOGIES INC 144A	Corporate Debt	3.850% 12/15/2026 DD 06/15/19	585000	107.31	620,702.55	627,781.05
L3HARRIS TECHNOLOGIES INC 144A	Corporate Debt	3.850% 06/15/2023 DD 06/15/19	960000	105.28	1,009,401.60	1,010,726.40
LSTAR COMMERCIAL MOR 4 A3 144A KINDER MORGAN ENERGY PARTNERS	Corporate Debt Corporate Debt	2.809% 03/10/2049 DD 06/01/16 5.400% 09/01/2044 DD 09/11/14	440000 285000	98.72 115.23	439,972.46 275,731.81	434,385.60 328,394.10
KINDER MORGAN ENERGY PARTNERS	Corporate Debt	5.000% 03/01/2043 DD 02/28/13	135000	109.68	135,029.70	148,066.65
KINDER MORGAN ENERGY PARTNERS	Corporate Debt	5.000% 08/15/2042 DD 08/13/12	40000	109.09	39,095.00	43,634.40
KINDER MORGAN ENERGY PARTNERS	Corporate Debt	6.375% 03/01/2041 DD 03/04/11	10000	125.59	12,200.70	12,558.70
KEYBANK NA/CLEVELAND OH	Corporate Debt	2.300% 09/14/2022 DD 09/14/17	250000	101.11	251,527.50	252,775.00
KEYCORP	Corporate Debt	2.550% 10/01/2029 DD 09/11/19	5000	97.79	4,894.60	4,889.65
KEYCORP	Corporate Debt	4.150% 10/29/2025 DD 10/29/18	52000	109.67	51,965.68	57,028.92
KEYCORP KEYCORP	Corporate Debt Corporate Debt	4.100% 04/30/2028 DD 04/30/18 2.900% 09/15/2020 DD 09/15/15	5000 200000	109.67 100.67	5,488.13 199,964.00	5,483.60 201,332.00
KEURIG DR PEPPER INC	Corporate Debt	3.551% 05/25/2021 DD 05/25/19	15000	100.07	15,000.00	15,320.40
KLA CORP	Corporate Debt	5.000% 03/15/2049 DD 03/20/19	97000	123.01	97,221.65	119,320.67
KLA CORP	Corporate Debt	4.100% 03/15/2029 DD 03/20/19	258000	109.57	257,705.60	282,680.28
JUNIPER NETWORKS INC	Corporate Debt	4.350% 06/15/2025 DD 03/04/15	45000	107.61	46,906.65	48,424.05
JPMDB COMMERCIAL MORTG COR6 A4	Corporate Debt	3.057% 11/13/2052 DD 11/01/19	675000	103.04	695,245.61	695,533.50
JP MORGAN MORTGA LTV3 A11 144A	Corporate Debt	VAR RT 03/25/2050 DD 10/25/19	1053504.05	99.38	1,046,934.19	1,047,003.93
JP MORGAN MORTGAGE 7 A11 144A JP MORGAN MORTGA INV2 A11 144A	Corporate Debt Corporate Debt	VAR RT 02/25/2050 DD 09/25/19 VAR RT 02/25/2050 DD 09/25/19	417055.17 984914.57	99.69 99.79	417,055.17 982,884.77	415,774.81 982,797.00
JP MORGAN MORTGAGE T 2 A6 144A	Corporate Debt	VAR RT 05/25/2047 DD 05/01/17	705521.75	100.66	712,907.69	710,142.92
JP MORGAN MORTGAGE T 1 A4 144A	Corporate Debt	VAR RT 01/25/2047 DD 02/01/17	900576.06	101.00	916,195.42	909,536.79
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 10/15/2025 DD 09/12/19	55000	99.89	54,914.73	54,937.85
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 10/15/2030 DD 09/12/19	409000	100.02	408,841.57	409,061.35
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 05/06/2030 DD 05/06/19	540000	107.74	583,121.80	581,785.20
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 04/01/2023 DD 03/22/19	374000	102.39	380,689.92	382,919.90
JPMORGAN CHASE & CO	Corporate Debt Corporate Debt	VAR RT 01/29/2027 DD 01/29/19 VAR RT 12/05/2024 DD 12/05/18	315000 482000	108.53 106.65	341,129.90 511,290.96	341,878.95 514,038.54
JPMORGAN CHASE & CO JPMORGAN CHASE & CO	Corporate Debt	VAR RT 12/05/2024 DD 12/05/18 VAR RT 07/23/2029 DD 07/23/18	331000	111.63	349,588.79	369,491.99
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 06/18/2022 DD 06/18/18	34000	102.17	34,653.48	34,736.44
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 04/23/2029 DD 04/23/18	10000	109.84	10,989.10	10,984.30
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 04/23/2024 DD 04/23/18	982000	104.21	981,145.87	1,023,332.38
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 01/23/2029 DD 01/23/18	160000	106.29	160,713.50	170,067.20
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 03/01/2025 DD 06/01/17	133000	103.68	137,460.82	137,891.74
JPMORGAN CHASE & CO JPMORGAN CHASE & CO	Corporate Debt Corporate Debt	VAR RT 05/01/2028 DD 04/25/17 VAR RT 04/25/2023 DD 04/25/17	361000 294000	106.25 101.58	367,113.57 295,110.51	383,569.72 298,642.26
JPMBB COMMERCIAL MORTGA C19 A2	Corporate Debt	3.046% 04/15/2047 DD 05/01/14	21588.74	101.58	295,110.51	298,642.26
JP MORGAN CHASE CBX A4FL 144A	Corporate Debt	VAR RT 06/15/2045 DD 06/29/12	1369372.07	100.43	1,395,261.75	1,373,754.06
JP MORGAN CHASE CO WLDN A 144A	Corporate Debt	3.905% 05/05/2030 DD 05/01/12	284809.23	102.50	309,694.55	291,938.01
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 02/01/2028 DD 02/01/17	1717000	107.84	1,780,163.08	1,851,595.63
JPMORGAN CHASE & CO	Corporate Debt	VAR RT 10/24/2023 DD 10/24/16	215000	101.70	215,000.00	218,657.15
	Cornerate Debt	2.400% 06/07/2021 DD 06/07/16	40000	100.66	40,191.60	40,264.00
JPMORGAN CHASE & CO	Corporate Debt					
JPMORGAN CHASE & CO	Corporate Debt	3.200% 06/15/2026 DD 06/07/16	92000	104.48	95,101.84	
JPMORGAN CHASE & CO JPMORGAN CHASE & CO	Corporate Debt Corporate Debt	3.200% 06/15/2026 DD 06/07/16 2.700% 05/18/2023 DD 05/18/16	65000	101.82	65,945.74	66,183.00
JPMORGAN CHASE & CO	Corporate Debt	3.200% 06/15/2026 DD 06/07/16				96,124.36 66,183.00 333,561.94 49,537.92

Diackitock Asset management	Description of	investment including maturity date, rate of i	nterest, collateral	, par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
ID MODE AN MODE CACE O A44 444A	Camanata Dahi	VAD DT 02/25/2050 DD 40/25/40	4405050.00	00.70	4 400 204 07	4 404 057 40
JP MORGAN MORTGAGE 8 A11 144A JPMCC COMMERCIAL MORTG COR5 A4	Corporate Debt Corporate Debt	VAR RT 03/25/2050 DD 10/25/19 3.386% 06/13/2052 DD 06/01/19	1195059.86 583000	99.73 105.71	1,192,324.97 600,488.08	1,191,857.10 616,289.30
ITC HOLDINGS CORP	Corporate Debt	2.700% 11/15/2022 DD 05/15/18	115000	103.71	114,903.40	116,437.50
INTERPUBLIC GROUP OF COS INC/T	Corporate Debt	3.750% 10/01/2021 DD 09/21/18	159000	102.79	161,837.19	163,428.15
INTERPUBLIC GROUP OF COS INC/T	Corporate Debt	3.500% 10/01/2020 DD 09/21/18	85000	101.07	84,835.95	85,910.35
INTERNATIONAL PAPER CO	Corporate Debt	4.350% 08/15/2048 DD 08/09/17	153000	106.48	144,587.54	162,906.75
INTERNATIONAL PAPER CO	Corporate Debt	4.400% 08/15/2047 DD 08/11/16	10000	107.11	10,239.50	10,710.50
INTERNATIONAL PAPER CO	Corporate Debt	6.000% 11/15/2041 DD 11/16/11	21000	124.83	25,653.60	26,214.09
INTERNATIONAL BUSINESS MACHINE	Corporate Debt	3.300% 05/15/2026 DD 05/15/19	1070000	105.57	1,096,962.68	1,129,556.20
INTERNATIONAL BUSINESS MACHINE	Corporate Debt	2.875% 11/09/2022 DD 11/09/15	370000	102.59	368,464.50	379,597.80
INTERNATIONAL BUSINESS MACHINE	Corporate Debt	2.900% 11/01/2021 DD 11/01/11	120000	101.86	117,465.60	122,226.00
INTERCONTINENTAL EXCHANGE INC	Corporate Debt	3.750% 09/21/2028 DD 08/13/18	20000	109.40	19,847.80	21,879.61
INTERCONTINENTAL EXCHANGE INC INTEL CORP	Corporate Debt Corporate Debt	4.250% 09/21/2048 DD 08/13/18 4.100% 05/19/2046 DD 05/19/16	250000 81000	118.50 115.45	261,747.94 91,722.68	296,240.21 93,516.12
INTEL CORP	Corporate Debt	4.100% 05/19/2046 DD 05/19/16 4.900% 07/29/2045 DD 07/29/15	5000	128.30	5,889.95	6,414.80
INGERSOLL-RAND LUXEMBOURG FINA	Corporate Debt	3.500% 03/21/2026 DD 03/21/19	185000	104.62	185,715.26	193,554.40
ING GROEP NV	Corporate Debt	3.950% 03/29/2027 DD 03/29/17	200000	107.84	199,624.00	215,670.00
INDONESIA GOVERNMENT INTERNATI	Corporate Debt	4.100% 04/24/2028 DD 04/24/18	181000	108.40	176,736.82	196,209.43
IHS MARKIT LTD 144A	Corporate Debt	4.000% 03/01/2026 DD 12/01/17	40000	105.45	40,263.20	42,178.40
HYUNDAI CAPITAL SERVICES 144A	Corporate Debt	3.000% 08/29/2022 DD 08/29/17	495000	101.18	492,495.30	500,826.15
HYUNDAI CAPITAL AMERICA 144A	Corporate Debt	3.950% 02/01/2022 DD 01/31/19	975000	102.83	974,346.75	1,002,621.75
HUNTINGTON NATIONAL BANK/THE	Corporate Debt	3.250% 05/14/2021 DD 05/15/18	250000	101.69	254,540.00	254,235.00
HUNTINGTON INGALLS INDUSTRIES	Corporate Debt	3.483% 12/01/2027 DD 06/01/18	397000	103.94	385,222.96	412,641.80
HUNTINGTON INGALLS INDUST 144A	Corporate Debt	5.000% 11/15/2025 DD 11/17/15	341000	104.50	359,508.37	356,345.00
HOME DEPOT INC/THE	Corporate Debt	2.950% 06/15/2029 DD 06/17/19	188000	104.05	188,551.63	195,614.00
HOME DEPOT INC/THE	Corporate Debt	3.000% 04/01/2026 DD 02/12/16	105000	104.67	105,851.55	109,903.50
HOME DEPOT INC/THE HOME DEPOT INC/THE	Corporate Debt Corporate Debt	3.350% 09/15/2025 DD 09/15/15 3.750% 02/15/2024 DD 09/10/13	7000 8000	106.86 106.78	7,375.21 8,542.32	7,480.20 8,542.40
HOME DEPOT INC/THE	Corporate Debt	5.875% 12/16/2036 DD 12/19/06	47000	138.05	65,173.49	64,882.56
HEWLETT PACKARD ENTERPRISE CO	Corporate Debt	VAR RT 10/15/2045 DD 12/19/00	60000	120.41	72,226.20	72,247.80
HEWLETT PACKARD ENTERPRISE CO	Corporate Debt	VAR RT 10/15/2022 DD 10/15/16	10000	105.66	10,570.90	10,566.30
HEWLETT PACKARD ENTERPRISE CO	Corporate Debt	VAR RT 10/15/2020 DD 10/15/16	2000	101.14	2,023.88	2,022.72
HP INC	Corporate Debt	6.000% 09/15/2041 DD 09/19/11	10000	110.88	10,914.50	11,088.00
HASBRO INC	Corporate Debt	3.900% 11/19/2029 DD 11/19/19	55000	100.73	55,344.30	55,398.75
HASBRO INC	Corporate Debt	2.600% 11/19/2022 DD 11/19/19	152000	100.61	151,983.28	152,931.76
HARTFORD FINANCIAL SERVICES GR	Corporate Debt	3.600% 08/19/2049 DD 08/19/19	30000	102.63	29,955.60	30,789.90
HARTFORD FINANCIAL SERVICES GR	Corporate Debt	4.300% 04/15/2043 DD 04/18/13	50000	111.33	47,634.50	55,666.00
L3HARRIS TECHNOLOGIES INC	Corporate Debt	4.400% 06/15/2028 DD 06/04/18	667000	111.49	677,629.16	743,644.97
L3HARRIS TECHNOLOGIES INC	Corporate Debt	4.854% 04/27/2035 DD 04/27/15	4000	118.06	4,469.92	4,722.48
HSBC USA INC HSBC HOLDINGS PLC	Corporate Debt Corporate Debt	5.000% 09/27/2020 DD 09/27/10 VAR RT 06/19/2029 DD 06/19/18	105000 205000	102.10 111.82	112,870.80 221,174.50	107,201.85 229,239.20
HSBC HOLDINGS PLC	Corporate Debt	2.950% 05/25/2021 DD 05/25/16	210000	101.27	208,236.00	212,667.00
HSBC HOLDINGS PLC	Corporate Debt	3.400% 03/08/2021 DD 03/08/16	770000	101.59	792,861.10	782,235.30
HSBC HOLDINGS PLC	Corporate Debt	5.100% 04/05/2021 DD 04/05/11	95000	103.72	98,920.90	98,530.20
HCA INC	Corporate Debt	4.750% 05/01/2023 DD 10/23/12	178000	107.13	188,579.37	190,694.96
HCA INC	Corporate Debt	4.125% 06/15/2029 DD 06/12/19	284000	106.11	287,597.22	301,346.72
HCA INC	Corporate Debt	5.875% 02/01/2029 DD 01/30/19	40000	115.63	40,000.00	46,250.00
HCA INC	Corporate Debt	4.500% 02/15/2027 DD 08/15/16	86000	107.85	92,510.51	92,750.14
HCA INC	Corporate Debt	5.250% 06/15/2026 DD 03/15/16	372000	112.03	402,639.70	416,762.76
HCA INC	Corporate Debt	5.250% 04/15/2025 DD 10/17/14	282000	111.89	310,689.85	315,532.62
HCA INC	Corporate Debt	5.000% 03/15/2024 DD 03/17/14	49000	109.32	53,094.58	53,565.33
GRACE 2014-GRCE MO GRCE A 144A	Corporate Debt	3.369% 06/10/2028 DD 06/01/14	1620000	101.07	1,691,697.66	1,637,317.80
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	VAR RT 10/31/2022 DD 10/31/17	16000	101.42	16,101.40	16,227.04
GOLDMAN SACHS GROUP INC/THE GOLDMAN SACHS GROUP INC/THE	Corporate Debt Corporate Debt	VAR RT 10/31/2022 DD 10/31/17 3.750% 05/22/2025 DD 05/22/15	109000 116000	100.69 106.16	109,000.00 116,383.31	109,751.01 123,139.80
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	3.500% 03/22/2025 DD 03/22/15 3.500% 01/23/2025 DD 01/23/15	451000	100.10	462,749.56	473,464.31
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	3.500% 11/16/2026 DD 11/16/16	270000	105.25	261,942.96	284,161.50
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	3.750% 02/25/2026 DD 02/25/16	385000	105.85	397,805.89	407,530.20
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	2.875% 02/25/2021 DD 02/25/16	25000	101.00	24,649.00	25,249.00
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	3.625% 02/20/2024 DD 02/20/19	40000	104.98	41,943.80	41,990.00
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	VAR RT 05/15/2026 DD 05/17/18	200000	101.04	200,000.00	202,080.00
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	VAR RT 09/29/2025 DD 09/29/17	10000	103.53	10,354.90	10,353.00
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	VAR RT 07/24/2023 DD 07/24/17	12000	101.81	12,105.08	12,216.60
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	VAR RT 06/05/2028 DD 06/05/17	370000	106.40	355,154.25	393,676.30
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	VAR RT 06/05/2023 DD 06/05/17	6000	101.65	6,050.76	6,098.94
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	3.850% 01/26/2027 DD 01/26/17	269000	106.46	269,825.99	286,363.95
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	2.750% 09/15/2020 DD 09/15/15	705000	100.47	700,926.30	708,320.55
GOLDMAN SACHS GROUP INC/THE	Corporate Debt	4.000% 03/03/2024 DD 03/03/14	70000	106.56	74,505.40	74,594.80
GOLDMAN SACHS GROUP INC/THE GOLDMAN SACHS GROUP INC/THE	Corporate Debt Corporate Debt	5.750% 01/24/2022 DD 01/24/12 5.250% 07/27/2021 DD 07/27/11	104000 3000	107.35 104.94	110,384.01 3,173.49	111,646.08 3,148.26
GOLDMAN SACHS GROUP INC/THE GOLDMAN SACHS GROUP INC/THE	Corporate Debt	5.250% 07/27/2021 DD 07/27/11 5.375% 03/15/2020 DD 03/08/10	870000	104.94	904,599.90	3,148.26 875,898.60
GLOBAL PAYMENTS INC	Corporate Debt	3.200% 08/15/2029 DD 08/14/19	425000	100.08	432,863.20	433,164.25
GLOBAL PAYMENTS INC	Corporate Debt	2.650% 02/15/2025 DD 08/14/19	95000	100.46	94,976.25	95,432.25
			22220		,0. 0.20	10, .02.20

Identity of issue, borrower, lessor or similar party (b)	•	Security description	Shares/Par	<u>Price</u>	<u>Cost</u>	Current Value
		(c)			(d)	(e)
GILEAD SCIENCES INC	Corporate Debt	2.950% 03/01/2027 DD 09/20/16	18000	103.89	17 100 00	18,700.74
GILEAD SCIENCES INC	Corporate Debt	3.650% 03/01/2027 DD 09/20/16 3.650% 03/01/2026 DD 09/14/15	35000	103.69	17,128.80 37,379.30	37,695.00
GILEAD SCIENCES INC	Corporate Debt	4.750% 03/01/2046 DD 09/14/15	60000	120.25	69,180.88	72,152.40
GILEAD SCIENCES INC	Corporate Debt	3.500% 02/01/2025 DD 11/17/14	44000	106.15	46,411.20	46,705.12
GILEAD SCIENCES INC	Corporate Debt	4.800% 04/01/2044 DD 03/07/14	261000	120.18	284,351.96	313,664.58
GILEAD SCIENCES INC	Corporate Debt	3.700% 04/01/2024 DD 03/07/14	15000	106.05	15,906.45	15,907.95
GILEAD SCIENCES INC	Corporate Debt	5.650% 12/01/2041 DD 12/13/11	10000	131.43	12,915.10	13,142.70
GEORGIA POWER CO	Corporate Debt	2.000% 03/30/2020 DD 03/03/17	178000	99.98	177,098.00	177,967.96
GEORGIA-PACIFIC LLC 144A	Corporate Debt	3.600% 03/01/2025 DD 11/06/14	255000	105.67	268,007.25	269,468.70
GEORGIA-PACIFIC LLC 144A	Corporate Debt	3.734% 07/15/2023 DD 06/21/13	278000	104.70	283,352.82	291,060.44
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	3.550% 07/08/2022 DD 04/08/19	63000	102.94	64,075.07	64,854.09
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	4.200% 11/06/2021 DD 11/06/18	141000	103.68	141,040.89	146,187.39
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	3.250% 01/05/2023 DD 01/05/18	25000	102.21	25,079.00	25,552.75
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	2.450% 11/06/2020 DD 11/07/17	530000	100.24	529,602.50	531,277.30
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	3.150% 06/30/2022 DD 06/30/17	5000	101.93	5,030.30	5,096.50
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	4.350% 01/17/2027 DD 01/17/17	397000	105.13 104.86	404,628.41	417,358.16
GENERAL MOTORS FINANCIAL CO IN GENERAL MOTORS FINANCIAL CO IN	Corporate Debt Corporate Debt	4.000% 10/06/2026 DD 10/06/16 3.200% 07/06/2021 DD 07/05/16	60000 5000	104.66	57,507.00 5,043.60	62,915.40 5,069.05
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	3.700% 05/09/2021 DD 05/09/16	16000	101.30	16,381.92	16,495.84
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	5.250% 03/01/2026 DD 03/01/16	44000	110.90	47,483.38	48,796.88
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	4.200% 03/01/2021 DD 03/01/16	63000	102.16	64,382.22	64,362.06
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	3.200% 07/13/2020 DD 07/13/15	396000	100.46	396,839.52	397,813.68
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	3.450% 04/10/2022 DD 04/10/15	80000	102.27	77,848.80	81,819.20
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	4.000% 01/15/2025 DD 01/12/15	89000	105.12	90,412.09	93,559.47
GENERAL MOTORS FINANCIAL CO IN	Corporate Debt	4.375% 09/25/2021 DD 09/25/14	212000	103.62	218,588.50	219,670.16
GENERAL MOTORS CO	Corporate Debt	4.000% 04/01/2025 DD 11/12/14	39000	105.43	39,791.31	41,115.75
GENERAL ELECTRIC CO	Corporate Debt	5.550% 01/05/2026 DD 01/05/06	4000	114.74	4,463.24	4,589.76
GENERAL ELECTRIC CO	Corporate Debt	3.450% 05/15/2024 DD 05/15/14	6000	103.80	6,204.54	6,228.18
GENERAL ELECTRIC CO	Corporate Debt	6.875% 01/10/2039 DD 01/09/09	9000	133.65	12,117.78	12,028.86
GENERAL ELECTRIC CO	Corporate Debt	5.875% 01/14/2038 DD 01/14/08	62000	121.56	72,730.87	75,364.72
FEDEX CORP	Corporate Debt	3.875% 08/01/2042 DD 07/27/12	13000	96.47	10,899.98	12,541.36
FEDEX CORP	Corporate Debt	4.100% 04/15/2043 DD 04/11/13	101000	98.03	89,242.96	99,008.28
FEDEX CORP	Corporate Debt	5.100% 01/15/2044 DD 01/09/14	20000	109.76	22,592.20	21,951.60
FEDEX CORP	Corporate Debt	4.100% 02/01/2045 DD 01/09/15	159000	97.06	145,020.07	154,322.22
FEDEX CORP	Corporate Debt	4.550% 04/01/2046 DD 03/24/16	4000	102.86	4,126.04	4,114.48
FEDEX CORP	Corporate Debt	4.400% 01/15/2047 DD 01/06/17	7000	100.46	7,077.30	7,032.27
FIDELITY NATIONAL INFORMATION	Corporate Debt	3.000% 08/15/2026 DD 08/16/16	290000	103.48	284,347.09	300,092.00
FIDELITY NATIONAL INFORMATION	Corporate Debt	3.750% 05/21/2029 DD 05/21/19	222000	109.63	234,692.97	243,367.50
FIRSTENERGY TRANSMISSION 144A	Corporate Debt	5.450% 07/15/2044 DD 05/19/14	110000	126.17 107.47	124,546.69	138,785.90
FIRSTENERGY TRANSMISSION 144A FIRSTENERGY TRANSMISSION 144A	Corporate Debt Corporate Debt	4.350% 01/15/2025 DD 05/19/14 4.550% 04/01/2049 DD 03/28/19	121000 260000	114.64	126,729.67 267,497.02	130,032.65 298,071.80
FISERV INC	Corporate Debt	3.850% 06/01/2025 DD 05/22/15	65000	106.71	63,959.35	69,360.85
FISERV INC	Corporate Debt	3.800% 10/01/2023 DD 09/25/18	97000	105.64	96,955.38	102,465.95
FISERV INC	Corporate Debt	4.200% 10/01/2028 DD 09/25/18	253000	110.93	249,104.44	280,640.25
FISERV INC	Corporate Debt	2.750% 07/01/2024 DD 06/24/19	412000	101.77	418,530.10	419,280.04
FISERV INC	Corporate Debt	3.200% 07/01/2026 DD 06/24/19	295000	103.57	298,778.25	305,516.75
FISERV INC	Corporate Debt	3.500% 07/01/2029 DD 06/24/19	429000	105.11	447,539.73	450,913.32
FLAGSTAR MORTGAG 1INV A11 144A	Corporate Debt	VAR RT 10/25/2049 DD 10/25/19	986487.08	99.82	984,406.38	984,721.27
FLORIDA POWER & LIGHT CO	Corporate Debt	5.690% 03/01/2040 DD 02/09/10	31000	135.94	39,426.47	42,141.09
FLORIDA POWER & LIGHT CO	Corporate Debt	4.050% 06/01/2042 DD 05/15/12	108000	113.74	117,176.49	122,835.96
FLORIDA POWER & LIGHT CO	Corporate Debt	3.800% 12/15/2042 DD 12/20/12	43000	109.08	44,941.45	46,903.54
FLORIDA POWER & LIGHT CO	Corporate Debt	3.250% 06/01/2024 DD 05/15/14	22000	104.75	22,884.32	23,045.66
FLORIDA POWER & LIGHT CO	Corporate Debt	3.700% 12/01/2047 DD 11/16/17	112000	109.21	110,993.93	122,316.32
FLORIDA POWER & LIGHT CO	Corporate Debt	3.950% 03/01/2048 DD 02/28/18	130000	114.12	144,577.00	148,361.20
FLORIDA POWER & LIGHT CO	Corporate Debt	VAR RT 05/06/2022 DD 05/07/19	1470000	100.00	1,470,000.00	1,470,044.10
FLORIDA POWER & LIGHT CO	Corporate Debt	3.150% 10/01/2049 DD 09/13/19	55000	101.15	54,649.65	55,633.60
DUKE ENERGY FLORIDA LLC	Corporate Debt	6.400% 06/15/2038 DD 06/18/08	155000	144.30	185,701.54	223,666.55
FORD CREDIT FLOORPLAN MAST 2 A	Corporate Debt	3.060% 04/15/2026 DD 04/09/19	1600000	103.27	1,599,967.52	1,652,352.00
FORD CREDIT FLOORPLAN MAST 4 A	Corporate Debt	2.440% 09/15/2026 DD 09/20/19	1550000	100.26	1,549,816.02	1,554,045.50
FORD MOTOR CREDIT CO LLC FORD MOTOR CREDIT CO LLC	Corporate Debt Corporate Debt	3.157% 08/04/2020 DD 08/04/15 4.389% 01/08/2026 DD 01/08/16	200000 870000	100.40 101.64	198,062.00 870,015.60	200,794.00 884,259.30
FORD MOTOR CREDIT CO LLC	Corporate Debt	5.085% 01/07/2021 DD 01/07/19	790000	101.64	789,976.84	808,896.80
FORD MOTOR CREDIT CO LLC	Corporate Debt	5.113% 05/03/2029 DD 05/03/19	200000	102.39	202,200.00	206,120.00
ALLERGAN SALES LLC 144A	Corporate Debt	4.875% 02/15/2021 DD 01/31/14	11000	102.92	11,332.42	11,320.87
FOX CORP 144A	Corporate Debt	4.030% 01/25/2024 DD 01/25/19	80000	106.57	80,000.00	85,252.80
FOX CORP 144A	Corporate Debt	5.476% 01/25/2039 DD 01/25/19	90000	122.36	100,334.70	110,123.10
SEASONED CREDIT RISK TRAN 2 MA	Corporate Debt	3.500% 08/25/2058 DD 04/01/19	866405.41	103.93	879,681.16	900,489.80
GE CAPITAL INTERNATIONAL FUNDI	Corporate Debt	4.418% 11/15/2035 DD 05/15/16	681000	106.97	702,582.16	728,486.13
GENERAL ELECTRIC CO	Corporate Debt	6.150% 08/07/2037 DD 08/07/07	5000	124.36	5,610.64	6,217.90
GENERAL ELECTRIC CO	Corporate Debt	5.550% 05/04/2020 DD 05/04/07	195000	101.07	205,549.50	197,094.30
	Corporate Debt	3.750% 05/15/2028 DD 05/11/18	115000	110.11	117,677.14	126,626.50
GENERAL DYNAMICS CORP	Corporate Debt	0.1 00 10 00/ 10/2020 BB 00/ 11/ 10				
GENERAL DYNAMICS CORP GS MORTGAGE SECURITIES GSA1 A4 GS MORTGAGE SECURITIES GS3 A4	Corporate Debt Corporate Debt	3.048% 11/10/2052 DD 11/01/19 2.850% 10/10/2049 DD 09/01/16	808000 480000	102.74 102.13	832,234.34 494,369.62	830,114.96 490,200.00

Diackitock Asset Management	Description of i	investment including maturity date, rate of i	nterest, collateral	, par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
COAA HOME FOURTY TRUCT 2.5.2A4	Corporate Debt	VAP DT 03/35/3036 DD 03/30/06	67024.05	E0 64	66 161 04	24 404 25
GSAA HOME EQUITY TRUST 2 5 2A1 GLP CAPITAL LP / GLP FINANCING	Corporate Debt Corporate Debt	VAR RT 03/25/2036 DD 03/30/06 4.000% 01/15/2030 DD 08/29/19	67934.85 282000	50.64 102.07	66,161.84 281,297.82	34,404.25 287,837.40
GLP CAPITAL LP / GLP FINANCING GLP CAPITAL LP / GLP FINANCING	Corporate Debt	5.750% 06/01/2028 DD 05/21/18	5000	113.54	5,486.55	5,677.00
GLP CAPITAL LP / GLP FINANCING	Corporate Debt	5.250% 06/01/2025 DD 05/21/18	333000	109.76	341,764.58	365,500.80
GLP CAPITAL LP / GLP FINANCING	Corporate Debt	5.375% 04/15/2026 DD 04/28/16	81000	110.54	89,106.19	89,537.40
GNMA POOL #0679118	Gov't Agency	6.500% 11/15/2037 DD 11/01/07	51143.116	110.31	58,095.37	56,416.99
GNMA POOL #0676896	Gov't Agency	6.500% 01/15/2038 DD 01/01/08	156408.335	116.05	177,670.11	181,507.18
GNMA POOL #0671127	Gov't Agency	6.500% 09/15/2037 DD 09/01/07	4536.161	115.06	5,152.76	5,219.49
GNMA POOL #0664543	Gov't Agency	6.500% 01/15/2038 DD 01/01/08	2871.343	117.42	3,261.68	3,371.53
GNMA POOL #0651862	Gov't Agency	6.500% 06/15/2036 DD 06/01/06	350.52	114.89	398.17	402.69
GNMA POOL #0615516	Gov't Agency	4.500% 09/15/2033 DD 09/01/03	53176.524	107.50	58,959.45	57,165.83
GNMA POOL #0783289	Gov't Agency	4.500% 04/15/2041 DD 04/01/11	22834.93	108.81	25,207.62	24,846.92
GNMA POOL #0782958	Gov't Agency	5.000% 05/15/2040 DD 05/01/10	140083.298	111.23	155,361.11	155,813.25
GNMA II POOL #0783591	Gov't Agency	4.500% 07/20/2041 DD 06/01/12	265817.487	108.03	288,578.10	287,162.63
GNMA II POOL #0783590	Gov't Agency	4.500% 06/20/2041 DD 06/01/12	254103.996	108.03	276,854.25	274,498.38
GNMA II POOL #0783584	Gov't Agency	4.500% 07/20/2041 DD 06/01/12	152860.832	108.03	166,510.84	165,135.56
GNMA POOL #0783571	Gov't Agency	5.000% 12/15/2033 DD 05/01/12	118011.65	110.69	131,103.56	130,630.64
GNMA POOL #0782557	Gov't Agency	5.000% 01/15/2039 DD 02/01/09	434724.4	110.74	481,253.50	481,392.06
GNMA POOL #0782415	Gov't Agency	6.500% 10/15/2038 DD 10/01/08	17405.004	114.57	19,611.24	19,940.56
GNMA POOL #0782696	Gov't Agency	5.000% 06/15/2039 DD 07/01/09	43372.748	111.34	48,292.83	48,289.48
GNMA POOL #0782619	Gov't Agency	5.000% 04/15/2039 DD 04/01/09	290354.39	111.35	316,032.62	323,300.90
GNMA POOL #0782573	Gov't Agency	6.500% 12/15/2038 DD 02/01/09	109125.63	116.41	122,958.17	127,033.15
GNMA POOL #0759138	Gov't Agency	4.000% 01/15/2041 DD 01/01/11	140910.386	106.47	150,487.92	150,028.70
GNMA POOL #0783610	Gov't Agency	4.500% 11/15/2041 DD 07/01/12	329898.98	108.83	363,146.57	359,035.66
GNMA POOL #0783609	Gov't Agency	4.500% 10/15/2040 DD 07/01/12	485028.55	108.79	534,819.76	527,648.01
GNMA POOL #0784439	Gov't Agency	3.000% 02/15/2045 DD 02/01/18	178919.255	102.79	176,277.40	183,902.16
GNMA POOL #0553461	Gov't Agency	3.500% 01/15/2042 DD 01/01/12	75013.617	105.22	78,436.10	78,927.08
GNMA POOL #0745793	Gov't Agency	4.500% 07/15/2040 DD 07/01/10	185683.334	108.76	205,267.15	201,943.62
GNMA POOL #0736106	Gov't Agency	4.500% 07/15/2040 DD 07/01/10	108113.899	108.77	119,533.44	117,599.81
GNMA POOL #0732087	Gov't Agency	4.500% 05/15/2040 DD 05/01/10	8621.218	108.51	9,517.02	9,354.54
GNMA	Gov't Agency	4.500% 01/15/2040 DD 01/01/10	70892.048	108.84	78,258.16	77,156.78
GNMA II POOL #0005116 GNMA II POOL #0005083	Gov't Agency	5.000% 07/20/2041 DD 07/01/11 5.000% 06/20/2041 DD 06/01/11	96010.457	110.28 110.32	105,386.49 199,322.45	105,884.17 200,330.94
GNMA II POOL #0005085 GNMA II POOL #0005056	Gov't Agency Gov't Agency	5.000% 06/20/2041 DD 06/01/11 5.000% 05/20/2041 DD 05/01/11	181589.128 10591.153	110.32	11,625.46	11,682.47
GNMA II POOL #0005056 GNMA II POOL #0005018	Gov't Agency	5.000% 03/20/2041 DD 03/01/11 5.000% 04/20/2041 DD 04/01/11	69379.98	110.30	76,155.35	76,531.67
GNMA II POOL #0003018 GNMA II POOL #0004922	Gov't Agency	4.000% 01/20/2041 DD 01/01/11	217322.166	106.08	231,784.13	230,537.53
GNMA II POOL #0004922 GNMA II POOL #0004945	Gov't Agency	4.000% 02/20/2041 DD 02/01/11	4589.213	106.00	4,891.09	4,868.93
GNMA II POOL #0004943 GNMA II POOL #0004853	Gov't Agency	4.000% 11/20/2041 DD 02/01/11 4.000% 11/20/2040 DD 11/01/10	110165.568	106.10	119,116.50	116,834.99
GNMA II POOL #0004882	Gov't Agency	4.000% 12/20/2040 DD 12/01/10	249299.384	106.06	266,084.41	264,414.41
GNMA II POOL #0004833	Gov't Agency	4.000% 10/20/2040 DD 10/01/10	137262.426	106.05	145,688.36	145,568.18
GNMA II POOL #0004800	Gov't Agency	4.000% 09/20/2040 DD 09/01/10	10353.504	106.04	11,053.97	10,978.86
GNMA II POOL #0004771	Gov't Agency	4.500% 08/20/2040 DD 08/01/10	22541.12	108.00	24,534.59	24,344.86
GNMA II POOL #0004696	Gov't Agency	4.500% 05/20/2040 DD 05/01/10	623.929	108.00	679.11	673.87
GNMA II POOL #0004636	Gov't Agency	4.500% 02/20/2040 DD 02/01/10	9589.5	108.03	10,437.59	10,359.82
GNMA II POOL #0004617	Gov't Agency	4.500% 01/20/2040 DD 01/01/10	12074.725	108.01	13,142.58	13,042.03
GNMA II POOL #0004598	Gov't Agency	4.500% 12/20/2039 DD 12/01/09	9677.335	108.00	10,533.17	10,451.91
GNMA II POOL #0004559	Gov't Agency	5.000% 10/20/2039 DD 10/01/09	1024188.796	110.46	1,131,728.63	1,131,359.91
GNMA II POOL #0004292	Gov't Agency	6.500% 11/20/2038 DD 11/01/08	111186.207	117.11	125,223.45	130,213.50
GNMA II POOL #0004223	Gov't Agency	6.500% 08/20/2038 DD 08/01/08	197580.66	113.31	222,525.21	223,868.77
GNMA II POOL #0004060	Gov't Agency	6.000% 12/20/2037 DD 12/01/07	1106.97	114.06	1,135.87	1,262.57
GNMA II POOL #0004494	Gov't Agency	VAR RT 07/20/2039 DD 07/01/09	38248.348	105.98	40,758.39	40,534.45
GNMA II POOL #0004422	Gov't Agency	4.000% 04/20/2039 DD 04/01/09	6965.359	105.99	7,407.22	7,382.79
GNMA II POOL #0AI4167	Gov't Agency	4.000% 08/20/2044 DD 08/01/14	11901.3	105.62	12,708.35	12,569.68
GNMA II POOL #0AI4166	Gov't Agency	4.000% 08/20/2044 DD 08/01/14	12294.62	107.07	13,166.77	13,163.85
GNMA POOL #0AZ8597	Gov't Agency	4.500% 04/15/2047 DD 04/01/17	27427.06	109.29	28,688.07	29,974.49
GNMA POOL #0AZ8596	Gov't Agency	4.500% 04/15/2047 DD 04/01/17	39175.711	109.43	40,976.86	42,870.76
GNMA POOL #0AZ8560	Gov't Agency	4.500% 03/15/2047 DD 03/01/17	26131.041	109.29	27,332.45	28,557.31
GNMA II POOL #0AZ4345	Gov't Agency	3.500% 10/20/2046 DD 10/01/16	77817.285	104.50	82,869.36	81,319.06
GNMA II POOL #0AZ4344	Gov't Agency	3.500% 10/20/2046 DD 10/01/16	101060.36	104.53	108,126.67	105,638.39
GNMA II POOL #0AZ4343	Gov't Agency	3.500% 10/20/2046 DD 10/01/16	36700.392	104.96	39,341.10	38,521.47
GNMA II POOL #0AZ4342	Gov't Agency	3.500% 10/20/2046 DD 10/01/16	46463.285	105.39	49,995.22	48,969.05
GNMA II POOL #0AX4341 GNMA II POOL #0AQ0542	Gov't Agency Gov't Agency	3.500% 10/20/2046 DD 10/01/16 4.000% 10/20/2046 DD 10/01/16	42828.884 13100.28	105.89 104.63	46,285.29 14,127.84	45,350.22 13,706.17
GNMA II POOL #0AQ0342 GNMA II POOL #0AJ4687	• .	4.000% 10/20/2046 DD 10/01/10 4.000% 08/20/2044 DD 08/01/14				
GNMA II POOL #0AJ2723	Gov't Agency Gov't Agency	4.000% 08/20/2044 DD 08/01/14 4.000% 08/20/2044 DD 08/01/14	16881.16 11166.86	105.60 105.27	18,025.90 11,924.10	17,826.84 11,755.69
GNMA II POOL #0AJ2723 GNMA POOL #0AD2334	Gov't Agency	3.500% 04/15/2043 DD 04/01/13	126781.227	105.27	132,466.56	132,513.01
GNMA POOL #0BE4664	Gov't Agency	4.000% 12/15/2047 DD 12/01/17	159100.887	105.20	163,221.34	167,375.72
GNMA POOL #0BE1031	Gov't Agency	4.000% 10/15/2047 DD 12/01/17 4.000% 10/15/2047 DD 11/01/17	143571.699	105.20	147,289.97	151,017.33
GNMA POOL #0BE1030	Gov't Agency	4.000% 11/15/2047 DD 11/01/17	56832.899	106.02	58,304.80	60,254.81
GNMA POOL #0BE0204	Gov't Agency	4.000% 01/15/2048 DD 02/01/18	125034.758	105.18	128,272.95	131,510.31
GNMA POOL #0BE0144	Gov't Agency	4.000% 01/15/2048 DD 01/01/18	49295.951	104.80	50,572.63	51,660.18
GNMA POOL #0BE0143	Gov't Agency	4.000% 01/15/2048 DD 01/01/18	175712.352	105.18	180,263.01	184,814.25
GNMA POOL #0BD3187	Gov't Agency	4.000% 10/15/2047 DD 10/01/17	157918.911	104.81	162,008.76	165,513.23
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Diackitock Asset Management	Description of	of investment including maturity date, rate of	interest, collateral	, par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	Price	Cost	Current Value
(b)		(c)			(d)	(e)
GNMA II POOL #0BD0560	Gov't Agency	4.500% 09/20/2048 DD 09/01/18	155577.28	106.49	161,824.68	165,672.69
GNMA POOL #0BC5919	Gov't Agency	4.000% 09/15/2047 DD 09/01/17	75795.05	104.77	77,758.02	79,412.75
GNMA POOL #0BB6967	Gov't Agency	4.000% 06/15/2047 DD 07/01/17	42979.152	106.41	44,092.25	45,735.41
GNMA POOL #0BA7888	Gov't Agency	4.500% 05/15/2047 DD 05/01/17	21953.07	109.08	22,962.39	23,946.63
GNMA II POOL #0MA5818	Gov't Agency	4.500% 03/20/2049 DD 03/01/19	1358104.737	104.46	1,418,795.04	1,418,635.47
GNMA II POOL #0MA4901	Gov't Agency	4.000% 12/20/2047 DD 12/01/17	712708.2	104.41	748,232.25	744,167.14
GNMA II POOL #0MA4838	Gov't Agency	4.000% 11/20/2047 DD 11/01/17	1431716.633	104.41	1,503,078.76	1,494,841.02
GNMA II POOL #0MA4511	Gov't Agency	4.000% 06/20/2047 DD 06/01/17	1823126.025	104.60	1,914,875.56	1,906,953.36
GNMA II POOL #0MA4126 GNMA II POOL #0MA4068	Gov't Agency Gov't Agency	3.000% 11/20/2046 DD 12/01/16 3.000% 11/20/2046 DD 11/01/16	110077.916 25208.852	103.27 103.23	107,409.14 24,625.88	113,681.87 26,021.84
GNMA II POOL #0MA4000 GNMA II POOL #0MA3937	Gov't Agency	3.500% 09/20/2046 DD 09/01/16	2010919.745	103.23	2,002,155.69	2,091,457.08
GNMA II POOL #0MA3937 GNMA II POOL #0MA3936	Gov't Agency	3.000% 09/20/2046 DD 09/01/16	1644756.858	103.30	1,612,861.58	1,699,033.83
GNMA II POOL #0MA3873	Gov't Agency	3.000% 08/20/2046 DD 08/01/16	3685029.024	103.30	3,593,162.33	3,804,718.77
GNMA II POOL #0MA3803	Gov't Agency	3.500% 07/20/2046 DD 07/01/16	411033.858	103.88	414,437.73	426,977.86
GNMA II POOL #0MA3802	Gov't Agency	3.000% 07/20/2046 DD 07/01/16	744625.873	103.25	730,859.52	768,796.43
GNMA II POOL #0MA3736	Gov't Agency	3.500% 06/20/2046 DD 06/01/16	2422273.098	104.02	2,438,124.10	2,519,672.70
GNMA II POOL #0MA3735	Gov't Agency	3.000% 06/20/2046 DD 06/01/16	393433.584	103.20	385,933.76	406,023.46
GNMA II POOL #0MA3663	Gov't Agency	3.500% 05/20/2046 DD 05/01/16	1130116.073	104.19	1,140,569.93	1,177,445.33
GNMA II POOL #0MA3662	Gov't Agency	3.000% 05/20/2046 DD 05/01/16	18736.52	103.21	18,350.06	19,337.96
GNMA II POOL #0MA3172	Gov't Agency	3.000% 10/20/2045 DD 10/01/15	151863.507	103.30	148,921.15	156,878.04
GNMA II POOL #0MA2960	Gov't Agency	3.000% 07/20/2045 DD 07/01/15	69520.953	103.30	68,087.09	71,816.53
GNMA II POOL #0MA2826	Gov't Agency	3.500% 05/20/2045 DD 05/01/15	1123253.16	104.43	1,128,129.30	1,173,024.51
GNMA II POOL #0MA2753	Gov't Agency	3.000% 04/20/2045 DD 04/01/15	431624.31	103.30	423,126.69	445,859.28
GNMA II POOL #0MA3597	Gov't Agency	3.500% 04/20/2046 DD 04/01/16	3597709.024	104.14	3,618,892.86	3,746,546.25
GNMA II POOL #0MA3596	Gov't Agency	3.000% 04/20/2046 DD 04/01/16	2457192.291	103.28	2,423,149.17	2,537,665.34
GNMA II POOL #0MA3521	Gov't Agency	3.500% 03/20/2046 DD 03/01/16	6360129.376	104.22	6,343,708.38	6,628,399.63
GNMA II POOL #0MA1158	Gov't Agency	4.000% 07/20/2043 DD 07/01/13	31238.169	106.15	33,317.47	33,158.07
GNMA II POOL #0MA1012	Gov't Agency	3.500% 05/20/2043 DD 05/01/13	74126.982	105.26	75,088.33	78,022.35
GNMA II POOL #0MA0934	Gov't Agency	3.500% 04/20/2043 DD 04/01/13	255417.962	105.57	259,704.86	269,652.41
GNMA II POOL #0MA1677	Gov't Agency	3.500% 02/20/2044 DD 02/01/14	857926.867	104.59	876,023.76	897,305.71
GNMA II POOL #0MA0023	Gov't Agency	4.000% 04/20/2042 DD 04/01/12	137829.369	105.90	146,443.73	145,961.30
GNMA POOL #0762838	Gov't Agency	4.000% 03/15/2041 DD 03/01/11	94086.067	106.46	100,422.19	100,166.85
FNMA POOL #0AE8407	Gov't Agency	4.000% 11/01/2040 DD 10/01/10	46928.284	107.25	50,154.61	50,331.99
FNMA POOL #0AE7535	Gov't Agency	4.000% 10/01/2040 DD 10/01/10	13284.625	107.27	14,139.83	14,250.42
FNMA POOL #0AE0216	Gov't Agency	4.000% 08/01/2040 DD 07/01/10	255717.778	107.25	274,327.24	274,262.43
FNMA POOL #0AE0113	Gov't Agency	4.000% 07/01/2040 DD 06/01/10	143296.952	107.20	153,725.15	153,617.20
FNMA POOL #0AE0028	Gov't Agency	6.000% 10/01/2039 DD 05/01/10	425589.91	114.58	460,202.34	487,653.69
FNMA POOL #0AE0823	Gov't Agency	6.000% 09/01/2040 DD 01/01/11	36861.334	114.68	40,702.98	42,271.84
FNMA POOL #0AD9136	Gov't Agency	4.000% 08/01/2040 DD 07/01/10	3577.648	107.22	3,820.27	3,836.06
FNMA POOL #0AD7127	Gov't Agency	4.500% 07/01/2040 DD 07/01/10	65331.495	106.65	70,843.83	69,675.39
FNMA POOL #0AD4038	Gov't Agency	4.500% 04/01/2040 DD 04/01/10	41301.545	108.75	45,367.18	44,913.37
FNMA POOL #0MA3831	Gov't Agency	3.000% 10/01/2039 DD 10/01/19	596849.069	102.39	608,552.91	611,083.92
FNMA POOL #0MA2845	Gov't Agency	2.000% 12/01/2031 DD 11/01/16	45625.308	99.40	43,415.32	45,349.73
FNMA POOL #0MA2774	Gov't Agency	2.000% 10/01/2031 DD 09/01/16	34558.01	99.40	32,884.11	34,349.28
FNMA POOL #0MA2414	Gov't Agency	3.500% 10/01/2045 DD 09/01/15	128869.43	104.94	128,849.30	135,239.45
FNMA POOL #0MA1440	Gov't Agency	3.500% 05/01/2043 DD 04/01/13	11115.299	105.37	11,440.10	11,712.30
FNMA POOL #0AC9312	Gov't Agency	4.000% 10/01/2041 DD 10/01/11	38659.95	107.14	41,160.79	41,421.04
FNMA POOL #0AB9940	Gov't Agency	3.000% 07/01/2043 DD 06/01/13	2130772.523	103.20	2,142,425.18	2,198,850.71
FNMA POOL #0AB9662	Gov't Agency	3.000% 06/01/2043 DD 05/01/13	385665.098	103.47	387,774.23	399,047.68
FNMA POOL #0AB9567	Gov't Agency	3.500% 06/01/2043 DD 05/01/13	41036.351	105.81	43,463.26	43,418.51
FNMA POOL #0AB9564	Gov't Agency	3.000% 06/01/2043 DD 05/01/13	26612.203	103.47	26,757.72	27,536.44
FNMA POOL #0AB0355	Gov't Agency	3.000% 05/01/2043 DD 05/01/13	348782.234	103.47	350,689.67	360,895.44
FNMA POOL #0AB9255 FNMA POOL #0AB9173	Gov't Agency	3.500% 05/01/2043 DD 04/01/13 3.000% 05/01/2043 DD 04/01/13	26986.42	105.81	27,947.80	28,552.98
	Gov't Agency Gov't Agency		516348.87	103.20	537,728.94	532,846.22
FNMA POOL #0AB9033 FNMA POOL #0AB9016	Gov't Agency	3.000% 04/01/2043 DD 03/01/13 3.000% 04/01/2043 DD 03/01/13	96875.7 712673.17	103.07 103.06	100,319.35	99,850.75 734,480.97
					738,006.47	
FNMA POOL #0AB830	Gov't Agency Gov't Agency	3.000% 03/01/2043 DD 03/01/13	263462.33 102008.235	103.07 103.07	273,115.76 105,745.84	271,553.26 105,140.91
FNMA POOL #0AB8712 FNMA POOL #0AB8558		3.000% 03/01/2043 DD 02/01/13				
FNMA POOL #0AB8558 FNMA POOL #0AB8446	Gov't Agency Gov't Agency	3.000% 02/01/2043 DD 02/01/13 2.500% 02/01/2028 DD 01/01/13	213340.174 7942.508	103.20 101.34	208,056.65 7,827.09	220,156.39 8,048.94
FNMA POOL #0AB8924	Gov't Agency	3.000% 04/01/2043 DD 03/01/13	237964.955	101.34	246,721.32	245,137.22
	Gov't Agency					
FNMA POOL #0AB8923 COMMIT TO PUR FNMA SF MTG	Gov't Agency	3.000% 04/01/2043 DD 03/01/13 2.500% 01/01/2050 DD 01/01/20	275346.12 1600000	102.99 98.88	285,327.41 1,579,818.36	283,576.22 1,582,064.00
FNMA POOL #0AB8870	Gov't Agency	2.500% 04/01/2030 DD 01/01/20 2.500% 04/01/2028 DD 03/01/13	13653.669	101.67	13,431.79	13,881.82
FNMA POOL #0AB7762	Gov't Agency	3.000% 02/01/2043 DD 01/01/13	210172.026	101.07	204,967.00	216,884.92
FNMA POOL #0AB7755	Gov't Agency	3.000% 02/01/2043 DD 01/01/13 3.000% 01/01/2043 DD 01/01/13	360481.089	103.19	351,300.08	371,551.46
FNMA POOL #0AB7755	Gov't Agency	3.000% 01/01/2043 DD 01/01/13 3.000% 01/01/2043 DD 12/01/12	234105.532	103.07	235,385.79	241,582.86
FNMA POOL #0AB7425	Gov't Agency	3.000% 01/01/2043 DD 12/01/12 3.000% 12/01/2042 DD 12/01/12	187452.586	103.19	182,751.64	193,166.14
FNMA POOL #0AB7271	Gov't Agency	3.000% 12/01/2042 DD 12/01/12 3.000% 12/01/2042 DD 11/01/12	227886.324	103.03	222,171.38	234,882.43
FNMA POOL #0AB6512	Gov't Agency	3.500% 10/01/2042 DD 09/01/12	123331.626	105.50	127,176.11	130,112.40
COMMIT TO PUR FNMA SF MTG	Gov't Agency	4.000% 11/01/2034 DD 11/01/19	574000	103.30	598,484.69	598,314.64
FNMA POOL #0AB5919	Gov't Agency	3.000% 08/01/2042 DD 07/01/12	729005.748	103.19	749,594.48	752,290.19
COMMIT TO PUR FNMA SF MTG	Gov't Agency	4.000% 12/01/2034 DD 12/01/19	574000	104.23	597,677.50	598,274.46
			3550		,000	223,21 10

Віаски	ock Asset Management	Danamintian a	£	:-4411-41			
Idontity	of issue, borrower, lessor or similar party	<u>Description of</u>	of investment including maturity date, rate of Security description	Shares/Par	<u>Price</u>	Cost	Current Value
identity	(b)		(c)	Silales/Fai	FIICE	Cost (d)	(e)
	(5)		(6)			(4)	(0)
FNMA	POOL #0AB6194	Gov't Agency	2.500% 09/01/2027 DD 08/01/12	27870.844	101.35	27,435.36	28,247.10
COMMI	T TO PUR FNMA SF MTG	Gov't Agency	4.000% 02/01/2050 DD 02/01/20	7320000	104.05	7,610,066.02	7,616,533.20
FNMA	POOL #0AB4530	Gov't Agency	4.000% 02/01/2042 DD 01/01/12	128565.395	107.20	136,881.99	137,815.68
FNMA	POOL #0AB4307	Gov't Agency	4.000% 01/01/2042 DD 12/01/11	340594.405	107.14	361,615.48	364,909.44
COMMI	T TO PUR FNMA SF MTG	Gov't Agency	4.500% 02/01/2050 DD 02/01/20	1920000	105.34	2,019,565.63	2,022,604.80
COMMI	T TO PUR FNMA SF MTG	Gov't Agency	5.000% 01/01/2050 DD 01/01/20	3743000	106.91	4,002,530.01	4,001,491.58
FNMA	POOL #0AB4054	Gov't Agency	4.000% 12/01/2041 DD 11/01/11	119173.151	108.93	131,611.82	129,809.35
FNMA	POOL #0AB3314	Gov't Agency	4.500% 07/01/2041 DD 06/01/11	30879.843	108.59	33,572.18	33,532.42
FNMA	POOL #0AB1614	Gov't Agency	4.000% 10/01/2040 DD 09/01/10	671756.511	107.26	733,106.76	720,519.32
FNMA	POOL #0AB1226	Gov't Agency	4.500% 07/01/2040 DD 06/01/10	57006.964	108.57	62,012.93	61,894.17
FNMA	POOL #0AB0686	Gov't Agency	4.000% 01/01/2036 DD 06/01/10	168781.648	105.91	181,545.74	178,760.02
FNMA	POOL #0995158	Gov't Agency	4.500% 12/01/2020 DD 11/01/08	42869.41	103.24	44,122.00	44,256.66
FNMA	POOL #0973851	Gov't Agency	5.500% 04/01/2038 DD 04/01/08	73468.86	107.75	71,876.08	79,165.64
FNMA	POOL #0962622	Gov't Agency	5.500% 04/01/2038 DD 03/01/08	247280.04	112.19	241,919.09	277,413.59
FNMA	POOL #0930922	Gov't Agency	4.500% 04/01/2039 DD 04/01/09	74550.289	108.50	81,632.57	80,886.32
FNMA	POOL #0915939	Gov't Agency	5.500% 03/01/2022 DD 03/01/07	10941.017	101.84	11,545.77	11,141.78
FNMA	POOL #0890824	Gov't Agency	4.000% 03/01/2047 DD 11/01/17	621401.549	107.12	634,072.30	665,639.13
FNMA	POOL #0890629	Gov't Agency	4.000% 08/01/2044 DD 08/01/14	240174.847	109.74	257,033.98	263,565.48
FNMA	POOL #0889983	Gov't Agency	6.000% 10/01/2038 DD 10/01/08	54329.244	114.67	59,991.37	62,298.80
FNMA	POOL #0889974	Gov't Agency	5.000% 09/01/2035 DD 10/01/08	26860.294	110.21	29,653.34	29,603.00
FNMA	POOL #0889745	Gov't Agency	5.500% 06/01/2036 DD 06/01/08	29446.49	112.46	29,957.21	33,116.41
FNMA	POOL #0889529	Gov't Agency	6.000% 03/01/2038 DD 05/01/08	35690.866	114.67	39,884.54	40,928.14
FNMA	POOL #0889466	Gov't Agency	6.000% 05/01/2038 DD 05/01/08	115982.832	114.68	129,610.82	133,004.47
FNMA	POOL #0888635	Gov't Agency	5.500% 09/01/2036 DD 08/01/07	236452.73	112.55	230,569.11	266,134.64
FNMA	POOL #0888023	Gov't Agency	5.500% 06/01/2036 DD 11/01/06	108659.35	111.57	110,543.94	121,231.24
FNMA	POOL #0CA4023	Gov't Agency	3.500% 08/01/2049 DD 07/01/19	172816.488	106.43	182,375.40	183,930.32
FNMA	POOL #0CA3972	Gov't Agency	4.000% 08/01/2049 DD 07/01/19	58665.228	108.14	63,000.95	63,440.58
FNMA	POOL #0CA3944	Gov't Agency	4.000% 08/01/2049 DD 07/01/19	1581997.674	106.64	1,664,310.98	1,687,073.96
FNMA	POOL #0CA2557	Gov't Agency	4.000% 11/01/2033 DD 10/01/18	832144.49	104.61	848,527.31	870,522.99
FNMA	POOL #0CA2527	Gov't Agency	4.000% 10/01/2033 DD 10/01/18	120557.77	106.48	123,713.00	128,374.74
FNMA	POOL #0CA240C	Gov't Agency	4.000% 10/01/2033 DD 10/01/18	119672.33	105.94	122,757.63	126,777.28
FNMA	POOL #0CA2406	Gov't Agency	4.000% 10/01/2033 DD 09/01/18	169781.8	105.51	174,291.63	179,131.68
FNMA	POOL #0CA4540	Gov't Agency	4.000% 10/01/2033 DD 09/01/18	228345.51	106.47	234,749.90	243,124.03
FNMA	POOL #0CA1549	Gov't Agency	4.000% 04/01/2048 DD 03/01/18	184847.943 1418448.73	108.93	191,628.12	201,349.32
FNMA FNMA	POOL #0CA1545 POOL #0CA1541	Gov't Agency Gov't Agency	4.000% 04/01/2048 DD 03/01/18 4.000% 04/01/2048 DD 03/01/18	966704.975	106.12 107.00	1,460,835.94 998,198.41	1,505,215.24 1,034,393.66
FNMA	POOL #0CA1341 POOL #0CA1372		4.000% 03/01/2048 DD 03/01/18 4.000% 03/01/2048 DD 02/01/18	462455.474	107.00	480,122.72	503,738.87
FNMA	POOL #0CA1372 POOL #0CA1255	Gov't Agency Gov't Agency	4.000% 03/01/2048 DD 02/01/18 4.000% 02/01/2048 DD 02/01/18	504058.529	105.93	516,561.53	533,964.32
FNMA	POOL #0CA1293 POOL #0CA1199	Gov't Agency	4.000% 02/01/2048 DD 02/01/18 4.000% 02/01/2048 DD 01/01/18	288811.158	105.93	297,272.41	306,474.85
FNMA	POOL #0CA1199 POOL #0CA1058	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	417739.87	106.12	432,980.85	446,806.21
FNMA	POOL #0CA0993	Gov't Agency	3.500% 01/01/2048 DD 12/01/17	383816.736	105.99	394,161.79	406,818.87
FNMA	POOL #0CA1704	Gov't Agency	4.500% 05/01/2048 DD 04/01/18	2176598.758	108.68	2,282,027.75	2,365,418.70
FNMA	POOL #0CA0689	Gov't Agency	3.500% 11/01/2047 DD 10/01/17	195977.68	107.11	202,622.54	209,915.61
FNMA	POOL #0CA0681	Gov't Agency	3.500% 11/01/2047 DD 10/01/17	30592.036	106.50	31,419.00	32,581.74
FNMA	POOL #0BM5002	Gov't Agency	3.500% 12/01/2048 DD 11/01/18	2099223.95	107.17	2,070,359.63	2,249,696.32
FNMA	POOL #0BM3846	Gov't Agency	4.500% 04/01/2048 DD 04/01/18	98767.392	111.32	103,929.54	109,944.90
FNMA	POOL #0BM3793	Gov't Agency	2.500% 02/01/2033 DD 04/01/18	524856.555	101.34	511,079.07	531,905.38
FNMA	POOL #0BM3792	Gov't Agency	3.500% 02/01/2047 DD 04/01/18	292081.571	105.22	290,575.53	307,328.23
FNMA	POOL #0BM3763	Gov't Agency	4.000% 04/01/2048 DD 03/01/18	52101.755	108.13	53,797.11	56,339.19
FNMA	POOL #0BM3762	Gov't Agency	4.000% 04/01/2048 DD 03/01/18	49316.11	108.93	51,013.28	53,718.56
FNMA	POOL #0BM3784	Gov't Agency	5.000% 06/01/2045 DD 04/01/18	276457.493	109.05	295,852.72	301,482.43
FNMA	POOL #0BM3403	Gov't Agency	2.500% 02/01/2030 DD 01/01/18	14217.284	101.38	13,964.03	14,412.77
FNMA	POOL #0BM3327	Gov't Agency	3.500% 12/01/2047 DD 12/01/17	15130.762	106.38	15,535.00	16,096.10
FNMA	POOL #0BM3326	Gov't Agency	3.500% 12/01/2047 DD 12/01/17	206946.061	107.04	212,928.08	221,517.13
FNMA	POOL #0BM3282	Gov't Agency	3.500% 12/01/2047 DD 12/01/17	230653.983	107.18	238,835.00	247,224.17
FNMA	POOL #0BM3261	Gov't Agency	4.000% 12/01/2047 DD 12/01/17	162404.758	109.47	167,682.92	177,782.86
FNMA	POOL #0BM3240	Gov't Agency	3.000% 09/01/2032 DD 12/01/17	128071.375	103.58	129,472.16	132,649.93
FNMA	POOL #0BM3061	Gov't Agency	2.000% 03/01/2032 DD 10/01/17	283777.635	99.40	268,524.58	282,063.62
FNMA	POOL #0BM3054	Gov't Agency	2.000% 11/01/2031 DD 10/01/17	201843.203	99.40	194,021.77	200,624.07
FNMA	POOL #0BM3053	Gov't Agency	4.500% 07/01/2046 DD 10/01/17	236668.631	111.45	258,338.58	263,764.82
FNMA	POOL #0BM3052	Gov't Agency	4.500% 10/01/2047 DD 10/01/17	157144.984	110.84	171,509.01	174,181.07
FNMA	POOL #0BM3552	Gov't Agency	2.500% 08/01/2030 DD 02/01/18	42767.604	101.45	42,126.10	43,387.73
FNMA	POOL #0BM3503	Gov't Agency	3.500% 04/01/2032 DD 02/01/18	329738.138	105.21	336,229.85	346,927.39
FNMA	POOL #0BM1938	Gov't Agency	3.500% 11/01/2046 DD 10/01/17	136809.469	106.63	141,319.92	145,878.57
FNMA	POOL #0BM1937	Gov't Agency	3.500% 05/01/2047 DD 10/01/17	49624.637	107.18	51,276.23	53,189.17
FNMA	POOL #0BM1952	Gov't Agency	3.500% 10/01/2047 DD 10/01/17	77494.155	106.51	80,593.91	82,535.92
FNMA	POOL #0BM1902	Gov't Agency	3.500% 06/01/2047 DD 10/01/17	175538.842	106.37	180,722.73	186,713.64
FNMA	POOL #0BM1920	Gov't Agency	4.500% 07/01/2046 DD 10/01/17	359182.012	110.84	389,768.62	398,102.97
FNMA	POOL #0BM1822	Gov't Agency	3.500% 09/01/2047 DD 09/01/17	83807.034	106.63	86,465.27	89,363.44
FNMA	POOL #0BM1619	Gov't Agency	4.000% 08/01/2047 DD 07/01/17	247275.592	107.07	262,401.91	264,757.98
FNMA	POOL #0BM1595	Gov't Agency	2.500% 03/01/2031 DD 07/01/17	28580.343	101.28	28,173.95	28,944.74
FNMA	POOL #0BM1602	Gov't Agency	3.500% 05/01/2032 DD 07/01/17	233217.057	104.86	237,808.51	244,556.07
FNMA	POOL #0BM1547	Gov't Agency	4.000% 07/01/2047 DD 07/01/17	254253.627	105.21	260,192.83	267,500.24

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) <u>lc</u>	dentity	of issue, borrower, lessor or similar party (b)		Security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value (e)
, _								
	NMA NMA	POOL #0BM1571 POOL #0BM1502	Gov't Agency Gov't Agency	3.500% 07/01/2047 DD 07/01/17 4.000% 10/01/2043 DD 07/01/17	121112.239	106.46	124,802.39	128,938.51 433,054.09
	NMA	POOL #0BM1174	Gov't Agency	3.500% 05/01/2043 DD 07/01/17	404443.736 231307.095	107.07 105.80	428,141.61 240,342.52	244,715.97
	NMA	POOL #0BM1124	Gov't Agency	3.500% 11/01/2045 DD 04/01/17	452715.401	106.63	467,640.87	482,721.38
	NMA	POOL #0BM1155	Gov't Agency	4.000% 03/01/2047 DD 04/01/17	840187.267	107.46	895,127.63	902,840.03
	NMA	POOL #0BM1100	Gov't Agency	3.500% 02/01/2045 DD 03/01/17	143369.222	105.39	148,700.76	151,091.09
	NMA	POOL #0BM1791	Gov't Agency	3.000% 06/01/2032 DD 09/01/17	459354.19	103.56	471,627.55	475,716.39
	NMA	POOL #0BM1756	Gov't Agency	4.500% 12/01/2045 DD 09/01/17	134847.682	107.77	145,298.38	145,324.00
	NMA NMA	POOL #0BK7642 POOL #0BK4689	Gov't Agency Gov't Agency	4.000% 09/01/2033 DD 09/01/18 4.500% 07/01/2048 DD 07/01/18	44127.88 59197.059	105.68 111.32	45,343.15 62,536.15	46,633.02 65,896.39
	NMA	POOL #0BK4471	Gov't Agency	4.500% 07/01/2048 DD 07/01/18	7842.869	108.68	8,166.38	8,523.32
	NMA	POOL #0BJ9058	Gov't Agency	4.000% 02/01/2048 DD 01/01/18	35716.553	106.74	36,255.09	38,125.28
F	NMA	POOL #0BJ9057	Gov't Agency	4.000% 02/01/2048 DD 01/01/18	33870.465	106.37	34,349.41	36,028.01
	NMA	POOL #0BJ8650	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	15057.69	106.24	15,580.56	15,997.89
	NMA	POOL #0BJ8120	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	39654.23	107.03	41,093.22	42,441.53
	NMA	POOL #0BJ8126	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	23199.99	105.86	23,976.64	24,558.58
	NMA NMA	POOL #0BJ5879 POOL #0BJ2096	Gov't Agency Gov't Agency	3.500% 01/01/2048 DD 01/01/18 3.500% 01/01/2033 DD 01/01/18	78100.31 32741.998	106.43 104.86	80,812.44 33,361.03	83,122.94 34,333.59
	NMA	POOL #0BJ2054	Gov't Agency	3.500% 11/01/2032 DD 11/01/17	48441.899	104.86	49,357.76	50,797.63
	NMA	POOL #0BH7067	Gov't Agency	4.500% 12/01/2047 DD 12/01/17	194184.83	107.61	210,311.27	208,970.06
F	NMA	POOL #0BH7060	Gov't Agency	3.500% 12/01/2047 DD 12/01/17	1036927.658	105.60	1,063,701.46	1,095,026.71
	NMA	POOL #0BH3401	Gov't Agency	4.000% 07/01/2047 DD 07/01/17	156929.857	106.24	159,982.63	166,720.71
	NMA	POOL #0BH0398	Gov't Agency	4.000% 05/01/2047 DD 04/01/17	190837.448	106.86	194,549.82	203,919.36
	NMA	POOL #0BE4913 POOL #0BE3188	Gov't Agency	3.500% 01/01/2047 DD 01/01/17	36017.681	105.24	37,172.79	37,906.45
	NMA NMA	POOL #0BE3188 POOL #0BE1932	Gov't Agency Gov't Agency	3.500% 02/01/2047 DD 02/01/17 3.500% 11/01/2046 DD 11/01/16	73687.861 12681.041	106.63 105.11	75,196.16 13,145.68	78,572.63 13,328.92
	NMA	POOL #0BE1896	Gov't Agency	3.000% 12/01/2036 DD 11/01/16	111361.397	102.66	112,854.68	114,326.95
	NMA	POOL #0BE0547	Gov't Agency	3.500% 09/01/2046 DD 11/01/16	6419.471	105.08	6,654.69	6,745.26
F	NMA	POOL #0BD8531	Gov't Agency	3.500% 01/01/2047 DD 01/01/17	73105.775	105.80	75,613.06	77,343.72
	NMA	POOL #0BD8477	Gov't Agency	3.500% 11/01/2046 DD 11/01/16	30086.859	105.36	31,189.26	31,698.61
	NMA	POOL #0BD8962	Gov't Agency	3.000% 11/01/2046 DD 11/01/16	27320.91	102.77	28,162.95	28,076.88
	NMA NMA	POOL #0BD5056 POOL #0BD5049	Gov't Agency	3.000% 02/01/2047 DD 02/01/17 3.000% 02/01/2047 DD 02/01/17	27836.1 110447.63	103.19 102.94	27,627.33 109,558.89	28,724.35 113,699.21
	NMA	POOL #0BD3049 POOL #0BD2439	Gov't Agency Gov't Agency	4.000% 02/01/2047 DD 02/01/17 4.000% 01/01/2047 DD 01/01/17	121170.282	102.94	129,884.12	132,944.40
	NMA	POOL #0BC9084	Gov't Agency	3.500% 12/01/2046 DD 12/01/16	80090.042	106.63	83,293.64	85,402.41
	NMA	POOL #0BC9040	Gov't Agency	2.000% 11/01/2031 DD 11/01/16	54179.461	99.40	51,555.13	53,852.22
F	NMA	POOL #0BC9012	Gov't Agency	4.000% 11/01/2046 DD 11/01/16	82200.248	109.74	88,114.80	90,205.73
	NMA	POOL #0BC7299	Gov't Agency	3.500% 11/01/2046 DD 10/01/16	10239.924	105.36	10,615.14	10,788.48
	NMA	POOL #0BC5981	Gov't Agency	3.500% 04/01/2046 DD 04/01/16	86644.468	105.62	89,555.18	91,516.49
	NMA NMA	POOL #0BC2777 POOL #0BC2631	Gov't Agency Gov't Agency	2.500% 08/01/2031 DD 08/01/16 2.500% 11/01/2031 DD 10/01/16	553.078 35542.807	101.54 101.43	534.68 36,656.32	561.57 36,052.49
	NMA	POOL #0BC2629	Gov't Agency	2.500% 11/01/2031 DD 10/01/16 2.500% 11/01/2031 DD 10/01/16	17695.46	101.43	18,260.89	17,967.79
	NMA	POOL #0BC2628	Gov't Agency	2.500% 11/01/2031 DD 10/01/16	19038.448	101.67	19,611.07	19,356.77
	NMA	POOL #0BC1486	Gov't Agency	3.000% 08/01/2046 DD 08/01/16	957279.937	102.64	942,322.44	982,523.41
	NMA	POOL #0BC1450	Gov't Agency	3.000% 07/01/2046 DD 07/01/16	904747.658	102.64	890,610.98	928,605.85
	NMA	POOL #0BC1154	Gov't Agency	3.500% 06/01/2046 DD 06/01/16	31231.237	107.19	32,270.65	33,475.83
	NMA	POOL #0BA4781	Gov't Agency	4.000% 01/01/2046 DD 01/01/16	125957.44	106.93	134,676.05	134,690.07
	NMA NMA	POOL #0BA4737 POOL #0BA4736	Gov't Agency Gov't Agency	4.000% 12/01/2045 DD 12/01/15 4.000% 12/01/2045 DD 12/01/15	104687.42 94454.01	106.44 106.94	111,340.83 100,704.20	111,429.29 101,005.34
	NMA	POOL #0BA4730 POOL #0BA2924	Gov't Agency	4.000% 12/01/2045 DD 12/01/15 4.000% 12/01/2045 DD 11/01/15	50089.01	106.94	53,389.83	53,180.00
	NMA	POOL #0BA2905	Gov't Agency	4.000% 11/01/2045 DD 11/01/15	164870.59	106.44	176,662.71	175,488.26
	NMA	POOL #0BA2904	Gov't Agency	4.000% 11/01/2045 DD 11/01/15	114318.63	106.94	122,798.76	122,246.63
	NMA	POOL #0BA2879	Gov't Agency	4.000% 10/01/2045 DD 10/01/15	36899.68	106.56	39,559.06	39,320.30
	NMA	POOL #0BA2878	Gov't Agency	4.000% 10/01/2045 DD 10/01/15	32845.65	107.62	35,320.61	35,348.16
	NMA	POOL #0BA2877	Gov't Agency	4.000% 10/01/2045 DD 10/01/15	36367.86	106.94	39,210.50	38,889.97
	NMA NMA	POOL #0AZ9244 POOL #0AZ9243	Gov't Agency Gov't Agency	4.000% 10/01/2045 DD 10/01/15 4.000% 10/01/2045 DD 10/01/15	34687.26 33607.73	105.96 106.94	37,405.34 36,335.75	36,753.93 35,938.76
	NMA	POOL #0AZ9243 POOL #0AZ8597	Gov't Agency	3.000% 08/01/2030 DD 08/01/15	12016.755	100.54	12,529.35	12,446.95
	NMA	POOL #0AZ7833	Gov't Agency	3.000% 08/01/2030 DD 08/01/15	22691.244	103.58	23,659.17	23,503.36
	NMA	POOL #0851784	Gov't Agency	6.000% 12/01/2035 DD 02/01/06	14680.72	110.05	14,809.18	16,156.13
F	NMA	POOL #0843071	Gov't Agency	6.000% 09/01/2035 DD 09/01/05	11965.37	112.07	12,070.06	13,409.47
	NMA	POOL #0745412	Gov't Agency	5.500% 12/01/2035 DD 03/01/06	211494.09	112.56	208,148.17	238,051.40
	NMA	POOL #0745257	Gov't Agency	6.000% 01/01/2036 DD 01/01/06	1891.2	114.63	1,907.72	2,167.88
	NMA NMA	POOL #0743540 POOL #0740228	Gov't Agency Gov't Agency	5.500% 10/01/2033 DD 10/01/03 5.500% 09/01/2033 DD 09/01/03	53025.5 33254.34	112.46 111.76	53,945.14 33,831.10	59,630.36 37,163.39
	NMA	POOL #0740228 POOL #0735227	Gov't Agency	5.500% 09/01/2033 DD 09/01/03 5.500% 02/01/2035 DD 01/01/05	128042.32	111.76	135,964.92	144,064.26
	NMA	POOL #0735226	Gov't Agency	5.000% 02/01/2035 DD 01/01/05	117728.663	110.21	130,163.76	129,753.47
	NMA	POOL #0725946	Gov't Agency	5.500% 11/01/2034 DD 10/01/04	35731.06	112.54	35,295.60	40,212.45
	NMA	POOL #0725424	Gov't Agency	5.500% 04/01/2034 DD 04/01/04	116737.15	112.50	120,225.55	131,331.63
	NMA	POOL #0712106	Gov't Agency	5.500% 04/01/2033 DD 05/01/03	239918.43	110.25	244,079.52	264,498.07
	NMA	POOL #0701941	Gov't Agency	5.500% 04/01/2033 DD 04/01/03	14623.97	107.53	14,877.64	15,725.74
	NMA	POOL #0694401	Gov't Agency	5.500% 07/01/2033 DD 07/01/03	78605.05	107.94	79,968.35	84,843.15
F	NMA	POOL #0694491	Gov't Agency	5.500% 03/01/2033 DD 03/01/03	18616.36	111.40	18,939.25	20,737.69

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<u>Identity of issue, borrower, lessor or similar part</u>) (b)	<u>'Y</u>	Security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value (e)
					. ,	
FNMA POOL #0AZ5719	Gov't Agency	3.000% 09/01/2030 DD 08/01/15	44257.323	103.25	45,903.16	45,696.57
FNMA POOL #0AZ2297 FNMA POOL #0AZ2170	Gov't Agency Gov't Agency	3.000% 07/01/2030 DD 06/01/15 2.500% 07/01/2030 DD 07/01/15	13992.646 37876.985	103.13 101.54	14,512.98 38,314.95	14,430.76 38,458.78
FNMA POOL #0AY9770	Gov't Agency	4.000% 05/01/2045 DD 05/01/15	61283.036	101.34	66,109.09	67,252.62
FNMA POOL #0AY8218	Gov't Agency	4.000% 05/01/2045 DD 04/01/15	22748.33	106.44	24,426.03	24,213.09
FNMA POOL #0AY3416	Gov't Agency	2.500% 04/01/2030 DD 04/01/15	83216.167	101.53	84,184.84	84,492.70
FNMA POOL #0AY1866	Gov't Agency	4.000% 02/01/2045 DD 01/01/15	27238.651	109.74	29,456.07	29,892.24
FNMA POOL #0AY2693	Gov't Agency	4.000% 02/01/2045 DD 01/01/15	49923.291	106.94	53,823.54	53,385.47
FNMA POOL #0AY0299	Gov't Agency	4.000% 12/01/2044 DD 12/01/14	16054.374	109.37	17,361.33	17,557.87
FNMA POOL #0AY0828	Gov't Agency	2.500% 05/01/2030 DD 04/01/15	39235.624	101.67	39,701.56	39,892.04
FNMA POOL #0AX9701	Gov't Agency	3.000% 07/01/2030 DD 07/01/15	100394.077	103.49	104,409.81	103,894.82
FNMA POOL #0AX9700 FNMA POOL #0AX9372	Gov't Agency Gov't Agency	3.000% 07/01/2030 DD 07/01/15 4.000% 12/01/2044 DD 12/01/14	24553.582 129305.575	102.67 108.82	25,558.78 139,468.19	25,208.67 140,710.33
FNMA POOL #0AX8713	Gov't Agency	4.000% 01/01/2045 DD 01/01/15	198953.383	108.82	215,491.38	216,505.05
FNMA POOL #0AX6255	Gov't Agency	4.000% 12/01/2044 DD 12/01/14	15708.058	109.74	16,986.78	17,238.02
FNMA POOL #0AX3706	Gov't Agency	4.000% 09/01/2042 DD 12/01/14	45278.666	107.27	48,533.09	48,568.16
FNMA POOL #0AX3298	Gov't Agency	3.000% 08/01/2030 DD 08/01/15	20895.429	103.58	21,786.76	21,642.44
FNMA POOL #0AX2741	Gov't Agency	3.500% 10/01/2029 DD 10/01/14	45341.153	104.65	48,245.84	47,448.16
FNMA POOL #0AX1321	Gov't Agency	3.500% 09/01/2029 DD 09/01/14	212404.202	104.65	226,276.86	222,270.38
FNMA POOL #0AW8154	Gov't Agency	3.500% 01/01/2042 DD 09/01/14	72348.214	105.45	74,473.46	76,290.47
FNMA POOL #0AW7055 FNMA POOL #0AW3139	Gov't Agency Gov't Agency	4.000% 07/01/2044 DD 06/01/14	23133.305	106.44	24,839.36	24,622.63
FNMA POOL #0AW3139 FNMA POOL #0AW3064	Gov't Agency	4.000% 05/01/2039 DD 06/01/14 3.000% 04/01/2029 DD 04/01/14	558.922 164781.599	106.81 103.58	600.16 170,304.37	596.97 170,677.48
FNMA POOL #0AW0937	Gov't Agency	3.000% 04/01/2029 DD 04/01/14 3.000% 04/01/2029 DD 04/01/14	229918.93	103.48	237,481.11	237,920.11
FNMA POOL #0AV6577	Gov't Agency	4.000% 03/01/2044 DD 03/01/14	58217.941	108.20	62,702.52	62,992.39
FNMA POOL #0AV2357	Gov't Agency	4.000% 01/01/2044 DD 01/01/14	42568.312	108.17	46,598.99	46,044.01
FNMA POOL #0AU8774	Gov't Agency	3.000% 10/01/2028 DD 10/01/13	68780.254	103.35	70,263.33	71,087.14
FNMA POOL #0AU3270	Gov't Agency	3.500% 08/01/2043 DD 08/01/13	95970.39	106.47	96,735.17	102,181.59
FNMA POOL #0AU3032	Gov't Agency	3.500% 08/01/2043 DD 08/01/13	14269.489	106.64	14,684.17	15,216.70
FNMA POOL #0AU1033	Gov't Agency	3.500% 07/01/2043 DD 07/01/13	526595.875	106.64	544,491.90	561,556.58
FNMA POOL #0AU0918 FNMA POOL #0AU0613	Gov't Agency Gov't Agency	3.500% 07/01/2043 DD 07/01/13 3.500% 08/01/2043 DD 08/01/13	172614.972	106.64	178,130.57	184,073.15 207,981.11
FNMA POOL #0AU0613 FNMA POOL #0AU0570	Gov't Agency	3.500% 08/01/2043 DD 08/01/13 3.500% 08/01/2043 DD 07/01/13	195336.95 172355.92	106.47 106.47	196,969.84 173,796.70	183,512.52
FNMA POOL #0AT9667	Gov't Agency	3.500% 07/01/2043 DD 06/01/13	124974.52	105.40	129,953.98	131,720.64
FNMA POOL #0AT8464	Gov't Agency	3.500% 07/01/2043 DD 07/01/13	340742.175	106.64	343,537.33	363,364.05
FNMA POOL #0AT7676	Gov't Agency	3.000% 06/01/2043 DD 06/01/13	130817.76	103.18	130,695.10	134,972.53
FNMA POOL #0AT7333	Gov't Agency	3.500% 08/01/2043 DD 08/01/13	12536.346	106.64	12,900.71	13,368.63
FNMA POOL #0AT7267	Gov't Agency	3.500% 09/01/2043 DD 09/01/13	10671.755	106.64	10,960.24	11,380.25
FNMA POOL #0AT6654	Gov't Agency	3.000% 05/01/2043 DD 05/01/13	282609.374	103.19	293,295.54	291,635.92
FNMA POOL #0AT6144 FNMA POOL #0AT6033	Gov't Agency	4.000% 05/01/2042 DD 05/01/13	82769.95 32170.74	108.58 102.64	85,967.59 33,025.29	89,871.61 33,021.33
FNMA POOL #0AT3906	Gov't Agency Gov't Agency	3.000% 05/01/2028 DD 05/01/13 3.500% 07/01/2043 DD 08/01/13	18776.24	102.64	19,376.21	19,866.39
FNMA POOL #0AT3121	Gov't Agency	3.000% 04/01/2028 DD 04/01/13	30375.745	103.34	31,182.60	31,389.38
FNMA POOL #0AT3019	Gov't Agency	3.500% 04/01/2043 DD 04/01/13	7132.413	105.41	7,340.82	7,518.28
FNMA POOL #0AT2043	Gov't Agency	3.000% 04/01/2043 DD 04/01/13	211376.42	103.05	219,872.77	217,825.51
FNMA POOL #0AT2040	Gov't Agency	3.000% 04/01/2043 DD 04/01/13	402972.17	103.05	418,996.64	415,266.85
FNMA POOL #0AT2037	Gov't Agency	3.000% 04/01/2043 DD 04/01/13	110583.796	102.99	114,739.33	113,894.67
FNMA POOL #0AT0310	Gov't Agency	3.500% 03/01/2043 DD 03/01/13	6020.965	105.41	6,196.90	6,346.52
FNMA POOL #0AS9321 FNMA POOL #0AS9319	Gov't Agency Gov't Agency	2.500% 03/01/2032 DD 03/01/17	106852.01	101.67 101.33	106,324.93 134,513.95	108,638.58 137,044.39
FNMA POOL #0AS9319 FNMA POOL #0AS9318	Gov't Agency	2.500% 03/01/2032 DD 03/01/17 2.500% 03/01/2032 DD 03/01/17	135248.29 125713.8	101.33	125,095.06	127,510.25
FNMA POOL #0AS9317	Gov't Agency	2.500% 03/01/2032 DD 03/01/17 2.500% 03/01/2032 DD 03/01/17	68708.62	101.47	68,378.50	69,717.26
FNMA POOL #0AS9316	Gov't Agency	2.500% 03/01/2032 DD 03/01/17	81318.26	101.54	80,952.97	82,567.31
FNMA POOL #0AS8792	Gov't Agency	3.000% 02/01/2047 DD 01/01/17	14155.424	103.07	14,083.34	14,589.71
FNMA POOL #0AS8653	Gov't Agency	3.500% 01/01/2047 DD 12/01/16	236982.075	107.19	246,461.37	254,016.35
FNMA POOL #0AS8589	Gov't Agency	3.000% 01/01/2047 DD 12/01/16	57972.37	103.19	57,972.37	59,823.43
FNMA POOL #0AS8553	Gov't Agency	3.000% 12/01/2036 DD 12/01/16	133443.213	103.28	133,505.76	137,820.15
FNMA POOL #0AS8493	Gov't Agency	3.500% 12/01/2046 DD 12/01/16	409361.488	106.47	422,457.85	435,830.80
FNMA POOL #0AS8486 FNMA POOL #0AS8374	Gov't Agency Gov't Agency	3.000% 12/01/2046 DD 12/01/16 4.000% 11/01/2046 DD 10/01/16	521010.83 90174.117	103.07 108.20	520,888.72 98,261.60	537,000.65 97,568.39
FNMA POOL #0AS8371	Gov't Agency	3.500% 11/01/2046 DD 10/01/16	207972.28	107.19	215,511.29	222,919.25
FNMA POOL #0AS8349	Gov't Agency	3.000% 11/01/2036 DD 10/01/16	45994.376	102.79	46,605.25	47,275.78
FNMA POOL #0AS8348	Gov't Agency	3.000% 11/01/2036 DD 10/01/16	114083.27	103.22	115,598.46	117,754.47
FNMA POOL #0AS8291	Gov't Agency	2.000% 11/01/2031 DD 10/01/16	10194.018	99.40	9,700.23	10,132.45
FNMA POOL #0AS8251	Gov't Agency	2.000% 11/01/2031 DD 10/01/16	162251.88	99.40	154,392.80	161,271.88
FNMA POOL #0AS8245	Gov't Agency	2.500% 11/01/2031 DD 10/01/16	124763.862	101.68	129,072.12	126,853.66
FNMA POOL #0AS8241	Gov't Agency	2.500% 11/01/2031 DD 10/01/16	156561.287	101.47	161,755.21	158,858.04
FNMA POOL #0AS8240	Gov't Agency	2.500% 11/01/2031 DD 10/01/16	180878.56	101.54	186,798.76	183,658.66
FNMA POOL #0AS8208 FNMA POOL #0AS8195	Gov't Agency Gov't Agency	2.500% 10/01/2031 DD 10/01/16 2.500% 10/01/2031 DD 10/01/16	308689.636 84404.201	101.54 101.67	319,217.04 87,147.17	313,437.28 85,816.28
FNMA POOL #0AS8193	Gov't Agency	2.500% 10/01/2031 DD 10/01/16 2.500% 10/01/2031 DD 10/01/16	248085.933	101.67	256,567.53	251,725.35
FNMA POOL #0AS8936	Gov't Agency	3.000% 03/01/2047 DD 02/01/17	191395.546	102.64	189,100.29	196,440.73
FNMA POOL #0AS8925	Gov't Agency	3.000% 03/01/2047 DD 02/01/17	235472.123	102.94	232,823.07	242,404.42
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		Description of	of investment including maturity date, rate of				
Ident)	ity of issue, borrower, lessor or similar party (b)		Security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value (e)
FNM		Gov't Agency	3.500% 02/01/2032 DD 02/01/17	140296.078	104.50	143,036.26	146,603.79
FNM. FNM.		Gov't Agency Gov't Agency	3.000% 09/01/2046 DD 08/01/16 3.000% 09/01/2046 DD 08/01/16	76261.622 142151.871	103.47 103.19	80,080.67 149,081.77	78,908.66 146,690.78
FNM		Gov't Agency	3.000% 09/01/2046 DD 08/01/16	795149.413	103.19	782,725.21	816,117.50
FNM		Gov't Agency	2.500% 07/01/2031 DD 07/01/16	191888.216	101.54	198,746.69	194,837.54
FNM		Gov't Agency	2.500% 07/01/2031 DD 07/01/16	124025.772	101.54	128,215.40	125,932.05
FNM		Gov't Agency	3.500% 06/01/2046 DD 05/01/16	508060.052	105.35	526,437.53	535,261.59
FNM	A POOL #0AS7370	Gov't Agency	3.000% 06/01/2046 DD 05/01/16	43314.894	103.47	44,566.97	44,818.35
FNM		Gov't Agency	3.000% 06/01/2046 DD 05/01/16	9669.179	102.64	9,916.18	9,924.16
FNM.		Gov't Agency	3.000% 06/01/2046 DD 05/01/16	93635.635	102.95	93,247.93	96,394.14
FNM.		Gov't Agency	3.000% 06/01/2046 DD 05/01/16	77338.733	103.19	79,519.89	79,808.16
FNM. FNM.		Gov't Agency Gov't Agency	3.500% 06/01/2046 DD 05/01/16 2.500% 06/01/2031 DD 05/01/16	419646.165 100896.792	105.36 101.54	435,022.27 104,463.56	442,122.41 102,447.58
FNM.		Gov't Agency	2.500% 00/01/2031 DD 03/01/16 2.500% 10/01/2031 DD 09/01/16	185299.136	101.34	191,819.90	188,019.33
FNM		Gov't Agency	3.500% 04/01/2046 DD 03/01/16	98013.85	103.91	97,761.17	101,848.15
FNM		Gov't Agency	3.500% 03/01/2046 DD 02/01/16	152946.25	105.35	158,084.28	161,130.40
FNM		Gov't Agency	4.000% 02/01/2046 DD 01/01/16	212837.388	108.20	232,208.91	230,287.93
FNM	A POOL #0AS6347	Gov't Agency	4.000% 12/01/2045 DD 12/01/15	344017.944	108.20	375,248.31	372,237.74
FNM		Gov't Agency	2.500% 11/01/2030 DD 10/01/15	88387.001	101.47	89,433.15	89,682.75
FNM		Gov't Agency	2.500% 11/01/2030 DD 10/01/15	95339.547	101.53	96,475.41	96,802.06
FNM.		Gov't Agency	2.500% 11/01/2030 DD 10/01/15	93948.679	101.34	96,073.52	95,209.47
FNM.		Gov't Agency	2.500% 11/01/2030 DD 10/01/15	88855.18	101.43	90,906.47	90,127.59
FNM. FNM.		Gov't Agency Gov't Agency	2.500% 09/01/2030 DD 08/01/15 2.500% 09/01/2030 DD 08/01/15	99975.782 78056.882	101.54	101,643.34	101,510.41
FNM		Gov't Agency Gov't Agency	3.000% 09/01/2030 DD 08/01/15	113115.137	101.47 103.57	79,340.53 117,516.00	79,200.42 117,157.87
FNM		Gov't Agency	3.500% 09/01/2030 DD 08/01/15	90034.52	103.37	95,721.45	94,405.70
FNM		Gov't Agency	3.500% 08/01/2030 DD 08/01/15	19207.1	104.03	20,348.29	19,980.38
FNM		Gov't Agency	3.000% 09/01/2030 DD 08/01/15	86141.495	103.50	89,412.16	89,152.14
FNM.	A POOL #0AS5640	Gov't Agency	3.500% 08/01/2045 DD 07/01/15	17671.195	105.36	17,580.09	18,617.49
FNM.		Gov't Agency	2.500% 08/01/2030 DD 07/01/15	88631.305	101.54	90,116.56	89,991.80
FNM		Gov't Agency	3.000% 08/01/2030 DD 07/01/15	124187.599	103.37	129,290.93	128,369.00
FNM		Gov't Agency	3.000% 08/01/2030 DD 07/01/15	109426.429	103.49	113,983.01	113,241.03
FNM.		Gov't Agency	2.500% 08/01/2030 DD 07/01/15	166730.772	101.43	169,472.71	169,116.69
FNM. FNM.		Gov't Agency Gov't Agency	2.500% 08/01/2030 DD 07/01/15 3.500% 07/01/2045 DD 06/01/15	66697.376 312415.795	101.46 105.36	67,426.89 322,996.45	67,673.83 329,158.16
FNM		Gov't Agency	3.500% 07/01/2045 DD 06/01/15	127785.65	107.19	132,085.03	136,974.72
FNM		Gov't Agency	2.500% 07/01/2030 DD 06/01/15	8295.525	101.34	8,077.76	8,406.85
FNM		Gov't Agency	2.500% 07/01/2030 DD 06/01/15	46945.272	101.47	45,698.31	47,633.49
FNM		Gov't Agency	4.500% 11/01/2045 DD 10/01/15	9167.982	105.96	10,033.93	9,714.12
FNM		Gov't Agency	3.500% 11/01/2045 DD 10/01/15	46895.34	107.19	48,456.07	50,267.58
FNM		Gov't Agency	4.000% 05/01/2045 DD 04/01/15	190380.493	109.74	203,714.58	208,925.46
FNM		Gov't Agency	2.500% 03/01/2030 DD 03/01/15	68987.208	101.53	67,682.91	70,045.47
FNM.		Gov't Agency	4.000% 02/01/2045 DD 01/01/15	129259.977	108.20	140,610.61	139,861.88
FNM. FNM.		Gov't Agency Gov't Agency	4.000% 01/01/2045 DD 12/01/14 3.500% 11/01/2029 DD 10/01/14	149001.767 922584.445	108.82 104.66	153,099.31 981,831.66	162,142.23 965,539.98
FNM		Gov't Agency	2.500% 02/01/2030 DD 02/01/15	4615.414	104.00	4,520.21	4,677.35
FNM		Gov't Agency	2.500% 02/01/2030 DD 02/01/15	4304.004	101.43	4,215.25	4,365.59
FNM		Gov't Agency	3.000% 09/01/2029 DD 08/01/14	224773	103.48	233,026.38	232,595.10
FNM	A POOL #0AS2821	Gov't Agency	4.000% 07/01/2039 DD 06/01/14	12244.164	107.24	13,147.17	13,131.01
FNM.		Gov't Agency	3.000% 10/01/2029 DD 09/01/14	68648.574	103.57	69,453.05	71,100.70
FNM		Gov't Agency	3.500% 03/01/2029 DD 02/01/14	78452.87	104.10	83,454.25	81,668.65
FNM		Gov't Agency	3.000% 06/01/2029 DD 05/01/14	327706.201	103.48	339,764.75	339,116.93
FNM.		Gov't Agency	3.500% 06/01/2044 DD 05/01/14	9875.73	105.50	10,162.73	10,419.09
FNM. FNM.		Gov't Agency Gov't Agency	3.500% 01/01/2044 DD 12/01/13 3.000% 08/01/2043 DD 08/01/13	189735.923 141328.979	106.63 102.95	192,344.78 141,693.34	202,307.83 145,502.42
FNM		Gov't Agency	3.500% 08/01/2043 DD 07/01/13	745565.254	106.41	751,622.98	793,385.81
FNM		Gov't Agency	2.500% 08/01/2028 DD 07/01/13	35095.106	101.67	34,530.30	35,680.84
FNM		Gov't Agency	3.000% 03/01/2043 DD 03/01/13	296740.72	103.05	307,404.84	305,776.47
FNM		Gov't Agency	3.000% 04/01/2043 DD 03/01/13	277900.01	102.98	287,756.79	286,189.77
FNM	A POOL #0AR8128	Gov't Agency	3.500% 03/01/2043 DD 02/01/13	10664.525	105.41	10,976.10	11,241.58
FNM.		Gov't Agency	3.000% 03/01/2043 DD 03/01/13	146604.499	102.90	151,758.52	150,850.17
FNM		Gov't Agency	3.000% 03/01/2043 DD 03/01/13	199839.8	102.99	207,005.95	205,813.01
FNM.		Gov't Agency	3.500% 03/01/2043 DD 03/01/13	5330.623	105.41	5,486.35	5,619.06
FNM.		Gov't Agency	3.500% 07/01/2043 DD 07/01/13	46629.181	104.12	47,958.83	48,548.44 33,559.10
FNM. FNM.		Gov't Agency Gov't Agency	3.500% 12/01/2042 DD 11/01/12 3.000% 10/01/2042 DD 10/01/12	31836.426 36198.218	105.41 103.19	33,005.44 37,220.53	33,559.10 37,354.39
FNM		Gov't Agency	2.500% 09/01/2027 DD 08/01/12	20825.539	103.19	20,496.89	21,104.39
FNM		Gov't Agency	3.500% 09/01/2042 DD 08/01/12	154932.968	105.34	159,762.55	163,206.39
FNM		Gov't Agency	3.500% 07/01/2042 DD 07/01/12	16273.649	105.41	16,731.35	17,154.22
FNM		Gov't Agency	3.500% 08/01/2042 DD 08/01/12	27322.324	105.41	28,325.57	28,800.73
FNM		Gov't Agency	3.500% 06/01/2042 DD 05/01/12	44428.384	106.47	44,685.25	47,304.23
FNM		Gov't Agency	3.500% 06/01/2042 DD 05/01/12	7063.564	105.41	7,262.23	7,445.77
FNM	A POOL #0AO2961	Gov't Agency	4.000% 05/01/2042 DD 05/01/12	224465.561	107.03	240,388.58	240,247.73

ыа	ICKROCK ASSET Management	Description of	Description of investment including maturity date, rate of interest, collateral, par or				
Ide	ntity of issue, borrower, lessor or similar party	<u>Decomption (</u>	Security description	Shares/Par	Price	Cost	Current Value
)	(b)		(c)		<u> </u>	(d)	(e)
FNI		Gov't Agency	3.500% 05/01/2042 DD 05/01/12	6864.3	105.41	7,057.35	7,235.80
FNI FNI		Gov't Agency	4.000% 05/01/2042 DD 04/01/12 3.500% 04/01/2042 DD 04/01/12	81261.624 44247.434	107.08 105.36	86,949.95 45,554.12	87,011.70 46,618.65
FN		Gov't Agency Gov't Agency	4.000% 07/01/2046 DD 07/01/16	1265069.711	105.36	1,347,743.98	1,359,621.02
FN		Gov't Agency	4.000% 06/01/2046 DD 05/01/16 4.000% 06/01/2046 DD 05/01/16	5953.521	107.47	6,437.20	6,441.71
FNI		Gov't Agency	3.500% 05/01/2046 DD 05/01/16	94747.674	105.35	97,930.61	99,818.57
FNI		Gov't Agency	3.500% 04/01/2046 DD 05/01/16	52305.579	106.63	54,005.52	55,774.48
FNI		Gov't Agency	3.500% 08/01/2046 DD 08/01/16	207159.105	105.36	214,174.98	218,254.55
FNI		Gov't Agency	3.500% 11/01/2043 DD 01/01/17	325115.69	105.39	337,967.92	342,632.92
FN		Gov't Agency	3.500% 01/01/2047 DD 01/01/17	611001.962	107.18	633,150.78	654,890.23
FN	MA POOL #0AL9635	Gov't Agency	3.500% 12/01/2045 DD 12/01/16	114684.776	107.19	118,550.91	122,926.02
FN	MA POOL #0AL9593	Gov't Agency	3.500% 12/01/2046 DD 12/01/16	32779.774	105.80	33,619.76	34,681.00
FN		Gov't Agency	4.500% 11/01/2045 DD 11/01/16	42818.386	110.81	46,478.03	47,447.91
FN		Gov't Agency	3.000% 11/01/2046 DD 11/01/16	78093.103	103.19	77,971.10	80,586.62
FNI		Gov't Agency	3.500% 09/01/2046 DD 11/01/16	206166.397	105.80	213,591.59	218,124.05
FNI		Gov't Agency	3.500% 11/01/2046 DD 11/01/16	1293369.777	105.36	1,330,402.59	1,362,642.66
FN		Gov't Agency	3.000% 09/01/2031 DD 11/01/16	68924.59	103.49	69,603.07	71,327.30
FN		Gov't Agency	3.000% 08/01/2031 DD 11/01/16	647050.37	103.13	665,653.07	667,277.16
FNI FNI		Gov't Agency Gov't Agency	3.000% 11/01/2046 DD 11/01/16 3.000% 10/01/2046 DD 10/01/16	462118.65 346340.569	102.95 102.56	478,942.69 358,137.76	475,732.67 355,217.28
FN		Gov't Agency	3.000% 10/01/2046 DD 10/01/16 3.000% 10/01/2036 DD 10/01/16	15327.869	102.56	15,531.42	15,736.05
FNI		Gov't Agency	3.000% 10/01/2046 DD 10/01/16	466591.8	102.95	483,359.94	480,337.59
FNI		Gov't Agency	3.000% 09/01/2046 DD 10/01/16	225941.456	102.56	225,058.89	231,732.34
FNI		Gov't Agency	4.000% 06/01/2046 DD 09/01/16	503012.61	106.10	532,134.94	533,691.35
FNI		Gov't Agency	3.000% 09/01/2046 DD 08/01/16	162731.343	103.15	168,884.61	167,862.26
FN		Gov't Agency	3.000% 08/01/2046 DD 08/01/16	13913.877	103.27	14,594.35	14,368.44
FNI	MA POOL #0AL9774	Gov't Agency	3.500% 01/01/2047 DD 01/01/17	85152.192	107.18	88,022.77	91,268.67
FN	MA POOL #0AL7936	Gov't Agency	4.500% 09/01/2045 DD 01/01/16	70576.758	110.86	76,575.79	78,241.39
FNI		Gov't Agency	5.000% 12/01/2043 DD 11/01/15	221692.685	110.15	245,108.99	244,190.06
FN		Gov't Agency	2.500% 11/01/2030 DD 11/01/15	4441.945	101.49	4,325.33	4,508.22
FNI		Gov't Agency	3.500% 07/01/2029 DD 10/01/15	103126.712	104.31	109,552.01	107,572.50
FNI		Gov't Agency	4.000% 10/01/2043 DD 10/01/15	91914.79	107.09	98,277.01	98,435.23
FN		Gov't Agency	5.000% 07/01/2041 DD 10/01/15	142035.871	109.13	157,038.40	155,008.01
FNI FNI		Gov't Agency Gov't Agency	4.000% 10/01/2045 DD 09/01/15 4.000% 10/01/2045 DD 09/01/15	109829.343 80901.699	108.82 109.74	118,958.89 87,892.12	119,518.49 88,783.14
FN		Gov't Agency	4.000% 10/01/2043 DD 09/01/15 4.000% 01/01/2043 DD 09/01/15	124375.482	109.74	132,984.62	133,273.30
FNI		Gov't Agency	3.000% 08/01/2030 DD 08/01/15	138486.543	107.13	144,177.46	143,139.69
FNI		Gov't Agency	3.000% 08/01/2030 DD 08/01/15	157586.256	103.49	164,160.56	163,079.71
FN		Gov't Agency	3.500% 12/01/2042 DD 01/01/16	129821.047	105.40	134,435.78	136,833.98
FNI		Gov't Agency	3.000% 05/01/2030 DD 04/01/15	62408.269	103.57	64,963.15	64,636.87
FN		Gov't Agency	4.000% 12/01/2042 DD 03/01/15	79141.075	107.17	84,829.32	84,814.70
FNI	MA POOL #0AL6584	Gov't Agency	3.000% 04/01/2030 DD 03/01/15	101663.811	103.48	105,412.66	105,200.69
FN	MA POOL #0AL6583	Gov't Agency	3.000% 03/01/2030 DD 03/01/15	125619.878	103.57	130,369.88	130,108.28
FNI		Gov't Agency	4.000% 01/01/2041 DD 07/01/15	56726.414	106.34	60,413.64	60,324.00
FNI		Gov't Agency	3.000% 07/01/2030 DD 07/01/15	82995.233	103.48	86,399.34	85,885.96
FNI		Gov't Agency	3.000% 01/01/2030 DD 12/01/14	636046.896	103.48	661,737.21	658,181.33
FNI		Gov't Agency	4.000% 12/01/2042 DD 11/01/14	177820.855	108.90	196,380.90	193,650.47
FNI		Gov't Agency	3.000% 07/01/2043 DD 09/01/14	174592.762	102.98	175,056.52	179,792.13
FNI		Gov't Agency	4.000% 08/01/2044 DD 08/01/14	1310747.609	108.99	1,413,252.17	1,428,596.93
FNI FNI		Gov't Agency Gov't Agency	4.000% 07/01/2042 DD 09/01/13 6.000% 06/01/2041 DD 09/01/13	309958.535 79082.196	108.75 114.67	333,512.58 87,324.05	337,067.51 90,686.72
FN		Gov't Agency	6.000% 04/01/2041 DD 09/01/13	359184.715	114.68	396,618.47	411,895.07
FN		Gov't Agency	3.000% 05/01/2040 DD 09/01/13	235882.31	103.19	237,485.57	243,397.52
FNI		Gov't Agency	4.000% 03/01/2043 DD 03/01/13	59351.325	106.99	62,977.32	63,500.58
FN		Gov't Agency	3.500% 02/01/2043 DD 01/01/13	130285.075	106.47	133,715.25	138,715.82
FN		Gov't Agency	4.000% 09/01/2042 DD 12/01/12	77647.637	106.98	82,991.97	83,065.11
FNI		Gov't Agency	4.500% 09/01/2042 DD 09/01/12	188862.212	108.48	205,564.71	204,883.39
FN	MA POOL #0AL2242	Gov't Agency	4.000% 08/01/2042 DD 08/01/12	42164.955	107.08	44,879.33	45,149.39
FN	MA POOL #0AL2168	Gov't Agency	3.500% 06/01/2042 DD 07/01/12	11467.809	106.64	11,777.80	12,229.16
FN	MA POOL #0AL2003	Gov't Agency	4.000% 06/01/2042 DD 06/01/12	73774.577	106.98	78,904.20	78,921.83
FN		Gov't Agency	4.000% 07/01/2042 DD 10/01/12	50196.139	105.16	53,670.66	52,787.77
FN		Gov't Agency	4.500% 05/01/2039 DD 03/01/12	79150.519	108.47	86,781.12	85,856.15
FNI		Gov't Agency	6.500% 05/01/2040 DD 04/01/12	217304.73	113.48	244,365.96	246,593.06
FNI		Gov't Agency	3.500% 06/01/2042 DD 06/01/12	11071.444	105.41	11,382.81	11,670.52
FNI		Gov't Agency	3.500% 04/01/2042 DD 03/01/12	15029.257	105.41	15,451.94	15,842.49
FN		Gov't Agency	4.000% 12/01/2041 DD 12/01/11	38940.445	108.72	43,004.85	42,334.88
FN		Gov't Agency	4.500% 10/01/2041 DD 09/01/11	13321.93	108.89	14,477.17	14,506.65
FNI		Gov't Agency	4.000% 09/01/2041 DD 09/01/11	544473.831	107.28	579,694.45	584,095.19
FNI FNI		Gov't Agency Gov't Agency	4.000% 09/01/2041 DD 09/01/11 4.000% 04/01/2041 DD 04/01/11	49108.248 22175.695	107.24 107.28	52,653.27 23,603.27	52,661.72 23,789.86
FN		Gov't Agency	4.000% 04/01/2041 DD 04/01/11 4.000% 12/01/2040 DD 12/01/10	208394.849	107.26	23,560.45	223,518.06
FN		Gov't Agency	4.000% 12/01/2040 DD 12/01/10 4.000% 12/01/2040 DD 12/01/10	31715.054	107.23	33,860.78	34,008.69
FN		Gov't Agency	5.500% 06/01/2033 DD 05/01/03	11316.201	111.56	12,468.13	12,624.24
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Diackitock Asset management	Description of	of investment including maturity date, rate of	interest, collateral	, par or		
Identity of issue, borrower, lessor or similar party		Security description	Shares/Par	<u>Price</u>	Cost	Current Value
(b)		(c)			(d)	(e)
FHLMC MULTICLASS MTG K083 A2	Gov't Agency	VAR RT 09/25/2028 DD 11/01/18	600000	111.86	679,546.88	671,172.00
FHLMC MULTICLASS MTG KC02 A2	Gov't Agency	3.370% 07/25/2025 DD 09/01/18	1130000	104.17	1,112,907.62	1,177,064.50
FHLMC MULTICLASS MTG K076 A2	Gov't Agency	3.900% 04/25/2028 DD 05/01/18	1000000	110.50	1,120,891.89	1,104,980.00
FHLMC MULTICLASS MTG K075 A2	Gov't Agency	VAR RT 02/25/2028 DD 04/01/18	770000	108.73	815,995.39	837,236.40
FHLMC MULTICLASS MTG 4606 FB	Gov't Agency	VAR RT 08/15/2046 DD 08/15/16	580692.79	99.99	579,694.72	580,628.91
FHLMC MULTICLASS MTG	Gov't Agency	VAR RT 05/15/2041 DD 09/15/13	388972.225	99.95	389,580.00	388,777.74
FNMA POOL #0357705	Gov't Agency	5.500% 02/01/2035 DD 02/01/05	134036.44	112.56	142,329.94	150,872.76
FNMA POOL #0254548	Gov't Agency	5.500% 12/01/2032 DD 11/01/02	25773.35	110.10	25,659.55	28,375.69
FNMA GTD REMIC P/T 16-48 UF	Gov't Agency	VAR RT 08/25/2046 DD 07/25/16	945772.2	99.74	945,550.54	943,303.73
FEDERAL NATL MTG ASSN STRIP	Gov't Agency	0.000% 01/15/2030 DD 02/15/00	2110000	78.87	1,104,866.47	1,664,093.70
FHLMC POOL #G6-1208 FHLMC POOL #G6-1178	Gov't Agency Gov't Agency	3.500% 12/01/2047 DD 11/01/17	242451.239 157710.557	107.25	251,088.57	260,024.10
FHLMC POOL #G6-1178 FHLMC POOL #G6-1047	Gov't Agency	3.500% 10/01/2047 DD 10/01/17 4.500% 07/01/2047 DD 07/01/17	770441.886	107.25 108.94	163,723.29 803,847.75	169,141.42 839,342.50
FHLMC POOL #G6-0968	Gov't Agency	3.500% 03/01/2047 DD 05/01/17	303219.667	105.68	314,922.04	320,454.67
FHLMC POOL #G6-0901	Gov't Agency	4.000% 07/01/2044 DD 03/01/17	55248.464	106.96	56,966.34	59,090.99
FHLMC POOL #G6-0718	Gov't Agency	3.000% 09/01/2046 DD 09/01/16	176687.931	102.69	182,457.92	181,447.90
FHLMC POOL #G6-0729	Gov't Agency	4.000% 09/01/2046 DD 10/01/16	12073.378	106.96	12,855.32	12,914.17
FHLMC POOL #G6-0658	Gov't Agency	3.500% 07/01/2046 DD 07/01/16	1117890.404	106.53	1,156,058.82	1,190,843.93
FHLMC POOL #G6-0561	Gov't Agency	3.500% 05/01/2046 DD 04/01/16	121258.472	105.40	125,331.99	127,811.28
FHLMC POOL #G6-0393	Gov't Agency	3.500% 01/01/2046 DD 01/01/16	145226.976	105.41	149,877.49	153,089.56
FHLMC POOL #G6-0271	Gov't Agency	3.500% 01/01/2044 DD 10/01/15	1731335.316	105.86	1,733,499.50	1,832,860.82
FHLMC POOL #G6-0270	Gov't Agency	3.500% 12/01/2043 DD 10/01/15	1152010.279	105.86	1,154,260.30	1,219,552.64
FHLMC POOL #G6-0138 FHLMC POOL #G6-0037	Gov't Agency	3.500% 08/01/2045 DD 07/01/15 3.000% 10/01/2043 DD 04/01/15	803644.135	106.70	827,125.63	857,480.26
FHLMC POOL #G6-0037 FHLMC POOL #G6-0018	Gov't Agency Gov't Agency	4.500% 12/01/2043 DD 04/01/15	73219.881 224248.304	103.08 108.92	71,463.76 243,642.31	75,471.39 244,255.74
FHLMC POOL #Q5-3747	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	645976.447	105.20	641,081.16	679,580.14
FHLMC POOL #Q5-3648	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	56230.87	105.92	58,005.67	59,559.18
FHLMC POOL #Q5-3630	Gov't Agency	3.500% 01/01/2048 DD 01/01/18	28017.56	106.71	28,993.80	29,897.82
FHLMC POOL #Q5-3113	Gov't Agency	3.500% 07/01/2047 DD 12/01/17	50851.607	106.69	52,583.74	54,254.09
FHLMC POOL #G6-7715	Gov't Agency	4.500% 08/01/2048 DD 07/01/18	997853.724	108.74	1,046,655.02	1,085,036.20
FHLMC POOL #G6-7706	Gov't Agency	3.500% 12/01/2047 DD 11/01/17	3491645.066	105.86	3,599,642.07	3,696,290.38
FHLMC POOL #Q4-5083	Gov't Agency	3.000% 12/01/2046 DD 12/01/16	38789.33	103.53	38,822.66	40,159.76
FHLMC POOL #Q4-5080	Gov't Agency	3.000% 12/01/2046 DD 12/01/16	78524.93	103.13	78,457.45	80,983.55
FHLMC POOL #Q4-5079	Gov't Agency	3.000% 12/01/2046 DD 12/01/16	64268.64	103.26	64,273.68	66,360.58
FHLMC POOL #Q4-5064 FHLMC POOL #Q4-4853	Gov't Agency	3.000% 12/01/2046 DD 12/01/16 3.000% 12/01/2046 DD 12/01/16	158237.51 167049.56	102.70 103.01	158,002.65 166,853.81	162,508.34 172,072.74
FHLMC POOL #Q4-1070	Gov't Agency Gov't Agency	3.000% 06/01/2046 DD 06/01/16	766092.705	103.01	765,613.91	785,068.82
FHLMC POOL #Q4-1070	Gov't Agency	3.500% 03/01/2046 DD 03/01/16	103167.326	105.40	106,633.12	108,741.46
FHLMC POOL #Q3-7957	Gov't Agency	4.000% 12/01/2045 DD 12/01/15	36895.81	106.51	39,320.00	39,297.36
FHLMC POOL #Q3-7955	Gov't Agency	4.000% 12/01/2045 DD 12/01/15	31451.64	107.01	33,596.75	33,654.83
FHLMC POOL #Q3-6972	Gov't Agency	4.000% 10/01/2045 DD 10/01/15	233583.94	107.14	251,047.98	250,268.84
FHLMC POOL #Q3-6302	Gov't Agency	3.500% 09/01/2045 DD 09/01/15	25468	107.25	26,671.79	27,315.45
FHLMC POOL #Q3-4960	Gov't Agency	3.500% 07/01/2045 DD 07/01/15	573.578	105.42	590.34	604.65
FHLMC POOL #Q3-4176	Gov't Agency	3.500% 06/01/2045 DD 06/01/15	30900.39	105.42	31,803.25	32,575.19
FHLMC POOL #Q3-3606	Gov't Agency	3.500% 05/01/2045 DD 05/01/15	30810.519	105.42	31,710.77	32,479.22
FHLMC POOL #Q3-3131 FHLMC POOL #Q3-1338	Gov't Agency	3.500% 05/01/2045 DD 04/01/15	4106.628	105.26	4,226.63	4,322.64 37,789.21
FHLMC POOL #Q3-11336 FHLMC POOL #Q3-1128	Gov't Agency Gov't Agency	4.000% 02/01/2045 DD 02/01/15 4.000% 02/01/2045 DD 01/01/15	35315.701 15167.627	107.00 106.94	37,920.23 16,286.21	16,220.87
FHLMC POOL #Q3-1122	Gov't Agency	3.500% 01/01/2045 DD 01/01/15	14457.557	105.42	14,879.99	15,240.58
FHLMC POOL #Q3-0876	Gov't Agency	3.500% 01/01/2045 DD 01/01/15	14472.992	105.40	14,895.87	15,254.82
FHLMC POOL #Q2-9911	Gov't Agency	3.500% 11/01/2044 DD 11/01/14	484.782	105.40	498.95	510.97
FHLMC POOL #Q2-9697	Gov't Agency	3.500% 11/01/2044 DD 11/01/14	2358.974	105.40	2,427.91	2,486.41
FHLMC POOL #Q2-8764	Gov't Agency	3.500% 06/01/2044 DD 09/01/14	36592.088	105.86	37,761.30	38,736.02
FHLMC POOL #Q2-8763	Gov't Agency	3.500% 09/01/2044 DD 09/01/14	11923.351	105.41	12,271.76	12,567.93
FHLMC POOL #Q2-8605	Gov't Agency	3.500% 09/01/2044 DD 09/01/14	55765.06	106.69	57,472.85	59,497.42
FHLMC POOL #Q2-8604	Gov't Agency	3.500% 09/01/2044 DD 09/01/14	21256.55	107.25	21,944.07	22,797.22
FHLMC POOL #Q2-7843	Gov't Agency	3.500% 08/01/2044 DD 08/01/14	45555.291	106.69	46,865.01	48,604.31
FHLMC POOL #Q2-7319 FHLMC POOL #Q2-6707	Gov't Agency Gov't Agency	3.500% 07/01/2044 DD 07/01/14 3.500% 06/01/2044 DD 06/01/14	24710.708 23381.798	107.25 106.69	25,390.26 23,959.04	26,501.74 24,946.74
FHLMC POOL #Q2-6452	Gov't Agency	3.500% 05/01/2044 DD 05/01/14 3.500% 05/01/2044 DD 05/01/14	20480.822	106.69	20,973.65	21,851.60
FHLMC POOL #Q2-6218	Gov't Agency	3.500% 05/01/2044 DD 05/01/14	26879.075	107.25	27,618.26	28,827.27
FHLMC POOL #Q2-5988	Gov't Agency	3.500% 05/01/2044 DD 04/01/14	18419.884	106.69	18,863.12	19,652.73
FHLMC POOL #Q2-5812	Gov't Agency	3.500% 04/01/2044 DD 04/01/14	16438.197	106.69	16,833.74	17,538.41
FHLMC POOL #Q2-5643	Gov't Agency	4.000% 04/01/2044 DD 04/01/14	92474.193	108.00	99,583.15	99,867.50
FHLMC POOL #Q2-4368	Gov't Agency	3.500% 01/01/2044 DD 01/01/14	25163.585	106.69	25,784.81	26,847.28
FHLMC POOL #V8-2929	Gov't Agency	4.000% 02/01/2047 DD 01/01/17	517008.02	107.14	548,351.63	553,896.54
FHLMC POOL #V8-2781	Gov't Agency	3.000% 12/01/2046 DD 11/01/16	463567.22	102.48	459,250.24	475,072.96
FHLMC POOL #V8-2553	Gov't Agency	4.000% 08/01/2046 DD 08/01/16	79631.817	106.38	84,789.20	84,713.12
FHLMC POOL #V8-2528 FHLMC POOL #V8-2209	Gov't Agency Gov't Agency	4.000% 07/01/2046 DD 07/01/16 3.500% 02/01/2046 DD 02/01/16	152617.218 15737.662	107.15 105.41	162,501.56 16,197.51	163,530.88 16,588.91
FHLMC POOL #V8-2209 FHLMC POOL #V8-1932	Gov't Agency Gov't Agency	3.500% 02/01/2046 DD 02/01/16 3.500% 10/01/2045 DD 09/01/15	2966.835	105.41	3,053.54	3,127.16
FHLMC POOL #V8-2661	Gov't Agency	4.000% 10/01/2046 DD 10/01/16	24943.342	106.97	26,558.81	26,681.39
FHLMC POOL #V6-0909	Gov't Agency	3.000% 08/01/2030 DD 08/01/15	34299.439	103.55	35,698.20	35,515.70
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Identity of issue, borrower, lessor or similar		investment including maturity date, rate of Security description	Shares/Par	Price	Cost	Current Value
(b)	party	(c)	<u>onaroon ar</u>	11100	(d)	(e)
FHLMC POOL #V6-0905	Gov't Agency	2.500% 07/01/2030 DD 08/01/15	8661.667	101.09	8,798.35	8,755.65
FHLMC POOL #V6-0904	Gov't Agency	2.500% 07/01/2030 DD 08/01/15 2.500% 09/01/2030 DD 08/01/15	217348.089	101.09	220,778.11	220,567.01
FHLMC POOL #V6-0903	Gov't Agency	2.500% 09/01/2030 DD 08/01/15	110519.42	101.52	112,298.12	112,196.00
FHLMC POOL #V6-0902	Gov't Agency	2.500% 08/01/2030 DD 08/01/15	114540.638	101.59	116,330.33	116,357.25
FHLMC POOL #V6-0724	Gov't Agency	3.000% 01/01/2030 DD 01/01/15	50965.94	103.42	53,012.55	52,708.47
FHLMC POOL #V6-0696	Gov't Agency	3.000% 01/01/2030 DD 12/01/14	38669.675	103.42	40,222.47	39,991.40
FHLMC POOL #V6-0886	Gov't Agency	2.500% 08/01/2030 DD 07/01/15	144041.133	101.59	146,291.77	146,325.63
FHLMC POOL #V6-0840	Gov't Agency	3.000% 06/01/2030 DD 05/01/15	341006.895	103.55	354,167.63	353,095.59
FHLMC POOL #V6-0796	Gov't Agency	2.500% 05/01/2030 DD 04/01/15	130684.139	101.48	133,767.44	132,622.18
FHLMC POOL #V6-0770	Gov't Agency	2.500% 03/01/2030 DD 02/01/15	78103.473	101.72	78,969.96	79,449.20
FHLMC POOL #Q2-1579 FHLMC POOL #A7-6655	Gov't Agency	4.000% 09/01/2043 DD 09/01/13	48620.462	108.27	51,826.37	52,640.40
FHLMC POOL #A7-0000 FHLMC POOL #A7-6692	Gov't Agency Gov't Agency	5.500% 05/01/2038 DD 05/01/08 5.500% 05/01/2038 DD 05/01/08	213785.58 309407.58	107.63 109.03	209,910.75 303,799.55	230,103.83 337,347.08
FHLMC POOL #A7-0092 FHLMC POOL #G0-1840	Gov't Agency	5.000% 07/01/2035 DD 06/01/05	7743.58	110.32	8,394.52	8,542.64
FHLMC POOL #G0-3358	Gov't Agency	5.500% 08/01/2037 DD 09/01/07	75781.36	112.29	76,704.95	85,093.3
FHLMC POOL #G0-7106	Gov't Agency	3.500% 08/01/2042 DD 08/01/12	70518.741	105.83	72,772.03	74,627.8
FHLMC POOL #G0-7613	Gov't Agency	6.000% 04/01/2039 DD 01/01/14	221524.578	115.45	251,845.77	255,758.99
FHLMC POOL #G0-7642	Gov't Agency	5.000% 10/01/2041 DD 02/01/14	116422.919	110.20	127,264.81	128,292.24
FHLMC POOL #G0-7848	Gov't Agency	3.500% 04/01/2044 DD 10/01/14	288167.12	106.69	298,883.34	307,448.38
FHLMC POOL #G0-7922	Gov't Agency	3.500% 01/01/2044 DD 01/01/15	3365420.247	106.53	3,371,467.49	3,585,182.19
FHLMC POOL #G1-5520	Gov't Agency	3.000% 07/01/2030 DD 08/01/15	163160.509	103.42	169,712.41	168,743.86
FHLMC POOL #G1-5870	Gov't Agency	3.500% 09/01/2030 DD 07/01/16	122580.74	104.48	131,084.78	128,072.3
FHLMC POOL #G1-6186	Gov't Agency	2.500% 04/01/2031 DD 05/01/17	191088.437	101.48	185,952.93	193,920.3
FHLMC POOL #C0-3608	Gov't Agency	3.500% 12/01/2040 DD 12/01/10	160328.236	105.46	165,714.25	169,080.5
FHLMC POOL #C0-3811 FHLMC POOL #C0-4320	Gov't Agency	3.500% 04/01/2042 DD 04/01/12	330283.689	106.69	334,218.71	352,389.58 372,252.34
FHLMC POOL #C0-4320 FHLMC POOL #A9-0196	Gov't Agency Gov't Agency	3.000% 12/01/2042 DD 11/01/12 4.500% 12/01/2039 DD 12/01/09	361133.052 32550.159	103.08 108.64	375,126.97 35,337.26	35,360.8
FHLMC POOL #A9-0190 FHLMC POOL #A9-3534	Gov't Agency	4.000% 08/01/2040 DD 08/01/10	38524.415	107.30	40,787.71	41,337.8
FHLMC POOL #A9-3851	Gov't Agency	4.000% 09/01/2040 DD 09/01/10	75262.963	107.28	80,202.09	80,741.3
FHLMC POOL #A9-4779	Gov't Agency	4.000% 11/01/2040 DD 10/01/10	36366.74	107.34	38,335.66	39,037.1
FHLMC POOL #A9-4977	Gov't Agency	4.000% 11/01/2040 DD 11/01/10	36268.124	107.35	38,231.71	38,934.19
FHLMC POOL #A9-5144	Gov't Agency	4.000% 11/01/2040 DD 11/01/10	41295.25	107.35	43,530.99	44,331.69
FHLMC POOL #A9-5923	Gov't Agency	4.000% 10/01/2040 DD 12/01/10	44000.028	107.35	46,382.22	47,231.83
FHLMC POOL #J3-1689	Gov't Agency	3.000% 05/01/2030 DD 05/01/15	179618.651	103.64	186,691.13	186,149.59
FHLMC POOL #J3-1418	Gov't Agency	2.500% 05/01/2030 DD 04/01/15	89274.531	101.59	90,243.98	90,691.32
FHLMC POOL #J3-2181	Gov't Agency	3.000% 07/01/2030 DD 07/01/15	18628.438	103.64	19,420.15	19,305.95
FHLMC POOL #J3-2209	Gov't Agency	2.500% 07/01/2030 DD 07/01/15	32145.799	101.59	32,487.36	32,655.63
FHLMC POOL #J3-2204	Gov't Agency	2.500% 07/01/2030 DD 07/01/15	34051.267	101.52	34,402.43	34,567.82
FHLMC POOL #J3-2436	Gov't Agency	3.000% 08/01/2030 DD 08/01/15	21813.226	102.73	22,689.17	22,407.8
FHLMC POOL #J3-2491 FHLMC POOL #J3-3763	Gov't Agency Gov't Agency	2.500% 07/01/2030 DD 08/01/15 2.500% 02/01/2031 DD 02/01/16	8634.707 94256.268	101.48 101.13	8,770.97 92,606.79	8,762.85 95,317.59
FHLMC POOL #SD-8023	Gov't Agency	2.500% 02/01/2031 DD 02/01/10 2.500% 11/01/2049 DD 10/01/19	3454998.689	98.90	3,404,793.24	3,416,924.60
FHLMC POOL #U7-0060	Gov't Agency	3.000% 09/01/2027 DD 09/01/12	74911.607	102.53	74,396.61	76,804.62
FHLMC POOL #U7-9018	Gov't Agency	3.000% 07/01/2028 DD 07/01/13	39555.066	102.53	39,283.12	40,555.8
FHLMC POOL #Q0-0804	Gov't Agency	4.500% 05/01/2041 DD 05/01/11	91477.416	108.66	99,338.76	99,397.53
FHLMC POOL #Q0-0093	Gov't Agency	4.000% 04/01/2041 DD 04/01/11	2585.685	107.31	2,762.65	2,774.72
FHLMC POOL #Q0-0959	Gov't Agency	4.500% 05/01/2041 DD 05/01/11	103162.966	108.66	111,996.31	112,093.78
FHLMC POOL #Q0-3841	Gov't Agency	4.000% 10/01/2041 DD 10/01/11	36399.273	107.52	38,369.95	39,137.95
FHLMC POOL #Q0-4022	Gov't Agency	4.000% 10/01/2041 DD 10/01/11	70494.158	107.46	74,310.75	75,755.14
FHLMC POOL #Q0-7417	Gov't Agency	3.500% 04/01/2042 DD 03/01/12	74206.752	105.87	76,577.90	78,561.9
FHLMC POOL #Q0-7896	Gov't Agency	3.500% 05/01/2042 DD 04/01/12	5536.025	105.48	5,698.64	5,839.12
FHLMC POOL #Q0-8239	Gov't Agency	3.500% 05/01/2042 DD 05/01/12	10234.836	105.26	10,533.87	10,772.6
FHLMC POOL #Q0-8306	Gov't Agency	3.500% 05/01/2042 DD 05/01/12	2334.118	105.47	2,402.29	2,461.8
FHLMC POOL #Q1-0724	Gov't Agency	3.500% 08/01/2042 DD 08/01/12	127511.777	105.45	131,197.68	134,458.62
FHLMC POOL #Q1-1750 FHLMC POOL #Q1-1909	Gov't Agency Gov't Agency	3.500% 10/01/2042 DD 10/01/12 3.500% 10/01/2042 DD 10/01/12	49452.866 17655.621	105.48 104.73	50,758.74 18,411.49	52,160.9 18,490.2
FHLMC POOL #Q1-1909	Gov't Agency	3.500% 10/01/2042 DD 10/01/12 3.500% 08/01/2042 DD 10/01/12	29278.951	104.73	30,546.19	30,783.3
FHLMC POOL #Q1-2102	Gov't Agency	3.500% 00/01/2042 DD 10/01/12 3.500% 11/01/2042 DD 11/01/12	145953.806	105.14	150,218.39	153,944.78
FHLMC POOL #Q1-4866	Gov't Agency	3.000% 01/01/2043 DD 01/01/13	324187.336	103.05	315,373.47	334,088.0
FHLMC POOL #Q1-6673	Gov't Agency	3.000% 03/01/2043 DD 03/01/13	640640.23	103.07	660,710.27	660,282.2
FHLMC POOL #Q1-6403	Gov't Agency	3.000% 03/01/2043 DD 03/01/13	201942.81	103.06	196,342.05	208,120.2
FHLMC POOL #Q1-7095	Gov't Agency	3.000% 04/01/2043 DD 03/01/13	202877.51	103.26	208,345.71	209,483.2
FHLMC POOL #Q1-8718	Gov't Agency	3.500% 06/01/2043 DD 05/01/13	42511.919	105.58	43,734.12	44,884.93
FHLMC POOL #Q2-0206	Gov't Agency	3.500% 07/01/2043 DD 07/01/13	221098.554	106.70	223,551.38	235,916.5
J S TREASURY NOTE	US Treasuries	1.625% 12/31/2021 DD 12/31/19	2420000	100.13	2,423,218.13	2,423,025.0
J S TREASURY NOTE	US Treasuries	1.750% 12/31/2024 DD 12/31/19	1710000	100.32	1,715,547.01	1,715,403.6
J S TREASURY NOTE	US Treasuries	1.750% 12/31/2026 DD 12/31/19	2820000	99.53	2,806,440.02	2,806,661.4
	US Treasuries	1.500% 11/30/2024 DD 11/30/19	2305000	99.19	2,279,500.43	2,286,352.5
			12340000		40 407 E44 00	
U S TREASURY NOTE U S TREASURY NOTE	US Treasuries	1.625% 11/30/2026 DD 11/30/19		98.73	12,187,541.89	
U S TREASURY NOTE U S TREASURY NOTE	US Treasuries	1.500% 11/30/2021 DD 11/30/19	13140000	99.87	13,108,198.64	13,122,523.80
U S TREASURY NOTE						12,183,775.60 13,122,523.80 3,942,800.00 19,453,550.46

BlackRock Asset Management

(a)

BlackRock Asset Management							
Identity of icous horrower leaser or similar part		nvestment including maturity date, rate of i			Cont	Current \/alua	
Identity of issue, borrower, lessor or similar part (b)	<u>L</u>	Security description (c)	Shares/Par	<u>Price</u>	Cost (d)	Current Value (e)	
(2)		(6)			(4)	(5)	
U S TREASURY NOTE	US Treasuries	1.500% 09/30/2024 DD 09/30/19	3220000	99.17	3,202,261.22	3,193,209.60	
U S TREASURY NOTE	US Treasuries	1.625% 09/30/2026 DD 09/30/19	6015000	98.81	6,001,592.00	5,943,361.35	
U S TREASURY NOTE	US Treasuries	1.250% 08/31/2024 DD 08/31/19	4665000	98.09	4,576,323.83	4,575,898.50	
U S TREASURY NOTE	US Treasuries	1.375% 08/31/2026 DD 08/31/19	9430000	97.28	9,258,779.90	9,173,598.30	
U S TREASURY NOTE	US Treasuries	1.625% 08/15/2029 DD 08/15/19	1485000	97.50	1,460,158.73	1,447,815.60	
U S TREASURY NOTE	US Treasuries	1.875% 07/31/2026 DD 07/31/19	1894000	100.44	1,942,927.51	1,902,352.54	
U S TREASURY NOTE	US Treasuries	1.750% 07/31/2024 DD 07/31/19	10000	100.32	10,140.16	10,032.00	
U S TREASURY NOTE	US Treasuries	2.625% 07/15/2021 DD 07/15/18	12063000	101.56	12,075,908.27	12,250,579.65	
U S TREASURY NOTE	US Treasuries	1.125% 07/31/2021 DD 07/31/16	17365000	99.25	16,941,081.90	17,235,457.10	
U S TREASURY NOTE	US Treasuries US Treasuries	1.375% 05/31/2021 DD 05/31/16	3762000	99.70	3,622,291.90	3,750,525.90	
U S TREASURY NOTE		2.125% 12/31/2021 DD 12/31/14	4325000	101.05	4,446,207.71	4,370,455.75	
U S TREASURY NOTE U S TREASURY NOTE	US Treasuries US Treasuries	1.875% 06/30/2026 DD 06/30/19 1.625% 06/30/2021 DD 06/30/19	6275000 1090000	100.50 100.04	6,251,725.46 1,085,531.13	6,306,124.00	
U S TREASURY NOTE	US Treasuries	2.375% 05/15/2029 DD 05/15/19	3130000	100.04	3,215,337.76	1,090,425.10 3,255,575.60	
U S TREASURY NOTE	US Treasuries	2.375% 03/13/2029 DD 03/13/19 2.375% 04/30/2026 DD 04/30/19	205000	104.01	208,051.39	212,222.15	
US TREAS-CPI INFLAT	US Treasuries	0.500% 04/15/2024 DD 04/15/19	1326377	103.52	1,325,420.80	1,347,824.52	
U S TREASURY NOTE	US Treasuries	2.250% 03/31/2026 DD 03/31/19	2728000	101.02	2,700,911.35	2,803,238.24	
U S TREASURY NOTE	US Treasuries	2.625% 12/31/2025 DD 12/31/18	6280000	104.88	6,337,879.29	6,586,401.20	
U S TREASURY NOTE	US Treasuries	3.000% 10/31/2025 DD 10/31/18	145000	106.88	145,596.74	154,974.55	
U S TREASURY NOTE	US Treasuries	2.875% 08/15/2028 DD 08/15/18	6780000	107.85	6,756,476.44	7,312,365.60	
US TREAS-CPI INFLAT	US Treasuries	0.625%004/15/2023 DD 04/15/18	5487533.091	101.55	5,549,154.75	5,572,480.10	
U S TREASURY NOTE	US Treasuries	2.125% 09/30/2024 DD 09/30/17	3160000	102.00	3,030,569.86	3,223,200.00	
U S TREASURY BOND	US Treasuries	2.375% 11/15/2049 DD 11/15/19	4845000	99.95	4,933,297.33	4,842,529.05	
U S TREASURY BOND	US Treasuries	2.250% 08/15/2049 DD 08/15/19	805000	97.28	803,692.70	783,112.05	
US TREAS-CPI INFLAT	US Treasuries	1.000% 02/15/2049 DD 02/15/19	761851.897	111.12	851,793.46	846,531.74	
U S TREASURY BOND	US Treasuries	3.000% 08/15/2048 DD 08/15/18	5075000	112.91	4,777,257.83	5,730,182.50	
U S TREASURY BOND	US Treasuries	3.125% 05/15/2048 DD 05/15/18	4375000	115.44	4,306,460.43	5,050,412.50	
US TREAS-CPI INFLAT	US Treasuries	1.000% 02/15/2048 DD 02/15/18	2634862.498	110.65	2,608,998.24	2,915,396.31	
U S TREASURY BOND	US Treasuries	3.000% 02/15/2048 DD 02/15/18	1740000	112.70	1,613,578.13	1,961,032.20	
U S TREASURY BOND	US Treasuries	3.000% 02/15/2047 DD 02/15/17	6110000	112.63	6,176,822.74	6,881,876.30	
U S TREASURY BOND	US Treasuries	2.875% 08/15/2045 DD 08/15/15	1470000	109.57	1,451,721.89	1,610,679.00	
U S TREASURY BOND	US Treasuries	3.000% 05/15/2045 DD 05/15/15	1750000	111.90	1,974,541.04	1,958,162.50	
U S TREASURY BOND	US Treasuries	2.500% 02/15/2045 DD 02/15/15	10000	102.27	8,860.94	10,227.30	
U S TREASURY BOND	US Treasuries	3.125% 08/15/2044 DD 08/15/14	1075000	114.00	1,187,196.99	1,225,543.00	
U S TREASURY BOND	US Treasuries	3.625% 02/15/2044 DD 02/15/14	410000	123.15	446,841.58	504,894.50	
U S TREASURY BOND U S TREASURY BOND	US Treasuries US Treasuries	3.625% 08/15/2043 DD 08/15/13	3350000 12590000	122.88 113.65	3,648,686.89	4,116,580.50	
STATE STREET CORP	Preferred	3.125% 11/15/2041 DD 11/15/11 VAR RT 12/31/2049 DD 05/21/15	206000	102.55	13,086,052.97 213,778.45	14,308,283.20 211,248.88	
CHARLES SCHWAB CORP/THE	Preferred	VAR RT 12/31/2049 DD 10/31/16	450000	102.55	450,000.00	464,625.00	
BANK OF NEW YORK MELLON CORP/T	Preferred	VAR RT 12/31/2049 DD 08/01/16	295000	105.25	286,489.92	310,301.65	
BANK OF AMERICA CORP	Preferred	VAR RT 12/31/2049 DD 03/15/18	205000	110.88	205,000.00	227,304.00	
IRS R US0003M P 2.0925%	Swap Option	PUT MAY 20 002.093 ED 051320	23485000	0.0018	57,538.25	413.81	
IRS R 2.0925% P US0003M	Swap Option	CALL MAY 20 002.093 ED 051320	23485000	0.4218	57,538.25	99,047.99	
IRS R US0003M	Swap Option	PUT MAY 22 2.850 ED 050922	2660000	2.3054	154,449.37	61,324.62	
IRS R US0003M P 2.95% 03/14/34	Swap Option	PUT MAR 24 002.950 ED 031224	1980000	1.7787	89,248.50	35,218.74	
IRS R 2.95% P US0003M 03/14/34	Swap Option	CALL MAR 24 002.950 ED 031224	1980000	8.6255	89,248.50	170,785.87	
IRS P US0003M INDEX 03/11/34	Swap Option	CALL MAR 24 002.978 ED 030724	1980000	8.8023	91,030.50	174,285.26	
IRS_R US0003M INDEX 03/11/34	Swap Option	PUT MAR 24 002.978 ED 030724	1980000	1.7176	91,030.50	34,008.50	
IRS_R US0003M INDEX	Swap Option	PUT FEB 20 002.521 ED 022620	5420000	0.0011	59,620.00	58.21	
IRS P US0003M INDEX	Swap Option	CALL FEB 20 002.521 ED 022620	5420000	3.7643	59,620.00	204,022.89	
IRS_R US0003M INDEX	Swap Option	PUT FEB 39 002.860 ED 022239	525000	3.8448	25,974.38	20,185.21	
IRS P US0003M INDEX	Swap Option	CALL FEB 39 002.860 ED 022239	525000	7.9531	25,974.38	41,754.01	
IRS R US0003M P 3.0825% 013139	Swap Option	PUT JAN 29 308.250 ED 012929	580000	2.9456	32,944.00	17,084.61	
IRS P US0003M 01/31/39	Swap Option	CALL JAN 29 308.250 ED 012929	580000	9.0983	32,944.00	52,770.08	
IRS R US0003M P 3.0366 %	Swap Option	PUT JAN 29 003.040 ED 011129	570000	3.0448	32,447.25	17,355.17	
IRS P US0003 R 3.0366%	Swap Option	CALL JAN 29 003.040 ED 011129	570000	8.8549	32,447.25	50,473.11	
IRS R US0003M P 3.052%	Swap Option	PUT JAN 29 003.052 ED 011029	570000	3.0078	32,205.00	17,144.18	
IRS P US0003M R 3.052%	Swap Option	CALL JAN 29 003.052 ED 011029	570000	8.9344	32,205.00	50,925.85	
IRS_R US0003M INDEX IRS P US0003M LIBOR 12/09/37	Swap Option	PUT JUN 21 003.800 ED 060721	2010000	0.2265	78,413.61 104,227.59	4,551.75 124,334.65	
IRS R US0003M LIBOR 12/09/37	Swap Option Swap Option	CALL DEC 27 002.730 ED 120727 PUT DEC 27 002.730 ED 120727	1700000 1700000	7.3138 3.6274	104,227.59	61,666.60	
COMMIT TO PUR FNMA SF MTG	Swap Option	4.500% 01/01/2050 DD 01/01/20	5989000	105.285	6,299,505.02	6,305,518.65	
COMMIT TO PUR FNIMA SE MTG	Swap Option	4.500% 01/01/2035 DD 01/01/20 4.500% 01/01/2035 DD 01/01/20	10000	103.265	10,275.00	10,319.50	
COMMIT TO PUR FINIA SF MTG	Swap Option	4.000% 01/01/2050 DD 01/01/20	20563000	103.193	21,343,741.30	21,387,165.04	
COMMIT TO PUR FNMA SF MTG	Swap Option	3.500% 02/01/2050 DD 02/01/20	3600000	102.822	3,702,093.75	3,701,592.00	
COMMIT TO PUR FNMA SF MTG	Swap Option	3.500% 01/01/2050 DD 01/01/20	4861326	102.871	4,990,472.14	5,000,894.67	
IRS R JY0006M P 0.78% 04/20/41	Swap Option	CALL APR 21 000.780 ED 041621	58500000	0.0831	18,072.24	48,622.32	
IRS R JY0006M P 0.78% 04/20/41	Swap Option	PUT APR 21 000.780 ED 041621		0.0038	18,072.24	2,220.14	
				_			

Total BlackRock Asset Mgmt.

\$731,148,843.75 \$ 748,362,484.49

APPENDIX VIII

Camden Asset Management

	Identity of issue, borrower, lessor or similar party		investment including st, collateral, par or n			
		Cusip	Quantity	Price	Cost	Current Value
(a)	(b)		(c)		(d)	(e)
	Long Common Stock					
	AMR CORP COM	001ESC102	255,050	0.1767	89,140.19	45,067.32 191.078.23
	JAGUAR MINING INC COM STANLEY WORKS/THE COM	47009M400 854502101	1,341,679 6,048	0.1424 165.7400	750,528.66 1,003,473.20	1,002,395.52
	UNAPIX ENTERTAINMENT INC RST	XX9L29289	104,880	0.0000	17,546.12	0.00
	Long Common Stock Total		1,707,657		1,860,688.17	1,238,541.07
	Long Convertible Bond	000044440	0.405.000	00.5507	0.755.504.05	0.450.047.40
	8X8 INC CV 0.5% 020124 144A	282914AA8	8,195,000	99.5597	8,755,594.65	8,158,917.43
	AEROJET ROCKETDYNE H CV 2.25% 121523 REG AKAMAI TECHNOLOGIE CV 0.375% 090127 144A	007800AB1 00971TAK7	2,800,000 21,250,000	181.5645 98.7320	3,791,714.98 21,219,167.95	5,083,806.01 20,980,550.00
	ALLEGHENY TECHNOLOGI CV 4.75% 070122 REG	01741RAG7	15,211,000	158.8235	27,780,534.21	24,158,642.60
	ALTERYX INC CV 1% 080126 144A	02156BAE3	12,225,000	93.4590	12,507,721.35	11,425,362.75
	AXA SA CV 7.25% 051521 144A	054536AD9	5,247,000	115.3000	5,489,343.73	6,049,790.99
	BLACKLINE INC CV 0.125% 080124 144A	09239BAA7	13,645,000	99.5625	13,628,731.40	13,585,303.10
	CHENIERE ENERGY INC CV 4.25% 031545 REG	16411RAG4	16,773,000	78.7553	10,963,911.66	13,209,626.50
	COUPA SOFTWARE INC CV 0.125% 061525 144A	22266LAD8 223622AE1	4,850,000	118.2362 109.9390	4,987,666.10	5,734,455.70
	COWEN INC CV 3% 121522 REG CSG SYSTEMS INTERN CV 4.25% 031536 REG	126349AF6	5,472,000 6,778,000	114.1250	5,986,480.93 7,149,549.44	6,015,862.08 7,735,392.50
	DEXCOM INC CV 0.75% 120123 REG	252131AH0	7,940,000	148.1197	8,179,997.81	11,760,704.19
	DOCUSIGN INC CV 0.5% 091523 REG	256163AB2	8,950,000	124.1686	9,337,357.29	11,113,089.70
	ENCORE CAP EUR FINANC CV 4.5% 090123 REG	29260UAA5	3,650,000	106.5243	3,437,150.27	3,888,136.95
	ENCORE CAPITAL GROU CV 3.25% 100125 144A	292554AL6	5,425,000	107.7827	5,611,830.88	5,847,211.46
	EZCORP INC CV 2.875% 070124 REG	302301AF3	19,205,000	93.5625	26,871,024.00	17,968,678.09
	FIREEYE INC CV 0.875% 060124 REG	31816QAF8	15,525,000	100.5162	15,088,597.66	15,605,140.05
	FTI CONSULTING INC CV 2% 081523 REG GAIN CAPITAL HOLDINGS I CV 5% 081522 REG	302941AP4 36268WAF7	26,127,000 5,859,000	125.1106 86.6595	26,777,622.35 5,065,172.86	32,687,646.46 5,077,380.09
	GRANITE CONSTRUCTIO CV 2.75% 110124 144A	387328AA5	12,675,000	108.3935	12,758,158.28	13,738,876.14
	GUESS INC CV 2% 041524 144A	401617AC9	11,344,000	109.6875	10,517,589.58	12,442,949.97
	GUIDEWIRE SOFTWARE I CV 1.25% 031525 REG	40171VAA8	14,495,000	117.5120	14,292,821.80	17,033,364.40
	HALOZYME THERAPEUTI CV 1.25% 120124 144A	40637HAA7	9,200,000	99.6584	9,334,460.35	9,168,572.80
	HCI GROUP INC CV 4.25% 030137 REG	40416EAD5	10,015,000	102.3907	9,882,179.27	10,254,428.63
	HESKA CORP CV 3.75% 091526 144A	42805EAA6	3,375,000	132.8031	3,417,479.50	4,482,104.62
	IMPINJ INC CV 2% 121526 144A	453204AB5	5,250,000	97.9400	5,243,722.15	5,141,850.00
	INFINERA CORP CV 2.125% 090124 REG INNOVIVA INC CV 2.5% 081525 REG	45667GAC7 45781MAB7	6,150,000 13,984,000	105.5619 108.4217	4,982,428.60 16,082,873.72	6,492,056.86 15,161,690.50
	INSIGHT ENTERPRS CV 0.75% 021525 144A	45765UAA1	12,378,000	117.8788	12,428,960.43	14,591,037.85
	INTERDIGITAL INC CV 2% 060124 144A	45867GAA9	13,125,000	99.5600	13,238,529.53	13,067,250.00
	IRONWOOD PHARMACEUTI CV 1.5% 061526 144A	46333XAG3	9,400,000	119.8667	9,384,487.60	11,267,469.80
	J2 GLOBAL CV 1.75% 110126 144A	48123VAD4	10,475,000	101.4490	10,571,136.60	10,626,782.75
	JAZZ INVESTMENTS I LT CV 1.5% 081524 REG	472145AD3	8,800,000	100.6875	8,578,093.70	8,860,500.00
	KAMAN CORP CV 3.25% 050124 REG KBR INC CV 2.5% 110123 144A	483548AF0	6,636,000	119.7000	7,303,684.09	7,943,292.00 5,001,875.00
	KNOWLES CORP CV 3.25% 110121 REG	48242WAA4 49926DAB5	3,775,000 10,472,000	132.5000 129.7133	3,528,656.30 12,080,251.47	13,583,576.74
	LIGAND PHARMACEUTICA CV 0.75% 051523 REG	53220KAF5	17.925.000	86.3039	17,734,171.53	15,469,974.07
	LUMENTUM HOLDINGS IN CV 0.5% 121526 144A	55024UAC3	9,075,000	108.5000	9,075,000.00	9,846,375.00
	MARRIOTT VACATION WOR CV 1.5% 091522 REG	57164YAB3	6,125,000	106.6389	5,719,275.75	6,531,632.63
	MICROCHIP TECHNOLO CV 1.625% 021525 REG	595017AD6	27,267,000	215.1250	42,398,868.32	58,658,133.75
	NEW RELIC INC CV 0.5% 050123 REG	64829BAB6	21,956,000	97.1784	20,575,217.55	21,336,489.50
	NRG ENERGY INC CV 2.75% 060148 REG NUANCE COMMUNICATION CV 1.25% 040125 REG	629377CG5 67020YAN0	19,100,000 16,890,000	113.3750 111.0802	19,621,230.64 16,910,966.57	21,654,625.00 18,761,445.78
	NUANCE COMMUNICATION CV 1.25% 040125 REG	67020YAK6	25,558,000	100.5624	23,400,183.87	25,701,738.18
	NUTANIX INC CV 0% 011523 REG	67059NAB4	9,975,000	99.4661	9,110,048.50	9,921,743.49
	OKTA INC CV 0.125% 090125 144A	679295AC9	19,625,000	96.8367	18,800,105.64	19,004,202.40
	ON SEMICONDUCTOR CO CV 1.625% 101523 REG	682189AP0	12,272,000	137.8750	16,015,997.16	16,920,020.00
	ON SEMICONDUCTOR CORP CV 1% 120120 REG	682189AK1	1,400,000	135.8993	1,704,589.08	1,902,590.19
	OSI SYSTEMS INC CV 1.25% 090122 REG	671044AD7	6,975,000	109.0540	7,941,745.16	7,606,516.50
	PACIRA BIOSCIENCES CV 2.375% 040122 REG	695127AD2	2,125,000	103.9513	2,195,512.93	2,208,965.13
	PAR TECHNOLOGY CORP CV 4.5% 041524 144A PRA GROUP INC CV 3% 080120 REG	698884AA1 73640QAB1	6,970,000 1,450,000	127.4027 99.7550	7,438,960.19 1,365,953.65	8,879,968.17 1,446,447.50
	PURE STORAGE INC CV 0.125% 041523 REG	74624MAB8	19,267,000	99.1652	18,248,328.13	19,106,159.08
	RAMBUS INC CV 1.375% 020123 REG	750917AG1	11,875,000	101.3100	11,001,962.56	12,030,562.49
	REPLIGEN CORP CV 0.375% 071524 REG	759916AB5	6,850,000	107.8555	6,763,543.70	7,388,101.75
	RETROPHIN INC CV 2.5% 091525 REG	761299AB2	3,775,000	77.2700	3,607,332.83	2,916,942.50
	RINGCENTRAL INC CV 0% 031523 REG	76680RAD9	17,768,000	209.7300	28,353,689.07	37,264,826.40
	SAILPOINT TECH HOL CV 0.125% 091524 144A	78781PAA3	650,000	107.5740	707,082.35	699,231.00

Camden Asset Management

	Identity of issue, borrower, lessor or similar party		investment including			
	identity of issue, borrower, lessor or similar party				04	O + 1/-l
	(1-)	<u>Cusip</u>	Quantity	<u>Price</u>	Cost	Current Value
(a)	(b)	000044444	(c)	404.0000	(d)	(e)
	SNAP INC CV 0.75% 080126 144A SPLUNK INC CV 1.125% 091525 REG	83304AAA4 848637AD6	22,100,000 15,687,000	104.0390 123.3125	22,523,481.83 15,610,048.78	22,992,619.00 19,344,031.88
	SUPERNUS PHARMACEUT CV 0.625% 040123 REG	868459AD0	8,100,000	90.5171	7,286,476.85	7,331,885.10
	SYNAPTICS INC CV 0.5% 061522 REG	87157DAD1	8,867,000	110.8785	7,929,730.98	9,831,596.58
	TEAM INC CV 5% 080123 REG	878155AE0	14,419,000	104.4428	16,046,106.00	15,059,607.34
	TESLA MOTORS INC CV 1.25% 030121 REG	88160RAC5	11,575,000	127.4639	13,871,476.61	14,753,946.44
	TILRAY INC CV 5% 100123 REG	88688TAB6	7,750,000	52.0000	4,118,312.50	4,030,000.00
	TURNING POINT BRANDS CV 2.5% 071524 144A	90041LAD7	21,625,000	88.2484	19,242,416.74	19,083,716.50
	TWITTER INC CV 1% 091521 REG	90184LAD4	40,936,000	97.2500	39,380,016.41	39,810,260.00
	UNITED STATES STEEL CO CV 5% 110126 144A	912909AQ1	2,600,000	111.1095	3,003,291.60	2,888,847.00
	VECTOR GROUP LTD CV 1.75% 041520 REG	92240MBC1	26,493,000	103.9375	27,237,313.18	27,536,161.91
	VIAVI SOLUTIONS INC CV 1% 030124 REG	925550AB1	9,925,000	128.8743	10,575,412.57	12,790,774.26
	VIAVI SOLUTIONS INC CV 1.75% 060123 REG	925550AE5	1,642,000	125.4947	1,942,135.91	2,060,622.96
	VISHAY INTERTECHNOLO CV 2.25% 061525 REG	928298AP3	28,125,000	100.1792	26,054,880.12	28,175,400.00
	WORKIVA INC CV 1.125% 081526 144A ZILLOW GROUP INC CV 0.75% 090124 144A	98139AAA3 98954MAD3	5,900,000 10,075,000	89.6750 121.6682	5,698,267.93 10,060,137.22	5,290,825.00 12,258,071.15
	ZILLOW GROUP INC CV 1.5% 030124 144A	98954MAC5	13,760,000	95.7430	12,579,955.57	13,174,236.80
	ZYNGA INC CV 0.25% 060124 144A	98986TAA6	23,550,000	101.8750	23,414,481.96	23,991,562.50
	Long Convertible Bond Total	0000017410	20,000,000		941,518,390.43	1,010,604,229.64
	. .					, , , , , , , , , , , , , , , , , , , ,
	Long Convertible Preferreds					
	BANK OF AMERICA CORP 7.25% CV PFD L	060505682	3,089	1,448.7300	4,417,119.40	4,475,126.97
	BECTON DICKINSON AND CO 6.125% CV PFD G	075887208	1,616,260	65.4331	98,665,132.28	105,756,902.26
	BUNGE LTD 4.875% CV PFD	G16962204	132,855	102.9742	13,473,648.61	13,680,637.32
	CENTERPOINT ENERGY CV PFD FLT 091529 REG	15189T206	1,253,441	59.0600	74,057,513.61	74,028,225.45
	COWEN GROUP INC 5.625% CV PFD A	223622507	12,800	883.7505	10,401,105.95	11,312,006.42
	CROWN CASTLE I CV 6.875% 080120PFD A REG	22822V309	40,548	1,281.6462	50,039,647.55	51,968,190.20
	DOMINION ENERGY CV 7.25% 060122PFD A REG DTE ENERGY CO CV 6.25% 110125PFD REG	25746U133 233331842	212,800 1,347,227	106.8100 51.3467	22,453,695.55 67,346,368.46	22,729,168.00 69,175,660.63
	ENTERTAINMENT PROPERTIES 5.75% CV PFD C	26884U208	232,271	31.7100	5,631,588.41	7,365,313.41
	ENTERTAINMENT PROPERTIES 9% CV PFD E	26884U307	166,486	38.3400	5,923,738.67	6,383,073.24
	FORTIVE CORPORATIO CV 5% 070121PFD A REG	34959J207	46,616	973.3961	44,651,787.35	45,375,832.64
	GENERAL DATACOMM IND 9% CV PFD 144A	369487202	188,000	0.0000	1,188,000.00	0.00
	GENERAL MOTORS CORP 6.25% CV PFD C *ESCR	370ESC717	223,097	0.0000	0.00	0.00
	ICG FUNDING LLC 6.75% CV PFD	44924Q400	55,000	0.0000	586,162.50	0.00
	INTL FLAVOR & FRAGRA CV 6% 091521PFD REG	459506309	732,669	47.9100	35,497,548.90	35,102,171.79
	L&H CAPITAL TRUST I 4.75% CV PFD 144A	501608202	105,000	0.0000	4,755,905.00	0.00
	LEHMAN BROTHERS HOLDINGS 7.25% CV PFD P	52523J453	18,300	0.0000	9,117,879.00	0.00
	LEHMAN BROTHERS HOLDINGS 8.75% CV PFD Q	52520W218	23,400	0.0000	10,074,900.00	0.00
	LTV CORP 8.25% CV PFD 144A	501921209	80,000	0.0000	4,018,750.00	0.00
	NCR CORP 5.5% CV PFD A NEXTERA ENERGY I CV 4.872% 090122PFD REG	62886E207	23,288	1,298.3159	28,424,276.49	30,235,180.67 66,982,536.00
	QTS REALTY TRUST INC CV 6.5% PFD B REG	65339F796 74736A301	1,310,300 87,475	51.1200 128.2684	64,768,182.41 8,751,119.39	11,220,278.30
	SOUTH JERSEY INDU CV 7.25% 041521PFD REG	838518116	265,877	52.1356	13,601,739.19	13,861,656.92
	SOUTHERN CO CV 6.75% 080122PFD 2019 REG	842587602	853,604	53.8400	44,638,164.91	45.958.039.36
	STANLEY BLACK & D CV 5.25% 111522PFD REG	854502846	16,450	108.5329	1,699,337.35	1,785,366.20
	TRIBUNE CO CV UNITS 2% 051529 REG ESCROW	896ESC308	345,740	0.0000	20,789,263.59	0.00
	WELLS FARGO CO 7.5% CV PFD L	949746804	48,008	1,448.6899	61,522,540.23	69,548,704.74
	Long Convertible Preferreds Total				706,495,114.80	686,944,070.52
	Long Preferred Stocks	440450555		05	10.010	,,
	HUNTINGTON BANCSHARES 6.25% PFD D REG	446150708	483,013	25.9208	12,613,226.96	12,520,083.25
	KEYCORP 5.65% PFD F REG	493267876	97,590	26.8300	2,223,375.13	2,618,339.70
	MOTORS LIQUIDATION CO 7.5% PFD *ESCROW* Long Preferred Stocks Total	370ESC121	126,100	0.0000	0.00 14,836,602.09	0.00 15,138,422.95
	Long Freierred Stocks Total			_	14,030,002.09	15,136,422.95
	Long US T-Bills / T-Notes					
	TREASURY BILL ST 0% 013020 REG	912796RY7	126,000,000	99.8908	125,589,128.18	125,862,432.48
	TREASURY BILL ST 0% 022720 REG	912796SD2	112,800,000	99.7706	112,360,578.91	112,541,186.68
	Long US T-Bills / T-Notes Total		y ,		237,949,707.09	238,403,619.16
						· · · · · · · · · · · · · · · · · · ·
	Long Warrants					
	ZIONS BANCORPORATION WAR 35.818 052220	989701115	825,849	19.5000	12,820,214.30	16,104,055.50
	Long Warrants Total				12,820,214.30	16,104,055.50
					4 004 000 000 00	4 00 4 000 000 ==
	Cash				1,264,000,962.00	1,264,000,962.00

Camden Asset Management

	Identity of issue, borrower, lessor or similar party		nvestment includir	-		
		<u>Cusip</u>	Quantity	<u>Price</u>	Cost	Current Value
(a)	(b)		(c)		(d)	(e)
			Total Camden Asset	Management	3,179,481,678.88	3,232,433,900.84

APPENDIX IX

Western Conference of Teamsters Pension Plan Form 5500 - Schedule H - Line 4i Schedule of Assets Held at End of Year

December 31, 2019 EIN 91-6145047

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NTECL	1	Dogorin	tion of investment in	aludina	maturity data rata	of interest	EIN 91-61450 Plan Number 0	
NTECH		Descrip	<u>tion of investment in</u> collateral. r		maturity date, rate	or interest,	Fian Number (JO 1
	Identity of issue, borrower, lessor or similar party		Asset type		Shares/Par	<u>Price</u>	Cost	Current Value
(a)	(b)			(c)			(d)	(e)
	EB TEMP INV FD	CCT			6,444,072.350	1.0000	6,444,072.35	6,444,072.35
	AES CORP/VA	EQUITY			639,329.000	19.9000	10,279,920.05	12,722,647.10
	AT&T INC	EQUITY			164,037.000	39.0800	5,969,761.82	6,410,565.96
	ABBOTT LABORATORIES ABBVIE INC	EQUITY			50,534.000	86.8600	2,994,058.68	4,389,383.24
	ACTIVISION BLIZZARD INC	EQUITY EQUITY			202,298.000 50,482.000	88.5400 59.4200	15,628,553.50 2,564,176.69	17,911,464.92 2,999,640.44
	ADOBE INC	EQUITY			21,633.000	329.8100	3,963,646.65	7,134,779.73
	AIR PRODUCTS & CHEMICALS INC	EQUITY			70,109.000	234.9900	15,156,998.55	16,474,913.91
	ALIGN TECHNOLOGY INC	EQUITY			15,792.000	279.0400	3,772,224.36	4,406,599.68
	ALLSTATE CORP/THE ALPHABET INC-CL C	EQUITY EQUITY			10,500.000 3,784.000	112.4500 1,337.0200	735,632.84 3,060,566.01	1,180,725.00 5,059,283.68
	ALPHABET INC-CL A	EQUITY			6,649.000	1,339.3900	5,083,075.87	8,905,604.11
	AMAZON.COM INC	EQUITY			10,058.000	1,847.8400	9,384,483.11	18,585,574.72
	AMERICAN EXPRESS CO	EQUITY			126,916.000	124.4900	14,688,941.04	15,799,772.84
	AMERICAN INTERNATIONAL GROUP I	EQUITY			294,686.000	51.3300	16,218,646.03	15,126,232.38
	AMERIPRISE FINANCIAL INC ANALOG DEVICES INC	EQUITY EQUITY			13,785.000 6,307.000	166.5800 118.8400	1,907,928.72 697,305.58	2,296,305.30 749,523.88
	ANTHEM INC	EQUITY			9,835.000	302.0300	2,515,675.67	2,970,465.05
	APPLE INC	EQUITY			151,414.000	293.6500	15,350,193.02	44,462,721.10
	ARCHER-DANIELS-MIDLAND CO	EQUITY			134,912.000	46.3500	5,760,933.25	6,253,171.20
	ARISTA NETWORKS INC	EQUITY			385.000	203.4000	107,448.46	78,309.00
	ASSURANT INC AVERY DENNISON CORP	EQUITY EQUITY			20,823.000 11,126.000	131.0800 130.8200	2,577,033.14 1,195,775.83	2,729,478.84 1,455,503.32
	BANK OF AMERICA CORP	EQUITY			32,456.000	35.2200	792,217.30	1,143,100.32
	BANK OF NEW YORK MELLON CORP/T	EQUITY			168,207.000	50.3300	7,734,051.23	8,465,858.31
	BERKSHIRE HATHAWAY INC	EQUITY			29,682.000	226.5000	3,999,894.66	6,722,973.00
	BEST BUY CO INC	EQUITY			226,386.000	87.8000	15,500,414.48	19,876,690.80
	BIOGEN INC	EQUITY EQUITY			6,088.000	296.7300 23.4800	1,753,476.08	1,806,492.24 3,654,873.32
	H&R BLOCK INC BOEING CO/THE	EQUITY			155,659.000 10,087.000	325.7600	3,861,048.40 2,912,085.68	3,285,941.12
	BOOKING HOLDINGS INC	EQUITY			1,203.000	2,053.7300	2,231,716.18	2,470,637.19
	BOSTON SCIENTIFIC CORP	EQUITY			24,877.000	45.2200	908,682.24	1,124,937.94
	BRISTOL-MYERS SQUIBB CO	EQUITY			166,200.000	64.1900	8,810,678.60	10,668,378.00
	BROADCOM INC BROWN-FORMAN CORP	EQUITY EQUITY			8,984.000 82,555.000	316.0200 67.6000	2,732,506.33 5,058,592.03	2,839,123.68 5,580,718.00
	CF INDUSTRIES HOLDINGS INC	EQUITY			117,043.000	47.7400	5,476,815.22	5,587,632.82
	CSX CORP	EQUITY			51,813.000	72.3600	2,691,369.78	3,749,188.68
	CVS HEALTH CORP	EQUITY			70,406.000	74.2900	4,804,638.47	5,230,461.74
	CADENCE DESIGN SYSTEMS INC	EQUITY			26,549.000	69.3600	1,751,540.39	1,841,438.64
	CARMAX INC CATERPILLAR INC	EQUITY EQUITY			3,977.000 20,719.000	87.6700 147.6800	319,081.07 2,841,535.27	348,663.59 3,059,781.92
	CENTENE CORP	EQUITY			17,170.000	62.8700	909,675.36	1,079,477.90
	CENTURYLINK INC	EQUITY			182,483.000	13.2100	2,373,302.57	2,410,600.43
	CERNER CORP	EQUITY			17,662.000	73.3900	1,131,567.05	1,296,214.18
	CHARTER COMMUNICATIONS INC	EQUITY			17,484.000	485.0800	7,212,219.93	8,481,138.72
	CHIPOTLE MEXICAN GRILL INC CINCINNATI FINANCIAL CORP	EQUITY EQUITY			660.000 15,750.000	837.1100 105.1500	313,450.57 1,471,079.78	552,492.60 1,656,112.50
	CISCO SYSTEMS INC	EQUITY			396,111.000	47.9600	18,737,659.69	18,997,483.56
	CINTAS CORP	EQUITY			6,234.000	269.0800	1,303,926.98	1,677,444.72
	CONSTELLATION BRANDS INC	EQUITY			5,113.000	189.7500	477,606.95	970,191.75
	COOPER COS INC/THE COPART INC	EQUITY EQUITY			6,505.000	321.2900	1,737,809.58	2,089,991.45
	CORNING INC	EQUITY			22,748.000 33,116.000	90.9400 29.1100	1,273,757.75 1,028,499.51	2,068,703.12 964,006.76
	COSTCO WHOLESALE CORP	EQUITY			63,259.000	293.9200	17,316,763.25	18,593,085.28
	COTY INC	EQUITY			125,590.000	11.2500	1,297,364.28	1,412,887.50
	CROWN CASTLE INTERNATIONAL COR	EQUITY			57,723.000	142.1500	7,872,681.99	8,205,324.45
	DXC TECHNOLOGY CO	EQUITY			15,825.000	37.5900	1,086,191.48	594,861.75
	DANAHER CORP DARDEN RESTAURANTS INC	EQUITY EQUITY			115,841.000 22,177.000	153.4800 109.0100	15,962,562.38 2,308,034.97	17,779,276.68 2,417,514.77
	DEERE & CO	EQUITY			62,041.000	173.2600	9,612,973.92	10,749,223.66
	DELTA AIR LINES INC	EQUITY			53,712.000	58.4800	3,049,382.91	3,141,077.76
	DENTSPLY SIRONA INC	EQUITY			26,095.000	56.5900	1,251,886.94	1,476,716.05
	DISH NETWORK CORP	EQUITY			85,840.000	35.4700	2,923,877.03	3,044,744.80
	EBAY INC EDISON INTERNATIONAL	EQUITY			45,267.000 84.267.000	36.1100 75.4100	1,660,588.57 5,524,652,26	1,634,591.37 6 354 574 47
	EDISON IN LERNATIONAL EDWARDS LIFESCIENCES CORP	EQUITY EQUITY			84,267.000 49,469.000	75.4100 233.2900	5,524,652.26 11,028,909.29	6,354,574.47 11,540,623.01
	EMERSON ELECTRIC CO	EQUITY			146,048.000	76.2600	9,361,764.63	11,137,620.48
	EQUIFAX INC	EQUITY			7,338.000	140.1200	715,933.44	1,028,200.56
	EXXON MOBIL CORP	EQUITY			16,444.000	69.7800	1,199,344.87	1,147,462.32
	FMC CORP	EQUITY			17,461.000	99.8200	1,311,322.49	1,742,957.02
	FACEBOOK INC FASTENAL CO	EQUITY EQUITY			61,372.000 584,186.000	205.2500 36.9500	9,042,274.59 20,068,963.34	12,596,603.00 21,585,672.70
	FIRSTENERGY CORP	EQUITY			41,591.000	48.6000	1,615,056.09	2,021,322.60
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Western Conference of Teamsters Pension Plan Form 5500 - Schedule H - Line 4i Schedule of Assets Held at End of Year December 31, 2019

EIN 91-6145047

INTECH

Description of investment including maturity date, rate of interest,

INITECI		Dagarin	tion of investment in	ممنامييام	maturity data vata	of interest	EIN 91-61450 Plan Number 0	
INTECH	1	Descrip	<u>tion of investment in</u> 		maturity date, rate naturity value	or interest,	Fian Number C	10 1
	Identity of issue, borrower, lessor or similar party		Asset type		Shares/Par	<u>Price</u>	Cost	Current Value
(a)	(b)			(c)			(d)	(e)
	FLEETCOR TECHNOLOGIES INC	EQUITY			3,691.000	287.7200	804,655.83	1,061,974.52
	FOX CORP	EQUITY			31,404.000	37.0700	1,246,394.90	1,164,146.28
	FOX CORP	EQUITY			3,520.000	36.4000	143,322.52	128,128.00
	ARTHUR J GALLAGHER & CO GENERAL ELECTRIC CO	EQUITY			29,307.000	95.2300	1,557,198.12	2,790,905.61
	GENERAL MOTORS CO	EQUITY EQUITY			390,037.000 547,407.000	11.1600 36.6000	3,560,066.80 19,801,285.02	4,352,812.92 20,035,096.20
	GILEAD SCIENCES INC	EQUITY			291,007.000	64.9800	18,746,049.28	18,909,634.86
	GOLDMAN SACHS GROUP INC/THE	EQUITY			5,515.000	229.9300	1,104,510.19	1,268,063.95
	HCA HEALTHCARE INC	EQUITY			23,529.000	147.8100	3,133,901.04	3,477,821.49
	HP INC HARTFORD FINANCIAL SERVICES GR	EQUITY EQUITY			681,079.000 15,098.000	20.5500 60.7700	12,408,398.37 771,471.51	13,996,173.45 917,505.46
	HASBRO INC	EQUITY			22,269.000	105.6100	2,671,382.62	2,351,829.09
	HEWLETT PACKARD ENTERPRISE CO	EQUITY			928,454.000	15.8600	13,729,718.70	14,725,280.44
	HONEYWELL INTERNATIONAL INC	EQUITY			19,757.000	177.0000	3,487,061.92	3,496,989.00
	HUMANA INC	EQUITY			16,841.000	366.5200	4,317,896.70	6,172,563.32
	ILLUMINA INC INTEL CORP	EQUITY EQUITY			5,538.000 402,960.000	331.7400 59.8500	1,092,312.54 21,022,813.02	1,837,176.12 24,117,156.00
	INTERNATIONAL BUSINESS MACHINE	EQUITY			170,622.000	134.0400	23,883,648.71	22,870,172.88
	INTUIT INC	EQUITY			54,983.000	261.9300	13,375,416.20	14,401,697.19
	INTUITIVE SURGICAL INC	EQUITY			11,338.000	591.1500	4,108,429.52	6,702,458.70
	JPMORGAN CHASE & CO JOHNSON & JOHNSON	EQUITY EQUITY			56,875.000 27,530.000	139.4000 145.8700	4,285,633.84 2,730,679.97	7,928,375.00 4,015,801.10
	KELLOGG CO	EQUITY			60,494.000	69.1600	3,753,567.92	4,183,765.04
	KRAFT HEINZ CO/THE	EQUITY			111,603.000	32.1300	3,416,766.76	3,585,804.39
	L BRANDS INC	EQUITY			99,412.000	18.1200	1,842,499.98	1,801,345.44
	L3HARRIS TECHNOLOGIES INC	EQUITY			12,152.000	197.8700	1,589,299.60	2,404,516.24
	LABORATORY CORP OF AMERICA HOL LENNAR CORP	EQUITY EQUITY			9,111.000 14,572.000	169.1700 55.7900	1,375,975.31 705,175.81	1,541,307.87 812,971.88
	LOCKHEED MARTIN CORP	EQUITY			31,433.000	389.3800	8,409,152.33	12,239,381.54
	LOWE'S COS INC	EQUITY			36,782.000	119.7600	4,124,029.64	4,405,012.32
	MACERICH CO/THE	EQUITY			79,270.000	26.9200	2,426,242.21	2,133,948.40
	MARSH & MCLENNAN COS INC MARTIN MARIETTA MATERIALS INC	EQUITY EQUITY			17,784.000 9,540.000	111.4100 279.6400	901,568.39 2,441,538.53	1,981,315.44 2,667,765.60
	MAXIM INTEGRATED PRODUCTS INC	EQUITY			13,920.000	61.5100	799,133.95	856,219.20
	MCCORMICK & CO INC/MD	EQUITY			11,811.000	169.7300	1,634,018.74	2,004,681.03
	MCDONALD'S CORP	EQUITY			40,448.000	197.6100	7,547,791.97	7,992,929.28
	MERCK & CO INC	EQUITY			236,601.000	90.9500	19,418,627.84	21,518,860.95
	METLIFE INC MICROSOFT CORP	EQUITY EQUITY			5,084.000 327,636.000	50.9700 157.7000	237,141.30 27,316,632.90	259,131.48 51,668,197.20
	MONDELEZ INTERNATIONAL INC	EQUITY			24,209.000	55.0800	1,215,439.37	1,333,431.72
	NETAPP INC	EQUITY			3,436.000	62.2500	239,835.70	213,891.00
	NETFLIX INC	EQUITY			27,650.000	323.5700	6,990,132.08	8,946,710.50
	NEWMONT CORP NEWS CORP	EQUITY EQUITY			75,118.000 160,051.000	43.4500 14.1400	2,893,138.42	3,263,877.10 2,263,121.14
	NEWS CORP	EQUITY			76,491.000	14.5100	2,130,850.87 1,061,302.85	1,109,884.41
	NIKE INC	EQUITY			53,292.000	101.3100	4,971,266.51	5,399,012.52
	NORTHERN TRUST CORP	EQUITY			18,735.000	106.2400	1,909,851.35	1,990,406.40
	NVIDIA CORP	EQUITY			24,314.000	235.3000	2,087,116.71	5,721,084.20
	OMNICOM GROUP INC ONEOK INC	EQUITY EQUITY			192,525.000 141,276.000	81.0200 75.6700	14,767,461.29 9,703,678.79	15,598,375.50 10,690,354.92
	ORACLE CORP	EQUITY			154,897.000	52.9800	8,257,661.53	8,206,443.06
	PPG INDUSTRIES INC	EQUITY			6,835.000	133.4900	749,544.75	912,404.15
	PACKAGING CORP OF AMERICA	EQUITY			4,203.000	111.9900	414,741.53	470,693.97
	PHILLIPS 66 T ROWE PRICE GROUP INC	EQUITY EQUITY			33,710.000 61,253.000	111.4100 121.8400	3,529,937.19 6,638,960.88	3,755,631.10 7,463,065.52
	PROCTER & GAMBLE CO/THE	EQUITY			108,234.000	124.9000	13,083,077.73	13,518,426.60
	PROGRESSIVE CORP/THE	EQUITY			248,043.000	72.3900	13,883,427.65	17,955,832.77
	QUALCOMM INC	EQUITY			285,594.000	88.2300	21,880,784.89	25,197,958.62
	QUEST DIAGNOSTICS INC RESMED INC	EQUITY EQUITY			8,891.000	106.7900 154.9700	898,437.08 4,550,719.05	949,469.89
	ROPER TECHNOLOGIES INC	EQUITY			40,118.000 7,255.000	354.2300	2,418,925.10	6,217,086.46 2,569,938.65
	ROSS STORES INC	EQUITY			41,203.000	116.4200	4,260,824.97	4,796,853.26
	S&P GLOBAL INC	EQUITY			4,955.000	273.0500	635,098.96	1,352,962.75
	SBA COMMUNICATIONS CORP	EQUITY			3,033.000	240.9900	481,442.12	730,922.67
	SEMPRA ENERGY STATE STREET CORP	EQUITY EQUITY			23,018.000 12,338.000	151.4800 79.1000	2,652,795.62 739,563.62	3,486,766.64 975,935.80
	SYNOPSYS INC	EQUITY			12,338.000	139.2000	1,444,259.59	2,392,430.40
	SYNCHRONY FINANCIAL	EQUITY			51,853.000	36.0100	1,785,723.98	1,867,226.53
	SYSCO CORP	EQUITY			12,431.000	85.5400	833,538.33	1,063,347.74
	TJX COS INC/THE	EQUITY			440.000	61.0600	21,160.79	26,866.40
	T-MOBILE US INC TAKE-TWO INTERACTIVE SOFTWARE	EQUITY EQUITY			4,967.000 43,607.000	78.4200 122.4300	387,491.07 5,289,041.49	389,512.14 5,338,805.01
	TAPESTRY INC	EQUITY			123,547.000	26.9700	3,979,050.56	3,332,062.59
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Plan Number 001

INTECH

Description of investment including maturity date, rate of interest, collateral, par or maturity value

			<u>collateral,</u>	par or maturity value			
	Identity of issue, borrower, lessor or similar pa	<u>rty</u>	Asset type	Shares/Par	<u>Price</u>	Cost	Current Value
(a)	(b)			(c)		(d)	(e)
	TARGET CORP	EQUITY		134,201.000	128.2100	13,966,395.03	17,205,910.21
	TIFFANY & CO	EQUITY		56,011.000	133.6500	5,221,977.75	7,485,870.15
	TRANSDIGM GROUP INC	EQUITY		19,143.000	560.0000	7,975,243.95	10,720,080.00
	TWITTER INC	EQUITY		147,726.000	32.0500	4,991,551.39	4,734,618.30
	TYSON FOODS INC	EQUITY		27,038.000	91.0400	1,658,650.40	2,461,539.52
	UNION PACIFIC CORP	EQUITY		8,599.000	180.7900	1,121,240.48	1,554,613.21
	UNITED AIRLINES HOLDINGS INC	EQUITY		6,919.000	88.0900	635,475.25	609,494.71
	UNITED PARCEL SERVICE INC	EQUITY		59,929.000	117.0600	6,936,718.08	7,015,288.74
	UNITED TECHNOLOGIES CORP	EQUITY		60,721.000	149.7600	8,064,940.73	9,093,576.96
	UNITEDHEALTH GROUP INC	EQUITY		21,037.000	293.9800	2,025,579.83	6,184,457.26
	VALERO ENERGY CORP	EQUITY		28,380.000	93.6500	2,537,178.33	2,657,787.00
	VERISIGN INC	EQUITY		7,016.000	192.6800	849,430.97	1,351,842.88
	VERIZON COMMUNICATIONS INC	EQUITY		96,690.000	61.4000	5,672,341.39	5,936,766.00
	VERISK ANALYTICS INC	EQUITY		22,858.000	149.3400	2,955,929.09	3,413,613.72
	VERTEX PHARMACEUTICALS INC	EQUITY		4,353.000	218.9500	777,422.68	953,089.35
	VIACOMCBS INC	EQUITY		65,697.000	41.9700	2,615,927.36	2,757,303.09
	VISA INC	EQUITY		17,113.000	187.9000	1,300,556.54	3,215,532.70
	WALMART INC	EQUITY		120,262.000	118.8400	12,541,344.32	14,291,936.08
	WALGREENS BOOTS ALLIANCE INC	EQUITY		37,084.000	58.9600	2,065,850.07	2,186,472.64
	WASTE MANAGEMENT INC	EQUITY		18,268.000	113.9600	1,235,037.68	2,081,821.28
	WELLCARE HEALTH PLANS INC	EQUITY		4,722.000	330.2100	1,258,710.78	1,559,251.62
	WELLS FARGO & CO	EQUITY		258,322.000	53.8000	12,458,097.50	13,897,723.60
	WESTERN UNION CO/THE	EQUITY		198,406.000	26.7800	4,971,064.09	5,313,312.68
	WEYERHAEUSER CO	EQUITY		10,221.000	30.2000	303,908.15	308,674.20
	WHIRLPOOL CORP	EQUITY		6,008.000	147.5300	831,587.93	886,360.24
	WILLIAMS COS INC/THE	EQUITY		170,914.000	23.7200	4,105,110.84	4,054,080.08
	WYNN RESORTS LTD	EQUITY		13,863.000	138.8700	1,753,966.02	1,925,154.81
	XILINX INC	EQUITY		12,482.000	97.7700	1,402,046.26	1,220,365.14
	XEROX HOLDINGS CORP	EQUITY		69.594.000	36.8700	2,078,055.96	2,565,930.78
	YUM! BRANDS INC	EQUITY		14,199.000	100.7300	1,131,644.42	1,430,265.27
	ZOETIS INC	EQUITY		22,391.000	132.3500	1,569,293.59	2,963,448.85
	ALLERGAN PLC	EQUITY		9,984.000	191.1700	1,398,304.60	1,908,641.28
	ACCENTURE PLC	EQUITY		13,638.000	210.5700	2,106,068.13	2,871,753.66
	EVEREST RE GROUP LTD	EQUITY		8.518.000	276.8400	2,154,829.13	2,358,123.12
	JOHNSON CONTROLS INTERNATIONAL	EQUITY		305,467.000	40.7100	13,124,575.07	12,435,561.57
	MEDTRONIC PLC	EQUITY		44,416.000	113.4500	4,549,401.82	5,038,995.20
	TECHNIPFMC PLC	EQUITY		32,620.000	21.4400	771,247.81	699,372.80
	WILLIS TOWERS WATSON PLC	EQUITY		54,157.000	201.9400	10,205,312.89	10,936,464.58
	GARMIN LTD	EQUITY		19,144.000	97.5600	1,514,943.92	1,867,688.64
	ROYAL CARIBBEAN CRUISES LTD	EQUITY		32,567.000	133.5100	3,586,948.31	4,348,020.17
	NOTAL CANDDLAIN CRUISES LTD	LQUIII		32,307.000	133.3100	J,JUU,340.J I	4,040,020.17

TOTAL INTECH

\$ 931,550,080.53 \$ 1,125,232,336.08

APPENDIX X

MacKay Shields

	MacKay Shields	Description of investment including maturity date, rate of interest, c					
	Identity of issue, borrower, lessor or similar party		uding maturity date, rate of interest, co / description	Shares/Par	Price _	Cost	Current Value
(a)	(b)		(c)			(d)	(e)
	EB TEMP INV FD	CCT	1.147% 12/31/2049 DD 11/01/01	2,380,216.510	1.0000	2,380,216.51	2,380,216.51
	CASH	CASH & CASH EQUIVALENTS		0.000	1.0000	56,106.99	56,106.99
	CASH - BROKER	CASH & CASH EQUIVALENTS		0.000	1.0000	563,771.44	563,771.44
	ADVANCED DISPOSAL 10/16	FIXED INCOME SECURITIES	COV-LITE TLB	1,235,250.000	100.3000	1,232,161.89	1,238,955.75
	AT&T INC AT&T INC	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.500% 05/15/2035 DD 05/04/15 5.250% 03/01/2037 DD 02/09/17	700,000.000 950,000.000	111.4330 119.4780	690,669.00 1,017,789.80	780,031.00 1,135,041.00
	AT&T INC	FIXED INCOME SECURITIES	4.850% 03/01/2039 DD 02/19/19	395,000.000	115.3420	376,399.45	455,600.90
	ABBVIE INC 144A	FIXED INCOME SECURITIES	4.250% 11/21/2049 DD 11/21/19	1,015,000.000	106.1820	1,010,564.45	1,077,747.30
	AERCAP IRELAND CAPITAL DAC / A	FIXED INCOME SECURITIES	4.500% 05/15/2021 DD 05/15/15	325,000.000	103.2160	338,812.50	335,452.00
	AERCAP IRELAND CAPITAL DAC / A	FIXED INCOME SECURITIES	3.500% 05/26/2022 DD 01/26/17	980,000.000	102.8010	977,246.00	1,007,449.80
	ALEXANDRIA REAL ESTATE EQUITIE ALIMENTATION COUCHE-TARD 144A	FIXED INCOME SECURITIES	3.375% 08/15/2031 DD 07/15/19	535,000.000	103.9500	534,245.65	556,132.50 1.374.946.40
	ALLIANT INSURANCE 4/18	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	2.700% 07/26/2022 DD 07/26/17 0.000% 05/09/2025 DD 04/23/18	1,360,000.000 1,341,594.940	101.0990 99.9440	1,321,430.40 1,326,125.45	1,340,843.65
	ALLIED UNIVERSAL HOLDCO L 144A	FIXED INCOME SECURITIES	6.625% 07/15/2026 DD 07/12/19	695,000.000	107.4700	703,518.75	746,916.50
	ALLY FINANCIAL INC	FIXED INCOME SECURITIES	4.125% 03/30/2020 DD 03/30/15	715,000.000	100.3750	716,787.50	717,681.25
	ALLY FINANCIAL INC	FIXED INCOME SECURITIES	3.875% 05/21/2024 DD 05/21/19	340,000.000	104.7500	336,572.80	356,150.00
	ALTRIA GROUP INC	FIXED INCOME SECURITIES	4.400% 02/14/2026 DD 02/14/19	1,005,000.000	108.7150	1,002,899.55	1,092,585.75
	AMAZON.COM INC	FIXED INCOME SECURITIES	2.500% 11/29/2022 DD 11/29/12	1,495,000.000	101.9900	1,448,640.05	1,524,750.50 1,161,507.91
	AMERICAN AIRLINES 2015-2 CLASS AMERICAN EXPRESS CREDIT AC 9 A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.000% 03/22/2029 DD 09/24/15 VAR RT 04/15/2026 DD 09/24/18	1,101,195.435 880,000.000	105.4770 99.9800	1,106,701.41 880,000.00	879,824.00
	AMERICAN INTERNATIONAL GROUP I	FIXED INCOME SECURITIES	4.200% 04/01/2028 DD 03/26/18	320,000.000	110.0810	318,806.40	352,259.20
	AMERICAN TOWER TRUST #1 144A	FIXED INCOME SECURITIES	3.070% 03/15/2048 DD 03/15/13	825,000.000	101.3110	805,818.75	835,815.75
	AMERICAN TOWER CORP	FIXED INCOME SECURITIES	3.375% 05/15/2024 DD 03/15/19	1,160,000.000	103.6700	1,156,554.80	1,202,572.00
	ANGLO AMERICAN CAPITAL PL 144A	FIXED INCOME SECURITIES	4.875% 05/14/2025 DD 05/14/15	790,000.000	109.8880	825,041.55	868,115.20
	ANHEUSER-BUSCH INBEV WORLDWIDE	FIXED INCOME SECURITIES	4.150% 01/23/2025 DD 01/23/19	260,000.000	108.9870	259,740.00	283,366.20
	ANHEUSER-BUSCH INBEV WORLDWIDE APPLE INC	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.750% 01/23/2029 DD 01/23/19 1.550% 08/04/2021 DD 08/04/16	1,755,000.000 545,000.000	115.9170 99.6250	1,843,032.35 544,242.45	2,034,343.35 542,956.25
	ARCELORMITTAL SA	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.550% 08/04/2021 DD 08/04/16 4.550% 03/11/2026 DD 03/11/19	855,000.000	106.1940	852,563.25	907,958.70
	ASHTEAD CAPITAL INC 144A	FIXED INCOME SECURITIES	4.250% 11/01/2029 DD 11/04/19	780,000.000	102.1250	780,000.00	796,575.00
	TRUIST FINANCIAL CORP	FIXED INCOME SECURITIES	3.750% 12/06/2023 DD 12/06/18	1,100,000.000	106.0830	1,098,306.00	1,166,913.00
	BMW FLOORPLAN MASTER 1 A1 144A	FIXED INCOME SECURITIES	3.150% 05/15/2023 DD 06/12/18	415,000.000	101.5590	414,905.50	421,469.85
	BX TRUST 2019-OC11 OC11 B 144A	FIXED INCOME SECURITIES	3.605% 12/09/2041 DD 12/01/19	360,000.000	102.5170	370,789.27	369,061.20
	BX TRUST 2019-OC11 OC11 C 144A	FIXED INCOME SECURITIES	3.856% 12/09/2041 DD 12/01/19	1,010,000.000	102.7700	1,040,233.14	1,037,977.00
	BAIDU INC BANCO BTG PACTUAL SA/CAYM 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.375% 05/14/2024 DD 11/14/18 4.500% 01/10/2025 DD 12/10/19	600,000.000 630,000.000	106.5940 101.3750	598,812.00 626,440.50	639,564.00 638,662.50
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	5.875% 02/07/2042 DD 02/07/12	195,000.000	142.0840	220,403.85	277,063.80
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	3.300% 01/11/2023 DD 01/11/13	2,300,000.000	103.3880	2,265,937.00	2,377,924.00
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	3.500% 04/19/2026 DD 04/19/16	165,000.000	106.3550	167,587.20	175,485.75
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	VAR RT 04/24/2028 DD 04/24/17	595,000.000	106.9260	603,248.15	636,209.70
	BANK OF AMERICA CORP	FIXED INCOME SECURITIES	VAR RT 02/07/2030 DD 02/07/19	1,085,000.000	109.7870	1,085,000.00	1,191,188.95
	BANK 2019-BNK21 BN21 A5	FIXED INCOME SECURITIES	2.851% 10/17/2052 DD 10/01/19	1,935,000.000	101.6230	1,993,001.63	1,966,405.05
	BANK 2019-BNK19 BN19 A2 BARCLAYS PLC	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	2.926% 08/15/2061 DD 08/01/19 VAR RT 02/15/2023 DD 11/15/18	1,190,000.000 940,000.000	102.4410 104.4500	1,201,823.84 939,821.40	1,219,047.90 981,830.00
	BAUSCH HEALTH COS INC 144A	FIXED INCOME SECURITIES	5.750% 08/15/2027 DD 03/08/19	865,000.000	104.4300	876,812.50	938,525.00
	TRUIST BANK	FIXED INCOME SECURITIES	VAR RT 09/17/2029 DD 09/16/19	810,000.000	100.0070	810,000.00	810,056.70
	BECTON DICKINSON AND CO	FIXED INCOME SECURITIES	3.734% 12/15/2024 DD 12/15/14	655,000.000	106.0180	665,604.45	694,417.90
	BENCHMARK 2019-B12 MORT B12 A5	FIXED INCOME SECURITIES	3.116% 08/15/2052 DD 08/01/19	1,180,000.000	103.8500	1,215,396.70	1,225,430.00
	BENCHMARK 2019-B14 MORT B14 A5	FIXED INCOME SECURITIES	3.049% 12/15/2062 DD 11/01/19	1,010,000.000	103.2180	1,040,293.84	1,042,501.80
	BRASKEM NETHERLANDS FINAN 144A BRAZILIAN GOVERNMENT INTERNATI	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.500% 01/10/2028 DD 10/10/17 4.625% 01/13/2028 DD 10/13/17	750,000.000 820,000.000	99.5260 107.4000	742,462.50 872,685.00	746,445.00 880,680.00
	BRISTOL-MYERS SQUIBB CO 144A	FIXED INCOME SECURITIES	3.400% 07/26/2029 DD 05/16/19	970,000.000	107.4000	965,544.20	1,038,113.40
	SKY LTD 144A	FIXED INCOME SECURITIES	3.750% 09/16/2024 DD 09/16/14	340,000.000	107.1230	342,907.00	364,218.20
	BROADRIDGE FINANCIAL SOLUTIONS	FIXED INCOME SECURITIES	2.900% 12/01/2029 DD 12/09/19	860,000.000	99.9090	857,566.20	859,217.40
	BROADCOM INC 144A	FIXED INCOME SECURITIES	3.125% 04/15/2021 DD 04/05/19	1,010,000.000	101.2140	1,008,808.20	1,022,261.40
	CK HUTCHISON INTERNATIONA 144A	FIXED INCOME SECURITIES	3.250% 09/29/2027 DD 09/29/17	925,000.000	101.8480	920,293.75	942,094.00
	CNH INDUSTRIAL CAPITAL LLC CNOOC FINANCE 2013 LTD	FIXED INCOME SECURITIES	4.200% 01/15/2024 DD 08/14/18 2.875% 09/30/2029 DD 09/30/19	535,000.000	105.9400	533,400.35	566,779.00
	CVS PASS-THROUGH TRUST 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	5.926% 01/10/2034 DD 12/21/11	1,305,000.000 1,708,041.020	99.9725 116.5820	1,297,587.60 1,883,764.25	1,304,641.03 1,991,268.38
	CVS HEALTH CORP	FIXED INCOME SECURITIES	4.780% 03/25/2038 DD 03/09/18	410,000.000	113.6870	401,857.40	466,116.70
	CALIFORNIA INSTITUTE OF TECHNO	FIXED INCOME SECURITIES	3.650% 09/01/2119 DD 11/25/19	813,000.000	96.9940	810,943.11	788,561.22
	CAPITAL ONE MULTI-ASSET A2 A2	FIXED INCOME SECURITIES	1.720% 08/15/2024 DD 09/05/19	980,000.000	99.6930	979,753.24	976,991.40
	CAPITAL ONE MULTI-ASSET A3 A3	FIXED INCOME SECURITIES	2.060% 08/15/2028 DD 09/05/19	740,000.000	98.1520	739,803.23	726,324.80
	CEDAR FAIR LP 144A	FIXED INCOME SECURITIES	5.250% 07/15/2029 DD 06/27/19	900,000.000	107.7500	905,550.00	969,750.00
	EMDEON 3/17 COV-LITE TLB	FIXED INCOME SECURITIES	VAR RT 04/25/2049 DD 04/01/19	941,973.050	100.2660	943,150.56 691.890.25	944,478.70
	CHASE HOME LENDIN ATR1 A4 144A CHASE HOME LENDIN ATR2 A3 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	VAR RT 04/25/2049 DD 04/01/19 VAR RT 07/25/2049 DD 07/01/19	680,931.510 594,725.880	100.6010 101.6720	691,890.25	685,023.91 604,669.70
	CINTAS CORP NO 2	FIXED INCOME SECURITIES	3.700% 04/01/2027 DD 03/14/17	800,000.000	108.4900	796,928.00	867,920.00
	CITIGROUP INC	FIXED INCOME SECURITIES	6.625% 06/15/2032 DD 06/06/02	200,000.000	134.6740	230,310.00	269,348.00
	CITIGROUP INC	FIXED INCOME SECURITIES	4.050% 07/30/2022 DD 02/08/13	1,530,000.000	104.5160	1,569,015.00	1,599,094.80
	CITIGROUP INC	FIXED INCOME SECURITIES	VAR RT 07/24/2028 DD 07/24/17	465,000.000	106.6140	465,000.00	495,755.10
	CITIGROUP INC	FIXED INCOME SECURITIES	2.700% 10/27/2022 DD 10/27/17	1,420,000.000	101.6650	1,384,632.90	1,443,643.00
	CITIBANK CREDIT CARD ISS A6 A6 CITIGROUP INC	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.210% 12/07/2024 DD 08/17/18 VAR RT 11/05/2030 DD 11/05/19	1,090,000.000 900,000.000	103.7070 101.5560	1,089,815.35 900,000.00	1,130,406.30 914,004.00
	CITIBANK NA	FIXED INCOME SECURITIES	3.400% 07/23/2021 DD 07/23/18	750,000.000	101.5560	749,175.00	766,110.00
	COMCAST CORP	FIXED INCOME SECURITIES	4.700% 10/15/2048 DD 10/05/18	590,000.000	123.4770	691,969.70	728,514.30
	COMCAST CORP	FIXED INCOME SECURITIES	3.700% 04/15/2024 DD 10/05/18	410,000.000	106.6590	409,975.40	437,301.90
	COMCAST CORP	FIXED INCOME SECURITIES	3.950% 10/15/2025 DD 10/05/18	535,000.000	109.1410	534,341.95	583,904.35
	COMCAST CORP	FIXED INCOME SECURITIES	4.250% 10/15/2030 DD 10/05/18	260,000.000	114.3860	259,851.80	297,403.60
	COMMONWEALTH EDISON CO	FIXED INCOME SECURITIES	4.000% 03/01/2049 DD 02/19/19	700,000.000	113.2440	694,302.00	792,708.00
			4 0000/, 04/04/2040 DD 02/20/40				
	CONNECTICUT LIGHT & POWER CO/T	FIXED INCOME SECURITIES	4.000% 04/01/2048 DD 03/28/18 4.750% 11/15/2024 DD 11/03/14	485,000.000 1 115 000 000	114.8470 110.8600	498,300.50 1 195 211 55	557,007.95 1 236 089 00
		FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.000% 04/01/2048 DD 03/28/18 4.750% 11/15/2024 DD 11/03/14 3.700% 12/06/2026 DD 12/06/16	1,115,000.000	114.8470 110.8600 106.1920	1,195,211.55	1,236,089.00
	CONNECTICUT LIGHT & POWER CO/T CONSTELLATION BRANDS INC	FIXED INCOME SECURITIES	4.750% 11/15/2024 DD 11/03/14		110.8600		

MacKay Shields

MacKay Shields	Description of investment including motority data acts of inter-				_		
Identity of issue, borrower, lessor or similar party		cluding maturity date, rate of interest, co tv description	ollateral, par or matu Shares/Par	rity value Price _	Cost	Current Value	
(b)	Securi	(c)	Silales/Fal	<u>Flice</u>	(d)	(e)	
CREDIT SUISSE GROUP AG 144A	FIXED INCOME SECURITIES	VAR RT 09/11/2025 DD 09/11/19	385,000.000	100.2860	385,000.00	386,101.10	
CYRUSONE LP / CYRUSONE FINANCE	FIXED INCOME SECURITIES	3.450% 11/15/2029 DD 12/05/19	675,000.000	100.2740	673,035.75	676,849.50	
DLL 2019-3 LLC MT3 A3 144A	FIXED INCOME SECURITIES	2.080% 02/21/2023 DD 10/16/19	1,205,000.000	99.8140	1,204,804.67	1,202,758.70	
DELL INTERNATIONAL LLC / 144A	FIXED INCOME SECURITIES	4.900% 10/01/2026 DD 03/20/19	737,000.000	110.1200	779,396.49	811,584.40	
DELL INTERNATIONAL LLC / 144A DIAMOND SPORTS GROUP LLC 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	5.300% 10/01/2029 DD 03/20/19 6.625% 08/15/2027 DD 08/02/19	337,000.000 1,420,000.000	112.7590 97.2500	334,684.81 1,419,412.50	379,997.83 1,380,950.00	
WALT DISNEY CO/THE	FIXED INCOME SECURITIES	6.650% 11/15/2037 DD 11/15/19	720,000.000	148.6530	1,003,449.60	1,070,301.60	
DUKE ENERGY PROGRESS LLC	FIXED INCOME SECURITIES	3.450% 03/15/2029 DD 03/07/19	985,000.000	107.1950	980,941.80	1,055,870.75	
KINDER MORGAN INC/DE	FIXED INCOME SECURITIES	7.750% 01/15/2032 DD 01/11/02	1,500,000.000	137.8490	1,886,250.00	2,067,735.00	
ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	3.125% 07/31/2029 DD 07/08/19	665,000.000	102.9000	665,388.95	684,285.00	
ENTERPRISE PRODUCTS OPERATING	FIXED INCOME SECURITIES	4.200% 01/31/2050 DD 07/08/19	170,000.000	107.3430	169,646.40	182,483.10	
EQUINIX INC EXPEDIA GROUP INC 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	2.625% 11/18/2024 DD 11/18/19 3.250% 02/15/2030 DD 09/19/19	775,000.000 1,385,000.000	100.1860 96.2460	775,000.00	776,441.50	
FREMF 2012-K17 MORT K17 B 144A	FIXED INCOME SECURITIES	VAR RT 12/25/2044 DD 03/01/12	830,000.000	103.4570	1,374,266.25 868,646.88	1,333,007.10 858,693.10	
FREMF 2013-K33 MORT K33 B 144A	FIXED INCOME SECURITIES	VAR RT 08/25/2046 DD 10/01/13	1,067,000.000	103.6710	1,094,674.30	1,106,169.57	
FREMF 2016-K54 MORT K54 B 144A	FIXED INCOME SECURITIES	VAR RT 04/25/2048 DD 04/01/16	565,000.000	104.8540	593,149.61	592,425.10	
FREMF 2013-K27 MORT K27 B 144A	FIXED INCOME SECURITIES	VAR RT 01/25/2046 DD 05/01/13	230,000.000	103.0610	240,026.56	237,040.30	
FREMF 2013-K35 MORT K35 B 144A	FIXED INCOME SECURITIES	VAR RT 12/25/2046 DD 12/01/13	735,000.000	104.9510	767,884.96	771,389.85	
FRESB 2019-SB59 MORT SB59 A10F	FIXED INCOME SECURITIES	VAR RT 01/25/2029 DD 02/01/19	402,379.050	104.0440	404,350.71	418,651.26	
FANNIE MAE CONNECTICUT C06 1M2 FHLMC POOL #G0-8854	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	VAR RT 04/25/2029 DD 11/09/16 5.000% 11/01/2048 DD 11/01/18	615,000.000 1,027,287.714	107.3980 106.8770	658,050.00 1,076,886.46	660,497.70 1,097,934.29	
FHLMC POOL #G0-8578	FIXED INCOME SECURITIES	4.500% 03/01/2044 DD 03/01/14	642,910.492	100.6770	694,343.35	691,913.13	
FHLMC POOL #C9-2009	FIXED INCOME SECURITIES	3.500% 07/01/2038 DD 07/01/18	1,508,804.970	104.0770	1,498,667.70	1,570,318.95	
FHLMC POOL #Q6-1349	FIXED INCOME SECURITIES	4.000% 02/01/2049 DD 02/01/19	694,307.180	104.3430	710,905.46	724,460.94	
FHLMC POOL #G6-1680	FIXED INCOME SECURITIES	3.000% 04/01/2047 DD 10/01/18	501,137.530	102.4480	476,158.96	513,405.38	
FHLMC POOL #G6-1681	FIXED INCOME SECURITIES	3.000% 12/01/2047 DD 10/01/18	142,413.189	102.1290	135,225.78	145,445.17	
FHLMC POOL #G6-1720	FIXED INCOME SECURITIES	3.500% 01/01/2044 DD 11/01/18	638,672.680	105.4530	625,001.10	673,499.50	
FHLMC POOL #G6-1721	FIXED INCOME SECURITIES	3.500% 11/01/2046 DD 11/01/18	1,934,200.860	104.4000	1,879,801.45	2,019,305.70	
FHLMC POOL #G6-1722 FHLMC POOL #G6-1723	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.500% 02/01/2048 DD 11/01/18 3.500% 01/01/2043 DD 11/01/18	1,367,786.810 361,514.080	103.9040 107.2290	1,326,325.76	1,421,185.21 387,647.93	
FHLMC POOL #G6-1724	FIXED INCOME SECURITIES	3.500% 01/01/2043 DD 11/01/18 3.500% 01/01/2045 DD 11/01/18	508,347.250	107.2290	355,300.56 498,577.45	542,299.76	
FHLMC POOL #G6-1725	FIXED INCOME SECURITIES	3.500% 03/01/2046 DD 11/01/18	519,405.610	105.8470	509,829.09	549,775.26	
FHLMC POOL #G6-1726	FIXED INCOME SECURITIES	3.500% 11/01/2045 DD 11/01/18	474,424.900	105.4540	465,084.66	500,300.03	
FHLMC POOL #G6-1762	FIXED INCOME SECURITIES	4.000% 03/01/2045 DD 11/01/18	356,212.070	107.1560	360,052.50	381,702.61	
FHLMC POOL #G6-1763	FIXED INCOME SECURITIES	4.000% 07/01/2044 DD 11/01/18	381,472.970	107.1870	385,526.10	408,889.43	
FHLMC POOL #G6-1764	FIXED INCOME SECURITIES	4.000% 12/01/2046 DD 11/01/18	1,116,807.712	106.0670	1,122,042.76	1,184,564.44	
FHLMC POOL #G6-1765	FIXED INCOME SECURITIES	4.000% 02/01/2048 DD 11/01/18	729,579.710	105.2080	730,947.67	767,576.22	
FHLMC POOL #G6-1766 FHLMC POOL #G6-1767	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.000% 10/01/2048 DD 11/01/18 4.500% 08/01/2044 DD 11/01/18	500,584.750 364,569.110	107.9080 111.4750	502,618.36 380,177.22	540,170.99 406,403.42	
FHLMC POOL #G6-1768	FIXED INCOME SECURITIES	4.500% 08/01/2044 DD 11/01/18 4.500% 08/01/2047 DD 11/01/18	351,966.980	110.4480	366,540.62	388,740.49	
FHLMC POOL #G6-1769	FIXED INCOME SECURITIES	4.500% 12/01/2044 DD 11/01/18	1,604,917.820	108.7390	1,669,616.06	1,745,171.59	
FHLMC POOL #G6-1770	FIXED INCOME SECURITIES	4.500% 04/01/2046 DD 11/01/18	172,978.070	108.5380	179,843.14	187,746.94	
FHLMC POOL #G6-1771	FIXED INCOME SECURITIES	4.500% 07/01/2045 DD 11/01/18	1,054,238.170	108.4750	1,095,748.82	1,143,584.85	
FHLMC POOL #G6-1772	FIXED INCOME SECURITIES	5.000% 11/01/2041 DD 11/01/18	505,142.130	110.3000	537,029.23	557,171.77	
FHLMC POOL #G6-1606	FIXED INCOME SECURITIES	4.500% 09/01/2048 DD 09/01/18	1,197,559.778	105.6140	1,233,205.90	1,264,790.78	
FNMA GTD REMIC P/T 13-77 CY	FIXED INCOME SECURITIES	3.000% 07/25/2043 DD 06/01/13	783,000.000	102.7020	775,659.38	804,156.66	
FNMA GTD REMIC P/T 19-25 PA FNMA GTD REMIC P/T 19-13 PE	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.000% 05/25/2048 DD 05/01/19 3.000% 03/25/2049 DD 03/01/19	785,610.290 997,479.480	102.6970 101.8460	784,935.26 991,284.20	806,798.20 1,015,892.95	
FNMA GTD REMIC P/T 19-13 PE FNMA GTD REMIC P/T 19-39 LA	FIXED INCOME SECURITIES	3.000% 03/23/2049 DD 03/01/19 3.000% 02/25/2049 DD 07/01/19	1,030,514.610	101.8460	1,046,334.61	1,061,368.22	
FNMA GTD REMIC P/T 19-58 LP	FIXED INCOME SECURITIES	3.000% 02/25/2049 DD 09/01/19	1,925,000.000	101.8480	1,976,358.40	1,960,574.00	
FNMA GTD REMIC P/T 19-74 BA	FIXED INCOME SECURITIES	3.500% 12/25/2059 DD 11/01/19	1,423,894.940	104.4720	1,490,640.01	1,487,571.52	
FHLMC MULTICLASS MTG 4691 HA	FIXED INCOME SECURITIES	2.500% 06/15/2040 DD 06/01/17	908,803.724	100.3870	894,568.17	912,320.79	
FHLMC MULTICLASS MTG 4759 MA	FIXED INCOME SECURITIES	3.000% 09/15/2045 DD 01/01/18	860,248.320	102.1070	844,320.29	878,373.75	
FHLMC MULTICLASS MTG 4818 BD	FIXED INCOME SECURITIES	3.500% 03/15/2045 DD 07/01/18	929,497.494	103.3620	949,358.24	960,747.20	
FHLMC MULTICLASS MTG 4869 BA	FIXED INCOME SECURITIES	3.500% 11/15/2047 DD 03/01/19	1,495,667.110	103.4620	1,509,338.45	1,547,447.11	
FHLMC MULTICLASS MTG 4884 BA FHLMC MULTICLASS MTG 4877 BE	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.500% 06/15/2048 DD 04/01/19 3.500% 11/15/2048 DD 04/01/19	769,313.832 1,257,402.890	103.0600 103.9180	785,421.35 1,285,399.75	792,854.84 1,306,667.94	
FHLMC MULTICLASS MTG 4877 BE FHLMC MULTICLASS MTG 4888 BA	FIXED INCOME SECURITIES	3.500% 11/13/2048 DD 04/01/19 3.500% 09/15/2048 DD 05/01/19	654,271.910	103.9160	670,577.60	680,547.47	
FHLMC MULTICLASS MTG 4908 BD	FIXED INCOME SECURITIES	3.000% 04/25/2049 DD 08/01/19	890,000.000	102.3490	918,507.81	910,906.10	
FHLMC MULTICLASS MTG 4911 MB	FIXED INCOME SECURITIES	3.000% 09/25/2049 DD 08/01/19	1,655,000.000	101.7460	1,698,508.40	1,683,896.30	
FHLMC MULTICLASS MTG 4926 BP	FIXED INCOME SECURITIES	3.000% 10/25/2049 DD 10/01/19	1,850,000.000	102.5980	1,922,699.22	1,898,063.00	
FNMA POOL #0AL9859	FIXED INCOME SECURITIES	3.000% 03/01/2047 DD 02/01/17	2,205,277.274	102.4150	2,102,249.47	2,258,534.72	
FNMA POOL #0B 10104	FIXED INCOME SECURITIES	3.500% 02/01/2042 DD 04/01/18	928,620.534	104.5860	939,357.72	971,207.07	
FNMA POOL #0BJ0104 FNMA POOL #0BK4740	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.500% 10/01/2047 DD 10/01/17 4.000% 08/01/2048 DD 08/01/18	1,275,437.470 523.963.077	103.8460 104.2710	1,312,504.85 525,641.39	1,324,490.80 546,341.54	
FNMA POOL #0BK4740 FNMA POOL #0BK7660	FIXED INCOME SECURITIES	4.500% 06/01/2048 DD 06/01/18 4.500% 10/01/2048 DD 10/01/18	1.682.964.396	104.2710	1,734,045.01	1,778,506.28	
FNMA POOL #0BM1258	FIXED INCOME SECURITIES	3.500% 03/01/2037 DD 05/01/17	333,763.770	105.0770	340,126.14	350,735.66	
FNMA POOL #0BM3322	FIXED INCOME SECURITIES	3.000% 12/01/2037 DD 12/01/17	636,197.550	102.6620	611,843.12	653,133.13	
FNMA POOL #0BM4480	FIXED INCOME SECURITIES	3.500% 10/01/2048 DD 09/01/18	999,145.040	105.3560	994,617.65	1,052,659.25	
FNMA POOL #0BM4481	FIXED INCOME SECURITIES	3.500% 10/01/2048 DD 09/01/18	944,814.610	106.6130	942,895.44	1,007,295.20	
FNMA POOL #0BM4482	FIXED INCOME SECURITIES	4.000% 10/01/2048 DD 09/01/18	622,390.760	106.4630	633,574.36	662,615.87	
FNMA POOL #0BM4492	FIXED INCOME SECURITIES	4.000% 08/01/2038 DD 08/01/18	418,933.970	106.7170	427,181.72	447,073.76	
FNMA POOL #0BM3818 FNMA POOL #0BM4329	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.000% 05/01/2038 DD 04/01/18 4.000% 04/01/2038 DD 07/01/18	1,168,940.810 1,119,911.120	102.6580 105.8020	1,138,438.76 1,142,659.30	1,200,011.26 1,184,888.36	
FNMA POOL #0BM4329 FNMA POOL #0BM4331	FIXED INCOME SECURITIES	4.000% 04/01/2038 DD 07/01/18 4.000% 07/01/2038 DD 07/01/18	629,779.320	105.8020	647,491.84	666,312.82	
FNMA POOL #0BM5330	FIXED INCOME SECURITIES	2.500% 12/01/2037 DD 01/01/19	1,207,434.246	100.5680	1,168,569.97	1,214,292.47	
FNMA POOL #0BM4551	FIXED INCOME SECURITIES	4.500% 04/01/2041 DD 09/01/18	166,888.590	110.9110	174,176.94	185,097.80	
FNMA POOL #0BM4620	FIXED INCOME SECURITIES	3.000% 10/01/2044 DD 10/01/18	1,602,706.541	103.0240	1,528,581.36	1,651,172.39	
FNMA POOL #0BM4599	FIXED INCOME SECURITIES	4.500% 11/01/2048 DD 10/01/18	535,982.150	109.8150	557,630.79	588,588.80	
FNMA POOL #0BM4600	FIXED INCOME SECURITIES	4.500% 11/01/2048 DD 10/01/18	283,249.690	108.7930	294,159.23	308,155.84	
FNMA POOL #0BM4608	FIXED INCOME SECURITIES	4.000% 10/01/2038 DD 10/01/18	523,009.530	106.7180	529,853.61	558,145.31	
FNMA POOL #0BM4699 FNMA POOL #0BM4703	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.000% 01/01/2046 DD 10/01/18 3.500% 02/01/2048 DD 10/01/18	326,364.670 5 297 706 001	107.1150 103.5380	329,857.81 5,194,028.25	349,585.52 5,485,138.84	
FNMA POOL #0BM4703 FNMA POOL #0BM4748	FIXED INCOME SECURITIES	3.500% 02/01/2046 DD 10/01/18 3.500% 03/01/2046 DD 10/01/18	5,297,706.001 1,921,791.160	105.3890	1,889,060.66	2,025,356.49	
FNMA POOL #0BM4818	FIXED INCOME SECURITIES	3.500% 03/01/2040 DD 10/01/18	368,248.770	107.1670	364,278.60	394,641.16	
			- 30,2 .0.770		30.,270.00	55 .,071.10	

MacKay Shields

Deciding of treatment victor or similar to provide the control of the control o		MacKay Shields	Description of investment in	Judina maturity data rate of interest and	st. collateral, par or maturity value			
PRIMA		Identity of issue, borrower, lessor or similar party			•		Cost	Current Value
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GRUPHUE HOLDINGS INC 144A FIXED INCOME SECURITIES 6.509% 97/31/2027 DD 069/1019 515,000 000 93.8300 71,168.58 6,554.10 5209% 936/24/2049 DD 052/219 485,000 000 107.8370 108,800 000 107.8370 108,800 000 107.8370 108,800 000 107.8370 108,800 000 107.8370 108,800 000 107.8370 108,800 000 107.8370 108,800 000 107.8370 108,800 000 107.8370 108,800 000 107.8370 108,800 000 107.8370 108,800 000 107.8370 108,800 000 107.8370 108,800 000 107.8370 108,800 000 107.8380 108,800 000 107.8400 108,800 000 108,8								
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LSHARRIS TECHNOLOGIES INC LSHARRIS TECHNOLOGIES INC FIXED INCOME SECURITIES 5.054% 04/27/2035 DD 04/27/15 525.000.000 13.377 506, 460.700 647.729.25 HARTFORD FINANCIAL SERVIC 144A FIXED INCOME SECURITIES 5.054% 04/27/2035 DD 04/27/15 525.000.000 13.375.000.000 94.2500 13.68,125.00 12.96,937.50 HAWAII HOTHEL TRUST MAUL 1 44A FIXED INCOME SECURITIES 5.054% 07/15/2027 DD 07/09/19 755.000.000 105.2500 756,006.25 774,437.50 HUDSON YARDS 2019-30HY N 144A FIXED INCOME SECURITIES 5.050% 07/15/2027 DD 07/09/19 755.000.000 105.2500 756,006.25 774,637.50 775,006.25								
LSHARRIS TECHNOLOGIES INC HARTORO FINANCIAL SERVIC 144A FIXED INCOME SECURITIES VAR RT 06/15/2038 DD 05/24/19 MECH CHOLDINGS INC 144A FIXED INCOME SECURITIES SO050 07/15/2027 DD 07/15/								
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HERC HOLDINGS INC 144A FIXED INCOME SECURITIES 5.500% 07/15/2027 DD 07/09/19 75.000.000 105.2500 756.006.25 794.637.50 HUDSON YARDS 2019-30/14 A14A FIXED INCOME SECURITIES 3.550% 10/06/2023 DD 08/23/18 75.000.000 104.9150 748.350.00 769.426.90 826.803.94 IHS MARKIT LTD FIXED INCOME SECURITIES 4.250% 05/01/2029 DD 04/08/19 1,175.000.000 107.7620 1,168.205.50 1,078.682.50 INTERNATIONAL LEASE FINANCE CO FIXED INCOME SECURITIES 4.250% 05/01/2029 DD 04/08/19 1,175.000.000 107.7620 1,168.205.50 1,078.682.50 INTERNATIONAL LEASE FINANCE CO FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/06/19 520.000.000 107.4100 521.093.75 585.532.00 JBS USA 144A FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/06/19 520.000.000 107.4100 521.093.75 585.532.00 JPMORGAN MORTGAGE T 5.4A 144A FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/06/19 520.000.000 107.4100 521.093.75 585.532.00 JPMORGAN CHASE 6 CO FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/06/19 520.000.000 107.4100 521.093.75 585.532.00 JPMORGAN CHASE 6 CO FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/20/19 520.000.000 107.4100 521.093.75 585.532.00 JPMORGAN CHASE 6 CO FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/20/19 520.000.000 107.4100 521.093.75 586.532.00 JPMORGAN CHASE 6 CO FIXED INCOME SECURITIES 5.500% 01/16/2030 DD 08/20/19 520.000.000 106.7800 740.737.50 732.799.00 JPMORGAN CHASE 6 CO FIXED INCOME SECURITIES 5.000% 01/10/10/2032 DD 08/20/19 1,650.000.000 106.7800 740.737.50 732.799.00 JPMORGAN CHASE 6 CO FIXED INCOME SECURITIES 5.41.69% 12/16/20/2030 DD 08/20/19 1,650.000.000 106.2520 217.567.10 228.441.80 JPMORGAN CHASE COM AON A 144A FIXED INCOME SECURITIES 5.41.69% 12/16/20/2030 DD 08/20/19 1,650.000.000 106.2520 217.567.10 228.441.80 JPMORGAN CHASE 6 COM AON A 144A FIXED INCOME SECURITIES 5.41.240.000.000 106.2520 217.567.10 228.441.80 JPMORGAN MORTGAGE 7 1 A3 144A FIXED INCOME SECURITIES 5.41.240.000.000 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.70 100.747.		HARTFORD FINANCIAL SERVIC 144A	FIXED INCOME SECURITIES	VAR RT 02/12/2067 DD 02/15/17		94.2500	1,368,125.00	
HUDSON YARDS 2019-30HY A 144A HUDSON TON NATIONAL BANKITHE FIXED INCOME SECURITIES JOSON 1010/2029 DD 04/08/19 HUTSMAN INTERNATIONAL LLC FIXED INCOME SECURITIES JOSON 1010/2029 DD 04/08/19 HIS MARKIT LTD FIXED INCOME SECURITIES JOSON 1010/2029 DD 04/08/19 HIS MARKIT LTD FIXED INCOME SECURITIES JOSON 1010/2029 DD 04/08/19 HIS MARKIT LTD FIXED INCOME SECURITIES JOSON 1010/2029 DD 04/08/19 HIS MARKIT LTD FIXED INCOME SECURITIES JOSON 1010/2029 DD 04/08/19 HIS MARKIT LTD FIXED INCOME SECURITIES JOSON 1011/2029 DD 04/08/19 HIS MARKIT LTD FIXED INCOME SECURITIES JOSON 1011/2029 DD 04/08/19 JPMORGAN CHASE & CO JPMORGAN CHASE								
HUNTINGTON NATIONAL BANKTHE HUNTINGTON NATIONAL LLC HIXED INCOME SECURITIES HIXED NICOME SECURITIES HI								
HIS MARKIT LTD		HUNTINGTON NATIONAL BANK/THE	FIXED INCOME SECURITIES	3.550% 10/06/2023 DD 08/23/18		104.9150	748,350.00	786,862.50
INTERNATIONAL LEASE FINANCE CO								
JBS USA LUX SA / JBS USA 144A								
JPMORGAN CHASE & CO								
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JP MORGAN MORTGAGE T 1 A3 144A JP MORGAN MORTGAGE 2 A4 144A JP MORGAN SECURITIES JS J000 8818/2026 DD 07/31/19 JO J0								
J.P. MORGAN MORTGAGE 2 A4 144A FIXED INCOME SECURITIES LAS VEGAS SANDS CORP FIXED INCOME SECURITIES LEVEL 3 11/19 COV-LITE TLB FIXED INCOME SECURITIES LINCOLN NATIONAL CORP FIXED INCOME SECURITIES LINCOLN SECURITIES LINCOLN SECURITIES LINCOLN SECURITIES LINCOLN NATIONAL CORP FIXED INCOME SECURITIES LINCOLN SECURIT					,			
LEVEL 3 11/19 COV-LITE TLB LINCOLN NATIONAL CORP FIXED INCOME SECURITIES LINCOLN NATIONAL CORP FIXED INCOME SECURITIES LINCOLN NATIONAL CORP FIXED INCOME SECURITIES LINCOME SECURITIES		J.P. MORGAN MORTGAGE 2 A4 144A		VAR RT 08/25/2049 DD 03/01/19	352,129.230	100.5430	357,081.05	354,041.29
LINCOLN NATIONAL CORP LLOYDS BANKING GROUP PLC FIXED INCOME SECURITIES 4.582% 12/10/2025 DD 06/10/16 2.221,000.000 105.5990 697,377.50 765,592.75 LLOYDS BANKING GROUP PLC FIXED INCOME SECURITIES 4.582% 12/10/2025 DD 06/10/16 2.221,000.000 108.3100 2,247,318.85 2,405,665.10 MVW 2019-2 LLC 2A A 144A FIXED INCOME SECURITIES 3.800% 04/01/2028 DD 04/01/19 320,000.000 105.5990 99.3740 916,764.12 911,166.86 MARATHON PETROLEUM CORP FIXED INCOME SECURITIES 3.800% 04/01/2028 DD 04/01/19 320,000.000 105.5990 99.3740 916,764.12 911,166.86 MARSH & MCLEUM CORP FIXED INCOME SECURITIES 3.800% 04/01/2028 DD 04/01/19 320,000.000 104.5930 1,951,082.00 2,050,022.80 MARSH & MCLENNAN COS INC FIXED INCOME SECURITIES 3.500% 12/29/2020 DD 01/15/19 810,000.000 101.4680 809,400.60 821,890.80 MARSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 103.6930 1,550,612.80 1,576,133.60 MASSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 103.6930 1,550,612.80 1,576,133.60 MASSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 103.6930 1,550,612.80 1,576,133.60 MASSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 103.6930 1,550,612.80 1,576,133.60 MASSMUTUAL GLOBAL FUNDING 144A FIXED INCOME SECURITIES 3.400% 03/08/2026 DD 03/08/19 1,320,000.000 103.6930 1,550,612.80 1,576,133.60 1,				3.500% 08/18/2026 DD 07/31/19				
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MMAF EQUIPMENT FINAN A A3 144A FIXED INCOME SECURITIES 2.840% 11/13/2023 DD 03/27/19 905,000.000 101.4410 904,853.39 918,041.05 MONDELEZ INTERNATIONAL HO 144A FIXED INCOME SECURITIES 2.000% 10/28/2021 DD 10/28/16 200,000.000 100.0120 199,262.00 200,024.00 MONDELEZ INTERNATIONAL HO 144A FIXED INCOME SECURITIES 2.125% 09/19/2022 DD 09/19/19 1,075,000.000 100.0120 1,074,720.50 1,075,225.75 MORGAN STANLEY FIXED INCOME SECURITIES 5.000% 11/22/2025 DD 11/22/13 95,000.000 112.6410 103,016.10 107,008.95 MORGAN STANLEY FIXED INCOME SECURITIES 4.350% 09/08/2026 DD 09/08/14 455,000.000 109.3880 473,486.45 497,715.40								
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MORGAN STANLEY FIXED INCOME SECURITIES 5.000% 11/24/2025 DD 11/22/13 95,000.000 112.6410 103,016.10 107,008.95 MORGAN STANLEY FIXED INCOME SECURITIES 4.350% 09/08/2026 DD 09/08/14 455,000.000 109.3880 473,486.45 497,715.40		MONDELEZ INTERNATIONAL HO 144A	FIXED INCOME SECURITIES	2.000% 10/28/2021 DD 10/28/16	200,000.000	100.0120	199,262.00	200,024.00
MORGAN STANLEY FIXED INCOME SECURITIES 4.350% 09/08/2026 DD 09/08/14 455,000.000 109.3880 473,486.45 497,715.40								
		MORGAN STANLEY	FIXED INCOME SECURITIES	3.125% 01/23/2023 DD 01/23/18	1,630,000.000	102.8090	1,626,332.50	1,675,786.70

MacKay Shields

	MacKay Shields	Description of investment including maturity date, rate of interest, c					
	Identity of issue, borrower, lessor or similar party		sluding maturity date, rate of interest, co by description	Shares/Par		Cost	Current Value
(a)	(b)	Secun	(c)	Silales/Fai	<u>Price</u>	(d)	(e)
(α)	MORGAN STANLEY	FIXED INCOME SECURITIES	3.875% 01/27/2026 DD 01/27/16	100,000.000	107.4090	103,998.00	107,409.00
	MORGAN STANLEY	FIXED INCOME SECURITIES	4.875% 11/01/2022 DD 10/23/12	2,800,000.000	107.1510	3,004,512.00	3,000,228.00
	NCL CORP LTD 144A	FIXED INCOME SECURITIES	3.625% 12/15/2024 DD 12/16/19	695,000.000	101.3750	695,225.00	704,556.25
	NESTLE HOLDINGS INC 144A	FIXED INCOME SECURITIES	3.500% 09/24/2025 DD 09/24/18	1,620,000.000	107.3010	1,615,512.60	1,738,276.20
	NEW YORK ST THRUWAY AUTH	FIXED INCOME SECURITIES	2.900% 01/01/2035 DD 10/30/19	540,000.000	99.6620	540,000.00	538,174.80
	NISOURCE INC	FIXED INCOME SECURITIES	3.490% 05/15/2027 DD 05/22/17	1,240,000.000	105.2020	1,239,801.60	1,304,504.80
	ONE BRYANT PARK TRU OBP A 144A	FIXED INCOME SECURITIES	2.516% 09/15/2054 DD 08/21/19	1,630,000.000	97.3550	1,630,000.00	1,586,886.50
	PERFORMANCE FOOD GROUP IN 144A	FIXED INCOME SECURITIES	5.500% 10/15/2027 DD 09/27/19	380,000.000	106.8750	383,431.25	406,125.00
	PPL ELECTRIC UTILITIES CORP PAYPAL HOLDINGS INC	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.950% 06/01/2047 DD 05/11/17 2.400% 10/01/2024 DD 09/26/19	950,000.000 1,185,000.000	111.2120 100.9860	940,405.00 1,184,277.15	1,056,514.00 1,196,684.10
	PEACHTREE CORNERS FUNDING 144A	FIXED INCOME SECURITIES	3.976% 02/15/2025 DD 03/17/15	665,000.000	105.7290	665,000.00	703,097.85
	PETROBRAS GLOBAL FINANCE BV	FIXED INCOME SECURITIES	7.375% 01/17/2027 DD 01/17/17	376,000.000	122.0000	395,138.40	458,720.00
	PETROLEOS MEXICANOS	FIXED INCOME SECURITIES	6.750% 09/21/2047 DD 09/21/16	1,550,000.000	100.1880	1,545,363.22	1,552,914.00
	REALOGY 1/18 TLB	FIXED INCOME SECURITIES	0.000% 02/08/2025 DD 01/17/18	917,659.030	99.0000	893,888.42	908,482.44
	RELIANCE STANDARD LIFE GL 144A	FIXED INCOME SECURITIES	2.500% 10/30/2024 DD 10/30/19	1,000,000.000	99.9230	998,320.00	999,230.00
	ROGERS COMMUNICATIONS INC	FIXED INCOME SECURITIES	3.625% 12/15/2025 DD 12/08/15	360,000.000	106.6650	351,111.60	383,994.00
	ROYAL BANK OF SCOTLAND GROUP P	FIXED INCOME SECURITIES	6.000% 12/19/2023 DD 12/19/13	70,000.000	111.2200	74,110.40	77,854.00
	ROYAL BANK OF SCOTLAND GROUP P	FIXED INCOME SECURITIES	VAR RT 05/18/2029 DD 05/18/18	590,000.000	113.1220	590,000.00	667,419.80
	SANTANDER RETAIL AUT B A3 144A SANTANDER REVOLVING A A A 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	2.300% 01/20/2023 DD 07/24/19 2.510% 01/26/2032 DD 11/26/19	730,000.000 630,000.000	100.3430	729,866.78 629,917.03	732,503.90 627,234.30
	SEALED AIR CORP 144A	FIXED INCOME SECURITIES	4.875% 12/01/2022 DD 11/24/14	975,000.000	99.5610 105.8750	1,004,250.00	1,032,281.25
	SEALED AIR CORP 144A	FIXED INCOME SECURITIES	4.000% 12/01/2027 DD 11/26/19	755,000.000	101.2500	755,000.00	764,437.50
	SIERRA TIMESHARE 201 3A A 144A	FIXED INCOME SECURITIES	2.340% 08/20/2036 DD 10/23/19	563,525.700	99.7578	563,516.11	562,160.91
	SMITHFIELD FOODS INC 144A	FIXED INCOME SECURITIES	3.350% 02/01/2022 DD 02/01/17	500,000.000	100.2960	477,430.00	501,480.00
	SMITHFIELD FOODS INC 144A	FIXED INCOME SECURITIES	2.650% 10/03/2021 DD 10/03/17	775,000.000	99.4220	772,551.00	770,520.50
	SOUTHERN CALIFORNIA EDISON CO	FIXED INCOME SECURITIES	4.000% 04/01/2047 DD 03/24/17	560,000.000	105.2850	582,332.80	589,596.00
	SOUTHERN CALIFORNIA GAS CO	FIXED INCOME SECURITIES	3.200% 06/15/2025 DD 06/18/15	240,000.000	104.3820	245,085.85	250,516.80
	SOUTHWESTERN ELECTRIC POWER CO	FIXED INCOME SECURITIES	2.750% 10/01/2026 DD 09/29/16	955,000.000	100.1300	905,473.70	956,241.50
	SPRINT CORP	FIXED INCOME SECURITIES	7.875% 09/15/2023 DD 09/15/14	570,000.000	110.3330	628,425.00	628,898.10
	SPRINT SPECTRUM CO LLC / 144A SPRINT SPECTRUM CO LLC / 144A	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	VAR RT 03/20/2023 DD 10/27/16 4.738% 09/20/2029 DD 03/21/18	358,750.000 650,000.000	100.8900 105.8980	360,404.76 653,518.75	361,942.88 688,337.00
	STARBUCKS CORP	FIXED INCOME SECURITIES	4.450% 08/15/2049 DD 05/13/19	505,000.000	115.9990	504,111.20	585,794.95
	TELEFONICA EMISIONES SA	FIXED INCOME SECURITIES	4.570% 04/27/2023 DD 04/29/13	1,135,000.000	107.6140	1,204,723.05	1,221,418.90
	TEMPO ACQUISITION 5/17	FIXED INCOME SECURITIES	COV-LITE TLB	975,000.000	100.5210	976,218.75	980,079.75
	TENCENT HOLDINGS LTD 144A	FIXED INCOME SECURITIES	3.280% 04/11/2024 DD 04/11/19	1,175,000.000	102.9080	1,175,198.25	1,209,169.00
	TEXTRON FINANCIAL CORP 144A	FIXED INCOME SECURITIES	VAR RT 02/15/2067 DD 02/08/07	1,170,000.000	79.5000	947,700.00	930,150.00
	TOYOTA AUTO LOAN EXT 1A A 144A	FIXED INCOME SECURITIES	2.560% 11/25/2031 DD 06/19/19	800,000.000	101.5380	802,031.38	812,304.00
	TOYOTA MOTOR CREDIT CORP	FIXED INCOME SECURITIES	3.050% 01/08/2021 DD 01/08/19	1,395,000.000	101.2100	1,394,163.00	1,411,879.50
	TYSON FOODS INC	FIXED INCOME SECURITIES	4.000% 03/01/2026 DD 02/19/19	1,270,000.000	108.2490	1,265,516.90	1,374,762.30
	MEXICO GOVERNMENT INTERNATIONA US BANCORP	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	4.150% 03/28/2027 DD 03/28/17 3.375% 02/05/2024 DD 02/04/19	1,563,000.000 1,555,000.000	107.1500 105.0120	1,664,757.99 1,554,580.15	1,674,754.50 1,632,936.60
	U S TREASURY BOND	FIXED INCOME SECURITIES	4.500% 05/15/2038 DD 05/15/08	310,000.000	135.3160	427,366.36	419,479.60
	U S TREASURY BOND	FIXED INCOME SECURITIES	4.375% 11/15/2039 DD 11/15/09	4,490,000.000	134.0430	5,328,089.49	6,018,530.70
	U S TREASURY BOND	FIXED INCOME SECURITIES	2.250% 08/15/2049 DD 08/15/19	8,875,000.000	97.2810	8,834,705.66	8,633,688.75
	U S TREASURY BOND	FIXED INCOME SECURITIES	2.375% 11/15/2049 DD 11/15/19	6,730,000.000	99.9490	6,696,350.00	6,726,567.70
	US TREAS-CPI INFLAT	FIXED INCOME SECURITIES	0.875% 01/15/2029 DD 01/15/19	5,207,652.100	106.1900	5,278,432.55	5,530,005.76
	US TREAS-CPI INFLAT	FIXED INCOME SECURITIES	0.750% 07/15/2028 DD 07/15/18	1,701,732.400	105.2020	1,666,218.94	1,790,256.52
	VALE OVERSEAS LTD	FIXED INCOME SECURITIES	6.875% 11/21/2036 DD 11/21/06	418,000.000	130.0000	468,682.50	543,400.00
	VALE OVERSEAS LTD VALERO ENERGY CORP	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	6.250% 08/10/2026 DD 08/10/16 6.625% 06/15/2037 DD 06/08/07	465,000.000	117.3800	499,705.80	545,817.00
	VALERO ENERGY CORP	FIXED INCOME SECURITIES	4.000% 04/01/2029 DD 03/25/19	555,000.000 485,000.000	132.3170 107.8870	681,706.50 481,280.05	734,359.35 523,251.95
	VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	5.150% 09/15/2023 DD 09/18/13	1,000,000.000	111.1910	1,121,020.00	1,111,910.00
	VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	5.250% 03/16/2037 DD 03/16/17	385,000.000	125.5930	441,420.30	483,533.05
	VERIZON COMMUNICATIONS INC	FIXED INCOME SECURITIES	3.875% 02/08/2029 DD 02/08/19	735,000.000	110.3110	733,610.85	810,785.85
	VOYA FINANCIAL INC	FIXED INCOME SECURITIES	3.650% 06/15/2026 DD 06/13/16	490,000.000	105.6520	488,574.10	517,694.80
	WELLS FARGO BANK NA	FIXED INCOME SECURITIES	5.850% 02/01/2037 DD 01/29/07	105,000.000	132.5040	126,486.15	139,129.20
	WACHOVIA CORP	FIXED INCOME SECURITIES	5.500% 08/01/2035 DD 08/01/05	230,000.000	127.6170	252,121.40	293,519.10
	WALMART INC	FIXED INCOME SECURITIES	3.550% 06/26/2025 DD 06/27/18	1,545,000.000	107.4250	1,540,550.40	1,659,716.25
	WASTE MANAGEMENT INC	FIXED INCOME SECURITIES	2.950% 06/15/2024 DD 05/22/19	1,855,000.000	103.2400	1,854,888.70	1,915,102.00
	WEIBO CORP ANTHEM INC	FIXED INCOME SECURITIES FIXED INCOME SECURITIES	3.500% 07/05/2024 DD 07/05/19 5.100% 01/15/2044 DD 08/06/13	495,000.000 1,500,000.000	101.6760 119.6790	495,000.00 1,623,720.00	503,296.20 1,795,185.00
	WELLS FARGO COMMER 1745 A 144A	FIXED INCOME SECURITIES	VAR RT 06/15/2036 DD 07/01/18	950,000.000	106.8770	947,428.35	1,015,331.50
	WELLS FARGO COMMERC AUS A 144A	FIXED INCOME SECURITIES	VAR RT 08/17/2036 DD 07/01/18	1.100.000.000	108.6770	1.115.634.30	1.195.447.00
	WILLIS NORTH AMERICA INC	FIXED INCOME SECURITIES	2.950% 09/15/2029 DD 09/10/19	740,000.000	99.1160	734,766.40	733,458.40
	BANK OF AMERICA CORP	PREFERRED SECURITIES	VAR RT 12/31/2049 DD 03/10/16	120,000.000	115.5000	120,000.00	138,600.00
	CITIGROUP INC	PREFERRED SECURITIES	VAR RT 12/31/2049 DD 04/30/14	1,200,000.000	108.3570	1,215,000.00	1,300,284.00
	MORGAN STANLEY	PREFERRED SECURITIES	VAR RT 12/31/2049 DD 04/29/14	1,215,000.000	100.8800	1,223,505.00	1,225,692.00
	WELLS FARGO & CO	PREFERRED SECURITIES	VAR RT 12/31/2049 DD 04/22/14	890,000.000	108.8820	937,385.16	969,049.80
	WELLS FARGO & CO	PREFERRED SECURITIES	VAR RT 12/31/2049 DD 01/23/15	500,000.000	111.2500	527,475.50	556,250.00
					_		

Total MacKay Shields \$ 302,336,202.08 \$ 313,613,677.79

APPENDIX XI

Martingale Small Cap					
		vestment including mat collateral, par or matur			
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	Price	<u>Cost</u>	Current Value
(b)	<u>- 10001 1760</u>	(c)	<u></u>	(d)	(e)
. ,		, ,		, ,	. ,
EB TEMP INV FD	CCT	4,446,739.930	1.0000	4,446,739.93	4,446,739.93
ACNB CORP	EQUITY	8,000.000	37.8200	257,949.56	302,560.00
AG MORTGAGE INVESTMENT TRUST I ANI PHARMACEUTICALS INC	EQUITY EQUITY	51,900.000 9,800.000	15.4200 61.6700	866,647.80 656,768.89	800,298.00 604,366.00
ACI WORLDWIDE INC	EQUITY	58,900.000	37.8850	1,505,755.27	2,231,426.50
ADDUS HOMECARE CORP	EQUITY	15,700.000	97.2200	729,925.81	1,526,354.00
AEROJET ROCKETDYNE HOLDINGS IN	EQUITY	18,100.000	45.6600	835,623.61	826,446.00
ADVANCED DISPOSAL SERVICES INC	EQUITY	70,800.000	32.8700	1,661,469.78	2,327,196.00
AGILYSYS INC	EQUITY	37,600.000	25.4100	667,925.54	955,416.00
ALEXANDER'S INC	EQUITY	3,600.000	330.3500	1,471,796.30	1,189,260.00
ALICO INC ALLETE INC	EQUITY EQUITY	6,100.000	35.8300	205,087.04	218,563.00
ALLETE INC AMERICAN ASSETS TRUST INC	EQUITY	34,200.000 46,000.000	81.1700 45.9000	2,145,992.55 1,866,673.56	2,776,014.00 2,111,400.00
AMERICAN FINANCE TRUST INC	EQUITY	12,200.000	13.2600	168,663.78	161,772.00
AMERICAN NATIONAL BANKSHARES I	EQUITY	3,600.000	39.5700	137,018.23	142,452.00
AMERICAN SOFTWARE INC/GA	EQUITY	55,000.000	14.8800	635,458.15	818,400.00
AMERICAN STATES WATER CO	EQUITY	25,700.000	86.6400	1,453,095.96	2,226,648.00
AMERICA'S CAR-MART INC/TX	EQUITY	10,300.000	109.6600	938,712.02	1,129,498.00
AMERISAFE INC	EQUITY	26,200.000	66.0300	1,590,245.03	1,729,986.00
AMPHASTAR PHARMACEUTICALS INC ANGIODYNAMICS INC	EQUITY EQUITY	57,400.000 56,300.000	19.2900 16.0100	1,099,212.67 952,623.07	1,107,246.00 901,363.00
APOLLO MEDICAL HOLDINGS INC	EQUITY	15,400.000	18.4100	239,577.41	283,514.00
APPLIED INDUSTRIAL TECHNOLOGIE	EQUITY	21,600.000	66.6900	1,043,521.41	1,440,504.00
ARCH COAL INC	EQUITY	9,500.000	71.7400	904,040.12	681,530.00
ARCOSA INC	EQUITY	45,700.000	44.5500	1,803,991.56	2,035,935.00
ARES COMMERCIAL REAL ESTATE CO	EQUITY	48,700.000	15.8400	627,807.58	771,408.00
ARMADA HOFFLER PROPERTIES INC	EQUITY	85,300.000	18.3500	1,273,072.30	1,565,255.00
ARROW FINANCIAL CORP ARTESIAN RESOURCES CORP	EQUITY EQUITY	15,289.110	37.8000 37.2100	478,064.95 457,937.59	577,928.36
ASBURY AUTOMOTIVE GROUP INC	EQUITY	14,300.000 22,800.000	111.7900	1,596,806.70	532,103.00 2,548,812.00
ATRICURE INC	EQUITY	19,800.000	32.5100	611,438.84	643,698.00
ATRION CORP	EQUITY	2,000.000	751.5000	929,853.56	1,503,000.00
AVISTA CORP	EQUITY	5,200.000	48.0900	246,012.14	250,068.00
BCB BANCORP INC	EQUITY	24,600.000	13.7900	353,593.44	339,234.00
BG STAFFING INC	EQUITY	17,300.000	21.8900	357,606.86	378,697.00
BRT APARTMENTS CORP	EQUITY	22,000.000	16.9700	309,301.63	373,340.00
BMC STOCK HOLDINGS INC BALCHEM CORP	EQUITY EQUITY	61,300.000 25,300.000	28.6900 101.6300	1,664,851.19 1,783,212.81	1,758,697.00 2,571,239.00
BANCFIRST CORP	EQUITY	11,500.000	62.4400	387,934.82	718,060.00
BANK OF COMMERCE HOLDINGS	EQUITY	17,500.000	11.5700	210,745.38	202,475.00
BANKFINANCIAL CORP	EQUITY	14,900.000	13.0800	210,207.04	194,892.00
BARRETT BUSINESS SERVICES INC	EQUITY	12,300.000	90.4600	761,187.94	1,112,658.00
BAYCOM CORP	EQUITY	6,100.000	22.5600	152,254.17	137,616.00
BENCHMARK ELECTRONICS INC	EQUITY	55,400.000	34.3600	1,506,959.70	1,903,544.00
BIODELIVERY SCIENCES INTERNATI BLACK HILLS CORP	EQUITY	128,500.000	6.3200	667,926.46	812,120.00
BLACK HILLS CORP BLACKBAUD INC	EQUITY EQUITY	36,800.000 9,200.000	78.5400 79.6000	2,624,405.66 776,435.83	2,890,272.00 732,320.00
BLOOMIN' BRANDS INC	EQUITY	116,200.000	22.0700	2,133,472.54	2,564,534.00
BLUEROCK RESIDENTIAL GROWTH RE	EQUITY	47,100.000	12.0500	536,655.98	567,555.00
BOSTON BEER CO INC/THE	EQUITY	5,800.000	377.8500	987,539.03	2,191,530.00
BRINKER INTERNATIONAL INC	EQUITY	49,100.000	42.0000	1,818,382.75	2,062,200.00
BROOKLINE BANCORP INC	EQUITY	28,100.000	16.4600	411,638.35	462,526.00
BYLINE BANCORP INC	EQUITY	5,900.000	19.5700	107,103.93	115,463.00
C&F FINANCIAL CORP CBIZ INC	EQUITY EQUITY	4,400.000 75,414.000	55.3300 26.9600	235,235.66 951,072.84	243,452.00 2,033,161.44
CNB FINANCIAL CORP/PA	EQUITY	18,500.000	32.6800	519,681.74	604,580.00
CRA INTERNATIONAL INC	EQUITY	8,600.000	54.4700	248,359.29	468,442.00
CSG SYSTEMS INTERNATIONAL INC	EQUITY	43,200.000	51.7800	1,783,599.74	2,236,896.00
CSW INDUSTRIALS INC	EQUITY	21,800.000	77.0000	1,458,958.38	1,678,600.00
CVR ENERGY INC	EQUITY	13,100.000	40.4300	610,581.68	529,633.00
CALAVO GROWERS INC	EQUITY	16,500.000	90.5900	1,500,618.82	1,494,735.00
CAMBRIDGE BANCORP	EQUITY	4,300.000	80.1500	357,876.64	344,645.00
CAMDEN NATIONAL CORP	EQUITY	22,200.000	46.0600	988,642.92	1,022,532.00
CAPITAL CITY BANK GROUP INC CAPSTEAD MORTGAGE CORP	EQUITY EQUITY	5,300.000 98,700.000	30.5000 7.9200	127,606.67 901,041.47	161,650.00 781,704.00
CAPSTEAD MORTGAGE CORP	EQUITY	25,100.000	16.6500	417,954.06	417,915.00
		_0,100.000	10.0000	,554.55	, 5 15.50

Martingale Small Cap					
		nvestment including mat			
Interestitation of the company of th		t, collateral, par or matur		Cont	Cumant Value
Identity of issue, borrower, lessor or similar party (b)	Asset type	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	<u>Current Value</u> (e)
(b)		(0)		(u)	(0)
CARRIAGE SERVICES INC	EQUITY	31,400.000	25.6000	769,104.36	803,840.00
CARTER BANK & TRUST	EQUITY	29,300.000	23.7200	575,902.50	694,996.00
CASELLA WASTE SYSTEMS INC	EQUITY	36,500.000	46.0300	347,915.72	1,680,095.00
CASS INFORMATION SYSTEMS INC	EQUITY	23,999.000	57.7400	1,275,687.63	1,385,702.26
CATO CORP/THE	EQUITY	9,300.000	17.4000	167,009.20	161,820.00
CENTRAL GARDEN & PET CO	EQUITY	13,400.000	31.0700	364,230.10	416,338.00
CENTRAL GARDEN & PET CO CENTRAL PACIFIC FINANCIAL CORP	EQUITY EQUITY	56,900.000 4,900.000	29.3600 29.5800	1,552,010.17	1,670,584.00 144,942.00
CENTRAL PACIFIC FINANCIAL CORP CENTRAL VALLEY COMMUNITY BANCO	EQUITY	18,600.000	29.5600	123,124.69 296,924.39	403,062.00
CENTURY BANCORP INC/MA	EQUITY	4,300.000	89.9600	362,808.33	386,828.00
CHANNELADVISOR CORP	EQUITY	57,600.000	9.0400	708,579.52	520,704.00
CHASE CORP	EQUITY	8,347.000	118.4800	518,590.82	988,952.56
CHATHAM LODGING TRUST	EQUITY	73,200.000	18.3400	1,527,288.32	1,342,488.00
CHEESECAKE FACTORY INC/THE	EQUITY	53,600.000	38.8600	2,600,636.67	2,082,896.00
CHEMED CORP	EQUITY	4,800.000	439.2600	689,311.19	2,108,448.00
CHESAPEAKE UTILITIES CORP	EQUITY	23,800.000	95.8300	1,644,371.48	2,280,754.00
CHUY'S HOLDINGS INC	EQUITY EQUITY	29,800.000	25.9200 28.2500	744,775.08	772,416.00 14,125.00
CITIZENS & NORTHERN CORP CITY OFFICE REIT INC	EQUITY	500.000 72,600.000	13.5200	14,133.65 919,043.32	981,552.00
CIVISTA BANCSHARES INC	EQUITY	6,800.000	24.0000	150,190.92	163,200.00
COCA-COLA CONSOLIDATED INC	EQUITY	6,500.000	284.0500	1,390,625.31	1,846,325.00
COGENT COMMUNICATIONS HOLDINGS	EQUITY	35,200.000	65.8100	1,871,654.61	2,316,512.00
COLLECTORS UNIVERSE INC	EQUITY	3,800.000	23.0500	112,671.90	87,590.00
COMMUNITY TRUST BANCORP INC	EQUITY	22,900.000	46.6400	946,490.78	1,068,056.00
COMMVAULT SYSTEMS INC	EQUITY	12,500.000	44.6400	655,307.65	558,000.00
COMPUTER PROGRAMS & SYSTEMS IN	EQUITY	25,800.000	26.4000	747,357.05	681,120.00
CONMED CORP	EQUITY	25,000.000	111.8300	1,285,302.92	2,795,750.00
CONSOLIDATED-TOMOKA LAND CO CORENERGY INFRASTRUCTURE TRUST	EQUITY EQUITY	4,000.000 9,900.000	60.3200 44.7100	252,196.60 384,577.22	241,280.00 442,629.00
CORNERSTONE ONDEMAND INC	EQUITY	43,200.000	58.5500	2,327,031.51	2,529,360.00
CORVEL CORP	EQUITY	14,200.000	87.3600	736,745.92	1,240,512.00
CRACKER BARREL OLD COUNTRY STO	EQUITY	15,600.000	153.7400	2,425,954.97	2,398,344.00
CRAWFORD & CO	EQUITY	23,500.000	11.4700	245,219.50	269,545.00
CRYOLIFE INC	EQUITY	51,100.000	27.0900	1,494,768.90	1,384,299.00
CULP INC	EQUITY	16,304.000	13.6200	445,425.03	222,060.48
DARLING INGREDIENTS INC	EQUITY	25,500.000	28.0800	536,431.43	716,040.00
DENNY'S CORP DIAMOND HILL INVESTMENT GROUP	EQUITY EQUITY	84,100.000 4.000.000	19.8800 140.4600	1,168,187.18 550,764.61	1,671,908.00 561,840.00
DIODES INC	EQUITY	12,000.000	56.3700	291,967.80	676,440.00
DONEGAL GROUP INC	EQUITY	19,600.000	14.8200	326,356.79	290,472.00
DUCOMMUN INC	EQUITY	19,900.000	50.5300	729,442.09	1,005,547.00
DYNEX CAPITAL INC	EQUITY	43,333.000	16.9400	850,569.14	734,061.02
EL POLLO LOCO HOLDINGS INC	EQUITY	13,500.000	15.1400	214,714.31	204,390.00
EVO PAYMENTS INC	EQUITY	36,500.000	26.4100	1,046,249.85	963,965.00
EAGLE PHARMACEUTICALS INC/DE	EQUITY	9,200.000	60.0800	541,454.71	552,736.00
EASTGROUP PROPERTIES INC	EQUITY	9,200.000	132.6700	689,762.89	1,220,564.00
EMCOR GROUP INC EMPLOYERS HOLDINGS INC	EQUITY EQUITY	29,400.000 42,649.000	86.3000 41.7500	1,924,199.41 1,501,941.22	2,537,220.00 1,780,595.75
ENCOMPASS HEALTH CORP	EQUITY	25,500.000	69.2700	1,070,894.21	1,766,385.00
ENNIS INC	EQUITY	23,400.000	21.6500	462,059.56	506,610.00
ENSIGN GROUP INC/THE	EQUITY	40,300.000	45.3700	1,339,748.61	1,828,411.00
ENTERPRISE BANCORP INC/MA	EQUITY	5,100.000	33.8700	186,345.86	172,737.00
ENTERPRISE FINANCIAL SERVICES	EQUITY	5,400.000	48.2100	182,111.32	260,334.00
ESSA BANCORP INC	EQUITY	10,000.000	16.9500	140,988.52	169,500.00
EVANS BANCORP INC	EQUITY	4,300.000	40.1000	183,365.73	172,430.00
EVERTEC INC	EQUITY	73,900.000	34.0400	1,345,161.58	2,515,556.00
EXANTAS CAPITAL CORP EXLSERVICE HOLDINGS INC	EQUITY	54,600.000	11.8100	640,618.83	644,826.00
EXPONENT INC	EQUITY EQUITY	16,000.000 15,700.000	69.4600 69.0100	985,792.29 886,111.26	1,111,360.00 1,083,457.00
FS BANCORP INC	EQUITY	2,600.000	63.7900	148,401.03	165,854.00
FTI CONSULTING INC	EQUITY	27,400.000	110.6600	1,383,476.75	3,032,084.00
FAIR ISAAC CORP	EQUITY	5,700.000	374.6800	723,420.76	2,135,676.00
FARMERS NATIONAL BANC CORP	EQUITY	9,700.000	16.3200	148,229.31	158,304.00
FEDERAL AGRICULTURAL MORTGAGE	EQUITY	1,800.000	83.5000	147,539.94	150,300.00
FINANCIAL INSTITUTIONS INC	EQUITY	25,000.000	32.1000	779,667.41	802,500.00
FIRST BANCORP/SOUTHERN PINES N	EQUITY	39,500.000	39.9100	1,421,969.62	1,576,445.00

(a)

		<u>, collateral, par or maturi</u>			
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	Price	Cost	Current Value
(b)		(c)		(d)	(e)
FIRST RANGOMARES MISTURE	=0.05		0= =000	0.40.400.40	=40.400.00
FIRST BANCSHARES INC/THE	EQUITY EQUITY	20,000.000	35.5200	616,499.48	710,400.00 1,512,500.00
FIRST BUSEY CORP FIRST BUSINESS FINANCIAL SERVI	EQUITY	55,000.000 10,800.000	27.5000 26.3300	1,604,259.68 254,186.17	284,364.00
FIRST CAPITAL INC	EQUITY	3,700.000	73.0000	211,566.74	270,100.00
FIRST CITIZENS BANCSHARES INC/	EQUITY	4,200.000	532.2100	1,124,647.14	2,235,282.00
FIRST COMMUNITY BANKSHARES INC	EQUITY	18,400.000	31.0200	492,747.19	570,768.00
FIRST DEFIANCE FINANCIAL CORP	EQUITY	31,386.000	31.4900	723,405.07	988,345.14
FIRST FINANCIAL CORP/IN	EQUITY	20,343.000	45.7200	885,332.64	930,081.96
FIRST MID BANCSHARES INC	EQUITY EQUITY	12,000.000	35.2500	387,420.38	423,000.00
1ST SOURCE CORP FLAGSTAR BANCORP INC	EQUITY	22,963.000 10,100.000	51.8800 38.2500	885,088.07 379,182.77	1,191,320.44 386,325.00
FORMFACTOR INC	EQUITY	4,600.000	25.9700	106,203.26	119,462.00
FORRESTER RESEARCH INC	EQUITY	6,700.000	41.7000	273,955.83	279,390.00
FOUNDATION BUILDING MATERIALS	EQUITY	5,400.000	19.3500	108,837.00	104,490.00
FRANKLIN COVEY CO	EQUITY	6,100.000	32.2300	222,390.53	196,603.00
FRANKLIN FINANCIAL SERVICES CO	EQUITY	6,200.000	38.6900	229,559.52	239,878.00
GETTY REALTY CORP GLADSTONE COMMERCIAL CORP	EQUITY	51,600.000	32.8700	1,290,561.21	1,696,092.00
GLOBAL MEDICAL REIT INC	EQUITY EQUITY	53,600.000 22,100.000	21.8600 13.2300	1,025,036.27 293,244.72	1,171,696.00 292,383.00
GLOBUS MEDICAL INC	EQUITY	42,000.000	58.8800	2,096,667.93	2,472,960.00
GOLD RESOURCE CORP	EQUITY	50,500.000	5.5400	247,155.77	279,770.00
GREAT LAKES DREDGE & DOCK CORP	EQUITY	104,100.000	11.3300	1,124,911.48	1,179,453.00
GREAT SOUTHERN BANCORP INC	EQUITY	17,400.000	63.3200	787,081.58	1,101,768.00
GROUP 1 AUTOMOTIVE INC	EQUITY	1,400.000	100.0000	115,545.81	140,000.00
GUARANTY BANCSHARES INC/TX HCI GROUP INC	EQUITY	13,600.000	32.6600	450,077.80	444,176.00
HACKETT GROUP INC/THE	EQUITY EQUITY	11,000.000 48,500.000	45.6500 16.1400	462,868.77 770,323.18	502,150.00 782,790.00
HAEMONETICS CORP	EQUITY	24,200.000	114.9000	875,264.32	2,780,580.00
HALLMARK FINANCIAL SERVICES IN	EQUITY	26,600.000	17.5700	391,281.00	467,362.00
HAVERTY FURNITURE COS INC	EQUITY	33,200.000	20.1600	669,928.37	669,312.00
HAWKINS INC	EQUITY	17,800.000	45.8100	812,346.36	815,418.00
HAWTHORN BANCSHARES INC	EQUITY	3,300.000	25.5000	86,560.32	84,150.00
HEALTHSTREAM INC HEIDRICK & STRUGGLES INTERNATI	EQUITY EQUITY	41,400.000 29,900.000	27.2000 32.5000	994,002.23 863,015.91	1,126,080.00 971,750.00
HEMISPHERE MEDIA GROUP INC	EQUITY	20,900.000	14.8500	299,772.78	310,365.00
HERITAGE INSURANCE HOLDINGS IN	EQUITY	49,600.000	13.2500	729,702.15	657,200.00
HINGHAM INSTITUTION FOR SAVING	EQUITY	1,100.000	210.2000	169,221.19	231,220.00
HOME BANCORP INC	EQUITY	12,903.000	39.1900	485,004.31	505,668.57
HOMESTREET INC	EQUITY	33,800.000	34.0000	980,238.38	1,149,200.00
HOMETRUST BANCSHARES INC	EQUITY	3,400.000	26.8300	89,791.09	91,222.00
HOSTESS BRANDS INC HURCO COS INC	EQUITY EQUITY	123,900.000 1,200.000	14.5400 38.3600	1,623,243.52 42,721.99	1,801,506.00 46,032.00
HURON CONSULTING GROUP INC	EQUITY	31,900.000	68.7200	1,492,002.70	2,192,168.00
ICF INTERNATIONAL INC	EQUITY	17,000.000	91.6200	772,285.69	1,557,540.00
IES HOLDINGS INC	EQUITY	13,000.000	25.6600	243,153.13	333,580.00
IDACORP INC	EQUITY	18,000.000	106.8000	1,452,867.70	1,922,400.00
INDEPENDENT BANK CORP/MI	EQUITY	39,500.000	22.6500	737,509.18	894,675.00
INGLES MARKETS INC	EQUITY	22,600.000 34,800.000	47.5100	952,242.52	1,073,726.00
INSIGHT ENTERPRISES INC INNOSPEC INC	EQUITY EQUITY	2,400.000	70.2900 103.4400	1,786,241.95 232,698.60	2,446,092.00 248,256.00
INOVALON HOLDINGS INC	EQUITY	83,700.000	18.8200	1,335,558.59	1,575,234.00
INTEGER HOLDINGS CORP	EQUITY	29,200.000	80.4300	1,397,388.09	2,348,556.00
INTER PARFUMS INC	EQUITY	3,500.000	72.7100	256,524.15	254,485.00
INTERNATIONAL MONEY EXPRESS IN	EQUITY	25,500.000	12.0400	355,561.65	307,020.00
INVESCO MORTGAGE CAPITAL INC	EQUITY	62,900.000	16.6500	1,014,986.53	1,047,285.00
INVESTORS BANCORP INC INVESTORS REAL ESTATE TRUST	EQUITY EQUITY	72,200.000 19,400.000	11.9150 72.5000	861,092.88 1,165,648.17	860,263.00 1,406,500.00
INVESTORS TITLE CO	EQUITY	1,600.000	159.2000	296,354.56	254,720.00
ITRON INC	EQUITY	7,000.000	83.9500	568,532.22	587,650.00
J&J SNACK FOODS CORP	EQUITY	14,200.000	184.2700	1,761,315.74	2,616,634.00
J ALEXANDER'S HOLDINGS INC	EQUITY	24,900.000	9.5600	269,350.42	238,044.00
JACK IN THE BOX INC	EQUITY	26,700.000	78.0300	2,195,742.51	2,083,401.00
J2 GLOBAL INC	EQUITY	31,300.000	93.7100	2,213,071.19	2,933,123.00
KKR REAL ESTATE FINANCE TRUST K12 INC	EQUITY EQUITY	43,100.000 15,500.000	20.4200 20.3500	874,546.66 287,766.48	880,102.00 315,425.00
KELLY SERVICES INC	EQUITY	54,900.000	22.5800	1,348,025.59	1,239,642.00
		31,000.000	0000	.,5 10,520.00	.,_55,542.00

Description of investment including maturity date, rate

		estment including mat collateral, par or matur			
Identity of issue, borrower, lessor or similar party		Shares/Par	Price	Cost	Current Value
(b)		(c)		(d)	(e)
KFORCE INC	EQUITY	36,600.000	39.7000	1,156,747.74	1,453,020.0
KINSALE CAPITAL GROUP INC	EQUITY	8,900.000	101.6600	390,480.20	904,774.0
KITE REALTY GROUP TRUST	EQUITY	90,700.000	19.5300	1,405,516.95	1,771,371.0
LCNB CORP	EQUITY	15,600.000	19.3000	284,892.48	301,080.0
LHC GROUP INC	EQUITY	9,600.000	137.7600	674,402.40	1,322,496.0
LADDER CAPITAL CORP	EQUITY	18,749.000	18.0400	320,280.56	338,231.9
LAKELAND BANCORP INC	EQUITY	4,200.000	17.3800	68,644.80	72,996.0
LANCASTER COLONY CORP	EQUITY	16,200.000	160.1000	2,114,132.44	2,593,620.0
LANDEC CORP	EQUITY	48,200.000	11.3100	648,191.41	545,142.0
LAUREATE EDUCATION INC	EQUITY	71,800.000	17.6100	1,172,355.56	1,264,398.0
LEMAITRE VASCULAR INC	EQUITY	17,600.000	35.9500	526,476.72	632,720.0
LIFEVANTAGE CORP	EQUITY	30,400.000	15.6100	382,000.06	474,544.0
LITHIA MOTORS INC	EQUITY	13,700.000	147.0000	1,814,172.58	2,013,900.0
LUMINEX CORP	EQUITY	14,800.000	23.1600	321,291.67	342,768.0
MGE ENERGY INC	EQUITY	5,800.000	78.8200	328,031.53	457,156.0
M/I HOMES INC	EQUITY	38,100.000	39.3500	1,248,676.29	1,499,235.0
MSA SAFETY INC	EQUITY	24,900.000	126.3600	1,408,722.37	3,146,364.0
MYR GROUP INC	EQUITY	28,200.000	32.5900	903,918.66	919,038.0
MANTECH INTERNATIONAL CORP/VA	EQUITY	35,000.000	79.8800	1,455,755.27	2,795,800.0
MARCUS CORP/THE	EQUITY	29,200.000	31.7700	883,527.35	927,684.0
MARLIN BUSINESS SERVICES CORP	EQUITY	12,200.000	21.9800	350,295.01	268,156.0
MASIMO CORP	EQUITY	13,400.000	158.0600	775,219.81	2,118,004.0
MATERION CORP	EQUITY	14,500.000	59.4500	859,928.42	862,025.0
MAXIMUS INC	EQUITY	39,000.000	74.3900	2,407,882.43	2,901,210.0
MCGRATH RENTCORP MERCHANTS BANCORP/IN	EQUITY EQUITY	16,300.000 2,400.000	76.5400 19.7100	639,718.28 54,539.84	1,247,602.0 47,304.0
MERIDIAN BIOSCIENCE INC	EQUITY	26,900.000	9.7700	327,317.40	262,813.0
MERIDIAN BANCORP INC	EQUITY	55,000.000	20.0900	897,522.00	1,104,950.0
MERITAGE HOMES CORP	EQUITY	9,800.000	61.1100	672,071.84	598,878.0
MESA LABORATORIES INC	EQUITY	5,400.000	249.4000	1,199,960.84	1,346,760.0
MICROSTRATEGY INC	EQUITY	12,800.000	142.6300	1,830,645.70	1,825,664.0
MIDDLESEX WATER CO	EQUITY	9,200.000	63.5700	396,542.88	584,844.0
MIDWESTONE FINANCIAL GROUP INC	EQUITY	16,800.000	36.2300	545,217.73	608,664.0
MILLER INDUSTRIES INC/TN	EQUITY	21,200.000	37.1300	564,166.70	787,156.0
MISONIX INC	EQUITY	3,300.000	18.6100	81,908.20	61,413.0
MODEL N INC	EQUITY	50,800.000	35.0700	968,753.57	1,781,556.0
MONMOUTH REAL ESTATE INVESTMEN	EQUITY	25,400.000	14.4800	375,038.53	367,792.0
MOOG INC	EQUITY	1,900.000	85.3300	163,717.11	162,127.0
MURPHY USA INC	EQUITY	21,700.000	117.0000	1,742,505.21	2,538,900.0
MUTUALFIRST FINANCIAL INC	EQUITY	6,752.000	39.6700	218,990.92	267,851.8
NIC INC	EQUITY	96,700.000	22.3500	1,594,852.33	2,161,245.0
NVE CORP	EQUITY	2,000.000	71.4000	191,945.52	142,800.0
NACCO INDUSTRIES INC	EQUITY	4,600.000	46.8300	245,191.29	215,418.0
NATHAN'S FAMOUS INC	EQUITY	6,062.000	70.8800	314,426.99	429,674.5
NATIONAL CINEMEDIA INC	EQUITY	124,100.000	7.2900	1,035,393.56	904,689.0
NATIONAL HEALTHCARE CORP	EQUITY	17,800.000	86.4300	1,183,695.13	1,538,454.0
NATIONAL GENERAL HOLDINGS CORP	EQUITY	89,400.000	22.1000	2,024,843.66	1,975,740.0
NATIONAL HEALTH INVESTORS INC	EQUITY	22,800.000	81.4800	1,772,399.72	1,857,744.0
NATIONAL PRESTO INDUSTRIES INC	EQUITY	10,800.000	88.3900	990,956.03	954,612.0
NATIONAL RESEARCH CORP	EQUITY	4,400.000	65.9400	210,211.67	290,136.0
NATIONAL STORAGE AFFILIATES TR	EQUITY	59,300.000	33.6200	1,745,686.43	1,993,666.0
NATIONAL WESTERN LIFE GROUP IN	EQUITY	1,400.000	290.8800	473,732.41	407,232.0
NATUS MEDICAL INC	EQUITY	47,700.000	32.9900	1,494,849.76	1,573,623.0
NEOGEN CORP	EQUITY	27,500.000	65.2600	1,266,532.25	1,794,650.0
NEW JERSEY RESOURCES CORP	EQUITY	33,600.000	44.5700	1,403,580.75	1,497,552.0
NEXPOINT RESIDENTIAL TRUST INC	EQUITY	27,000.000	45.0000	1,080,170.76	1,215,000.0
NI HOLDINGS INC	EQUITY	600.000	17.2000	10,095.96	10,320.0
NEXTGEN HEALTHCARE INC	EQUITY	68,700.000	16.0700	1,148,029.42	1,104,009.0
NICOLET BANKSHARES INC	EQUITY	13,100.000	73.8500	756,827.37	967,435.0
NORTHRIM BANCORP INC	EQUITY	1,300.000	38.3000	41,882.55	49,790.0
NORTHWEST BANCSHARES INC	EQUITY	93,500.000	16.6300	1,458,242.77	1,554,905.0
NORTHWEST NATURAL HOLDING CO	EQUITY	19,300.000	73.7300	1,348,866.65	1,422,989.0
	EQUITY	40,100.000	71.6700	2,350,674.54	2,873,967.0
NORTHWESTERN CORP	EOUTY	E 100 000	20 0000	146 040 04	100 200 2
NORWOOD FINANCIAL CORP	EQUITY	5,100.000	38.9000	146,819.94	198,390.0
	EQUITY EQUITY EQUITY	5,100.000 283,400.000 11,400.000	38.9000 8.9600 77.3400	146,819.94 1,742,149.05 818,606.67	198,390.00 2,539,264.00 881,676.00

	Martingale Small Cap					
			vestment including mat			
			collateral, par or matur		•	
. \	Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	Cost	Current Value
1)	(b)		(c)		(d)	(e)
	OSI SYSTEMS INC	EQUITY	20,800.000	100.7400	2,056,703.57	2,095,392.00
	OCEANFIRST FINANCIAL CORP	EQUITY	64,600.000	25.5400	1,592,696.45	1,649,884.00
	OFFICE PROPERTIES INCOME TRUST	EQUITY	6,900.000	32.1400	212,553.81	221,766.00
	OIL-DRI CORP OF AMERICA	EQUITY	4,700.000	36.2500	186,134.94	170,375.00
	OLD SECOND BANCORP INC	EQUITY	7,400.000	13.4700	109,961.35	99,678.00
	OMNICELL INC	EQUITY	9,800.000	81.7200	801,632.16	800,856.00
	ONE GAS INC	EQUITY	33,200.000	93.5700	2,131,507.93	3,106,524.00
	ONE LIBERTY PROPERTIES INC	EQUITY	29,400.000	27.1900	738,200.88	799,386.00
	1-800-FLOWERS.COM INC	EQUITY	45,900.000	14.5000	619,192.41	665,550.00
	ORMAT TECHNOLOGIES INC ORRSTOWN FINANCIAL SERVICES IN	EQUITY EQUITY	31,400.000 12,300.000	74.5200 22.6200	1,992,304.16 265,859.32	2,339,928.00 278,226.00
	ORTHOFIX MEDICAL INC	EQUITY	27,400.000	46.1800	1,248,322.99	1,265,332.00
	OTTER TAIL CORP	EQUITY	30,718.000	51.2900	1,107,373.99	1,575,526.22
	PC CONNECTION INC	EQUITY	22,200.000	49.6600	592,761.30	1,102,452.00
	PCB BANCORP	EQUITY	10,600.000	17.2800	175,561.52	183,168.00
	PCSB FINANCIAL CORP	EQUITY	28,500.000	20.2500	577,510.09	577,125.00
	PJT PARTNERS INC	EQUITY	24,200.000	45.1300	929,636.63	1,092,146.00
	PNM RESOURCES INC	EQUITY	48,700.000	50.7100	1,871,395.95	2,469,577.00
	PS BUSINESS PARKS INC	EQUITY	16,200.000	164.8700	1,806,615.09	2,670,894.00
	PACIRA BIOSCIENCES INC	EQUITY	2,900.000	45.3000	139,635.12	131,370.00
	PAR PACIFIC HOLDINGS INC	EQUITY	46,900.000	23.2400	910,215.93	1,089,956.00
	PARK NATIONAL CORP	EQUITY	7,400.000	102.3800	750,845.28	757,612.00
	PARKE BANCORP INC	EQUITY	6,300.000 13,500.000	25.3900	147,637.64 421,419.10	159,957.00
	PENNYMAC FINANCIAL SERVICES IN PEOPLES BANCORP INC/OH	EQUITY EQUITY	29,929.000	34.0400 34.6600	805,676.17	459,540.00 1,037,339.14
	PEOPLES BANCORP OF NORTH CAROL	EQUITY	3,800.000	32.8500	121,122.35	124,830.00
	PEOPLES FINANCIAL SERVICES COR	EQUITY	4,600.000	50.3500	204,069.91	231,610.00
	PEOPLE'S UTAH BANCORP	EQUITY	5,800.000	30.1200	167,488.34	174,696.00
	PERFICIENT INC	EQUITY	51,500.000	46.0700	1,073,928.09	2,372,605.00
	PERFORMANCE FOOD GROUP CO	EQUITY	66,000.000	51.4800	1,817,284.57	3,397,680.00
	PERSPECTA INC	EQUITY	42,000.000	26.4400	1,100,900.77	1,110,480.00
	PHIBRO ANIMAL HEALTH CORP	EQUITY	28,600.000	24.8300	832,901.68	710,138.00
	PHOTRONICS INC	EQUITY	16,600.000	15.7600	187,517.96	261,616.00
	PIEDMONT OFFICE REALTY TRUST I	EQUITY	62,800.000	22.2400	1,236,560.69	1,396,672.00
	PORTLAND GENERAL ELECTRIC CO POWELL INDUSTRIES INC	EQUITY EQUITY	58,000.000 14,100.000	55.7900 48.9900	2,496,030.42 577,283.40	3,235,820.00 690,759.00
	PREMIER FINANCIAL BANCORP INC	EQUITY	15,531.000	18.1400	236,156.04	281,732.34
	PRESTIGE CONSUMER HEALTHCARE I	EQUITY	36.000.000	40.5000	1,359,966.28	1,458,000.00
	PRIMORIS SERVICES CORP	EQUITY	16,400.000	22.2400	354,694.04	364,736.00
	PROGRESS SOFTWARE CORP	EQUITY	55,200.000	41.5500	1,650,124.21	2,293,560.00
	PROTECTIVE INSURANCE CORP	EQUITY	20,900.000	16.0900	516,682.54	336,281.00
	PROVIDENCE SERVICE CORP/THE	EQUITY	18,400.000	59.1800	1,295,166.74	1,088,912.00
	PROVIDENT FINANCIAL SERVICES I	EQUITY	28,900.000	24.6500	747,848.37	712,385.00
	PRUDENTIAL BANCORP INC	EQUITY	5,400.000	18.5300	97,382.76	100,062.00
	QCR HOLDINGS INC	EQUITY	21,108.000	43.8600	847,388.20	925,796.88
	QAD INC	EQUITY	20,700.000	50.9300	542,798.58	1,054,251.00
	QUALYS INC QUANEX BUILDING PRODUCTS CORP	EQUITY EQUITY	800.000	83.3700	68,667.51	66,696.00 947,940.00
	RCI HOSPITALITY HOLDINGS INC	EQUITY	55,500.000 6,800.000	17.0800 20.5000	1,023,663.32 185,732.36	139,400.00
	RMR GROUP INC/THE	EQUITY	24,668.000	45.6400	1,053,030.06	1,125,847.52
	RPT REALTY	EQUITY	113,800.000	15.0400	1,524,179.12	1,711,552.00
	RADIAN GROUP INC	EQUITY	83,800.000	25.1600	1,953,658.56	2,108,408.00
	RAMBUS INC	EQUITY	106,500.000	13.7750	1,436,435.29	1,467,037.50
	RECRO PHARMA INC	EQUITY	39,600.000	18.3300	407,014.50	725,868.00
	REGIONAL MANAGEMENT CORP	EQUITY	4,900.000	30.0300	136,483.39	147,147.00
	RENT-A-CENTER INC/TX	EQUITY	67,200.000	28.8400	1,297,897.64	1,938,048.00
	REPUBLIC BANCORP INC/KY	EQUITY	14,300.000	46.8000	518,491.74	669,240.00
	RESOURCES CONNECTION INC	EQUITY	55,600.000	16.3300	886,292.65	907,948.00
	RETAIL VALUE INC	EQUITY	28,557.000	36.8000	1,063,465.25	1,050,897.60
	RIMINI STREET INC	EQUITY	50,100.000	3.8800	239,983.57	194,388.00
	RIVERVIEW BANCORP INC	EQUITY	38,000.000	8.2100	302,631.81	311,980.00
	ROCKY BRANDS INC RUSH ENTERPRISES INC	EQUITY EQUITY	15,200.000 35,500.000	29.4300 46.5000	427,813.07 1,502,097.26	447,336.00 1,650,750.00
	RUTH'S HOSPITALITY GROUP INC	EQUITY	52,500.000	21.7650	824,945.49	1,142,662.50
	RYMAN HOSPITALITY PROPERTIES I	EQUITY	23,200.000	86.6600	1,399,024.52	2,010,512.00
	SJW GROUP	EQUITY	5,498.000	71.0600	227,639.47	390,687.88
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Martingale Small Cap					
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Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	<u>Cost</u>	Current Value
(b)		(c)		(d)	(e)
SPS COMMERCE INC	EQUITY	41,000.000	55.4200	1,657,523.06	2,272,220.00
SP PLUS CORP	EQUITY	36,300.000	42.4300	1,113,175.15	1,540,209.00
SAFETY INSURANCE GROUP INC	EQUITY	19,506.000	92.5300	1,356,199.44	1,804,890.18
SANDERSON FARMS INC	EQUITY	7,800.000	176.2200	1,144,907.13	1,374,516.00
SANDY SPRING BANCORP INC	EQUITY	40,100.000	37.8800	1,342,411.86	1,518,988.00
JOHN B SANFILIPPO & SON INC	EQUITY	14,100.000	91.2800	839,769.62	1,287,048.00
SAUL CENTERS INC	EQUITY	21,200.000	52.7800	1,152,708.63	1,118,936.00
SCHNITZER STEEL INDUSTRIES INC	EQUITY	10,300.000	21.6800	271,035.10	223,304.00
SELECTIVE INSURANCE GROUP INC	EQUITY	36,726.000	65.1900	1,774,067.02	2,394,167.94
SENECA FOODS CORP	EQUITY	13,400.000	40.7900	431,044.63	546,586.00
SENSIENT TECHNOLOGIES CORP	EQUITY	1,800.000	66.0900	109,899.00	118,962.00
SHENANDOAH TELECOMMUNICATIONS	EQUITY	20,800.000	41.6100	827,899.59	865,488.00
SHORE BANCSHARES INC	EQUITY	15,700.000	17.3600	249,376.84	272,552.00
SIERRA BANCORP	EQUITY	23,400.000	29.1200	533,375.06	681,408.00
SIMPLY GOOD FOODS CO/THE	EQUITY	27,700.000	28.5400	529,337.20	790,558.00
SIMULATIONS PLUS INC SMARTFINANCIAL INC	EQUITY	30,400.000 9,900.000	29.0700	470,523.74	883,728.00 234,036.00
SOUTHERN FIRST BANCSHARES INC	EQUITY EQUITY	9,700.000	23.6400 42.4900	221,238.27 393,888.98	412,153.00
SOUTHERN MISSOURI BANCORP INC	EQUITY	11,400.000	38.3600	358,958.07	437,304.00
SOUTHWEST GAS HOLDINGS INC	EQUITY	32,000.000	75.9700	2,411,058.17	2,431,040.00
SPIRE INC	EQUITY	34,000.000	83.3100	2,315,053.04	2,832,540.00
SPIRIT OF TEXAS BANCSHARES INC	EQUITY	22,000.000	23.0000	470,666.97	506,000.00
SPOK HOLDINGS INC	EQUITY	36,200.000	12.2300	489,223.17	442,726.00
SPORTSMAN'S WAREHOUSE HOLDINGS	EQUITY	13,900.000	8.0300	112,388.17	111,617.00
STEPAN CO	EQUITY	20,000.000	102.4400	1,358,792.40	2,048,800.00
STERLING BANCORP INC/MI	EQUITY	14,000.000	8.1000	140,366.00	113,400.00
STERLING CONSTRUCTION CO INC	EQUITY	7,400.000	14.0800	108,148.48	104,192.00
STEWART INFORMATION SERVICES C	EQUITY	32,088.000	40.7900	1,431,456.31	1,308,869.52
STURM RUGER & CO INC	EQUITY	25,200.000	47.0300	1,541,925.29	1,185,156.00
SUPERIOR GROUP OF COS INC	EQUITY	12,400.000	13.5400	286,125.08	167,896.00
SYKES ENTERPRISES INC	EQUITY	59,500.000	36.9900	1,761,755.53	2,200,905.00
SYSTEMAX INC TPG RE FINANCE TRUST INC	EQUITY EQUITY	25,500.000 72,000.000	25.1600 20.2700	722,315.52 1,454,760.18	641,580.00 1,459,440.00
TAYLOR MORRISON HOME CORP	EQUITY	74,800.000	21.8600	1,933,612.28	1,635,128.00
TECH DATA CORP	EQUITY	7,900.000	143.6000	718,919.10	1,134,440.00
TERRAFORM POWER INC	EQUITY	102,100.000	15.3900	1,375,887.14	1,571,319.00
TERRITORIAL BANCORP INC	EQUITY	11,800.000	30.9400	353,234.73	365,092.00
TETRA TECH INC	EQUITY	35,700.000	86.1600	1,212,951.76	3,075,912.00
TEXAS ROADHOUSE INC	EQUITY	48,000.000	56.3200	2,207,122.32	2,703,360.00
TIMBERLAND BANCORP INC/WA	EQUITY	11,400.000	29.7400	324,586.69	339,036.00
TIPTREE INC	EQUITY	28,900.000	8.1400	189,969.50	235,246.00
TOOTSIE ROLL INDUSTRIES INC	EQUITY	28,341.000	34.1400	946,474.72	967,561.74
TREDEGAR CORP	EQUITY	36,500.000	22.3500	704,433.32	815,775.00
TRICO BANCSHARES	EQUITY	39,000.000	40.8100	1,334,436.25	1,591,590.00
TRUEBLUE INC TRUSTCO BANK CORP NY	EQUITY EQUITY	22,400.000 29,797.000	24.0600 8.6700	492,353.67 242,309.52	538,944.00 258,339.99
TTEC HOLDINGS INC	EQUITY	24,700.000	39.6200	828,915.21	978,614.00
UFP TECHNOLOGIES INC	EQUITY	13,600.000	49.6100	422,314.62	674,696.00
USANA HEALTH SCIENCES INC	EQUITY	6,500.000	78.5500	494,713.56	510,575.00
US PHYSICAL THERAPY INC	EQUITY	5,900.000	114.3500	508,877.03	674,665.00
UNIFIRST CORP/MA	EQUITY	12,200.000	201.9800	2,040,397.47	2,464,156.00
UNITED COMMUNITY FINANCIAL COR	EQUITY	78,100.000	11.6600	793,549.09	910,646.00
UNITED FIRE GROUP INC	EQUITY	31,300.000	43.7300	1,349,505.02	1,368,749.00
UNITIL CORP	EQUITY	27,900.000	61.8200	1,195,677.48	1,724,778.00
UNIVERSAL CORP/VA	EQUITY	34,200.000	57.0600	2,177,583.91	1,951,452.00
UNIVERSAL HEALTH REALTY INCOME	EQUITY	14,921.000	117.3600	986,727.73	1,751,128.56
UNIVERSAL INSURANCE HOLDINGS I UNIVEST FINANCIAL CORP	EQUITY EQUITY	27,000.000 44,700.000	27.9900 26.7800	851,745.64 1,134,227.78	755,730.00 1,197,066.00
URSTADT BIDDLE PROPERTIES INC	EQUITY	52,327.000	24.8400	1,134,227.78	1,197,066.00
US ECOLOGY INC	EQUITY	28,200.000	57.9100	1,771,159.48	1,633,062.00
UTAH MEDICAL PRODUCTS INC	EQUITY	6,800.000	107.9000	474,279.52	733,720.00
VAREX IMAGING CORP	EQUITY	43,400.000	29.8100	1,382,270.98	1,293,754.00
VERINT SYSTEMS INC	EQUITY	22,600.000	55.3600	897,815.95	1,251,136.00
VIAD CORP	EQUITY	29,100.000	67.5000	1,150,959.15	1,964,250.00
VILLAGE SUPER MARKET INC	EQUITY	18,300.000	23.2000	541,460.14	424,560.00
VISHAY PRECISION GROUP INC	EQUITY	11,400.000	34.0000	361,124.90	387,600.00

Martingale Small Cap

	Martingale Sinali Cap							
	Description of investment including maturity date, rate							
	of interest, collateral, par or maturity value							
	Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	<u>Cost</u>	Current Value		
(a)	(b)		(c)		(d)	(e)		
	WD-40 CO	EQUITY	12.800.000	194.1400	2,260,843.99	2,484,992.00		
	WSFS FINANCIAL CORP	EQUITY	11,800.000	43.9900	509,463.82	519,082.00		
	WATERSTONE FINANCIAL INC	EQUITY	43,200.000	19.0300	717,805.97	822,096.00		
	WEIS MARKETS INC	EQUITY	17,700.000	40.4900	798,061.26	716,673.00		
	WESTWOOD HOLDINGS GROUP INC	EQUITY	16,600.000	29.6200	956,579.42	491,692.00		
	WINMARK CORP	EQUITY	4,400.000	198.3000	683,319.73	872,520.00		
	XPERI CORP	EQUITY	76,900.000	18.5000	1,779,935.29	1,422,650.00		
	YORK WATER CO/THE	EQUITY	24,800.000	46.1100	989,402.64	1,143,528.00		
	ARGO GROUP INTERNATIONAL HOLDI	EQUITY	16,521.000	65.7500	816,340.55	1,086,255.75		
	CENTRAL EUROPEAN MEDIA ENTERPR	EQUITY	146,700.000	4.5300	663,531.90	664,551.00		
	CONSOLIDATED WATER CO LTD	EQUITY	28,800.000	16.3000	456,976.40	469,440.00		
	ENSTAR GROUP LTD	EQUITY	8,400.000	206.8600	1,624,739.48	1,737,624.00		
	ESSENT GROUP LTD	EQUITY	56,800.000	51.9900	1,959,967.55	2,953,032.00		
	FRESH DEL MONTE PRODUCE INC	EQUITY	38,600.000	34.9800	2,081,118.11	1,350,228.00		
	HELEN OF TROY LTD	EQUITY	16,300.000	179.7900	1,551,011.84	2,930,577.00		

Total Martingale Small Cap

\$ 361,082,552.80 \$ 441,086,440.71

APPENDIX XII

Martingale Large Cap

Martingale Large Cap					
	Description of investment including maturity date, rate of interest, collateral, par or maturity value				
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	Price	<u>Cost</u>	Current Value
(b)	<u>. 10001 17p0</u>	(c)	<u></u>	(d)	(e)
			4 0000		
EB TEMP INV FD	CCT	14,847,443.700	1.0000	14,847,443.70	14,847,443.70
AGNC INVESTMENT CORP AT&T INC	EQUITY EQUITY	245,000.000	17.6800 39.0800	5,225,784.99	4,331,600.00
ABBOTT LABORATORIES	EQUITY	546,700.000 99,500.000	86.8600	17,843,236.28 6,166,310.70	21,365,036.00 8,642,570.00
ADOBE INC	EQUITY	41,700.000	329.8100	5,297,456.95	13,753,077.00
AKAMAI TECHNOLOGIES INC	EQUITY	56,500.000	86.3800	4,233,112.01	4,880,470.00
ALLEGHANY CORP	EQUITY	10,100.000	799.5700	6,291,378.98	8,075,657.00
ALLSTATE CORP/THE	EQUITY	98,400.000	112.4500	6,881,887.73	11,065,080.00
ALPHABET INC-CL C	EQUITY	2,119.000	1,337.0200	847,551.57	2,833,145.38
ALPHABET INC-CL A	EQUITY	15,000.000	1,339.3900	8,573,801.64	20,090,850.00
AMAZON.COM INC	EQUITY	5,100.000	1,847.8400	9,251,286.60	9,423,984.00
AMEREN CORP AMERICAN ELECTRIC POWER CO INC	EQUITY EQUITY	129,400.000	76.8000 94.5100	5,441,816.91	9,937,920.00
AMERICAN EXPRESS CO	EQUITY	111,900.000 80,800.000	124.4900	6,033,150.85 8,008,892.18	10,575,669.00 10,058,792.00
AMERICAN FINANCIAL GROUP INC/O	EQUITY	77,000.000	109.6500	5,583,774.65	8,443,050.00
AMERICAN NATIONAL INSURANCE CO	EQUITY	13,900.000	117.6800	1,734,944.86	1,635,752.00
AMERISOURCEBERGEN CORP	EQUITY	29,400.000	85.0200	2,464,881.77	2,499,588.00
AMGEN INC	EQUITY	8,700.000	241.0700	2,070,325.50	2,097,309.00
ANSYS INC	EQUITY	31,900.000	257.4100	2,689,790.89	8,211,379.00
ANTHEM INC	EQUITY	11,900.000	302.0300	2,294,990.59	3,594,157.00
APPLE HOSPITALITY REIT INC	EQUITY	65,900.000	16.2500	1,236,505.64	1,070,875.00
ASSURANT INC	EQUITY	32,800.000	131.0800	4,139,155.58	4,299,424.00
ATMOS ENERGY CORP AUTOMATIC DATA PROCESSING INC	EQUITY	46,500.000	111.8600 170.5000	2,341,304.64	5,201,490.00
AUTOZONE INC	EQUITY EQUITY	77,700.000 5,800.000	1,191.3100	10,528,905.41 5,353,834.12	13,247,850.00 6,909,598.00
AVALONBAY COMMUNITIES INC	EQUITY	40,400.000	209.7000	7,597,459.13	8,471,880.00
AVANGRID INC	EQUITY	33,300.000	51.1600	1,694,755.94	1,703,628.00
BAXTER INTERNATIONAL INC	EQUITY	64,600.000	83.6200	2,775,378.82	5,401,852.00
BECTON DICKINSON AND CO	EQUITY	25,957.000	271.9700	3,521,635.34	7,059,525.29
H&R BLOCK INC	EQUITY	233,100.000	23.4800	6,178,742.03	5,473,188.00
BOOKING HOLDINGS INC	EQUITY	5,600.000	2,053.7300	10,530,610.73	11,500,888.00
BOSTON PROPERTIES INC	EQUITY	23,400.000	137.8600	3,109,702.16	3,225,924.00
BRIGHT HORIZONS FAMILY SOLUTIO	EQUITY	5,800.000	150.2900	509,711.29	871,682.00
BRISTOL-MYERS SQUIBB CO BROADRIDGE FINANCIAL SOLUTIONS	EQUITY EQUITY	71,300.000 69,900.000	64.1900 123.5400	4,257,788.33 4,608,362.19	4,576,747.00 8,635,446.00
BROADCOM INC	EQUITY	17,800.000	316.0200	5,650,996.30	5,625,156.00
BROWN & BROWN INC	EQUITY	26,500.000	39.4800	448,982.53	1,046,220.00
CBOE GLOBAL MARKETS INC	EQUITY	29,700.000	120.0000	3,448,242.35	3,564,000.00
CDK GLOBAL INC	EQUITY	2,600.000	54.6800	146,106.36	142,168.00
CMS ENERGY CORP	EQUITY	155,400.000	62.8400	6,317,078.75	9,765,336.00
CABLE ONE INC	EQUITY	4,200.000	1,488.4700	4,679,549.25	6,251,574.00
CADENCE DESIGN SYSTEMS INC	EQUITY	119,100.000	69.3600	4,893,702.57	8,260,776.00
CAMDEN PROPERTY TRUST	EQUITY	72,400.000	106.1000	6,751,781.20	7,681,640.00
CAPITAL ONE FINANCIAL CORP	EQUITY	41,800.000	102.9100	4,110,745.07	4,301,638.00
CARNIVAL CORP CASEY'S GENERAL STORES INC	EQUITY EQUITY	38,500.000 39,900.000	50.8300 158.9900	2,215,616.30 5,871,870.37	1,956,955.00 6,343,701.00
CHARTER COMMUNICATIONS INC	EQUITY	4,000.000	485.0800	1,882,664.90	1,940,320.00
CHEMED CORP	EQUITY	18,600.000	439.2600	6,209,410.88	8,170,236.00
CHEVRON CORP	EQUITY	42,500.000	120.5100	4,990,549.00	5,121,675.00
CHURCH & DWIGHT CO INC	EQUITY	4,200.000	70.3400	288,729.00	295,428.00
CINEMARK HOLDINGS INC	EQUITY	33,000.000	33.8500	1,258,098.86	1,117,050.00
CITRIX SYSTEMS INC	EQUITY	77,600.000	110.9000	8,487,262.11	8,605,840.00
CLEAN HARBORS INC	EQUITY	37,100.000	85.7500	2,720,302.56	3,181,325.00
CLOROX CO/THE	EQUITY	53,200.000	153.5400	7,069,984.85	8,168,328.00
COCNIZANT TECHNOLOGY SOLUTIONS	EQUITY	116,200.000	55.3500	5,781,808.32	6,431,670.00
COGNIZANT TECHNOLOGY SOLUTIONS COLGATE-PALMOLIVE CO	EQUITY EQUITY	48,700.000 147,100.000	62.0200 68.8400	3,766,181.81 9,747,195.71	3,020,374.00 10,126,364.00
COMCAST CORP	EQUITY	333,200.000	44.9700	14,279,187.90	14,984,004.00
CONSOLIDATED EDISON INC	EQUITY	83,600.000	90.4700	5,322,850.41	7,563,292.00
COOPER COS INC/THE	EQUITY	24,800.000	321.2900	4,893,536.72	7,967,992.00
COPART INC	EQUITY	23,000.000	90.9400	587,381.55	2,091,620.00
COSTCO WHOLESALE CORP	EQUITY	6,000.000	293.9200	1,595,641.62	1,763,520.00
COSTAR GROUP INC	EQUITY	400.000	598.3000	195,254.00	239,320.00
CURTISS-WRIGHT CORP	EQUITY	2,900.000	140.8900	409,488.60	408,581.00
DANAHER CORR	EQUITY	72,000.000	129.8700 153.4800	5,941,687.45	9,350,640.00
DANAHER CORP	EQUITY	67,800.000	153.4800	4,400,544.24	10,405,944.00

Martingale Large Cap

Martingale Large Cap					
		f investment including			
I dentity of increase howevery leaves on similar words.		est, collateral, par or m		Cont	Comment Value
Identity of issue, borrower, lessor or similar party (b)	Asset type	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	Current Value (e)
(6)		(0)		(u)	(6)
DARDEN RESTAURANTS INC	EQUITY	87,800.000	109.0100	4,746,623.90	9,571,078.00
DELTA AIR LINES INC	EQUITY	37,800.000	58.4800	2,105,159.02	2,210,544.00
DOLLAR GENERAL CORP	EQUITY	5,800.000	155.9800	917,647.00	904,684.00
DOUGLAS EMMETT INC	EQUITY	12,000.000	43.9000	508,020.00	526,800.00
DUNKIN' BRANDS GROUP INC	EQUITY	96,400.000	75.5400	7,499,074.08	7,282,056.00
EPR PROPERTIES EBAY INC	EQUITY EQUITY	17,800.000 95,400.000	70.6400 36.1100	1,264,974.69 3,733,119.50	1,257,392.00 3,444,894.00
ECHOSTAR CORP	EQUITY	2,100.000	43.3100	76,739.00	90,951.00
ECOLAB INC	EQUITY	17,600.000	192.9900	2,145,364.91	3,396,624.00
EDISON INTERNATIONAL	EQUITY	8,000.000	75.4100	453,501.17	603,280.00
ENCOMPASS HEALTH CORP	EQUITY	119,500.000	69.2700	8,310,168.41	8,277,765.00
EQUITY COMMONWEALTH	EQUITY	117,200.000	32.8300	3,950,822.65	3,847,676.00
EQUITY LIFESTYLE PROPERTIES IN	EQUITY	128,800.000	70.3900	3,228,828.23	9,066,232.00
EQUITY RESIDENTIAL	EQUITY	67,700.000	80.9200	4,603,698.66	5,478,284.00
ESSEX PROPERTY TRUST INC EVERGY INC	EQUITY EQUITY	28,300.000 134,500.000	300.8600 65.0900	7,698,328.18 8,439,325.68	8,514,338.00 8,754,605.00
EXELON CORP	EQUITY	223,800.000	45.5900	8,188,830.23	10,203,042.00
EXPEDIA GROUP INC	EQUITY	10,200.000	108.1400	1,333,479.22	1,103,028.00
EXXON MOBIL CORP	EQUITY	40,500.000	69.7800	3,395,348.54	2,826,090.00
FACEBOOK INC	EQUITY	76,900.000	205.2500	12,977,703.22	15,783,725.00
FAIR ISAAC CORP	EQUITY	1,600.000	374.6800	358,287.14	599,488.00
FIRST AMERICAN FINANCIAL CORP	EQUITY	123,900.000	58.3200	6,004,349.82	7,225,848.00
FIRST CITIZENS BANCSHARES INC/	EQUITY	10,200.000	532.2100	4,521,188.89	5,428,542.00
FIRSTENERGY CORP	EQUITY	187,700.000	48.6000	7,052,359.53	9,122,220.00
FLOWERS FOODS INC ARTHUR J GALLAGHER & CO	EQUITY EQUITY	245,700.000 124,700.000	21.7400 95.2300	5,012,872.09 5,485,339.74	5,341,518.00 11,875,181.00
GAMING AND LEISURE PROPERTIES	EQUITY	137,700.000	43.0500	5,516,740.70	5,927,985.00
GENERAL DYNAMICS CORP	EQUITY	36,500.000	176.3500	6,616,988.16	6,436,775.00
GENERAL MILLS INC	EQUITY	75,300.000	53.5600	3,854,351.27	4,033,068.00
GRAHAM HOLDINGS CO	EQUITY	5,600.000	638.9900	3,806,295.20	3,578,344.00
HCA HEALTHCARE INC	EQUITY	48,600.000	147.8100	4,905,171.90	7,183,566.00
HANOVER INSURANCE GROUP INC/TH	EQUITY	50,700.000	136.6700	3,218,313.62	6,929,169.00
HARTFORD FINANCIAL SERVICES GR	EQUITY	112,100.000	60.7700	6,201,746.38	6,812,317.00
HAWAIIAN ELECTRIC INDUSTRIES I HERSHEY CO/THE	EQUITY EQUITY	112,600.000 75,100.000	46.8600 146.9800	4,576,698.19 7,517,297.92	5,276,436.00 11,038,198.00
HIGHWOODS PROPERTIES INC	EQUITY	46,200.000	48.9100	2,186,149.26	2,259,642.00
HILL-ROM HOLDINGS INC	EQUITY	78,200.000	113.5300	4,410,889.06	8,878,046.00
HOLOGIC INC	EQUITY	74,500.000	52.2100	3,638,906.28	3,889,645.00
HOME DEPOT INC/THE	EQUITY	56,500.000	218.3800	7,940,318.70	12,338,470.00
HONEYWELL INTERNATIONAL INC	EQUITY	87,900.000	177.0000	9,600,567.48	15,558,300.00
HORMEL FOODS CORP	EQUITY	88,300.000	45.1100	3,570,219.70	3,983,213.00
HUDSON PACIFIC PROPERTIES INC	EQUITY	22,600.000	37.6500	783,706.11	850,890.00
HUMANA INC HUNTINGTON INGALLS INDUSTRIES	EQUITY EQUITY	4,500.000 32,700.000	366.5200 250.8800	1,573,659.00 4,894,525.10	1,649,340.00 8,203,776.00
IDACORP INC	EQUITY	27,200.000	106.8000	2,903,821.68	2,904,960.00
INGREDION INC	EQUITY	78,400.000	92.9500	7,147,898.06	7,287,280.00
INTEL CORP	EQUITY	117,800.000	59.8500	6,566,621.37	7,050,330.00
INTERCONTINENTAL EXCHANGE INC	EQUITY	67,500.000	92.5500	6,142,592.62	6,247,125.00
INTERNATIONAL BUSINESS MACHINE	EQUITY	105,700.000	134.0400	17,679,352.63	14,168,028.00
INTUIT INC	EQUITY	54,200.000	261.9300	3,885,684.76	14,196,606.00
JOHNSON & JOHNSON KELLOGG CO	EQUITY EQUITY	140,000.000 67,500.000	145.8700 69.1600	13,478,644.62	20,421,800.00 4,668,300.00
L3HARRIS TECHNOLOGIES INC	EQUITY	26,900.000	197.8700	4,559,645.30 5,603,390.37	5,322,703.00
LAMB WESTON HOLDINGS INC	EQUITY	23,200.000	86.0300	1,823,689.81	1,995,896.00
ESTEE LAUDER COS INC/THE	EQUITY	12,600.000	206.5400	1,645,837.20	2,602,404.00
LEIDOS HOLDINGS INC	EQUITY	30,600.000	97.8900	2,443,217.80	2,995,434.00
LIFE STORAGE INC	EQUITY	38,700.000	108.2800	3,840,743.02	4,190,436.00
ELI LILLY & CO	EQUITY	120,700.000	131.4300	9,179,062.52	15,863,601.00
LOCKHEED MARTIN CORP	EQUITY	34,500.000	389.3800	4,946,084.59	13,433,610.00
LOWE'S COS INC	EQUITY	3,600.000	85.7400 110.7600	256,441.75	308,664.00
LOWE'S COS INC MFA FINANCIAL INC	EQUITY EQUITY	4,800.000 25,000.000	119.7600 7.6500	502,242.32 183,223.00	574,848.00 191,250.00
MACQUARIE INFRASTRUCTURE CORP	EQUITY	95,800.000	42.8400	3,923,754.04	4,104,072.00
MARSH & MCLENNAN COS INC	EQUITY	108,600.000	111.4100	4,589,295.12	12,099,126.00
MASTERCARD INC	EQUITY	19,100.000	298.5900	1,961,195.41	5,703,069.00
MCCORMICK & CO INC/MD	EQUITY	18,200.000	169.7300	2,730,255.60	3,089,086.00

Martingale Large Cap

Martingale Large Cap					
	Description of investment including maturity date,				
I dentity of inner bowers a leasen as similar wants.		est, collateral, par or m		Cont	Comment Valor
Identity of issue, borrower, lessor or similar party (b)	Asset type	<u>Shares/Par</u> (c)	<u>Price</u>	<u>Cost</u> (d)	Current Value (e)
(6)		(0)		(u)	(0)
MCDONALD'S CORP	EQUITY	82,200.000	197.6100	8,583,827.46	16,243,542.00
MCKESSON CORP	EQUITY	54,800.000	138.3200	7,591,779.35	7,579,936.00
MERCK & CO INC	EQUITY	214,800.000	90.9500	12,512,950.72	19,536,060.00
MERCURY GENERAL CORP	EQUITY	44,800.000	48.7300	2,677,535.41	2,183,104.00
MICROSOFT CORP	EQUITY	145,100.000	157.7000	6,414,476.20	22,882,270.00
MID-AMERICA APARTMENT COMMUNIT	EQUITY	67,947.000	131.8600	5,978,264.99	8,959,491.42
MONDELEZ INTERNATIONAL INC MORNINGSTAR INC	EQUITY EQUITY	140,200.000	55.0800 151.3100	6,002,711.85	7,722,216.00
MOTOROLA SOLUTIONS INC	EQUITY	24,400.000 66,700.000	161.1400	2,026,294.65 4,847,127.52	3,691,964.00 10,748,038.00
NRG ENERGY INC	EQUITY	39,400.000	39.7500	1,560,411.64	1,566,150.00
NEWMARKET CORP	EQUITY	7,300.000	486.5200	3,072,356.55	3,551,596.00
NEWMONT CORP	EQUITY	238,900.000	43.4500	9,190,497.85	10,380,205.00
NEXTERA ENERGY INC	EQUITY	42,900.000	242.1600	4,952,512.35	10,388,664.00
NORTHROP GRUMMAN CORP	EQUITY	30,100.000	343.9700	6,766,670.00	10,353,497.00
OLD REPUBLIC INTERNATIONAL COR	EQUITY	16,100.000	22.3700	349,967.97	360,157.00
OMNICOM GROUP INC	EQUITY	106,600.000	81.0200	8,355,325.51	8,636,732.00
ORACLE CORP	EQUITY	277,800.000	52.9800	11,735,860.16	14,717,844.00
PAYCHEX INC	EQUITY	37,500.000	85.0600	2,684,582.61	3,189,750.00
PEOPLE'S UNITED FINANCIAL INC PEPSICO INC	EQUITY EQUITY	269,900.000 132,600.000	16.9000 136.6700	4,400,879.56 12,210,199.42	4,561,310.00 18,122,442.00
PFIZER INC	EQUITY	363,900.000	39.1800	12,215,188.19	14,257,602.00
PHILLIPS 66	EQUITY	75,600.000	111.4100	7,844,728.35	8,422,596.00
PINNACLE WEST CAPITAL CORP	EQUITY	88,100.000	89.9300	7,993,174.91	7,922,833.00
POOL CORP	EQUITY	3,500.000	212.3800	603,210.65	743,330.00
POPULAR INC	EQUITY	119,300.000	58.7500	5,207,399.73	7,008,875.00
POST HOLDINGS INC	EQUITY	43,200.000	109.1000	4,006,776.76	4,713,120.00
PROCTER & GAMBLE CO/THE	EQUITY	152,200.000	124.9000	14,078,088.77	19,009,780.00
PROGRESSIVE CORP/THE	EQUITY	145,500.000	72.3900	5,559,396.40	10,532,745.00
PROLOGIS INC	EQUITY	142,828.000	89.1400	8,727,302.69	12,731,687.92
PUBLIC SERVICE ENTERPRISE GROU PUBLIC STORAGE	EQUITY EQUITY	57,600.000 32,900.000	59.0500 212.9600	3,431,519.50 7,761,123.24	3,401,280.00 7,006,384.00
RAYTHEON CO	EQUITY	53,900.000	219.7400	7,761,123.24	11,843,986.00
REINSURANCE GROUP OF AMERICA I	EQUITY	50,700.000	163.0600	6,599,470.07	8,267,142.00
REPUBLIC SERVICES INC	EQUITY	119,500.000	89.6300	4,328,238.03	10,710,785.00
ROYAL GOLD INC	EQUITY	60,600.000	122.2500	4,944,073.56	7,408,350.00
S&P GLOBAL INC	EQUITY	10,500.000	273.0500	1,991,923.58	2,867,025.00
SABRE CORP	EQUITY	175,800.000	22.4400	4,380,880.72	3,944,952.00
SEABOARD CORP	EQUITY	100.000	4,250.5500	449,955.03	425,055.00
SERVICE PROPERTIES TRUST	EQUITY	163,600.000	24.3300	4,433,388.64	3,980,388.00
JM SMUCKER CO/THE	EQUITY	62,100.000	104.1300	7,736,882.85	6,466,473.00
SOUTHERN CO/THE	EQUITY	56,900.000 49,600.000	63.7000	2,941,066.90	3,624,530.00 3,614,848.00
SPIRIT AEROSYSTEMS HOLDINGS IN SPIRIT REALTY CAPITAL INC	EQUITY EQUITY	57,300.000	72.8800 49.1800	3,939,023.60 2,949,698.04	2,818,014.00
STARBUCKS CORP	EQUITY	163,900.000	87.9200	9,159,385.59	14,410,088.00
STRYKER CORP	EQUITY	59,000.000	209.9400	4,232,417.67	12,386,460.00
SUN COMMUNITIES INC	EQUITY	63,400.000	150.1000	5,822,203.84	9,516,340.00
SYNOPSYS INC	EQUITY	84,200.000	139.2000	3,223,861.23	11,720,640.00
SYSCO CORP	EQUITY	142,500.000	85.5400	5,661,026.96	12,189,450.00
TFS FINANCIAL CORP	EQUITY	58,100.000	19.6800	955,830.10	1,143,408.00
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	5,300.000	122.4300	649,647.50	648,879.00
TARGET CORP	EQUITY	54,100.000	128.2100	4,633,411.80	6,936,161.00
TELEDYNE TECHNOLOGIES INC TEXAS INSTRUMENTS INC	EQUITY EQUITY	300.000	346.5400	98,621.01	103,962.00
TRAVELERS COS INC/THE	EQUITY	12,500.000 69,000.000	128.2900 136.9500	656,427.11 7,165,637.40	1,603,625.00 9,449,550.00
TWO HARBORS INVESTMENT CORP	EQUITY	52,200.000	14.6200	721,984.26	763,164.00
TYSON FOODS INC	EQUITY	127,100.000	91.0400	7,964,313.38	11,571,184.00
UDR INC	EQUITY	147,800.000	46.7000	5,735,383.72	6,902,260.00
UGI CORP	EQUITY	36,150.000	45.1600	1,291,867.42	1,632,534.00
US BANCORP	EQUITY	48,800.000	59.2900	2,383,695.67	2,893,352.00
UNITED AIRLINES HOLDINGS INC	EQUITY	27,500.000	88.0900	2,416,535.22	2,422,475.00
US FOODS HOLDING CORP	EQUITY	102,900.000	41.8900	3,847,008.97	4,310,481.00
UNITEDHEALTH GROUP INC	EQUITY	29,200.000	293.9800	2,584,993.02	8,584,216.00
UNIVERSAL HEALTH SERVICES INC VERISIGN INC	EQUITY EQUITY	12,900.000 12,600.000	143.4600 192.6800	1,621,705.35	1,850,634.00 2,427,768.00
VERIZON COMMUNICATIONS INC	EQUITY	318,600.000	61.4000	2,573,053.72 17,362,044.32	19,562,040.00
VISA INC	EQUITY	5,900.000	187.9000	952,938.50	1,108,610.00
· · · · · ·		0,000.000		332,300.00	.,,

Martingale Large Cap

(a)

<u>Martingale Large Cap</u>									
	<u>Description of investment including maturity date.</u>								
<u>rate of interest, collateral, par or maturity value</u>									
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	<u>Cost</u>	Current Value				
(b)		(c)		(d)	(e)				
WEG ENERGY CROUP INC	FOURTY	26 600 000	00.0000	4 042 000 40	2.452.240.00				
WEC ENERGY GROUP INC	EQUITY	26,600.000	92.2300	1,813,600.40	2,453,318.00				
WALMART INC	EQUITY	149,700.000	118.8400	11,005,165.25	17,790,348.00				
WASTE MANAGEMENT INC	EQUITY	102,700.000	113.9600	4,389,535.04	11,703,692.00				
WILLIAMS-SONOMA INC	EQUITY	4,000.000	73.4400	206,780.00	293,760.00				
XCEL ENERGY INC	EQUITY	43,100.000	63.4900	2,069,266.36	2,736,419.00				
YUM! BRANDS INC	EQUITY	89,400.000	100.7300	6,030,434.22	9,005,262.00				
YUM CHINA HOLDINGS INC	EQUITY	204,000.000	48.0100	7,008,345.18	9,794,040.00				
ZIMMER BIOMET HOLDINGS INC	EQUITY	43,400.000	149.6800	5,454,643.64	6,496,112.00				
ZOETIS INC	EQUITY	49,600.000	132.3500	6,090,965.80	6,564,560.00				
AMDOCS LTD	EQUITY	142,300.000	72.1900	6,337,783.86	10,272,637.00				
AON PLC/UK	EQUITY	36,900.000	208.2900	2,567,970.36	7,685,901.00				
ARCH CAPITAL GROUP LTD	EQUITY	77,800.000	42.8900	1,519,212.75	3,336,842.00				
ASSURED GUARANTY LTD	EQUITY	2,300.000	49.0200	96,854.12	112,746.00				
AXIS CAPITAL HOLDINGS LTD	EQUITY	6,300.000	59.4400	331,768.12	374,472.00				
ACCENTURE PLC	EQUITY	82,400.000	210.5700	8,747,906.30	17,350,968.00				
BUNGE LTD	EQUITY	58,800.000	57.5500	3,456,301.09	3,383,940.00				
EVEREST RE GROUP LTD	EQUITY	33,700.000	276.8400	4,975,104.50	9,329,508.00				
GENPACT LTD	EQUITY	218,600.000	42.1700	6,019,619.31	9,218,362.00				
JAZZ PHARMACEUTICALS PLC	EQUITY	61,800.000	149.2800	9,758,977.70	9,225,504.00				
MEDTRONIC PLC	EQUITY	152,900.000	113.4500	12,738,182.55	17,346,505.00				
RENAISSANCERE HOLDINGS LTD	EQUITY	47,095.000	196.0200	4,839,471.85	9,231,561.90				
STERIS PLC	EQUITY	3,800.000	152.4200	438,100.10	579,196.00				
WHITE MOUNTAINS INSURANCE GROU	EQUITY	3,600.000	1,115.5100	3,560,309.91	4,015,836.00				
WILLIS TOWERS WATSON PLC	EQUITY	47,000.000	201.9400	9,042,350.11	9,491,180.00				
QIAGEN NV	EQUITY	39,100.000	33.8000	1,421,753.42	1,321,580.00				
COPA HOLDINGS SA	EQUITY	5,000.000	108.0800	512,293.50	540,400.00				
ROYAL CARIBBEAN CRUISES LTD	EQUITY	34,100.000	133.5100	4,105,643.95	4,552,691.00				

Total Martingale Large Cap

\$ 1,097,186,274.66 \$1,512,328,277.61

APPENDIX XIII

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	Mellon Transition Account	Description of investment including maturity date, rate of in	nterest, collateral, par or maturi	ty value		
	Identity of issue, borrower, lessor or similar party	Security description	Shares/Par	<u>Price</u>	Cost	Current Value
(a)	(b)	(c)			(d)	(e)
	EB TEMP INV FD	ССТ	383.508.870	1.0000	383.508.87	383,508.87
	ACC CLAIMS HLDGS LLC	EQUITY	8.222.480.000	0.0040	0.00	32.889.92
	ADELPHIA RECOVERY TRUST	EQUITY	5,107,789.000	0.0010	2,438,841.97	5,107.79
	ADELPHIA RECOVERY TRUST	EQUITY	10,669,204.000	0.0010	851,509.33	10,669.20
	CASH	CASH AND CASH EQUIVALENTS		0.0000	485,500.00	485,500.00
			Total Mellon Transi	tion	\$ 4,159,360.17	\$ 917,675.78

APPENDIX XIV

Oaktree

Oaktree						
Identity of issue, borrower, lessor or similar party (b)		including maturity date, rate of interest, c / description (c)	collateral, par or maturit Shares/Par	<u>y value</u> <u>Price</u>	Cost (d)	Current Value (e)
.,		(-/				
EB TEMP INV FD CASH	CCT CASH & CASH EQUIVALENTS		6,952,440.370 0.000	1.0000 1.0000	6,952,440.37 61.08	6,952,440.37 61.08
ALLSCRIPTS HEALTHCARE SOLUTION	CONV. OR EXCH. SECURITIES	1.250% 07/01/2020 DD 06/18/13	1,874,000.000	99.0070	1,860,147.95	1,855,391.18
APOLLO COMMERCIAL REAL ESTATE	CONV. OR EXCH. SECURITIES	4.750% 08/23/2022 DD 08/21/17	2,625,000.000	100.4120	2,641,167.66	2,635,815.00
APHRIA INC 144A	CONV. OR EXCH. SECURITIES	5.250% 06/01/2024 DD 04/23/19	1,542,000.000	66.3130	1,355,355.97	1,022,546.46
ARBOR REALTY TRUST INC 144A ARES CAPITAL CORP	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	4.750% 11/01/2022 DD 11/12/19 4.625% 03/01/2024 DD 03/08/19	7,250,000.000 936,000.000	99.5960 106.0700	7,229,617.24 951,038.69	7,220,710.00 992,815.20
BANK OF AMERICA CORP	CONV. OR EXCH. SECURITIES	PFD 7.250% NON-CUMULATIVE	577.000	1,449.0000	734,873.57	836,073.00
BOINGO WIRELESS INC	CONV. OR EXCH. SECURITIES	1.000% 10/01/2023 DD 10/05/18	3,865,000.000	88.3470	3,407,410.32	3,414,611.55
CALAMP CORP	CONV. OR EXCH. SECURITIES	1.625% 05/15/2020 DD 05/06/15	2,559,000.000	98.5300	2,491,905.68	2,521,382.70
CALAMP CORP CARDTRONICS INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	2.000% 08/01/2025 DD 07/20/18 1.000% 12/01/2020 DD 11/25/13	1,509,000.000 4,904,000.000	82.8070 106.4430	1,229,916.84 4,657,123.94	1,249,557.63 5,219,964.72
COLONY CAPITAL INC	CONV. OR EXCH. SECURITIES	3.875% 01/15/2021 DD 01/28/14	6,462,000.000	98.5000	6,161,370.92	6,365,070.00
TRIP.COM GROUP LTD	CONV. OR EXCH. SECURITIES	1.000% 07/01/2020 DD 06/24/15	4,545,000.000	98.3890	4,471,838.89	4,471,780.05
DERMIRA INC DISH NETWORK CORP	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	3.000% 05/15/2022 DD 05/16/17 2.375% 03/15/2024 DD 03/17/17	3,291,000.000	92.0850	2,919,033.58	3,030,517.35
DYCOM INDUSTRIES INC	CONV. OR EXCH. SECURITIES	0.750% 09/15/2021 DD 09/15/15	7,955,000.000 6,692,000.000	91.3100 96.9170	6,828,900.73 6,407,694.31	7,263,710.50 6,485,685.64
ECHO GLOBAL LOGISTICS INC	CONV. OR EXCH. SECURITIES	2.500% 05/01/2020 DD 05/05/15	2,741,000.000	99.6460	2,703,549.16	2,731,296.86
ENCORE CAPITAL GROUP INC	CONV. OR EXCH. SECURITIES	2.875% 03/15/2021 DD 03/11/14	5,039,000.000	98.1830	4,570,087.85	4,947,441.37
EZCORP INC FIREEYE INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	2.375% 05/01/2025 DD 05/14/18 1.000% 06/01/2035 DD 06/02/15	2,944,000.000 2,427,000.000	81.0000 99.2010	2,356,724.84 2,370,689.99	2,384,640.00 2,407,608.27
FIREEYE INC	CONV. OR EXCH. SECURITIES	1.625% 06/01/2035 DD 06/02/15	5,129,000.000	96.5220	4,940,620.37	4,950,613.38
FLEXION THERAPEUTICS INC	CONV. OR EXCH. SECURITIES	3.375% 05/01/2024 DD 05/02/17	1,916,000.000	106.6910	1,732,844.12	2,044,199.56
FORESTAR GROUP INC	CONV. OR EXCH. SECURITIES	3.750% 03/01/2020 DD 02/26/13	4,008,000.000	100.0060	3,908,499.63	4,008,240.48
FORTIVE CORP 144A GNC HOLDINGS INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	0.875% 02/15/2022 DD 02/22/19 1.500% 08/15/2020 DD 08/10/15	3,431,000.000 1,851,000.000	101.1230 96.1790	3,378,385.25 1,532,658.26	3,469,530.13 1,780,273.29
GOLAR LNG LTD	CONV. OR EXCH. SECURITIES	2.750% 02/15/2022 DD 02/17/17	4,281,000.000	89.2150	3,906,278.51	3,819,294.15
GOLDMAN SACHS BDC INC	CONV. OR EXCH. SECURITIES	4.500% 04/01/2022 DD 10/03/16	4,904,000.000	102.8940	4,935,012.49	5,045,921.76
GRANITE POINT MORTGAGE TR 144A GREEN PLAINS INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	5.625% 12/01/2022 DD 12/12/17	3,405,000.000	102.0000	3,416,089.86	3,473,100.00
GREENBRIER COS INC/THE	CONV. OR EXCH. SECURITIES	4.125% 09/01/2022 DD 08/15/16 2.875% 02/01/2024 DD 02/06/17	4,354,000.000 7,600,000.000	93.2460 96.5320	4,085,045.14 7,342,663.83	4,059,930.84 7,336,432.00
HCI GROUP INC	CONV. OR EXCH. SECURITIES	4.250% 03/01/2037 DD 03/03/17	1,488,000.000	102.3910	1,453,026.28	1,523,578.08
HANNON ARMSTRONG SUSTAINABLE I	CONV. OR EXCH. SECURITIES	4.125% 09/01/2022 DD 08/22/17	334,000.000	120.6920	321,747.85	403,111.28
HELIX ENERGY SOLUTIONS GROUP I HERCULES CAPITAL INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	4.250% 05/01/2022 DD 11/01/16 4.375% 02/01/2022 DD 01/25/17	2,912,000.000 5,552,000.000	106.6300 102.1350	2,900,229.66 5,594,349.76	3,105,065.60 5,670,535.20
HOPE BANCORP INC	CONV. OR EXCH. SECURITIES	2.000% 05/15/2038 DD 05/11/18	6,789,000.000	94.0730	6,121,258.61	6,386,615.97
INSMED INC	CONV. OR EXCH. SECURITIES	1.750% 01/15/2025 DD 01/26/18	2,466,000.000	96.3310	2,151,395.11	2,375,522.46
INTERCEPT PHARMACEUTICALS INC	CONV. OR EXCH. SECURITIES	3.250% 07/01/2023 DD 07/06/16	1,375,000.000	100.8330	1,285,247.50	1,386,453.75
INTERDIGITAL INC INVACARE CORP	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	1.500% 03/01/2020 DD 03/11/15 5.000% 02/15/2021 DD 02/23/16	1,347,000.000 533,000.000	99.8100 97.3390	1,346,179.47 501,649.60	1,344,440.70 518,816.87
JAZZ INVESTMENTS I LTD	CONV. OR EXCH. SECURITIES	1.875% 08/15/2021 DD 08/13/14	1,544,000.000	102.8370	1,567,744.36	1,587,803.28
KKR REAL ESTATE FINANCE TRUST	CONV. OR EXCH. SECURITIES	6.125% 05/15/2023 DD 05/18/18	5,752,000.000	104.5050	5,813,777.16	6,011,127.60
LIGAND PHARMACEUTICALS INC MACQUARIE INFRASTRUCTURE CORP	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	0.750% 05/15/2023 DD 05/22/18 2.000% 10/01/2023 DD 10/13/16	6,719,000.000 6,794,000.000	86.3040 95.6300	5,808,309.28 6,054,124.31	5,798,765.76 6,497,102.20
NABORS INDUSTRIES INC	CONV. OR EXCH. SECURITIES	0.750% 01/15/2024 DD 01/13/17	6,058,000.000	74.5460	4,332,410.57	4,515,996.68
NEW MOUNTAIN FINANCE CORP	CONV. OR EXCH. SECURITIES	5.750% 08/15/2023 DD 08/20/18	2,257,000.000	104.8680	2,305,281.15	2,366,870.76
NEW YORK MORTGAGE TRUST INC	CONV. OR EXCH. SECURITIES	6.250% 01/15/2022 DD 01/23/17	5,234,000.000	101.8750	5,210,554.05	5,332,137.50
NEWPARK RESOURCES INC NUANCE COMMUNICATIONS INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	4.000% 12/01/2021 DD 12/05/16 2.750% 11/01/2031 DD 10/24/11	688,000.000 3,991,000.000	102.5980 98.0000	700,783.04 3,847,130.63	705,874.24 3,911,180.00
NUANCE COMMUNICATIONS INC	CONV. OR EXCH. SECURITIES	1.000% 12/15/2035 DD 12/07/15	1,564,000.000	100.5620	1,488,425.18	1,572,789.68
OIL STATES INTERNATIONAL INC	CONV. OR EXCH. SECURITIES	1.500% 02/15/2023 DD 01/30/18	5,645,000.000	89.7600	4,941,772.25	5,066,952.00
PDC ENERGY INC	CONV. OR EXCH. SECURITIES	1.125% 09/15/2021 DD 09/14/16	3,946,000.000 3,903,000.000	93.8940	3,657,656.76	3,705,057.24
PATRICK INDUSTRIES INC PATTERN ENERGY GROUP INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	1.000% 02/01/2023 DD 01/22/18 VAR RT 07/15/2020 DD 07/28/15	2,783,000.000	96.0630 100.4960	3,381,242.53 2,785,990.05	3,749,338.89 2,796,803.68
PENNYMAC CORP	CONV. OR EXCH. SECURITIES	5.375% 05/01/2020 DD 04/30/13	6,449,000.000	100.6240	6,398,194.50	6,489,241.76
PRA GROUP INC	CONV. OR EXCH. SECURITIES	3.000% 08/01/2020 DD 08/13/13	6,332,000.000	99.7550	6,033,030.13	6,316,486.60
RWT HOLDINGS INC 144A RADIUS HEALTH INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	5.750% 10/01/2025 DD 09/24/19 3.000% 09/01/2024 DD 08/14/17	3,507,000.000 824,000.000	102.1190 84.6900	3,522,537.48 679,548.97	3,581,313.33 697,845.60
REDFIN CORP	CONV. OR EXCH. SECURITIES	1.750% 07/15/2023 DD 07/23/18	999,000.000	98.8360	926,291.25	987,371.64
EXANTAS CAPITAL CORP	CONV. OR EXCH. SECURITIES	4.500% 08/15/2022 DD 08/16/17	4,736,000.000	104.0720	4,718,002.40	4,928,849.92
SM ENERGY CO SCORPIO TANKERS INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	1.500% 07/01/2021 DD 08/12/16 3.000% 05/15/2022 DD 05/14/18	3,063,000.000 275,000.000	94.6690 122.6210	2,843,450.16 257,321.43	2,899,711.47 337,207.75
SEACOR HOLDINGS INC	CONV. OR EXCH. SECURITIES	3.000% 05/15/2022 DD 05/14/18 3.000% 11/15/2028 DD 11/13/13	3,638,000.000	98.0000	3,405,043.02	3,565,240.00
SSR MINING INC	CONV. OR EXCH. SECURITIES	2.875% 02/01/2033 DD 01/16/13	4,160,000.000	101.3750	4,120,349.75	4,217,200.00
SUNPOWER CORP	CONV. OR EXCH. SECURITIES	4.000% 01/15/2023 DD 12/15/15	690,000.000	81.6700	574,997.91	563,523.00
SYNAPTICS INC TESLA INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	0.500% 06/15/2022 DD 06/26/17 1.250% 03/01/2021 DD 03/05/14	4,404,000.000 1,359,000.000	110.8790 127.4640	4,009,503.03 1,313,329.68	4,883,111.16 1,732,235.76
TEVA PHARMACEUTICAL FINANCE CO	CONV. OR EXCH. SECURITIES	0.250% 02/01/2026 DD 01/31/06	4,623,000.000	94.7930	4,322,876.18	4,382,280.39
TILRAY INC	CONV. OR EXCH. SECURITIES	5.000% 10/01/2023 DD 10/10/18	1,513,000.000	52.0000	1,234,585.15	786,760.00
TIMKENSTEEL CORP	CONV. OR EXCH. SECURITIES	6.000% 06/01/2021 DD 05/31/16	826,000.000	102.5950	803,445.75	847,434.70
TRANSOCEAN INC TUTOR PERINI CORP	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	0.500% 01/30/2023 DD 01/30/18 2.875% 06/15/2021 DD 06/15/16	2,555,000.000 3,748,000.000	99.7500 95.1140	2,153,113.24 3,602,699.52	2,548,612.50 3,564,872.72
TWITTER INC	CONV. OR EXCH. SECURITIES	1.000% 09/15/2021 DD 09/17/14	6,645,000.000	97.2500	6,374,566.22	6,462,262.50
TWO HARBORS INVESTMENT CORP	CONV. OR EXCH. SECURITIES	6.250% 01/15/2022 DD 01/19/17	6,656,000.000	103.6470	6,786,902.83	6,898,744.32
VEECO INSTRUMENTS INC VISHAY INTERTECHNOLOGY INC	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	2.700% 01/15/2023 DD 01/18/17 2.250% 06/15/2025 DD 06/12/18	6,697,000.000 2,151,000.000	94.0270 100.1790	5,946,427.45 2,003,829.60	6,296,988.19 2,154,850.29
VITAMIN SHOPPE INC	CONV. OR EXCH. SECURITIES	2.250% 06/15/2025 DD 06/12/18 2.250% 12/01/2020 DD 12/09/15	1,494,000.000	99.8000	1,324,086.90	1,491,012.00
WEIBO CORP	CONV. OR EXCH. SECURITIES	1.250% 11/15/2022 DD 10/30/17	1,695,000.000	93.5630	1,604,895.78	1,585,892.85
WESTERN ASSET MORTGAGE CAPITAL	CONV. OR EXCH. SECURITIES	6.750% 10/01/2022 DD 10/02/17	4,171,000.000	101.4090	4,146,198.00	4,229,769.39
WESTERN DIGITAL CORP WHITING PETROLEUM CORP	CONV. OR EXCH. SECURITIES CONV. OR EXCH. SECURITIES	VAR RT 02/01/2024 DD 02/13/18 1.250% 04/01/2020 DD 03/27/15	3,211,000.000 2,161,000.000	97.9380 97.6090	3,008,983.26 2,083,862.23	3,144,789.18 2,109,330.49
ZILLOW GROUP INC	CONV. OR EXCH. SECURITIES	1.500% 07/01/2023 DD 07/03/18	7,278,000.000	95.7430	6,559,058.05	6,968,175.54
SFL CORP LTD	CONV. OR EXCH. SECURITIES	5.750% 10/15/2021 DD 10/05/16	6,007,000.000	106.2880	5,980,476.00	6,384,720.16
AMS AG REGS VIDEOCON INDUSTRIES	CONV. OR EXCH. SECURITIES FIXED INCOME SECURITIES	0.875% 09/28/2022 0.000% 12/30/2016	7,800,000.000 77,366.000	85.9259 4.5000	6,556,592.50 77,366.00	6,702,218.02 3,481.47
VIDEOCOIA IIADOOTTUEG	I INCO INCO WIE GEOURITIES	0.000/0 12/00/2010	11,300.000	+.5000	11,300.00	3,401.47

APPENDIX XV

<u>Wellington</u>					
		vestment including mat			
		, collateral, par or matur			
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	Cost	Current Value
(b)		(c)		(d)	(e)
EB TEMP INV FD	ССТ	6,470,949.250	1.0000	6,470,949.25	6,470,949.25
ANGI HOMESERVICES INC	EQUITY	24,663.000	8.4700	383,206.60	208,895.61
ABEONA THERAPEUTICS INC	EQUITY	44,202.000	3.2700	264,669.87	144,540.54
ACADIA HEALTHCARE CO INC	EQUITY	41,184.000	33.2200	1,800,428.49	1,368,132.48
ACCELERON PHARMA INC	EQUITY	5,132.000	53.0200	227,646.64	272,098.64
AERIE PHARMACEUTICALS INC	EQUITY	9,484.000	24.1700	172,577.34	229,228.28
AEROJET ROCKETDYNE HOLDINGS IN	EQUITY	28,586.000	45.6600	1,077,561.13	1,305,236.76
ADVANCED DRAINAGE SYSTEMS INC	EQUITY	90,865.000	38.8400	2,403,623.35	3,529,196.60
AGIOS PHARMACEUTICALS INC	EQUITY	6,238.000	47.7500	354,238.48	297,864.50
AGREE REALTY CORP AIMMUNE THERAPEUTICS INC	EQUITY	26,456.000	70.1700	1,489,107.99	1,856,417.52
AIR LEASE CORP	EQUITY EQUITY	8,335.000 13,841.000	33.4700 47.5200	154,141.66 568,887.31	278,972.45 657,724.32
ALCOA CORP	EQUITY	34,648.000	21.5100	1,255,693.02	745,278.48
ALLEGHENY TECHNOLOGIES INC	EQUITY	48,365.000	20.6600	881,384.65	999,220.90
ALLETE INC	EQUITY	26,277.000	81.1700	1,920,811.47	2,132,904.09
ALNYLAM PHARMACEUTICALS INC	EQUITY	8,541.000	115.1700	668,293.20	983,666.97
ALTERYX INC	EQUITY	14,494.000	100.0700	1,123,069.06	1,450,414.58
ALTRA INDUSTRIAL MOTION CORP	EQUITY	72,495.000	36.2100	2,495,470.10	2,625,043.95
AMERICAN VANGUARD CORP	EQUITY	100,624.000	19.4700	1,960,661.19	1,959,149.28
AMERICAN WOODMARK CORP	EQUITY	14,800.000	104.5100	1,496,667.00	1,546,748.00
AMERICOLD REALTY TRUST	EQUITY	83,056.000	35.0600	2,808,563.25	2,911,943.36
ANTERO MIDSTREAM CORP	EQUITY	18,295.000	7.5900 30.6200	143,448.67	138,859.05
APELLIS PHARMACEUTICALS INC ARAMARK	EQUITY EQUITY	12,281.000 69,961.000	43.4000	346,784.62 2,599,402.17	376,044.22 3,036,307.40
ARES MANAGEMENT CORP	EQUITY	48,547.000	35.6900	1,274,774.12	1,732,642.43
ARENA PHARMACEUTICALS INC	EQUITY	10,883.000	45.4200	487,014.34	494,305.86
ARGAN INC	EQUITY	7,119.000	40.1400	308,152.10	285,756.66
ASCENDIS PHARMA A/S	EQUITY	2,552.000	139.1200	219,659.94	355,034.24
ASPEN TECHNOLOGY INC	EQUITY	9,954.000	120.9300	924,087.54	1,203,737.22
ASSEMBLY BIOSCIENCES INC	EQUITY	8,801.000	20.4600	315,838.40	180,068.46
ASSURANT INC	EQUITY	26,916.000	131.0800	2,493,128.37	3,528,149.28
ATLANTIC UNION BANKSHARES CORP	EQUITY	51,544.000	37.5500	1,966,285.11	1,935,477.20
ATRICURE INC ATRECA INC	EQUITY EQUITY	14,193.000	32.5100	285,737.39	461,414.43
AUDENTES THERAPEUTICS INC	EQUITY	19,700.000 5,032.000	15.4700 59.8400	334,900.00 162,410.93	304,759.00 301,114.88
B&G FOODS INC	EQUITY	68,132.000	17.9300	1,838,564.84	1,221,606.76
BANCORPSOUTH BANK	EQUITY	45,699.000	31.4100	1,313,476.53	1,435,405.59
BANC OF CALIFORNIA INC	EQUITY	30,000.000	17.1800	418,952.21	515,400.00
BIO-TECHNE CORP	EQUITY	5,499.000	219.5100	786,293.15	1,207,085.49
BLACK HILLS CORP	EQUITY	47,055.000	78.5400	2,862,523.71	3,695,699.70
BLACK KNIGHT INC	EQUITY	19,610.000	64.4800	1,235,606.36	1,264,452.80
BLACKBAUD INC	EQUITY	14,807.000	79.6000	1,173,660.97	1,178,637.20
BLUCORA INC	EQUITY	57,644.000	26.1400	1,097,307.33	1,506,814.16
BLUEBIRD BIO INC BLUEPRINT MEDICINES CORP	EQUITY EQUITY	15,665.000	87.7500 80.1100	1,782,187.01 190,099.15	1,374,603.75 380,602.61
BOISE CASCADE CO	EQUITY	4,751.000 32,653.000	36.5300	846,795.62	1,192,814.09
BRANDYWINE REALTY TRUST	EQUITY	241,363.000	15.7500	4,342,889.26	3,801,467.25
BRIGHAM MINERALS INC	EQUITY	36,913.000	21.4400	723,489.86	791,414.72
BURLINGTON STORES INC	EQUITY	12,028.000	228.0300	1,728,963.37	2,742,744.84
CABOT CORP	EQUITY	46,095.000	47.5200	2,298,676.95	2,190,434.40
CABOT OIL & GAS CORP	EQUITY	26,922.000	17.4100	463,010.32	468,712.02
CAMDEN PROPERTY TRUST	EQUITY	22,399.000	106.1000	2,021,127.59	2,376,533.90
CARDIOVASCULAR SYSTEMS INC	EQUITY	18,023.000	48.5900	597,587.65	875,737.57
CARDLYTICS INC	EQUITY	20,580.000	62.8600	709,997.86	1,293,658.80
CARBURUS INC	EQUITY	28,904.000	35.1800	1,061,687.85	1,016,842.72
CARPENTER TECHNOLOGY CORP CARTER'S INC	EQUITY EQUITY	31,712.000 25,597.000	49.7800 109.3400	1,358,487.85 2,482,924.78	1,578,623.36 2,798,775.98
CAVCO INDUSTRIES INC	EQUITY	8,190.000	195.3800	1,264,110.93	1,600,162.20
CENTERSTATE BANK CORP	EQUITY	69,445.000	24.9800	1,920,562.28	1,734,736.10
CENTURY COMMUNITIES INC	EQUITY	35,784.000	27.3500	979,785.49	978,692.40
CERIDIAN HCM HOLDING INC	EQUITY	46,799.000	67.8800	1,914,954.06	3,176,716.12
CINEMARK HOLDINGS INC	EQUITY	69,188.000	33.8500	2,551,219.89	2,342,013.80
CLEAN HARBORS INC	EQUITY	75,271.000	85.7500	4,673,875.55	6,454,488.25
CLEVELAND-CLIFFS INC	EQUITY	70,542.000	8.4000	571,170.99	592,552.80
COGNEX CORP	EQUITY	7,236.000	56.0400	365,449.84	405,505.44

<u>Wellington</u>					
		vestment including mat			
		collateral, par or matur	•	0 1	0 ()//
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	Cost (d)	Current Value
(b)		(c)		(d)	(e)
COHERENT INC	EQUITY	6,825.000	166.3500	949,541.69	1,135,338.75
COHEN & STEERS INC	EQUITY	4,206.000	62.7600	189,162.32	263,968.56
COLUMBIA SPORTSWEAR CO	EQUITY	14,968.000	100.1900	1,430,444.79	1,499,643.92
CONSTELLATION PHARMACEUTICALS	EQUITY	17,433.000	47.1100	608,825.06	821,268.63
CORPORATE OFFICE PROPERTIES TR	EQUITY	64,136.000	29.3800	1,940,944.32	1,884,315.68
CREE INC	EQUITY	14,972.000	46.1500	889,260.44	690,957.80
CROWN HOLDINGS INC	EQUITY	33,979.000	72.5400	1,814,618.02	2,464,836.66
CURTISS-WRIGHT CORP	EQUITY	13,991.000	140.8900	1,752,896.72	1,971,191.99
CYPRESS SEMICONDUCTOR CORP	EQUITY	54,536.000	23.3300	1,224,878.56	1,272,324.88
DECKERS OUTDOOR CORP DELEK US HOLDINGS INC	EQUITY EQUITY	6,492.000 10,399.000	168.8600 33.5300	1,066,739.33 387,646.19	1,096,239.12 348,678.47
DICERNA PHARMACEUTICALS INC	EQUITY	12,403.000	22.0300	310,016.47	273,238.09
DOMINO'S PIZZA INC	EQUITY	2,584.000	293.7800	603,513.56	759,127.52
DOUGLAS EMMETT INC	EQUITY	153,715.000	43.9000	5,930,464.72	6,748,088.50
DYCOM INDUSTRIES INC	EQUITY	94,926.000	47.1500	4,830,684.89	4,475,760.90
EQT CORP	EQUITY	25,934.000	10.9000	428,969.49	282,680.60
89BIO INC	EQUITY	20,200.000	26.2900	323,200.00	531,058.00
ENCOMPASS HEALTH CORP	EQUITY	34,108.000	69.2700	2,209,805.14	2,362,661.16
ENERPLUS CORP	EQUITY	87,671.000	7.1300	708,322.41	625,094.23
ENTEGRIS INC	EQUITY	44,973.000	50.0900	1,291,296.04	2,252,697.57
EPAM SYSTEMS INC	EQUITY	11,906.000	212.1600	846,257.27	2,525,976.96
EQUITY LIFESTYLE PROPERTIES IN	EQUITY	34,529.000	70.3900	1,447,879.82	2,430,496.31
ETSY INC	EQUITY	14,990.000	44.3000	636,682.75	664,057.00
EXLSERVICE HOLDINGS INC FAIR ISAAC CORP	EQUITY EQUITY	36,533.000 5,879.000	69.4600 374.6800	1,926,373.73	2,537,582.18 2,202,743.72
FIRST SOLAR INC	EQUITY	35,797.000	55.9600	1,000,225.47 1,868,613.35	2,003,200.12
FIVE POINT HOLDINGS LLC	EQUITY	2,584.000	6.9500	30,847.88	17,958.80
FOOT LOCKER INC	EQUITY	13,342.000	38.9900	711,322.16	520,204.58
FORESCOUT TECHNOLOGIES INC	EQUITY	24,131.000	32.8000	813,146.19	791,496.80
FORMFACTOR INC	EQUITY	152,745.000	25.9700	2,465,260.53	3,966,787.65
FORTUNE BRANDS HOME & SECURITY	EQUITY	89,464.000	65.3400	4,746,393.27	5,845,577.76
FORTY SEVEN INC	EQUITY	26,521.000	39.3700	450,915.65	1,044,131.77
G1 THERAPEUTICS INC	EQUITY	33,686.000	26.4300	804,565.86	890,320.98
GLOBAL BLOOD THERAPEUTICS INC	EQUITY	9,500.000	79.4900	170,044.42	755,155.00
GLOBUS MEDICAL INC	EQUITY	11,965.000	58.8800	366,405.08	704,499.20
GLYCOMIMETICS INC GRANITE CONSTRUCTION INC	EQUITY EQUITY	40,817.000 79,999.000	5.2900 27.6700	438,895.39 3,704,652.52	215,921.93 2,213,572.33
GRAPHIC PACKAGING HOLDING CO	EQUITY	159,218.000	16.6500	2,186,711.75	2,650,979.70
GREENBRIER COS INC/THE	EQUITY	43,569.000	32.4300	1,595,996.97	1,412,942.67
GROUPON INC	EQUITY	50,760.000	2.3900	190,532.70	121,316.40
GUIDEWIRE SOFTWARE INC	EQUITY	17,988.000	109.7700	1,488,316.45	1,974,542.76
HBT FINANCIAL INC	EQUITY	55,700.000	18.9900	888,543.56	1,057,743.00
HMS HOLDINGS CORP	EQUITY	52,312.000	29.6000	1,226,394.47	1,548,435.20
HAEMONETICS CORP	EQUITY	7,681.000	114.9000	811,881.14	882,546.90
HAMILTON LANE INC	EQUITY	19,838.000	59.6000	580,856.08	1,182,344.80
HANCOCK WHITNEY CORP	EQUITY	16,817.000	43.8800	735,832.21	737,929.96
HANNON ARMSTRONG SUSTAINABLE I	EQUITY	24,310.000	32.1800	566,142.85	782,295.80
HANOVER INSURANCE GROUP INC/TH	EQUITY	14,478.000	136.6700	1,728,607.64	1,978,708.26
HELIX ENERGY SOLUTIONS GROUP I HERON THERAPEUTICS INC	EQUITY EQUITY	37,334.000 15,813.000	9.6300 23.5000	310,130.15 510,940.71	359,526.42 371,605.50
HILL-ROM HOLDINGS INC	EQUITY	18,329.000	113.5300	1,673,842.29	2,080,891.37
HOLLYFRONTIER CORP	EQUITY	6,242.000	50.7100	325,395.65	316,531.82
HOMOLOGY MEDICINES INC	EQUITY	9,325.000	20.7000	164,916.23	193,027.50
HOSTESS BRANDS INC	EQUITY	179,193.000	14.5400	2,383,158.08	2,605,466.22
HOUGHTON MIFFLIN HARCOURT CO	EQUITY	355,167.000	6.2500	2,463,775.81	2,219,793.75
HUBSPOT INC	EQUITY	8,582.000	158.5000	1,354,199.17	1,360,247.00
HUNTINGTON INGALLS INDUSTRIES	EQUITY	6,966.000	250.8800	1,470,183.76	1,747,630.08
HUNTSMAN CORP	EQUITY	23,356.000	24.1600	578,717.30	564,280.96
HURON CONSULTING GROUP INC	EQUITY	48,115.000	68.7200	2,486,184.30	3,306,462.80
HYATT HOTELS CORP	EQUITY	67,838.000	89.7100	3,767,162.78	6,085,746.98
ICU MEDICAL INC	EQUITY	5,341.000	187.1200	1,298,956.84	999,407.92
IRHYTHM TECHNOLOGIES INC IBERIABANK CORP	EQUITY EQUITY	14,507.000 43,234.000	68.0900 74.8300	1,133,736.33 3,205,300.71	987,781.63 3,235,200.22
INGEVITY CORP	EQUITY	22,827.000	87.3800	2,044,539.48	1,994,623.26
INPHI CORP	EQUITY	11,259.000	74.0200	671,932.97	833,391.18
		11,200.000	. 7.0200	0. 1,002.01	000,001.10

<u>Wellington</u>					
		vestment including mat			
Identity of issue, borrower, lessor or similar party	or interest, Asset type	collateral, par or matur Shares/Par	Price	Cost	Current Value
(b)	Asset type	(c)	<u>Flice</u>	<u>Cost</u> (d)	Current Value (e)
(5)		(0)		(d)	(0)
INSTALLED BUILDING PRODUCTS IN	EQUITY	47,369.000	68.8700	3,114,531.30	3,262,303.03
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	17,375.000	58.2800	1,078,965.63	1,012,615.00
INTERSECT ENT INC	EQUITY	17,863.000	24.9000	582,943.32	444,788.70
IONIS PHARMACEUTICALS INC	EQUITY	5,566.000	60.4100	290,741.25	336,242.06
IOVANCE BIOTHERAPEUTICS INC	EQUITY	22,224.000	27.6800	519,971.85	615,160.32
ISHARES RUSSELL 2000 ETF	EQUITY	82,546.000	165.6700	12,824,655.84	13,675,395.82
ITRON INC	EQUITY	33,266.000	83.9500	1,897,936.22	2,792,680.70
JAGGED PEAK ENERGY INC JELD-WEN HOLDING INC	EQUITY EQUITY	75,985.000 214,770.000	8.4900 23.4100	690,210.86 4,719,416.41	645,112.65 5,027,765.70
JETBLUE AIRWAYS CORP	EQUITY	78,164.000	18.7200	1,505,579.38	1,463,230.08
KAISER ALUMINUM CORP	EQUITY	6,717.000	110.8900	653,378.52	744,848.13
KARYOPHARM THERAPEUTICS INC	EQUITY	17,837.000	19.1700	184,102.93	341,935.29
KEMPER CORP	EQUITY	25,153.000	77.5000	1,899,829.81	1,949,357.50
KENNAMETAL INC	EQUITY	63,880.000	36.8900	1,964,373.36	2,356,533.20
KENNEDY-WILSON HOLDINGS INC	EQUITY	139,877.000	22.3000	2,986,648.62	3,119,257.10
KODIAK SCIENCES INC	EQUITY	24,602.000	71.9500	434,102.53	1,770,113.90
KONTOOR BRANDS INC	EQUITY	26,429.000	41.9900	941,080.14	1,109,753.71
KOSMOS ENERGY LTD	EQUITY	102,129.000	5.7000	636,663.17	582,135.30
LGI HOMES INC	EQUITY	4,559.000	70.6500	280,243.56	322,093.35
LATTICE SEMICONDUCTOR CORP	EQUITY	117,667.000	19.1400	1,660,131.32	2,252,146.38
LIBERTY MEDIA CORP-LIBERTY FOR LIBERTY MEDIA CORP-LIBERTY BRA	EQUITY EQUITY	66,686.000 41,210.000	45.9650 29.5400	2,120,598.10 972,985.79	3,065,221.99 1,217,343.40
LIFE STORAGE INC	EQUITY	43,729.000	108.2800	3,600,241.04	4,734,976.12
LIVENT CORP	EQUITY	115,905.000	8.5500	1,340,836.71	990,987.75
LOUISIANA-PACIFIC CORP	EQUITY	67,377.000	29.6700	1,627,910.99	1,999,075.59
LUMENTUM HOLDINGS INC	EQUITY	12,437.000	79.3000	653,607.28	986,254.10
MFA FINANCIAL INC	EQUITY	239,556.000	7.6500	1,764,608.09	1,832,603.40
MGIC INVESTMENT CORP	EQUITY	131,201.000	14.1700	1,225,398.69	1,859,118.17
STEVEN MADDEN LTD	EQUITY	24,292.000	43.0100	689,694.35	1,044,798.92
MADRIGAL PHARMACEUTICALS INC	EQUITY	5,354.000	91.1100	521,411.04	487,802.94
MAGNOLIA OIL & GAS CORP	EQUITY	62,369.000	12.5800	749,241.28	784,602.02
MANPOWERGROUP INC	EQUITY	5,333.000	97.1000	401,217.97	517,834.30
MASIMO CORP MAXLINEAR INC	EQUITY EQUITY	10,152.000 38,561.000	158.0600 21.2200	1,208,306.09 881,691.44	1,604,625.12 818,264.42
MIDDLEBY CORP/THE	EQUITY	6,173.000	109.5200	738,236.51	676,066.96
MIRATI THERAPEUTICS INC	EQUITY	3,847.000	128.8600	319,861.07	495,724.42
MOLINA HEALTHCARE INC	EQUITY	18,769.000	135.6900	1,406,453.00	2,546,765.61
MONARCH CASINO & RESORT INC	EQUITY	19,505.000	48.5500	721,134.31	946,967.75
MONGODB INC	EQUITY	7,771.000	131.6100	925,682.81	1,022,741.31
MONOLITHIC POWER SYSTEMS INC	EQUITY	4,073.000	178.0200	514,578.57	725,075.46
MYOKARDIA INC	EQUITY	8,560.000	72.8850	161,300.28	623,895.60
NMI HOLDINGS INC	EQUITY	52,581.000	33.1800	683,831.26	1,744,637.58
NRG ENERGY INC	EQUITY	101,564.000	39.7500	2,457,690.10	4,037,169.00
NAVISTAR INTERNATIONAL CORP	EQUITY	9,721.000	28.9400	249,864.70 447,893.36	281,325.74
NEUROCRINE BIOSCIENCES INC NEW JERSEY RESOURCES CORP	EQUITY EQUITY	5,157.000 27,432.000	107.4900 44.5700	1,089,547.06	554,325.93 1,222,644.24
NEW YORK TIMES CO/THE	EQUITY	75,801.000	32.1700	1,457,794.07	2,438,518.17
NEXTCURE INC	EQUITY	7,186.000	56.3300	263,233.19	404,787.38
NOVAGOLD RESOURCES INC	EQUITY	142,150.000	8.9600	1,038,944.74	1,273,664.00
NUVASIVE INC	EQUITY	16,030.000	77.3400	876,516.43	1,239,760.20
ODONATE THERAPEUTICS INC	EQUITY	17,340.000	32.4500	450,840.00	562,683.00
OKTA INC	EQUITY	4,237.000	115.3700	185,889.60	488,822.69
ON SEMICONDUCTOR CORP	EQUITY	60,951.000	24.3800	1,192,381.58	1,485,985.38
ONEMAIN HOLDINGS INC	EQUITY	50,029.000	42.1500	1,669,439.14	2,108,722.35
ORASURE TECHNOLOGIES INC	EQUITY	110,815.000	8.0300	1,203,500.74	889,844.45
ORCHARD THERAPEUTICS PLC	EQUITY	16,487.000	13.7500	236,539.73	226,696.25
OWENS CORNING	EQUITY	84,364.000	26.8200	1,892,933.40	2,262,642.48
OWENS CORNING PDC ENERGY INC	EQUITY EQUITY	15,799.000 13,368.000	65.1200 26.1700	786,016.12 496,977.53	1,028,830.88 349,840.56
PGT INNOVATIONS INC	EQUITY	70,725.000	14.9100	1,094,464.27	1,054,509.75
PRA GROUP INC	EQUITY	64,992.000	36.3000	1,872,298.24	2,359,209.60
PACKAGING CORP OF AMERICA	EQUITY	12,497.000	111.9900	942,616.64	1,399,539.03
PATRICK INDUSTRIES INC	EQUITY	52,513.000	52.4300	2,187,705.61	2,753,256.59
PATTERN ENERGY GROUP INC	EQUITY	26,370.000	26.7550	627,366.18	705,529.35
PAYLOCITY HOLDING CORP	EQUITY	15,079.000	120.8200	707,614.99	1,821,844.78

<u>Wellington</u>					
		nvestment including mat			
		t, collateral, par or matur		0 1	0 ()//
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	Cost (d)	Current Value
(b)		(c)		(d)	(e)
PEGASYSTEMS INC	EQUITY	9.751.000	79.6500	535,939.08	776,667.15
PEOPLE'S UNITED FINANCIAL INC	EQUITY	20,723.000	16.9000	320,159.61	350,218.70
PERFORMANCE FOOD GROUP CO	EQUITY	133,387.000	51.4800	4,732,414.60	6,866,762.76
PHASEBIO PHARMACEUTICALS INC	EQUITY	61,374.000	6.1100	306,870.00	374,995.14
PINNACLE FINANCIAL PARTNERS IN	EQUITY	29,900.000	64.0000	1,964,340.54	1,913,600.00
PLANET FITNESS INC	EQUITY	43,165.000	74.6800	2,162,995.04	3,223,562.20
POLARIS INC	EQUITY	19,110.000	101.7000	2,023,699.26	1,943,487.00
POLYONE CORP	EQUITY	19,732.000	36.7900	730,894.30	725,940.28
PORTOLA PHARMACEUTICALS INC	EQUITY	12,094.000	23.8800	323,087.34	288,804.72
POST HOLDINGS INC	EQUITY	20,296.000	109.1000	1,652,334.08	2,214,293.60
PRINCIPIA BIOPHARMA INC PROGYNY INC	EQUITY EQUITY	16,088.000 25,346.000	54.7800 27.4500	432,616.41 329,498.00	881,300.64 695,747.70
PROS HOLDINGS INC	EQUITY	11,838.000	59.9200	679,049.36	709,332.96
PROSIGHT GLOBAL INC	EQUITY	39,900.000	16.1300	558,600.00	643,587.00
PURE STORAGE INC	EQUITY	38,821.000	17.1100	672,501.38	664,227.31
QEP RESOURCES INC	EQUITY	189,457.000	4.5000	734,822.11	852,556.50
Q2 HOLDINGS INC	EQUITY	11,085.000	81.0800	782,398.28	898,771.80
RADIUS HEALTH INC	EQUITY	17,699.000	20.1600	615,928.03	356,811.84
RANGE RESOURCES CORP	EQUITY	58,689.000	4.8500	277,260.90	284,641.65
RAPID7 INC	EQUITY	16,963.000	56.0200	678,399.47	950,267.26
REATA PHARMACEUTICALS INC	EQUITY	2,956.000	204.4300	444,814.72	604,295.08
REDWOOD TRUST INC	EQUITY	128,739.000	16.5400	2,111,705.48	2,129,343.06
REINSURANCE GROUP OF AMERICA I	EQUITY	9,291.000	163.0600	1,372,330.44	1,514,990.46
RELIANCE STEEL & ALUMINUM CO REXFORD INDUSTRIAL REALTY INC	EQUITY EQUITY	16,186.000 125,688.000	119.7600 45.6700	1,272,480.77 3,109,075.52	1,938,435.36 5,740,170.96
RHYTHM PHARMACEUTICALS INC	EQUITY	24,449.000	22.9600	538,952.13	561,349.04
RIGEL PHARMACEUTICALS INC	EQUITY	59,800.000	2.1400	209,235.92	127,972.00
RINGCENTRAL INC	EQUITY	9,742.000	168.6700	786,791.16	1,643,183.14
ROCKET PHARMACEUTICALS INC	EQUITY	20,610.000	22.7600	325,494.51	469,083.60
ROGERS CORP	EQUITY	10,267.000	124.7300	723,362.71	1,280,602.91
ROKU INC	EQUITY	8,088.000	133.9000	650,136.06	1,082,983.20
RUSH ENTERPRISES INC	EQUITY	73,938.000	46.5000	2,767,644.15	3,438,117.00
RYDER SYSTEM INC	EQUITY	7,465.000	54.3100	410,116.65	405,424.15
SLM CORP	EQUITY	178,243.000	8.9100	1,956,287.19	1,588,145.13
SVMK INC SAGE THERAPEUTICS INC	EQUITY EQUITY	99,634.000 7,666.000	17.8700 72.1900	1,571,485.62 960,910.99	1,780,459.58 553,408.54
SAIA INC	EQUITY	15,711.000	93.1200	1,013,947.50	1,463,008.32
SANGAMO THERAPEUTICS INC	EQUITY	19,568.000	8.3700	260,041.30	163,784.16
SAREPTA THERAPEUTICS INC	EQUITY	8,531.000	129.0400	870,883.62	1,100,840.24
SATSUMA PHARMACEUTICALS INC	EQUITY	14,800.000	19.6800	222,000.00	291,264.00
SCHWEITZER-MAUDUIT INTERNATION	EQUITY	33,640.000	41.9900	1,407,869.08	1,412,543.60
SCIENCE APPLICATIONS INTERNATI	EQUITY	23,288.000	87.0200	1,717,895.02	2,026,521.76
SEATTLE GENETICS INC	EQUITY	15,020.000	114.2600	807,745.73	1,716,185.20
SENSEONICS HOLDINGS INC	EQUITY	324,677.000	0.9160	496,593.05	297,404.13
SHOCKWAVE MEDICAL INC	EQUITY	7,700.000	43.9200	287,293.01	338,184.00
SKYLINE CHAMPION CORP	EQUITY	141,400.000	31.7000	3,494,360.59	4,482,380.00
SONOS INC SPIRIT AEROSYSTEMS HOLDINGS IN	EQUITY EQUITY	31,721.000 11,086.000	15.6200 72.8800	475,173.58 755,861.10	495,482.02 807,947.68
STERLING BANCORP/DE	EQUITY	150,596.000	21.0800	2,746,145.28	3,174,563.68
STOKE THERAPEUTICS INC	EQUITY	4,040.000	28.3200	84,734.03	114,412.80
SYNOVUS FINANCIAL CORP	EQUITY	102,411.000	39.2000	3,644,418.15	4,014,511.20
SYNDAX PHARMACEUTICALS INC	EQUITY	18,382.000	8.7800	249,026.82	161,393.96
SYNEOS HEALTH INC	EQUITY	30,382.000	59.4750	1,303,744.80	1,806,969.45
TRI POINTE GROUP INC	EQUITY	165,235.000	15.5800	2,469,556.61	2,574,361.30
TANDEM DIABETES CARE INC	EQUITY	11,445.000	59.6100	715,886.81	682,236.45
TARGA RESOURCES CORP	EQUITY	75,041.000	40.8300	3,368,368.09	3,063,924.03
TELADOC HEALTH INC	EQUITY	17,310.000	83.7200	536,444.85	1,449,193.20
TELEDYNE TECHNOLOGIES INC	EQUITY	3,984.000	346.5400	1,347,620.27	1,380,615.36
TERADYNE INC	EQUITY	56,415.000 17,531,000	68.1900	2,043,451.63	3,846,938.85
THOR INDUSTRIES INC TOPBUILD CORP	EQUITY EQUITY	17,521.000 51,043.000	74.2900 103.0800	1,188,626.22 2,556,686.48	1,301,635.09 5,261,512.44
TRICIDA INC	EQUITY	24,382.000	37.7400	777,454.60	920,176.68
TRIMBLE INC	EQUITY	21,273.000	41.6900	780,471.82	886,871.37
TRINET GROUP INC	EQUITY	73,186.000	56.6100	2,097,843.18	4,143,059.46
TRIUMPH BANCORP INC	EQUITY	55,693.000	38.0200	2,015,096.79	2,117,447.86
				•	•

Wellington

(a)

<u>Description of investment including maturity date, rate</u> of interest, collateral, par or maturity value							
I dentificant from the management of the state of the sta		•		04	0		
Identity of issue, borrower, lessor or similar party	Asset type	Shares/Par	<u>Price</u>	Cost	Current Value		
(b)		(c)		(d)	(e)		
TRUPANION INC	EQUITY	70,886.000	37.4600	2,048,561.56	2,655,389.56		
UNDER ARMOUR INC	EQUITY	53,381.000	21.6000	1,013,828.34	1,153,029.60		
UNDER ARMOUR INC	EQUITY	107,796.000	19.1800	1,969,523.65	2,067,527.28		
US FOODS HOLDING CORP	EQUITY	66,481.000	41.8900	2,421,999.00	2,784,889.09		
VAIL RESORTS INC	EQUITY	13,867.000	239.8300	2,661,874.03	3,325,722.61		
VICI PROPERTIES INC	EQUITY	193,788.000	25.5500	4,255,788.89	4,951,283.40		
VOYA FINANCIAL INC	EQUITY	33,532.000	60.9800	1,757,386.30	2,044,781.36		
WARRIOR MET COAL INC	EQUITY	61,441.000	21.1300	1,313,837.11	1,298,248.33		
WENDY'S CO/THE	EQUITY	79,342.000	22.2100	1,554,821.41	1,762,185.82		
WESTERN ALLIANCE BANCORP	EQUITY	69,499.000	57.0000	2,851,358.09	3,961,443.00		
WEX INC	EQUITY	17,684.000	209.4600	1,764,316.95	3,704,090.64		
WINGSTOP INC	EQUITY	5,378.000	86.2300	312,857.88	463,744.94		
WINTRUST FINANCIAL CORP	EQUITY	28,932.000	70.9000	2,131,322.75	2,051,278.80		
WPX ENERGY INC	EQUITY	106,208.000	13.7400	1,490,459.92	1,459,297.92		
YETI HOLDINGS INC	EQUITY	19,636.000	34.7800	586,902.15	682,940.08		
ZEBRA TECHNOLOGIES CORP	EQUITY	5,024.000	255.4400	606,885.81	1,283,330.56		
ZIONS BANCORP NA	EQUITY	86,912.000	51.9200	4,069,514.37	4,512,471.04		
ZSCALER INC	EQUITY	30,262.000	46.5000	1,376,593.32	1,407,183.00		
ZYNGA INC	EQUITY	114,241.000	6.1200	593,773.45	699,154.92		
ALKERMES PLC	EQUITY	11,523.000	20.4000	244,674.01	235,069.20		
ASSURED GUARANTY LTD	EQUITY	71,222.000	49.0200	1,987,987.29	3,491,302.44		
ATHENE HOLDING LTD	EQUITY	55,700.000	47.0300	2,723,686.10	2,619,571.00		
AXALTA COATING SYSTEMS LTD	EQUITY	35,907.000	30.4000	994,698.76	1,091,572.80		
MIMECAST LTD	EQUITY	11,000.000	43.3800	479,639.64	477,180.00		
CAMBIUM NETWORKS CORP	EQUITY	19,100.000	8.7400	229,200.00	166,934.00		
CARDTRONICS PLC	EQUITY	54,150.000	44.6500	1,405,712.82	2,417,797.50		
CLARIVATE ANALYTICS PLC	EQUITY	43,364.000	16.8000	747,392.14	728,515.20		
ENSTAR GROUP LTD	EQUITY	5,102.000	206.8600	860,991.24	1,055,399.72		
FABRINET	EQUITY	14,229.000	64.8400	564,198.62	922,608.36		
GENPACT LTD	EQUITY	54,438.000	42.1700	1,327,252.62	2,295,650.46		
ICON PLC	EQUITY	7,085.000	172.2300	539,219.47	1,220,249.55		
JAMES RIVER GROUP HOLDINGS LTD	EQUITY	41,886.000	41.2100	1,556,048.46	1,726,122.06		
STERIS PLC	EQUITY	10,273.000	152.4200	996,933.72	1,565,810.66		
TRITON INTERNATIONAL LTD/BERMU	EQUITY	93,684.000	40.2000	3,218,710.98	3,766,096.80		
CRISPR THERAPEUTICS AG	EQUITY	4,449.000	60.9050	146,866.37	270,966.35		
TRANSOCEAN LTD	EQUITY	74,365.000	6.8800	390,274.26	511,631.20		
ARDAGH GROUP SA	EQUITY	28,100.000	19.5800	599,612.88	550,198.00		
CAESARSTONE LTD	EQUITY	51,158.000	15.0700	980,431.18	770,951.06		
AFFIMED NV	EQUITY	62,529.000	2.7400	186,445.06	171,329.46		
PROQR THERAPEUTICS NV	EQUITY	73,583.000	9.9100	585,712.14	729,207.53		
QIAGEN NV	EQUITY	33,209.000	33.8000	1,180,706.24	1,122,464.20		
WRIGHT MEDICAL GROUP NV	EQUITY	14,104.000	30.4800	382,233.44	429,889.92		
FIVE POINT HOLDINGS LLC	EQUITY	59,566.000	6.9500	862,816.05	413,983.70		
FORESCOUT TECHNOLOGIES INC	EQUITY	5,555.000	32.8000	131,250.75	182,204.00		
ARDAGH GROUP SA	EQUITY	14,000.000	19.5800	266,000.00	274,120.00		
FLEX LTD	EQUITY	124,882.000	12.6200	1,421,968.89	1,576,010.84		
NAVIGATOR HOLDINGS LTD	EQUITY	21,589.000	13.4700	232,206.54	290,803.83		
WAVE LIFE SCIENCES LTD	EQUITY	24,561.000	8.0150	658,373.67	196,856.42		

Total Wellington \$402,242,434.13 \$484,186,884.46

APPENDIX XVI

Western Conference of Teamsters Pension Plan Schedule of Assets Held for Investment Purposes at End of Plan Year

UBS Holdings No. 260 LLC

Identity of issue, borrower, lessor, or similar party

]	Property ID	Asset Type	Cost	Current Value
	(b)	(c)	(d)	(e)
A -12	Ann Arbor, MI	Real Estate		33,900,000
B -29	Rochester, MI	Real Estate		68,700,000
C-38	Delray Beach, FL	Real Estate		55,200,000
D-39	Cincinnati, OH	Real Estate		37,145,000
E-40	New York, NY	Real Estate		117,000,000
F-45	Naperville, IL	Real Estate		61,400,000
H-50	N. Reading, MA	Real Estate		126,000,000
J-56	Houston, TX	Real Estate		72,100,000
K-58	Phoenix, AZ	Real Estate		53,600,000
L-37	Tampa, FL	Real Estate		36,750,000
M-22	Haslet, TX	Real Estate		14,600,000
N-23	Romeoville, IL	Real Estate		21,800,000
O-46	Lathrop, CA	Real Estate		49,900,000
P-49	Rogers, MN	Real Estate		33,300,000
Q-51	Woodridge, IL	Real Estate		37,700,000
R-52	McCook, IL	Real Estate		26,400,000
S-55	Gastonia, NC	Real Estate		26,400,000
T-28	Westmont, IL	Real Estate		17,100,000
U-30	Vienna, VA	Real Estate		43,800,000
V-31	Westmont, IL	Real Estate		6,700,000
W-33	Seattle, WA	Real Estate		57,500,000
X-43	Alpharetta, GA	Real Estate		125,000,000
Y-53	Santa Ana, CA	Real Estate		94,000,000
Z-03	Campbell, CA	Real Estate		91,600,000
AA-34	Walnut Creek, CA	Real Estate		107,000,000
BB-41	Los Angeles, CA	Real Estate		57,900,000
CC-57	Madison, WI	Real Estate		36,800,000
DD-61	Denver, CO	Real Estate		42,003,241
EE-59	Orlando, FL	Real Estate		68,341,154
FF-60	Hamden, CT	Real Estate		55,100,000
GG-62	Stockton, CA	Real Estate		17,200,000
HH-25	Mechanicsburg, PA	Real Estate		85,200,000
II-67	Huntington Beach, CA	Real Estate		87,400,000
JJ-68	Dallas, TX	Real Estate		16,368,412
Total Rea			Cost	1,880,907,807
			1,483,406,875	
Cash and	Cash Equivalents		17,048,922	17,048,922
Other Net	-		(348,294,828)	(348,294,828)
	GRAND TOTA	L	\$ 1,152,160,969	\$ 1,549,661,901
		- 	¥ 1,102,100,707	,5 17,501,701

APPENDIX XVII

Mellon Capital Management

Id	entity of issue, borrower, lessor or	Description of investment including maturity date, rate of interest, collateral		
	similar party	par, or maturity value	Cost	Current value
(a)	(b)	(c)	(d)	(e)
EB Daily	Valued Stock Index Fund	Common/commingled fund	\$ 3,804,299,037	\$ 7,080,245,386
EB Daily	Valued Market Completion Fund	Common/commingled fund	827,275,090	1,799,815,365
EB Daily	Valued ACWI ex US Fund	Common/commingled fund	3,500,134,852	4,482,736,938
Mellon U.	S. AC Multi-Factor Strategic Beta Fund	Common/commingled fund	250,000,000	314,691,687
		Total Portfolio	\$ 8,381,708,979	\$ 13,677,489,376

APPENDIX XVIII

Invesco Common Commingled Funds

	Identity of issue, borrower, lessor or
	similar party
(a)	(b)
	Invesco Balanced Risk Allocation
	Invesco International Growth Equity Trust

Description of investment including maturity date, rate of interest, collateral						
par, or maturity value	Cost		Current value			
(c)		(d)		(e)		
Common/Commingled Funds	\$	520,011,059	\$	996,042,748		
Common/Commingled Funds		350,000,000		447,382,435		
Total Portfolio	\$	870,011,059	\$	1,443,425,183		

APPENDIX XIX

Limited Partnerships and Other Private Equity

Description of investment including

	Description of investment including						
	Identity of issue, borrower, lessor or	maturity date, rate of interest, collateral	C .				
	similar party	par, or maturity value	Cost	Current value			
(a)	(b)	(c)	(d)	(e)			
	A MEC EF HIG	Out it is	152 970 069	154 (02 205			
	Ares Multi-Credit Fund LLC	Other private equity	152,870,068	154,603,385			
	Audax Senior Debt (WCTPT), LLC	Other private equity	250,269,642	244,896,929			
	Home Partners of America	Other private equity	152,075,000	206,325,275			
	MacKay Shields Defensive Bond Arbitrage Fund. Ltd.	Other private equity	32,085,197	36,084,483			
	New Growth, LLC	Other private equity	417,717,963	552,209,674			
	PEG U.S. Corporate Finance Institutional Investors IV, LLC	Other private equity	40,814,882	54,256,194			
	PEG U.S. Corporate Finance Institutional Investors V, LLC	Other private equity	55,520,303	75,847,898			
	PEG Venture Capital Institutional Investors IV, LLC	Other private equity	11,230,049	19,349,989			
	PEG Venture Capital Institutional Investors V, LLC	Other private equity	17,637,481	23,958,868			
	Perella Weinberg Partners ABV Opportunity Offshore Fund III A, L.P.	Other private equity	125,521,947	93,275,489			
	TCP Direct Lending Fund VIII-T, LLC	Other private equity	131,887,919	131,381,606			
	Waterfall Victoria ERISA Fund, Ltd.	Other private equity	89,246,256	112,945,774			
	Western Farmland, LLC	Other private equity	275,741,844	310,747,994			
	Sutherland REIT Holdings, L.P.	Equity	81,208,724	73,052,466			
	AEA Investors Fund VII LP	Limited partnership	12,960,553	12,960,553			
	Audax PE Fund V	Limited partnership	49,604,383	83,759,062			
	Audax PE Fund VI	Limited partnership	8,157,215	12,366,376			
	BlackRock Vesey Street Fund IV	Limited partnership	33,457,760	29,028,486			
	Blackstone Infrastructure Partners V Feeder LP	Limited partnership	120,359,979	123,260,090			
	Centerbridge Capital Partners II, L.P.	Limited partnership	72,602,503	31,178,980			
	•	Limited partnership	68,946,901				
	Centerbridge Capital Partners III, L.P.	Limited partnership		100,026,452			
	Crescent Mezzanine Partners VIB, L.P.		22,999,896	27,620,242			
	EIG Energy Fund XV-A, L.P.	Limited partnership	75,985,728	50,951,090			
	EIG Energy Fund XVI, L.P.	Limited partnership	92,165,878	105,099,396			
	EIG Energy Fund XVII, LP	Limited partnership	53,580,103	54,336,463			
	EIG Energy Global Private Debt Fund, L.P.	Limited partnership	88,095,821	87,266,163			
	EnCap Energy Capital Fund IX, L.P.	Limited partnership	103,193,043	77,092,226			
	EnCap Energy Capital Fund VIII, L.P.	Limited partnership	64,633,811	36,365,077			
	EnCap Energy Capital Fund X, L.P.	Limited partnership	99,801,604	133,100,026			
	EnCap Energy Capital Fund XI, L.P.	Limited partnership	38,364,269	35,280,088			
	EnerVest Energy Institutional Fund XIV-A, L.P.	Limited partnership	125,020,533	125,020,533			
	EnTrust Activist Managers, L.P.	Limited partnership	13,153,191	20,996,820			
	FS Equity Partners VIII LP	Limited partnership	11,159,027	11,159,027			
	G.I. Partners Fund IV, L.P.	Limited partnership	56,339,268	163,577,881			
	G.I. Partners Fund V, L.P.	Limited partnership	41,710,418	61,153,842			
	General Atlantic Investment Partners 2017, L.P.	Limited partnership	74,816,019	93,144,384			
	Genstar Capital Partners VI, L.P.	Limited partnership	23,862,644	56,973,031			
	Genstar Capital Partners VII, L.P.	Limited partnership	50,506,815	129,734,922			
	Genstar Capital Partners VIII, L.P.	Limited partnership	89,448,549	142,852,582			
	Genstar Capital Partners IX L.P.	Limited partnership	27,733,806	29,536,527			
	GoldPoint Partners Select Manager Fund III, L.P.	Limited partnership	56,500,436	69,913,130			
	GoldPoint Partners Select Manager Fund IV, LP	Limited partnership	32,106,916	33,126,767			
	Greenbriar Equity Fund III, L.P.	Limited partnership	27,410,218	65,107,662			
	Greenbriar Equity Fund IV, L.P.	Limited partnership	47,246,806	65,469,549			
	Grosvenor Opportunistic Multi Credit, LP	Limited partnership	113,777,056	124,967,316			
	Hamilton Lane Capital Opportunities Fund LP	Limited partnership	32,632,593	30,512,320			
	HarbourVest Dover Street VII LP	Limited partnership	18,690,608	8,515,415			
	Harbour Vest Dover Street VIII LP	Limited partnership	27,308,850	38,817,898			
	Harvest Partners VIII L.P.	Limited partnership	14,162,325				
				14,162,325			
	HC Innovative Partners, L.P.	Limited partnership	156,300,830	213,110,185			
	IFM Global Infrastructure Fund L.P.	Limited partnership	726,404,054	1,107,151,419			
	Innovatus Flagship Fund I, L.P.	Limited partnership	20,797,519	36,004,030			
	Innovatus LifeSciences Lending I, L.P.	Limited partnership	56,589,494	57,164,080			
	Landmark Equity Partners XIII, L.P.	Limited partnership	12,721,464	11,298,704			
	Landmark Equity Partners XIV, L.P.	Limited partnership	26,644,589	16,337,377			
	Lone Star Fund IX (U.S.), L.P.	Limited partnership	66,057,239	75,059,205			
	Lone Star Fund VII (U.S.), L.P.	Limited partnership	4,597,733	985,784			
	Lone Star Fund VIII (U.S.), L.P.	Limited partnership	87,530,496	42,838,135			
	Lone Star Fund X (U.S.), L.P.	Limited partnership	114,178,562	127,803,552			

Limited Partnerships and Other Private Equity

Description of investment including

	Description of investment including							
	Identity of issue, borrower, lessor or	maturity date, rate of interest, collater	al					
	similar party	par, or maturity value	Cost	Current value				
(a)	(b)	(c)	(d)	(e)				
	Lone Star Fund XI (U.S.), L.P.	Limited partnership	3,611,098	4,487,053				
	Lone Star Real Estate Fund III (U.S.), L.P.	Limited partnership	10,882,561	12,451,212				
	Lone Star Real Estate Fund IV (U.S.), L.P.	Limited partnership	22,152,405	29,934,554				
	Lone Star Residential Mortgage Fund I (U.S.), L.P.	Limited partnership	20,712,217	21,036,045				
	MacKay Shields High Yield Active Core Fund, L.P.	Limited partnership	5,910,206	7,548,722				
	MC Credit Fund I, L.P.	Limited partnership	61,142,764	62,707,559				
	MD Sass Government Agency Portable Alpha L.P.	Limited partnership	265,284,814	271,633,048				
	Monarch Capital Partners II Offshore, L.P.	Limited partnership	1,440,208	934,740				
	Monarch Capital Partners III Offshore, L.P.	Limited partnership	35,340,830	44,566,011				
	Monarch Capital Partners III, L.P.	Limited partnership	23,112,243	31,801,225				
	NYLCAP Mezzanine Partners III Parallel Fund, L.P.	Limited partnership	38,555,242	36,383,343				
	NYLCAP Select Manager Fund II, L.P.	Limited partnership	36,673,620	40,441,071				
	Oaktree Enhanced Income Fund (Parallel), L.P.	Limited partnership	7,433,624	4,348,201				
	Oaktree Enhanced Income Fund II (Parallel), L.P.	Limited partnership	6,715,770	3,217,350				
	Oaktree Enhanced Income Fund III (Parallel), L.P.	Limited partnership	102,407,422	95,799,942				
	Oaktree Special Situations Fund, L.P.	Limited partnership	61,972,669	66,981,091				
	Oaktree Middle-Market Direct Lending (Parallel 2) L.P.	Limited partnership	12,884,097	13,507,708				
	Onex Partners V, L.P.	Limited partnership	7,127,693	9,658,472				
	Pantheon Global Secondary Fund IV, L.P.	Limited partnership	12,007,573	17,679,664				
	Pantheon USA Fund VIII, LP	Limited partnership	52,791,244	56,987,604				
	Partners Group Secondary 2008, L.P.	Limited partnership	21,144,096	8,632,907				
	Partners Group WCTPT Emerging Markets 2011, L.P.	Limited partnership	62,852,322	102,915,422				
	Pomona Capital VIII, L.P.	Limited partnership	(1,827,575)	11,582,282				
	Selene Residential Mortgage Opportunity Fund II, L.P.	Limited partnership	13,203,255	19,440,869				
	Summit Partners IX	Limited partnership	100,622,028	123,030,475				
	Summit Partners X-B L.P.	Limited partnership	(366,534)	(366,534)				
	TA Subordinated Debt Fund IV, L.P.	Limited partnership	35,138,204	42,935,177				
	Thoma Bravo Fund XII, L.P.	Limited partnership	78,933,054	139,944,962				
	Thoma Bravo Fund XIII, L.P.	Limited partnership	43,445,672	48,638,113				
	Trilantic Capital Partners V (North America) L.P.	Limited partnership	49,078,880	62,059,345				
	Trilantic Capital Partners VI (North America) L.P.	Limited partnership	29,755,095	33,068,670				
	UBS International Infrastructure Fund	Limited partnership	185,443,007	163,081,320				
	WCTPT Choice L.P.	Limited partnership	141,564,834	194,912,054				
	White Oak WCTPT Evergreen Fund, L.P.	Limited partnership	285,406,597	249,285,997				
	Windjammer Senior Equity Fund V, L.P.	Limited partnership	8,803,446	11,830,434				
	WP Global COREalpha Private Equity Partners Co-Investment IV	Limited partnership	7,693,794	12,411,639				
	WP Global COREalpha Private Equity Partners II, LP	Limited partnership	10,772,013	16,851,549				
	WP Global COREalpha Private Equity Partners III, LP	Limited partnership	13,238,575	44,447,893				
	WP Global COREalpha Private Equity Partners IV, LP	Limited partnership	15,601,551	35,503,367				
	WP Global COREalpha Private Equity Partners V, LP	Limited partnership	40,223,891	55,797,533				
	Yucaipa American Alliance Fund I, LP	Limited partnership	25,763,366	3,521,969				
	Yucaipa American Alliance Fund II, LP	Limited partnership	40,370,875	87,293,106				
		Total Portfolio	\$ 6,989,163,526	\$ 8,360,044,360				

APPENDIX XX

Collateral Held For Securities on Loan

	Identity of issue, borrower, lessor or similar party	Cost	Current value	
(a)	(b)	(c)	(d)	(e)
	GIM Core Short-Term Bond Fund SL ERISA Global Securities Lending Pool	Pooled account Pooled account	\$ 2,095,046,186 375,037,672	\$ 1,970,879,258 375,046,216
		Total Portfolio	\$ 2,470,083,858	\$ 2,345,925,474

Western Conference of Teamsters Pension Plan Supplemental Schedule Form 5500 - Schedule H - Line 4j Schedule of Reportable Transactions December 31, 2019 EIN: 91-6145047

EIN: 91-6145047 Plan Number: 001

Identity of party involved	Description Purchase of asset price		Selling price		Cost of asset		Current value of asset on transaction date		Net gain or (loss)	
State Street Bank & Trust Short Term Inv. Fund State Street Bank & Trust Short Term Inv. Fund	Short Term Investment Fund Short Term Investment Fund	\$ 2,399	,662,652	\$	2,417,290,369	\$ \$	2,399,662,652 2,417,290,369	\$ \$,,	\$ -
Prudential Insurance Co Temporary Investment Acct Prudential Insurance Co Temporary Investment Acct	Pooled Separate Account Pooled Separate Account	\$ 7,396	074,747	\$	7,349,718,565	\$ \$	7,396,074,747 7,349,718,565	\$ \$	7,396,074,747 7,349,718,565	\$ -