February 2015 Holdings

Security ID	S&P Rating	Moody Rating	Fitch Rating	Haircut	Asset Mix Description	Accounting Asset Type	Description	Coupon	Stated Maturity	Market Value	Income Receivable	Par Value	Cost	% of MV
						Accrued Interest				63,339,164.19				0.28%
						Sec Trades in Process				(633,470,492.36)				-2.79%
78443GAD7	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 7 A4	0.32610000	4/25/2022	66,222.09	21.01	66,257.87	65,774.10	0.00%
78444YAD7	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 5 A4	1.95610000	7/25/2023	3,122,940.00	5,705.29	3,000,000.00	3,122,762.36	0.01%
81375WBM7	AAA	Aaa	A		USD FIXED INCOME	ASSET BACKED	SECURITIZED ASSET BACKE OP2 A2	0.87100000	8/25/2034	19,922.99	2.06	21,323.97	21,323.97	0.00%
83162CJF1	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 1998-20E 1	6.30000000	5/1/2018	142,483.18	2,856.74	136,035.12	136,631.65	0.00%
83715RAE2	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SOUTH CAROLINA STUDENT LO 1 A1	0.92190000	5/1/2030	1,897,036.00	1,360.89	1,900,000.00	1,900,000.00	0.01%
02005ACN6	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	ALLY MASTER OWNER TRUST 3 A2	1.21000000	6/15/2017	871,531.20	467.87	870,000.00	869,953.14	0.00%
02005AER5	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	ALLY MASTER OWNER TRUST 5 A2	1.60000000	10/15/2019	5,278,219.20	4,317.68	5,274,000.00	5,286,075.68	0.02%
12592WAC2	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	CNH EQUIPMENT TRUST 2015- A A3	1.30000000	4/15/2020	4,817,479.38	-	4,822,000.00	4,821,834.12	0.02%
12592WAD0	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	CNH EQUIPMENT TRUST 2015- A A4	1.85000000	4/15/2021	4,817,479.38	-	4,822,000.00	4,821,503.82	0.02%
34528QCK8	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	FORD CREDIT FLOORPLAN MAS 3 A1	0.79000000	6/15/2017	1,841,140.80	646.04	1,840,000.00	1,839,838.99	0.01%
36164EAD7	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	GE EQUIPMENT TRANSPORTATI 1 A4	1.77000000	5/23/2023	3,371,780.00	-	3,376,000.00	3,375,490.56	0.01%
92867VAD2	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	VOLKSWAGEN AUTO LEASE TRU A A3	1.25000000	12/20/2017	2,794,377.81	-	2,797,000.00	2,796,843.09	0.01%
98161JAD9	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	WORLD OMNI AUTO RECEIVABL A A3	1.34000000	5/15/2020	4,995,312.50	-	5,000,000.00	4,999,965.50	0.02%
00104UAA6	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	AEP TEXAS CENTRAL TRANSIT 1 A1	0.88010000	12/1/2018	1,258,327.82	2,767.78	1,257,937.86	1,257,934.51	0.01%
02582JGD6	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	AMERICAN EXPRESS CREDIT AC 2 A	0.68000000	3/15/2018	3,003,060.00	906.67	3,000,000.00	3,000,000.00	0.01%
02582JGG9	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	AMERICAN EXPRESS CREDIT AC 2 A	0.59300000	5/17/2021	4,528,319.25	1,041.21	4,515,000.00	4,515,000.00	0.02%
06742LAA1	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	BARCLAYS DRYROCK ISSUANCE 1 A	0.53300000	12/16/2019	5,044,849.00	1,046.75	5,050,000.00	5,050,000.00	0.02%
14041NDL2	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CAPITAL ONE MULTI-ASSET A2 A2	0.25200000	12/16/2019	2,639,665.00	259.70	2,650,000.00	2,631,003.06	0.01%
15200WAB1	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CENTERPOINT ENERGY TRANSI 1 A2	2.16060000	10/15/2021	2,532,650.00	20,405.67	2,500,000.00	2,500,000.00	0.01%
161571GL2	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CHASE ISSUANCE TRUST A3 A3	0.37300000	5/15/2018	2,598,076.00	377.14	2,600,000.00	2,600,000.00	0.01%
17305EFJ9	AAA	Aaa	NR		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD I A11 A11	0.41100000	2/7/2018	4,724,527.50	1,186.76	4,725,000.00	4,725,000.00	0.02%
254683AC9	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	DISCOVER CARD EXECUTION A1 A1	5.65000000	3/16/2020	1,422,777.70	3,226.78	1,285,000.00	1,283,897.23	0.01%
26250GAB2	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	BARCLAYS DRYROCK ISSUANCE 2 A	0.64000000	8/15/2018	1,859,741.47	529.07	1,860,000.02	1,859,788.68	0.01%
29365YAA1	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	ENTERGY ARKANSAS RESTORAT A A1	2.30000000	8/1/2021	4,590,899.84	34,499.32	4,499,911.63	4,585,962.77	0.02%
29366AAA2	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	ENTERGY LOUISIANA INVESTM A A1	2.04000000	9/1/2023	2,844,081.94	14,370.17	2,817,680.28	2,820,762.86	0.01%
31679DAC0	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	FIFTH THIRD AUTO TRUST 20 A A3	0.61000000	9/15/2017	5,504,659.78	1,492.18	5,503,944.27	5,563,333.84	0.02%
31679MAC0	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	FIFTH THIRD AUTO TRUST 2 3 A2B	0.38620000	5/15/2017	5,850,526.50	878.61	5,850,000.00	5,850,000.00	0.03%
36163GAB7	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	GE EQUIPMENT TRANSPORTATI 2 A2	0.61000000	6/24/2016	1,516,656.15	179.85	1,516,261.92	1,516,261.92	0.01%
67741YAA6	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	OHIO PHASE-IN-RECOVERY FU 1 A1	0.95800000	7/1/2018	5,231,407.56	8,347.47	5,228,061.60	5,227,999.22	0.02%
831641DZ5	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2005-10B 1	4.94100000	9/10/2015	739,442.95	17,837.74	728,013.14	738,743.87	0.00%
831641ES0	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2010-10A 1	4.10800000	3/10/2020	2,289,550.83	44,364.93	2,177,828.24	2,177,828.24	0.01%
831641ET8	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2010-10B A	3.21500000	9/10/2020	2,825,489.64	43,793.93	2,746,927.51	2,746,927.51	0.01%
83190CAB5	-	Aaa	AAA	AA+	NON-USD FIXED INCOME	ASSET BACKED	SMART TRUST/AUSTRALIA 1US A2A	0.58000000	7/14/2016	3,256,895.01	892.34	3,258,019.03	3,257,928.76	0.01%
90290KAC9	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	USAA AUTO OWNER TRUST 201 1 A3	0.58000000	12/15/2017	1,897,644.00	918.33	1,900,000.00	1,900,000.00	0.01%
02005EAC4	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	ALLY AUTO RECEIVABLES TRU 3 A3	0.85000000	8/15/2016	1,193,695.46	450.65	1,192,884.30	1,192,869.69	0.01%
02006MAC5	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	ALLY AUTO RECEIVABLES TRU 2 A3	0.79000000	1/15/2018	9,657,488.40	3,391.73	9,660,000.00	9,692,604.73	0.04%
02006VAC5	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	ALLY AUTO RECEIVABLES TRU 3 A3	1.28000000	6/17/2019	14,005,320.00	7,964.44	14,000,000.00	13,997,706.43	0.06%
02582JGJ3	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	AMERICAN EXPRESS CREDIT AC 3 A	0.98000000	5/15/2019	4,862,624.40	2,116.80	4,860,000.00	4,859,571.50	0.02%
03061UAC7	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	AMERICREDIT AUTOMOBILE RE 3 A3	0.96000000	1/9/2017	1,245,527.13	763.79	1,245,302.98	1,246,695.52	0.01%
03062AAD8	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	AMERICREDIT AUTOMOBILE RE 3 A3	1.15000000	6/10/2019	3,994,160.00	2,938.89	4,000,000.00	4,000,000.00	0.02%
03063WAE7	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	AMERICREDIT AUTOMOBILE REC 2 C	2.64000000	10/10/2017	501,222.15	834.90	495,000.00	499,940.37	0.00%
03064JAC9	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	AMERICREDIT AUTOMOBILE RE 2 A3	0.65000000	12/8/2017	1,245,499.30	517.06	1,245,088.42	1,246,190.43	0.01%
03064VAC2	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	AMERICREDIT AUTOMOBILE RE 2 A3	0.94000000	2/8/2019	5,978,880.00	3,603.33	6,000,000.00	5,999,874.25	0.03%
03065BAC5	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	AMERICREDIT AUTOMOBILE RE 3 A3	0.92000000	4/9/2018	9,659,264.00	5,672.06	9,650,000.00	9,650,014.39	0.04%
03065CAC3	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	AMERICREDIT AUTOMOBILE RE 4 A3	0.96000000	4/9/2018	1,652,442.00	1,012.00	1,650,000.00	1,655,675.34	0.01%
03065JAD6	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	AMERICREDIT AUTOMOBILE RE 4 A3	1.27000000	7/8/2019	4,998,800.00	4,056.94	5,000,000.00	4,999,132.53	0.02%
06742LAE3	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	BARCLAYS DRYROCK ISSUANCE 3 A	2.41000000	7/15/2022	7,108,473.12	6,549.31	6,988,000.00	6,986,069.22	0.03%
06742LAG8	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	BARCLAYS DRYROCK ISSUANCE 5 A	1.48000000	9/15/2020	3,634,491.10	2,391.02	3,635,000.00	3,634,446.71	0.02%
14041NEN7	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CAPITAL ONE MULTI-ASSET E A1 A	0.45330000	11/15/2019	6,703,073.04	4,986.40	6,712,000.00	6,705,246.82	0.03%
14041NET4	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CAPITAL ONE MULTI-ASSET E A5 A	1.48000000	7/15/2020	13,812,150.00	9,044.44	13,750,000.00	13,745,423.78	0.06%
152314JQ4	A+	Aa3	BBB		USD FIXED INCOME	ASSET BACKED	CENTEX HOME EQUITY LOAN B AF6	4.68600000	3/25/2034	4,878,969.21	18,772.29	4,807,245.11	4,676,723.90	0.02%
161571FK5	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CHASE ISSUANCE TRUST A4 A4	1.58000000	8/16/2021	5,932,253.70	4,234.40	6,030,000.00	5,917,915.60	0.03%
17305EFL4	AAA	Aaa	NR		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD I A12 A12	0.48610000	11/7/2018	5,425,547.40	2,052.96	5,430,000.00	5,424,853.43	0.02%
17305EFR1	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A5 A5	2.68000000	6/7/2023	8,109,488.80	49,776.53	7,960,000.00	7,956,737.02	0.04%
254683BE4	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	DISCOVER CARD EXECUTION A5 A5	1.04000000	4/15/2019	8,860,531.50	4,090.67	8,850,000.00	8,849,269.34	0.04%
254683BG9	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	DISCOVER CARD EXECUTION A1 A1	0.60200000	7/15/2021	1,897,255.05	443.64	1,895,000.00	1,898,636.76	0.01%
31679MAD8	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	FIFTH THIRD AUTO TRUST 20 3 A3	0.96000000	3/15/2019	6,992,580.00	2,986.67	7,000,000.00	6,999,711.42	0.03%
34530BAC7	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	FORD CREDIT AUTO OWNER TR A A3	0.55000000	7/15/2017	468,958.31	114.64	468,977.07	469,088.79	0.00%
34530EAC1	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	FORD CREDIT AUTO OWNER TR B A3	0.57000000	10/15/2017	4,416,918.40	1,118.58	4,415,461.30	4,415,380.91	0.02%
34530GAD4	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	FORD CREDIT AUTO OWNER TR D A3	0.67000000	4/15/2018	3,770,923.00	1,124.11	3,775,000.00	3,769,185.74	0.02%
78445JAA5	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 200 9 A	1.75610000	4/25/2023	5,285,446.84	8,796.13	5,152,009.79	5,298,790.23	0.02%
80281CAD7	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	SANTANDER DRIVE AUTO RECE 5 A3	0.82000000	2/15/2018	4,002,560.00	1,457.78	4,000,000.00	3,999,967.73	0.02%
80283HAC6	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	SANTANDER DRIVE AUTO RECE 4 A3	1.11000000	12/15/2017	3,060,525.12	1,507.78	3,056,307.42	3,057,881.65	0.01%
80283NAD1	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	SANTANDER DRIVE AUTO RECE 1 A3	0.87000000	1/16/2018	4,500,900.00	1,740.00	4,500,000.00	4,503,872.03	0.02%
80283WAD1	-	Aaa	AAA	AA+	USD FIXED INCOME	aSSET BACKED	SANTANDER DRIVE AUTO RECE 2 A3	0.80000000	4/16/2018	4,990,300.00	1,777.78	5,000,000.00	4,999,525.48	0.02%
80283XAD9	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	SANTANDER DRIVE AUTO RECE 3 A3	0.81000000	7/16/2018	8,407,285.80	3,031.20	8,420,000.00	8,416,618.27	0.04%

80284CAD4	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	SANTANDER DRIVE AUTO RECE 1 A3	1.27000000	2/15/2019	7,007,140.00	1,481.67	7,000,000.00	6,999,040.09	0.03%
87165LAA9	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SYNCHRONY CREDIT CARD MAST 1 A	1.61000000	11/15/2020	7,430,000.00	5,316.58	7,430,000.00	7,428,028.60	0.03%
89236VAC4	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	TOYOTA AUTO RECEIVABLES 2 B A3	0.89000000	7/17/2017	3,006,780.00	1,186.67	3,000,000.00	2,999,909.41	0.01%
90327BAC6	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	USAA AUTO OWNER TRUST 1 A3	0.43000000	8/15/2016	448,196.17	85.65	448,155.84	448,151.69	0.00%
92867GAC7	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	VOLKSWAGEN AUTO LOAN ENHA 1 A3	0.85000000	8/22/2016	2,259,679.13	586.29	2,257,376.61	2,260,840.40	0.01%
98160QAD4	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	WORLD OMNI AUTO RECEIVABL B A3	1.14000000	1/15/2020	8,977,320.00	3,990.00	9,000,000.00	9,000,000.00	0.04%
161571FQ2	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CHASE ISSUANCE TRUST A7 A7	2.16000000	9/16/2024	3,918,720.00	3,840.00	4,000,000.00	3,999,237.57	0.02%
00110AAD6	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	AEP TEXAS CENTRAL TRANSITION F	5.17000000	1/1/2020	3,088,877.00	24,988.33	2,900,000.00	3,116,086.31	0.01%
073247BJ6	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	BAYVIEW FINANCIAL ACQUISI C A1	0.80190000	5/28/2044	48,365.38	49.90	48,415.73	48,554.75	0.00%
28148WAB9	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	EDUCATIONAL FUNDING OF TH 1 A2	0.90610000	4/25/2035	1,764,354.39	1,558.72	1,769,397.17	1,760,177.14	0.01%
36228FVH6	BBB+	B3	-		USD FIXED INCOME	ASSET BACKED	GSAMP TRUST 2003-SEA SEA A1	0.57100000	2/25/2033	99,764.60	6.79	107,055.05	105,558.50	0.00%
64032JAD8	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	NELNET STUDENT LOAN TRUST 4 A4	1.73610000	4/25/2024	2,566,075.00	4,219.69	2,500,000.00	2,570,297.88	0.01%
66704JBY3	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	NORTHSTAR EDUCATION FINAN 1 A6	1.40700000	1/29/2046	770,493.08	580.39	825,000.00	701,933.08	0.00%
66704JBZ0	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	NORTHSTAR EDU FIN INC DE	1.40700000	1/29/2046	747,140.80	562.80	800,000.00	674,144.91	0.00%
78442GPY6	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 6 A6	0.39610000	10/27/2031	2,332,904.10	928.08	2,410,000.00	2,348,199.32	0.01%
83162CVY6	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2013-20L 1	3.38000000	12/1/2033	461,279.08	3,708.45	438,870.36	468,964.15	0.00%
03072SWN1	AA+	Aa1	A		USD FIXED INCOME	ASSET BACKED	AMERIQUEST MORTGAGE SEC R11 A1	0.77600000	11/25/2034	513,948.62	44.49	515,997.13	516,891.36	0.00%
12591AAD9	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	CNH EQUIPMENT TRUST 2012- B A4	1.16000000	6/15/2020	2,508,125.00	1,288.89	2,500,000.00	2,499,416.91	0.01%
12591FAC0	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	CNH EQUIPMENT TRUST 2013- A A3	0.69000000	6/15/2018	1,471,285.19	451.43	1,472,050.66	1,472,998.86	0.01%
12623PAC0	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	CNH EQUIPMENT TRUST 2014- B A3	0.91000000	5/15/2019	3,994,040.00	1,617.78	4,000,000.00	3,999,901.00	0.02%
12632XAC2	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	CNH EQUIPMENT TRUST 2014- C A3	1.05000000	11/15/2019	3,740,025.00	1,750.00	3,750,000.00	3,749,862.32	0.02%
126802CY1	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	CABELA'S CREDIT CARD MASTE 2 A	0.62300000	7/15/2022	2,493,500.00	605.69	2,500,000.00	2,500,000.00	0.01%
14313LAC0	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	CARMAX AUTO OWNER TRUST 2 1 A3	0.60000000	10/16/2017	1,532,413.62	408.69	1,532,582.20	1,532,582.20	0.01%
14313MAC8	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	CARMAX AUTO OWNER TRUST 2 2 A3	0.64000000	1/16/2018	3,912,899.53	1,113.67	3,915,248.68	3,915,121.23	0.02%
14313TAD1	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	CARMAX AUTO OWNER TRUST 2 3 A4	1.73000000	2/18/2020	4,016,720.00	3,075.56	4,000,000.00	4,000,000.00	0.02%
15200WAB1	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CENTERPOINT ENERGY TRANSI 1 A2	2.16060000	10/15/2021	2,026,120.00	16,324.53	2,000,000.00	2,000,000.00	0.01%
17305EDE2	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A3 A3	5.30000000	3/15/2018	1,832,740.00	42,768.06	1,750,000.00	1,868,340.35	0.01%
17305EFB6	AAA	Aaa	NR		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A4 A4	0.59150000	7/24/2020	7,516,425.00	616.15	7,500,000.00	7,529,850.93	0.03%
254683AV7	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	DISCOVER CARD EXECUTION A3 A3	0.86000000	11/15/2017	3,003,030.00	1,146.67	3,000,000.00	2,999,849.43	0.01%
254683BA2	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	DISCOVER CARD EXECUTION A2 A2	0.69000000	8/15/2018	3,499,825.00	1,073.33	3,500,000.00	3,499,670.89	0.02%
34528QCD4	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	FORD CREDIT FLOORPLAN MAS 1 A1	0.85000000	1/15/2018	4,001,400.00	1,511.11	4,000,000.00	4,000,000.00	0.02%
34528QDF8	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	FORD CREDIT FLOORPLAN MAS 1 A2	0.57300000	2/15/2019	2,187,612.36	487.34	2,187,000.00	2,191,060.14	0.01%
36159JDH1	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	SYNCHRONY CREDIT CARD MAST 6 A	1.36000000	8/17/2020	2,493,150.00	1,511.11	2,500,000.00	2,499,319.61	0.01%
36159JDQ1	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SYNCHRONY CREDIT CARD MAST 1 A	1.35000000	3/15/2021	1,977,400.00	1,200.00	2,000,000.00	2,002,441.50	0.01%
65474VAG6	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	NISSAN MASTER OWNER TRUST A A	0.47300000	2/15/2018	5,249,317.50	965.71	5,250,000.00	5,255,810.42	0.02%
78443KAD8	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 9 A4	0.32610000	10/25/2022	2,245,337.13	713.01	2,248,957.95	2,243,508.42	0.01%
78446YAA1	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 201 2 A	0.87100000	1/25/2029	1,625,746.57	156.77	1,619,898.74	1,619,898.74	0.01%
78447EAB2	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 5 A2	0.47100000	6/25/2019	2,662,030.21	139.33	2,662,402.95	2,659,659.19	0.01%
78447GAB7	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 6 A2	0.45100000	9/25/2019	1,730,492.50	86.82	1,732,450.17	1,732,450.17	0.01%
78448GAB6	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 2 A2	0.52100000	10/25/2021	3,488,765.00	202.61	3,500,000.00	3,500,000.00	0.02%
83162CHA4	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 1996-20J 1	7.20000000	10/1/2016	41,052.90	1,194.45	39,815.05	39,815.05	0.00%
89236RAD1	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	TOYOTA AUTO RECEIVABLES 2 A A4	0.69000000	11/15/2018	2,992,380.00	920.00	3,000,000.00	2,999,430.41	0.01%
981464DG2	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	WORLD FINANCIAL NETWORK CR C A	2.23000000	8/15/2022	2,531,825.00	2,477.78	2,500,000.00	2,499,274.03	0.01%
981464DM9	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	WORLD FINANCIAL NETWORK CR D A	2.15000000	4/17/2023	2,174,673.75	2,078.33	2,175,000.00	2,175,000.00	0.01%
981464DX5	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	WORLD FINANCIAL NETWORK CR B A	0.91000000	3/16/2020	1,998,900.00	808.89	2,000,000.00	1,999,987.42	0.01%
02005YAF3	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	ALLY AUTO RECEIVABLES TRU 1 A4	1.21000000	7/15/2016	2,565,291.34	1,378.03	2,562,447.02	2,575,045.86	0.01%
02006AAD9	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	ALLY AUTO RECEIVABLES TRU 2 A4	1.00000000	10/17/2016	3,504,620.00	1,555.56	3,500,000.00	3,515,754.39	0.02%
02587AAC8	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	AMERICAN EXPRESS CREDIT AC 3 A	0.32300000	3/15/2018	4,998,600.00	628.06	5,000,000.00	5,006,321.85	0.02%
14041NCK5	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CAPITAL ONE MULTI-ASSET E A9 A	0.26300000	8/15/2018	2,898,898.00	296.61	2,900,000.00	2,895,324.36	0.01%
14313KAD0	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	CARMAX AUTO OWNER TRUST 2 3 A4	0.79000000	4/16/2018	4,986,000.00	1,755.56	5,000,000.00	5,008,259.86	0.02%
14313RAC7	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	CARMAX AUTO OWNER TRUST 2 2 A3	0.98000000	1/15/2019	5,533,299.06	2,413.85	5,542,000.00	5,541,665.86	0.02%
161571GK4	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CHASE ISSUANCE TRUST A2 A2	2.77000000	3/15/2023	8,796,243.52	10,553.08	8,572,000.00	8,615,656.85	0.04%
17305ECP8	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A5 A5	4.55000000	6/20/2017	3,119,578.00	27,638.72	3,080,000.00	3,232,337.20	0.01%
17305EFM2	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A1 A1	2.88000000	1/23/2023	4,756,676.00	14,720.00	4,600,000.00	4,646,456.41	0.02%
254683AX3	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	DISCOVER CARD EXECUTION A5 A5	0.37200000	1/16/2018	2,999,670.00	434.00	3,000,000.00	3,003,668.26	0.01%
254683BK0	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	DISCOVER CARD EXECUTION A4 A4	2.12000000	12/15/2021	3,768,949.39	3,522.97	3,739,000.00	3,756,751.21	0.02%
31679JAC7	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	FIFTH THIRD AUTO TRUST 20 1 A3	0.68000000	4/16/2018	7,013,768.37	2,121.90	7,021,000.00	7,015,551.13	0.03%
92867GAD5	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	VOLKSWAGEN AUTO LOAN ENHA 1 A4	1.15000000	7/20/2018	7,026,110.00	2,459.72	7,000,000.00	7,063,041.51	0.03%
98160NAC3	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	WORLD OMNI AUTO RECEIVABL B A3	0.83000000	8/15/2018	7,022,193.57	4,856.19	7,021,000.00	7,032,746.67	0.03%
00110AAD6	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	AEP TEXAS CENTRAL TRANSITION F	5.17000000	1/1/2020	479,308.50	3,877.50	450,000.00	491,247.87	0.00%
02005ADG0	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	ALLY MASTER OWNER TRUST 2 A	0.62300000	4/15/2018	854,512.65	207.15	855,000.00	855,000.00	0.00%
02582JGN4	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	AMERICAN EXPRESS CREDIT AC 1 A	0.54300000	12/15/2021	4,238,992.50	897.46	4,250,000.00	4,254,490.17	0.02%
02582JGU8	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	AMERICAN EXPRESS CREDIT AC 3 A	1.49000000	4/15/2020	712,825.80	470.18	710,000.00	709,972.03	0.00%
05522RCR7	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	BA CREDIT CARD TRUST A2 A	0.44300000	9/16/2019	4,623,057.50	796.78	4,625,000.00	4,627,793.13	0.02%
06742LAA1	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	BARCLAYS DRYROCK ISSUANCE 1 A	0.53300000	12/16/2019	998,980.00	207.28	1,000,000.00	1,000,000.00	0.00%
06742LAC7	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	BARCLAYS DRYROCK ISSUANCE 2 A	0.51300000	3/16/2020	2,997,420.00	598.50	3,000,000.00	3,000,000.00	0.01%
14041NDL2	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CAPITAL ONE MULTI-ASSET A2 A2	0.25200000	12/16/2019	781,938.50	76.93	785,000.00	782,194.73	0.00%
14041NEL1	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CAPITAL ONE MULTI-ASSET A2 A2	0.35300000	2/15/2019	2,000,280.00	274.56	2,000,000.00	2,000,000.00	0.01%
14041NES6	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CAPITAL ONE MULTI-ASSET E A4 A	0.53200000	6/15/2022	826,171.50	170.68	825,000.00	823,893.06	0.00%
161571BV5	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CHASE ISSUANCE TRUST A5 A5	0.21200000	3/15/2019	1,740,970.00	144.28	1,750,000.00	1,743,500.99	0.01%
161571FS8	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CHASE ISSUANCE TRUST A9 A9	0.32300000	10/16/2017	349,839.00	43.96	350,000.00	350,000.00	0.00%
161571GA6	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CHASE ISSUANCE TRUST A6 A6	0.59300000	7/15/2020	2,025,514.60	465.83	2,020,000.00	2,027,631.09	0.01%

161571GH1	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CHASE ISSUANCE TRUST A9 A	0.59300000	11/16/2020	4,003,000.00	922.44	4,000,000.00	4,012,759.02	0.02%
161571GN8	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CHASE ISSUANCE TRUST A5 A5	0.54300000	4/15/2021	3,405,677.05	721.13	3,415,000.00	3,412,058.49	0.01%
17305EFA8	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A2 A2	0.45150000	5/26/2020	4,631,369.60	290.97	4,640,000.00	4,635,541.02	0.02%
17305EFB6	AAA	Aaa	NR		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A4 A4	0.59150000	7/24/2020	516,127.85	42.31	515,000.00	517,055.96	0.00%
254683BB0	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	DISCOVER CARD EXECUTION A1 A1	0.47300000	8/17/2020	4,169,155.00	767.97	4,175,000.00	4,173,531.25	0.02%
254683BM6	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	DISCOVER CARD EXECUTION A1 A1	0.62350000	8/17/2020	4,000,000.00	207.83	4,000,000.00	4,000,000.00	0.02%
34528QCD4	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	FORD CREDIT FLOORPLAN MAS 1 A1	0.85000000	1/15/2018	3,576,251.25	1,350.56	3,575,000.00	3,579,571.94	0.02%
34528QDF8	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	FORD CREDIT FLOORPLAN MAS 1 A2	0.57300000	2/15/2019	1,615,452.20	359.88	1,615,000.00	1,615,000.00	0.01%
36159JDH1	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	SYNCHRONY CREDIT CARD MAST 6 A	1.36000000	8/17/2020	443,780.70	268.98	445,000.00	446,638.30	0.00%
87165LAA9	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SYNCHRONY CREDIT CARD MAST 1 A	1.61000000	11/15/2020	730,000.00	522.36	730,000.00	729,806.32	0.00%
981464DX5	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	WORLD FINANCIAL NETWORK CR B A	0.91000000	3/16/2020	4,447,552.50	1,799.78	4,450,000.00	4,456,203.97	0.02%
34530FAB0	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	FORD CREDIT AUTO LEASE T B A2A	0.59000000	1/15/2016	822,189.01	215.54	821,983.51	821,960.31	0.00%
34530LAB7	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	FORD CREDIT AUTO LEASE T B A2A	0.51000000	3/15/2017	4,614,687.00	1,047.20	4,620,000.00	4,620,000.00	0.02%
36164EAB1	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	GE EQUIPMENT TRANSPORTATI 1 A2	0.89000000	11/24/2017	1,054,010.94	-	1,055,000.00	1,054,886.59	0.00%
65490BAB1	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	NISSAN AUTO LEASE TRUST B A2A	0.73000000	4/17/2017	5,706,768.55	1,850.96	5,705,000.00	5,704,553.30	0.03%
92867QAB7	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	VOLKSWAGEN AUTO LEASE TR A A2A	0.52000000	10/20/2016	2,171,598.68	345.15	2,172,250.36	2,172,250.36	0.01%
92867VAB6	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	VOLKSWAGEN AUTO LEASE TR A A2A	0.87000000	6/20/2017	2,572,585.94	-	2,575,000.00	2,574,987.38	0.01%
98160LAB9	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	WORLD OMNI AUTOMOBILE LE A A2A	0.73000000	5/16/2016	1,303,336.07	422.54	1,302,346.29	1,302,346.29	0.01%
03072SGQ2	A	Baa2	A		USD FIXED INCOME	ASSET BACKED	AMERIQUEST MORTGAGE SECUR 6 M2	2.94600000	5/25/2033	51,701.23	17.22	52,609.27	53,096.29	0.00%
03072SJG1	CCC	B1	B		USD FIXED INCOME	ASSET BACKED	AMERIQUEST MORT SEC INC A 8 M1	1.22100000	10/25/2033	78,883.79	11.28	83,155.49	83,636.23	0.00%
17305EDY8	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A8 A8	5.65000000	9/20/2019	332,268.00	7,580.42	300,000.00	299,138.44	0.00%
17305EEK7	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A6 A6	1.37350000	5/22/2017	200,456.00	68.68	200,000.00	202,134.91	0.00%
17305EFH3	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A9 A9	3.72000000	9/8/2025	1,090,130.00	18,600.00	1,000,000.00	999,940.28	0.00%
61744CBX3	CCC	Ca	CC		USD FIXED INCOME	ASSET BACKED	MORGAN STANLEY ABS CAPI NC3 M2	1.82100000	3/25/2034	13,052.90	3.04	15,019.91	15,076.21	0.00%
64352VHW4	B+	Ba2	CCC		USD FIXED INCOME	ASSET BACKED	NEW CENTURY HOME EQUITY L 3 M2	1.14600000	11/25/2034	80,724.00	10.79	84,764.74	85,220.40	0.00%
02582JGS3	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	AMERICAN EXPRESS CREDIT AC 2 A	1.26000000	1/15/2020	570,239.40	319.20	570,000.00	570,000.00	0.00%
06742LAE3	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	BARCLAYS DRYROCK ISSUANCE 3 A	2.41000000	7/15/2022	579,826.80	534.22	570,000.00	569,842.51	0.00%
12591BAC9	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	CNH EQUIPMENT TRUST 2014- A A3	0.84000000	5/15/2019	559,535.20	209.07	560,000.00	560,000.00	0.00%
12592WAD0	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	CNH EQUIPMENT TRUST 2015- A A4	1.85000000	4/15/2021	1,498,593.75	-	1,500,000.00	1,499,845.65	0.01%
13975HAC0	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	CAPITAL AUTO RECEIVABLES 2 A3	1.26000000	5/21/2018	561,456.00	215.60	560,000.00	560,000.00	0.00%
13975JAC6	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	CAPITAL AUTO RECEIVABLES 3 A3	1.48000000	11/20/2018	568,974.00	257.77	570,000.00	569,913.28	0.00%
15200WAB1	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CENTERPOINT ENERGY TRANSI 1 A2	2.16060000	10/15/2021	329,244.50	2,652.74	325,000.00	324,999.60	0.00%
31679JAC7	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	FIFTH THIRD AUTO TRUST 20 1 A3	0.68000000	4/16/2018	559,423.20	169.24	560,000.00	559,945.60	0.00%
36164EAD7	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	GE EQUIPMENT TRANSPORTATI 1 A4	1.77000000	5/23/2023	1,617,975.00	-	1,620,000.00	1,619,755.54	0.01%
606072KV7	AA+	-	AAA		USD FIXED INCOME	ASSET BACKED	MISSOURI HIGHER EDUCATION 3 A1	1.11200000	8/26/2030	242,076.47	29.64	239,888.69	239,888.69	0.00%
78445XAA4	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 201 1 A	0.57100000	3/25/2025	572,093.37	36.36	573,021.67	573,650.46	0.00%
83162CPG2	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2005-20A 1	4.86000000	1/1/2025	205,007.46	1,540.41	190,173.90	198,584.11	0.00%
83162CPR8	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2005-20G 1	4.75000000	7/1/2025	143,954.56	1,065.10	134,539.49	141,413.52	0.00%
83162CQN6	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2006-20I 1	5.54000000	9/1/2026	233,296.80	6,033.08	212,211.47	229,688.09	0.00%
83162CSA2	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2008-20I 1	5.60000000	9/1/2028	296,774.90	7,722.30	266,433.46	289,616.29	0.00%
83162CSH7	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2009-20B 1	4.76000000	2/1/2029	276,061.46	990.12	249,610.26	263,631.41	0.00%
83162CUG6	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2011-20I 1	2.85000000	9/1/2031	431,227.23	6,260.45	421,099.78	422,630.74	0.00%
83162CWV1	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2015-20B 1	2.46000000	2/1/2035	1,098,625.00	1,503.33	1,100,000.00	1,100,000.00	0.00%
831641EP6	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2009-P10A 1	4.72700000	2/10/2019	351,536.99	1,196.03	329,830.82	339,486.41	0.00%
831641EQ4	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2009-10A 1	4.62000000	3/10/2019	532,391.93	11,524.16	503,015.81	511,158.47	0.00%
831641EU5	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2011-10A 1	4.08400000	3/10/2021	819,494.31	15,674.11	773,947.50	773,947.50	0.00%
831641EY7	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2013-10A 1	2.35100000	3/10/2023	753,793.26	8,677.29	744,296.04	744,296.04	0.00%
831641EZ4	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2013-10B 1	3.64400000	9/10/2023	1,064,452.87	18,238.73	1,009,323.61	1,009,323.61	0.00%
831641FA8	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2014-10A 1	3.19100000	3/10/2024	872,144.05	13,278.70	839,156.80	839,156.80	0.00%
831641FB6	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2014-10B 1	3.01500000	9/10/2024	591,597.30	7,392.12	570,000.00	570,000.00	0.00%
83715RAE2	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SOUTH CAROLINA STUDENT LO 1 A1	0.92190000	5/1/2030	678,939.20	487.05	680,000.00	680,000.00	0.00%
89236WAD0	-	-	-	NR	USD FIXED INCOME	ASSET BACKED	TOYOTA AUTO RECEIVABLES 2 A A4	1.52000000	6/15/2020	1,598,000.00	-	1,600,000.00	1,599,635.20	0.01%
98161JAD9	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	WORLD OMNI AUTO RECEIVABL A A3	1.34000000	5/15/2020	1,598,500.00	-	1,600,000.00	1,599,988.96	0.01%
02005ADE5	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	ALLY MASTER OWNER TRUST 1 A1	0.62300000	2/15/2018	875,857.50	211.99	875,000.00	875,000.00	0.00%
02582JGN4	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	AMERICAN EXPRESS CREDIT AC 1 A	0.54300000	12/15/2021	1,595,856.00	337.87	1,600,000.00	1,604,316.59	0.01%
05522RCQ9	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	BA CREDIT CARD TRUST A1 A	0.55300000	6/15/2021	1,848,760.50	397.85	1,850,000.00	1,850,000.00	0.01%
12591BAC9	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	CNH EQUIPMENT TRUST 2014- A A3	0.84000000	5/15/2019	1,438,804.80	537.60	1,440,000.00	1,439,985.20	0.01%
126802CU9	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	CABELA'S CREDIT CARD MASTE 1 A	0.52300000	3/16/2020	1,959,823.60	398.64	1,960,000.00	1,960,274.48	0.01%
17305EFA8	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A2 A2	0.45150000	5/26/2020	1,472,256.50	92.49	1,475,000.00	1,475,000.00	0.01%
17305EFN0	AAA	Aaa	NR		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A2 A2	1.02000000	2/22/2019	1,623,976.25	414.38	1,625,000.00	1,624,478.29	0.01%
34528QCW2	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	FORD CREDIT FLOORPLAN MAS 5 A2	0.64300000	9/15/2018	1,933,203.80	482.61	1,930,000.00	1,930,000.00	0.01%
34530FAD6	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	FORD CREDIT AUTO LEASE TR B A3	0.76000000	9/15/2016	2,526,641.25	852.89	2,525,000.00	2,528,055.87	0.01%
41284BAD8	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	HARLEY-DAVIDSON MOTORCYCL 1 A3	1.41000000	6/15/2020	2,243,925.00	1,410.00	2,250,000.00	2,249,766.67	0.01%
44890QAD5	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	HYUNDAI AUTO RECEIVABLES C A4	1.55000000	3/15/2019	886,767.20	606.22	880,000.00	888,238.93	0.00%
44890WAD2	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	HYUNDAI AUTO RECEIVABLES A A4	1.37000000	7/15/2020	904,330.70	554.09	910,000.00	910,000.00	0.00%
58768LAD5	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	MERCEDES BENZ AUTO LEASE A A3	1.10000000	8/15/2017	3,026,149.50	1,478.89	3,025,000.00	3,025,000.00	0.01%
587729AC8	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	MERCEDES-BENZ AUTO RECEIV 1 A3	0.87000000	10/15/2018	1,128,203.30	436.93	1,130,000.00	1,129,838.00	0.00%
89236PAD5	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	TOYOTA AUTO RECEIVABLES 2 A A4	0.99000000	8/15/2017	1,602,928.00	704.00	1,600,000.00	1,604,285.14	0.01%
89236RAC3	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	TOYOTA AUTO RECEIVABLES 2 A A3	0.55000000	1/17/2017	751,443.29	344.35	751,308.05	751,304.99	0.00%
12591BAC9	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	CNH EQUIPMENT TRUST 2014- A A3	0.84000000	5/15/2019	3,197,344.00	1,194.67	3,200,000.00	3,200,000.00	0.01%
14313QAC9	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	CARMAX AUTO OWNER TRUST 2 1 A3	0.79000000	10/15/2018	4,987,400.00	1,755.56	5,000,000.00	4,999,463.05	0.02%
17305EEE1	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A1 A1	5.35000000	2/7/2020	2,221,000.00	7,133.33	2,000,000.00	2,229,639.04	0.01%

194262CE9	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	COLLEGE LOAN CORP TRUST I 1 A4	0.44610000	4/25/2024	744,502.50	325.28	750,000.00	745,151.22	0.00%
31679JAC7	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	FIFTH THIRD AUTO TRUST 20 1 A3	0.68000000	4/16/2018	3,496,395.00	1,057.78	3,500,000.00	3,499,667.82	0.02%
65477PAC5	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	NISSAN AUTO RECEIVABLES 2 A A3	0.72000000	8/15/2018	2,996,130.00	960.00	3,000,000.00	3,000,000.00	0.01%
78445XAA4	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 201 1 A	0.57100000	3/25/2025	2,860,466.94	181.78	2,865,108.42	2,868,226.83	0.01%
83162CSY0	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2009-20L 1	4.05000000	12/1/2029	880,070.32	8,281.64	817,939.63	863,368.73	0.00%
83162CWB5	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2014-20B 1	3.23000000	2/1/2034	4,951,038.57	12,803.52	4,756,726.30	4,756,726.30	0.02%
83162CWD1	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2014-20C 1	3.21000000	3/1/2034	7,140,740.67	113,317.83	6,863,127.18	6,863,127.18	0.03%
831641FB6	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2014-10B 1	3.01500000	9/10/2024	7,680,386.00	95,967.86	7,400,000.00	7,400,000.00	0.03%
92867QAD3	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	VOLKSWAGEN AUTO LEASE TRU A A3	0.80000000	4/20/2017	4,996,700.00	1,222.22	5,000,000.00	4,999,722.23	0.02%
02005ADV7	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	ALLY MASTER OWNER TRUST 1 A2	1.29000000	1/15/2019	6,887,967.96	3,950.84	6,891,000.00	6,889,511.59	0.03%
02006VAD3	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	ALLY AUTO RECEIVABLES TRU 3 A4	1.72000000	3/16/2020	2,895,982.30	2,209.24	2,890,000.00	2,889,361.17	0.01%
12632XAD0	AAA	-	AAA		USD FIXED INCOME	ASSET BACKED	CNH EQUIPMENT TRUST 2014- C A4	1.65000000	9/15/2021	2,758,004.55	2,027.67	2,765,000.00	2,764,093.73	0.01%
17305EDY8	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CITIBANK CREDIT CARD ISS A8 A8	5.65000000	9/20/2019	3,100,060.44	70,725.29	2,799,000.00	3,137,540.20	0.01%
36163NAD8	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	GE EQUIPMENT TRANSPORTATI 1 A4	1.48000000	8/23/2022	2,986,191.81	981.08	2,983,000.00	2,983,000.00	0.01%
44890KAC0	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	HYUNDAI AUTO RECEIVABLES C A3	0.53000000	4/17/2017	2,821,259.16	664.67	2,821,710.63	2,822,902.01	0.01%
44890RAB7	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	HYUNDAI AUTO RECEIVABLES A A2	0.46000000	1/16/2017	3,590,154.00	734.31	3,591,734.36	3,591,734.36	0.02%
83162CRY1	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2008-20H 1	6.02000000	8/1/2028	3,703,399.66	16,146.00	3,218,472.42	3,648,204.09	0.02%
83162CSR5	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2009-20G 1	4.30000000	7/1/2029	1,944,355.53	12,811.96	1,787,715.87	1,920,351.03	0.01%
83162CVG5	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2013-20A 1	2.13000000	1/1/2033	2,915,146.84	10,497.73	2,957,108.21	2,854,425.78	0.01%
83162CVL4	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2013-20D 1	2.08000000	4/1/2033	1,935,093.70	17,040.56	1,966,218.95	1,835,221.94	0.01%
83162CVY6	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2013-20L 1	3.38000000	12/1/2033	2,005,561.22	16,123.72	1,908,132.00	1,926,807.50	0.01%
83162CWA7	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2014-20A 1	3.46000000	1/1/2034	6,081,025.58	32,935.34	5,711,331.12	5,801,332.07	0.03%
83162CWB5	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SBA GTD PARTN CTFS 2014-20B 1	3.23000000	2/1/2034	6,436,350.14	16,644.58	6,183,744.19	6,183,744.19	0.03%
63938EAC8	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	NAVIENT STUDENT LOAN TRUS 1 A3	0.68100000	6/25/2031	2,826,850.80	214.89	2,840,000.00	2,840,000.00	0.01%
78442GHP4	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 8 A4	0.44060000	3/15/2019	650,717.33	605.57	651,036.34	650,385.37	0.00%
78442GKM7	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 2 14 A5	0.48610000	1/25/2023	2,312,176.03	1,096.28	2,319,691.83	2,316,389.85	0.01%
78442GKS4	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 1 A3	0.46610000	4/25/2023	803,358.88	364.88	805,202.79	801,837.59	0.00%
78442GPG5	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 4 A3	0.37610000	1/25/2027	2,816,192.75	1,054.91	2,885,000.00	2,844,749.33	0.01%
78442GRG3	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 2 10 A4	0.36610000	10/25/2019	831,268.25	296.28	832,416.99	830,713.05	0.00%
78442GRU2	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 2 A4	0.34610000	10/25/2022	389,983.26	131.28	390,154.93	389,861.16	0.00%
78442GSK3	A+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 4 A5	0.35610000	10/27/2025	960,325.39	333.69	963,843.42	959,597.92	0.00%
78444EAC3	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 7 A3	0.49610000	4/25/2017	576,647.95	278.25	576,901.79	576,126.28	0.00%
78444YAC9	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 5 A3	1.55610000	1/25/2018	539,822.83	812.65	537,158.52	541,370.82	0.00%
78445CAC6	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 6 A3	1.00610000	1/25/2019	2,872,215.65	2,792.63	2,855,000.00	2,883,070.11	0.01%
78445GAD5	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 8 A4	1.75610000	4/25/2023	1,249,428.00	2,048.78	1,200,000.00	1,250,397.68	0.01%
78445JAA5	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 200 9 A	1.75610000	4/25/2023	2,492,150.79	4,147.48	2,429,233.64	2,498,138.65	0.01%
78445XAA4	AA+	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 201 1 A	0.57100000	3/25/2025	991,628.54	63.02	993,237.58	995,552.17	0.00%
78446JAA4	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 2 A1	0.77100000	11/25/2027	694,120.27	59.60	695,720.43	698,725.80	0.00%
78447KAB8	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 7 A2	0.45100000	9/25/2019	1,014,389.22	50.92	1,016,096.26	1,015,640.77	0.00%
78447YAB8	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 3 A2	0.47100000	5/26/2020	1,248,487.50	65.42	1,250,000.00	1,249,837.83	0.01%
78448AAA1	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 201 4 A	0.72100000	6/25/2027	1,056,177.85	84.22	1,053,480.94	1,057,113.39	0.00%
78448CAF6	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 6 A2	0.67100000	2/25/2021	465,190.65	34.67	465,000.00	466,891.04	0.00%
83149VAA7	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	SLM STUDENT LOAN TRUST 20 1 A1	0.69100000	3/25/2026	2,333,875.80	178.62	2,326,477.60	2,338,106.28	0.01%
14041NEN7	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CAPITAL ONE MULTI-ASSET E A1 A	0.45330000	11/15/2019	3,844,879.50	2,860.20	3,850,000.00	3,850,000.00	0.02%
14041NEP2	AAA	NR	AAA		USD FIXED INCOME	ASSET BACKED	CAPITAL ONE MULTI-ASSET A2 A2	1.26000000	1/15/2020	2,005,980.00	1,120.00	2,000,000.00	1,999,917.72	0.01%
14313QAC9	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	CARMAX AUTO OWNER TRUST 2 1 A3	0.79000000	10/15/2018	4,987,400.00	1,755.56	5,000,000.00	4,999,463.05	0.02%
161571GJ7	AAA	Aaa	AAA		USD FIXED INCOME	ASSET BACKED	CHASE ISSUANCE TRUST A1 A1	1.15000000	1/15/2019	5,013,150.00	2,555.56	5,000,000.00	5,007,438.12	0.02%
44890RAC5	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	HYUNDAI AUTO RECEIVABLES A A3	0.79000000	7/16/2018	3,995,160.00	1,404.44	4,000,000.00	4,000,000.00	0.02%
65477MAD0	-	Aaa	AAA	AA+	USD FIXED INCOME	ASSET BACKED	NISSAN AUTO RECEIVABLES 2 C A4	1.30000000	6/15/2020	2,798,320.00	1,617.78	2,800,000.00	2,809,192.86	0.01%
89236RAD1	AAA	Aaa	-		USD FIXED INCOME	ASSET BACKED	TOYOTA AUTO RECEIVABLES 2 A A4	0.69000000	11/15/2018	2,992,380.00	920.00	3,000,000.00	2,997,532.37	0.01%
999F36772	NR	NR	NR	NR	CASH AND CASH EQUIVA	CASH	LEHMAN PROXY WAMCO - REC	0.00000000		171,306.28	-	658,870.31	658,870.31	0.00%
	AAA	AAA	AAA			CASH	CASH			4,115.85	-	-	4,115.85	0.00%
	AAA	AAA	AAA			CASH	CASH			55,420.88	-	-	55,420.88	0.00%
	AAA	AAA	AAA			CASH	CASH			584,156.51	-	-	584,156.51	0.00%
	AAA	AAA	AAA			CASH	CASH			22,547.67	-	-	22,547.67	0.00%
	AAA	AAA	AAA			CASH	CASH			338,001.05	-	-	338,001.05	0.00%
	AAA	AAA	AAA			CASH	CASH			570.95	-	-	570.95	0.00%
99VVA3FG2	AAA				CASH AND CASH EQUIVA	CERTIFICATE OF DEPOSIT	TIME DEPOSITS	0.00000000	12/31/2049	538,700,000.00	-	538,700,000.00	538,700,000.00	2.37%
22541QFF4	AA-	WR	-		USD FIXED INCOME	CMO/REMIC	CREDIT SUISSE FIRST BO AR18 2X	0.00000000	7/25/2033	0.13	-	127,569.64	1,458.87	0.00%
22541QLC4	NR	WR	-		USD FIXED INCOME	CMO/REMIC	CREDIT SUISSE FIRST BO AR20 2X	0.00000000	8/25/2033	-	-	136,322.32	552.42	0.00%
22541QLY6	AA+	A3	-		USD FIXED INCOME	CMO/REMIC	CREDIT SUISSE FIRST BOS 19 1A2	5.25000000	7/25/2033	726.30	87.37	19,969.69	720.02	0.00%
312913EC6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 1416 Z	7.00000000	11/15/2022	255,759.66	1,333.63	228,622.20	238,857.76	0.00%
3133T5WZ2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 1760 ZB	1.51000000	5/15/2024	179,521.84	185.66	178,229.67	171,319.45	0.00%
3136ABDT7	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-153 B	7.00000000	7/25/2042	1,029,128.16	5,181.65	888,282.14	988,704.51	0.00%
3136AEGQ4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 13-M7 A2	2.28000000	12/27/2022	3,166,528.00	6,080.00	3,200,000.00	3,163,946.99	0.01%
3136A9EA2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-111 B	7.00000000	10/25/2042	297,682.16	1,497.89	256,781.94	285,814.18	0.00%
3136A9MN5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-M14 A2	2.30100000	9/25/2022	994,600.00	1,917.50	1,000,000.00	1,007,652.88	0.00%
3137ATRW4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K020 A2	2.37300000	5/25/2022	2,012,180.00	3,955.00	2,000,000.00	2,037,380.21	0.01%
3137ATSC7	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG KP01 A2	1.72000000	1/25/2019	3,102,697.00	4,443.33	3,100,000.00	3,139,032.88	0.01%
3137A83K2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3820 DA	4.00000000	11/15/2035	3,621,554.70	11,480.93	3,444,277.73	3,549,671.58	0.02%
3137B4PT7	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4246 PT	6.50000000	2/15/2036	2,054,651.49	9,797.92	1,808,847.24	2,051,524.03	0.01%
3137B4UY0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS CTFS 4248 LM	6.50000000	5/15/2041	3,953,360.07	18,418.14	3,400,271.85	3,853,286.27	0.02%

3137B6ZM6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K714 A2	3.03400000	10/25/2020	3,792,960.00	9,102.00	3,600,000.00	3,660,287.01	0.02%
3137B66C0	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4273 PD	6.50000000	11/15/2043	1,757,078.26	8,349.86	1,541,513.07	1,733,373.48	0.01%
38376FBA9	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 09-61 AZ	5.50000000	8/20/2039	1,754,654.00	7,132.87	1,556,261.76	1,698,384.06	0.01%
38741YCA5	A	Aa2	AAA	NON-USD FIXED INCOME	CMO/REMIC	GRANITE MASTER ISSUER PLC 3 A4	0.25350000	12/20/2054	5,313,890.57	338.73	5,344,890.94	5,231,339.82	0.02%
38741YDF3	A	Aaa	AAA	NON-USD FIXED INCOME	CMO/REMIC	GRANITE MASTER ISSUER PL 1 2A1	0.31350000	12/20/2054	749,963.70	59.11	754,187.15	742,074.95	0.00%
576433DH6	NR	Ba2	-	USD FIXED INCOME	CMO/REMIC	MASTR ADJUSTABLE RATE MO 2 3AX	0.12300000	8/25/2033	274.69	7.93	77,378.64	9,488.91	0.00%
576433DL7	NR	Ba2	-	USD FIXED INCOME	CMO/REMIC	MASTR ADJUSTABLE RATE MO 2 4AX	0.32000000	7/25/2033	237.30	5.57	20,873.44	2,332.01	0.00%
863579FR4	B	B3	-	USD FIXED INCOME	CMO/REMIC	STRUCTURED ADJUSTABLE R 18 1A2	2.49595000	12/25/2034	780,428.88	1,690.56	812,785.89	823,246.09	0.00%
949781AA6	BBB-	B2	-	USD FIXED INCOME	CMO/REMIC	WELLS FARGO MORTGAGE B AR1 1A1	2.61516000	2/25/2035	928,712.82	2,015.08	924,644.38	914,809.49	0.00%
312916UP2	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 1534 K	7.22800000	6/15/2023	51,604.03	938.65	292,192.00	70,045.73	0.00%
31392FPA9	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 02-74 LE	5.00000000	11/25/2017	398,838.06	1,573.92	377,741.21	373,964.71	0.00%
31358P3S4	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 92-160 AQ	17.99952000	8/25/2022	13,670.98	168.60	11,239.99	11,239.99	0.00%
3136AC3C3	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 13-M4 ASQ2	1.45128000	2/25/2018	5,871,101.71	7,082.52	5,856,226.89	5,892,312.24	0.03%
3137AAWW9	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3863 AL	3.50000000	5/15/2026	3,166,562.05	8,602.09	2,949,288.00	2,830,487.69	0.01%
3137A6AZ5	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K010 A1	3.32000000	7/25/2020	3,289,023.87	8,695.72	3,143,030.12	3,162,126.95	0.01%
3137BAH96	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K715 A1	2.05900000	3/25/2020	2,845,017.17	4,803.61	2,799,579.99	2,848,243.86	0.01%
3137B0LP7	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4181 PF	0.42200000	11/15/2042	5,604,825.37	1,054.73	5,623,551.80	5,614,895.84	0.02%
31392CMS0	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 02-W1 2A	6.49550000	2/25/2042	500,813.19	2,317.47	428,136.94	445,149.32	0.00%
31393D3G4	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 03-78 FI	0.57100000	1/25/2033	3,853.74	0.37	3,852.55	3,861.58	0.00%
31393D5K3	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 03-76 FJ	0.57100000	4/25/2032	134,997.62	12.83	134,838.51	135,093.71	0.00%
31394EPP7	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 05-62 JE	5.00000000	6/25/2035	314,327.54	1,171.91	281,257.31	273,445.07	0.00%
31394ETW8	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 05-59 DF	0.37100000	5/25/2035	690,083.23	42.64	689,676.32	686,100.85	0.00%
31394VBT6	AA+	Aaa	-	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 05-116 TZ	5.50000000	1/25/2036	4,959,353.54	1,342.35	4,393,143.27	4,931,303.32	0.02%
31396WFQ4	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 07-54 FA	0.57100000	6/25/2037	2,353,030.26	222.57	2,338,763.80	2,343,843.01	0.01%
31398KKF6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3591 FP	0.77200000	6/15/2039	228,612.64	77.69	226,418.64	226,655.49	0.00%
62888UAA8	AA+	Aaa	-	USD FIXED INCOME	CMO/REMIC	NCUA GUARANTEED NOTES TR R2 1A	0.54100000	11/6/2017	1,906,190.81	685.67	1,901,114.83	1,901,114.84	0.01%
62888VAA6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	NCUA GUARANTEED NOTES TR R1 1A	0.62100000	10/7/2020	2,818,658.56	1,160.06	2,802,070.30	2,809,414.22	0.01%
62888VAB4	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	NCUA GUARANTEED NOTES TR R1 2A	1.84000000	10/7/2020	250,858.09	331.57	249,505.77	249,492.54	0.00%
62888XAB0	AA+	-	AAA	USD FIXED INCOME	CMO/REMIC	NCUA GUARANTEED NOTES TR C1 A2	2.90000000	10/29/2020	1,850,106.95	4,943.69	1,805,000.00	1,802,205.28	0.01%
92261WAA8	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	VENDEE MORTGAGE TRUST 201 1 DA	3.75000000	2/15/2035	2,685,075.76	8,041.08	2,573,144.00	2,586,422.03	0.01%
02660TDH3	BB	B3	-	USD FIXED INCOME	CMO/REMIC	AMERICAN HOME MORTGAGE IN 1 6A	2.35790000	6/25/2045	1,350,039.23	2,724.00	1,386,319.20	1,375,556.01	0.01%
31282YC49	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG	6.00000000	5/1/2031	7,671.42	153.91	30,781.73	33,966.81	0.00%
31282YEC9	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG	4.50000000	9/15/2035	20,876.96	657.67	175,377.72	21,900.18	0.00%
31339GVT5	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 2380 SI	7.72800000	6/15/2031	20,576.15	296.31	86,269.56	27,776.91	0.00%
31359HTR5	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 94-75 K	7.00000000	4/25/2024	1,652,027.07	8,574.83	1,469,971.14	1,458,148.10	0.01%
3136A2H71	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-124 IC	3.50000000	9/25/2021	53,792.10	2,332.99	799,882.56	93,617.68	0.00%
3136A9ZT8	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-126 SJ	4.82900000	11/25/2042	632,252.63	3,177.38	3,947,877.81	841,397.05	0.00%
3136FA5Y2	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T	4.50000000	10/25/2033	51,991.93	997.29	265,943.40	32,650.18	0.00%
3136FA6T2	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T	4.00000000	9/25/2018	15,743.41	1,029.83	308,947.50	6,701.15	0.00%
3136FA6U9	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T	4.00000000	11/25/2018	8,362.70	577.26	173,176.54	6,020.54	0.00%
3136FCHS8	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T	5.00000000	4/25/2034	60,765.53	1,228.90	294,935.36	33,961.92	0.00%
3136FCHT6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T	5.00000000	4/25/2034	32,232.45	721.39	173,132.76	22,235.11	0.00%
3136FCHU3	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T	5.00000000	4/25/2034	28,202.30	592.56	142,213.22	17,030.04	0.00%
3136FCZD1	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T	5.00000000	4/25/2036	38,067.96	858.47	206,033.69	29,112.37	0.00%
313603LL4	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T CTF 89-94G	7.50000000	12/25/2019	27,328.75	157.11	25,138.21	25,425.11	0.00%
31364HJR9	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T	9.00000000	12/25/2016	174.24	22.55	3,006.76	336.59	0.00%
3137ABFZ9	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3882 AI	5.00000000	6/15/2026	37,708.61	2,248.74	539,696.68	51,040.21	0.00%
3137A1S87	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3731 IO	5.00000000	7/15/2019	36,027.79	2,583.75	620,099.73	63,864.18	0.00%
31392GWB7	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 03-W1 2A	6.52879000	12/25/2042	453,457.99	2,119.38	389,545.29	429,009.34	0.00%
31393AQ34	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 03-W4 4A	6.99700000	10/25/2042	1,323,069.96	6,716.47	1,151,887.90	1,232,186.45	0.01%
31393CMN0	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 03-48 SJ	5.82900000	6/25/2018	9,631.95	180.23	185,515.25	61,564.16	0.00%
31393DB26	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 03-73 SM	6.42900000	4/25/2018	7,231.74	273.33	255,087.78	-	0.00%
31393YAZ8	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 04-31 SG	6.92900000	8/25/2033	25,983.48	350.01	303,085.05	67,413.59	0.00%
31393Y6U4	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 04-49 SQ	6.87900000	7/25/2034	84,696.22	416.90	363,627.92	88,878.13	0.00%
31394AK21	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 04-66 SE	6.32900000	9/25/2034	93,889.40	479.14	454,230.30	104,219.92	0.00%
31394AQK5	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 04-64 SW	6.87900000	8/25/2034	307,835.68	1,727.70	1,506,930.10	371,108.98	0.00%
31394B4N1	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 05-5 SD	6.52900000	1/25/2035	63,408.61	617.28	567,262.57	107,474.77	0.00%
31394CKG6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 05-12 SC	6.57900000	3/25/2035	125,375.99	639.74	583,442.66	128,867.88	0.00%
31394DR85	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 05-45 SR	6.54900000	6/25/2035	213,223.40	1,175.66	1,077,103.45	248,283.32	0.00%
31394EYQ5	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 05-65 KI	6.82900000	8/25/2035	737,896.63	3,751.00	3,295,652.65	790,544.03	0.00%
31394FUZ6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 05-89 S	6.52900000	10/25/2035	354,010.53	1,868.47	1,717,080.71	395,010.50	0.00%
31394TKT1	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 2763 KS	6.47800000	10/15/2018	2,106.93	266.88	92,693.87	11,045.18	0.00%
31395BGE7	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 06-3 SA	5.97900000	3/25/2036	112,362.13	624.34	626,531.33	132,537.44	0.00%
31395MDV8	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 2934 KI	5.00000000	2/15/2020	8,096.34	458.29	109,989.73	11,670.04	0.00%
31395MD48	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 2934 HI	5.00000000	2/15/2020	12,546.39	664.59	159,501.51	19,409.54	0.00%
31395MTC3	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 2922 SE	6.57800000	2/15/2035	89,765.61	1,284.18	439,252.33	70,651.42	0.00%
31395TAM6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 2965 SA	5.87800000	5/15/2032	177,036.17	2,810.85	1,075,946.11	158,913.26	0.00%
31395TC51	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 2967 JI	5.00000000	4/15/2020	20,763.68	1,096.10	263,064.53	26,799.69	0.00%
31395UA27	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 2981 SU	7.62800000	5/15/2030	56,855.06	765.55	225,812.47	58,727.92	0.00%
31395UF63	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 2980 SL	6.52800000	11/15/2034	141,476.78	1,640.31	565,364.39	87,518.37	0.00%
31396AAK0	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3031 BI	6.51800000	8/15/2035	198,550.10	2,676.24	923,832.57	210,597.24	0.00%
31396EU61	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3065 DI	6.44800000	4/15/2035	169,165.10	2,309.95	806,047.07	178,256.14	0.00%

31396HGT0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3114 GI	6.42800000	2/15/2036	151,140.06	1,930.82	675,848.79	162,511.48	0.00%
31396W3J3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 07-75 JI	6.37400000	8/25/2037	71,441.81	485.54	457,052.08	82,160.33	0.00%
31396XQS6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 07-85 SI	6.28900000	9/25/2037	59,789.44	363.24	346,545.20	77,468.17	0.00%
31397GJZ4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3308 S	7.02800000	3/15/2032	234,100.47	3,370.79	1,079,152.14	176,559.52	0.00%
31397MZT7	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 08-87 AS	7.47900000	7/25/2033	100,086.27	582.35	467,190.73	106,316.66	0.00%
31397T5F5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3424 XI	6.39800000	5/15/2036	162,650.07	2,563.49	901,507.98	157,305.20	0.00%
31397YCP4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3489 SD	7.62800000	6/15/2032	126,184.75	1,756.71	518,169.97	94,408.86	0.00%
31398LPG7	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3606 SN	6.07800000	12/15/2039	268,421.11	4,485.86	1,660,610.69	296,445.10	0.00%
31398TJQ5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 10-68 SJ	6.37900000	7/25/2040	69,588.77	363.60	341,993.17	71,635.08	0.00%
31398TJ93	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 10-105 IO	5.00000000	8/25/2020	68,746.37	3,746.80	899,233.07	102,814.17	0.00%
38373SQM2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 03-11 S	6.37800000	2/16/2033	232,973.01	3,972.07	1,494,662.31	290,525.19	0.00%
38375GSB8	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 12-101 AI	3.50000000	8/20/2027	71,691.50	2,024.20	694,012.62	107,961.93	0.00%
38375GWD9	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 12-103 IB	3.50000000	4/20/2040	141,141.38	3,134.80	1,074,789.69	172,289.66	0.00%
38377USX7	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 11-32 KS	11.75600000	6/16/2034	262,767.26	7,360.03	1,502,557.55	500,031.60	0.00%
38377WK29	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 11-94 IS	6.52800000	6/16/2036	147,991.18	3,052.98	1,122,420.76	259,795.37	0.00%
38377YA75	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 11-135 QI	4.50000000	6/16/2041	55,868.27	1,337.33	356,621.14	74,555.26	0.00%
38378ARW3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 11-167 IO	5.00000000	12/16/2020	58,467.93	3,896.62	935,187.63	98,745.27	0.00%
38378AVU2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 11-157 SG	6.42650000	12/20/2041	767,867.80	6,575.20	3,348,455.43	1,058,853.64	0.00%
38378D3Q6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 12-34 KS	5.87800000	3/16/2042	457,761.32	4,975.08	2,031,334.89	568,899.64	0.00%
38378EQG1	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 12-69 QI	4.00000000	3/16/2041	206,946.17	5,242.59	1,572,778.31	301,265.75	0.00%
38378HAX4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 12-96 IC	3.00000000	8/20/2027	74,206.31	1,811.15	724,458.72	100,344.88	0.00%
94986LAA2	BB+	NR	B		USD FIXED INCOME	CMO/REMIC	WELLS FARGO MORTGAGE BA 16 1A1	6.00000000	12/28/2037	1,494,195.67	7,243.53	1,448,706.29	1,439,635.69	0.01%
3136AANZ4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-132 PD	2.00000000	10/25/2042	2,050,262.01	3,492.83	2,095,696.71	2,126,582.97	0.01%
3136AB5U3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 13-2 LD	2.00000000	8/25/2042	9,210,174.31	15,428.36	9,257,014.80	9,358,566.32	0.04%
3136A0J81	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-86 NA	4.00000000	1/25/2041	2,396,280.53	7,703.13	2,310,937.60	2,461,646.24	0.01%
3136A0UQ8	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-70 NK	3.00000000	4/25/2037	3,634,206.77	8,800.13	3,520,051.50	3,654,726.36	0.02%
3136A1UG8	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-108 BA	3.00000000	8/25/2037	6,723,521.03	16,270.57	6,508,228.82	6,795,916.90	0.03%
3136A13T0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-118 CD	3.50000000	10/25/2039	3,705,968.13	10,353.12	3,549,641.90	3,705,501.98	0.02%
3136A35Y3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-21 PA	2.00000000	3/25/2041	7,046,712.30	11,901.02	7,140,611.34	7,152,949.12	0.03%
3136A42X6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-38 PA	2.00000000	9/25/2041	3,649,733.15	6,335.55	3,801,330.20	3,850,376.12	0.02%
3136A47L7	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-48 PG	2.50000000	7/25/2041	5,129,136.22	10,589.86	5,083,133.86	5,196,969.20	0.02%
3136A5XR2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-30 PB	2.25000000	10/25/2040	5,830,320.97	10,810.34	5,765,516.56	5,805,488.68	0.03%
3136A8Q94	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-108 MB	2.00000000	10/25/2042	2,269,116.81	3,805.15	2,283,089.32	2,324,045.68	0.01%
3137AMFC6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4023 PC	2.00000000	10/15/2041	7,824,742.17	12,913.52	7,748,113.33	7,763,797.90	0.03%
3137ANMN2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K707 A2	2.22000000	12/25/2018	8,171,120.00	14,800.00	8,000,000.00	8,285,557.03	0.04%
3137APP61	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K018 A2	2.78900000	1/25/2022	3,413,916.00	7,669.75	3,300,000.00	3,359,570.40	0.02%
3137AQSZ2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K708 A1	1.67000000	10/25/2018	4,245,774.79	5,847.31	4,201,657.39	4,281,069.67	0.02%
3137ARPX8	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K710 A1	1.43700000	1/25/2019	8,208,951.24	9,780.92	8,167,785.60	8,293,402.04	0.04%
3137ATRW4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K020 A2	2.37300000	5/25/2022	1,846,175.15	3,628.71	1,835,000.00	1,807,443.12	0.01%
3137AUPE3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K021 A2	2.39600000	6/25/2022	4,028,440.00	7,986.67	4,000,000.00	4,062,180.74	0.02%
3137AVXN2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K022 A2	2.35500000	7/25/2022	3,011,160.00	5,887.50	3,000,000.00	2,924,382.78	0.01%
3137A1LC5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3710 AB	2.00000000	8/15/2020	854,928.85	1,406.93	844,157.40	848,914.62	0.00%
3137A4L39	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3770 EA	4.00000000	1/15/2038	4,123,367.36	13,173.87	3,952,159.80	4,166,393.20	0.02%
3137A7NT3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K011 A1	2.91700000	8/25/2020	5,661,280.98	13,242.27	5,447,625.12	5,767,394.06	0.02%
3137A8PN2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K012 A1	3.42700000	10/25/2020	5,492,518.51	14,909.95	5,220,876.32	5,610,635.58	0.02%
3137BBBD1	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG	3.38900000	3/25/2024	3,212,220.00	8,472.50	3,000,000.00	3,089,159.53	0.01%
3137B1UG5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K027 A2	2.63700000	1/25/2023	3,060,990.00	6,592.50	3,000,000.00	2,987,563.04	0.01%
3137B36J2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K029 A2	3.32000000	2/25/2023	3,425,262.60	8,881.00	3,210,000.00	3,313,383.73	0.02%
3137GAR58	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3740 PA	4.00000000	3/15/2037	2,613,344.64	8,322.97	2,496,889.70	2,627,518.85	0.01%
31396NCK0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3145 AJ	5.50000000	4/15/2036	2,493,314.51	10,225.12	2,230,934.32	2,453,607.63	0.01%
31397SNX8	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-28 HA	5.00000000	11/25/2039	2,199,128.57	8,773.66	2,105,678.56	2,267,221.38	0.01%
31397SU28	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-41 KA	4.00000000	1/25/2041	1,999,300.21	6,337.93	1,901,379.18	2,028,369.46	0.01%
31397UV63	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-66 QA	3.50000000	7/25/2021	3,938,322.76	11,015.21	3,776,644.60	3,925,522.50	0.02%
31398GBN8	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 09-102 KA	4.00000000	7/25/2039	1,352,067.98	4,341.61	1,302,482.47	1,364,404.70	0.01%
31398LXH6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3622 PA	4.50000000	10/15/2039	2,343,886.61	8,331.19	2,221,651.35	2,371,490.70	0.01%
31398MCH7	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 10-9 KA	3.00000000	1/25/2040	3,043,676.95	7,392.59	2,957,035.80	2,961,240.66	0.01%
007036GZ3	AAA	A1	-		USD FIXED INCOME	CMO/REMIC	ADJUSTABLE RATE MORTGAGE 2 6M1	0.95100000	6/25/2035	1,148,864.42	124.18	1,175,164.60	1,028,062.28	0.01%
02660TDH3	BB	B3	-		USD FIXED INCOME	CMO/REMIC	AMERICAN HOME MORTGAGE IN 1 6A	2.35790000	6/25/2045	850,024.74	1,715.11	872,867.69	866,494.75	0.00%
05949AH86	-	B2	B	B-	USD FIXED INCOME	CMO/REMIC	BANC OF AMERICA MORTGAGE A 2A1	2.66244000	2/25/2035	214,662.12	491.79	221,657.64	218,200.00	0.00%
12625FAF3	-	Aaa	-	AA-	USD FIXED INCOME	CMO/REMIC	COMM 2013-CCRE7 MORTGAG CR7 XA	1.53735000	3/10/2046	574,458.98	9,250.30	7,220,449.70	595,123.04	0.00%
3129106U1	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 1345 A	0.00000000	7/15/2022	2,142.20	-	2,175.20	1,211.43	0.00%
31358G2Y2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T G-15 A	0.00000000	6/25/2021	4,638.32	-	4,743.88	30.39	0.00%
31358G6Y8	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T G-16 A	0.00000000	6/25/2021	4,210.52	-	4,305.59	27.57	0.00%
3136AAXW0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-133 IO	5.97900000	12/25/2042	104,501.83	487.73	489,447.01	140,976.04	0.00%
3136ABQF3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 13-9 BC	6.50000000	7/25/2042	718,074.77	3,415.26	630,509.60	759,455.73	0.00%
3136ABQH9	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 13-9 CB	5.50000000	4/25/2042	1,950,152.46	8,039.03	1,753,970.82	2,019,617.33	0.01%
3136ACEL1	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T	5.97900000	2/25/2043	282,818.63	1,199.53	1,203,739.64	303,312.87	0.00%
3136ACEQ0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T	5.97900000	2/25/2043	270,734.83	1,080.27	1,084,066.74	283,282.21	0.00%
3136ADXW4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 13-26 HI	3.00000000	4/25/2032	172,961.29	3,561.22	1,424,487.61	165,943.24	0.00%
3136AK2B8	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 14-M10 X1IO	0.10550000	9/25/2019	421,152.49	9,256.58	105,288,123.31	469,637.67	0.00%
3136A1KZ7	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-99 KS	6.52900000	10/25/2026	286,420.23	1,752.55	1,610,550.12	360,893.96	0.00%
3136A35F4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-28 B	6.50000000	6/25/2039	158,179.89	765.49	141,321.63	163,545.33	0.00%

3136A6Q56	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-75 AO	0.00000000	3/25/2042	113,436.04	-	123,607.72	115,111.86	0.00%
3136A6X74	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-75 IO	6.42900000	7/25/2042	47,619.32	255.03	238,013.29	58,844.97	0.00%
3136A65W0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-74 PO	0.00000000	3/25/2042	56,717.43	-	61,803.89	57,600.08	0.00%
3136A65Y6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-74 IO	6.47900000	3/25/2042	156,879.25	934.33	865,254.24	198,670.40	0.00%
3136FG5L7	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 407 C10	5.00000000	1/25/2038	97,836.56	2,067.10	496,103.45	139,075.43	0.00%
3136FLEV4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 409 C2 IO	3.00000000	4/25/2027	127,183.43	2,866.30	1,146,519.72	153,291.89	0.00%
3137AJMG6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K016 X1	1.56287000	10/25/2021	34,457.79	532.48	408,848.99	35,790.26	0.00%
3137APRB8	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4042 EB	6.50000000	8/15/2039	1,311,791.08	6,288.75	1,161,000.35	1,345,534.18	0.01%
3137ARKV7	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4057 UI	3.00000000	5/15/2027	73,627.52	1,587.07	634,829.49	77,715.97	0.00%
3137A1NA7	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K008 X1	1.65216000	6/25/2020	156,978.15	3,277.14	2,380,260.08	253,477.03	0.00%
3137B2FC9	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4206 CZ	3.00000000	5/15/2043	307,408.49	790.38	316,150.04	249,582.58	0.00%
3137B3FH6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4226 GZ	3.00000000	7/15/2043	400,475.20	1,048.58	419,433.60	322,977.50	0.00%
31396NRF5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG R007 ZA	6.00000000	5/15/2036	584,382.30	2,584.78	516,955.76	584,968.24	0.00%
31397QCF3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 10-150 SKIO	6.35900000	1/25/2041	117,327.17	683.15	644,583.93	130,371.03	0.00%
31397UUU1	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-59 NZ	5.50000000	7/25/2041	1,982,784.28	7,846.79	1,712,027.18	1,879,883.09	0.01%
31398NM84	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 10-110 AE	9.75000000	11/25/2018	317,800.77	2,331.20	286,917.02	334,985.54	0.00%
31398QHC4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K007 X1	1.17739000	4/25/2020	190,998.35	4,130.47	4,209,793.92	267,009.71	0.00%
31398W2M5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3621 SB	6.05800000	1/15/2040	215,523.05	3,518.79	1,306,913.16	254,602.25	0.00%
36242DJ20	B	WR	-		USD FIXED INCOME	CMO/REMIC	GSR MORTGAGE LOAN TRUS AR2 5A1	2.79076000	4/25/2035	297,677.74	710.19	305,373.14	306,792.28	0.00%
38375BA77	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 12-H30 GA	0.51750000	12/20/2062	872,701.20	138.93	878,587.74	874,109.13	0.00%
38375BJK9	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 10-H27 FA	0.54750000	12/20/2060	1,404,075.77	235.59	1,408,230.05	1,408,230.05	0.01%
38375BKL5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 11-H06 FA	0.61750000	2/20/2061	2,176,600.81	410.70	2,176,709.65	2,172,960.78	0.01%
38375BLE0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 11-H09 AF	0.66750000	3/20/2061	559,725.68	113.94	558,647.49	558,647.49	0.00%
38376G5V8	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 11-142 IO	0.92861000	9/16/2046	928,786.89	15,074.12	19,479,590.77	998,374.48	0.00%
38377NEP5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 10-152 IN	4.00000000	3/20/2038	124,009.19	4,623.76	1,387,127.38	206,066.96	0.00%
38377YTW0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 11-140 AI	4.00000000	10/16/2026	139,402.29	4,751.27	1,425,381.31	175,166.95	0.00%
38378BF61	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 12-112 IO	0.83684000	2/16/2053	872,895.26	9,535.21	13,673,171.36	988,596.70	0.00%
38378BN62	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 12-125 IO	0.85697000	2/16/2053	460,345.33	4,839.57	6,776,760.30	508,765.01	0.00%
38378BSB6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 12-44 IO	0.75865000	3/16/2049	132,585.88	1,711.35	2,706,939.08	199,962.17	0.00%
38378KPD5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 13-63 IO	0.77351000	9/16/2051	895,383.61	9,175.78	14,235,033.52	973,380.99	0.00%
38378NEU3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 13-163 IO	1.21558000	2/16/2046	320,490.03	4,206.23	4,152,323.52	342,080.08	0.00%
38378NJA2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 13-178 A	2.25000000	3/16/2035	670,464.30	1,244.56	663,766.90	673,107.14	0.00%
38378NJF1	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 13-178 IO	0.93192000	6/16/2055	209,300.74	2,803.92	3,610,501.00	252,856.39	0.00%
38378NMP5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 13-193 AB	2.00000000	12/16/2049	471,321.79	780.49	468,296.59	467,223.57	0.00%
38378PHD3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 13-187 S IO	5.97650000	12/20/2043	393,289.23	3,789.41	2,075,076.40	412,745.68	0.00%
493915AD4	-	WR	-	NR	USD FIXED INCOME	CMO/REMIC	KIDDER PEABODY MORTGAGE A B A2	9.50000000	4/22/2018	140.32	6.62	2,789.05	762.60	0.00%
743873AW1	A+	Baa3	-		USD FIXED INCOME	CMO/REMIC	PROVIDENT FUNDING MORTGA 1 1A1	2.49197000	5/25/2035	720,850.26	1,496.86	720,807.01	714,213.15	0.00%
92922FJ25	AA+	Baa3	-		USD FIXED INCOME	CMO/REMIC	WAMU MORTGAGE PASS-TH AR6 2A1A	0.40100000	4/25/2045	609,756.01	29.22	655,778.55	655,778.55	0.00%
92922FR67	BBB+	Baa1	-		USD FIXED INCOME	CMO/REMIC	WAMU MORTGAGE PASS-TH AR8 1A1A	0.44100000	7/25/2045	248,775.29	13.15	268,386.27	268,386.27	0.00%
92922F4M7	AA+	Baa2	-		USD FIXED INCOME	CMO/REMIC	WAMU MORTGAGE PASS-T AR13 A1A1	0.46100000	10/25/2045	885,530.71	49.49	966,167.01	966,167.01	0.00%
92925CBA9	AA+	Baa1	-		USD FIXED INCOME	CMO/REMIC	WAMU MORTGAGE PASS-T AR19 A1A1	0.44100000	12/25/2045	1,115,045.49	56.90	1,161,263.79	1,163,737.58	0.00%
200474BC7	-	Aaa	AAA	AA+	USD FIXED INCOME	CMO/REMIC	COMM 2015-LC19 MORTGAG LC19 A4	3.18300000	2/10/2048	5,214,936.30	13,514.49	5,095,000.00	5,247,363.39	0.02%
3136ALYF2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 14-M13 A2	3.02100000	8/25/2024	1,182,556.50	2,895.13	1,150,000.00	1,161,194.45	0.01%
3136A4Q44	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-39 MP	4.25000000	11/25/2041	1,586,300.20	5,270.16	1,488,044.61	1,609,439.22	0.01%
3136A5WS1	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 2012-30 TE	4.00000000	4/25/2042	3,314,760.00	10,000.00	3,000,000.00	3,150,556.70	0.01%
3137BBBD1	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG	3.38900000	3/25/2024	1,338,425.00	3,530.21	1,250,000.00	1,285,145.26	0.01%
3137BEVH4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K040 A2	3.24100000	9/25/2024	3,172,770.00	8,102.50	3,000,000.00	3,087,495.08	0.01%
3137BFE98	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K041 A2	3.17100000	10/25/2024	2,889,837.50	7,266.88	2,750,000.00	2,831,001.23	0.01%
3137B7YY9	AAA	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS CTF K037 A2	3.49000000	1/25/2024	3,501,972.50	9,452.08	3,250,000.00	3,427,406.12	0.02%
31393VQ79	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 2628 QN	3.75000000	6/15/2032	440,990.16	1,325.59	424,188.07	443,347.97	0.00%
31394BPP3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 04-88 HA	6.50000000	7/25/2034	19,061.03	101.15	18,673.19	19,759.42	0.00%
31394FH65	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 05-83 LA	5.50000000	10/25/2035	442,082.71	1,814.50	395,890.24	450,029.10	0.00%
31396YH21	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 08-29 CA	4.50000000	9/25/2035	546,798.35	1,973.07	526,152.14	553,309.70	0.00%
36242DBM4	-	Ba2	BB	BB-	USD FIXED INCOME	CMO/REMIC	GSR MORTGAGE LOAN TRUST 9 4A1	2.63901000	8/25/2034	1,156,223.46	2,637.39	1,199,265.08	1,195,079.10	0.01%
38378ATW1	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 11-157 PA	3.00000000	3/20/2041	1,825,038.10	4,376.51	1,750,602.48	1,873,870.35	0.01%
3136ACV57	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 13-15 GP	3.50000000	3/25/2042	4,507,159.12	12,593.17	4,317,657.15	4,444,640.06	0.02%
3136AGAC6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 13-96 VC	4.00000000	7/25/2026	1,982,915.82	6,048.70	1,814,610.68	1,929,391.64	0.01%
3136AHR36	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 2013-133 AV	4.00000000	12/25/2026	4,460,002.44	13,460.83	4,038,247.84	4,314,477.69	0.02%
3136A1KD6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-99 CV	4.50000000	3/25/2026	4,490,332.09	15,273.52	4,072,937.46	4,482,046.32	0.02%
3136A7T51	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-84 HL	2.50000000	1/25/2042	4,207,661.34	8,729.99	4,190,396.90	4,322,953.16	0.02%
3137ASCR3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4077 PJ	3.50000000	11/15/2040	5,495,224.48	15,171.32	5,201,594.47	5,594,468.55	0.02%
3137A4DK0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3768 V	4.00000000	11/15/2023	2,095,641.87	6,465.46	1,939,636.88	2,119,791.04	0.01%
3137BAFZ0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4323 VA	4.00000000	3/15/2027	5,273,450.65	15,923.12	4,776,935.93	5,121,274.49	0.02%
3137BA5R9	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS CTF 4332 GV	4.00000000	3/15/2027	1,389,256.67	4,241.95	1,272,585.99	1,365,770.62	0.01%
3137BGK24	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K043 A2	3.06200000	12/25/2024	5,685,241.20	1,408.52	5,520,000.00	5,685,241.20	0.03%
3137B5JM6	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K034 A2	3.53100000	7/25/2023	3,651,716.25	9,930.94	3,375,000.00	3,434,591.82	0.02%
3137B6Z87	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4287 V	4.50000000	10/15/2026	3,558,878.93	12,038.64	3,210,304.11	3,548,599.48	0.02%
3137B9S55	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4328 KD	3.00000000	8/15/2043	3,661,199.01	8,888.48	3,555,390.59	3,636,138.80	0.02%
36253GAE2	-	Aaa	AAA	AA+	USD FIXED INCOME	CMO/REMIC	GS MORTGAGE SECURITIES GC24 A5	3.93100000	9/10/2047	3,423,891.52	10,325.43	3,152,000.00	3,194,193.68	0.02%
38375QX87	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 08-51 PG	5.00000000	6/20/2038	785,590.88	3,029.76	727,143.12	755,557.96	0.00%
3133TTX48	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 2326 ZQ	6.50000000	6/15/2031	275,022.26	1,306.94	241,281.46	250,888.47	0.00%
3133T5LA9	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 1730 Z	7.00000000	5/15/2024	237,499.03	1,218.12	208,819.73	215,801.20	0.00%

31359KF85	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 96-46 ZA	7.50000000	11/25/2026	57,257.59	314.57	50,331.92	52,790.47	0.00%
31359VYH0	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 99-T2 A1	7.49999000	1/19/2039	8,518.82	48.04	7,686.80	8,214.19	0.00%
3136AACD5	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-131 DZ	2.50000000	5/25/2041	1,273,394.17	2,935.67	1,409,120.67	1,143,249.19	0.01%
3136A2V26	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-134 PA	4.00000000	9/25/2040	865,749.51	2,758.16	827,446.99	851,130.39	0.00%
3136A4MU0	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-19 HB	4.00000000	1/25/2042	1,305,552.87	4,127.04	1,238,112.86	1,277,579.83	0.01%
3137A7FZ8	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3800 AF	0.67200000	2/15/2041	758,150.59	224.54	751,805.35	752,932.99	0.00%
3137B3FH6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4226 GZ	3.00000000	7/15/2043	220,261.36	576.72	230,688.48	205,442.81	0.00%
31392B6V3	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 02-T4 A3	7.50000000	12/25/2041	27,258.66	150.18	24,028.72	25,663.94	0.00%
31392GEN1	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 02-90 A2	6.50000000	11/25/2042	275,752.46	1,322.04	244,069.76	253,555.77	0.00%
31393AV61	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 03-T4 2A5	5.40700000	9/26/2033	460,347.90	316.43	421,363.36	418,977.94	0.00%
31393JPN2	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 2557 WE	5.00000000	1/15/2018	652,935.50	2,605.61	625,345.27	623,673.88	0.00%
31394AB47	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 04-W11 1A2	6.50000000	5/25/2044	344,373.71	1,576.32	291,013.48	301,267.50	0.00%
31394JY35	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 58 2A	6.50000000	9/25/2043	123,911.21	582.76	107,586.10	112,185.27	0.00%
31394UP71	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 05-110 MB	5.50000000	9/25/2035	372,421.10	1,584.47	345,701.81	348,513.83	0.00%
31396JPK5	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3123 HT	5.00000000	3/15/2026	408,780.15	1,543.81	370,513.51	357,492.60	0.00%
31397RCA2	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3416 GK	4.00000000	7/15/2022	50,514.94	166.81	50,041.55	49,346.04	0.00%
31398KZB9	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3598 MA	4.50000000	11/15/2038	405,750.46	1,484.06	395,749.86	413,019.97	0.00%
31398NQL1	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 10-116 Z	4.00000000	10/25/2040	1,225,110.66	3,741.68	1,122,502.69	1,073,838.42	0.01%
31398VLR5	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3656 PM	5.00000000	4/15/2040	1,509,406.98	5,700.40	1,368,096.31	1,485,644.63	0.01%
38374LZW4	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 05-55 Z	4.75000000	7/20/2035	1,482,085.92	5,393.03	1,362,449.25	1,493,292.01	0.01%
38377J4R1	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 10-113 KE	4.50000000	9/20/2040	1,461,236.50	4,968.75	1,325,000.00	1,367,302.72	0.01%
31392DUC4	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 02-W4 A6	3.36223000	5/25/2042	245,693.50	657.03	234,498.54	239,495.19	0.00%
3139216C7	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 01-T10 A3	9.50000000	12/25/2041	122,406.79	839.28	106,013.87	116,195.58	0.00%
31394JDB0	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 57 2A1	3.26023000	7/25/2043	1,151,268.55	3,015.74	1,110,009.50	1,107,712.23	0.01%
31394PPV9	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 59 2A1	2.92496000	10/25/2043	732,978.67	1,715.34	703,738.35	700,042.88	0.00%
31394VQB9	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 05-W4 3A	2.23619000	6/25/2045	1,037,247.27	1,875.07	1,006,215.58	995,496.03	0.00%
31398VTM8	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3659 BA	5.00000000	10/15/2031	163,527.03	679.53	163,086.70	167,521.09	0.00%
38373MU99	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 08-22 XM	0.60219000	2/16/2050	581,169.24	8,729.28	17,395,068.51	889,698.38	0.00%
3136AEX69	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 2013-M9 A2	2.38871000	1/25/2023	597,828.00	1,194.36	600,000.00	577,171.48	0.00%
3136AH2E9	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 2014-M1 A2	3.36850000	7/25/2023	740,936.00	1,964.96	700,000.00	688,389.45	0.00%
3136AJB54	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 14-M4 A2	3.34584000	3/25/2024	1,061,570.00	2,788.20	1,000,000.00	1,009,156.53	0.00%
3136AJB70	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 14-M4 AB2	3.20500000	3/25/2024	731,843.00	1,869.58	700,000.00	693,504.83	0.00%
3136AJDU7	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 2014-M2 A2	3.51300000	12/25/2023	1,724,604.60	4,698.64	1,605,000.00	1,619,305.87	0.01%
3136AJLD6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 14-M3 AB1	2.44200000	1/25/2024	561,706.17	1,128.53	554,557.92	561,885.31	0.00%
3136AKQP1	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 14-M8 AB2	2.87900000	6/25/2024	1,425,242.00	3,358.83	1,400,000.00	1,386,756.82	0.01%
3136AMSV2	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 15-M3 AB2	2.62500000	10/25/2024	2,591,966.00	5,687.50	2,600,000.00	2,593,502.97	0.01%
3137ANLQ6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K501 X1A	1.64306000	8/25/2016	24,428.23	2,019.78	1,475,134.55	504,963.09	0.00%
3137APP61	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K018 A2	2.78900000	1/25/2022	517,260.00	1,162.08	500,000.00	493,953.94	0.00%
3137ARPZ3	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K710 X1	1.77743000	5/25/2019	219,073.74	5,078.89	3,428,920.64	851,313.45	0.00%
3137ATRX2	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS CT	1.46358000	5/25/2022	455,220.27	6,534.95	5,358,053.97	1,613,652.20	0.00%
3137AUPE3	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K021 A2	2.39600000	6/25/2022	503,555.00	998.33	500,000.00	476,162.11	0.00%
3137AUPF0	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K021 X1	1.50173000	6/25/2022	137,666.99	1,963.33	1,568,854.53	311,764.92	0.00%
3137AVPT8	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K711 X1	1.70558000	7/25/2019	305,771.37	6,999.48	4,924,647.60	1,004,970.37	0.00%
3137AYCF6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K025 X1	0.89892000	10/25/2022	170,035.69	2,299.16	3,069,236.34	187,596.03	0.00%
3137BAHB1	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K715 X1IO	1.16953000	1/25/2021	569,374.30	9,660.81	9,912,505.30	639,059.21	0.00%
3137BDCX2	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS CT	0.76821000	7/25/2024	658,184.19	1,470.43	11,484,630.78	1,175,114.96	0.00%
3137BEVJ0	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MT	0.74124000	9/25/2024	927,376.38	9,869.75	15,978,228.48	937,937.99	0.00%
3137BGK24	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K043 A2	3.06200000	12/25/2024	2,368,850.50	586.88	2,300,000.00	2,368,850.50	0.01%
3137B1B27	AAA	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K712 X1	1.38878000	11/25/2019	261,140.54	5,683.01	4,910,502.85	312,660.94	0.00%
3137B1UG5	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K027 A2	2.63700000	1/25/2023	612,198.00	1,318.50	600,000.00	609,928.09	0.00%
3137B3NA2	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K030 A2	3.25000000	4/25/2023	530,680.00	1,354.17	500,000.00	505,345.48	0.00%
3137B36J2	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K029 A2	3.32000000	2/25/2023	640,236.00	1,660.00	600,000.00	593,415.47	0.00%
3137B5JM6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K034 A2	3.53100000	7/25/2023	649,194.00	1,765.50	600,000.00	610,594.10	0.00%
31397SK60	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-41 NB	4.00000000	10/25/2036	203,731.39	670.88	201,263.89	208,331.49	0.00%
3136AJ7D2	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 14-M6 FA	0.45387000	12/25/2017	3,332,108.17	1,175.39	3,329,610.96	3,334,093.33	0.01%
3136A7DM1	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-68 DC	3.00000000	6/25/2032	764,020.74	1,871.54	748,614.26	789,626.05	0.00%
3137AMTY3	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4010 NA	4.00000000	12/15/2041	678,913.73	2,119.47	635,841.81	681,010.50	0.00%
3137AYCD1	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K025 A1	1.87500000	4/25/2022	1,292,054.86	2,015.17	1,289,707.59	1,310,359.08	0.01%
3137BCQG6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG	0.48125000	6/25/2021	1,303,179.96	69.72	1,303,897.10	1,303,897.10	0.01%
3137BDDB9	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K716 A1	2.41300000	1/25/2021	900,635.03	1,765.56	878,025.86	895,405.94	0.00%
31398VJ98	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K006 A2	4.25100000	1/25/2020	1,791,318.75	5,756.56	1,625,000.00	1,816,019.81	0.01%
38376GA91	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 11-6 AB	2.40000000	12/16/2037	122,820.41	244.53	122,265.33	123,807.51	0.00%
38377YG95	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 11-141 FA	0.57200000	10/16/2041	1,146,342.57	271.88	1,140,775.59	1,150,170.43	0.01%
38378GJX7	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 12-138 AB	2.00000000	10/16/2042	1,347,646.03	2,306.18	1,383,705.39	1,419,244.43	0.01%
3136AJ2A3	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 14-M5 FA	0.51387000	1/25/2017	1,880,247.05	751.03	1,879,100.80	1,878,650.35	0.01%
3136AJ6Z4	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 14-M5 ASQ2	2.03400000	3/25/2019	5,067,000.00	8,475.00	5,000,000.00	5,042,435.10	0.02%
3137BAHA3	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS CTF K715 A2	2.85600000	1/25/2021	6,571,467.00	14,994.00	6,300,000.00	6,411,871.80	0.03%
3136AMKW8	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 15-M1 ASQ2	1.62600000	2/25/2018	4,424,068.00	5,962.00	4,400,000.00	4,442,818.57	0.02%
3136A4NZ8	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 12-19 JA	3.50000000	3/25/2041	2,806,929.29	7,806.10	2,676,375.69	2,809,330.46	0.01%
3137AH6Q6	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K704 A2	2.41200000	8/25/2018	6,375,398.00	12,462.00	6,200,000.00	6,327,419.07	0.03%
3137A2B26	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K009 A2	3.80800000	8/25/2020	3,366,771.95	9,821.47	3,095,000.00	3,289,459.25	0.01%
3137BEF58	AA+	Aaa	AAA	USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG	2.45600000	8/25/2019	6,517,076.40	12,986.10	6,345,000.00	6,522,537.02	0.03%

3137B5US0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4274 KC	2.50000000	2/15/2036	3,970,130.27	8,126.37	3,900,659.52	3,965,165.54	0.02%
31398JZT3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K004 A3	4.24100000	8/25/2019	6,453,252.00	20,674.88	5,850,000.00	6,323,986.98	0.03%
31398NL36	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 2010-110 AP	2.00000000	6/25/2035	3,477,893.23	5,763.98	3,458,387.92	3,513,287.95	0.02%
3136ADTH2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 13-35 CL	3.00000000	2/25/2043	5,537,510.00	13,750.00	5,500,000.00	5,075,260.89	0.02%
3136AJ2A3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 14-M5 FA	0.51387000	1/25/2017	2,557,136.03	1,021.40	2,555,577.13	2,558,084.12	0.01%
3137B7YY9	AAA	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS CTF K037 A2	3.49000000	1/25/2024	2,639,948.50	7,125.42	2,450,000.00	2,494,831.56	0.01%
31397UL31	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-M3 A1	2.07200000	7/25/2021	2,189,381.01	3,714.07	2,151,007.04	2,195,522.58	0.01%
31397UPF0	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 11-M1 A3	3.76300000	6/25/2021	552,273.90	1,599.28	510,000.00	536,963.40	0.00%
31398JZS5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG K004 A2	4.18600000	8/25/2019	2,513,392.20	8,005.73	2,295,000.00	2,464,145.38	0.01%
31398MC46	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 10-M1 A2	4.45000000	9/25/2019	2,509,610.71	8,434.82	2,274,557.90	2,478,364.34	0.01%
31398M6U5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 10-M3 A3	4.33200000	3/25/2020	2,549,593.20	8,339.10	2,310,000.00	2,506,338.25	0.01%
38376GXT2	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	GNMA GTD REMIC P/T 10-148 C	3.07413900	12/16/2050	1,090,532.58	2,731.62	1,066,295.68	1,089,893.29	0.00%
3136AJPA8	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 14-19 VA	4.50000000	5/25/2025	3,588,952.13	12,025.92	3,206,912.63	3,536,426.09	0.02%
3136AJTF3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 14-20 VG	4.00000000	2/25/2027	4,902,107.89	14,827.91	4,448,373.77	4,748,533.31	0.02%
3137A7FW5	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3812 JN	4.50000000	12/15/2040	2,303,639.21	8,025.05	2,140,013.76	2,301,797.86	0.01%
3137BCGR3	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4360 DA	3.00000000	5/15/2037	5,199,820.93	12,469.59	4,987,837.82	5,145,609.08	0.02%
3137B95Z4	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 4316 QA	4.50000000	4/15/2025	3,369,474.85	11,343.51	3,024,934.78	3,340,117.03	0.01%
31397T2X9	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FHLMC MULTICLASS MTG 3440 EM	5.00000000	4/15/2038	574,139.34	2,153.37	516,809.65	559,003.16	0.00%
31398TVQ1	AA+	Aaa	AAA		USD FIXED INCOME	CMO/REMIC	FNMA GTD REMIC P/T 2010-84 PA	3.00000000	7/25/2040	3,169,392.40	7,730.90	3,092,361.67	3,129,975.76	0.01%
05947U4D7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA MERRILL L 6 A4	5.15276000	9/10/2047	6,723,638.47	28,472.75	6,630,872.56	6,613,045.32	0.03%
07401DAE1	AA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCI PW18 A1A	5.60200000	6/11/2050	7,929,694.26	34,255.10	7,337,757.37	8,238,469.35	0.03%
22545YAE1	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIA C2 A1A	5.52600000	1/15/2049	5,119,032.96	22,307.00	4,844,082.82	5,213,983.47	0.02%
46639EAE1	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMERC LC9 A5	2.84000000	12/15/2047	1,727,013.00	4,023.33	1,700,000.00	1,740,856.25	0.01%
50177AAF6	AA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB COMMERCIAL MORTGAGE C3 A1A	5.86052000	7/15/2044	2,246,704.75	6,726.43	2,065,954.40	2,295,344.66	0.01%
50180CAE0	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB-UBS COMMERCIAL MORTG C7 A1A	5.33500000	11/15/2038	5,556,829.75	15,587.27	5,259,061.68	5,752,404.51	0.02%
55312VAG3	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	ML-CFC COMMERCIAL MORTGA 4 A1A	5.16600000	12/12/2049	4,836,408.19	19,858.97	4,613,000.57	5,075,466.21	0.02%
61751XAB6	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL T25 A1A	5.50900000	11/12/2049	-	-	0.00	-	0.00%
90349DAD4	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-BARCLAYS COMMERCIAL C3 A4	3.09100000	8/10/2049	4,248,646.36	10,643.34	4,132,000.00	4,286,985.74	0.02%
059497AX5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 1 A4	5.45100000	1/15/2049	4,731,450.62	20,152.10	4,436,344.95	4,790,954.24	0.02%
05950WAG3	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCI 4 A1A	5.61700000	7/10/2046	2,307,985.51	10,238.15	2,187,249.35	2,400,858.08	0.01%
05950XAB2	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 5 A2	5.31700000	9/10/2047	897,511.49	3,979.39	898,113.23	898,113.23	0.00%
059512AC7	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 3 A3	5.57648000	6/10/2049	1,868,993.98	8,662.21	1,864,017.05	1,845,357.72	0.01%
07388YAD4	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCI PW16 AAB	5.70710000	6/11/2040	233,939.27	1,091.22	229,444.45	215,102.81	0.00%
14986DAF7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CD 2006-CD3 MORTGAGE TR CD3 A5	5.61700000	10/15/2048	2,758,089.10	12,452.77	2,660,373.58	2,840,879.42	0.01%
17310MAE0	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL MOR C5 A4	5.43100000	10/15/2049	905,425.20	3,892.22	860,000.00	792,655.02	0.00%
20047QAF2	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2006-C7 MORTGAGE T C7 A1A	5.73644000	6/10/2046	1,800,090.44	8,241.24	1,723,976.86	1,886,991.22	0.01%
20173QAE1	A	Aa3	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMMERCIAL MORTGAGE TRU GG9 A4	5.44400000	3/10/2039	498,190.60	2,132.23	470,000.00	519,030.36	0.00%
22545YAB7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIAL C2 A2	5.44800000	1/15/2049	2,377.20	10.84	2,387.13	2,289.90	0.00%
36228CWX7	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GG6 A4	5.55300000	4/10/2038	3,886,123.80	17,630.78	3,810,000.00	4,095,074.94	0.02%
362332AE8	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GG8 A4	5.56000000	11/10/2039	4,602,386.10	20,247.62	4,369,990.03	4,822,115.89	0.02%
46628FAF8	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP7 A4	5.87552000	4/15/2045	4,088,937.20	19,266.81	3,935,000.00	4,397,437.73	0.02%
46629GAG3	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMME CB16 A1A	5.54600000	5/12/2045	3,202,961.08	14,040.35	3,037,940.17	3,351,253.39	0.01%
46629MAF2	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP8 A4	5.39900000	5/15/2045	1,948,494.60	4,970.52	1,862,289.24	1,948,359.55	0.01%
46630JAC3	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDPX A3	5.42000000	1/15/2049	5,486,498.92	23,315.76	5,162,160.38	5,577,153.87	0.02%
55312VAF5	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	ML-CFC COMMERCIAL MORTGA 4 ASB	5.13300000	12/12/2049	726,807.46	3,060.17	715,410.96	718,633.87	0.00%
617453AQ8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITA IQ11 A1A	5.65129000	10/15/2042	2,241,014.44	10,226.20	2,171,441.45	2,355,610.37	0.01%
61754KAE5	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITA IQ14 AAB	5.65400000	4/15/2049	123,433.14	568.94	120,751.25	111,264.75	0.00%
92976BFE7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C23 A5	5.41600000	1/15/2045	3,346,980.00	14,668.33	3,250,000.00	3,458,568.91	0.01%
92977RAE6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCI C26 A1A	6.00900000	6/15/2045	1,078,986.19	5,153.49	1,029,154.53	1,132,380.73	0.00%
92978PAF6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCI C29 A1A	5.29700000	11/15/2048	766,650.29	3,193.59	723,487.05	798,645.73	0.00%
92978TAB7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C31 A2	5.42100000	4/15/2047	67,060.26	303.18	67,112.61	69,586.14	0.00%
07387BEB5	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW10 A4	5.40500000	12/11/2040	1,729,940.57	7,637.96	1,695,754.17	1,747,920.71	0.01%
07387JAE6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW12 A4	5.70090000	9/11/2038	2,301,622.06	10,480.02	2,205,971.15	2,298,657.54	0.01%
07388VAE8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIAL T26 A4	5.47100000	1/12/2045	1,526,385.90	6,517.61	1,429,561.69	1,458,687.19	0.01%
12513EAG9	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CD 2005-CD1 COMMERCIAL CD1 A4	5.22565000	7/15/2044	571,799.18	2,466.49	566,395.76	592,864.31	0.00%
12624KAD8	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2012-CCRE2 MORTGAG CR2 A4	3.14700000	8/15/2045	4,159,120.00	10,490.00	4,000,000.00	4,095,130.28	0.02%
12624QAP8	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2012-CCRE4 MORTGAG CR4 A2	1.80100000	10/15/2045	4,015,560.00	6,003.33	4,000,000.00	4,094,614.54	0.02%
17318UAD6	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL MO GC8 A4	3.02400000	9/10/2045	5,572,300.00	13,633.20	5,410,000.00	5,538,852.68	0.02%
20173QAE1	A	Aa3	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMMERCIAL MORTGAGE TRU GG9 A4	5.44400000	3/10/2039	4,218,720.40	18,055.93	3,980,000.00	4,193,691.18	0.02%
23305YBB4	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	DBUBS 2011-LC3 MORTGAG LC3A A2	3.64200000	8/10/2044	1,547,922.60	4,567.68	1,505,000.00	1,509,963.69	0.01%
36191YAZ1	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GC5 A2	2.99900000	8/10/2044	4,098,560.00	9,996.67	4,000,000.00	4,166,726.81	0.02%
46639NAM3	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTGA C12 A2	2.42430000	7/15/2045	2,864,036.00	5,656.70	2,800,000.00	2,828,408.28	0.01%
46643PBA7	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTGA C25 A1	1.52070000	11/15/2047	4,243,706.36	5,387.80	4,251,571.77	4,251,567.54	0.02%
50180LAC4	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB-UBS COMMERCIAL MORTGA C1 A2	6.15378000	4/15/2041	4,364,909.33	13,601.87	3,978,588.40	4,349,126.98	0.02%
59025WAE6	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MERRILL LYNCH MORTGAGE T C1 A4	5.69000000	2/12/2051	1,276,313.65	5,570.30	1,174,755.99	1,180,821.05	0.01%
61750WAX1	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL IQ12 A4	5.33200000	12/15/2043	2,297,956.37	9,705.79	2,184,348.41	2,208,577.15	0.01%
92890NAU3	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WF-RBS COMMERCIAL MORTG C10 A3	2.87500000	12/15/2045	4,914,863.10	11,571.88	4,830,000.00	4,876,031.02	0.02%
92937FAB7	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGA C12 A2	2.07200000	3/15/2048	5,624,370.00	9,583.00	5,550,000.00	5,709,695.64	0.02%
059497AX5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 1 A4	5.45100000	1/15/2049	3,984,379.48	16,970.19	3,735,869.44	3,311,503.66	0.02%
07388QAE9	AA+	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW17 A4	5.69400000	6/11/2050	2,419,760.00	10,628.80	2,240,000.00	2,545,077.90	0.01%
12513YAD2	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CD 2007-CD4 COMMERCIAL CD4 A3	5.29300000	12/11/2049	940,580.47	4,119.54	933,958.70	657,698.44	0.00%
12592LBL5	-	Aa1	AAA	AA	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-CCRE20 MORTG CR20 AM	3.93800000	11/10/2047	3,779,334.40	11,748.37	3,580,000.00	3,686,751.11	0.02%

126192AD5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2012-LC4 MORTGAGE LC4 A4	3.28800000	12/10/2044	6,288,904.60	16,429.04	5,996,000.00	6,055,720.58	0.03%
12623SAE0	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2012-CCRE5 MORTGAG CR5 A4	2.77100000	12/10/2045	5,912,071.68	13,517.86	5,854,000.00	5,606,561.23	0.03%
12624BAF3	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2012-CCRE1 MORTGAG CR1 AM	3.91200000	5/15/2045	1,119,205.45	3,406.70	1,045,000.00	1,074,430.28	0.00%
17310MAE0	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL MOR C5 A4	5.43100000	10/15/2049	1,052,820.00	4,525.83	1,000,000.00	1,132,132.10	0.00%
17311QBK5	A+	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL MOR C6 A4	5.71273000	12/10/2049	487,084.50	2,142.27	450,000.00	522,499.02	0.00%
20047RAE3	AA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2007-C9 MORTGAGE TR C9 A4	5.79592000	12/10/2049	2,174,620.00	9,659.87	2,000,000.00	2,341,133.43	0.01%
22545LAD1	AA+	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIAL C5 A3	5.31100000	12/15/2039	6,335,372.08	26,793.15	6,053,809.40	4,468,749.80	0.03%
22545MAD9	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIAL C4 A3	5.46700000	9/15/2039	4,784,514.76	20,799.69	4,565,507.37	5,111,682.73	0.02%
36192BAY3	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GC6 A3	3.48200000	1/10/2045	7,738,439.10	21,211.18	7,310,000.00	7,413,582.15	0.03%
36828QQB5	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GE CAPITAL COMMERCIAL M C4 A3A	5.31544000	11/10/2045	118,145.01	523.24	118,124.93	118,784.56	0.00%
46625YNC3	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP2 A4	4.73800000	7/15/2042	4,885,805.87	19,290.79	4,885,805.87	4,894,186.95	0.02%
46630JAC3	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDPX A3	5.42000000	1/15/2049	1,998,724.56	8,493.90	1,880,568.44	2,143,542.46	0.01%
46634SAC9	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMERCI C6 A3	3.50740000	5/15/2045	11,850,331.50	32,589.59	11,150,000.00	11,415,037.35	0.05%
46643PBJ8	-	Aa1	AAA	AA	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTGA C25 AS	4.06510000	11/15/2047	5,336,350.00	16,937.92	5,000,000.00	5,233,407.38	0.02%
50179MAE1	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB-UBS COMMERCIAL MORTGA C6 A4	5.37200000	9/15/2039	6,124,444.20	17,369.47	5,820,000.00	6,387,281.65	0.03%
59025WAE6	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MERRILL LYNCH MORTGAGE T C1 A4	5.69000000	2/12/2051	837,580.84	3,655.51	770,933.63	901,987.49	0.00%
61751NAD4	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITA HQ11 A31	5.43900000	2/12/2044	809,709.40	3,663.41	808,254.54	764,561.02	0.00%
61762TAE6	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF C11 A4	4.21620000	8/15/2046	2,862,019.80	9,064.83	2,580,000.00	2,711,228.25	0.01%
61762XAU1	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF C12 A4	4.25900000	10/15/2046	2,600,886.60	8,305.05	2,340,000.00	2,407,165.20	0.01%
90269CAD2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-BARCLAYS COMMERCIAL C2 A4	3.52500000	5/10/2063	792,810.00	2,203.13	750,000.00	764,654.08	0.00%
90269GAC5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS COMMERCIAL MORTGAGE C1 A3	3.40000000	5/10/2045	4,719,735.00	12,750.00	4,500,000.00	4,564,047.11	0.02%
92936QAG3	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGAG C6 A4	3.44000000	4/15/2045	4,308,255.00	11,678.80	4,074,000.00	4,109,409.19	0.02%
92938GAD0	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGA C17 A4	4.02300000	12/15/2046	11,358,053.60	34,765.43	10,370,000.00	10,674,549.39	0.05%
92977RAB2	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C26 A2	5.93500000	6/15/2045	385,946.68	1,896.78	383,511.38	385,068.18	0.00%
94988QAG6	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WELLS FARGO COMMERCIAL LC12 A4	4.21800000	7/15/2046	4,771,065.00	15,114.50	4,300,000.00	4,422,484.26	0.02%
05947UM47	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA MERRILL L 2 AJ	4.95300000	7/10/2043	1,719,969.30	7,058.03	1,710,000.00	1,716,408.76	0.01%
05947UM96	AAA	Ba3	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA MERR 2 XC 144A	0.32259000	7/10/2043	13,945.32	13,884.63	51,649,320.62	433,557.70	0.00%
05947UZH4	NR	A2	-	BBB	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA MERR 6 XC 144A	0.33652000	12/10/2042	11,528.58	5,773.21	20,586,757.50	187,561.84	0.00%
05947U2R8	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA MERRILL L 5 A4	5.11500000	10/10/2045	4,075,719.01	17,199.04	4,034,965.85	4,146,849.47	0.02%
059511AB1	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 2 A2	5.63400000	4/10/2049	260,991.90	1,224.79	260,871.90	269,451.65	0.00%
07383FV54	NR	A3	-	BBB-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMME T16 X1 144A	0.39590000	2/13/2046	37,691.92	1,390.96	4,216,098.91	58,006.92	0.00%
07383FX86	AAA	Ba3	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMM PWR6 X1 144A	0.49485000	11/11/2041	202,182.90	4,196.03	10,175,284.23	132,251.13	0.00%
07388VAE8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIAL T26 A4	5.47100000	1/12/2045	1,377,406.45	5,881.47	1,290,032.55	1,495,755.09	0.01%
12591RBA7	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-CCRE15 MORTG CR15 A4	4.07400000	2/10/2047	3,289,740.00	10,185.00	3,000,000.00	3,146,819.98	0.01%
12591UAF0	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-UBS2 MORTGAG UBS2 A5	3.96100000	3/10/2047	3,261,030.00	9,902.50	3,000,000.00	3,123,131.81	0.01%
12630DBA1	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMMERCIAL MORTGAGE PA CR14 AM	4.52600000	2/10/2047	3,330,570.00	11,315.00	3,000,000.00	3,086,815.59	0.01%
22541S3Y2	NR	Caa3	-	Caa3	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE FIRST C5 AX 144A	0.38745000	11/15/2037	231.53	1,245.92	3,858,818.76	90,098.09	0.00%
225458WK0	AAA	Ba3	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE FIRST C3 AX 144A	0.68948000	7/15/2037	105,601.37	22,307.00	38,824,034.48	598,260.26	0.00%
36197XAH7	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GC12 A2	2.01100000	6/10/2046	2,017,620.00	3,351.67	2,000,000.00	2,000,000.00	0.01%
36198FAA0	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GC14 A1	1.21700000	8/10/2046	1,313,262.57	1,330.19	1,311,609.94	1,311,607.45	0.01%
36228CWD1	AAA	Ba3	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURI GG4 XC 144A	0.73444000	7/10/2039	12,506.70	11,256.65	18,392,213.18	396,925.36	0.00%
46625YNC3	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP2 A4	4.73800000	7/15/2042	1,779,808.61	7,027.28	1,779,808.61	1,792,777.20	0.01%
46625YXP3	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP5 A4	5.22820000	12/15/2044	4,028,514.10	17,288.95	3,968,236.59	3,949,791.37	0.02%
46630JAC3	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDPX A3	5.42000000	1/15/2049	5,316,607.31	22,593.78	5,002,312.04	5,573,408.13	0.02%
46639YAU1	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LC11 AS	3.21600000	4/15/2046	3,705,586.74	9,763.24	3,643,000.00	3,628,277.16	0.02%
59022HJD5	AAA	Ba3	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MERRILL LYNCH MOR MCP1 XC 144A	0.58636000	6/12/2043	42,115.33	21,662.06	44,331,929.88	529,307.40	0.00%
59022KAX3	AAA	B1	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MERRILL LYNCH MORTGA C2 X 144A	0.33796000	8/12/2043	134,862.15	7,139.41	25,350,028.44	810,855.22	0.00%
617451AT6	AAA	Ba3	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CA IQ10 X1 144A	0.02976000	9/15/2042	63,761.35	5,647.43	227,719,093.84	767,715.44	0.00%
61749MAV1	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL T23 A4	5.80941000	8/12/2041	9,619,275.79	44,577.83	9,208,060.74	9,685,392.72	0.04%
61760VAQ6	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL I C4 AS	3.77300000	3/15/2045	5,126,935.00	15,249.21	4,850,000.00	4,903,681.90	0.02%
61762DAW1	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF A C9 A4	3.10200000	5/15/2046	2,873,920.00	7,238.00	2,800,000.00	2,802,828.64	0.01%
88713UAA4	AA-	Aa1	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	TIMBERSTAR TRUST I 1A A 144A	5.66800000	10/15/2036	2,692,264.50	12,044.50	2,550,000.00	2,550,000.00	0.01%
90270YBF5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-BARCLAYS COMMERCIAL C5 A4	3.18470000	3/10/2046	3,091,680.00	7,961.75	3,000,000.00	3,021,215.05	0.01%
929766C84	AAA	B2	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMM C17 XC 144A	0.14670000	3/15/2042	29,378.22	1,301.26	10,644,284.40	69,729.18	0.00%
929766X73	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C19 AJ	4.79300000	5/15/2044	1,724,501.10	6,850.00	1,715,000.00	1,722,186.00	0.01%
9297667G2	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C21 A4	5.24161000	10/15/2044	2,493,995.89	10,768.66	2,465,348.54	2,626,234.57	0.01%
92978PAE9	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C29 A4	5.30800000	11/15/2048	2,825,520.32	11,878.06	2,685,319.77	2,954,514.35	0.01%
07387JAE6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW12 A4	5.70090000	9/11/2038	1,175,828.67	5,353.92	1,126,963.53	1,189,654.77	0.01%
07387MAE9	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW11 A4	5.43496000	3/11/2039	636,667.11	2,807.14	619,796.26	691,064.78	0.00%
07388PAE1	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW14 A4	5.20100000	12/11/2038	1,755,825.75	7,216.39	1,665,000.00	1,766,983.95	0.01%
20048EAY7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2013-LC6 MORTGAGE LC6 A4	2.94100000	1/10/2046	2,550,350.00	6,127.08	2,500,000.00	2,571,859.23	0.01%
36828QRY4	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GE CAPITAL COMMERCIAL MO C1 A4	5.27491000	3/10/2044	1,469,806.99	6,311.03	1,435,708.90	1,472,814.61	0.01%
617451FL8	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL HQ8 A4	5.41338000	3/12/2044	1,722,795.93	7,627.85	1,690,888.86	1,789,024.59	0.01%
61761QAG8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF A C8 AS	3.37600000	12/15/2048	1,068,298.40	2,925.87	1,040,000.00	1,070,161.77	0.00%
92937FAF8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGA C12 AS	3.56000000	3/15/2048	1,045,580.00	2,966.67	1,000,000.00	1,029,030.87	0.00%
92937UAF5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGA C13 AS	3.34500000	5/15/2045	386,006.25	1,045.31	375,000.00	384,435.00	0.00%
07388YAE2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW16 A4	5.70710000	6/11/2040	1,074,780.00	4,755.92	1,000,000.00	1,173,994.61	0.00%
12591KAG0	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2013-CCRE12 MORTG CR12 AM	4.30000000	10/10/2046	229,372.50	752.50	210,000.00	216,164.86	0.00%
12591UAG8	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-UBS2 MORTGAG UBS2 XA	1.42883000	3/10/2047	469,495.92	6,413.04	5,385,980.54	513,157.90	0.00%
12592RBJ7	-	NR	AAA	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-CCRE21 MORTG CR21 AM	3.98700000	12/10/2047	1,833,577.20	5,781.15	1,740,000.00	1,791,927.18	0.01%
19075CAG8	-	Aa2	AA	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COBALT CMBS COMMERCIAL C2 AMFX	5.52600000	4/15/2047	85,691.20	368.40	80,000.00	91,554.85	0.00%
201736AA3	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMMERCIAL MORTGA CMLB A1 144A	6.74600000	6/20/2031	78,359.43	437.21	77,773.02	82,052.59	0.00%

46625YXT5	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP5 AM	5.27020000	12/15/2044	205,428.00	878.37	200,000.00	215,946.95	0.00%
46629PAC2	AA	Aa3	A		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP9 A3	5.33600000	5/15/2047	197,021.24	829.46	186,534.28	209,576.22	0.00%
46632HAD3	A-	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LD12 A4	5.88200000	2/15/2051	1,330,718.40	6,078.07	1,240,000.00	1,342,105.66	0.01%
46643ABJ1	-	Aa1	AAA	AA	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTGA C23 AS	4.20160000	9/15/2047	2,332,886.40	7,562.88	2,160,000.00	2,223,978.20	0.01%
52109RBP5	A-	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB-UBS COMMERCIAL MORTGA C7 AM	6.16865000	9/15/2045	1,342,446.60	4,146.70	1,210,000.00	1,414,390.11	0.01%
61690KAE2	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF A C7 A4	2.91800000	2/15/2046	122,512.80	291.80	120,000.00	120,000.00	0.00%
61690KAG7	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF A C7 AS	3.21400000	2/15/2046	266,629.40	704.40	263,000.00	270,577.40	0.00%
61750CAG2	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL HQ9 AM	5.77300000	7/12/2044	52,638.00	240.54	50,000.00	55,434.03	0.00%
61751NBE1	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPIT HQ11 A4FL	0.30670000	2/12/2044	1,199,497.20	154.63	1,210,000.00	1,205,185.90	0.01%
61760RBB7	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL I C3 A4	4.11800000	7/15/2049	567,065.20	1,784.47	520,000.00	524,894.09	0.00%
61762DAY7	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF A C9 AS	3.45600000	5/15/2046	598,275.80	1,670.40	580,000.00	596,825.79	0.00%
61762MBW0	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF C10 A4	4.08268000	7/15/2046	881,760.00	2,721.79	800,000.00	828,726.01	0.00%
92937EAF1	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGA C11 AS	3.31100000	3/15/2045	71,981.70	193.14	70,000.00	72,019.87	0.00%
07387BAH6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCI PWR9 A4A	4.87100000	9/11/2042	1,512,682.21	6,097.24	1,502,092.46	1,654,543.48	0.01%
07401DBC4	AA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW18 A4	5.70000000	6/11/2050	2,001,848.00	8,787.50	1,850,000.00	2,119,517.29	0.01%
12591RAX8	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-CCRE15 MORTG CR15 A2	2.92800000	2/10/2047	3,105,960.00	7,320.00	3,000,000.00	3,113,643.64	0.01%
12591TAE6	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-LC15 MORTGAG LC15 A4	4.00600000	4/10/2047	1,634,775.00	5,007.50	1,500,000.00	1,544,304.10	0.01%
12591UAF0	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-UBS2 MORTGAG UBS2 A5	3.96100000	3/10/2047	978,309.00	2,970.75	900,000.00	926,559.28	0.00%
12592GAZ6	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-CCRE19 MORTG CR19 A2	2.96500000	8/10/2047	2,586,675.00	6,177.08	2,500,000.00	2,574,174.88	0.01%
12624QAP8	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2012-CCRE4 MORTGAG CR4 A2	1.80100000	10/15/2045	978,792.75	1,463.31	975,000.00	998,062.30	0.00%
12630DAV6	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMMERCIAL MORTGAGE PA CR14 A2	3.14700000	2/10/2047	323,621.40	812.98	310,000.00	324,429.21	0.00%
17311QBK5	A+	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL MOR C6 A4	5.71273000	12/10/2049	2,706,025.00	11,901.52	2,500,000.00	2,935,250.28	0.01%
17320DAC2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL M GC11 A2	1.98700000	4/10/2046	2,219,800.00	3,642.83	2,200,000.00	2,242,289.29	0.01%
17322AAB8	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL M GC19 A2	2.79000000	3/10/2047	877,931.00	1,976.25	850,000.00	875,021.85	0.00%
17322AAC6	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL M GC19 A3	3.75300000	3/10/2047	318,804.00	938.25	300,000.00	302,951.29	0.00%
20047RAE3	AA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2007-C9 MORTGAGE TR C9 A4	5.79592000	12/10/2049	3,303,247.78	14,673.34	3,038,000.00	3,427,695.44	0.01%
20173MAE0	A+	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMMERCIAL MORTGAGE TRU GG7 A4	5.78688000	7/10/2038	2,495,174.20	11,578.39	2,400,960.51	2,747,935.21	0.01%
20173QAE1	A	Aa3	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMMERCIAL MORTGAGE TRU GG9 A4	5.44400000	3/10/2039	2,119,960.00	9,073.33	2,000,000.00	2,271,284.08	0.01%
20173QAF8	A	Aa3	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMMERCIAL MORTGAGE TR GG9 A1A	5.42600000	3/10/2039	2,326,484.38	9,877.18	2,184,410.33	2,415,085.70	0.01%
20173TAE5	AAA	Aa2	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIAL C4 A4	5.89469000	9/15/2039	1,309,879.73	6,016.31	1,224,758.98	1,336,314.64	0.01%
22545DAD9	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIAL C3 A3	5.80603000	6/15/2038	1,933,782.02	9,028.07	1,865,936.57	2,110,502.65	0.01%
22545MAD9	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIAL C4 A3	5.46700000	9/15/2039	2,875,038.72	12,498.64	2,743,436.09	2,910,650.92	0.01%
36248GAB6	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GC16 A2	3.03300000	11/10/2046	260,527.50	631.88	250,000.00	259,101.12	0.00%
46629PAC2	AA	Aa3	A		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP9 A3	5.33600000	5/15/2047	2,073,907.85	8,731.11	1,963,518.82	2,240,427.82	0.01%
46642EAY2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTGA C21 A5	3.77480000	8/15/2047	2,677,325.00	7,864.17	2,500,000.00	2,574,270.41	0.01%
52109RBM2	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB-UBS COMMERCIAL MORTGA C7 A3	5.86600000	9/15/2045	1,334,722.62	3,973.79	1,219,370.20	1,448,472.57	0.01%
55312VAG3	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	ML-CFC COMMERCIAL MORTGA 4 A1A	5.16600000	12/12/2049	3,255,274.69	13,366.61	3,104,904.18	3,464,088.44	0.01%
60687VAF2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	ML-CFC COMMERCIAL MORTGA 3 A1A	5.40900000	7/12/2046	2,985,139.93	12,744.14	2,827,318.99	3,024,165.71	0.01%
617451CL1	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL HQ7 A4	5.19355000	11/14/2042	2,442,583.98	10,445.74	2,413,548.99	2,667,298.75	0.01%
61757LAE0	AA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL T29 A4	6.26794000	1/11/2043	1,497,476.91	7,045.60	1,348,883.86	1,555,052.53	0.01%
61764PBR2	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF C19 A2	3.10100000	12/15/2047	1,037,310.00	2,584.17	1,000,000.00	1,029,855.59	0.00%
90270RBB9	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-BARCLAYS COMMERCIAL C4 A2	1.71190000	12/10/2045	1,606,368.00	2,282.53	1,600,000.00	1,637,946.55	0.01%
92890FAT3	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGA C20 A4	3.72300000	5/15/2047	3,752,245.00	10,858.75	3,500,000.00	3,534,530.51	0.02%
92939FAU3	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGA C21 A5	3.67800000	8/15/2047	2,986,200.00	8,582.00	2,800,000.00	2,883,083.50	0.01%
92939KAE8	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGA C24 A5	3.60700000	11/15/2047	2,435,930.00	6,913.42	2,300,000.00	2,368,595.40	0.01%
92939KAG3	-	Aa1	AAA	AA	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGA C24 AS	3.93100000	11/15/2047	2,016,489.00	6,224.08	1,900,000.00	1,956,700.41	0.01%
92979FAD2	AA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C34 A3	5.67800000	5/15/2046	2,153,440.00	9,463.33	2,000,000.00	2,339,863.34	0.01%
05947UM47	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA MERRILL L 2 AJ	4.95300000	7/10/2043	1,513,774.15	6,211.89	1,505,000.00	1,611,016.63	0.01%
05950EAE8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 2 A4	5.72888000	5/10/2045	5,891,406.00	27,212.18	5,700,000.00	6,501,461.64	0.03%
059511AB1	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 2 A2	5.63400000	4/10/2049	114,314.48	536.46	114,261.92	116,422.23	0.00%
07388YAE2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW16 A4	5.70710000	6/11/2040	6,412,962.91	28,377.45	5,966,768.00	6,684,324.52	0.03%
12513XAE2	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CD 2006-CD2 MORTGAGE TR CD2 A4	5.30360000	1/15/2046	5,914,415.02	25,546.30	5,780,142.31	6,421,739.27	0.03%
12592LBJ0	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-CCRE20 MORTG CR20 A4	3.59000000	11/10/2047	1,819,906.12	5,157.63	1,724,000.00	1,775,305.91	0.01%
12592MBK5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-LC17 MORTGAG LC17 A5	3.91700000	10/10/2047	2,038,251.60	6,139.90	1,881,000.00	1,936,986.59	0.01%
14986DAF7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CD 2006-CD3 MORTGAGE TR CD3 A5	5.61700000	10/15/2048	5,395,108.60	24,358.90	5,203,966.90	5,837,879.86	0.02%
17309DAD5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL MOR C4 A3	5.77217000	3/15/2049	5,510,978.10	25,565.23	5,314,859.77	6,041,811.25	0.02%
17320DAN8	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL M GC11 AS	3.42200000	4/10/2046	2,811,108.30	7,785.05	2,730,000.00	2,798,588.10	0.01%
20047QAE5	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2006-C7 MORTGAGE TR C7 A4	5.74744000	6/10/2046	5,173,591.09	23,846.22	4,978,819.66	5,634,612.85	0.02%
20047RAE3	AA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2007-C9 MORTGAGE TR C9 A4	5.79592000	12/10/2049	6,996,839.85	31,080.62	6,435,000.00	7,234,808.47	0.03%
361849Q96	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GMAC COMMERCIAL MORTGAGE C1 A4	5.23800000	11/10/2045	4,845,901.16	20,851.68	4,777,016.58	5,262,338.18	0.02%
362332AE8	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GG8 A4	5.56000000	11/10/2039	3,342,872.63	14,706.55	3,174,075.31	3,583,452.31	0.01%
46629GAE8	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER CB16 A4	5.55200000	5/12/2045	5,430,494.50	24,161.53	5,222,231.89	5,929,442.49	0.02%
46630JAC3	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDPX A3	5.42000000	1/15/2049	1,209,228.38	5,138.81	1,137,743.93	1,230,456.10	0.01%
46643ABE2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTGA C23 A5	3.93420000	9/15/2047	2,124,182.88	6,422.58	1,959,000.00	2,017,385.66	0.01%
52108MFS7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB-UBS COMMERCIAL MORTGA C3 A4	5.66100000	3/15/2039	5,124,299.74	15,628.17	4,969,210.67	5,597,423.02	0.02%
59025WAE6	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MERRILL LYNCH MORTGAGE T C1 A4	5.69000000	2/12/2051	3,711,679.69	16,199.13	3,416,337.33	3,745,314.88	0.02%
61749MAV1	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL T23 A4	5.80941000	8/12/2041	1,136,557.88	5,239.31	1,082,240.24	1,145,296.29	0.00%
61750CAF4	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL HQ9 A4	5.73100000	7/12/2044	4,378,051.93	20,129.82	4,214,933.98	4,825,588.02	0.02%
61750HAE6	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL HQ10 A4	5.32800000	11/12/2041	1,382,769.96	5,851.54	1,317,915.35	1,469,175.38	0.01%
61757LAE0	AA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL T29 A4	6.26794000	1/11/2043	6,025,847.09	28,351.50	5,427,908.67	6,251,002.73	0.03%
61763XAE6	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF C18 A4	3.92300000	10/15/2047	1,010,511.68	3,046.86	932,000.00	959,721.82	0.00%
90270RBC7	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-BARCLAYS COMMERCIAL C4 A3	2.53280000	12/10/2045	6,120,776.52	12,887.73	6,106,000.00	6,251,835.06	0.03%

92890FBB1	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGA C20 AS	4.17600000	5/15/2047	3,883,750.56	12,444.48	3,576,000.00	3,681,793.90	0.02%
92890KBA2	-	Aaa	AAA	AA+	USD FIXED INCOME	CMO/REMIC	WFRBS COMMERCIAL MORTGA C22 A5	3.75200000	9/15/2057	3,582,222.96	10,449.32	3,342,000.00	3,441,766.08	0.02%
92939HAY1	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGA C23 A5	3.91700000	10/15/2057	1,537,280.40	4,622.06	1,416,000.00	1,458,244.52	0.01%
92977RAD8	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C26 A3	6.01100000	6/15/2045	6,280,380.00	30,055.00	6,000,000.00	6,937,587.83	0.03%
05947U7M4	AA+	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 1 AM	5.42100000	9/10/2045	190,605.50	835.74	185,000.00	193,185.82	0.00%
05950WAF5	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 4 A4	5.63400000	7/10/2046	959,208.41	4,330.44	922,351.25	1,007,531.76	0.00%
12513EAJ3	AA+	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CD 2005-CD1 COMMERCIAL CD1 AM	5.22565000	7/15/2044	610,956.00	2,612.83	600,000.00	622,969.44	0.00%
225470AR4	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE FIRST BOST C5 AM	5.10000000	8/15/2038	323,126.40	1,360.00	320,000.00	324,997.67	0.00%
36228CVU4	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GG4 A4A	4.75100000	7/10/2039	183,455.29	726.81	183,576.45	189,522.78	0.00%
36228CWX7	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GG6 A4	5.55300000	4/10/2038	632,387.60	2,869.05	620,000.00	550,548.34	0.00%
36828QQE9	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GE CAPITAL COMMERCIAL MO C4 A4	5.31544000	11/10/2045	1,114,124.00	4,872.49	1,100,000.00	1,071,652.22	0.00%
46625YXP3	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP5 A4	5.22820000	12/15/2044	912,874.26	3,917.73	899,215.18	925,607.46	0.00%
46629MAL9	BBB+	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP8 AM	5.44000000	5/15/2045	760,068.00	3,264.00	720,000.00	774,857.93	0.00%
617451CS6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL T21 AM	5.20400000	10/12/2052	555,228.00	2,341.80	540,000.00	565,808.76	0.00%
07387BCL5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA T20 A4A	5.14016000	10/12/2042	1,848,646.51	7,830.60	1,828,098.68	2,030,819.41	0.01%
12592KBC7	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-UBS5 MORTGAG UBS5 A4	3.83800000	9/10/2047	3,448,856.10	10,266.65	3,210,000.00	3,305,524.65	0.02%
12592MBK5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-LC17 MORTGAG LC17 A5	3.91700000	10/10/2047	1,950,480.00	5,875.50	1,800,000.00	1,853,575.69	0.01%
126171AF4	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2005-C6 MORTGAGE T C6 A5A	5.11600000	6/10/2044	2,937,920.44	12,441.36	2,918,222.44	3,145,889.03	0.01%
17322YAD2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL M GC25 A4	3.63500000	10/10/2047	3,387,232.00	9,693.33	3,200,000.00	3,295,313.02	0.01%
17323CAE7	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL M GC27 A5	3.13700000	2/10/2048	2,968,177.90	7,659.51	2,930,000.00	3,017,703.90	0.01%
22545DAD9	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIAL C3 A3	5.80603000	6/15/2038	2,992,527.67	13,970.94	2,887,536.83	3,126,162.96	0.01%
52108MDH3	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB-UBS COMMERCIAL MORTGA C1 A4	5.15600000	2/15/2031	2,461,752.99	6,913.15	2,413,436.00	2,218,713.95	0.01%
61745M5G4	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL T19 A4A	4.89000000	6/12/2047	1,171,118.37	4,752.02	1,166,138.96	1,279,572.10	0.01%
05947UR83	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA MERRILL L 3 A4	4.66800000	7/10/2043	492,249.10	1,906.10	490,000.00	526,186.51	0.00%
05947U7L6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 1 A4	5.37200000	9/10/2045	305,676.00	1,343.00	300,000.00	322,276.06	0.00%
05950VAB6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 6 A2	5.30900000	10/10/2045	36,288.58	160.44	36,263.56	36,666.97	0.00%
07387BEB5	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW10 A4	5.40500000	12/11/2040	536,959.69	2,370.76	526,348.50	555,712.88	0.00%
12591KAD7	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2013-CCRE12 MORTG CR12 A3	3.76500000	10/10/2046	430,304.00	1,255.00	400,000.00	403,899.40	0.00%
12591RAX8	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-CCRE15 MORTG CR15 A2	2.92800000	2/10/2047	724,724.00	1,708.00	700,000.00	720,588.47	0.00%
12591YAZ8	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-UBS3 MORTGAG UBS3 A2	2.84400000	6/10/2047	720,804.00	1,659.00	700,000.00	720,700.25	0.00%
12592LBH4	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-CCRE20 MORTG CR20 A3	3.32600000	11/10/2047	1,550,805.00	4,157.50	1,500,000.00	1,514,864.17	0.01%
12592RBD0	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-CCRE21 MORTG CR21 A2	3.09500000	12/10/2047	1,874,074.00	4,668.29	1,810,000.00	1,864,107.01	0.01%
12625FAD8	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2013-CCRE7 MORTGAG CR7 A3	2.92900000	3/10/2046	405,292.00	976.33	400,000.00	403,840.73	0.00%
12625UBB8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2013-CCRE9 MORTGAG CR9 A3	4.02200000	7/10/2045	327,942.00	1,005.50	300,000.00	302,920.12	0.00%
12632QAW3	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2014-CCRE18 MORTG CR18 A4	3.55000000	7/15/2047	945,216.00	2,662.50	900,000.00	908,862.20	0.00%
14986DAF7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CD 2006-CD3 MORTGAGE TR CD3 A5	5.61700000	10/15/2048	1,073,719.43	4,847.84	1,035,678.94	1,168,095.39	0.00%
17310MAD2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL MO C5 ASB	5.41300000	10/15/2049	59,100.26	265.62	58,884.16	58,531.56	0.00%
17311QBK5	A+	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL MOR C6 A4	5.71273000	12/10/2049	1,082,410.00	4,760.61	1,000,000.00	1,136,601.67	0.00%
17320DAE8	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL M GC11 A3	2.81500000	4/10/2046	202,480.00	469.17	200,000.00	201,651.59	0.00%
17322MAV8	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL M GC21 A4	3.57500000	5/10/2047	903,989.00	2,562.08	860,000.00	868,422.82	0.00%
190749AE1	AA+	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COBALT CMBS COMMERCIAL M C1 A4	5.22300000	8/15/2048	255,818.84	1,059.94	243,523.35	268,059.05	0.00%
20047QAE5	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2006-C7 MORTGAGE TR C7 A4	5.74744000	6/10/2046	479,746.92	2,211.26	461,685.77	481,876.52	0.00%
20173QAB7	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMMERCIAL MORTGAGE TRU GG9 A2	5.38100000	3/10/2039	64,387.06	287.86	64,193.83	65,816.23	0.00%
22545DAE7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIA C3 A1A	5.80603000	6/15/2038	857,970.35	3,963.53	819,189.90	864,993.52	0.00%
225458RT7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE FIRST BOST C2 A4	4.83200000	4/15/2037	174,297.21	702.39	174,435.01	174,797.26	0.00%
225470AP8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE FIRST BOST C5 A4	5.10000000	8/15/2038	346,853.28	1,460.63	343,677.70	329,240.98	0.00%
225470F99	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIAL C1 AM	5.46570000	2/15/2039	113,831.30	501.02	110,000.00	117,765.46	0.00%
361849Q21	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GMAC COMMERCIAL MORTGAGE C1 A5	4.69700000	5/10/2043	26,253.11	102.76	26,252.58	24,552.79	0.00%
361849Q96	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GMAC COMMERCIAL MORTGAGE C1 A4	5.23800000	11/10/2045	403,825.06	1,737.64	398,084.68	421,988.15	0.00%
36228CWX7	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GG6 A4	5.55300000	4/10/2038	509,990.00	2,313.75	500,000.00	548,629.84	0.00%
36251FAV8	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GC28 A4	3.13600000	2/10/2048	1,110,906.78	2,874.67	1,100,000.00	1,110,906.78	0.00%
36828QRY4	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GE CAPITAL COMMERCIAL MO C1 A4	5.27491000	3/10/2044	195,974.26	841.47	191,427.85	204,933.31	0.00%
46625YUC5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP4 AM	4.99900000	10/15/2042	132,011.10	541.56	130,000.00	131,067.42	0.00%
46625YZX4	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER CB14 A4	5.48100000	12/12/2044	237,051.55	1,062.64	232,652.10	236,708.36	0.00%
46629GAF5	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMME CB16 ASB	5.52300000	5/12/2045	141,712.73	638.69	138,769.43	139,353.45	0.00%
46631BAD7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LD11 A3	5.78369000	6/15/2049	400,910.51	1,908.75	396,027.49	416,101.29	0.00%
46632HAC5	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LD12 A3	5.93974000	2/15/2051	15,982.61	78.97	15,953.57	16,940.38	0.00%
46637WAC7	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMERC CBX A3	3.13880000	6/15/2045	480,274.28	1,214.91	464,472.91	473,310.20	0.00%
46639EAD3	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMERC LC9 A4	2.61060000	12/15/2047	400,736.00	870.20	400,000.00	403,842.04	0.00%
46639JAD2	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMERC C10 A4	2.87540000	12/15/2047	806,880.00	1,916.93	800,000.00	807,715.19	0.00%
46639YAP2	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LC11 A4	2.69420000	4/15/2046	299,688.00	673.55	300,000.00	302,894.73	0.00%
46641BAB9	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMERC C16 A2	3.07000000	12/15/2046	1,146,497.00	2,814.17	1,100,000.00	1,132,228.31	0.01%
46641WAU1	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTGA C19 A3	3.66940000	4/15/2047	1,423,763.20	4,112.79	1,345,000.00	1,384,835.79	0.01%
46643TBA9	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTGA C26 A3	3.23120000	1/15/2048	1,537,815.00	4,039.00	1,500,000.00	1,514,954.89	0.01%
52108MAH6	AA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB-UBS COMMERCIAL MORTGA C7 AM	5.26300000	11/15/2040	163,019.20	467.82	160,000.00	162,001.50	0.00%
52108MFS7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB-UBS COMMERCIAL MORTGA C3 A4	5.66100000	3/15/2039	160,398.19	489.18	155,543.67	166,086.95	0.00%
59022HJJ2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MERRILL LYNCH MORTGAG CIP1 A3A	4.94900000	7/12/2038	31,830.69	131.45	31,873.72	30,989.22	0.00%
59022KAD7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MERRILL LYNCH MORTGAGE T C2 A4	5.74200000	8/12/2043	926,756.46	4,225.49	883,070.94	995,355.48	0.00%
59023BAE4	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MERRILL LYNCH MORTGAGE T C1 A4	5.68531000	5/12/2039	517,765.00	2,368.88	500,000.00	513,155.15	0.00%
60687UAE7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	ML-CFC COMMERCIAL MORTGAG 2 A4	5.87007000	6/12/2046	502,178.97	2,354.25	481,272.49	502,692.93	0.00%
606935AJ3	AA-	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	ML-CFC COMMERCIAL MORTGAG 1 AM	5.51685000	2/12/2039	124,078.80	551.69	120,000.00	127,170.93	0.00%
617451FL8	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL HQ8 A4	5.41338000	3/12/2044	152,291.35	674.29	149,470.84	160,452.55	0.00%

617453AT2	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL IQ11 A4	5.66129000	10/15/2042	275,033.07	1,270.72	269,349.79	294,220.74	0.00%
61750CAF4	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL HQ9 A4	5.73100000	7/12/2044	1,155,497.59	5,312.86	1,112,445.93	1,226,357.59	0.01%
61754JAE8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL T27 AAB	5.65016000	6/11/2042	22,344.11	103.69	22,022.36	21,857.62	0.00%
61754KAE5	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITA IQ14 AAB	5.65400000	4/15/2049	91,431.97	421.44	89,445.39	91,251.81	0.00%
61761QAD5	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF A C8 A3	2.86300000	12/15/2048	301,086.00	715.75	300,000.00	302,898.02	0.00%
90270RBD5	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-BARCLAYS COMMERCIAL C4 A4	2.79190000	12/10/2045	403,560.00	930.63	400,000.00	409,571.72	0.00%
90270YBE8	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-BARCLAYS COMMERCIAL C5 A3	2.92040000	3/10/2046	810,960.00	1,946.93	800,000.00	800,000.00	0.00%
90349GBE4	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-BARCLAYS COMMERCIAL C6 A3	2.97070000	4/10/2046	407,292.00	990.23	400,000.00	403,860.94	0.00%
92976BDT6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C23 A4	5.41800000	1/15/2045	119,141.70	526.74	116,664.90	123,809.74	0.00%
92977QAD0	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C27 A3	5.76500000	7/15/2045	242,070.79	1,115.63	232,222.24	249,807.82	0.00%
92977RAD8	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C26 A3	6.01100000	6/15/2045	1,125,234.75	5,384.85	1,075,000.00	1,217,889.20	0.00%
92978NAE4	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C33 A4	5.94179000	2/15/2051	827,249.22	3,841.94	775,914.70	854,162.05	0.00%
92978QAC1	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C30 A3	5.24600000	12/15/2043	106,622.63	457.27	104,598.65	106,607.09	0.00%
96221TAD9	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTG LC14 A4	3.76600000	3/15/2047	751,954.00	2,196.83	700,000.00	706,833.24	0.00%
07388QAF6	AA+	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCI PW17 A1A	5.65000000	6/11/2050	465,775.38	2,019.86	428,997.43	474,810.26	0.00%
12624PAE5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMMERCIAL MORTGAGE PAS CR3 A3	2.82200000	10/15/2045	1,700,043.30	130.91	1,670,000.00	1,703,660.94	0.01%
17320DAJ7	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL GC11 AAB	2.69000000	4/10/2046	631,150.00	1,401.04	625,000.00	642,777.15	0.00%
225458S66	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE FIRST BOST C4 A5	5.10400000	8/15/2038	127,491.10	540.37	127,046.44	138,717.22	0.00%
36191YBB3	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GC5 A4	3.70700000	8/10/2044	578,172.60	1,668.15	540,000.00	566,885.92	0.00%
36192CAF2	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIE GC10 AAB	2.56400000	2/10/2046	599,010.00	1,282.00	600,000.00	616,409.55	0.00%
36192KAT4	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GCJ7 A4	3.37700000	5/10/2045	631,350.00	1,688.50	600,000.00	606,864.74	0.00%
36197XAL8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIE GC12 AAB	2.67800000	6/10/2046	557,810.00	1,227.42	550,000.00	559,787.43	0.00%
46636VAC0	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMERCI C5 A3	4.17120000	8/15/2046	264,292.80	834.24	240,000.00	259,363.16	0.00%
46638UAD8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMERC C8 ASB	2.37910000	10/15/2045	554,768.50	1,090.42	550,000.00	559,973.85	0.00%
46639NAR2	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTG C12 ASB	3.15700000	7/15/2045	583,100.00	1,473.27	560,000.00	576,038.32	0.00%
46640UAE2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTG C17 ASB	3.70500000	1/15/2047	587,647.50	1,698.13	550,000.00	566,048.19	0.00%
46641WAW7	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTG C19 ASB	3.58410000	4/15/2047	636,690.00	1,792.05	600,000.00	617,717.13	0.00%
61760RBB7	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL I C3 A4	4.11800000	7/15/2049	643,400.90	2,024.68	590,000.00	636,788.67	0.00%
61761QAC7	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF C8 ASB	2.69900000	12/15/2048	507,430.00	1,124.58	500,000.00	495,582.91	0.00%
61763KAY0	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF C15 ASB	3.65400000	4/15/2047	709,101.20	2,040.15	670,000.00	694,613.08	0.00%
61763KAZ7	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF C15 A3	3.77300000	4/15/2047	2,144,980.00	628.83	2,000,000.00	2,146,875.00	0.01%
90268TAC8	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-CITIGROUP COMMERCIAL C1 A3	3.59500000	1/10/2045	562,367.10	1,587.79	530,000.00	546,039.02	0.00%
90270RBD5	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-BARCLAYS COMMERCIAL C4 A4	2.79190000	12/10/2045	807,120.00	1,861.27	800,000.00	806,400.11	0.00%
90349DAD4	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-BARCLAYS COMMERCIAL C3 A4	3.09100000	8/10/2049	368,106.34	922.15	358,000.00	364,082.65	0.00%
90349GBG9	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-BARCLAYS COMMERCIAL C6 ASB	2.78770000	4/10/2046	570,192.00	1,300.93	560,000.00	560,883.99	0.00%
36192PAJ5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GCJ9 A3	2.77300000	11/10/2045	2,022,000.00	4,621.67	2,000,000.00	2,048,293.94	0.01%
61761QAA1	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF A C8 A1	0.77700000	12/15/2048	928,132.79	604.42	933,462.86	933,446.47	0.00%
61763UAU6	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF C17 A1	1.55100000	8/15/2047	930,712.83	1,203.13	930,852.46	930,835.78	0.00%
90270YBC2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-BARCLAYS COMMERCIAL C5 A1	0.77870000	3/10/2046	1,104,813.32	719.76	1,109,172.37	1,109,171.60	0.00%
92936JBB9	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGAG C5 A4	3.66700000	11/15/2044	1,071,390.00	3,055.83	1,000,000.00	1,009,485.58	0.00%
92939FAQ2	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTGA C21 A1	1.41300000	8/15/2047	608,128.31	715.63	607,757.58	609,945.70	0.00%
05952AAF1	AA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCI 1 A1A	6.18248000	2/10/2051	2,578,076.15	11,986.66	2,326,573.55	2,572,360.85	0.01%
07388QAF6	AA+	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCI PW17 A1A	5.65000000	6/11/2050	2,651,336.80	11,497.68	2,441,985.39	2,701,890.20	0.01%
07401DAE1	AA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCI PW18 A1A	5.60200000	6/11/2050	775,082.89	3,348.24	717,224.40	807,354.75	0.00%
07401DBC4	AA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW18 A4	5.70000000	6/11/2050	2,445,500.80	10,735.00	2,260,000.00	2,553,765.17	0.01%
126192AD5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2012-LC4 MORTGAGE LC4 A4	3.28800000	12/10/2044	2,831,895.00	7,398.00	2,700,000.00	2,707,029.39	0.01%
12625UBA0	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2013-CCRE9 MORTGA CR9 ASB	3.83400000	7/10/2045	2,896,965.00	8,626.50	2,700,000.00	2,852,003.56	0.01%
36191YBB3	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GC5 A4	3.70700000	8/10/2044	2,569,656.00	7,414.00	2,400,000.00	2,519,430.39	0.01%
36192BAY3	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GC6 A3	3.48200000	1/10/2045	2,646,525.00	7,254.17	2,500,000.00	2,549,442.31	0.01%
36192KAT4	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GCJ7 A4	3.37700000	5/10/2045	2,630,625.00	7,035.42	2,500,000.00	2,528,636.10	0.01%
36252RAQ2	A-	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIE GC18 AAB	3.64800000	1/10/2047	2,664,750.00	7,600.00	2,500,000.00	2,573,556.20	0.01%
46629YAD1	AA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMME CB18 A1A	5.43100000	6/12/2047	3,255,657.66	13,877.88	3,066,370.60	3,371,996.31	0.01%
46636VAC0	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMERCI C5 A3	4.17120000	8/15/2046	3,303,660.00	10,428.00	3,000,000.00	3,195,532.70	0.01%
46640JAS6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER C13 ASB	3.41370000	1/15/2046	2,574,848.71	6,949.72	2,443,000.00	2,526,669.32	0.01%
46640LAE2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTG C14 ASB	3.76070000	8/15/2046	3,429,280.00	10,028.53	3,200,000.00	3,353,675.83	0.02%
46641WAW7	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JPMBB COMMERCIAL MORTG C19 ASB	3.58410000	4/15/2047	3,183,450.00	8,960.25	3,000,000.00	3,088,819.83	0.01%
61750WAX1	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL IQ12 A4	5.33200000	12/15/2043	2,332,327.55	9,850.96	2,217,020.32	2,400,969.51	0.01%
61756UAB7	AA+	Baa2	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITA IQ16 A1A	5.68800000	12/12/2049	1,740,560.40	7,672.37	1,618,644.12	1,796,380.18	0.01%
61760VAP8	A-	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL I C4 A4	3.24400000	3/15/2045	2,603,100.00	6,758.33	2,500,000.00	2,505,373.44	0.01%
61763KAY0	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY BANK OF C15 ASB	3.65400000	4/15/2047	2,963,408.00	8,526.00	2,800,000.00	2,882,735.75	0.01%
90268TAC8	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS-CITIGROUP COMMERCIAL C1 A3	3.59500000	1/10/2045	3,262,790.25	9,212.19	3,075,000.00	3,147,747.63	0.01%
059511AE5	A+	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 2 A4	5.62808000	4/10/2049	2,717,056.00	12,006.57	2,560,000.00	2,802,277.43	0.01%
07383F7W2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PWR8 A4	4.67400000	6/11/2041	3,155,952.28	12,273.66	3,151,131.05	3,275,014.01	0.01%
07387JAE6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW12 A4	5.70090000	9/11/2038	4,884,442.31	22,240.42	4,681,454.45	5,025,639.72	0.02%
07401DBC4	AA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW18 A4	5.70000000	6/11/2050	6,167,856.00	27,075.00	5,700,000.00	6,404,862.74	0.03%
20047QAE5	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2006-C7 MORTGAGE TR C7 A4	5.74744000	6/10/2046	4,896,297.38	22,568.11	4,711,965.30	5,125,240.25	0.02%
20047RAE3	AA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2007-C9 MORTGAGE TR C9 A4	5.79592000	12/10/2049	6,415,129.00	28,496.61	5,900,000.00	6,609,743.40	0.03%
20173QAE1	A	Aa3	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMMERCIAL MORTGAGE TRU GG9 A4	5.44400000	3/10/2039	7,144,265.20	30,577.13	6,740,000.00	7,396,578.36	0.03%
22545LAD1	AA+	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIAL C5 A3	5.31100000	12/15/2039	5,399,429.73	22,834.92	5,159,463.10	5,606,714.33	0.02%
59022KAD7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MERRILL LYNCH MORTGAGE T C2 A4	5.74200000	8/12/2043	6,830,195.16	31,141.89	6,508,232.88	7,095,636.29	0.03%
92978QCB1	AA	Aa1	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C30 A5	5.34200000	12/15/2043	7,237,580.00	30,271.33	6,800,000.00	7,454,231.44	0.03%
059511AE5	A+	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 2 A4	5.62808000	4/10/2049	2,971,780.00	13,132.19	2,800,000.00	2,978,042.71	0.01%

07387BAH6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCI PWR9 A4A	4.87100000	9/11/2042	2,269,023.37	9,145.87	2,253,138.74	2,280,186.18	0.01%
12513YAG5	AAA	Aa3	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CD 2007-CD4 COMMERCIAL CD4 A1A	5.28900000	12/11/2049	2,814,270.94	11,869.42	2,693,004.93	2,860,654.88	0.01%
12623SAB6	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2012-CCRE5 MORTGAG CR5 A2	1.67800000	12/10/2045	2,506,525.00	3,495.83	2,500,000.00	2,501,908.63	0.01%
17311QBG4	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CITIGROUP COMMERCIAL MOR C6 A3	5.71273000	12/10/2049	464,127.98	2,211.28	464,494.93	467,322.58	0.00%
20173MAE0	A+	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMMERCIAL MORTGAGE TRU GG7 A4	5.78688000	7/10/2038	1,073,922.99	4,983.34	1,033,373.42	1,074,012.60	0.00%
22545BAC5	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIAL C2 A3	5.68351000	3/15/2039	1,851,138.71	8,511.53	1,797,099.92	1,850,930.45	0.01%
22545BAD3	AAA	A1	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIA C2 A1A	5.68351000	3/15/2039	2,984,137.82	13,664.15	2,885,008.91	2,991,893.45	0.01%
22545XAC7	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE COMMERCIA C1 AAB	5.33600000	2/15/2040	1,408,288.86	6,097.85	1,371,331.48	1,420,135.75	0.01%
225458RT7	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE FIRST BOST C2 A4	4.83200000	4/15/2037	697,188.85	2,809.57	697,740.06	703,767.29	0.00%
225470AP8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE FIRST BOST C5 A4	5.10000000	8/15/2038	867,133.19	3,651.58	859,194.24	885,608.26	0.00%
225470NK5	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	CREDIT SUISSE FIRST BOST C6 A4	5.23000000	12/15/2040	2,183,348.85	9,392.53	2,155,074.28	2,264,532.41	0.01%
36228CVT7	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GG4 A4	4.76100000	7/10/2039	485,491.41	1,925.51	485,321.55	500,215.05	0.00%
36828QQE9	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GE CAPITAL COMMERCIAL MO C4 A4	5.31544000	11/10/2045	1,224,523.56	5,355.31	1,209,000.00	1,234,642.30	0.01%
46625YCV3	AAA	Aa2	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMERC LN2 A2	5.11500000	7/15/2041	332,949.92	1,417.77	332,613.98	333,689.99	0.00%
46625YXP3	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP5 A4	5.22820000	12/15/2044	2,282,185.64	9,794.33	2,248,037.94	2,361,073.17	0.01%
46629MAH8	AA+	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMME LDP8 A1A	5.39700000	5/15/2045	2,822,704.31	12,150.87	2,701,695.37	2,831,521.60	0.01%
46631BAF2	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMME LD11 ASB	5.78369000	6/15/2049	2,469,397.93	11,396.21	2,364,485.70	2,485,752.88	0.01%
46634SAB1	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMERCI C6 A2	2.20580000	5/15/2045	946,730.70	1,709.50	930,000.00	951,465.50	0.00%
46636VAD8	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMERC C5 ASB	3.67750000	8/15/2046	2,749,518.10	7,937.27	2,590,000.00	2,749,867.80	0.01%
50180CAB6	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB-UBS COMMERCIAL MORTGA C7 A2	5.30000000	11/15/2038	2,848,812.88	8,290.84	2,815,755.91	2,885,670.51	0.01%
52108MAH6	AA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB-UBS COMMERCIAL MORTGA C7 AM	5.26300000	11/15/2040	2,138,608.13	6,137.24	2,099,000.00	2,163,145.47	0.01%
52109PAE5	AA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	LB-UBS COMMERCIAL MORTGA C6 A4	5.85800000	7/15/2040	1,541,066.48	4,770.58	1,465,867.48	1,539,423.34	0.01%
55312VAG3	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	ML-CFC COMMERCIAL MORTGA 4 A1A	5.16600000	12/12/2049	3,497,095.18	14,359.56	3,335,554.29	3,622,199.50	0.02%
59022HJJ2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MERRILL LYNCH MORTGAG CIP1 A3A	4.94900000	7/12/2038	209,412.38	864.82	209,695.47	212,578.75	0.00%
617453AT2	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL IQ11 A4	5.66129000	10/15/2042	2,254,437.97	10,416.08	2,207,852.29	2,275,192.07	0.01%
61760RAZ5	-	Aaa	-	AA-	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL I C3 A2	3.22400000	7/15/2049	2,633,220.71	6,872.93	2,558,164.17	2,680,071.48	0.01%
90269GAA9	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	UBS COMMERCIAL MORTGAGE C1 A1	1.03200000	5/10/2045	476,043.81	408.46	474,956.16	475,678.90	0.00%
92976BDT6	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C23 A4	5.41800000	1/15/2045	2,263,692.75	10,008.10	2,216,633.62	2,349,908.66	0.01%
9297664Q3	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C20 A7	5.11800000	7/15/2042	1,733,351.93	7,365.20	1,726,893.35	1,750,359.39	0.01%
05950EAE8	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BANC OF AMERICA COMMERCIA 2 A4	5.72888000	5/10/2045	1,808,765.00	8,354.62	1,750,000.00	1,900,997.81	0.01%
07388YAE2	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	BEAR STEARNS COMMERCIA PW16 A4	5.70710000	6/11/2040	4,030,425.00	17,834.69	3,750,000.00	4,207,499.11	0.02%
20047RAE3	AA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	COMM 2007-C9 MORTGAGE TR C9 A4	5.79592000	12/10/2049	4,621,067.50	20,527.22	4,250,000.00	4,764,144.56	0.02%
362332AE8	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	GS MORTGAGE SECURITIES GG8 A4	5.56000000	11/10/2039	4,387,649.37	19,302.91	4,166,096.37	4,559,886.43	0.02%
46625YXT5	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	JP MORGAN CHASE COMMER LDP5 AM	5.27020000	12/15/2044	4,622,130.00	19,763.25	4,500,000.00	4,833,141.88	0.02%
59022HND0	AAA	Aaa	-		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MERRILL LYNCH MORTGAGE LC1 AM	5.30748000	1/12/2044	2,060,380.00	8,845.80	2,000,000.00	2,150,457.34	0.01%
59025WAE6	AAA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MERRILL LYNCH MORTGAGE T C1 A4	5.69000000	2/12/2051	3,709,286.56	16,188.69	3,414,134.62	3,835,144.16	0.02%
61749MAV1	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL T23 A4	5.80941000	8/12/2041	4,735,657.84	21,830.48	4,509,334.35	4,931,260.26	0.02%
61750CAG2	AAA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL HQ9 AM	5.77300000	7/12/2044	1,052,760.00	4,810.83	1,000,000.00	1,083,069.53	0.00%
61757LAE0	AA	-	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	MORGAN STANLEY CAPITAL T29 A4	6.26794000	1/11/2043	4,980,608.20	23,433.67	4,486,387.73	5,166,708.49	0.02%
92978MAE6	AA	Aaa	AAA		USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WACHOVIA BANK COMMERCIA C28 A4	5.57200000	10/15/2048	3,410,661.07	15,094.06	3,250,694.40	3,553,944.24	0.01%
96221TAA5	-	Aaa	AAA	AA+	USD FIXED INCOME	COMMERCIAL MORTGAGE BA(	WFRBS COMMERCIAL MORTG LC14 A1	1.19300000	3/15/2047	4,221,027.94	4,208.44	4,233,134.71	4,233,064.57	0.02%
0556N1Q55	A-1	P-1	F1		CASH AND CASH EQUIVA	COMMERCIAL PAPER	BNP PARIBAS FIN DISC	0.00000000	3/5/2015	29,999,400.00	-	30,000,000.00	29,999,666.66	0.13%
16677KQW6	A-1+	P-1	NR		CASH AND CASH EQUIVA	COMMERCIAL PAPER	CHEVRON CORP DISC	0.00000000	3/30/2015	49,994,790.00	-	50,000,000.00	49,996,375.00	0.22%
16677KQ22	A-1+	P-1	NR		CASH AND CASH EQUIVA	COMMERCIAL PAPER	CHEVRON CORP DISC	0.00000000	3/2/2015	49,999,540.00	-	50,000,000.00	49,999,847.31	0.22%
30229BQ59	A-1+	P-1	NR		CASH AND CASH EQUIVA	COMMERCIAL PAPER	EXXON CORP DISC	0.00000000	3/5/2015	99,998,330.00	-	100,000,000.00	99,999,546.99	0.44%
36960MQC0	A-1+	P-1	NR		CASH AND CASH EQUIVA	COMMERCIAL PAPER	GENERAL ELEC CO DISC	0.00000000	3/12/2015	49,998,195.00	-	50,000,000.00	49,999,083.33	0.22%
36960MQ55	A-1+	P-1	NR		CASH AND CASH EQUIVA	COMMERCIAL PAPER	GENERAL ELEC CO DISC	0.00000000	3/5/2015	49,999,165.00	-	50,000,000.00	49,999,666.66	0.22%
71838MQC7	A-1	P-1	F1		CASH AND CASH EQUIVA	COMMERCIAL PAPER	PHILIP MORRIS DISC	0.00000000	3/12/2015	39,998,124.00	-	40,000,000.00	39,999,144.45	0.18%
89233HQ56	A-1+	P-1	A		CASH AND CASH EQUIVA	COMMERCIAL PAPER	TOYOTA MTR CR CP DISC	0.00000000	3/5/2015	49,994,028.00	-	50,000,000.00	49,999,444.49	0.22%
9033E1Q56	A-1+	P-1	F1+		CASH AND CASH EQUIVA	COMMERCIAL PAPER	US BANK NA DISC	0.00000000	3/5/2015	49,999,165.00	-	50,000,000.00	49,999,777.79	0.22%
NABDV82X8	BBB	Baa2	BBB		NON-USD FIXED INCOME	CORPORATE BONDS	ECOPETROL SA	5.87500000	9/18/2023	280,410.00	6,916.18	260,000.00	257,765.54	0.00%
023135AM8	AA-	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	AMAZON.COM INC	3.30000000	12/5/2021	1,738,365.25	13,204.58	1,675,000.00	1,668,957.29	0.01%
026874DA2	A-	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	4.50000000	7/16/2044	401,253.75	2,109.38	375,000.00	372,761.58	0.00%
032511BC0	BBB	Baa2	BBB-		USD FIXED INCOME	CORPORATE BONDS	ANADARKO PETROLEUM CORP	8.70000000	3/15/2019	152,657.50	5,014.58	125,000.00	154,091.68	0.00%
032511BJ5	BBB	Baa2	BBB-		USD FIXED INCOME	CORPORATE BONDS	ANADARKO PETROLEUM CORP	3.45000000	7/15/2024	50,697.50	220.42	50,000.00	51,106.90	0.00%
037411AZ8	A-	A3	BBB+		USD FIXED INCOME	CORPORATE BONDS	APACHE CORP	3.25000000	4/15/2022	353,619.00	4,297.22	350,000.00	351,102.83	0.00%
037411BA2	A-	A3	BBB+		USD FIXED INCOME	CORPORATE BONDS	APACHE CORP	4.75000000	4/15/2043	130,960.00	2,243.06	125,000.00	128,364.76	0.00%
037411BC8	A-	A3	BBB+		USD FIXED INCOME	CORPORATE BONDS	APACHE CORP	4.25000000	1/15/2044	73,071.00	407.29	75,000.00	71,877.57	0.00%
037833AJ9	AA+	Aa1	-		USD FIXED INCOME	CORPORATE BONDS	APPLE INC	1.00000000	5/3/2018	1,016,830.75	3,359.72	1,025,000.00	1,022,579.70	0.00%
03937LAA3	A-	A3	A-		NON-USD FIXED INCOME	CORPORATE BONDS	ARCH CAPITAL GROUP LTD	7.35000000	5/1/2034	728,863.04	12,862.50	525,000.00	574,240.61	0.00%
05565QBZ0	A	A2	A		NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	3.24500000	5/6/2022	4,850,826.75	48,979.22	4,725,000.00	4,969,250.49	0.02%
06051GFB0	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.12500000	1/22/2024	1,938,369.00	8,155.47	1,825,000.00	1,823,791.17	0.01%
06051GFF1	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.00000000	4/1/2024	6,417,387.00	101,250.00	6,075,000.00	6,242,633.79	0.03%
06053FAA7	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.10000000	7/24/2023	107,475.00	421.39	100,000.00	101,894.61	0.00%
06739FHT1	A	A2	A		NON-USD FIXED INCOME	CORPORATE BONDS	BARCLAYS BANK PLC	2.50000000	2/20/2019	1,351,394.00	1,012.15	1,325,000.00	1,324,946.74	0.01%
073902RU4	A	A3	A+		USD FIXED INCOME	CORPORATE BONDS	BEAR STEARNS COS LLC/THE	7.25000000	2/1/2018	2,450,533.62	12,838.54	2,125,000.00	2,163,299.66	0.01%
09064AAH4	BBB	Baa3	-		USD FIXED INCOME	CORPORATE BONDS	BIOMED REALTY LP	2.62500000	5/1/2019	1,105,302.00	9,625.00	1,100,000.00	1,094,541.02	0.00%
11120VAA1	BBB-	Baa3	BBB-		USD FIXED INCOME	CORPORATE BONDS	BRIXMOR OPERATING PARTNERSHIP	3.85000000	2/1/2025	1,163,731.00	4,919.44	1,150,000.00	1,149,521.41	0.01%
126650BX7	BBB+	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	CVS HEALTH CORP	5.75000000	5/15/2041	1,988,309.00	26,242.36	1,550,000.00	1,910,936.35	0.01%
166764AB6	AA	Aa1	-		USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	2.35500000	12/5/2022	3,597,184.50	20,534.29	3,650,000.00	3,617,909.85	0.02%
17275RAH5	AA-	A1	-		USD FIXED INCOME	CORPORATE BONDS	CISCO SYSTEMS INC	4.45000000	1/15/2020	2,236,840.00	11,372.22	2,000,000.00	2,243,028.66	0.01%
172967EM9	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	6.12500000	11/21/2017	2,258,112.61	34,453.13	2,025,000.00	2,131,844.79	0.01%

172967FT3	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	4.50000000	1/14/2022	3,000,552.00	16,009.38	2,725,000.00	2,891,176.46	0.01%
172967HT1	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	3.75000000	6/16/2024	1,922,538.50	14,453.13	1,850,000.00	1,889,674.09	0.01%
19416QDZ0	AA-	Aa3	AA-	USD FIXED INCOME	CORPORATE BONDS	COLGATE-PALMOLIVE CO	2.30000000	5/3/2022	2,199,790.75	16,774.03	2,225,000.00	2,258,158.47	0.01%
202795HS2	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	COMMONWEALTH EDISON CO	6.15000000	9/15/2017	1,341,840.00	34,030.00	1,200,000.00	1,198,890.30	0.01%
20826FAA4	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS CO	2.40000000	12/15/2022	2,218,950.00	11,400.00	2,250,000.00	2,255,279.59	0.01%
20826FAD8	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS CO	3.35000000	11/15/2024	464,679.00	4,564.38	450,000.00	449,223.79	0.00%
20826FAF3	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS CO	4.15000000	11/15/2034	342,748.25	4,083.72	325,000.00	324,868.08	0.00%
209111FA6	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	CONSOLIDATED EDISON CO OF NEW	5.70000000	6/15/2040	1,341,501.00	12,635.00	1,050,000.00	1,231,789.03	0.01%
25179MAL7	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	DEVON ENERGY CORP	5.60000000	7/15/2041	29,721.25	178.89	25,000.00	29,438.28	0.00%
25459HAX3	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	DIRECTV HOLDINGS LLC / DIRECTV	6.00000000	8/15/2040	1,212,320.50	2,866.67	1,075,000.00	1,222,154.98	0.01%
25468PCW4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	WALT DISNEY CO/THE	2.35000000	12/1/2022	1,793,430.00	10,575.00	1,800,000.00	1,789,017.51	0.01%
26441YAV9	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DUKE REALTY LP	4.37500000	6/15/2022	1,338,075.00	11,545.14	1,250,000.00	1,316,241.41	0.01%
278865AM2	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ECOLAB INC	5.50000000	12/8/2041	1,579,981.00	16,484.72	1,300,000.00	1,608,308.39	0.01%
29250NAH8	A-	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	ENBRIDGE INC	3.50000000	6/10/2024	461,704.75	3,740.63	475,000.00	463,306.55	0.00%
29267HAB5	BBB+	Baa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	ENDURANCE SPECIALTY HOLDINGS L	6.15000000	10/15/2015	412,076.00	9,293.33	400,000.00	399,832.74	0.00%
29379VAY9	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ENTERPRISE PRODUCTS OPERATING	4.45000000	2/15/2043	2,662,557.00	5,043.33	2,550,000.00	2,538,749.00	0.01%
29379VAZ6	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ENTERPRISE PRODUCTS OPERATING	3.35000000	3/15/2023	77,117.25	1,158.54	75,000.00	76,918.68	0.00%
313747AV9	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	FEDERAL REALTY INVESTMENT TRUS	4.50000000	12/1/2044	1,757,453.75	21,734.38	1,625,000.00	1,606,562.02	0.01%
341081FD4	A	Aa2	AA-	USD FIXED INCOME	CORPORATE BONDS	FLORIDA POWER & LIGHT CO	5.25000000	2/1/2041	3,531,220.00	12,250.00	2,800,000.00	3,168,515.07	0.02%
345397VU4	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	FORD MOTOR CREDIT CO LLC	5.87500000	8/2/2021	2,332,949.00	9,346.96	1,975,000.00	2,270,596.79	0.01%
36962G6P4	AA+	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	2.10000000	12/11/2019	1,644,955.00	7,583.33	1,625,000.00	1,624,115.89	0.01%
377372AH0	A+	A2	-	USD FIXED INCOME	CORPORATE BONDS	GLAXOSMITHKLINE CAPITAL INC	2.80000000	3/18/2023	2,232,698.50	28,208.06	2,225,000.00	2,276,407.54	0.01%
40414LAH2	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	HCP INC	2.62500000	2/1/2020	651,007.50	1,421.88	650,000.00	648,768.04	0.00%
40414LAJ8	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	HCP INC	4.25000000	11/15/2023	1,455,863.75	17,206.60	1,375,000.00	1,430,289.20	0.01%
404280AH2	BBB+	A3	A+	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	6.50000000	9/15/2037	1,515,844.00	35,217.36	1,175,000.00	1,395,841.70	0.01%
406216BD2	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	HALLIBURTON CO	3.50000000	8/1/2023	234,884.25	656.25	225,000.00	234,233.69	0.00%
416515AV6	BBB	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	HARTFORD FINANCIAL SERVICES GR	6.00000000	1/15/2019	437,913.60	2,944.00	384,000.00	425,408.15	0.00%
421946AG9	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	HEALTHCARE REALTY TRUST INC	5.75000000	1/15/2021	1,098,064.50	7,163.54	975,000.00	1,002,202.66	0.00%
458140AM2	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	INTEL CORP	2.70000000	12/15/2022	2,293,814.25	12,967.50	2,275,000.00	2,268,782.63	0.01%
459200GM7	AA-	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL BUSINESS MACHINE	7.62500000	10/15/2018	2,414,413.14	57,611.11	2,000,000.00	1,996,352.28	0.01%
46625HJE1	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.25000000	9/23/2022	7,073,264.25	98,777.43	6,925,000.00	6,822,298.07	0.03%
49228RAE3	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	KERN RIVER FUNDING CORP 144A	4.89300000	4/30/2018	93,016.33	395.36	86,916.53	86,916.53	0.00%
49427RAF9	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	KILROY REALTY LP	6.62500000	6/1/2020	1,024,975.00	14,492.19	875,000.00	1,007,261.37	0.00%
534187BB4	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	LINCOLN NATIONAL CORP	4.85000000	6/24/2021	1,611,682.11	13,088.26	1,450,000.00	1,463,913.37	0.01%
53944VAA7	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	LLOYDS BANK PLC	2.30000000	11/27/2018	839,132.25	4,954.58	825,000.00	823,999.29	0.00%
539830BE8	A-	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	LOCKHEED MARTIN CORP	2.90000000	3/1/2025	1,435,673.25	1,262.71	1,425,000.00	1,420,933.21	0.01%
570535AM6	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	MARKEL CORP	3.62500000	3/30/2023	769,725.00	11,403.65	750,000.00	749,001.72	0.00%
59562VAM9	BBB+	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY ENERGY CO	6.12500000	4/1/2036	3,078,532.50	59,335.94	2,325,000.00	2,344,258.08	0.01%
61166WAP6	BBB+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	MONSANTO CO	4.40000000	7/15/2044	1,158,194.25	6,043.89	1,075,000.00	1,061,309.77	0.01%
61746BDQ6	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.87500000	4/29/2024	499,415.00	6,237.67	475,000.00	486,595.54	0.00%
61747YDY8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	4.30000000	1/27/2045	610,854.00	2,436.67	600,000.00	595,506.72	0.00%
61761JVL0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.70000000	10/23/2024	5,006,170.00	63,804.44	4,850,000.00	4,841,811.21	0.02%
61945CAC7	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	MOSAIC CO/THE	4.25000000	11/15/2023	1,404,741.00	16,268.06	1,300,000.00	1,380,427.83	0.01%
63946BAE0	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	NBCUNIVERSAL MEDIA LLC	4.37500000	4/1/2021	1,942,727.50	31,901.04	1,750,000.00	1,906,841.36	0.01%
63946BAH3	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	NBCUNIVERSAL MEDIA LLC	2.87500000	1/15/2023	2,650,488.75	9,643.23	2,625,000.00	2,604,812.50	0.01%
66586GCD7	A+	A2	A+	USD FIXED INCOME	CORPORATE BONDS	NORTHERN TRUST CO/THE	6.50000000	8/15/2018	1,990,324.30	4,983.33	1,725,000.00	1,723,911.42	0.01%
66989HAE8	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	NOVARTIS CAPITAL CORP	2.40000000	9/21/2022	2,236,214.00	23,733.33	2,225,000.00	2,230,514.91	0.01%
69349LAE8	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	6.87500000	4/1/2018	1,487,662.71	37,239.58	1,300,000.00	1,296,120.76	0.01%
713448CG1	A-	A1	A	USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	2.75000000	3/1/2023	2,577,132.00	35,062.50	2,550,000.00	2,547,993.41	0.01%
742718DY2	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	PROCTER & GAMBLE CO/THE	2.30000000	2/6/2022	3,339,171.00	5,270.83	3,300,000.00	3,269,998.95	0.01%
74456QAZ9	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE ELECTRIC & GAS	3.95000000	5/1/2042	1,784,143.00	22,054.17	1,675,000.00	1,558,231.27	0.01%
759351AF6	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	REINSURANCE GROUP OF AMERICA I	5.62500000	3/15/2017	1,023,343.71	24,640.63	950,000.00	947,909.44	0.00%
76132FAB3	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	RETAIL OPPORTUNITY INVESTMENTS	4.00000000	12/15/2024	1,354,322.25	12,955.56	1,325,000.00	1,306,815.23	0.01%
773903AG4	A	A3	A	USD FIXED INCOME	CORPORATE BONDS	ROCKWELL AUTOMATION INC	2.87500000	3/1/2025	2,257,290.00	2,515.63	2,250,000.00	2,249,775.70	0.01%
80282KAA4	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	SANTANDER HOLDINGS USA INC/PA	4.62500000	4/19/2016	1,478,879.88	24,165.63	1,425,000.00	1,433,671.89	0.01%
81618TAA8	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	SELECT INCOME REIT	2.85000000	2/1/2018	200,796.00	443.33	200,000.00	199,249.61	0.00%
81618TAB6	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	SELECT INCOME REIT	3.60000000	2/1/2020	379,818.75	1,050.00	375,000.00	372,076.30	0.00%
81618TAD2	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	SELECT INCOME REIT	4.15000000	2/1/2022	499,120.00	1,613.89	500,000.00	493,785.32	0.00%
81721MAJ8	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	SENIOR HOUSING PROPERTIES TRUS	3.25000000	5/1/2019	886,576.25	9,479.17	875,000.00	874,455.07	0.00%
828807BZ9	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	6.12500000	5/30/2018	3,208,476.63	43,738.45	2,825,000.00	2,823,485.28	0.01%
842400FT5	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CALIFORNIA EDISON CO	3.90000000	12/1/2041	2,005,657.50	18,768.75	1,925,000.00	1,785,931.48	0.01%
871829AT4	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	SYSCO CORP	3.00000000	10/2/2021	2,785,887.00	33,525.00	2,700,000.00	2,720,581.58	0.01%
871829AW7	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	SYSCO CORP	4.50000000	10/2/2044	1,388,257.00	24,212.50	1,300,000.00	1,358,391.20	0.01%
88732JAN8	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER CABLE INC	7.30000000	7/1/2038	1,043,895.24	9,745.50	801,000.00	983,719.71	0.00%
88732JAY4	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER CABLE INC	5.87500000	11/15/2040	341,595.00	5,189.58	300,000.00	322,832.73	0.00%
88732JBB3	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER CABLE INC	5.50000000	9/1/2041	466,756.25	11,687.50	425,000.00	453,176.90	0.00%
90520EAC5	A+	A2	A	USD FIXED INCOME	CORPORATE BONDS	MUFG UNION BANK NA	3.00000000	6/6/2016	1,664,596.49	11,510.42	1,625,000.00	1,627,008.78	0.01%
907818EB0	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	UNION PACIFIC CORP	3.37500000	2/1/2035	1,239,562.50	3,750.00	1,250,000.00	1,246,223.88	0.01%
91159HHC7	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	3.00000000	3/15/2022	3,965,461.50	53,258.33	3,850,000.00	3,825,774.16	0.02%
91324PBZ4	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	2.75000000	2/15/2023	2,021,280.00	2,444.44	2,000,000.00	1,975,359.95	0.01%
92277GAE7	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	VENTAS REALTY LP	3.50000000	2/1/2025	705,614.00	3,198.61	700,000.00	697,666.07	0.00%
92343VBR4	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	5.15000000	9/15/2023	4,386,624.75	90,833.13	3,825,000.00	4,114,196.39	0.02%

92343VBT0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.55000000	9/15/2043	2,037,072.00	46,814.31	1,550,000.00	1,548,218.41	0.01%
927804FL3	A-	A2	A	USD FIXED INCOME	CORPORATE BONDS	VIRGINIA ELECTRIC & POWER CO	4.00000000	1/15/2043	2,518,260.00	12,138.89	2,375,000.00	2,209,100.07	0.01%
92976GAG6	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO BANK NA	5.85000000	2/1/2037	3,333,311.75	12,553.13	2,575,000.00	3,185,320.01	0.01%
94707VAB6	BBB-	Baa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	WEATHERFORD INTERNATIONAL LTD/	6.75000000	9/15/2040	1,524,266.25	50,578.13	1,625,000.00	1,875,502.27	0.01%
94974BFC9	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.50000000	3/8/2022	1,977,375.00	31,536.46	1,875,000.00	1,986,048.72	0.01%
949746NX5	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	5.62500000	12/11/2017	1,362,891.84	15,312.50	1,225,000.00	1,223,276.30	0.01%
00185AAD6	A-	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	AON PLC	4.00000000	11/27/2023	2,768,943.84	27,291.33	2,613,000.00	2,604,800.85	0.01%
00185AAF1	A-	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	AON PLC	3.50000000	6/14/2024	2,046,440.00	14,972.22	2,000,000.00	1,998,093.67	0.01%
008117AP8	A	Baa2	A-	USD FIXED INCOME	CORPORATE BONDS	AETNA INC	2.75000000	11/15/2022	467,882.63	3,781.40	467,000.00	460,735.80	0.00%
008252AM0	BBB+	A3	BBB	USD FIXED INCOME	CORPORATE BONDS	AFFILIATED MANAGERS GROUP INC	4.25000000	2/15/2024	397,168.80	710.22	376,000.00	373,015.55	0.00%
008252AN8	BBB+	A3	BBB	USD FIXED INCOME	CORPORATE BONDS	AFFILIATED MANAGERS GROUP INC	3.50000000	8/1/2025	1,165,262.10	2,049.25	1,171,000.00	1,163,199.35	0.01%
015271AC3	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	ALEXANDRIA REAL ESTATE EQUITIE	4.60000000	4/1/2022	237,948.62	4,331.67	226,000.00	225,860.03	0.00%
02209SAM5	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	4.25000000	8/9/2042	623,178.25	1,607.68	619,000.00	611,584.99	0.00%
02209SAR4	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	5.37500000	1/31/2044	1,089,460.68	4,138.75	924,000.00	920,144.44	0.00%
02364WBC8	A-	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	AMERICA MOVIL SAB DE CV	2.37500000	9/8/2016	2,432,064.60	27,323.19	2,394,000.00	2,402,197.66	0.01%
02364WBD6	A-	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	AMERICA MOVIL SAB DE CV	3.12500000	7/16/2022	614,527.72	2,359.38	604,000.00	601,640.94	0.00%
024836AA6	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	AMERICAN CAMPUS COMMUNITIES OP	3.75000000	4/15/2023	265,748.35	3,725.83	263,000.00	262,250.95	0.00%
0258M0DG1	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	1.30000000	7/29/2016	938,950.20	1,079.29	934,000.00	933,898.24	0.00%
026874CU9	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	4.87500000	6/1/2022	317,681.72	3,388.13	278,000.00	288,905.40	0.00%
026874CZ8	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	2.30000000	7/16/2019	3,289,227.50	9,343.75	3,250,000.00	3,271,033.78	0.01%
026874DC8	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	3.87500000	1/15/2035	1,219,646.54	5,996.13	1,211,000.00	1,207,008.15	0.01%
031162BM1	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	3.87500000	11/15/2021	1,717,120.00	18,255.56	1,600,000.00	1,651,037.04	0.01%
031162BN9	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	3.62500000	5/15/2022	3,149,130.00	32,020.83	3,000,000.00	3,023,210.43	0.01%
031162BR0	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	1.25000000	5/22/2017	1,004,587.95	3,454.69	1,005,000.00	1,004,184.38	0.00%
031162BU3	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	2.20000000	5/22/2019	1,072,310.72	6,449.30	1,066,000.00	1,064,248.27	0.00%
035242AA4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV FINANCE I	2.62500000	1/17/2023	1,976,560.00	6,416.67	2,000,000.00	1,989,435.69	0.01%
037833AL4	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	3.85000000	5/4/2043	1,229,924.54	15,227.71	1,217,000.00	1,210,156.79	0.01%
05531FAS2	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	BB&T CORP	2.45000000	1/15/2020	5,528,807.00	30,784.93	5,450,000.00	5,442,433.85	0.02%
05565QBP2	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	4.50000000	10/1/2020	482,697.09	8,193.75	437,000.00	478,710.13	0.00%
05565QBR8	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	4.74200000	3/11/2021	2,670,624.00	53,742.67	2,400,000.00	2,474,367.87	0.01%
05565QCJ5	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	3.99400000	9/26/2023	4,249,480.00	68,785.56	4,000,000.00	4,068,700.23	0.02%
05565QCP1	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	3.81400000	2/10/2024	977,065.59	2,075.77	933,000.00	933,000.00	0.00%
05565QCS5	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	3.53500000	11/4/2024	1,106,524.80	12,407.85	1,080,000.00	1,080,000.00	0.00%
05565QCX4	A	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	2.31500000	2/13/2020	2,083,217.00	2,401.81	2,075,000.00	2,075,000.00	0.01%
05565QCY2	A	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	1.67400000	2/13/2018	2,603,001.18	2,171.18	2,594,000.00	2,594,000.00	0.01%
060505DP6	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.75000000	12/1/2017	2,212,140.00	28,750.00	2,000,000.00	2,208,650.31	0.01%
06051GDX4	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.65000000	5/1/2018	138,842.50	2,354.17	125,000.00	125,299.01	0.00%
06051GEE5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.87500000	1/5/2021	502,493.70	3,929.72	430,000.00	494,633.31	0.00%
06051GEM7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.70000000	1/24/2022	932,680.00	4,686.67	800,000.00	858,105.73	0.00%
06051GEQ8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	3.87500000	3/22/2017	1,899,142.50	30,977.40	1,810,000.00	1,900,954.04	0.01%
06051GEU9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	3.30000000	1/11/2023	4,627,840.90	20,895.42	4,559,000.00	4,412,402.50	0.02%
06051GEX3	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	2.60000000	1/15/2019	1,663,962.30	5,441.80	1,638,000.00	1,641,535.87	0.01%
06051GFD6	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	2.65000000	4/1/2019	452,765.25	4,913.54	445,000.00	448,174.30	0.00%
06051GFH7	BBB+	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.20000000	8/26/2024	1,241,528.53	699.42	1,199,000.00	1,198,161.59	0.01%
06051GFL8	BBB+	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.25000000	10/22/2026	1,043,195.50	15,503.29	1,018,000.00	1,013,196.76	0.00%
06053FAA7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.10000000	7/24/2023	989,844.75	3,880.99	921,000.00	920,355.35	0.00%
06406HBM0	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	5.45000000	5/15/2019	580,521.55	8,200.13	511,000.00	510,684.04	0.00%
06406HCZ0	A+	A1	-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	2.15000000	2/24/2020	10,023,300.00	4,180.56	10,000,000.00	9,984,440.68	0.04%
079857AH1	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	BELLSOUTH CAPITAL FUNDING CORP	7.87500000	2/15/2030	262,886.96	686.00	196,000.00	207,224.37	0.00%
084664BU4	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY FINANCE COR	4.40000000	5/15/2042	304,534.56	3,549.82	274,000.00	270,658.19	0.00%
09064AAG6	BBB	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	BIOMED REALTY LP	4.25000000	7/15/2022	406,180.08	2,096.19	386,000.00	383,396.20	0.00%
09064AAH4	BBB	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	BIOMED REALTY LP	2.62500000	5/1/2019	555,665.46	4,838.75	553,000.00	552,133.59	0.00%
09247XAJ0	AA-	A1	-	USD FIXED INCOME	CORPORATE BONDS	BLACKROCK INC	3.37500000	6/1/2022	814,312.20	6,581.25	780,000.00	777,764.25	0.00%
10112RAQ7	A-	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	BOSTON PROPERTIES LP	5.87500000	10/15/2019	648,841.38	12,451.08	561,000.00	642,985.41	0.00%
10112RAU8	A-	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	BOSTON PROPERTIES LP	3.85000000	2/1/2023	1,363,681.90	4,151.58	1,294,000.00	1,323,616.88	0.01%
105340AL7	BBB-	Baa3	BB+	USD FIXED INCOME	CORPORATE BONDS	BRANDYWINE OPERATING PARTNERSH	4.95000000	4/15/2018	781,888.50	13,594.90	727,000.00	775,012.56	0.00%
105340AM5	BBB-	Baa3	BB+	USD FIXED INCOME	CORPORATE BONDS	BRANDYWINE OPERATING PARTNERSH	3.95000000	2/15/2023	955,419.31	1,655.49	943,000.00	937,424.56	0.00%
133131AU6	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	CAMDEN PROPERTY TRUST	4.25000000	1/15/2024	817,570.60	4,181.53	770,000.00	768,718.85	0.00%
14912L6G1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	3.25000000	12/1/2024	5,194,150.00	40,625.00	5,000,000.00	4,994,616.09	0.02%
15135UAD1	BBB+	Baa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	CENOVUS ENERGY INC	5.70000000	10/15/2019	273,293.70	5,297.20	246,000.00	268,914.13	0.00%
166764AV2	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	1.36500000	3/2/2018	9,997,800.00	-	10,000,000.00	10,000,000.00	0.04%
17275RAN2	AA-	A1	-	USD FIXED INCOME	CORPORATE BONDS	CISCO SYSTEMS INC	3.62500000	3/4/2024	2,162,440.00	35,645.83	2,000,000.00	1,998,627.32	0.01%
172967FD8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	4.75000000	5/19/2015	206,799.90	2,758.96	205,000.00	205,216.27	0.00%
172967FS5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	3.95300000	6/15/2016	691,306.52	5,574.61	668,000.00	671,667.09	0.00%
172967GK1	BBB+	Baa3	A-	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	4.05000000	7/30/2022	412,540.92	1,381.05	396,000.00	396,000.00	0.00%
172967HB0	BBB+	Baa3	A-	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	5.50000000	9/13/2025	986,189.75	22,508.44	871,000.00	960,205.37	0.00%
172967HG9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	1.30000000	11/15/2016	1,438,867.32	5,515.83	1,441,000.00	1,440,173.52	0.01%
172967HS3	BBB+	Baa3	A-	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	5.30000000	5/6/2044	2,228,788.98	33,827.25	1,998,000.00	2,000,786.90	0.01%
172967HU8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	2.50000000	7/29/2019	2,023,780.00	4,300.97	2,000,000.00	2,002,028.82	0.01%
20030NAM3	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	6.45000000	3/15/2037	360,998.90	7,881.54	265,000.00	261,630.71	0.00%
20030NAW1	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	5.70000000	5/15/2018	541,368.00	8,056.00	480,000.00	479,909.84	0.00%
20030NAX9	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	6.40000000	5/15/2038	1,366,460.00	18,844.44	1,000,000.00	1,242,536.84	0.01%

205887BR2	BBB-	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	CONAGRA FOODS INC	3.20000000	1/25/2023	284,002.56	921.60	288,000.00	287,422.72	0.00%
20825CAR5	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS	5.75000000	2/1/2019	756,950.76	3,167.29	661,000.00	658,979.13	0.00%
23311VAD9	BB	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	DCP MIDSTREAM OPERATING LP	3.87500000	3/15/2023	362,576.00	7,147.22	400,000.00	391,534.63	0.00%
23311VAE7	BB	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	DCP MIDSTREAM OPERATING LP	2.70000000	4/1/2019	90,726.72	1,080.00	96,000.00	95,536.72	0.00%
23317HAA0	BBB-	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	DDR CORP	4.62500000	7/15/2022	324,477.86	1,784.74	302,000.00	324,087.08	0.00%
23317HAD4	BBB-	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	DDR CORP	3.62500000	2/1/2025	488,511.00	1,920.34	489,000.00	485,412.84	0.00%
251591AY9	BBB-	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	DDR CORP	4.75000000	4/15/2018	1,609,620.00	26,916.67	1,500,000.00	1,597,440.38	0.01%
25389JAJ5	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DIGITAL REALTY TRUST LP	5.25000000	3/15/2021	1,102,980.00	24,208.33	1,000,000.00	975,506.72	0.00%
254709AK4	BBB-	Ba1	BBB+	USD FIXED INCOME	CORPORATE BONDS	DISCOVER FINANCIAL SERVICES	3.95000000	11/6/2024	693,076.40	8,580.28	680,000.00	679,509.93	0.00%
26439XAH6	BB	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	DCP MIDSTREAM LLC 144A	6.45000000	11/3/2036	970,798.50	22,198.75	1,050,000.00	1,049,602.66	0.00%
26441YAV9	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DUKE REALTY LP	4.37500000	6/15/2022	524,525.40	4,525.69	490,000.00	487,256.54	0.00%
26441YAW7	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DUKE REALTY LP	3.87500000	10/15/2022	773,113.79	10,876.69	743,000.00	739,138.25	0.00%
26441YAX5	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DUKE REALTY LP	3.62500000	4/15/2023	480,854.72	6,463.78	472,000.00	468,778.09	0.00%
29250NAH8	A-	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	ENBRIDGE INC	3.50000000	6/10/2024	1,846,819.00	14,962.50	1,900,000.00	1,893,875.93	0.01%
29250RAU0	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	ENBRIDGE ENERGY PARTNERS LP	4.20000000	9/15/2021	713,364.12	13,246.80	684,000.00	683,036.16	0.00%
294752AF7	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	EQUITY ONE INC	6.00000000	9/15/2017	530,623.95	13,418.33	485,000.00	484,818.79	0.00%
294752AH3	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	EQUITY ONE INC	3.75000000	11/15/2022	1,212,312.00	13,250.00	1,200,000.00	1,196,091.74	0.01%
313747AN7	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	FEDERAL REALTY INVESTMENT TRUS	6.20000000	1/15/2017	217,694.00	1,584.44	200,000.00	200,089.13	0.00%
33766JAD5	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	FIRSTENERGY SOLUTIONS CORP	6.05000000	8/15/2021	1,666,920.00	4,033.33	1,500,000.00	1,599,477.52	0.01%
36962G3H5	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	5.62500000	9/15/2017	2,747,191.16	64,247.19	2,477,000.00	2,596,845.75	0.01%
36962G4L5	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	3.50000000	6/29/2015	135,365.46	807.72	134,000.00	134,241.61	0.00%
36962G4Y7	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	4.62500000	1/7/2021	1,080,495.71	6,653.06	959,000.00	1,059,665.60	0.00%
36962G5J9	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	4.65000000	10/17/2021	442,240.50	6,750.25	390,000.00	433,005.41	0.00%
38141GFG4	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.95000000	1/18/2018	295,384.90	1,883.34	265,000.00	260,816.99	0.00%
38141GGQ1	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.25000000	7/27/2021	323,580.45	1,413.13	285,000.00	284,893.05	0.00%
38141GGS7	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.75000000	1/24/2022	439,607.92	2,222.06	376,000.00	427,511.37	0.00%
38141GRD8	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	3.62500000	1/22/2023	310,260.00	1,178.13	300,000.00	285,925.86	0.00%
38141GVN1	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	1.74800000	9/15/2017	3,252,866.40	26,292.44	3,262,000.00	3,262,000.00	0.01%
38145XAA1	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.62500000	1/31/2019	3,700,029.21	7,887.25	3,637,000.00	3,630,860.95	0.02%
38147MAA3	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.90000000	7/19/2018	1,217,661.90	3,971.23	1,183,000.00	1,182,323.04	0.01%
38148FAB5	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.55000000	10/23/2019	1,032,831.00	9,293.33	1,025,000.00	1,023,039.31	0.00%
40426WAU5	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	EQUITY COMMONWEALTH	6.25000000	6/15/2017	523,711.84	6,438.89	488,000.00	487,676.68	0.00%
40428HPH9	A	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	HSBC USA INC	1.62500000	1/16/2018	823,191.90	1,669.69	822,000.00	820,646.81	0.00%
40428HPR7	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	HSBC USA INC	2.35000000	3/5/2020	5,211,314.68	-	5,200,000.00	5,194,904.00	0.02%
46623EKD0	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.70000000	3/1/2018	1,030,072.10	-	1,030,000.00	1,029,732.20	0.00%
46625HJY7	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.87500000	9/10/2024	1,565,032.82	28,127.55	1,534,000.00	1,526,264.11	0.01%
46625HJZ4	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.12500000	12/15/2026	17,601,912.14	161,100.96	17,146,000.00	17,052,460.27	0.08%
49327M2G8	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	KEYBANK NA/CLEVELAND OH	2.25000000	3/16/2020	5,014,200.00	3,937.50	5,000,000.00	4,992,367.26	0.02%
529043AD3	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	LEXINGTON REALTY TRUST	4.40000000	6/15/2024	361,316.21	3,241.82	349,000.00	348,618.53	0.00%
53117CAM4	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	LIBERTY PROPERTY LP	4.75000000	10/1/2020	1,086,590.00	19,791.67	1,000,000.00	999,643.15	0.00%
53117CAN2	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	LIBERTY PROPERTY LP	4.12500000	6/15/2022	439,538.40	3,657.50	420,000.00	419,373.68	0.00%
53117CAP7	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	LIBERTY PROPERTY LP	3.37500000	6/15/2023	483,965.99	3,469.88	487,000.00	486,615.14	0.00%
53117CAQ5	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	LIBERTY PROPERTY LP	4.40000000	2/15/2024	1,067,710.00	1,955.56	1,000,000.00	999,892.18	0.00%
532457BH0	AA-	A2	A	USD FIXED INCOME	CORPORATE BONDS	ELI LILLY & CO	2.75000000	6/1/2025	2,499,450.00	-	2,500,000.00	2,495,175.00	0.01%
532457BK3	AA-	A2	A	USD FIXED INCOME	CORPORATE BONDS	ELI LILLY & CO	1.25000000	3/1/2018	2,499,725.00	-	2,500,000.00	2,497,800.00	0.01%
548661CR6	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	LOWE'S COS INC	5.80000000	4/15/2040	1,752,312.30	29,514.27	1,347,000.00	1,440,944.40	0.01%
55279HAJ9	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	MANUFACTURERS & TRADERS TRUST	2.10000000	2/6/2020	9,928,595.70	14,583.33	10,000,000.00	9,994,368.49	0.04%
55336VAA8	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	MPLX LP	4.00000000	2/15/2025	158,237.04	329.33	156,000.00	155,440.55	0.00%
553794AA6	A	A3	A	USD FIXED INCOME	CORPORATE BONDS	MUFG AMERICAS HOLDINGS CORP	1.62500000	2/9/2018	304,280.20	289.11	305,000.00	304,799.13	0.00%
553794AB4	A	A3	A	USD FIXED INCOME	CORPORATE BONDS	MUFG AMERICAS HOLDINGS CORP	2.25000000	2/10/2020	1,026,571.08	1,349.25	1,028,000.00	1,027,806.61	0.00%
553794AC2	A	A3	A	USD FIXED INCOME	CORPORATE BONDS	MUFG AMERICAS HOLDINGS CORP	3.00000000	2/10/2025	4,948,300.00	8,750.00	5,000,000.00	4,973,569.17	0.02%
55448QAQ9	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	MACK-CALI REALTY LP	4.50000000	4/18/2022	227,497.50	3,825.00	225,000.00	224,655.92	0.00%
55448QAS5	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	MACK-CALI REALTY LP	3.15000000	5/15/2023	1,012,562.88	10,323.08	1,113,000.00	1,092,308.41	0.00%
571748AR3	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	MARSH & MCLENNAN COS INC	4.80000000	7/15/2021	1,241,568.30	6,758.93	1,102,000.00	1,125,095.43	0.01%
571748AV4	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	MARSH & MCLENNAN COS INC	3.50000000	6/3/2024	2,062,100.00	17,111.11	2,000,000.00	1,996,388.25	0.01%
57636QAB0	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	MASTERCARD INC	3.37500000	4/1/2024	2,097,840.00	28,125.00	2,000,000.00	1,992,098.54	0.01%
58013MEF7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	MCDONALD'S CORP	6.30000000	3/1/2038	3,314,675.00	78,750.00	2,500,000.00	3,206,540.15	0.01%
59018YN64	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	6.87500000	4/25/2018	843,426.56	17,710.00	736,000.00	696,200.56	0.00%
59156RBB3	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	4.36800000	9/15/2023	885,028.65	7,349.40	797,000.00	799,441.25	0.00%
59156RBE7	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	1.75600000	12/15/2017	389,169.55	1,427.24	385,000.00	386,308.18	0.00%
59156RBK3	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	1.90300000	12/15/2017	213,566.68	851.70	212,000.00	212,566.68	0.00%
594918BA1	AAA	Aaa	AA+	USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	2.37500000	2/12/2022	5,025,150.00	6,267.36	5,000,000.00	4,991,403.19	0.02%
594918BB9	AAA	Aaa	AA+	USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	2.70000000	2/12/2025	5,020,550.00	7,125.00	5,000,000.00	4,989,592.67	0.02%
59523UAA5	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	MID-AMERICA APARTMENTS LP	4.30000000	10/15/2023	198,354.12	3,021.47	186,000.00	184,429.34	0.00%
59562VAR8	BBB+	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY ENERGY CO	6.50000000	9/15/2037	775,375.92	16,904.33	564,000.00	559,804.94	0.00%
617446C23	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.45000000	1/9/2017	1,287,192.00	9,446.67	1,200,000.00	1,289,239.61	0.01%
6174467U7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	2.12500000	4/25/2018	955,975.15	7,058.19	949,000.00	948,568.18	0.00%
6174467X1	BBB+	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.00000000	11/24/2025	261,145.56	3,192.92	237,000.00	236,008.78	0.00%
61746BDJ2	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.75000000	2/25/2023	5,064,344.09	3,030.63	4,849,000.00	4,686,000.61	0.02%
61746BDR4	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	2.37500000	7/23/2019	3,054,944.64	7,611.08	3,036,000.00	3,018,255.31	0.01%
61747WAF6	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.75000000	1/25/2021	920,882.16	4,554.00	792,000.00	877,056.41	0.00%
61747YCG8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	7.30000000	5/13/2019	1,194,470.00	21,900.00	1,000,000.00	1,063,155.70	0.01%

6174824M3	BBB+	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	4.87500000	11/1/2022	1,928,111.50	28,843.75	1,775,000.00	1,825,592.74	0.01%
61761JVM8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	1.87500000	1/5/2018	1,030,288.68	4,595.63	1,026,000.00	1,024,975.15	0.00%
637071AJ0	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	NATIONAL OILWELL VARCO INC	2.60000000	12/1/2022	1,753,992.00	11,700.00	1,800,000.00	1,794,854.59	0.01%
63946BAF7	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	NBCUNIVERSAL MEDIA LLC	6.40000000	4/30/2040	686,915.00	10,755.56	500,000.00	605,334.47	0.00%
652478BA5	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	21ST CENTURY FOX AMERICA INC	7.75000000	12/1/2045	1,669,034.64	21,157.50	1,092,000.00	1,313,850.77	0.01%
652482BN9	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	21ST CENTURY FOX AMERICA INC	6.15000000	3/1/2037	148,000.40	3,536.25	115,000.00	119,862.78	0.00%
65473QAZ6	BBB-	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	NISOURCE FINANCE CORP	5.80000000	2/1/2042	509,559.36	1,972.00	408,000.00	407,164.41	0.00%
65473QBB8	BBB-	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	NISOURCE FINANCE CORP	5.25000000	2/15/2043	1,044,699.60	2,034.67	872,000.00	898,211.14	0.00%
68389XAS4	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	3.62500000	7/15/2023	1,936,206.00	8,337.50	1,800,000.00	1,786,029.79	0.01%
713448CQ9	A-	A1	A	USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	4.25000000	10/22/2044	1,044,840.00	15,229.17	1,000,000.00	1,011,728.12	0.00%
714295AA0	BBB	Baa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	PERRIGO FINANCE PLC	4.90000000	12/15/2044	429,396.00	4,900.00	400,000.00	414,792.29	0.00%
714295AC6	BBB	Baa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	PERRIGO FINANCE PLC	3.90000000	12/15/2024	387,819.30	3,605.98	374,000.00	372,457.24	0.00%
71645WAN1	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	7.87500000	3/15/2019	555,818.58	19,935.56	549,000.00	568,361.35	0.00%
71645WAP6	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	5.75000000	1/20/2020	952,911.51	6,764.72	1,033,000.00	1,053,392.17	0.00%
71645WAR2	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	5.37500000	1/27/2021	2,504,087.74	14,127.59	2,783,000.00	2,875,820.72	0.01%
71645WAT8	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	3.87500000	1/27/2016	982,680.00	3,659.72	1,000,000.00	1,001,199.51	0.00%
71647NAA7	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	5.62500000	5/20/2043	742,353.90	14,676.56	930,000.00	912,090.78	0.00%
71647NAF6	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	4.37500000	5/20/2023	773,714.00	11,537.85	940,000.00	930,618.47	0.00%
71647NAG4	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	3.25000000	3/17/2017	3,670,543.40	58,333.89	3,940,000.00	3,938,831.62	0.02%
71647NAH2	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	4.87500000	3/17/2020	3,060,100.00	76,574.33	3,448,000.00	3,440,396.49	0.01%
71654QAU6	BBB+	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	PETROLEOS MEXICANOS	8.00000000	5/3/2019	733,811.00	16,021.78	611,000.00	741,654.97	0.00%
71654QAW2	BBB+	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	PETROLEOS MEXICANOS	6.00000000	3/5/2020	442,807.50	11,469.33	391,000.00	445,092.32	0.00%
71654QAZ5	BBB+	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	PETROLEOS MEXICANOS	6.50000000	6/2/2041	3,332,535.28	47,501.28	2,956,000.00	3,204,060.99	0.01%
71654QBE1	BBB+	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	PETROLEOS MEXICANOS	5.50000000	6/27/2044	400,925.00	3,862.22	395,000.00	408,096.21	0.00%
71654QBH4	BBB+	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	PETROLEOS MEXICANOS	4.87500000	1/18/2024	2,743,830.00	15,372.50	2,580,000.00	2,719,320.00	0.01%
737415AL3	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	POST APARTMENT HOMES LP	3.37500000	12/1/2022	178,388.04	1,501.88	178,000.00	177,961.07	0.00%
740189AG0	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	PRECISION CASTPARTS CORP	2.50000000	1/15/2023	1,968,760.00	6,388.89	2,000,000.00	1,990,778.26	0.01%
74432QBG9	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	7.37500000	6/15/2019	229,432.60	2,958.19	190,000.00	190,000.00	0.00%
74432QBQ7	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	6.20000000	11/15/2040	350,533.68	5,002.02	274,000.00	282,857.69	0.00%
74432QBT1	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	4.50000000	11/16/2021	441,613.20	5,236.88	399,000.00	396,817.17	0.00%
74432QBW4	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	2.30000000	8/15/2018	135,110.71	135.96	133,000.00	132,890.72	0.00%
76132FAA5	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	RETAIL OPPORTUNITY INVESTMENTS	5.00000000	12/15/2023	185,961.30	1,794.44	170,000.00	167,438.13	0.00%
76132FAB3	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	RETAIL OPPORTUNITY INVESTMENTS	4.00000000	12/15/2024	238,156.29	2,278.22	233,000.00	229,802.22	0.00%
761713AW6	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	REYNOLDS AMERICAN INC	4.75000000	11/1/2042	770,754.00	12,033.33	760,000.00	753,409.39	0.00%
761713AX4	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	REYNOLDS AMERICAN INC	3.25000000	11/1/2022	490,607.64	5,330.00	492,000.00	491,469.27	0.00%
76720AAM8	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	RIO TINTO FINANCE USA PLC	2.25000000	12/14/2018	938,894.88	4,480.44	931,000.00	925,019.47	0.00%
78012KCB1	AA-	Aa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.15000000	3/6/2020	9,990,100.00	-	10,000,000.00	9,990,100.00	0.04%
797440BM5	A+	Aa2	AA-	USD FIXED INCOME	CORPORATE BONDS	SAN DIEGO GAS & ELECTRIC CO	4.50000000	8/15/2040	561,227.04	968.00	484,000.00	481,617.00	0.00%
806854AH8	AA-	Aa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	SCHLUMBERGER INVESTMENT SA	3.65000000	12/1/2023	2,137,080.00	18,250.00	2,000,000.00	1,993,921.76	0.01%
828807CG0	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	4.12500000	12/1/2021	1,608,282.90	15,159.38	1,470,000.00	1,515,255.07	0.01%
828807CH8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	2.80000000	1/30/2017	172,915.68	405.07	168,000.00	167,854.04	0.00%
845467AJ8	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	SOUTHWESTERN ENERGY CO	3.30000000	1/23/2018	410,649.75	1,410.75	405,000.00	404,800.15	0.00%
84755TAE7	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	SPECTRA ENERGY CAPITAL LLC	3.30000000	3/15/2023	937,760.00	15,216.67	1,000,000.00	997,338.81	0.00%
86722TAB8	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	SUNCOR ENERGY INC	6.85000000	6/1/2039	1,188,942.10	15,241.25	890,000.00	885,232.44	0.01%
867224AA5	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	SUNCOR ENERGY INC	3.60000000	12/1/2024	3,091,590.00	28,800.00	3,000,000.00	2,977,555.74	0.01%
87151QAA4	BBB	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	SYMETRA FINANCIAL CORP 144A	6.12500000	4/1/2016	1,427,567.40	34,963.54	1,370,000.00	1,370,018.94	0.01%
87165BAD5	BBB-	Aa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	SYNCHRONY FINANCIAL	4.25000000	8/15/2024	981,966.63	1,864.33	937,000.00	955,550.11	0.00%
875484AF4	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	TANGER PROPERTIES LP	6.12500000	6/1/2020	848,600.28	11,208.75	732,000.00	780,701.91	0.00%
875484AG2	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	TANGER PROPERTIES LP	3.87500000	12/1/2023	419,802.75	3,923.44	405,000.00	399,061.69	0.00%
884903BT1	BBB+	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	THOMSON REUTERS CORP	3.85000000	9/29/2024	830,953.76	13,101.98	806,000.00	801,846.08	0.00%
88732JAJ7	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER CABLE INC	6.55000000	5/1/2037	941,007.60	17,030.00	780,000.00	990,779.92	0.00%
89352HAH2	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	TRANSCANADA PIPELINES LTD	0.75000000	1/15/2016	2,771,198.26	2,658.42	2,774,000.00	2,772,558.67	0.01%
89352HAM1	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	TRANSCANADA PIPELINES LTD	4.62500000	3/1/2034	2,157,400.00	46,250.00	2,000,000.00	1,991,246.30	0.01%
902133AN7	A-	Baa1	A-	NON-USD FIXED INCOME	CORPORATE BONDS	TYCO ELECTRONICS GROUP SA	2.37500000	12/17/2018	190,312.40	917.81	188,000.00	187,275.27	0.00%
90331HMS9	AA-	Aa3	AA-	USD FIXED INCOME	CORPORATE BONDS	US BANK NA/CINCINNATI OH	2.80000000	1/27/2025	1,999,680.00	5,288.89	2,000,000.00	1,993,313.14	0.01%
91159HHK9	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	3.60000000	9/11/2024	1,766,028.00	28,900.00	1,700,000.00	1,696,603.91	0.01%
91324PBZ4	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	2.75000000	2/15/2023	157,659.84	190.67	156,000.00	155,805.04	0.00%
91324PCC4	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	2.87500000	3/15/2023	1,237,496.68	16,054.16	1,211,000.00	1,206,952.09	0.01%
91529YAH9	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	UNUM GROUP	5.62500000	9/15/2020	168,796.14	3,864.69	149,000.00	155,393.07	0.00%
91529YAJ5	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	UNUM GROUP	5.75000000	8/15/2042	2,560,550.30	5,425.44	2,123,000.00	2,262,535.72	0.01%
91911TAM5	BBB+	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	VALE OVERSEAS LTD	4.37500000	1/11/2022	971,960.00	6,076.39	1,000,000.00	1,013,104.70	0.00%
92343VAF1	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.25000000	4/1/2037	603,621.33	12,526.04	481,000.00	464,328.68	0.00%
92343VBS2	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.40000000	9/15/2033	1,146,300.15	26,707.56	905,000.00	904,130.72	0.01%
92343VBT0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.55000000	9/15/2043	9,065,627.52	208,338.76	6,898,000.00	7,019,920.23	0.04%
92936UAC3	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	WP CAREY INC	4.00000000	2/1/2025	1,101,834.25	4,320.56	1,111,000.00	1,104,076.22	0.00%
948741AH6	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	WEINGARTEN REALTY INVESTORS	3.37500000	10/15/2022	177,813.23	2,785.69	179,000.00	178,451.25	0.00%
94973VBH9	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	ANTHEM INC	2.25000000	8/15/2019	3,007,620.00	3,000.00	3,000,000.00	2,993,797.61	0.01%
94974BFL9	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	1.25000000	7/20/2016	2,313,248.00	3,274.31	2,300,000.00	2,298,965.26	0.01%
94974BFY1	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	4.10000000	6/3/2026	2,093,300.00	20,044.44	2,000,000.00	1,998,041.24	0.01%
958254AA2	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	WESTERN GAS PARTNERS LP	5.37500000	6/1/2021	136,082.46	1,639.38	122,000.00	136,685.65	0.00%
969457BU3	BB+	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	WILLIAMS COS INC/THE	3.70000000	1/15/2023	274,813.56	1,389.97	294,000.00	282,232.06	0.00%
969457BW9	BB+	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	WILLIAMS COS INC/THE	4.55000000	6/24/2024	3,145,029.60	27,182.46	3,210,000.00	3,194,428.30	0.01%

96950FAM6	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	WILLIAMS PARTNERS LP	4.30000000	3/4/2024	764,356.32	15,665.98	741,000.00	739,576.79	0.00%
001055AF9	A	A3	A-	USD FIXED INCOME	CORPORATE BONDS	AFLAC INC	6.45000000	8/15/2040	1,610,485.80	3,468.67	1,210,000.00	1,217,789.17	0.01%
00206RAS1	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	6.55000000	2/15/2039	3,549,050.40	8,529.56	2,930,000.00	3,060,358.04	0.02%
002799AL8	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	ABBEY NATIONAL TREASURY SERVIC	3.05000000	8/23/2018	1,872,090.00	1,220.00	1,800,000.00	1,797,175.27	0.01%
002824AW0	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ABBOTT LABORATORIES	4.12500000	5/27/2020	2,161,350.25	21,056.98	1,955,000.00	2,096,166.81	0.01%
00287YAL3	A	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ABBVIE INC	2.90000000	11/6/2022	3,276,768.50	30,339.24	3,275,000.00	3,167,241.11	0.01%
008117AP8	A	Baa2	A-	USD FIXED INCOME	CORPORATE BONDS	AETNA INC	2.75000000	11/15/2022	4,147,824.60	33,522.50	4,140,000.00	4,035,316.66	0.02%
02209SAN3	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	2.85000000	8/9/2022	1,997,100.00	3,483.33	2,000,000.00	1,975,131.14	0.01%
023135AN6	AA-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	AMAZON.COM INC	3.80000000	12/5/2024	2,329,934.40	20,152.67	2,220,000.00	2,212,121.14	0.01%
02364WAX3	A-	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	AMERICA MOVIL SAB DE CV	5.00000000	10/16/2019	2,211,605.00	37,031.25	1,975,000.00	2,178,106.26	0.01%
025816BD0	BBB+	A3	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CO	2.65000000	12/2/2022	2,563,901.75	16,869.83	2,575,000.00	2,512,299.36	0.01%
026874BW6	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	6.40000000	12/15/2020	4,495,490.10	49,856.00	3,690,000.00	4,316,099.01	0.02%
03523TBP2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV WORLDWIDE	2.50000000	7/15/2022	1,721,930.00	5,590.28	1,750,000.00	1,743,586.91	0.01%
03524BAE6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV FINANCE I	3.70000000	2/1/2024	2,638,976.70	7,677.50	2,490,000.00	2,537,043.06	0.01%
037411AZ8	A-	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	APACHE CORP	3.25000000	4/15/2022	1,515,510.00	18,416.67	1,500,000.00	1,522,096.14	0.01%
037833AN0	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	0.32510000	5/5/2017	7,120,374.50	1,480.92	7,130,000.00	7,130,000.00	0.03%
053332AM4	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AUTOZONE INC	3.70000000	4/15/2022	2,562,754.20	34,385.33	2,460,000.00	2,484,675.45	0.01%
05565QBP2	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	4.50000000	10/1/2020	2,733,810.75	46,406.25	2,475,000.00	2,682,166.44	0.01%
06051GEA3	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	6.50000000	8/1/2016	2,176,708.10	10,995.83	2,030,000.00	2,096,813.04	0.01%
12527GAC7	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	CF INDUSTRIES INC	3.45000000	6/1/2023	1,676,101.25	14,274.38	1,655,000.00	1,653,699.98	0.01%
14040HAY1	BBB	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	CAPITAL ONE FINANCIAL CORP	4.75000000	7/15/2021	1,691,709.60	9,195.21	1,515,000.00	1,510,178.62	0.01%
143658BA9	BBB+	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	CARNIVAL CORP	3.95000000	10/15/2020	1,341,772.85	18,876.61	1,265,000.00	1,262,341.51	0.01%
14912L4E8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	7.15000000	2/15/2019	2,987,375.00	7,944.44	2,500,000.00	3,027,422.84	0.01%
15135UAJ8	BBB+	Baa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	CENOVUS ENERGY INC	3.80000000	9/15/2023	1,061,016.90	18,661.17	1,065,000.00	1,048,893.47	0.00%
166764AB6	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	2.35500000	12/5/2022	2,513,101.50	14,345.88	2,550,000.00	2,459,052.14	0.01%
171232AR2	A+	A2	A+	USD FIXED INCOME	CORPORATE BONDS	CHUBB CORP/THE	5.75000000	5/15/2018	2,264,160.00	33,861.11	2,000,000.00	2,236,812.73	0.01%
172967EM9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	6.12500000	11/21/2017	4,120,627.05	62,866.32	3,695,000.00	3,711,739.92	0.02%
172967EW7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	8.12500000	7/15/2039	1,244,600.00	8,305.56	800,000.00	784,700.41	0.01%
20825CAQ7	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS	6.50000000	2/1/2039	2,725,800.00	10,833.33	2,000,000.00	2,232,310.92	0.01%
210371AL4	BBB-	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	CONSTELLATION ENERGY GROUP INC	5.15000000	12/1/2020	1,860,203.52	21,359.63	1,659,000.00	1,844,822.98	0.01%
216871AE3	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	COOPER US INC	3.87500000	12/15/2020	1,487,695.20	11,289.17	1,380,000.00	1,375,914.51	0.01%
219350AU9	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	CORNING INC	4.25000000	8/15/2020	2,194,840.00	3,777.78	2,000,000.00	2,165,147.76	0.01%
24422EQZ5	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	2.80000000	9/18/2017	2,318,383.25	28,208.06	2,225,000.00	2,223,441.36	0.01%
25152RVS9	A	A3	A+	NON-USD FIXED INCOME	CORPORATE BONDS	DEUTSCHE BANK AG/LONDON	2.50000000	2/13/2019	2,036,200.00	2,500.00	2,000,000.00	1,999,247.67	0.01%
25243YAJ8	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	DIAGEO CAPITAL PLC	5.50000000	9/30/2016	1,923,934.85	41,409.65	1,795,000.00	1,874,909.28	0.01%
25459HAW5	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	DIRECTV HOLDINGS LLC / DIRECTV	4.60000000	2/15/2021	2,175,400.00	4,088.89	2,000,000.00	2,103,286.20	0.01%
25470DAC3	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DISCOVERY COMMUNICATIONS LLC	5.05000000	6/1/2020	1,972,965.75	22,409.38	1,775,000.00	1,976,486.78	0.01%
257375AH8	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	DOMINION GAS HOLDINGS LLC	3.60000000	12/15/2024	1,750,643.00	13,902.50	1,675,000.00	1,670,465.44	0.01%
268648AP7	A	A1	-	USD FIXED INCOME	CORPORATE BONDS	EMC CORP/MA	1.87500000	6/1/2018	2,045,358.15	9,539.06	2,035,000.00	2,032,869.89	0.01%
26875PAG6	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	EOG RESOURCES INC	4.10000000	2/1/2021	2,011,781.25	6,406.25	1,875,000.00	1,870,060.95	0.01%
278642AC7	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	EBAY INC	3.25000000	10/15/2020	1,885,663.80	22,652.50	1,845,000.00	1,838,572.65	0.01%
29358QAA7	BBB+	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	ENSCO PLC	4.70000000	3/15/2021	2,054,940.00	43,344.44	2,000,000.00	2,090,869.45	0.01%
35177PAL1	BBB+	Baa1	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	ORANGE SA	9.00000000	3/1/2031	3,070,320.00	90,000.00	2,000,000.00	2,537,669.68	0.01%
36962GW75	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	0.63510000	5/5/2026	2,800,500.00	1,270.20	3,000,000.00	3,000,000.00	0.01%
36962G4B7	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	6.87500000	1/10/2039	3,657,729.60	24,543.75	2,520,000.00	2,724,748.57	0.02%
369622SM8	AA	A2	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	5.30000000	2/11/2021	2,824,066.00	7,213.89	2,450,000.00	2,468,830.11	0.01%
372491AB6	BB-	Ba1	-	USD FIXED INCOME	CORPORATE BONDS	GENWORTH HOLDINGS INC	4.80000000	2/15/2024	1,669,055.00	4,053.33	1,900,000.00	1,899,553.28	0.01%
38141GFM1	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	6.15000000	4/1/2018	831,774.80	18,962.50	740,000.00	740,706.04	0.00%
38141GGM0	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	6.25000000	2/1/2041	3,025,566.10	12,057.29	2,315,000.00	2,306,750.96	0.01%
404280AJ8	BBB+	A3	A+	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	6.80000000	6/1/2038	1,408,351.15	17,935.00	1,055,000.00	1,052,870.81	0.01%
404280AK5	A	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	5.10000000	4/5/2021	1,919,265.40	34,954.83	1,690,000.00	1,687,562.89	0.01%
416515AV6	BBB	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	HARTFORD FINANCIAL SERVICES GR	6.00000000	1/15/2019	2,189,568.00	14,720.00	1,920,000.00	1,927,903.30	0.01%
448579AE2	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	HYATT HOTELS CORP	3.37500000	7/15/2023	2,941,263.00	12,614.06	2,925,000.00	2,916,710.95	0.01%
458140AK6	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	INTEL CORP	4.80000000	10/1/2041	894,544.00	16,000.00	800,000.00	794,402.44	0.00%
459200GM7	AA-	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL BUSINESS MACHINE	7.62500000	10/15/2018	2,418,080.00	57,611.11	2,000,000.00	2,238,266.93	0.01%
460146CG6	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL PAPER CO	4.75000000	2/15/2022	1,406,271.00	2,681.11	1,270,000.00	1,269,290.83	0.01%
46625HJD3	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.50000000	1/24/2022	2,039,739.75	8,533.13	1,845,000.00	1,837,782.76	0.01%
46625HJH4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.20000000	1/25/2023	7,116,363.25	22,384.00	6,995,000.00	6,931,670.15	0.03%
494550AW6	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	6.95000000	1/15/2038	697,383.00	5,106.32	575,000.00	575,457.18	0.00%
500472AC9	A-	A3	A	NON-USD FIXED INCOME	CORPORATE BONDS	KONINKLIJKE PHILIPS NV	6.87500000	3/11/2038	2,047,845.00	48,697.92	1,500,000.00	1,719,385.39	0.01%
534187BC2	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	LINCOLN NATIONAL CORP	4.20000000	3/15/2022	1,727,454.60	31,374.00	1,620,000.00	1,692,194.79	0.01%
548661CT2	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	LOWE'S COS INC	3.75000000	4/15/2021	2,618,681.10	34,212.50	2,415,000.00	2,414,426.05	0.01%
58933YAR6	AA	A2	A+	USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	2.75000000	2/10/2025	2,395,283.80	3,858.02	2,405,000.00	2,401,049.82	0.01%
59022CAA1	BBB+	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	1.00060000	9/15/2026	5,851,885.00	13,730.46	6,500,000.00	6,500,000.00	0.03%
59156RAU2	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	6.75000000	6/1/2016	536,425.00	8,437.50	500,000.00	514,182.64	0.00%
59156RBF4	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	3.04800000	12/15/2022	2,721,189.15	17,084.04	2,655,000.00	2,698,701.29	0.01%
59562VAM9	BBB+	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY ENERGY CO	6.12500000	4/1/2036	2,375,144.00	45,809.90	1,795,000.00	1,810,977.96	0.01%
6174466Q7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	6.62500000	4/1/2018	2,092,963.20	50,791.67	1,840,000.00	1,840,000.00	0.01%
63946BAE0	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	NBCUNIVERSAL MEDIA LLC	4.37500000	4/1/2021	4,440,520.00	72,916.67	4,000,000.00	4,278,896.02	0.02%
63946BAH3	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	NBCUNIVERSAL MEDIA LLC	2.87500000	1/15/2023	1,544,856.30	5,620.63	1,530,000.00	1,527,796.95	0.01%
651639AN6	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	NEWMONT MINING CORP	3.50000000	3/15/2022	1,692,087.00	27,839.58	1,725,000.00	1,715,329.72	0.01%
652482BQ2	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	21ST CENTURY FOX AMERICA INC	6.65000000	11/15/2037	2,726,565.00	39,356.92	2,010,000.00	1,896,470.78	0.01%

670346AM7	A	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	NUCOR CORP	4.00000000	8/1/2023	2,127,728.25	6,750.00	2,025,000.00	2,023,704.21	0.01%
68389XAE5	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	6.50000000	4/15/2038	2,057,025.00	36,833.33	1,500,000.00	1,658,788.28	0.01%
693476BJ1	A-	A3	A+	USD FIXED INCOME	CORPORATE BONDS	PNC FUNDING CORP	5.12500000	2/8/2020	2,272,780.00	6,548.61	2,000,000.00	2,233,791.40	0.01%
69352PAE3	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	PPL CAPITAL FUNDING INC	3.50000000	12/1/2022	2,051,809.40	17,412.50	1,990,000.00	2,008,316.63	0.01%
713448BJ6	A-	A1	A	USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	7.90000000	11/1/2018	295,556.04	6,399.00	243,000.00	273,064.82	0.00%
71644EAJ1	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	PETRO-CANADA	6.80000000	5/15/2038	1,349,693.30	20,222.44	1,010,000.00	1,010,624.30	0.01%
71672VAB5	AA-	A3	-	USD FIXED INCOME	CORPORATE BONDS	PETROLOGISTICS LP / PETROLOGIS	6.25000000	4/1/2020	2,150,000.00	52,083.33	2,000,000.00	2,191,017.68	0.01%
717081DB6	AA	A1	A+	USD FIXED INCOME	CORPORATE BONDS	PFIZER INC	6.20000000	3/15/2019	3,501,450.00	85,766.67	3,000,000.00	3,519,888.31	0.02%
720198AD2	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	PIEDMONT OPERATING PARTNERSHIP	4.45000000	3/15/2024	2,133,274.95	42,167.46	2,055,000.00	2,051,054.44	0.01%
742718DY2	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	PROCTER & GAMBLE CO/THE	2.30000000	2/6/2022	3,526,366.95	5,566.32	3,485,000.00	3,342,750.00	0.02%
74432QBG9	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	7.37500000	6/15/2019	3,622,620.00	46,708.33	3,000,000.00	3,406,219.87	0.02%
755111BU4	A	A3	A-	USD FIXED INCOME	CORPORATE BONDS	RAYTHEON CO	4.87500000	10/15/2040	2,053,746.20	32,781.67	1,780,000.00	1,769,455.04	0.01%
756109AN4	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	REALTY INCOME CORP	3.25000000	10/15/2022	2,751,457.50	33,763.89	2,750,000.00	2,736,593.02	0.01%
76720AAF3	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	RIO TINTO FINANCE USA PLC	2.87500000	8/21/2022	4,000,840.00	3,194.44	4,000,000.00	3,938,341.31	0.02%
780097AW1	BBB-	Baa2	A	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF SCOTLAND GROUP P	6.40000000	10/21/2019	1,403,412.00	27,733.33	1,200,000.00	1,199,299.69	0.01%
822582AN2	AA	Aa1	AA	NON-USD FIXED INCOME	CORPORATE BONDS	SHELL INTERNATIONAL FINANCE BV	5.50000000	3/25/2040	3,239,602.80	61,490.00	2,580,000.00	2,977,575.89	0.01%
828807CD7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	5.65000000	2/1/2020	2,389,762.55	9,722.71	2,065,000.00	2,240,117.26	0.01%
84756NAD1	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	SPECTRA ENERGY PARTNERS LP	4.75000000	3/15/2024	4,009,212.00	78,850.00	3,600,000.00	3,592,482.78	0.02%
857477AN3	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	STATE STREET CORP	3.30000000	12/16/2024	2,653,977.60	17,834.67	2,560,000.00	2,557,435.25	0.01%
89417EAH2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	TRAVELERS COS INC/THE	5.35000000	11/1/2040	3,168,471.00	45,029.17	2,525,000.00	2,510,364.98	0.01%
91324PBK7	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	6.87500000	2/15/2038	1,599,487.80	3,391.67	1,110,000.00	1,107,425.76	0.01%
92343VAP9	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.90000000	4/15/2038	1,077,867.00	21,114.00	810,000.00	800,700.66	0.00%
92343VBR4	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	5.15000000	9/15/2023	2,299,394.15	47,613.18	2,005,000.00	1,999,263.23	0.01%
925524AH3	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	CBS CORP	7.87500000	7/30/2030	2,827,860.00	13,562.50	2,000,000.00	2,518,042.48	0.01%
92857WBE9	A-	Baa1	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	VODAFONE GROUP PLC	1.50000000	2/19/2018	2,942,027.55	1,477.50	2,955,000.00	2,945,464.37	0.01%
94973VAL1	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	ANTHEM INC	5.85000000	1/15/2036	2,459,280.00	14,950.00	2,000,000.00	2,115,783.24	0.01%
94974BFJ4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.45000000	2/13/2023	1,152,701.70	1,949.25	1,130,000.00	1,129,452.52	0.01%
949746NX5	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	5.62500000	12/11/2017	1,953,227.25	21,937.50	1,755,000.00	1,758,872.99	0.01%
94980VAG3	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO BANK NA	5.95000000	8/26/2036	1,649,760.10	1,061.91	1,285,000.00	1,086,188.97	0.01%
961214CF8	AA-	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	WESTPAC BANKING CORP	2.25000000	1/17/2019	3,046,860.00	8,250.00	3,000,000.00	3,001,537.58	0.01%
001055AL6	A	A3	A-	USD FIXED INCOME	CORPORATE BONDS	AFLAC INC	3.62500000	6/15/2023	928,514.40	6,734.44	880,000.00	880,000.00	0.00%
00206RCG5	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	4.80000000	6/15/2044	2,391,653.55	23,965.33	2,365,000.00	2,405,455.06	0.01%
00724FAC5	A-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ADOBE SYSTEMS INC	3.25000000	2/1/2025	972,044.50	3,049.13	965,000.00	954,736.95	0.00%
008252AM0	BBB+	A3	BBB	USD FIXED INCOME	CORPORATE BONDS	AFFILIATED MANAGERS GROUP INC	4.25000000	2/15/2024	448,927.50	802.78	425,000.00	421,626.64	0.00%
010392FL7	A	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ALABAMA POWER CO	4.15000000	8/15/2044	1,019,140.50	1,715.33	930,000.00	922,662.51	0.00%
02209SAD5	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	9.70000000	11/10/2018	400,064.18	9,301.49	311,000.00	310,802.30	0.00%
02209SAJ2	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	9.25000000	8/6/2019	123,479.04	616.67	96,000.00	95,939.69	0.00%
02209SAR4	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	5.37500000	1/31/2044	1,745,023.60	6,629.17	1,480,000.00	1,473,824.14	0.01%
023135AL0	AA-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	AMAZON.COM INC	2.60000000	12/5/2019	923,814.95	5,621.06	905,000.00	903,270.51	0.00%
02361DAP5	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	AMEREN ILLINOIS CO	3.25000000	3/1/2025	1,075,727.25	7,568.44	1,035,000.00	1,034,421.83	0.00%
023767AA4	A	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	AMERICAN AIRLINES 2011-1 CLASS	5.25000000	7/31/2022	421,494.18	1,691.78	386,691.91	386,691.91	0.00%
02377AAA6	A	B1	A	USD FIXED INCOME	CORPORATE BONDS	AMERICAN AIRLINES 2014-1 CLASS	3.70000000	4/1/2028	1,690,237.50	27,896.46	1,645,000.00	1,645,000.00	0.01%
0258M0DD8	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	2.37500000	3/24/2017	718,907.00	7,250.35	700,000.00	699,193.83	0.00%
0258M0DR7	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	1.55000000	9/22/2017	3,013,290.00	20,408.33	3,000,000.00	2,996,554.44	0.01%
02665WAQ4	A+	A1	-	USD FIXED INCOME	CORPORATE BONDS	AMERICAN HONDA FINANCE CORP	1.55000000	12/11/2017	1,344,217.70	4,581.11	1,330,000.00	1,328,851.80	0.01%
026874BW6	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	6.40000000	12/15/2020	3,526,949.55	39,114.67	2,895,000.00	2,899,265.80	0.02%
026874CZ8	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	2.30000000	7/16/2019	500,974.65	1,423.13	495,000.00	494,119.34	0.00%
026874DB0	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	4.37500000	1/15/2055	1,748,562.90	9,671.18	1,730,000.00	1,722,223.99	0.01%
031162BF6	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	2.30000000	6/15/2016	594,512.10	2,840.50	585,000.00	584,639.91	0.00%
031162BU3	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	2.20000000	5/22/2019	2,353,852.80	14,157.00	2,340,000.00	2,336,154.73	0.01%
035229CV3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH COS LLC	5.05000000	10/15/2016	861,418.80	15,453.00	810,000.00	809,236.56	0.00%
03523TBE7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV WORLDWIDE	7.75000000	1/15/2019	1,971,729.50	16,141.53	1,630,000.00	1,939,926.89	0.01%
03523TBP2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV WORLDWIDE	2.50000000	7/15/2022	2,715,729.60	8,816.67	2,760,000.00	2,749,885.61	0.01%
035242AB2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV FINANCE I	4.00000000	1/17/2043	903,132.45	4,473.33	915,000.00	910,733.18	0.00%
037411AZ8	A-	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	APACHE CORP	3.25000000	4/15/2022	1,156,839.30	14,058.06	1,145,000.00	1,118,778.61	0.01%
037833AX8	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	1.55000000	2/7/2020	2,154,951.80	2,064.94	2,180,000.00	2,175,254.70	0.01%
037833BA7	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	3.45000000	2/9/2045	883,481.50	1,971.29	935,000.00	926,715.24	0.00%
04530DAD4	BBB+	Baa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	ASPEN INSURANCE HOLDINGS LTD	4.65000000	11/15/2023	1,583,690.10	20,742.88	1,515,000.00	1,533,473.07	0.01%
046353AG3	AA-	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	ASTRAZENECA PLC	4.00000000	9/18/2042	901,337.40	15,756.67	870,000.00	864,822.58	0.00%
053332AL6	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AUTOZONE INC	4.00000000	11/15/2020	642,894.00	7,066.67	600,000.00	603,725.19	0.00%
05531FAN3	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	BB&T CORP	2.05000000	6/19/2018	721,578.00	2,931.50	715,000.00	714,300.22	0.00%
05565QBP2	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	4.50000000	10/1/2020	2,424,531.15	41,156.25	2,195,000.00	2,186,065.17	0.01%
05565QCB2	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	2.50000000	11/6/2022	1,334,201.90	10,940.97	1,370,000.00	1,362,514.03	0.01%
05565QCD8	A	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	2.75000000	5/10/2023	1,506,575.70	12,973.13	1,530,000.00	1,517,143.54	0.01%
057224BC0	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	BAKER HUGHES INC	3.20000000	8/15/2021	1,273,418.00	1,763.56	1,240,000.00	1,251,792.09	0.01%
059165EE6	A-	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BALTIMORE GAS & ELECTRIC CO	2.80000000	8/15/2022	566,333.60	696.89	560,000.00	558,359.67	0.00%
06051GDZ9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	7.62500000	6/1/2019	3,927,170.00	61,953.13	3,250,000.00	3,627,279.73	0.02%
06051GFF1	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.00000000	4/1/2024	924,315.00	14,583.33	875,000.00	871,969.52	0.00%
06051GFH7	BBB+	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.20000000	8/26/2024	2,319,452.80	1,306.67	2,240,000.00	2,243,303.83	0.01%
06051GFL8	BBB+	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.25000000	10/22/2026	619,973.75	9,213.65	605,000.00	602,145.42	0.00%
06051GFM6	BBB+	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.00000000	1/22/2025	439,889.40	1,885.00	435,000.00	432,399.36	0.00%
06406HCU1	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	2.20000000	5/15/2019	526,869.20	3,368.44	520,000.00	519,148.58	0.00%

06406HDA4	A+	A1	-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	3.00000000	2/24/2025	3,396,159.90	1,962.92	3,365,000.00	3,357,807.42	0.01%
064159FL5	A+	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF NOVA SCOTIA/THE	2.80000000	7/21/2021	3,189,438.85	9,784.44	3,145,000.00	3,138,259.23	0.01%
06738EAD7	BBB	A3	A	NON-USD FIXED INCOME	CORPORATE BONDS	BARCLAYS PLC	2.75000000	11/8/2019	2,164,674.20	18,145.42	2,140,000.00	2,132,899.02	0.01%
06739FHV6	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BARCLAYS BANK PLC	3.75000000	5/15/2024	2,954,303.10	30,806.25	2,790,000.00	2,789,141.09	0.01%
073902PN2	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	BEAR STEARNS COS LLC/THE	5.55000000	1/22/2017	1,847,228.40	10,341.50	1,720,000.00	1,718,521.80	0.01%
075887BE8	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BECTON DICKINSON AND CO	2.67500000	12/15/2019	1,363,008.30	7,539.04	1,335,000.00	1,335,000.00	0.01%
075887BG3	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BECTON DICKINSON AND CO	4.68500000	12/15/2044	1,446,548.40	13,055.53	1,320,000.00	1,320,000.00	0.01%
075896AC4	A-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	BED BATH & BEYOND INC	5.16500000	8/1/2044	759,542.00	3,012.92	700,000.00	699,979.88	0.00%
084664BL4	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY FINANCE COR	5.75000000	1/15/2040	4,137,578.30	22,996.81	3,130,000.00	3,095,241.60	0.02%
14040HBG9	BBB	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CAPITAL ONE FINANCIAL CORP	3.20000000	2/5/2025	695,144.10	1,629.33	705,000.00	703,275.45	0.00%
14149YBB3	A-	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	CARDINAL HEALTH INC	4.50000000	11/15/2044	1,161,270.00	14,025.00	1,100,000.00	1,082,806.76	0.01%
149123CE9	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR INC	4.75000000	5/15/2064	849,179.10	10,769.31	770,000.00	767,515.85	0.00%
151020AH7	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	CELGENE CORP	3.25000000	8/15/2022	1,434,715.75	2,029.44	1,405,000.00	1,404,447.97	0.01%
166764AT7	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	2.41100000	3/3/2022	882,982.20	-	885,000.00	885,000.00	0.00%
166764AV2	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	1.36500000	3/2/2018	4,998,900.00	-	5,000,000.00	5,000,000.00	0.02%
17275RAN2	AA-	A1	-	USD FIXED INCOME	CORPORATE BONDS	CISCO SYSTEMS INC	3.62500000	3/4/2024	1,216,372.50	20,050.78	1,125,000.00	1,124,227.87	0.01%
172967BU4	BBB+	Baa3	A-	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	5.87500000	2/22/2033	418,942.80	528.75	360,000.00	357,633.74	0.00%
172967JH5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	1.80000000	2/5/2018	1,593,070.05	2,073.50	1,595,000.00	1,593,813.77	0.01%
20030NBH3	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	4.25000000	1/15/2033	1,249,424.40	6,299.44	1,160,000.00	1,134,038.21	0.01%
202795HS2	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	COMMONWEALTH EDISON CO	6.15000000	9/15/2017	1,793,956.65	45,515.13	1,605,000.00	1,719,303.46	0.01%
202795JD3	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	COMMONWEALTH EDISON CO	4.70000000	1/15/2044	1,856,917.50	9,428.72	1,570,000.00	1,569,492.10	0.01%
20825CAN4	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS	5.20000000	5/15/2018	1,216,172.70	16,765.67	1,095,000.00	1,091,782.89	0.01%
209111FD0	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	CONSOLIDATED EDISON CO OF NEW	4.45000000	3/15/2044	1,213,423.20	22,161.00	1,080,000.00	1,079,108.32	0.01%
210795QB9	A	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	CONTINENTAL AIRLINES 2012-2 CL	4.00000000	4/29/2026	521,847.51	6,801.86	501,776.45	501,776.45	0.00%
22541LBK8	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CREDIT SUISSE USA INC	5.12500000	8/15/2015	991,165.40	2,209.44	970,000.00	968,691.81	0.00%
22546QAF4	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	CREDIT SUISSE/NEW YORK NY	4.37500000	8/5/2020	577,116.75	1,658.85	525,000.00	524,601.97	0.00%
22546QAP2	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	CREDIT SUISSE/NEW YORK NY	3.62500000	9/9/2024	1,752,922.35	29,183.26	1,685,000.00	1,675,875.81	0.01%
23338VAC0	A	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	DTE ELECTRIC CO	3.37500000	3/1/2025	2,444,454.80	39,065.63	2,315,000.00	2,311,956.97	0.01%
24422EST7	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	1.35000000	1/16/2018	2,898,010.80	4,885.31	2,895,000.00	2,893,609.70	0.01%
24736WAA8	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	DELTA AIR LINES 2011-1 CLASS A	5.30000000	10/15/2020	429,405.57	7,905.89	394,855.70	394,855.70	0.00%
247361ZH4	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	DELTA AIR LINES 2010-2 CLASS A	4.95000000	11/23/2020	1,004,900.41	12,567.08	932,622.19	937,319.57	0.00%
25152RYD9	A	A3	A+	NON-USD FIXED INCOME	CORPORATE BONDS	DEUTSCHE BANK AG/LONDON	1.87500000	2/13/2018	2,863,432.00	2,681.25	2,860,000.00	2,856,645.15	0.01%
25179MAL7	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	DEVON ENERGY CORP	5.60000000	7/15/2041	1,694,111.25	10,196.67	1,425,000.00	1,511,177.70	0.01%
25271CAN2	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	DIAMOND OFFSHORE DRILLING INC	4.87500000	11/1/2043	650,325.40	12,106.25	745,000.00	623,022.86	0.00%
25459HBF1	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	DIRECTV HOLDINGS LLC / DIRECTV	3.80000000	3/15/2022	1,730,157.75	29,349.72	1,675,000.00	1,720,859.56	0.01%
25460CAA1	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	DIRECTV HOLDINGS LLC / DIRECTV	3.95000000	1/15/2025	1,499,332.40	12,815.56	1,460,000.00	1,450,150.09	0.01%
25746UCC1	BBB+	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	DOMINION RESOURCES INC/VA	4.70000000	12/1/2044	1,626,195.30	18,236.00	1,455,000.00	1,449,667.64	0.01%
26442CAG9	A	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY CAROLINAS LLC	7.00000000	11/15/2018	373,290.75	6,492.50	315,000.00	335,967.60	0.00%
26875PAK7	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	EOG RESOURCES INC	2.62500000	3/15/2023	1,389,741.70	17,006.35	1,405,000.00	1,398,143.89	0.01%
292505AJ3	BBB	Baa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	ENCANA CORP	3.90000000	11/15/2021	1,536,964.80	17,110.17	1,490,000.00	1,478,318.10	0.01%
29336UAA5	BBB	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	ENLINK MIDSTREAM PARTNERS LP	2.70000000	4/1/2019	1,036,817.60	11,700.00	1,040,000.00	1,038,721.38	0.00%
29358QAC3	BBB+	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	ENSCO PLC	4.50000000	10/1/2024	935,928.65	18,145.00	955,000.00	923,508.04	0.00%
29379VAQ6	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ENTERPRISE PRODUCTS OPERATING	6.45000000	9/1/2040	518,448.00	12,900.00	400,000.00	422,855.07	0.00%
30161MAP8	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	EXELON GENERATION CO LLC	2.95000000	1/15/2020	978,768.80	3,815.33	970,000.00	969,820.17	0.00%
302154AX7	A+	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	EXPORT-IMPORT BANK OF KOREA	4.00000000	1/29/2021	997,197.20	3,271.11	920,000.00	919,362.06	0.00%
30219GAH1	BBB+	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	EXPRESS SCRIPTS HOLDING CO	2.25000000	6/15/2019	935,374.00	4,441.25	935,000.00	933,062.97	0.00%
35671DBK0	BBB-	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	FREEPORT-MCMORAN INC	2.30000000	11/14/2017	985,970.00	6,836.11	1,000,000.00	999,402.81	0.00%
361448AW3	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	GATX CORP	3.25000000	3/30/2025	546,430.80	1,252.60	555,000.00	549,131.48	0.00%
369604BF9	AA+	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CO	4.12500000	10/9/2042	852,264.00	13,016.67	800,000.00	795,688.84	0.00%
369604BH5	AA+	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CO	4.50000000	3/11/2044	2,904,375.15	54,506.25	2,565,000.00	2,542,001.93	0.01%
36962G3P7	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	5.87500000	1/14/2038	1,838,184.05	10,853.25	1,415,000.00	1,387,976.35	0.01%
36962G4D3	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	6.00000000	8/7/2019	2,786,397.50	9,500.00	2,375,000.00	2,514,424.38	0.01%
36962G5Z3	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	1.62500000	7/2/2015	1,973,410.20	5,233.18	1,965,000.00	1,968,391.15	0.01%
36962G6S8	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	3.10000000	1/9/2023	1,294,375.00	5,597.22	1,250,000.00	1,248,097.17	0.01%
38141EA25	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	7.50000000	2/15/2019	1,260,208.05	3,516.67	1,055,000.00	1,140,877.72	0.01%
38141EC31	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	4.80000000	7/8/2044	1,242,596.25	7,950.00	1,125,000.00	1,119,564.55	0.01%
38141GGS7	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.75000000	1/24/2022	3,127,529.75	15,808.51	2,675,000.00	2,709,924.62	0.01%
38141GGT5	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	3.30000000	5/3/2015	3,882,469.80	41,806.42	3,865,000.00	3,864,851.56	0.02%
38141GVM3	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	4.00000000	3/3/2024	1,400,750.25	26,205.56	1,325,000.00	1,321,331.56	0.01%
38143USC6	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	3.62500000	2/7/2016	1,060,440.30	2,501.25	1,035,000.00	1,035,261.55	0.00%
38145XAA1	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.62500000	1/31/2019	1,403,915.40	3,018.75	1,380,000.00	1,376,539.30	0.01%
38148FAB5	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.55000000	10/23/2019	952,219.80	8,568.00	945,000.00	943,192.35	0.00%
40414LAD1	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	HCP INC	5.37500000	2/1/2021	1,469,034.00	5,867.71	1,310,000.00	1,326,661.29	0.01%
40428HPR7	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	HSBC USA INC	2.35000000	3/5/2020	1,543,350.89	-	1,540,000.00	1,538,490.80	0.01%
404280AN9	A	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	4.00000000	3/30/2022	1,434,684.30	22,314.44	1,330,000.00	1,333,016.17	0.01%
404280AP4	BBB+	A3	A+	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	4.25000000	3/14/2024	764,374.75	14,293.58	725,000.00	720,598.01	0.00%
418056AT4	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	HASBRO INC	3.15000000	5/15/2021	1,019,150.40	9,321.38	1,005,000.00	1,004,153.80	0.00%
46625HGY0	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	6.00000000	1/15/2018	1,170,598.55	8,011.67	1,045,000.00	1,061,137.06	0.01%
46625HHS2	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.40000000	7/22/2020	3,525,575.10	15,301.00	3,210,000.00	3,219,518.86	0.02%
46625HHX1	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.45000000	3/1/2016	1,200,314.70	20,182.50	1,170,000.00	1,169,503.69	0.01%
46625HHZ6	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.62500000	5/10/2021	2,372,668.20	30,445.99	2,135,000.00	2,193,055.56	0.01%
46625HJA9	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.15000000	7/5/2016	1,264,195.23	6,027.00	1,230,000.00	1,229,180.63	0.01%

46625HJU5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.85000000	2/1/2044	910,426.05	3,213.13	795,000.00	793,648.02	0.00%
472319AH5	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	JEFFERIES GROUP LLC	6.87500000	4/15/2021	2,580,162.00	59,216.67	2,280,000.00	2,355,297.42	0.01%
48020QAA5	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	JONES LANG LASALLE INC	4.40000000	11/15/2022	497,581.50	6,153.89	475,000.00	473,865.17	0.00%
494550BW5	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	5.40000000	9/1/2044	1,383,808.95	33,277.50	1,305,000.00	1,299,866.36	0.01%
49456BAH4	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN INC/DE	5.55000000	6/1/2045	1,170,147.70	15,963.96	1,090,000.00	1,086,339.20	0.01%
501044CZ2	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	KROGER CO/THE	2.95000000	11/1/2021	1,083,760.20	10,784.71	1,070,000.00	1,069,672.82	0.00%
524901AS4	BBB	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	LEGG MASON INC	2.70000000	7/15/2019	592,833.15	2,018.25	585,000.00	583,872.49	0.00%
529772AF2	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	LEXMARK INTERNATIONAL INC	5.12500000	3/15/2020	1,970,253.60	43,482.78	1,840,000.00	1,839,984.68	0.01%
53079EAG9	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	LIBERTY MUTUAL GROUP INC 144A	6.50000000	3/15/2035	1,084,779.20	25,925.97	865,000.00	851,877.61	0.00%
532457BF4	AA-	A2	A	USD FIXED INCOME	CORPORATE BONDS	ELI LILLY & CO	1.95000000	3/15/2019	1,172,620.80	10,430.33	1,160,000.00	1,158,381.40	0.01%
532457BH0	AA-	A2	A	USD FIXED INCOME	CORPORATE BONDS	ELI LILLY & CO	2.75000000	6/1/2025	884,805.30	-	885,000.00	883,291.95	0.00%
532457BJ6	AA-	A2	A	USD FIXED INCOME	CORPORATE BONDS	ELI LILLY & CO	3.70000000	3/1/2045	792,328.80	-	795,000.00	791,144.25	0.00%
553794AC2	A	A3	A	USD FIXED INCOME	CORPORATE BONDS	MUFG AMERICAS HOLDINGS CORP	3.00000000	2/10/2025	880,797.40	1,557.50	890,000.00	885,295.31	0.00%
559080AH9	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	MAGELLAN MIDSTREAM PARTNERS LP	3.20000000	3/15/2025	743,934.65	-	745,000.00	744,038.95	0.00%
56585AAG7	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	MARATHON PETROLEUM CORP	3.62500000	9/15/2024	2,156,580.90	37,482.50	2,115,000.00	2,086,677.99	0.01%
571748AX0	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	MARSH & MCLENNAN COS INC	3.50000000	3/10/2025	324,169.65	5,236.88	315,000.00	313,839.04	0.00%
585055BC9	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	MEDTRONIC INC	3.62500000	3/15/2024	1,463,503.80	23,067.08	1,380,000.00	1,377,553.24	0.01%
58933YAT2	AA	A2	A+	USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	3.70000000	2/10/2045	591,989.30	1,284.21	595,000.00	591,582.02	0.00%
59018YN64	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	6.87500000	4/25/2018	194,813.20	4,090.63	170,000.00	165,012.47	0.00%
59022CAJ2	BBB+	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	6.11000000	1/29/2037	841,703.40	3,747.47	690,000.00	690,000.00	0.00%
59156RBL1	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	4.72100000	12/15/2044	570,855.00	4,983.28	500,000.00	504,629.31	0.00%
594918AR5	AAA	Aaa	AA+	USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	3.50000000	11/15/2042	1,394,045.10	15,149.17	1,470,000.00	1,454,032.72	0.01%
61166WAQ4	BBB+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	MONSANTO CO	4.70000000	7/15/2064	917,091.90	4,984.61	830,000.00	822,415.25	0.00%
6174467Y9	BBB+	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	4.35000000	9/8/2026	114,640.90	2,299.46	110,000.00	109,812.38	0.00%
61746BDM5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	2.50000000	1/24/2019	3,056,414.20	7,734.03	3,010,000.00	3,008,446.94	0.01%
61746BDQ6	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.87500000	4/29/2024	1,319,507.00	16,480.59	1,255,000.00	1,244,779.48	0.01%
61747YDW2	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	2.65000000	1/27/2020	897,556.10	2,227.47	890,000.00	889,230.14	0.00%
61747YDY8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	4.30000000	1/27/2045	565,039.95	2,253.92	555,000.00	550,843.72	0.00%
61761JVL0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.70000000	10/23/2024	402,558.00	5,130.67	390,000.00	389,341.51	0.00%
626717AF9	BBB	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	MURPHY OIL CORP	3.70000000	12/1/2022	884,972.40	8,695.00	940,000.00	936,929.75	0.00%
631103AF5	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	NASDAQ OMX GROUP INC/THE	4.25000000	6/1/2024	1,732,884.30	17,584.38	1,655,000.00	1,649,614.72	0.01%
63534PAG2	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	NATIONAL CITY BANK/CLEVELAND O	5.80000000	6/7/2017	1,360,822.35	16,849.00	1,245,000.00	1,243,763.92	0.01%
636180BJ9	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	NATIONAL FUEL GAS CO	8.75000000	5/1/2019	242,452.00	5,833.33	200,000.00	199,783.78	0.00%
63946BAG5	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	NBCUNIVERSAL MEDIA LLC	5.95000000	4/1/2041	2,694,233.00	50,822.92	2,050,000.00	2,347,928.86	0.01%
651229AP1	BBB-	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	NEWELL RUBBERMAID INC	2.87500000	12/1/2019	1,175,694.80	9,449.17	1,160,000.00	1,158,768.98	0.01%
652482CE8	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	21ST CENTURY FOX AMERICA INC	6.15000000	2/15/2041	1,472,186.25	3,075.00	1,125,000.00	1,399,822.53	0.01%
666807BJ0	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	NORTHROP GRUMMAN CORP	3.85000000	4/15/2045	635,381.50	1,737.85	650,000.00	649,824.80	0.00%
68389XAH8	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	6.12500000	7/8/2039	680,671.50	4,598.85	510,000.00	589,123.94	0.00%
68389XAP0	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	2.50000000	10/15/2022	1,174,036.50	11,097.22	1,175,000.00	1,173,875.51	0.01%
693475AL9	A-	A3	A+	USD FIXED INCOME	CORPORATE BONDS	PNC FINANCIAL SERVICES GROUP I	2.85400000	11/9/2022	739,152.75	4,719.80	735,000.00	741,711.26	0.00%
693476BJ1	A-	A3	A+	USD FIXED INCOME	CORPORATE BONDS	PNC FUNDING CORP	5.12500000	2/8/2020	767,063.25	2,210.16	675,000.00	693,616.74	0.00%
69353REK0	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	2.95000000	2/23/2025	2,574,613.75	1,688.06	2,575,000.00	2,569,034.50	0.01%
713448CQ9	A-	A1	A	USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	4.25000000	10/22/2044	814,975.20	11,878.75	780,000.00	778,953.32	0.00%
71645WAR2	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	5.37500000	1/27/2021	265,435.10	1,497.53	295,000.00	296,603.41	0.00%
71647NAM1	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	6.25000000	3/17/2024	567,030.00	17,510.42	615,000.00	613,698.94	0.00%
717081DH3	AA	A1	A+	USD FIXED INCOME	CORPORATE BONDS	PFIZER INC	3.00000000	6/15/2023	903,461.10	5,605.00	885,000.00	882,612.03	0.00%
718172AV1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PHILIP MORRIS INTERNATIONAL IN	2.62500000	3/6/2023	1,256,703.10	16,205.73	1,270,000.00	1,251,207.10	0.01%
718546AL8	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	PHILLIPS 66	4.87500000	11/15/2044	1,103,017.80	14,365.00	1,020,000.00	1,000,691.60	0.00%
718549AB4	BBB	A3	-	USD FIXED INCOME	CORPORATE BONDS	PHILLIPS 66 PARTNERS LP	3.60500000	2/15/2025	367,788.60	292.41	365,000.00	364,879.72	0.00%
72650RBD3	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	PLAINS ALL AMERICAN PIPELINE L	3.85000000	10/15/2023	1,609,300.00	22,398.44	1,540,000.00	1,537,221.43	0.01%
72650RBG6	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	PLAINS ALL AMERICAN PIPELINE L	2.60000000	12/15/2019	635,846.40	3,731.00	630,000.00	628,871.77	0.00%
72650RBH4	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	PLAINS ALL AMERICAN PIPELINE L	4.90000000	2/15/2045	1,200,744.00	12,165.61	1,090,000.00	1,088,653.98	0.01%
74267CAC0	BBB+	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	PROASSURANCE CORP	5.30000000	11/15/2023	503,134.45	7,100.53	455,000.00	455,000.00	0.00%
743315AP8	A+	A2	A	USD FIXED INCOME	CORPORATE BONDS	PROGRESSIVE CORP/THE	4.35000000	4/25/2044	2,436,063.50	33,875.63	2,225,000.00	2,218,068.87	0.01%
744533BK5	BBB	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE CO OF OKLAHOMA	5.15000000	12/1/2019	928,851.00	10,621.88	825,000.00	865,939.51	0.00%
78355HJW0	BBB	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	RYDER SYSTEM INC	2.55000000	6/1/2019	1,585,480.20	10,008.75	1,570,000.00	1,568,466.70	0.01%
806854AH8	AA-	Aa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	SCHLUMBERGER INVESTMENT SA	3.65000000	12/1/2023	1,020,455.70	8,714.38	955,000.00	952,097.62	0.00%
808513AD7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CHARLES SCHWAB CORP/THE	4.45000000	7/22/2020	491,560.35	2,145.27	445,000.00	444,664.33	0.00%
81618TAC4	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	SELECT INCOME REIT	4.50000000	2/1/2025	672,219.00	2,362.50	675,000.00	661,509.18	0.00%
816851AK5	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	SEMPRA ENERGY	9.80000000	2/15/2019	205,940.80	696.89	160,000.00	159,652.14	0.00%
828807CD7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	5.65000000	2/1/2020	1,834,272.95	7,462.71	1,585,000.00	1,650,899.08	0.01%
842587CJ4	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CO/THE	2.45000000	9/1/2018	1,042,232.45	12,433.75	1,015,000.00	1,013,544.45	0.00%
844741BA5	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	SOUTHWEST AIRLINES CO	2.75000000	11/6/2019	1,624,208.00	14,055.56	1,600,000.00	1,596,929.71	0.01%
857477AN3	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	STATE STREET CORP	3.30000000	12/16/2024	2,311,863.30	15,535.67	2,230,000.00	2,227,971.48	0.01%
860630AD4	BBB-	-	BBB-	USD FIXED INCOME	CORPORATE BONDS	STIFEL FINANCIAL CORP	4.25000000	7/18/2024	527,318.80	2,614.34	515,000.00	511,069.24	0.00%
87165BAE3	BBB-	Aa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	SYNCHRONY FINANCIAL	2.70000000	2/3/2020	694,680.30	1,511.63	695,000.00	693,567.64	0.00%
872539AA9	A+	A3	-	USD FIXED INCOME	CORPORATE BONDS	TJX COS INC/THE	2.75000000	6/15/2021	976,406.40	5,573.33	960,000.00	959,393.47	0.00%
87612EBB1	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	TARGET CORP	2.30000000	6/26/2019	1,422,192.40	5,772.36	1,390,000.00	1,387,278.35	0.01%
88166CAA6	A-	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	TEVA PHARMACEUTICAL FINANCE II	3.00000000	6/15/2015	327,366.00	2,058.33	325,000.00	324,978.08	0.00%
88166JAA1	A-	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	TEVA PHARMACEUTICAL FINANCE IV	3.65000000	11/10/2021	2,094,611.70	22,339.52	1,985,000.00	2,005,550.19	0.01%
884903BM6	BBB+	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	THOMSON REUTERS CORP	4.50000000	5/23/2043	1,266,350.00	15,312.50	1,250,000.00	1,226,866.32	0.01%
887317AL9	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER INC	6.25000000	3/29/2041	2,078,719.30	42,486.11	1,610,000.00	1,748,815.06	0.01%

89153VAE9	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TOTAL CAPITAL INTERNATIONAL SA	2.70000000	1/25/2023	1,057,615.00	2,862.00	1,060,000.00	1,058,226.47	0.00%
89236TCA1	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	1.45000000	1/12/2018	2,013,840.00	3,947.22	2,000,000.00	1,997,377.94	0.01%
89417EAF6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	TRAVELERS COS INC/THE	5.90000000	6/2/2019	511,627.60	6,417.89	440,000.00	460,782.45	0.00%
89417EAH2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	TRAVELERS COS INC/THE	5.35000000	11/1/2040	1,236,017.40	17,565.83	985,000.00	979,290.91	0.01%
90345WAD6	A	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	US AIRWAYS 2012-2 CLASS A PASS	4.62500000	12/3/2026	1,300,923.62	13,618.21	1,204,558.91	1,204,558.91	0.01%
907818EC8	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	UNION PACIFIC CORP	3.87500000	2/1/2055	700,292.45	2,462.78	715,000.00	711,971.13	0.00%
91324PAW2	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	6.00000000	6/15/2017	928,119.20	10,576.67	835,000.00	833,127.31	0.00%
91324PBM3	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	3.87500000	10/15/2020	358,314.00	4,830.83	330,000.00	329,330.20	0.00%
91324PCC4	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	2.87500000	3/15/2023	874,729.28	11,347.94	856,000.00	872,250.43	0.00%
91913YAL4	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	VALERO ENERGY CORP	6.62500000	6/15/2037	876,015.00	9,790.28	700,000.00	823,517.38	0.00%
92343VBJ2	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	2.45000000	11/1/2022	1,412,890.50	12,005.00	1,470,000.00	1,468,783.82	0.01%
92343VBT0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.55000000	9/15/2043	4,527,556.80	104,048.57	3,445,000.00	3,936,454.58	0.02%
92343VCQ5	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	4.40000000	11/1/2034	1,666,702.65	24,379.67	1,635,000.00	1,623,289.07	0.01%
92553PAU6	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	VIACOM INC	5.85000000	9/1/2043	1,607,256.05	41,388.75	1,415,000.00	1,406,031.75	0.01%
92553PAW2	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	VIACOM INC	5.25000000	4/1/2044	1,313,274.30	27,015.63	1,235,000.00	1,232,944.66	0.01%
92553PAY8	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	VIACOM INC	2.75000000	12/15/2019	956,453.40	5,847.19	945,000.00	944,873.33	0.00%
92857WAZ3	A-	Baa1	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	VODAFONE GROUP PLC	2.50000000	9/26/2022	581,417.10	6,512.15	605,000.00	598,862.96	0.00%
931142DB6	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	5.62500000	4/15/2041	1,269,333.00	20,718.75	975,000.00	980,927.54	0.01%
931427AH1	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	WALGREENS BOOTS ALLIANCE INC	3.80000000	11/18/2024	1,832,177.60	19,135.11	1,760,000.00	1,756,030.03	0.01%
942683AF0	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	ACTAVIS INC	3.25000000	10/1/2022	1,452,771.60	19,906.25	1,470,000.00	1,462,342.30	0.01%
947074AK6	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	WEATHERFORD INTERNATIONAL LLC	6.80000000	6/15/2037	332,666.95	5,096.22	355,000.00	353,081.28	0.00%
94974BFY1	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	4.10000000	6/3/2026	2,014,801.25	19,292.78	1,925,000.00	1,923,114.69	0.01%
94974BGE4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	4.65000000	11/4/2044	775,119.25	10,956.56	725,000.00	720,036.97	0.00%
94974BGH7	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.00000000	2/19/2025	2,104,260.80	2,110.00	2,110,000.00	2,102,969.27	0.01%
96949LAA3	BBB	-	BBB	USD FIXED INCOME	CORPORATE BONDS	WILLIAMS PARTNERS LP	3.60000000	3/15/2022	1,346,506.40	-	1,345,000.00	1,344,569.60	0.01%
96950FAG9	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	WILLIAMS PARTNERS LP	4.12500000	11/15/2020	2,008,723.20	23,320.00	1,920,000.00	1,921,464.56	0.01%
98420EAA3	A-	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	XLIT LTD	2.30000000	12/15/2018	1,318,846.05	6,336.50	1,305,000.00	1,301,934.46	0.01%
00185AAD6	A-	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	AON PLC	4.00000000	11/27/2023	2,119,360.00	20,888.89	2,000,000.00	1,993,724.33	0.01%
00185AAF1	A-	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	AON PLC	3.50000000	6/14/2024	2,046,440.00	14,972.22	2,000,000.00	1,998,093.67	0.01%
00206RBA9	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	5.55000000	8/15/2041	2,179,560.00	4,933.33	2,000,000.00	2,097,204.60	0.01%
00287YAM1	A	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ABBVIE INC	4.40000000	11/6/2042	2,102,700.00	28,111.11	2,000,000.00	2,082,735.43	0.01%
00440EAR8	A+	A3	A+	USD FIXED INCOME	CORPORATE BONDS	ACE INA HOLDINGS INC	3.35000000	5/15/2024	2,089,960.00	19,727.78	2,000,000.00	2,018,179.86	0.01%
007634AA6	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	AEGON FUNDING CO LLC	5.75000000	12/15/2020	2,100,666.25	22,153.47	1,825,000.00	1,824,145.97	0.01%
008117AP8	A	Baa2	A-	USD FIXED INCOME	CORPORATE BONDS	AETNA INC	2.75000000	11/15/2022	1,502,835.00	12,145.83	1,500,000.00	1,445,436.04	0.01%
013716AV7	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	RIO TINTO ALCAN INC	5.00000000	6/1/2015	848,744.40	10,500.00	840,000.00	839,817.75	0.00%
018490AN2	A+	A3	A+	USD FIXED INCOME	CORPORATE BONDS	ALLERGAN INC/UNITED STATES	3.37500000	9/15/2020	1,522,866.44	23,141.44	1,487,000.00	1,505,644.89	0.01%
02209SAP8	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	2.95000000	5/2/2023	1,739,692.50	17,064.93	1,750,000.00	1,682,158.25	0.01%
023135AN6	AA-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	AMAZON.COM INC	3.80000000	12/5/2024	1,049,520.00	9,077.78	1,000,000.00	996,450.97	0.00%
02377AAA6	A	B1	A	USD FIXED INCOME	CORPORATE BONDS	AMERICAN AIRLINES 2014-1 CLASS	3.70000000	4/1/2028	2,055,000.00	33,916.67	2,000,000.00	2,009,832.03	0.01%
02580ECC5	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS BANK FSB	6.00000000	9/13/2017	1,133,750.40	28,560.00	1,020,000.00	1,021,190.34	0.00%
025816AY5	BBB+	A3	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CO	7.00000000	3/19/2018	1,154,920.00	31,500.00	1,000,000.00	1,012,300.12	0.01%
026874BW6	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	6.40000000	12/15/2020	946,611.33	10,498.13	777,000.00	801,441.96	0.00%
026874CY1	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	4.12500000	2/15/2024	1,961,280.00	3,300.00	1,800,000.00	1,799,007.20	0.01%
03027XAE0	BBB-	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	AMERICAN TOWER CORP	3.45000000	9/15/2021	1,300,819.00	25,415.00	1,300,000.00	1,282,657.81	0.01%
03076CAG1	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	AMERIPRISE FINANCIAL INC	3.70000000	10/15/2024	1,376,947.00	21,778.61	1,300,000.00	1,321,210.65	0.01%
031162BM1	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	3.87500000	11/15/2021	3,756,200.00	39,934.03	3,500,000.00	3,622,834.25	0.02%
032511BJ5	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	ANADARKO PETROLEUM CORP	3.45000000	7/15/2024	2,332,085.00	10,139.17	2,300,000.00	2,252,701.57	0.01%
035229CN1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH COS LLC	6.50000000	2/1/2043	1,264,810.51	4,977.92	919,000.00	917,094.74	0.01%
035229DC4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH COS LLC	6.45000000	9/1/2037	2,489,019.00	61,275.00	1,900,000.00	1,905,955.50	0.01%
037411BD6	A-	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	APACHE CORP	2.62500000	1/15/2023	1,626,560.00	5,702.08	1,700,000.00	1,557,844.42	0.01%
037833AK6	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	2.40000000	5/3/2023	2,973,150.00	23,600.00	3,000,000.00	2,996,672.84	0.01%
05348EAS8	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	AVALONBAY COMMUNITIES INC	3.62500000	10/1/2020	1,524,240.00	21,901.04	1,450,000.00	1,514,074.67	0.01%
05565QCD8	A	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	2.75000000	5/10/2023	1,477,035.00	12,718.75	1,500,000.00	1,487,395.62	0.01%
05565QCS5	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	3.53500000	11/4/2024	1,024,560.00	11,488.75	1,000,000.00	992,759.26	0.00%
060505DP6	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.75000000	12/1/2017	752,127.60	9,775.00	680,000.00	661,844.52	0.00%
06051GDZ9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	7.62500000	6/1/2019	3,586,116.37	56,615.63	2,970,000.00	3,129,090.19	0.02%
06051GEC9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.62500000	7/1/2020	1,725,450.00	14,062.50	1,500,000.00	1,507,662.01	0.01%
06051GEE5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.87500000	1/5/2021	1,168,590.00	9,138.89	1,000,000.00	1,027,540.39	0.01%
06051GEH8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.00000000	5/13/2021	5,083,695.00	67,500.00	4,500,000.00	4,305,883.38	0.02%
084423AL6	BBB+	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	WR BERKLEY CORP	6.15000000	8/15/2019	1,799,482.50	4,346.00	1,590,000.00	1,586,445.44	0.01%
084670BJ6	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY INC	3.00000000	2/11/2023	2,068,400.00	3,333.33	2,000,000.00	1,988,606.05	0.01%
10112RAT1	A-	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	BOSTON PROPERTIES LP	3.70000000	11/15/2018	1,063,140.00	10,894.44	1,000,000.00	1,029,709.64	0.00%
11102AAA9	BBB	Baa2	BBB	NON-USD FIXED INCOME	CORPORATE BONDS	BRITISH TELECOMMUNICATIONS PLC	5.95000000	1/15/2018	1,043,020.55	7,108.60	935,000.00	933,069.48	0.00%
12527GAF0	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	CF INDUSTRIES INC	5.15000000	3/15/2034	1,343,628.00	28,496.67	1,200,000.00	1,265,807.51	0.01%
126408GQ0	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CSX CORP	7.37500000	2/1/2019	767,897.60	3,933.33	640,000.00	648,771.62	0.00%
126650CF5	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CVS HEALTH CORP	3.37500000	8/12/2024	1,353,599.00	2,315.63	1,300,000.00	1,302,951.88	0.01%
14042E4A5	BBB+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	CAPITAL ONE NA/MCLEAN VA	2.40000000	9/5/2019	1,003,360.00	11,733.33	1,000,000.00	994,546.04	0.00%
140420MV9	BBB	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	CAPITAL ONE BANK USA NA	8.80000000	7/15/2019	851,386.50	7,702.44	685,000.00	760,599.91	0.00%
14149YBA5	A-	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	CARDINAL HEALTH INC	3.50000000	11/15/2024	1,344,278.00	12,891.67	1,300,000.00	1,292,470.32	0.01%
14912L4E8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	7.15000000	2/15/2019	800,616.50	2,129.11	670,000.00	682,111.34	0.00%
15189XAD0	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CENTERPOINT ENERGY HOUSTON ELE	6.95000000	3/15/2033	1,838,285.28	41,533.20	1,296,000.00	1,465,487.98	0.01%
171232AR2	A+	A2	A+	USD FIXED INCOME	CORPORATE BONDS	CHUBB CORP/THE	5.75000000	5/15/2018	1,132,080.00	16,930.56	1,000,000.00	996,595.24	0.00%

172967EV9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	8.50000000	5/22/2019	1,575,967.74	29,592.75	1,266,000.00	1,376,020.43	0.01%
172967FS5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	3.95300000	6/15/2016	3,104,670.00	25,035.67	3,000,000.00	3,016,138.87	0.01%
172967FT3	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	4.50000000	1/14/2022	2,202,240.00	11,750.00	2,000,000.00	2,007,291.47	0.01%
172967FW6	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	4.45000000	1/10/2017	2,108,980.00	12,608.33	2,000,000.00	2,020,094.89	0.01%
202795JE1	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	COMMONWEALTH EDISON CO	3.10000000	11/1/2024	1,544,025.00	14,337.50	1,500,000.00	1,503,302.11	0.01%
20826FAC0	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS CO	4.30000000	11/15/2044	1,066,930.00	13,019.44	1,000,000.00	1,033,133.65	0.00%
20826FAD8	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS CO	3.35000000	11/15/2024	1,342,406.00	13,185.97	1,300,000.00	1,303,057.30	0.01%
22160KAF2	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	COSTCO WHOLESALE CORP	1.70000000	12/15/2019	1,995,440.00	7,177.78	2,000,000.00	1,978,795.84	0.01%
244199BE4	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	DEERE & CO	2.60000000	6/8/2022	1,502,700.00	8,991.67	1,500,000.00	1,478,917.45	0.01%
25156PAC7	BBB+	Baa1	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	DEUTSCHE TELEKOM INTERNATIONAL	8.75000000	6/15/2030	462,483.70	5,634.03	305,000.00	368,696.08	0.00%
25156PAL7	BBB+	Baa1	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	DEUTSCHE TELEKOM INTERNATIONAL	6.75000000	8/20/2018	558,614.40	990.00	480,000.00	479,943.10	0.00%
25179MAN3	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	DEVON ENERGY CORP	4.75000000	5/15/2042	1,079,620.00	13,986.11	1,000,000.00	976,664.75	0.00%
25460CAA1	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	DIRECTV HOLDINGS LLC / DIRECTV	3.95000000	1/15/2025	1,283,675.00	10,972.22	1,250,000.00	1,241,566.86	0.01%
25470DAK5	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DISCOVERY COMMUNICATIONS LLC	3.45000000	3/15/2025	999,000.00	-	1,000,000.00	999,150.00	0.00%
25746UCB3	BBB+	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	DOMINION RESOURCES INC/VA	3.62500000	12/1/2024	1,557,240.00	14,500.00	1,500,000.00	1,505,548.43	0.01%
260543CC5	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DOW CHEMICAL CO/THE	4.25000000	11/15/2020	1,641,060.00	18,770.83	1,500,000.00	1,612,837.10	0.01%
260543CG6	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DOW CHEMICAL CO/THE	4.37500000	11/15/2042	997,060.00	12,881.94	1,000,000.00	959,023.03	0.00%
263534CJ6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	EI DU PONT DE NEMOURS & CO	4.15000000	2/15/2043	2,045,720.00	3,688.89	2,000,000.00	1,956,778.06	0.01%
26439RAK2	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	SPECTRA ENERGY CAPITAL LLC	6.75000000	2/15/2032	1,340,098.36	3,369.00	1,123,000.00	1,110,449.07	0.01%
26884AAX1	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ERP OPERATING LP	5.75000000	6/15/2017	546,410.58	3,658.92	498,000.00	487,700.21	0.00%
26884LAB5	BBB	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	EQT CORP	4.87500000	11/15/2021	1,258,236.00	17,225.00	1,200,000.00	1,266,252.93	0.01%
277432AP5	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	EASTMAN CHEMICAL CO	4.65000000	10/15/2044	1,054,660.00	17,566.67	1,000,000.00	1,015,501.84	0.00%
29250NAF2	A-	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	ENBRIDGE INC	4.00000000	10/1/2023	2,030,200.00	33,333.33	2,000,000.00	1,982,391.77	0.01%
29273RAX7	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	ENERGY TRANSFER PARTNERS LP	4.15000000	10/1/2020	1,359,605.00	22,479.17	1,300,000.00	1,354,672.47	0.01%
29379VBD4	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ENTERPRISE PRODUCTS OPERATING	2.55000000	10/15/2019	1,718,938.00	16,497.08	1,700,000.00	1,705,937.95	0.01%
369604BD4	AA+	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CO	2.70000000	10/9/2022	2,548,850.00	26,625.00	2,500,000.00	2,495,396.04	0.01%
36962G5J9	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	4.65000000	10/17/2021	2,267,900.00	34,616.67	2,000,000.00	2,093,068.82	0.01%
36962G6S8	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	3.10000000	1/9/2023	3,106,500.00	13,433.33	3,000,000.00	2,933,986.73	0.01%
375558AU7	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	GILEAD SCIENCES INC	4.40000000	12/1/2021	2,223,260.00	22,000.00	2,000,000.00	2,117,393.98	0.01%
38141EA25	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	7.50000000	2/15/2019	1,379,659.05	3,850.00	1,155,000.00	1,253,651.39	0.01%
38141EA58	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.37500000	3/15/2020	3,397,770.00	74,354.17	3,000,000.00	2,984,702.49	0.01%
38141GFG4	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.95000000	1/18/2018	925,167.80	5,898.76	830,000.00	818,624.26	0.00%
38141GFM1	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	6.15000000	4/1/2018	1,124,020.00	25,625.00	1,000,000.00	1,033,998.00	0.00%
38141GGQ1	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.25000000	7/27/2021	2,270,740.00	9,916.67	2,000,000.00	2,015,559.43	0.01%
38141GGS7	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.75000000	1/24/2022	4,676,680.00	23,638.89	4,000,000.00	4,116,071.36	0.02%
38141GRD8	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	3.62500000	1/22/2023	2,068,400.00	7,854.17	2,000,000.00	1,982,751.58	0.01%
38259PAD4	AA	Aa2	-	USD FIXED INCOME	CORPORATE BONDS	GOOGLE INC	3.37500000	2/25/2024	2,132,980.00	1,125.00	2,000,000.00	2,066,759.02	0.01%
406216AV3	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	HALLIBURTON CO	5.90000000	9/15/2018	1,924,128.00	46,249.44	1,700,000.00	1,905,024.73	0.01%
42809HAF4	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	HESS CORP	3.50000000	7/15/2024	1,489,095.00	6,708.33	1,500,000.00	1,470,637.71	0.01%
458140AM2	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	INTEL CORP	2.70000000	12/15/2022	2,016,540.00	11,400.00	2,000,000.00	1,993,167.90	0.01%
46132FAB6	A	A2	A-	NON-USD FIXED INCOME	CORPORATE BONDS	INVESCO FINANCE PLC	4.00000000	1/30/2024	2,121,320.00	6,888.89	2,000,000.00	1,987,218.14	0.01%
46625HHL7	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	6.30000000	4/23/2019	743,462.40	14,336.00	640,000.00	636,043.01	0.00%
46625HHS2	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.40000000	7/22/2020	4,369,701.52	19,066.67	4,000,000.00	3,999,960.00	0.02%
46625HJA9	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.15000000	7/5/2016	1,027,801.00	4,900.00	1,000,000.00	1,000,780.67	0.00%
46625HJH4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.20000000	1/25/2023	2,034,700.00	6,400.00	2,000,000.00	2,050,924.98	0.01%
46625HJL5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.62500000	5/15/2018	1,993,000.00	9,569.44	2,000,000.00	1,966,648.50	0.01%
472319AL6	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	JEFFERIES GROUP LLC	5.12500000	1/20/2023	1,269,888.00	7,004.17	1,200,000.00	1,283,361.66	0.01%
48203RAJ3	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	JUNIPER NETWORKS INC	4.35000000	6/15/2025	999,100.00	-	1,000,000.00	998,830.00	0.00%
494550AQ9	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	7.30000000	8/15/2033	1,359,514.46	3,614.31	1,114,000.00	1,113,456.01	0.01%
494550AT3	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	5.80000000	3/15/2035	1,092,060.00	26,744.44	1,000,000.00	998,013.96	0.00%
49456BAF8	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN INC/DE	4.30000000	6/1/2025	1,043,200.00	11,347.22	1,000,000.00	996,060.07	0.00%
49456BAH4	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN INC/DE	5.55000000	6/1/2045	1,261,397.75	17,208.85	1,175,000.00	1,171,053.73	0.01%
501044CG4	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	KROGER CO/THE	6.40000000	8/15/2017	1,204,783.20	3,072.00	1,080,000.00	1,095,974.06	0.01%
50247VAC3	BBB	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	LYB INTERNATIONAL FINANCE BV	4.87500000	3/15/2044	1,826,344.00	38,214.58	1,700,000.00	1,740,819.38	0.01%
534187AX7	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	LINCOLN NATIONAL CORP	8.75000000	7/1/2019	940,087.50	10,937.50	750,000.00	786,349.36	0.00%
534187AY5	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	LINCOLN NATIONAL CORP	6.25000000	2/15/2020	1,163,820.00	2,777.78	1,000,000.00	1,053,531.14	0.01%
534187BD0	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	LINCOLN NATIONAL CORP	4.00000000	9/1/2023	2,127,080.00	40,000.00	2,000,000.00	2,000,746.37	0.01%
539830BD0	A-	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	LOCKHEED MARTIN CORP	3.80000000	3/1/2045	1,993,520.00	2,322.22	2,000,000.00	1,978,409.58	0.01%
540424AQ1	A+	A2	A+	USD FIXED INCOME	CORPORATE BONDS	LOEWS CORP	2.62500000	5/15/2023	1,446,450.00	11,593.75	1,500,000.00	1,494,401.50	0.01%
548661DE4	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	LOWE'S COS INC	4.25000000	9/15/2044	1,292,652.00	24,225.00	1,200,000.00	1,216,814.21	0.01%
58013MEQ3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	MCDONALD'S CORP	1.87500000	5/29/2019	2,010,980.00	9,583.33	2,000,000.00	2,043,603.46	0.01%
58155QAG8	BBB+	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	MCKESSON CORP	2.85000000	3/15/2023	1,995,480.00	26,283.33	2,000,000.00	1,888,658.71	0.01%
59018YN64	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	6.87500000	4/25/2018	2,291,920.00	48,125.00	2,000,000.00	2,087,013.38	0.01%
590188JN9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	6.87500000	11/15/2018	1,161,517.41	20,243.06	1,000,000.00	1,005,682.32	0.01%
59151KAJ7	BBB-	Baa3	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	METHANEX CORP	5.65000000	12/1/2044	504,404.85	7,840.16	485,000.00	501,250.63	0.00%
59156RBB3	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	4.36800000	9/15/2023	2,220,900.00	18,442.67	2,000,000.00	2,059,285.76	0.01%
594457BT9	A	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	DTE GAS CO	5.70000000	3/15/2033	1,371,304.00	28,911.67	1,100,000.00	1,097,048.04	0.01%
61166WAP6	BBB+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	MONSANTO CO	4.40000000	7/15/2044	1,292,868.00	6,746.67	1,200,000.00	1,206,407.26	0.01%
61744YAD0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.95000000	12/28/2017	1,128,720.60	10,568.69	1,015,000.00	1,013,823.65	0.00%
6174466Q7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	6.62500000	4/1/2018	295,744.80	7,177.08	260,000.00	254,811.60	0.00%
6174467P8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.50000000	7/24/2020	3,198,244.00	15,827.78	2,800,000.00	2,807,014.53	0.01%
61747YCM5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.50000000	1/26/2020	2,273,780.00	10,694.44	2,000,000.00	1,972,400.60	0.01%

61747YDD4	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.80000000	4/29/2016	2,060,540.00	25,755.56	2,000,000.00	1,983,193.97	0.01%
638620AD6	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	NATIONWIDE HEALTH PROPERTIES I	6.00000000	5/20/2015	505,585.00	8,416.67	500,000.00	499,866.03	0.00%
652482CG3	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	21ST CENTURY FOX AMERICA INC	3.00000000	9/15/2022	1,725,619.00	23,516.67	1,700,000.00	1,659,863.39	0.01%
65334HAE2	AA-	Aa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	NEXEN ENERGY ULC	5.87500000	3/10/2035	2,331,820.00	55,812.50	2,000,000.00	1,992,225.17	0.01%
65473QBC6	BBB-	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	NISOURCE FINANCE CORP	4.80000000	2/15/2044	1,144,800.00	2,133.33	1,000,000.00	1,055,773.45	0.01%
655044AJ4	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	NOBLE ENERGY INC	5.05000000	11/15/2044	1,066,810.00	15,991.67	1,000,000.00	984,043.03	0.00%
674599CE3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	OCCIDENTAL PETROLEUM CORP	2.70000000	2/15/2023	1,680,737.85	2,046.00	1,705,000.00	1,626,498.81	0.01%
68268NAC7	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	ONEOK PARTNERS LP	6.65000000	10/1/2036	1,562,578.00	40,177.08	1,450,000.00	1,448,325.96	0.01%
68389XAS4	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	3.62500000	7/15/2023	2,151,340.00	9,263.89	2,000,000.00	1,987,079.21	0.01%
713448CG1	A-	A1	A	USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	2.75000000	3/1/2023	2,021,280.00	27,500.00	2,000,000.00	2,044,139.39	0.01%
71644EAJ1	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	PETRO-CANADA	6.80000000	5/15/2038	1,336,330.00	20,022.22	1,000,000.00	997,986.12	0.01%
717081DE0	AA	A1	A+	USD FIXED INCOME	CORPORATE BONDS	PFIZER INC	4.30000000	6/15/2043	1,616,130.00	13,616.67	1,500,000.00	1,493,373.29	0.01%
718172BE8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PHILIP MORRIS INTERNATIONAL IN	3.60000000	11/15/2023	1,868,265.00	18,550.00	1,750,000.00	1,738,751.77	0.01%
718546AL8	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	PHILLIPS 66	4.87500000	11/15/2044	1,622,085.00	21,125.00	1,500,000.00	1,499,630.86	0.01%
72447XAC1	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	PITNEY BOWES INC	5.75000000	9/15/2017	207,979.29	5,090.67	192,000.00	191,313.38	0.00%
72650RBH4	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	PLAINS ALL AMERICAN PIPELINE L	4.90000000	2/15/2045	1,707,480.00	17,299.72	1,550,000.00	1,548,085.94	0.01%
74432QBG9	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	7.37500000	6/15/2019	963,616.92	12,424.42	798,000.00	791,607.99	0.00%
74432QBS3	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	5.62500000	5/12/2041	3,603,270.00	51,093.75	3,000,000.00	3,095,761.14	0.02%
744448CG4	A	A1	A+	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE CO OF COLORADO	3.60000000	9/15/2042	1,314,079.00	21,580.00	1,300,000.00	1,214,230.67	0.01%
755111BZ3	A	A3	A-	USD FIXED INCOME	CORPORATE BONDS	RAYTHEON CO	4.20000000	12/15/2044	897,750.00	8,722.00	840,000.00	833,767.87	0.00%
797440BF0	A+	Aa2	AA-	USD FIXED INCOME	CORPORATE BONDS	SAN DIEGO GAS & ELECTRIC CO	5.35000000	5/15/2035	1,251,560.00	15,752.78	1,000,000.00	999,056.19	0.01%
828807CN5	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	2.75000000	2/1/2023	1,973,840.00	4,583.33	2,000,000.00	1,851,551.52	0.01%
854502AD3	A	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	STANLEY BLACK & DECKER INC	2.90000000	11/1/2022	2,023,760.00	19,333.33	2,000,000.00	1,998,639.45	0.01%
86765BAP4	BBB	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	SUNOCO LOGISTICS PARTNERS OPER	5.30000000	4/1/2044	2,145,400.00	44,166.67	2,000,000.00	2,049,931.43	0.01%
871829AW7	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	SYSCO CORP	4.50000000	10/2/2044	1,388,257.00	24,212.50	1,300,000.00	1,356,347.79	0.01%
872540AP4	A+	A3	-	USD FIXED INCOME	CORPORATE BONDS	TJX COS INC/THE	2.50000000	5/15/2023	1,960,360.00	14,722.22	2,000,000.00	2,015,198.04	0.01%
87612EBD7	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	TARGET CORP	3.50000000	7/1/2024	1,599,360.00	8,750.00	1,500,000.00	1,542,380.30	0.01%
88163VAD1	A-	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	TEVA PHARMACEUTICAL FINANCE CO	6.15000000	2/1/2036	29,319.02	117.88	23,000.00	23,027.83	0.00%
882440AS9	BBB-	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	TEXAS GAS TRANSMISSION LLC	4.60000000	6/1/2015	1,380,480.50	15,755.00	1,370,000.00	1,370,000.00	0.01%
882508AW4	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	TEXAS INSTRUMENTS INC	2.25000000	5/1/2023	2,900,250.00	22,500.00	3,000,000.00	2,951,722.19	0.01%
884903BM6	BBB+	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	THOMSON REUTERS CORP	4.50000000	5/23/2043	2,634,008.00	31,850.00	2,600,000.00	2,551,881.91	0.01%
887317AU9	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER INC	4.65000000	6/1/2044	1,622,760.00	17,437.50	1,500,000.00	1,494,517.52	0.01%
88732JBD9	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER CABLE INC	4.50000000	9/15/2042	1,498,080.00	31,125.00	1,500,000.00	1,138,104.44	0.01%
89352HAB5	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	TRANSCANADA PIPELINES LTD	5.85000000	3/15/2036	1,060,772.43	24,088.68	893,000.00	890,965.77	0.00%
89352HAK5	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	TRANSCANADA PIPELINES LTD	3.75000000	10/16/2023	2,092,700.00	28,125.00	2,000,000.00	1,988,915.15	0.01%
902133AF4	A-	Baa1	A-	NON-USD FIXED INCOME	CORPORATE BONDS	TYCO ELECTRONICS GROUP SA	6.55000000	10/1/2017	932,139.80	22,652.08	830,000.00	833,168.59	0.00%
907818DJ4	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	UNION PACIFIC CORP	4.75000000	9/15/2041	1,737,465.00	32,854.17	1,500,000.00	1,678,818.67	0.01%
91324PAQ5	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	5.37500000	3/15/2016	41,934.40	991.39	40,000.00	39,979.57	0.00%
91324PAR3	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	5.80000000	3/15/2036	394,884.20	8,290.78	310,000.00	299,243.97	0.00%
91324PBZ4	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	2.75000000	2/15/2023	3,031,920.00	3,666.67	3,000,000.00	2,996,250.98	0.01%
92276MAW5	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	VENTAS REALTY LP / VENTAS CAPI	4.75000000	6/1/2021	1,093,610.00	11,875.00	1,000,000.00	1,086,942.03	0.00%
92276MAZ8	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	VENTAS REALTY LP / VENTAS CAPI	3.25000000	8/15/2022	1,003,100.00	1,444.44	1,000,000.00	984,188.29	0.00%
92343VBJ2	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	2.45000000	11/1/2022	1,922,300.00	16,333.33	2,000,000.00	1,886,285.37	0.01%
92343VBR4	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	5.15000000	9/15/2023	1,720,245.00	35,620.83	1,500,000.00	1,495,708.14	0.01%
92343VBT0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.55000000	9/15/2043	1,182,816.00	27,182.50	900,000.00	898,965.53	0.01%
925524AX8	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	VIACOM INC	6.87500000	4/30/2036	809,765.25	14,904.43	645,000.00	605,296.77	0.00%
92553PAB8	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	VIACOM INC	6.12500000	10/5/2017	1,110,840.00	24,840.28	1,000,000.00	997,732.32	0.00%
92553PAY8	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	VIACOM INC	2.75000000	12/15/2019	1,012,120.00	6,187.50	1,000,000.00	999,865.95	0.00%
927804FC3	A-	A2	A	USD FIXED INCOME	CORPORATE BONDS	VIRGINIA ELECTRIC & POWER CO	5.95000000	9/15/2017	1,417,430.25	34,981.04	1,275,000.00	1,273,439.55	0.01%
929043AH0	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	VORNADO REALTY LP	2.50000000	6/30/2019	1,206,504.00	5,083.33	1,200,000.00	1,199,394.60	0.01%
931142DH3	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	2.55000000	4/11/2023	2,009,700.00	19,833.33	2,000,000.00	1,867,720.71	0.01%
931142DQ3	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	4.30000000	4/22/2044	1,449,747.00	20,030.83	1,300,000.00	1,368,150.08	0.01%
931427AA6	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	WALGREENS BOOTS ALLIANCE INC	2.70000000	11/18/2019	1,221,468.00	9,270.00	1,200,000.00	1,211,859.47	0.01%
94973VAN7	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	ANTHEM INC	6.37500000	6/15/2037	1,347,308.60	13,929.38	1,035,000.00	996,559.34	0.01%
94973VBB2	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	ANTHEM INC	4.65000000	1/15/2043	2,178,760.00	11,883.33	2,000,000.00	2,157,964.27	0.01%
94973VBK2	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	ANTHEM INC	4.65000000	8/15/2044	552,410.00	1,033.33	500,000.00	498,964.17	0.00%
94974BFC9	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.50000000	3/8/2022	2,109,200.00	33,638.89	2,000,000.00	2,001,406.83	0.01%
94980VAE8	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO BANK NA	5.75000000	5/16/2016	2,114,949.64	33,861.11	2,000,000.00	2,026,043.05	0.01%
988498AC5	BBB	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	YUM! BRANDS INC	6.25000000	3/15/2018	227,028.66	5,850.35	203,000.00	202,684.10	0.00%
00206RCG5	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	4.80000000	6/15/2044	783,734.25	7,853.33	775,000.00	804,992.47	0.00%
03076CAF3	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	AMERIPRISE FINANCIAL INC	4.00000000	10/15/2023	1,729,896.70	24,328.89	1,610,000.00	1,603,208.59	0.01%
031162BL3	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	2.50000000	11/15/2016	1,843,524.00	13,250.00	1,800,000.00	1,800,469.73	0.01%
038222AE5	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	APPLIED MATERIALS INC	2.65000000	6/15/2016	1,536,270.00	8,391.67	1,500,000.00	1,500,363.85	0.01%
06050TKN1	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA NA	5.30000000	3/15/2017	1,368,648.75	31,159.58	1,275,000.00	1,286,516.45	0.01%
06406HCW7	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	2.30000000	9/11/2019	1,309,943.40	14,010.83	1,290,000.00	1,289,776.80	0.01%
124857AP8	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	CBS CORP	3.50000000	1/15/2025	593,752.40	2,810.69	590,000.00	587,024.33	0.00%
151020AN4	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	CELGENE CORP	2.25000000	5/15/2019	1,513,412.95	9,970.63	1,505,000.00	1,503,034.15	0.01%
166764AE0	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	1.71800000	6/24/2018	969,196.80	3,069.49	960,000.00	960,000.00	0.00%
172967FS5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	3.95300000	6/15/2016	1,448,846.00	11,683.31	1,400,000.00	1,407,815.12	0.01%
202795HS2	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	COMMONWEALTH EDISON CO	6.15000000	9/15/2017	1,263,034.90	32,044.92	1,130,000.00	1,132,811.81	0.01%
202795HU7	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	COMMONWEALTH EDISON CO	5.80000000	3/15/2018	811,224.00	19,256.00	720,000.00	719,457.15	0.00%
25460CAA1	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	DIRECTV HOLDINGS LLC / DIRECTV	3.95000000	1/15/2025	1,519,871.20	12,991.11	1,480,000.00	1,481,632.89	0.01%

26441CAF2	BBB	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY CORP	3.55000000	9/15/2021	354,728.15	5,483.76	335,000.00	356,014.88	0.00%
268648AP7	A	A1	-	USD FIXED INCOME	CORPORATE BONDS	EMC CORP/MA	1.87500000	6/1/2018	1,588,042.20	7,406.25	1,580,000.00	1,579,405.05	0.01%
31428XAT3	BBB	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	FEDEX CORP	3.87500000	8/1/2042	1,759,333.50	5,828.65	1,805,000.00	1,606,070.80	0.01%
36962G3P7	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	5.87500000	1/14/2038	746,965.25	4,410.33	575,000.00	751,106.99	0.00%
373334JW2	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	GEORGIA POWER CO	4.30000000	3/15/2042	1,645,305.00	29,741.67	1,500,000.00	1,577,940.59	0.01%
375558AW3	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	GILEAD SCIENCES INC	3.70000000	4/1/2024	1,590,411.10	22,970.83	1,490,000.00	1,497,709.80	0.01%
38141EC23	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	3.85000000	7/8/2024	1,013,426.90	5,498.01	970,000.00	982,432.53	0.00%
437076AS1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	HOME DEPOT INC/THE	5.87500000	12/16/2036	1,581,888.00	14,687.50	1,200,000.00	1,561,738.42	0.01%
458140AP5	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	INTEL CORP	4.25000000	12/15/2042	1,566,927.00	13,548.06	1,510,000.00	1,506,329.24	0.01%
48126BAA1	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	5.40000000	1/6/2042	2,021,560.80	13,860.00	1,680,000.00	1,881,719.09	0.01%
55616XAH0	BBB+	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	MACY'S RETAIL HOLDINGS INC	2.87500000	2/15/2023	844,211.50	1,086.11	850,000.00	780,758.45	0.00%
56585AAH5	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	MARATHON PETROLEUM CORP	4.75000000	9/15/2044	1,632,240.00	37,155.56	1,600,000.00	1,583,418.52	0.01%
59156RAX6	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	4.75000000	2/8/2021	1,582,434.00	4,248.61	1,400,000.00	1,415,536.58	0.01%
594918AY0	AAA	Aaa	AA+	USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	1.85000000	2/12/2020	1,719,541.80	1,669.63	1,710,000.00	1,713,024.52	0.01%
61747YDY8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	4.30000000	1/27/2045	1,628,944.00	6,497.78	1,600,000.00	1,653,181.02	0.01%
61945CAC7	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	MOSAIC CO/THE	4.25000000	11/15/2023	983,318.70	11,387.64	910,000.00	912,752.50	0.00%
64110DAE4	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	NETAPP INC	3.37500000	6/15/2021	1,559,268.90	10,901.25	1,530,000.00	1,528,560.84	0.01%
665859AP9	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	NORTHERN TRUST CORP	3.95000000	10/30/2025	1,854,283.20	23,100.92	1,740,000.00	1,805,867.30	0.01%
69349LAA6	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	5.25000000	1/15/2017	1,609,935.00	10,062.50	1,500,000.00	1,553,092.36	0.01%
743263AS4	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	PROGRESS ENERGY INC	3.15000000	4/1/2022	1,141,113.30	14,568.75	1,110,000.00	1,143,438.05	0.01%
74340XAU5	BBB+	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	PROLOGIS LP	6.87500000	3/15/2020	543,224.22	14,646.04	462,000.00	538,261.97	0.00%
74432QBZ7	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	3.50000000	5/15/2024	1,651,909.60	16,437.36	1,595,000.00	1,604,003.60	0.01%
857477AN3	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	STATE STREET CORP	3.30000000	12/16/2024	476,886.60	3,204.67	460,000.00	459,539.14	0.00%
87612EBD7	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	TARGET CORP	3.50000000	7/1/2024	1,673,996.80	9,158.33	1,570,000.00	1,610,784.90	0.01%
913017BV0	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	UNITED TECHNOLOGIES CORP	3.10000000	6/1/2022	1,614,170.00	12,012.50	1,550,000.00	1,611,646.72	0.01%
92343VBT0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.55000000	9/15/2043	1,695,369.60	38,961.58	1,290,000.00	1,654,547.00	0.01%
931142CB7	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	5.25000000	9/1/2035	1,357,279.00	28,875.00	1,100,000.00	1,058,037.35	0.01%
94980VAG3	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO BANK NA	5.95000000	8/26/2036	641,930.00	413.19	500,000.00	498,427.35	0.00%
00037BAC6	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	ABB FINANCE USA INC	4.37500000	5/8/2042	89,230.40	1,098.61	80,000.00	75,624.27	0.00%
00184AAG0	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER INC	7.70000000	5/1/2032	730,763.70	13,090.00	510,000.00	657,436.57	0.00%
00206RAX0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	4.45000000	5/15/2021	21,628.60	262.06	20,000.00	21,898.46	0.00%
00206RAZ5	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	3.87500000	8/15/2021	555,736.80	912.78	530,000.00	547,653.63	0.00%
00206RBD3	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	3.00000000	2/15/2022	267,362.10	360.00	270,000.00	267,631.13	0.00%
00206RBK7	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	4.35000000	6/15/2045	122,921.50	1,193.83	130,000.00	119,999.50	0.00%
00206RBN1	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	2.62500000	12/1/2022	299,060.10	2,034.38	310,000.00	309,807.32	0.00%
00206RCE0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	3.90000000	3/11/2024	292,084.80	5,156.67	280,000.00	284,717.75	0.00%
02209SAE3	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	9.95000000	11/10/2038	121,889.60	2,147.54	70,000.00	105,939.57	0.00%
02209SAL7	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	4.75000000	5/5/2021	1,839,024.00	25,254.17	1,650,000.00	1,647,290.72	0.01%
02209SAN3	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	2.85000000	8/9/2022	738,927.00	1,288.83	740,000.00	739,365.12	0.00%
02209SAR4	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	5.37500000	1/31/2044	554,162.90	2,105.21	470,000.00	471,435.10	0.00%
023135AQ9	AA-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	AMAZON.COM INC	4.95000000	12/5/2044	655,079.00	7,213.25	610,000.00	603,014.90	0.00%
02364WAN5	A-	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	AMERICA MOVIL SAB DE CV	5.62500000	11/15/2017	452,570.30	6,790.63	410,000.00	409,544.92	0.00%
02364WBD6	A-	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	AMERICA MOVIL SAB DE CV	3.12500000	7/16/2022	1,283,996.66	4,929.69	1,262,000.00	1,267,407.83	0.01%
025816AU3	BB+	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CO	6.80000000	9/1/2066	1,275,799.80	41,140.00	1,210,000.00	1,243,144.80	0.01%
025816BK4	BBB	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CO	3.62500000	12/5/2024	1,032,189.70	8,746.32	1,010,000.00	1,010,000.00	0.00%
02687QDG0	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	5.85000000	1/16/2018	1,703,935.20	11,115.00	1,520,000.00	1,518,728.98	0.01%
031162BM1	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	3.87500000	11/15/2021	1,019,540.00	10,839.24	950,000.00	950,836.54	0.00%
032479AD9	BBB	Baa2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	ANADARKO FINANCE CO	7.50000000	5/1/2031	952,024.95	17,625.00	705,000.00	785,781.15	0.00%
032511AY3	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	ANADARKO PETROLEUM CORP	6.45000000	9/15/2036	216,833.30	5,056.08	170,000.00	169,399.43	0.00%
03523TAN8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV WORLDWIDE	5.37500000	1/15/2020	678,010.30	4,052.15	590,000.00	678,537.06	0.00%
03523TBP2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV WORLDWIDE	2.50000000	7/15/2022	1,082,356.00	3,513.89	1,100,000.00	1,095,988.12	0.00%
037411AZ8	A-	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	APACHE CORP	3.25000000	4/15/2022	965,885.04	11,737.56	956,000.00	988,706.18	0.00%
055451AL2	A+	A1	A+	NON-USD FIXED INCOME	CORPORATE BONDS	BHP BILLITON FINANCE USA LTD	3.25000000	11/21/2021	1,435,499.70	12,368.06	1,370,000.00	1,361,438.14	0.01%
055451AV0	A+	A1	A+	NON-USD FIXED INCOME	CORPORATE BONDS	BHP BILLITON FINANCE USA LTD	5.00000000	9/30/2043	563,275.20	10,066.67	480,000.00	479,929.54	0.00%
05565QBH0	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	3.87500000	3/10/2015	610,378.20	11,227.81	610,000.00	610,000.00	0.00%
057224AY3	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	BAKER HUGHES INC	7.50000000	11/15/2018	1,649,499.10	30,695.83	1,390,000.00	1,387,030.57	0.01%
06051GEC9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.62500000	7/1/2020	1,058,276.00	8,625.00	920,000.00	964,205.99	0.00%
06051GEH8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.00000000	5/13/2021	293,724.60	3,900.00	260,000.00	245,714.76	0.00%
06051GEU9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	3.30000000	1/11/2023	2,953,941.00	13,337.50	2,910,000.00	2,822,294.57	0.01%
06051GFB0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.12500000	1/22/2024	775,347.60	3,262.19	730,000.00	740,801.93	0.00%
06051GFC8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.00000000	1/21/2044	1,462,836.80	7,055.56	1,270,000.00	1,267,363.10	0.01%
06051GFF1	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.00000000	4/1/2024	623,252.40	9,833.33	590,000.00	587,956.59	0.00%
06051GFG9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.87500000	4/1/2044	687,690.00	12,187.50	600,000.00	599,950.52	0.00%
06051GFH7	BBB+	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.20000000	8/26/2024	662,700.80	373.33	640,000.00	640,025.41	0.00%
06053FAA7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.10000000	7/24/2023	1,182,225.00	4,635.28	1,100,000.00	1,099,230.06	0.01%
06849RAF9	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	BARRICK NORTH AMERICA FINANCE	4.40000000	5/30/2021	1,145,001.00	12,234.44	1,100,000.00	1,180,089.00	0.01%
097014AL8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	BOEING CAPITAL CORP	4.70000000	10/27/2019	413,423.20	5,989.89	370,000.00	369,876.93	0.00%
097023AZ8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	BOEING CO/THE	4.87500000	2/15/2020	860,227.50	1,625.00	750,000.00	746,314.35	0.00%
12189LAQ4	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BURLINGTON NORTHERN SANTA FE L	3.85000000	9/1/2023	203,271.50	3,657.50	190,000.00	197,911.20	0.00%
12189LAR2	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BURLINGTON NORTHERN SANTA FE L	3.75000000	4/1/2024	1,163,738.50	17,031.25	1,090,000.00	1,086,732.63	0.01%
126650AQ3	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CVS PASS-THROUGH TRUST 144A	5.78900000	1/10/2026	563,570.01	1,686.32	499,366.55	489,909.34	0.00%
126650BC3	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CVS PASS-THROUGH TRUST	5.88000000	1/10/2028	52,898.74	158.49	46,207.04	46,147.03	0.00%

126650BP4	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CVS PASS-THROUGH TRUST	6.03600000	12/10/2028	1,071,172.68	3,207.17	910,868.87	905,638.93	0.00%
126650BX7	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CVS HEALTH CORP	5.75000000	5/15/2041	397,661.80	5,248.47	310,000.00	340,373.32	0.00%
144141DD7	A	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY PROGRESS INC	4.10000000	3/15/2043	1,609,070.80	27,980.22	1,480,000.00	1,385,075.48	0.01%
172967GT2	BBB+	Baa3	A-	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	3.50000000	5/15/2023	767,974.90	7,935.28	770,000.00	746,421.55	0.00%
172967HB0	BBB+	Baa3	A-	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	5.50000000	9/13/2025	566,125.00	12,833.33	500,000.00	555,361.03	0.00%
172967HS3	BBB+	Baa3	A-	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	5.30000000	5/6/2044	2,197,554.70	33,353.19	1,970,000.00	2,090,606.31	0.01%
20030NAV3	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	6.95000000	8/15/2037	858,540.00	1,853.33	600,000.00	795,645.68	0.00%
20030NAY7	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	6.55000000	7/1/2039	809,964.20	6,331.67	580,000.00	697,727.89	0.00%
20030NAZ4	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	5.70000000	7/1/2019	1,467,167.50	12,065.00	1,270,000.00	1,430,929.73	0.01%
20030NBM2	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	4.20000000	8/15/2034	173,384.00	298.67	160,000.00	161,223.38	0.00%
20825CAP9	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS	5.90000000	5/15/2038	331,981.00	4,516.78	260,000.00	257,882.52	0.00%
20825UAC8	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	CONOCO FUNDING CO	7.25000000	10/15/2031	14,009.80	273.89	10,000.00	10,532.68	0.00%
208251AE8	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS HOLDING CO	6.95000000	4/15/2029	282,071.80	5,382.39	205,000.00	212,705.99	0.00%
22546QAP2	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	CREDIT SUISSE/NEW YORK NY	3.62500000	9/9/2024	509,751.90	8,486.53	490,000.00	487,346.67	0.00%
24422ERR2	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	2.25000000	4/17/2019	324,992.00	2,680.00	320,000.00	320,574.23	0.00%
24422ERY7	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	1.70000000	1/15/2020	147,787.50	325.83	150,000.00	143,894.29	0.00%
247367BH7	A	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	DELTA AIR LINES 2007-1 CLASS A	6.82100000	2/10/2024	714,046.15	2,407.74	605,123.86	605,123.86	0.00%
25179MAL7	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	DEVON ENERGY CORP	5.60000000	7/15/2041	332,878.00	2,003.56	280,000.00	284,905.32	0.00%
25179SAD2	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	DEVON FINANCING CORP LLC	7.87500000	9/30/2031	307,725.00	7,266.88	220,000.00	311,441.56	0.00%
25243YAP4	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	DIAGEO CAPITAL PLC	4.82800000	7/15/2020	3,004,656.20	16,409.84	2,660,000.00	2,725,629.06	0.01%
279158AJ8	BBB	Baa2	BBB	NON-USD FIXED INCOME	CORPORATE BONDS	ECOPETROL SA	5.87500000	5/28/2045	460,752.00	7,285.00	480,000.00	476,841.43	0.00%
29379VAV5	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ENTERPRISE PRODUCTS OPERATING	5.70000000	2/15/2042	111,015.00	228.00	90,000.00	97,719.21	0.00%
30161NAC5	BBB-	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	EXELON CORP	5.62500000	6/15/2035	1,166,549.90	11,459.38	965,000.00	935,259.37	0.01%
35671DAU9	BBB-	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	FREEPORT-MCMORAN INC	3.55000000	3/1/2022	398,125.05	7,721.25	435,000.00	430,105.12	0.00%
369604BE2	AA+	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CO	0.85000000	10/9/2015	411,262.80	1,374.64	410,000.00	409,977.50	0.00%
369604BH5	AA+	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CO	4.50000000	3/11/2044	758,647.70	14,237.50	670,000.00	692,591.87	0.00%
36962G2T0	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	5.55000000	5/4/2020	233,828.00	3,607.50	200,000.00	226,711.91	0.00%
36962G3U6	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	5.62500000	5/1/2018	2,923,336.00	48,750.00	2,600,000.00	2,597,804.87	0.01%
36962G4B7	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	6.87500000	1/10/2039	203,207.20	1,363.54	140,000.00	174,072.87	0.00%
36962G4D3	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	6.00000000	8/7/2019	504,484.60	1,720.00	430,000.00	429,781.23	0.00%
36962G4R2	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	4.37500000	9/16/2020	821,999.40	14,838.54	740,000.00	779,812.39	0.00%
36962G4Y7	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	4.62500000	1/7/2021	383,074.60	2,358.75	340,000.00	339,222.14	0.00%
36962G5Z3	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	1.62500000	7/2/2015	1,084,622.40	2,876.25	1,080,000.00	1,081,850.39	0.00%
36962G6F6	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	3.15000000	9/7/2022	249,921.60	3,654.00	240,000.00	242,643.10	0.00%
375558AW3	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	GILEAD SCIENCES INC	3.70000000	4/1/2024	1,302,215.80	18,808.33	1,220,000.00	1,218,201.36	0.01%
377373AD7	A+	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	GLAXOSMITHKLINE CAPITAL PLC	2.85000000	5/8/2022	670,434.60	5,904.25	660,000.00	656,681.43	0.00%
38141EA58	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.37500000	3/15/2020	135,910.80	2,974.17	120,000.00	119,448.63	0.00%
38141EA66	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	6.00000000	6/15/2020	139,909.20	1,520.00	120,000.00	123,816.24	0.00%
38141EC23	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	3.85000000	7/8/2024	1,494,021.10	8,105.32	1,430,000.00	1,450,037.49	0.01%
38141GGM0	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	6.25000000	2/1/2041	1,960,410.00	7,812.50	1,500,000.00	1,503,213.33	0.01%
38141GGQ1	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.25000000	7/27/2021	227,074.00	991.67	200,000.00	200,803.00	0.00%
38141GRC0	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.37500000	1/22/2018	437,851.80	1,106.35	430,000.00	429,893.18	0.00%
38141GVM3	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	4.00000000	3/3/2024	1,448,322.90	27,095.56	1,370,000.00	1,368,249.68	0.01%
38147MAA3	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.90000000	7/19/2018	730,803.00	2,402.17	710,000.00	709,593.09	0.00%
404280AP4	BBB+	A3	A+	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	4.25000000	3/14/2024	421,724.00	7,886.11	400,000.00	397,571.32	0.00%
404280AQ2	BBB+	A3	A+	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	5.25000000	3/14/2044	661,600.20	14,125.42	580,000.00	635,586.69	0.00%
40429CGD8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	HSBC FINANCE CORP	6.67600000	1/15/2021	1,434,828.00	10,236.53	1,200,000.00	1,338,366.72	0.01%
444859BA9	BBB+	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	HUMANA INC	3.15000000	12/1/2022	149,013.00	1,181.25	150,000.00	149,530.82	0.00%
444859BB7	BBB+	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	HUMANA INC	4.62500000	12/1/2042	186,145.20	2,081.25	180,000.00	177,044.68	0.00%
46625HDF4	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	5.15000000	10/1/2015	10,252.70	214.58	10,000.00	9,990.81	0.00%
46625HJA9	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.15000000	7/5/2016	441,954.43	2,107.00	430,000.00	439,743.96	0.00%
46625HJC5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.35000000	8/15/2021	142,212.20	251.33	130,000.00	131,953.81	0.00%
46625HJJ0	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.37500000	5/1/2023	579,095.20	6,525.00	580,000.00	576,033.60	0.00%
46625HJU5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.85000000	2/1/2044	22,903.80	80.83	20,000.00	19,929.01	0.00%
46625HJX9	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.62500000	5/13/2024	3,028,273.60	31,755.00	2,920,000.00	2,926,308.27	0.01%
46625HJZ4	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.12500000	12/15/2026	503,029.10	4,603.96	490,000.00	488,773.71	0.00%
50075NBA1	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	MONDELEZ INTERNATIONAL INC	5.37500000	2/10/2020	2,082,789.80	5,706.46	1,820,000.00	2,016,776.88	0.01%
501044CK5	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	KROGER CO/THE	6.90000000	4/15/2038	313,782.10	5,995.33	230,000.00	279,805.89	0.00%
50247VAA7	BBB	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	LYB INTERNATIONAL FINANCE BV	4.00000000	7/15/2023	581,977.00	2,811.11	550,000.00	550,488.83	0.00%
544152AA9	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	LORILLARD TOBACCO CO	8.12500000	6/23/2019	1,403,080.50	17,649.31	1,150,000.00	1,368,050.23	0.01%
57636QAB0	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	MASTERCARD INC	3.37500000	4/1/2024	608,373.60	8,156.25	580,000.00	577,708.58	0.00%
585055AS5	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	MEDTRONIC INC	4.45000000	3/15/2020	455,153.30	8,412.97	410,000.00	409,664.84	0.00%
585055AX4	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	MEDTRONIC INC	3.12500000	3/15/2022	82,613.60	1,152.78	80,000.00	79,822.40	0.00%
58933YAR6	AA	A2	A+	USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	2.75000000	2/10/2025	318,707.20	513.33	320,000.00	319,474.40	0.00%
59156RAP3	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	6.40000000	12/15/2066	1,322,100.00	15,267.56	1,130,000.00	1,093,335.14	0.01%
59562VAR8	BBB+	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY ENERGY CO	6.50000000	9/15/2037	178,721.40	3,896.39	130,000.00	170,489.08	0.00%
60871RAC4	BBB+	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	MOLSON COORS BREWING CO	3.50000000	5/1/2022	92,224.80	1,050.00	90,000.00	90,144.54	0.00%
609207AB1	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	MONDELEZ INTERNATIONAL INC	4.00000000	2/1/2024	747,111.30	2,300.00	690,000.00	690,294.49	0.00%
61744YAD0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.95000000	12/28/2017	311,371.20	2,915.50	280,000.00	308,013.02	0.00%
617446C23	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.45000000	1/9/2017	1,115,566.40	8,187.11	1,040,000.00	1,125,014.43	0.00%
61747YDT9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	4.75000000	3/22/2017	127,998.00	2,517.50	120,000.00	119,908.85	0.00%
62944TAE5	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	NVR INC	3.95000000	9/15/2022	41,878.00	728.56	40,000.00	39,945.78	0.00%

652482BJ8	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	21ST CENTURY FOX AMERICA INC	6.20000000	12/15/2034	161,363.75	1,636.11	125,000.00	121,295.19	0.00%
652482BQ2	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	21ST CENTURY FOX AMERICA INC	6.65000000	11/15/2037	122,085.00	1,762.25	90,000.00	88,970.92	0.00%
655044AG0	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	NOBLE ENERGY INC	5.25000000	11/15/2043	571,414.20	8,192.92	530,000.00	528,502.28	0.00%
674599CC7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	OCCIDENTAL PETROLEUM CORP	3.12500000	2/15/2022	276,461.10	375.00	270,000.00	267,482.78	0.00%
68389XAN5	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	1.20000000	10/15/2017	952,232.50	4,306.67	950,000.00	949,122.53	0.00%
694308GE1	BBB	A3	A-	USD FIXED INCOME	CORPORATE BONDS	PACIFIC GAS & ELECTRIC CO	6.05000000	3/1/2034	262,314.00	6,050.00	200,000.00	213,894.28	0.00%
694308GJ0	BBB	A3	A-	USD FIXED INCOME	CORPORATE BONDS	PACIFIC GAS & ELECTRIC CO	5.80000000	3/1/2037	101,302.40	2,320.00	80,000.00	79,537.08	0.00%
694308HD2	BBB	A3	A-	USD FIXED INCOME	CORPORATE BONDS	PACIFIC GAS & ELECTRIC CO	4.60000000	6/15/2043	747,653.00	6,506.44	670,000.00	674,056.55	0.00%
706451BG5	BBB+	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	PETROLEOS MEXICANOS	6.62500000	6/15/2035	1,952,381.11	23,874.29	1,707,000.00	1,720,050.99	0.01%
713448BJ6	A-	A1	A	USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	7.90000000	11/1/2018	333,260.72	7,215.33	274,000.00	274,501.43	0.00%
713448CA4	A-	A1	A	USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	0.70000000	8/13/2015	971,522.90	339.50	970,000.00	969,951.88	0.00%
713448CM8	A-	A1	A	USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	3.60000000	3/1/2024	352,156.20	5,940.00	330,000.00	329,472.04	0.00%
71645WAT8	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	3.87500000	1/27/2016	491,340.00	1,829.86	500,000.00	503,310.37	0.00%
717081CY7	AA	A1	A+	USD FIXED INCOME	CORPORATE BONDS	PFIZER INC	7.20000000	3/15/2039	118,348.80	2,656.00	80,000.00	103,379.33	0.00%
718172AL3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PHILIP MORRIS INTERNATIONAL IN	2.90000000	11/15/2021	409,740.00	3,415.56	400,000.00	396,297.67	0.00%
718172AP4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PHILIP MORRIS INTERNATIONAL IN	4.50000000	3/20/2042	389,692.80	7,245.00	360,000.00	351,738.23	0.00%
718172AT6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PHILIP MORRIS INTERNATIONAL IN	2.50000000	8/22/2022	327,511.80	206.25	330,000.00	327,141.78	0.00%
72650RBD3	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	PLAINS ALL AMERICAN PIPELINE L	3.85000000	10/15/2023	553,850.00	7,708.56	530,000.00	529,043.74	0.00%
726505AN0	BBB-	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	FREEPORT-MCMORAN OIL & GAS LLC	6.50000000	11/15/2020	110,174.48	1,990.44	104,000.00	109,952.13	0.00%
73755LAL1	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	POTASH CORP OF SASKATCHEWAN IN	3.62500000	3/15/2024	491,883.20	7,856.18	470,000.00	466,169.81	0.00%
742718EB1	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	PROCTER & GAMBLE CO/THE	3.10000000	8/15/2023	639,530.10	840.44	610,000.00	606,589.32	0.00%
743263AS4	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	PROGRESS ENERGY INC	3.15000000	4/1/2022	298,128.70	3,806.25	290,000.00	284,848.06	0.00%
755111BT7	A	A3	A-	USD FIXED INCOME	CORPORATE BONDS	RAYTHEON CO	3.12500000	10/15/2020	322,316.30	3,659.72	310,000.00	309,049.08	0.00%
761713AX4	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	REYNOLDS AMERICAN INC	3.25000000	11/1/2022	299,151.00	3,250.00	300,000.00	299,676.39	0.00%
767201AC0	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	RIO TINTO FINANCE USA LTD	6.50000000	7/15/2018	1,080,473.60	7,807.22	940,000.00	937,359.71	0.00%
767201AH9	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	RIO TINTO FINANCE USA LTD	9.00000000	5/1/2019	101,684.00	2,400.00	80,000.00	98,450.37	0.00%
780082AA1	AA-	Aaa	AAA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	1.87500000	2/5/2020	2,983,920.00	4,062.50	3,000,000.00	2,999,585.29	0.01%
78011DAF1	AA-	Aaa	AAA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.00000000	10/1/2018	4,052,560.00	33,333.33	4,000,000.00	3,997,792.35	0.02%
822582AD4	AA	Aa1	AA	NON-USD FIXED INCOME	CORPORATE BONDS	SHELL INTERNATIONAL FINANCE BV	6.37500000	12/15/2038	446,470.40	4,306.67	320,000.00	383,404.84	0.00%
84265VAG0	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN COPPER CORP	5.25000000	11/8/2042	1,238,041.60	22,576.46	1,370,000.00	1,346,264.75	0.01%
857477AL7	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	STATE STREET CORP	3.10000000	5/15/2023	1,575,981.70	14,330.61	1,570,000.00	1,567,965.42	0.01%
857477AN3	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	STATE STREET CORP	3.30000000	12/16/2024	114,038.10	766.33	110,000.00	109,889.80	0.00%
87938WAH6	BBB	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	TELEFONICA EMISIONES SAU	5.87700000	7/15/2019	46,349.20	300.38	40,000.00	40,133.67	0.00%
87938WAM5	BBB	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	TELEFONICA EMISIONES SAU	5.13400000	4/27/2020	113,059.00	1,768.38	100,000.00	101,780.72	0.00%
88165FAF9	A-	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	TEVA PHARMACEUTICAL FINANCE CO	3.65000000	11/10/2021	20,049.18	213.83	19,000.00	18,952.12	0.00%
883556BG6	BBB	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	THERMO FISHER SCIENTIFIC INC	5.30000000	2/1/2044	94,676.80	353.33	80,000.00	81,689.56	0.00%
887315BM0	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER COS INC	6.95000000	1/15/2028	922,176.00	6,394.00	720,000.00	668,532.58	0.00%
88732JAJ7	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER CABLE INC	6.55000000	5/1/2037	398,118.60	7,205.00	330,000.00	422,503.70	0.00%
88732JAS7	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER CABLE INC	8.25000000	4/1/2019	2,149,734.40	60,500.00	1,760,000.00	1,979,043.72	0.01%
88732JAU2	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER CABLE INC	6.75000000	6/15/2039	260,015.70	2,992.50	210,000.00	204,922.93	0.00%
88732JAY4	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER CABLE INC	5.87500000	11/15/2040	91,092.00	1,383.89	80,000.00	80,939.09	0.00%
89153UAF8	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TOTAL CAPITAL CANADA LTD	2.75000000	7/15/2023	1,165,495.50	4,111.25	1,170,000.00	1,104,718.30	0.01%
89233P6S0	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	1.25000000	10/5/2017	1,023,151.80	5,170.83	1,020,000.00	1,019,688.98	0.00%
89236TCA1	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	1.45000000	1/12/2018	1,016,989.20	1,993.35	1,010,000.00	1,008,675.85	0.00%
893830BB4	BBB-	Ba1	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	TRANSOCEAN INC	6.37500000	12/15/2021	26,475.00	403.75	30,000.00	34,163.05	0.00%
89417EAD1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	TRAVELERS COS INC/THE	6.25000000	6/15/2037	219,203.20	2,111.11	160,000.00	155,448.72	0.00%
907818AZ1	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	UNION PACIFIC CORP	7.00000000	2/1/2016	1,011,398.40	5,600.00	960,000.00	958,959.28	0.00%
909317BE8	A-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	UAL 2009-2A PASS THROUGH TRUST	9.75000000	7/15/2018	442,248.83	4,963.68	398,422.37	424,539.24	0.00%
91324PBT8	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	3.37500000	11/15/2021	1,177,188.30	11,030.63	1,110,000.00	1,105,813.22	0.01%
91911TAH6	BBB+	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	VALE OVERSEAS LTD	6.87500000	11/21/2036	2,414,087.50	46,310.76	2,425,000.00	2,677,814.15	0.01%
92343VAW4	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.00000000	4/1/2041	171,096.80	3,500.00	140,000.00	170,676.16	0.00%
92343VBJ2	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	2.45000000	11/1/2022	144,172.50	1,225.00	150,000.00	150,216.93	0.00%
92343VBR4	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	5.15000000	9/15/2023	1,032,147.00	21,372.50	900,000.00	985,613.55	0.00%
92343VBS2	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.40000000	9/15/2033	3,546,564.00	82,631.11	2,800,000.00	2,953,497.09	0.02%
92343VBT0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.55000000	9/15/2043	1,879,363.20	43,189.97	1,430,000.00	1,768,729.50	0.01%
92343VCC6	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	3.45000000	3/15/2021	291,538.80	4,454.33	280,000.00	287,435.68	0.00%
931142CM3	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	6.20000000	4/15/2038	627,223.80	10,774.22	460,000.00	468,436.00	0.00%
94106LAG4	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	WASTE MANAGEMENT INC	7.37500000	5/15/2029	396,603.20	6,080.28	280,000.00	339,355.06	0.00%
94106LAZ2	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	WASTE MANAGEMENT INC	3.50000000	5/15/2024	249,895.20	2,473.33	240,000.00	239,437.23	0.00%
94973VAM9	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	ANTHEM INC	5.87500000	6/15/2017	120,725.00	1,364.31	110,000.00	109,813.17	0.00%
94973VAS6	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	ANTHEM INC	4.35000000	8/15/2020	879,000.00	1,546.67	800,000.00	803,993.02	0.00%
94973VAX5	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	ANTHEM INC	3.12500000	5/15/2022	182,536.20	1,656.25	180,000.00	179,317.08	0.00%
94974BEV8	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	4.60000000	4/1/2021	145,181.40	2,491.67	130,000.00	136,339.84	0.00%
94974BFG0	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	1.50000000	1/16/2018	360,626.40	675.00	360,000.00	359,626.40	0.00%
94974BFJ4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.45000000	2/13/2023	805,871.10	1,362.75	790,000.00	797,631.49	0.00%
94974BFN5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	4.12500000	8/15/2023	650,924.90	1,118.33	610,000.00	608,189.95	0.00%
94974BFP0	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	5.37500000	11/2/2043	94,706.40	1,421.39	80,000.00	79,587.46	0.00%
94974BGE4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	4.65000000	11/4/2044	160,369.50	2,266.88	150,000.00	148,973.17	0.00%
949746QU8	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.67600000	6/15/2016	560,185.20	9,153.24	540,000.00	540,882.41	0.00%
949746RF0	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	5.60600000	1/15/2044	390,342.40	2,292.23	320,000.00	368,162.44	0.00%
983024AN0	AA	A1	A+	USD FIXED INCOME	CORPORATE BONDS	WYETH LLC	5.95000000	4/1/2037	1,213,878.40	23,304.17	940,000.00	935,120.34	0.01%
00440EAN7	A+	A3	A+	USD FIXED INCOME	CORPORATE BONDS	ACE INA HOLDINGS INC	2.60000000	11/23/2015	923,040.30	6,440.78	910,000.00	909,873.90	0.00%

00817YAQ1	A	Baa2	A-		USD FIXED INCOME	CORPORATE BONDS	AETNA INC	3.50000000	11/15/2024	344,820.30	3,561.25	330,000.00	328,652.82	0.00%
008916AN8	BBB	Baa2	-		NON-USD FIXED INCOME	CORPORATE BONDS	AGRIUM INC	5.25000000	1/15/2045	142,812.50	1,877.60	125,000.00	124,366.42	0.00%
023135AN6	AA-	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	AMAZON.COM INC	3.80000000	12/5/2024	1,311,900.00	11,347.22	1,250,000.00	1,245,563.71	0.01%
02364WBD6	A-	A2	A		NON-USD FIXED INCOME	CORPORATE BONDS	AMERICA MOVIL SAB DE CV	3.12500000	7/16/2022	1,424,402.00	5,468.75	1,400,000.00	1,377,387.68	0.01%
026874CY1	A-	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	4.12500000	2/15/2024	3,268,800.00	5,500.00	3,000,000.00	3,103,613.43	0.01%
031162BP4	A	Baa1	BBB		USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	5.37500000	5/15/2043	579,254.90	7,675.80	485,000.00	543,052.46	0.00%
037833AT7	AA+	Aa1	-		USD FIXED INCOME	CORPORATE BONDS	APPLE INC	4.45000000	5/6/2044	227,855.45	2,914.13	205,000.00	203,905.83	0.00%
037833BA7	AA+	Aa1	-		USD FIXED INCOME	CORPORATE BONDS	APPLE INC	3.45000000	2/9/2045	472,450.00	1,054.17	500,000.00	495,569.64	0.00%
05348EAQ2	BBB+	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	AVALONBAY COMMUNITIES INC	2.95000000	9/15/2022	79,377.60	1,088.22	80,000.00	79,682.04	0.00%
05348EAR0	BBB+	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	AVALONBAY COMMUNITIES INC	2.85000000	3/15/2023	352,101.60	4,731.00	360,000.00	340,408.01	0.00%
05348EAT6	BBB+	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	AVALONBAY COMMUNITIES INC	4.20000000	12/15/2023	1,133,998.60	9,398.67	1,060,000.00	1,137,551.83	0.00%
05348EAU3	BBB+	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	AVALONBAY COMMUNITIES INC	3.50000000	11/15/2024	716,905.00	6,805.56	700,000.00	694,878.45	0.00%
06051GFF1	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.00000000	4/1/2024	3,998,322.60	63,083.33	3,785,000.00	3,844,776.65	0.02%
06051GFL8	BBB+	Baa3	BBB+		USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.25000000	10/22/2026	1,019,626.25	15,153.02	995,000.00	990,305.28	0.00%
06406HBX6	A+	A1	AA-		USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	2.30000000	7/28/2016	1,370,029.40	2,825.17	1,340,000.00	1,357,035.48	0.01%
06406HCX5	A+	A1	AA-		USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	3.25000000	9/11/2024	1,289,375.00	19,184.03	1,250,000.00	1,245,836.88	0.01%
06406HDA4	A+	A1	-		USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	3.00000000	2/24/2025	499,583.70	288.75	495,000.00	493,941.95	0.00%
075887BG3	BBB+	A3	-		USD FIXED INCOME	CORPORATE BONDS	BECTON DICKINSON AND CO	4.68500000	12/15/2044	1,249,291.80	11,275.23	1,140,000.00	1,147,337.09	0.01%
14040HBD6	BBB	Baa1	A-		USD FIXED INCOME	CORPORATE BONDS	CAPITAL ONE FINANCIAL CORP	3.50000000	6/15/2023	278,582.85	2,017.17	273,000.00	264,440.36	0.00%
14042E4L1	BBB+	A3	A-		USD FIXED INCOME	CORPORATE BONDS	CAPITAL ONE NA/MCLEAN VA	1.65000000	2/5/2018	2,406,385.00	2,871.92	2,410,000.00	2,409,528.35	0.01%
172967JJ1	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	2.40000000	2/18/2020	1,668,802.50	1,451.67	1,675,000.00	1,671,336.02	0.01%
20030NBK6	A-	A3	A-		USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	4.75000000	3/1/2044	58,127.00	1,187.50	50,000.00	51,803.08	0.00%
20030NBM2	A-	A3	A-		USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	4.20000000	8/15/2034	1,197,433.25	2,062.67	1,105,000.00	1,100,919.96	0.01%
209111FF5	A-	A2	A-		USD FIXED INCOME	CORPORATE BONDS	CONSOLIDATED EDISON CO OF NEW	4.62500000	12/1/2054	675,834.00	7,477.08	600,000.00	598,473.68	0.00%
23317HAB8	BBB-	Baa2	BBB-		USD FIXED INCOME	CORPORATE BONDS	DDR CORP	3.37500000	5/15/2023	493,585.00	4,968.75	500,000.00	485,403.14	0.00%
233331AT4	BBB	A3	BBB		USD FIXED INCOME	CORPORATE BONDS	DTE ENERGY CO	2.40000000	12/1/2019	465,777.60	2,974.67	460,000.00	459,484.54	0.00%
254010AD3	A	A3	A		USD FIXED INCOME	CORPORATE BONDS	DIGNITY HEALTH	3.81200000	11/1/2024	542,890.40	7,488.46	520,000.00	520,000.00	0.00%
25470DAJ8	BBB	Baa2	BBB		USD FIXED INCOME	CORPORATE BONDS	DISCOVERY COMMUNICATIONS LLC	4.87500000	4/1/2043	250,093.92	4,793.75	236,000.00	234,358.49	0.00%
26442CAN4	A	Aa2	A+		USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY CAROLINAS LLC	4.00000000	9/30/2042	316,965.70	4,949.44	295,000.00	292,756.66	0.00%
26442RAD3	A	Aa2	A+		USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY PROGRESS INC	4.15000000	12/1/2044	361,383.75	3,783.99	325,000.00	323,893.82	0.00%
26884ABA0	BBB+	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	ERP OPERATING LP	3.00000000	4/15/2023	497,790.00	5,666.67	500,000.00	477,920.11	0.00%
29379VBF9	BBB+	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	ENTERPRISE PRODUCTS OPERATING	4.95000000	10/15/2054	374,867.00	6,404.75	340,000.00	334,427.36	0.00%
31677QAY5	A-	A3	A		USD FIXED INCOME	CORPORATE BONDS	FIFTH THIRD BANK/CINCINNATI OH	1.15000000	11/18/2016	1,803,078.00	5,922.50	1,800,000.00	1,804,220.36	0.01%
341081FE2	A	Aa2	AA-		USD FIXED INCOME	CORPORATE BONDS	FLORIDA POWER & LIGHT CO	5.12500000	6/1/2041	1,532,463.22	15,708.13	1,226,000.00	1,224,968.44	0.01%
362320BA0	BBB+	Baa2	A-		USD FIXED INCOME	CORPORATE BONDS	GTE CORP	6.94000000	4/15/2028	193,731.00	3,932.67	150,000.00	161,121.31	0.00%
373298BU1	A+	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	GEORGIA-PACIFIC LLC	8.87500000	5/15/2031	1,152,787.50	19,598.96	750,000.00	1,124,235.04	0.01%
375558BA0	A-	A3	-		USD FIXED INCOME	CORPORATE BONDS	GILEAD SCIENCES INC	4.50000000	2/1/2045	503,452.95	5,915.00	455,000.00	452,341.69	0.00%
38141GVK7	A-	Baa1	A		USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	1.45460000	4/30/2018	3,040,080.00	3,636.50	3,000,000.00	3,000,000.00	0.01%
38141GVM3	A-	Baa1	A		USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	4.00000000	3/3/2024	459,868.95	8,603.33	435,000.00	441,491.21	0.00%
38148LAC0	A-	Baa1	A		USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	3.50000000	1/23/2025	701,998.65	2,567.64	695,000.00	694,710.60	0.00%
40414LAK5	BBB+	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	HCP INC	4.20000000	3/1/2024	1,572,585.00	31,500.00	1,500,000.00	1,506,486.06	0.01%
40414LAL3	BBB+	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	HCP INC	3.87500000	8/15/2024	455,515.35	766.39	445,000.00	443,428.37	0.00%
437076BF8	A	A2	A		USD FIXED INCOME	CORPORATE BONDS	HOME DEPOT INC/THE	4.40000000	3/15/2045	274,319.15	4,970.78	245,000.00	241,238.39	0.00%
461070AL8	A-	A3	-		USD FIXED INCOME	CORPORATE BONDS	INTERSTATE POWER & LIGHT CO	3.25000000	12/1/2024	1,277,650.00	10,946.18	1,250,000.00	1,240,898.39	0.01%
46623EKD0	A	A3	-		USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.70000000	3/1/2018	5,075,355.25	-	5,075,000.00	5,073,680.50	0.02%
46625HJX9	A	A3	A+		USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.62500000	5/13/2024	700,029.00	7,340.63	675,000.00	671,916.72	0.00%
46625HJY7	A-	Baa1	A		USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.87500000	9/10/2024	1,173,264.50	21,167.19	1,150,000.00	1,144,199.22	0.01%
48126EAA5	A	A3	A+		USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	2.00000000	8/15/2017	643,769.35	564.44	635,000.00	634,428.13	0.00%
491674BG1	A-	A1	-		USD FIXED INCOME	CORPORATE BONDS	KENTUCKY UTILITIES CO	5.12500000	11/1/2040	694,188.00	9,395.83	550,000.00	614,684.78	0.00%
49327M2F0	A-	A3	A-		USD FIXED INCOME	CORPORATE BONDS	KEYBANK NA/CLEVELAND OH	2.50000000	12/15/2019	945,977.40	6,264.58	930,000.00	929,611.56	0.00%
494550BW5	BBB-	Baa3	BBB-		USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	5.40000000	9/1/2044	572,610.60	13,770.00	540,000.00	537,875.74	0.00%
49456BAH4	BBB-	Baa3	BBB-		USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN INC/DE	5.55000000	6/1/2045	649,485.65	8,860.73	605,000.00	602,968.10	0.00%
502413AY3	BBB-	Baa3	BBB-		USD FIXED INCOME	CORPORATE BONDS	L-3 COMMUNICATIONS CORP	5.20000000	10/15/2019	1,353,138.60	23,966.22	1,220,000.00	1,350,288.04	0.01%
534187AX7	A-	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	LINCOLN NATIONAL CORP	8.75000000	7/1/2019	626,725.00	7,291.67	500,000.00	586,708.47	0.00%
539830BD0	A-	Baa1	A-		USD FIXED INCOME	CORPORATE BONDS	LOCKHEED MARTIN CORP	3.80000000	3/1/2045	244,206.20	284.47	245,000.00	242,355.17	0.00%
544152AB7	BBB-	Baa2	BBB		USD FIXED INCOME	CORPORATE BONDS	LORILLARD TOBACCO CO	6.87500000	5/1/2020	2,080,995.00	40,104.17	1,750,000.00	2,066,356.62	0.01%
548661DA2	A-	A3	-		USD FIXED INCOME	CORPORATE BONDS	LOWE'S COS INC	5.00000000	9/15/2043	185,156.80	3,573.61	155,000.00	157,622.68	0.00%
55279HAJ9	A	A2	A-		USD FIXED INCOME	CORPORATE BONDS	MANUFACTURERS & TRADERS TRUST	2.10000000	2/6/2020	819,109.15	1,203.13	825,000.00	824,535.40	0.00%
55279HAK6	A	A2	A-		USD FIXED INCOME	CORPORATE BONDS	MANUFACTURERS & TRADERS TRUST	2.90000000	2/6/2025	1,189,584.00	2,416.67	1,200,000.00	1,198,663.36	0.01%
56501RAA4	A	-	A-		NON-USD FIXED INCOME	CORPORATE BONDS	MANULIFE FINANCIAL CORP	3.40000000	9/17/2015	334,412.10	5,111.33	330,000.00	329,446.27	0.00%
586054AC2	AA-	-	AA		USD FIXED INCOME	CORPORATE BONDS	MEMORIAL SLOAN-KETTERING CANCE	4.20000000	7/1/2055	329,576.00	758.33	325,000.00	323,820.84	0.00%
58933YAQ8	AA	A2	A+		USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	2.35000000	2/10/2022	437,835.20	603.17	440,000.00	439,410.09	0.00%
58933YAS4	AA	A2	A+		USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	1.85000000	2/10/2020	493,614.00	534.19	495,000.00	494,906.89	0.00%
59156RAT5	A-	A3	A-		USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	7.71700000	2/15/2019	2,282,454.16	6,441.12	1,878,000.00	2,089,146.85	0.01%
594918BD5	AAA	Aaa	AA+		USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	3.75000000	2/12/2045	613,001.25	1,217.19	615,000.00	611,601.93	0.00%
6174467U7	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	2.12500000	4/25/2018	1,007,350.00	7,437.50	1,000,000.00	996,966.35	0.00%
61746BDJ2	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.75000000	2/25/2023	2,611,025.00	1,562.50	2,500,000.00	2,430,281.69	0.01%
61746BDQ6	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.87500000	4/29/2024	2,497,075.00	31,188.37	2,375,000.00	2,389,967.03	0.01%
61747YDY8	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	4.30000000	1/27/2045	279,974.75	1,116.81	275,000.00	272,940.58	0.00%
64110DAE4	BBB+	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	NETAPP INC	3.37500000	6/15/2021	249,686.85	1,745.63	245,000.00	244,297.13	0.00%
649757AA9	-	A1	-	BBB+	USD FIXED INCOME	CORPORATE BONDS	NEW YORK PUBLIC LIBRARY ASTOR	4.30500000	7/1/2045	501,100.00	-	500,000.00	500,000.00	0.00%
65473QAZ6	BBB-	Baa2	BBB-		USD FIXED INCOME	CORPORATE BONDS	NISOURCE FINANCE CORP	5.80000000	2/1/2042	437,122.00	1,691.67	350,000.00	404,559.24	0.00%

65473QBD4	BBB-	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	NISOURCE FINANCE CORP	5.65000000	2/1/2045	190,476.00	706.25	150,000.00	172,686.29	0.00%
666807BJ0	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	NORTHROP GRUMMAN CORP	3.85000000	4/15/2045	268,815.25	735.24	275,000.00	274,925.88	0.00%
677347CF1	BBB+	A2	-	USD FIXED INCOME	CORPORATE BONDS	OHIO EDISON CO	8.25000000	10/15/2038	812,170.00	15,583.33	500,000.00	604,460.97	0.00%
681919BA3	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	OMNICOM GROUP INC	3.65000000	11/1/2024	351,458.00	4,205.61	340,000.00	338,956.03	0.00%
68389XAP0	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	2.50000000	10/15/2022	1,199,016.00	11,333.33	1,200,000.00	1,198,851.59	0.01%
68389XAV7	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	4.30000000	7/8/2034	408,090.00	2,373.96	375,000.00	390,336.81	0.00%
69353REK0	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	2.95000000	2/23/2025	534,919.75	350.72	535,000.00	533,760.57	0.00%
694308HL4	BBB	A3	A-	USD FIXED INCOME	CORPORATE BONDS	PACIFIC GAS & ELECTRIC CO	4.30000000	3/15/2045	278,052.00	3,502.71	255,000.00	252,085.21	0.00%
695114CG1	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	PACIFICORP	6.25000000	10/15/2037	1,135,521.75	19,479.17	825,000.00	936,890.12	0.00%
70109HAN5	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PARKER-HANNIFIN CORP	4.45000000	11/21/2044	312,572.40	3,461.11	280,000.00	279,632.04	0.00%
71654QBB7	BBB+	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	PETROLEOS MEXICANOS	4.87500000	1/24/2022	796,875.00	3,757.81	750,000.00	803,581.00	0.00%
718172BL2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PHILIP MORRIS INTERNATIONAL IN	4.25000000	11/10/2044	1,003,266.50	12,448.96	950,000.00	924,203.75	0.00%
718546AL8	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	PHILLIPS 66	4.87500000	11/15/2044	324,417.00	4,225.00	300,000.00	294,321.06	0.00%
74432QAH8	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	5.40000000	6/13/2035	204,702.75	2,047.50	175,000.00	184,893.37	0.00%
74432QBD6	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	6.62500000	12/1/2037	153,174.25	1,904.69	115,000.00	139,538.54	0.00%
74432QBN4	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	6.62500000	6/21/2040	383,946.30	3,671.35	285,000.00	352,725.79	0.00%
747262AK9	BBB-	Ba2	BBB-	USD FIXED INCOME	CORPORATE BONDS	QVC INC	4.37500000	3/15/2023	1,723,987.00	34,295.14	1,700,000.00	1,718,515.43	0.01%
761713AW6	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	REYNOLDS AMERICAN INC	4.75000000	11/1/2042	456,367.50	7,125.00	450,000.00	428,945.77	0.00%
78355HJY6	BBB	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	RYDER SYSTEM INC	2.65000000	3/2/2020	518,084.85	265.37	515,000.00	514,660.98	0.00%
845743BN2	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	SOUTHWESTERN PUBLIC SERVICE CO	4.50000000	8/15/2041	916,472.00	1,600.00	800,000.00	788,699.50	0.00%
857477AM5	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	STATE STREET CORP	3.70000000	11/20/2023	937,807.50	9,082.99	875,000.00	873,129.29	0.00%
872287AL1	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	TCI COMMUNICATIONS INC	7.12500000	2/15/2028	626,533.04	1,456.67	460,000.00	479,788.62	0.00%
883556BH4	BBB	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	THERMO FISHER SCIENTIFIC INC	3.30000000	2/15/2022	368,690.40	528.00	360,000.00	359,969.32	0.00%
88732JAU2	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER CABLE INC	6.75000000	6/15/2039	427,168.65	4,916.25	345,000.00	433,756.45	0.00%
907818EB0	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	UNION PACIFIC CORP	3.37500000	2/1/2035	143,789.25	435.00	145,000.00	144,561.97	0.00%
911312AJ5	A+	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	UNITED PARCEL SERVICE INC	6.20000000	1/15/2038	938,797.10	5,505.94	695,000.00	691,875.96	0.00%
91324PCH3	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	2.87500000	12/15/2021	699,074.00	4,507.36	680,000.00	679,287.37	0.00%
92343VBG8	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	3.85000000	11/1/2042	365,696.00	5,133.33	400,000.00	358,428.73	0.00%
92343VCQ5	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	4.40000000	11/1/2034	647,312.65	9,468.56	635,000.00	630,451.73	0.00%
92344GAS5	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	7.75000000	6/15/2032	732,448.50	8,589.58	525,000.00	610,821.94	0.00%
927804FR0	A-	A2	A	USD FIXED INCOME	CORPORATE BONDS	VIRGINIA ELECTRIC & POWER CO	4.45000000	2/15/2044	194,242.00	336.22	170,000.00	182,650.45	0.00%
92857WAZ3	A-	Baa1	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	VODAFONE GROUP PLC	2.50000000	9/26/2022	794,763.54	8,935.28	827,000.00	789,149.88	0.00%
94106LBC2	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	WASTE MANAGEMENT INC	4.10000000	3/1/2045	273,564.00	153.75	270,000.00	269,443.88	0.00%
942683AF0	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	ACTAVIS INC	3.25000000	10/1/2022	1,482,420.00	20,312.50	1,500,000.00	1,482,858.84	0.01%
94974BFN5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	4.12500000	8/15/2023	1,333,862.50	2,291.67	1,250,000.00	1,282,715.30	0.01%
94974BFY1	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	4.10000000	6/3/2026	1,549,042.00	14,832.89	1,480,000.00	1,478,550.52	0.01%
94974BGA2	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.30000000	9/9/2024	1,283,787.50	19,708.33	1,250,000.00	1,246,762.01	0.01%
94974BGH7	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.00000000	2/19/2025	757,932.80	760.00	760,000.00	757,467.60	0.00%
00287YAM1	A	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ABBVIE INC	4.40000000	11/6/2042	1,787,295.00	23,894.44	1,700,000.00	1,687,033.40	0.01%
007634AA6	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	AEGON FUNDING CO LLC	5.75000000	12/15/2020	1,315,650.15	13,874.75	1,143,000.00	1,251,533.31	0.01%
02209SAR4	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	5.37500000	1/31/2044	1,638,907.30	6,226.04	1,390,000.00	1,384,199.96	0.01%
02364WBF1	A-	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	AMERICA MOVIL SAB DE CV	1.24060000	9/12/2016	2,015,100.00	5,444.86	2,000,000.00	2,000,000.00	0.01%
0258M0DA4	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	2.75000000	9/15/2015	3,213,953.20	40,273.44	3,176,000.00	3,207,420.60	0.01%
031162AV2	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	5.85000000	6/1/2017	1,687,747.85	22,449.38	1,535,000.00	1,665,366.53	0.01%
037833AK6	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	2.40000000	5/3/2023	3,988,976.25	31,663.33	4,025,000.00	4,020,536.05	0.02%
03937LAA3	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	ARCH CAPITAL GROUP LTD	7.35000000	5/1/2034	1,398,850.00	24,500.00	1,000,000.00	1,365,655.30	0.01%
04530DAD4	BBB+	Baa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	ASPEN INSURANCE HOLDINGS LTD	4.65000000	11/15/2023	2,090,680.00	27,383.33	2,000,000.00	1,998,016.51	0.01%
05464HAA8	A-	Baa1	A-	NON-USD FIXED INCOME	CORPORATE BONDS	AXIS SPECIALTY FINANCE PLC	2.65000000	4/1/2019	1,410,038.00	15,458.33	1,400,000.00	1,414,723.95	0.01%
05565QCC0	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	1.37500000	11/6/2017	1,974,802.50	8,674.91	1,975,000.00	1,975,072.22	0.01%
06051GEN5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.87500000	2/7/2042	1,974,330.54	6,039.50	1,542,000.00	1,750,299.61	0.01%
06406HDA4	A+	A1	-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	3.00000000	2/24/2025	3,027,780.00	1,750.00	3,000,000.00	2,993,587.60	0.01%
073902PN2	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	BEAR STEARNS COS LLC/THE	5.55000000	1/22/2017	3,461,405.31	19,378.29	3,223,000.00	3,430,084.14	0.02%
084423AS1	BBB+	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	WR BERKLEY CORP	4.62500000	3/15/2022	1,104,445.80	21,752.92	1,020,000.00	1,081,611.50	0.00%
084664BE0	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY FINANCE COR	5.40000000	5/15/2018	1,693,720.10	23,834.10	1,499,000.00	1,690,325.34	0.01%
09247XAJ0	AA-	A1	-	USD FIXED INCOME	CORPORATE BONDS	BLACKROCK INC	3.37500000	6/1/2022	2,003,416.81	16,191.56	1,919,000.00	1,951,787.24	0.01%
11120VAA1	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	BRIXMOR OPERATING PARTNERSHIP	3.85000000	2/1/2025	1,178,910.10	4,983.61	1,165,000.00	1,164,515.17	0.01%
118230AK7	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	BUCKEYE PARTNERS LP	4.15000000	7/1/2023	1,245,936.78	8,673.50	1,254,000.00	1,251,967.76	0.01%
124857AN3	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	CBS CORP	4.60000000	1/15/2045	1,411,126.20	8,734.25	1,395,000.00	1,376,916.13	0.01%
136069FA4	A+	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	CANADIAN IMPERIAL BANK OF COMM	1.55000000	1/23/2018	2,664,785.20	4,337.33	2,651,000.00	2,651,939.69	0.01%
14912L4E8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	7.15000000	2/15/2019	2,300,278.75	6,117.22	1,925,000.00	2,292,016.17	0.01%
151020AM6	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	CELGENE CORP	4.62500000	5/15/2044	1,965,510.00	24,512.50	1,800,000.00	1,793,708.62	0.01%
166764AT7	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	2.41100000	3/3/2022	4,105,617.80	-	4,115,000.00	4,115,000.00	0.02%
172967ET4	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	1.95710000	5/15/2018	1,575,282.60	1,159.91	1,524,000.00	1,564,462.52	0.01%
172967FX4	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	5.87500000	1/30/2042	2,463,905.74	9,677.92	1,913,000.00	2,079,354.39	0.01%
191216AR1	AA	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	COCA-COLA CO/THE	3.15000000	11/15/2020	1,506,217.37	13,179.78	1,421,000.00	1,465,192.46	0.01%
20030NBM2	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	4.20000000	8/15/2034	2,817,490.00	4,853.33	2,600,000.00	2,590,399.92	0.01%
200340AP2	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	COMERICA INC	2.12500000	5/23/2019	1,423,575.00	8,243.23	1,425,000.00	1,425,000.00	0.01%
210518CS3	A	A1	A-	USD FIXED INCOME	CORPORATE BONDS	CONSUMERS ENERGY CO	6.70000000	9/15/2019	1,849,149.73	47,855.49	1,549,000.00	1,875,276.26	0.01%
22546QAP2	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	CREDIT SUISSE/NEW YORK NY	3.62500000	9/9/2024	2,257,472.70	37,583.19	2,170,000.00	2,158,249.57	0.01%
22966RAA4	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	CUBESMART LP	4.80000000	7/15/2022	1,141,856.54	6,341.87	1,034,000.00	1,032,846.40	0.01%
25271CAK8	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	DIAMOND OFFSHORE DRILLING INC	5.87500000	5/1/2019	1,360,259.26	24,009.17	1,226,000.00	1,423,266.89	0.01%
25468PBW5	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	WALT DISNEY CO/THE	7.00000000	3/1/2032	1,812,060.60	43,330.00	1,238,000.00	1,727,749.85	0.01%

26439RAH9	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	SPECTRA ENERGY CAPITAL LLC	8.00000000	10/1/2019	559,273.14	15,300.00	459,000.00	536,464.37	0.00%
26442CAK0	A	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY CAROLINAS LLC	3.90000000	6/15/2021	2,416,898.00	18,113.33	2,200,000.00	2,340,822.47	0.01%
29250NAH8	A-	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	ENBRIDGE INC	3.50000000	6/10/2024	1,069,211.00	8,662.50	1,100,000.00	1,096,454.50	0.00%
29273RAM1	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	ENERGY TRANSFER PARTNERS LP	9.00000000	4/15/2019	1,308,276.71	36,482.00	1,073,000.00	1,239,982.18	0.01%
29336UAD9	BBB	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	ENLINK MIDSTREAM PARTNERS LP	5.05000000	4/1/2045	1,605,474.90	23,394.13	1,530,000.00	1,521,652.81	0.01%
30068DAA5	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	EXCEL TRUST LP	4.62500000	5/15/2024	1,462,440.00	19,065.28	1,400,000.00	1,393,153.49	0.01%
313747AT4	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	FEDERAL REALTY INVESTMENT TRUS	2.75000000	6/1/2023	3,656,372.04	25,568.13	3,719,000.00	3,596,080.75	0.02%
345370CA6	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	FORD MOTOR CO	7.45000000	7/16/2031	1,431,679.00	9,545.31	1,025,000.00	1,361,629.44	0.01%
354613AJ0	AA-	A1	-	USD FIXED INCOME	CORPORATE BONDS	FRANKLIN RESOURCES INC	2.80000000	9/15/2022	2,024,900.00	25,822.22	2,000,000.00	2,015,284.73	0.01%
36962GU51	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	0.45110000	1/8/2016	1,702,346.00	1,107.70	1,700,000.00	1,697,552.58	0.01%
36962G4B7	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	6.87500000	1/10/2039	1,519,699.56	10,197.34	1,047,000.00	1,239,287.23	0.01%
369622SM8	AA	A2	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	5.30000000	2/11/2021	2,756,057.88	7,040.17	2,391,000.00	2,663,753.80	0.01%
372546AQ4	A+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GEORGE WASHINGTON UNIVERSITY/T	3.48500000	9/15/2022	2,025,835.50	31,335.96	1,950,000.00	1,950,000.00	0.01%
375558AV5	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	GILEAD SCIENCES INC	2.05000000	4/1/2019	1,494,650.15	12,616.04	1,477,000.00	1,474,924.01	0.01%
38141GGM0	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	6.25000000	2/1/2041	2,505,403.98	9,984.38	1,917,000.00	2,202,651.07	0.01%
404280AM1	A	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	6.10000000	1/14/2042	1,334,080.00	7,963.89	1,000,000.00	1,375,289.59	0.01%
40429CGD8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	HSBC FINANCE CORP	6.67600000	1/15/2021	2,784,762.01	19,867.41	2,329,000.00	2,647,564.82	0.01%
421946AH7	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	HEALTHCARE REALTY TRUST INC	3.75000000	4/15/2023	1,640,617.58	23,318.33	1,646,000.00	1,634,722.38	0.01%
42217KAU0	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	HEALTH CARE REIT INC	4.95000000	1/15/2021	2,620,473.20	14,927.00	2,360,000.00	2,489,020.52	0.01%
42225UAC8	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	HEALTHCARE TRUST OF AMERICA HO	3.37500000	7/15/2021	2,836,187.00	12,182.81	2,825,000.00	2,804,491.96	0.01%
42809HAD9	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	HESS CORP	5.60000000	2/15/2041	1,508,981.53	3,387.38	1,361,000.00	1,494,607.31	0.01%
444859BE1	BBB+	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	HUMANA INC	4.95000000	10/1/2044	1,561,031.00	31,697.33	1,423,000.00	1,416,187.44	0.01%
460146CF8	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL PAPER CO	7.30000000	11/15/2039	1,394,667.18	22,311.23	1,038,000.00	1,357,151.11	0.01%
46625HJC5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.35000000	8/15/2021	3,463,414.04	6,120.93	3,166,000.00	3,412,964.05	0.02%
48020QAA5	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	JONES LANG LASALLE INC	4.40000000	11/15/2022	1,814,339.28	22,439.02	1,732,000.00	1,766,712.13	0.01%
494550BL9	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	3.95000000	9/1/2022	1,236,967.84	23,858.00	1,208,000.00	1,206,308.89	0.01%
50247VAC3	BBB	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	LYB INTERNATIONAL FINANCE BV	4.87500000	3/15/2044	2,610,597.60	54,624.38	2,430,000.00	2,418,026.36	0.01%
539473AH1	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	LLOYDS BANK PLC	6.37500000	1/21/2021	2,118,483.36	12,410.00	1,752,000.00	2,033,162.02	0.01%
544152AB7	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	LORILLARD TOBACCO CO	6.87500000	5/1/2020	1,783,710.00	34,375.00	1,500,000.00	1,697,932.15	0.01%
548661CP0	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	LOWE'S COS INC	6.65000000	9/15/2037	2,596,862.80	57,648.11	1,880,000.00	2,493,833.58	0.01%
559080AE6	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	MAGELLAN MIDSTREAM PARTNERS LP	6.55000000	7/15/2019	587,740.00	4,184.72	500,000.00	573,956.42	0.00%
559222AQ7	A-	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	MAGNA INTERNATIONAL INC	3.62500000	6/15/2024	1,995,805.50	14,922.92	1,950,000.00	1,947,708.73	0.01%
56501RAB2	A	-	A-	NON-USD FIXED INCOME	CORPORATE BONDS	MANULIFE FINANCIAL CORP	4.90000000	9/17/2020	1,690,401.50	34,041.39	1,525,000.00	1,654,319.33	0.01%
59018YN64	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	6.87500000	4/25/2018	6,489,571.48	136,265.94	5,663,000.00	6,320,057.59	0.03%
59156RAT5	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	7.71700000	2/15/2019	2,314,752.11	6,526.87	1,903,000.00	2,282,531.89	0.01%
6174466Q7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	6.62500000	4/1/2018	5,039,036.40	122,286.46	4,430,000.00	4,910,638.59	0.02%
61945CAD5	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	MOSAIC CO/THE	5.45000000	11/15/2033	1,948,389.00	26,798.86	1,670,000.00	1,669,061.55	0.01%
62718QAA3	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	MURRAY STREET INVESTMENT TRUST	4.64700000	3/9/2017	5,308,935.75	58,029.41	4,995,000.00	5,436,245.49	0.02%
637071AL5	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	NATIONAL OILWELL VARCO INC	1.35000000	12/1/2017	1,342,102.50	4,556.25	1,350,000.00	1,344,097.17	0.01%
637432MT9	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	NATIONAL RURAL UTILITIES COOPE	4.75000000	4/30/2043	1,104,400.00	17,561.81	1,100,000.00	1,100,000.00	0.00%
63946BAG5	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	NBCUNIVERSAL MEDIA LLC	5.95000000	4/1/2041	3,072,739.88	57,962.92	2,338,000.00	2,718,292.32	0.01%
655664AH3	A-	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	NORDSTROM INC	6.95000000	3/15/2028	2,648,600.00	64,094.44	2,000,000.00	2,590,972.01	0.01%
680223AJ3	BBB+	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	OLD REPUBLIC INTERNATIONAL COR	4.87500000	10/1/2024	2,233,392.00	44,362.50	2,100,000.00	2,089,817.55	0.01%
681919BA3	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	OMNICOM GROUP INC	3.65000000	11/1/2024	1,338,641.50	16,018.43	1,295,000.00	1,291,023.65	0.01%
68389XBA2	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	2.80000000	7/8/2021	2,410,293.60	9,646.00	2,340,000.00	2,336,894.95	0.01%
69349LAC2	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	4.87500000	9/21/2017	2,887,240.95	57,915.00	2,673,000.00	2,805,232.73	0.01%
71672VAB5	AA-	A3	-	USD FIXED INCOME	CORPORATE BONDS	PETROLOGISTICS LP / PETROLOGIS	6.25000000	4/1/2020	1,924,250.00	46,614.58	1,790,000.00	1,962,884.02	0.01%
726505AN0	BBB-	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	FREEPORT-MCMORAN OIL & GAS LLC	6.50000000	11/15/2020	1,004,282.76	18,143.67	948,000.00	1,032,237.28	0.00%
74432QBG9	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	7.37500000	6/15/2019	4,517,407.14	58,245.29	3,741,000.00	4,448,501.70	0.02%
74456QBG0	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE ELECTRIC & GAS	1.80000000	6/1/2019	2,318,773.45	10,417.50	2,315,000.00	2,311,413.06	0.01%
759351AF6	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	REINSURANCE GROUP OF AMERICA I	5.62500000	3/15/2017	1,930,250.25	46,454.06	1,791,000.00	1,916,912.60	0.01%
76132FAA5	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	RETAIL OPPORTUNITY INVESTMENTS	5.00000000	12/15/2023	1,640,835.00	15,833.33	1,500,000.00	1,477,395.29	0.01%
76720AAC0	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	RIO TINTO FINANCE USA PLC	3.50000000	3/22/2022	1,390,422.84	20,683.25	1,338,000.00	1,382,987.80	0.01%
76720AAJ5	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	RIO TINTO FINANCE USA PLC	1.08260000	6/17/2016	2,212,363.01	4,911.34	2,207,000.00	2,207,000.00	0.01%
78008SE28	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	0.60535000	3/8/2016	2,257,492.50	3,140.25	2,250,000.00	2,252,060.55	0.01%
78008S7D2	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.20000000	7/27/2018	1,704,971.43	3,471.97	1,671,000.00	1,671,000.00	0.01%
78010XAE1	A-	Baa1	A	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF SCOTLAND PLC/THE	5.62500000	8/24/2020	1,433,571.67	1,352.97	1,237,000.00	1,390,633.03	0.01%
806854AH8	AA-	Aa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	SCHLUMBERGER INVESTMENT SA	3.65000000	12/1/2023	3,205,620.00	27,375.00	3,000,000.00	2,990,882.63	0.01%
81721MAE9	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	SENIOR HOUSING PROPERTIES TRUS	6.75000000	4/15/2020	1,056,861.30	23,715.00	930,000.00	1,055,383.84	0.00%
822582AY8	AA	Aa1	AA	NON-USD FIXED INCOME	CORPORATE BONDS	SHELL INTERNATIONAL FINANCE BV	4.55000000	8/12/2043	2,248,597.40	4,730.74	1,970,000.00	1,956,943.77	0.01%
828807CA3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	10.35000000	4/1/2019	3,257,239.92	108,157.50	2,508,000.00	3,115,073.60	0.01%
842400FC2	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CALIFORNIA EDISON CO	5.62500000	2/1/2036	1,769,047.50	6,445.31	1,375,000.00	1,711,893.05	0.01%
842587CJ4	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CO/THE	2.45000000	9/1/2018	1,950,977.00	23,275.00	1,900,000.00	1,897,275.33	0.01%
857477AL7	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	STATE STREET CORP	3.10000000	5/15/2023	1,194,533.90	10,862.06	1,190,000.00	1,188,377.72	0.01%
85771PAM4	AA-	Aa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	STATOIL ASA	0.54710000	5/15/2018	2,771,433.36	591.69	2,781,000.00	2,784,599.54	0.01%
85771PAQ5	AA-	Aa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	STATOIL ASA	4.80000000	11/8/2043	2,352,020.00	30,133.33	2,000,000.00	1,990,126.11	0.01%
87151QAC0	BBB	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	SYMETRA FINANCIAL CORP	4.25000000	7/15/2024	1,559,700.00	8,145.83	1,500,000.00	1,494,071.26	0.01%
87164KAA2	A+	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	SYNGENTA FINANCE NV	3.12500000	3/28/2022	1,815,786.00	23,906.25	1,800,000.00	1,807,037.40	0.01%
89114QAL2	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TORONTO-DOMINION BANK/THE	0.69560000	9/9/2016	3,393,756.60	5,355.35	3,380,000.00	3,380,000.00	0.01%
89153VAG4	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TOTAL CAPITAL INTERNATIONAL SA	3.70000000	1/15/2024	1,792,533.98	7,937.94	1,679,000.00	1,709,089.68	0.01%
89233P6D3	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	1.75000000	5/22/2017	1,707,602.40	8,085.00	1,680,000.00	1,677,206.02	0.01%
893521AB0	BBB	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	TRANSATLANTIC HOLDINGS INC	8.00000000	11/30/2039	938,510.88	13,427.56	664,000.00	916,338.50	0.00%

893526DK6	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	TRANSCANADA PIPELINES LTD	3.80000000	10/1/2020	1,868,337.90	27,787.50	1,755,000.00	1,849,134.67	0.01%
90131HAB1	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	21ST CENTURY FOX AMERICA INC	5.40000000	10/1/2043	1,529,725.00	28,125.00	1,250,000.00	1,383,219.25	0.01%
91159HHD5	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	1.65000000	5/15/2017	2,129,421.00	10,202.50	2,100,000.00	2,131,901.80	0.01%
91324PBU5	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	4.62500000	11/15/2041	1,591,467.92	19,010.81	1,396,000.00	1,379,542.93	0.01%
91915WAB8	BBB+	Baa2	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	VALIDUS HOLDINGS LTD	8.87500000	1/26/2040	1,732,750.20	10,613.02	1,230,000.00	1,636,116.92	0.01%
92277GAB3	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	VENTAS REALTY LP	5.70000000	9/30/2043	1,460,448.00	28,690.00	1,200,000.00	1,380,496.55	0.01%
92343VBJ2	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	2.45000000	11/1/2022	2,064,550.20	17,542.00	2,148,000.00	2,150,498.91	0.01%
92343VBT0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.55000000	9/15/2043	1,448,292.48	33,283.46	1,102,000.00	1,100,733.36	0.01%
92345YAA4	BBB-	Baa3	A-	USD FIXED INCOME	CORPORATE BONDS	VERISK ANALYTICS INC	5.80000000	5/1/2021	1,698,972.24	28,690.67	1,484,000.00	1,707,815.34	0.01%
929903AM4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WACHOVIA CORP	5.50000000	8/1/2035	1,722,938.25	6,668.75	1,455,000.00	1,680,756.42	0.01%
929903CH3	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WACHOVIA CORP	5.62500000	10/15/2016	5,859,723.06	116,088.75	5,463,000.00	5,747,041.61	0.03%
94106LBC2	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	WASTE MANAGEMENT INC	4.10000000	3/1/2045	1,443,810.00	811.46	1,425,000.00	1,425,358.93	0.01%
941063AQ2	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	WASTE MANAGEMENT INC	4.60000000	3/1/2021	2,773,600.00	57,500.00	2,500,000.00	2,778,091.07	0.01%
00206RBK7	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	4.35000000	6/15/2045	926,639.00	8,999.67	980,000.00	935,794.88	0.00%
002799AL8	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	ABBEY NATIONAL TREASURY SERVIC	3.05000000	8/23/2018	7,685,969.50	5,008.78	7,390,000.00	7,603,187.02	0.03%
00724FAC5	A-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ADOBE SYSTEMS INC	3.25000000	2/1/2025	977,081.00	3,046.42	970,000.00	978,726.82	0.00%
008252AN8	BBB+	A3	BBB	USD FIXED INCOME	CORPORATE BONDS	AFFILIATED MANAGERS GROUP INC	3.50000000	8/1/2025	701,545.50	1,233.75	705,000.00	699,653.70	0.00%
010392FC7	A	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ALABAMA POWER CO	3.37500000	10/1/2020	3,697,715.00	49,218.75	3,500,000.00	3,496,661.35	0.02%
015271AD1	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	ALEXANDRIA REAL ESTATE EQUITIE	3.90000000	6/15/2023	585,384.30	4,693.00	570,000.00	569,638.43	0.00%
015271AG4	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	ALEXANDRIA REAL ESTATE EQUITIE	4.50000000	7/30/2029	435,108.40	1,588.75	410,000.00	409,650.26	0.00%
02361DAN0	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	AMEREN ILLINOIS CO	4.30000000	7/1/2044	2,825,080.30	17,988.33	2,510,000.00	2,495,903.68	0.01%
02361DAP5	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	AMEREN ILLINOIS CO	3.25000000	3/1/2025	878,250.75	6,179.06	845,000.00	844,527.97	0.00%
02364WAV7	A-	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	AMERICA MOVIL SAB DE CV	5.00000000	3/30/2020	1,845,506.25	34,289.58	1,635,000.00	1,735,918.60	0.01%
02364WBD6	A-	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	AMERICA MOVIL SAB DE CV	3.12500000	7/16/2022	2,202,735.95	8,457.03	2,165,000.00	2,190,317.80	0.01%
02377AAA6	A	B1	A	USD FIXED INCOME	CORPORATE BONDS	AMERICAN AIRLINES 2014-1 CLASS	3.70000000	4/1/2028	390,450.00	6,444.17	380,000.00	380,000.00	0.00%
026874CY1	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	4.12500000	2/15/2024	3,426,792.00	5,765.83	3,145,000.00	3,324,379.27	0.02%
026874DC8	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	3.87500000	1/15/2035	775,497.80	3,812.57	770,000.00	768,790.11	0.00%
03040WAL9	A-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	AMERICAN WATER CAPITAL CORP	3.40000000	3/1/2025	734,963.60	13,209.94	710,000.00	712,716.98	0.00%
03073EAM7	A-	Baa2	A-	USD FIXED INCOME	CORPORATE BONDS	AMERISOURCEBERGEN CORP	3.25000000	3/1/2025	1,949,859.70	1,916.60	1,930,000.00	1,938,251.89	0.01%
032511BK2	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	ANADARKO PETROLEUM CORP	4.50000000	7/15/2044	765,956.85	4,283.75	745,000.00	789,142.07	0.00%
037833AZ3	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	2.50000000	2/9/2025	2,159,674.00	3,361.11	2,200,000.00	2,196,913.05	0.01%
037833BA7	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	3.45000000	2/9/2045	1,889,800.00	4,216.67	2,000,000.00	1,982,278.58	0.01%
04650NAB0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	5.35000000	9/1/2040	1,044,072.40	26,215.00	980,000.00	1,060,599.88	0.00%
05348EAU3	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	AVALONBAY COMMUNITIES INC	3.50000000	11/15/2024	793,716.25	7,534.72	775,000.00	769,329.72	0.00%
06051GFF1	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.00000000	4/1/2024	4,885,665.00	77,083.33	4,625,000.00	4,660,895.56	0.02%
06406HCV9	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	3.40000000	5/15/2024	3,763,533.30	36,140.11	3,610,000.00	3,625,702.62	0.02%
06738EAD7	BBB	A3	A	NON-USD FIXED INCOME	CORPORATE BONDS	BARCLAYS PLC	2.75000000	11/8/2019	1,365,565.50	11,446.88	1,350,000.00	1,378,784.02	0.01%
07330MAA5	A-	A2	A	USD FIXED INCOME	CORPORATE BONDS	BRANCH BANKING & TRUST CO	3.80000000	10/30/2026	5,245,988.25	79,821.11	4,975,000.00	5,023,246.05	0.02%
075887BF5	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BECTON DICKINSON AND CO	3.73400000	12/15/2024	875,455.75	6,484.19	835,000.00	835,000.00	0.00%
075896AB6	A-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	BED BATH & BEYOND INC	4.91500000	8/1/2034	783,925.10	2,989.96	730,000.00	734,854.02	0.00%
084664BZ3	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY FINANCE COR	2.90000000	10/15/2020	6,336,760.20	66,390.67	6,060,000.00	6,151,859.98	0.03%
11120VAA1	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	BRIXMOR OPERATING PARTNERSHIP	3.85000000	2/1/2025	141,671.60	518.68	140,000.00	139,941.78	0.00%
136385AV3	BBB+	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	CANADIAN NATURAL RESOURCES LTD	3.90000000	2/1/2025	527,612.80	1,690.00	520,000.00	512,468.02	0.00%
149123CD1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR INC	4.30000000	5/15/2044	2,402,646.40	28,360.89	2,240,000.00	2,254,307.33	0.01%
166764AG5	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	2.42700000	6/24/2020	2,597,969.40	11,450.38	2,535,000.00	2,525,190.00	0.01%
166764AR1	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	1.96100000	3/3/2020	95,005.70	-	95,000.00	95,000.00	0.00%
166764AT7	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	2.41100000	3/3/2022	54,874.60	-	55,000.00	55,000.00	0.00%
20030NBK6	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	4.75000000	3/1/2044	2,493,648.30	50,943.75	2,145,000.00	2,306,725.34	0.01%
20030NBL4	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	3.37500000	2/15/2025	1,264,486.30	1,815.00	1,210,000.00	1,207,283.46	0.01%
20826FAC0	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS CO	4.30000000	11/15/2044	576,142.20	7,030.50	540,000.00	537,034.03	0.00%
212015AL5	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	CONTINENTAL RESOURCES INC/OK	4.50000000	4/15/2023	1,961,639.40	34,170.00	2,010,000.00	2,121,719.11	0.01%
22303QAL4	A	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	COVIDIEN INTERNATIONAL FINANCE	4.20000000	6/15/2020	2,608,166.63	21,191.33	2,390,000.00	2,526,536.89	0.01%
23317HAD4	BBB-	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	DDR CORP	3.62500000	2/1/2025	724,275.00	2,847.14	725,000.00	721,150.97	0.00%
24422ERF8	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	1.85000000	9/15/2016	4,674,842.00	39,240.56	4,600,000.00	4,671,772.62	0.02%
257375AH8	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	DOMINION GAS HOLDINGS LLC	3.60000000	12/15/2024	2,288,900.40	18,177.00	2,190,000.00	2,240,811.06	0.01%
260543CJ0	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DOW CHEMICAL CO/THE	3.50000000	10/1/2024	325,961.60	5,133.33	320,000.00	321,907.97	0.00%
260543CL5	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DOW CHEMICAL CO/THE	4.62500000	10/1/2044	1,326,094.30	27,239.32	1,285,000.00	1,337,297.84	0.01%
26442RAD3	A	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY PROGRESS INC	4.15000000	12/1/2044	3,335,850.00	34,929.17	3,000,000.00	2,989,789.05	0.01%
26875PAL5	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	EOG RESOURCES INC	2.45000000	4/1/2020	1,415,045.75	14,342.71	1,405,000.00	1,403,133.40	0.01%
28140TAA6	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	EDUCATION REALTY OPERATING PAR	4.60000000	12/1/2024	1,094,961.00	13,014.17	1,050,000.00	1,049,907.85	0.00%
29273RAZ2	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	ENERGY TRANSFER PARTNERS LP	5.95000000	10/1/2043	1,291,230.00	27,890.63	1,125,000.00	1,232,829.71	0.01%
29336UAD9	BBB	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	ENLINK MIDSTREAM PARTNERS LP	5.05000000	4/1/2045	1,689,421.30	24,617.35	1,610,000.00	1,643,332.26	0.01%
29364DAS9	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	ENTERGY ARKANSAS INC	3.70000000	6/1/2024	123,313.35	1,063.75	115,000.00	116,062.71	0.00%
29364WAS7	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	ENTERGY LOUISIANA LLC	4.05000000	9/1/2023	1,409,161.00	26,325.00	1,300,000.00	1,296,476.67	0.01%
30068DAA5	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	EXCEL TRUST LP	4.62500000	5/15/2024	454,401.00	5,923.85	435,000.00	432,872.70	0.00%
344419AB2	BBB+	-	A	NON-USD FIXED INCOME	CORPORATE BONDS	FOMENTO ECONOMICO MEXICANO SAB	4.37500000	5/10/2043	582,614.46	8,174.69	606,000.00	597,209.75	0.00%
36962G7M0	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	2.20000000	1/9/2020	2,565,298.40	8,071.56	2,540,000.00	2,538,491.81	0.01%
373298CF3	A+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	GEORGIA-PACIFIC LLC	8.00000000	1/15/2024	5,461,139.95	42,064.44	4,115,000.00	5,238,666.39	0.02%
375558AZ6	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	GILEAD SCIENCES INC	3.50000000	2/1/2025	885,796.60	8,543.89	845,000.00	844,225.44	0.00%
38141GFM1	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	6.15000000	4/1/2018	1,899,593.80	43,306.25	1,690,000.00	1,891,323.35	0.01%
404280AN9	A	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	4.00000000	3/30/2022	884,542.20	13,757.78	820,000.00	816,009.78	0.00%
44106MAT9	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	HOSPITALITY PROPERTIES TRUST	4.50000000	3/15/2025	776,713.80	15,949.38	755,000.00	746,113.36	0.00%

44107TAU0	BBB	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	HOST HOTELS & RESORTS LP	3.75000000	10/15/2023	1,900,965.95	26,704.17	1,885,000.00	1,847,163.13	0.01%
46625HJZ4	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.12500000	12/15/2026	2,941,180.35	26,919.06	2,865,000.00	2,875,925.26	0.01%
472319AL6	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	JEFFERIES GROUP LLC	5.12500000	1/20/2023	1,545,030.40	8,521.74	1,460,000.00	1,487,510.65	0.01%
472319AM4	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	JEFFERIES GROUP LLC	6.50000000	1/20/2043	312,606.70	2,257.85	305,000.00	301,401.57	0.00%
494550BR6	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	2.65000000	2/1/2019	285,843.60	629.38	285,000.00	284,819.60	0.00%
505588BJ1	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	LACLEDE GAS CO	3.40000000	8/15/2023	737,171.70	1,072.89	710,000.00	708,137.82	0.00%
52107QAG0	BBB+	Ba1	BBB+	USD FIXED INCOME	CORPORATE BONDS	LAZARD GROUP LLC	3.75000000	2/13/2025	2,200,530.60	4,162.50	2,220,000.00	2,213,762.48	0.01%
532457BH0	AA-	A2	A	USD FIXED INCOME	CORPORATE BONDS	ELI LILLY & CO	2.75000000	6/1/2025	2,799,384.00	-	2,800,000.00	2,794,596.00	0.01%
539830BC2	A-	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	LOCKHEED MARTIN CORP	3.60000000	3/1/2035	1,505,361.20	1,655.50	1,505,000.00	1,489,035.38	0.01%
539830BE8	A-	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	LOCKHEED MARTIN CORP	2.90000000	3/1/2025	463,445.40	407.61	460,000.00	458,687.21	0.00%
552081AK7	BBB	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	LYONDELLBASELL INDUSTRIES NV	5.75000000	4/15/2024	231,207.60	4,235.83	195,000.00	226,106.60	0.00%
553794AB4	A	A3	A	USD FIXED INCOME	CORPORATE BONDS	MUFG AMERICAS HOLDINGS CORP	2.25000000	2/10/2020	1,348,123.50	1,771.88	1,350,000.00	1,349,746.04	0.01%
553794AC2	A	A3	A	USD FIXED INCOME	CORPORATE BONDS	MUFG AMERICAS HOLDINGS CORP	3.00000000	2/10/2025	2,028,803.00	3,587.50	2,050,000.00	2,041,210.79	0.01%
58933YAF2	AA	A2	A+	USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	2.80000000	5/18/2023	608,730.00	4,806.67	600,000.00	599,561.30	0.00%
58933YAQ8	AA	A2	A+	USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	2.35000000	2/10/2022	631,875.80	870.48	635,000.00	634,148.65	0.00%
58933YAR6	AA	A2	A+	USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	2.75000000	2/10/2025	1,907,263.40	3,071.98	1,915,000.00	1,905,707.60	0.01%
59151KAK4	BBB-	Baa3	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	METHANEX CORP	4.25000000	12/1/2024	987,585.20	11,916.53	980,000.00	967,672.20	0.00%
59156RBF4	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	3.04800000	12/15/2022	1,978,114.90	12,418.91	1,930,000.00	1,859,627.22	0.01%
59156RBH0	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	3.60000000	4/10/2024	1,391,191.10	18,541.50	1,315,000.00	1,324,352.15	0.01%
594918BB9	AAA	Aaa	AA+	USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	2.70000000	2/12/2025	1,365,589.60	1,938.00	1,360,000.00	1,357,169.21	0.01%
594918BC7	AAA	Aaa	AA+	USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	3.50000000	2/12/2035	693,231.00	1,293.06	700,000.00	691,962.99	0.00%
594918BD5	AAA	Aaa	AA+	USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	3.75000000	2/12/2045	697,725.00	1,385.42	700,000.00	696,132.28	0.00%
61746BDG8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	1.75000000	2/25/2016	2,952,092.20	854.58	2,930,000.00	2,952,998.61	0.01%
637432ND3	A	A1	-	USD FIXED INCOME	CORPORATE BONDS	NATIONAL RURAL UTILITIES COOPE	2.85000000	1/27/2025	3,095,369.20	8,290.33	3,080,000.00	3,109,235.89	0.01%
64110DAD6	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	NETAPP INC	3.25000000	12/15/2022	1,559,608.30	10,874.86	1,585,000.00	1,583,381.81	0.01%
65339KAG5	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	NEXTERA ENERGY CAPITAL HOLDING	3.62500000	6/15/2023	770,813.60	5,663.06	740,000.00	739,994.92	0.00%
65473QAR4	BBB-	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	NISOURCE FINANCE CORP	5.45000000	9/15/2020	475,104.45	10,429.18	415,000.00	443,190.84	0.00%
665859AP9	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	NORTHERN TRUST CORP	3.95000000	10/30/2025	4,060,240.80	50,583.04	3,810,000.00	3,818,708.17	0.02%
68389XAC9	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	5.75000000	4/15/2018	848,625.00	16,291.67	750,000.00	850,369.36	0.00%
68389XAS4	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	3.62500000	7/15/2023	1,360,722.55	5,859.41	1,265,000.00	1,267,680.85	0.01%
68389XAU9	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	3.40000000	7/8/2024	1,067,368.00	5,055.61	1,010,000.00	1,010,639.75	0.00%
685218AB5	BBB+	Baa1	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	ORANGE SA	5.50000000	2/6/2044	1,358,504.20	4,335.07	1,135,000.00	1,249,330.30	0.01%
693476BN2	A-	A3	A+	USD FIXED INCOME	CORPORATE BONDS	PNC FUNDING CORP	3.30000000	3/8/2022	261,157.50	3,964.58	250,000.00	261,138.66	0.00%
693506BH9	A-	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	PPG INDUSTRIES INC	2.30000000	11/15/2019	854,828.00	5,919.31	850,000.00	846,720.46	0.00%
69351UAP8	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	PPL ELECTRIC UTILITIES CORP	3.00000000	9/15/2021	2,272,387.80	30,295.00	2,190,000.00	2,204,165.28	0.01%
70109HAL9	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PARKER-HANNIFIN CORP	3.30000000	11/21/2024	3,095,420.00	27,133.33	2,960,000.00	3,133,598.46	0.01%
726505AN0	BBB-	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	FREEPORT-MCMORAN OIL & GAS LLC	6.50000000	11/15/2020	985,214.10	17,799.17	930,000.00	984,436.44	0.00%
74005PBH6	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	PRAXAIR INC	1.25000000	11/7/2018	373,749.00	1,504.17	380,000.00	379,892.05	0.00%
744482BL3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE CO OF NEW HAMPS	3.50000000	11/1/2023	632,383.85	6,941.67	595,000.00	593,066.56	0.00%
74456QBH8	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE ELECTRIC & GAS	3.15000000	8/15/2024	1,932,881.25	2,625.00	1,875,000.00	1,871,803.54	0.01%
747262AK9	BBB-	Ba2	BBB-	USD FIXED INCOME	CORPORATE BONDS	QVC INC	4.37500000	3/15/2023	1,881,174.05	37,422.05	1,855,000.00	1,848,596.38	0.01%
774341AD3	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	ROCKWELL COLLINS INC	0.59060000	12/15/2016	3,788,974.25	4,595.03	3,785,000.00	3,785,000.00	0.02%
78486QAD3	BBB	A3	-	USD FIXED INCOME	CORPORATE BONDS	SVB FINANCIAL GROUP	3.50000000	1/29/2025	394,984.00	1,244.44	400,000.00	399,666.40	0.00%
826418BJ3	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	SIERRA PACIFIC POWER CO	3.37500000	8/15/2023	765,799.20	1,095.00	730,000.00	728,672.55	0.00%
85590AAP9	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	STARWOOD HOTELS & RESORTS WORL	3.12500000	2/15/2023	981,540.00	1,388.89	1,000,000.00	978,695.73	0.00%
85590AAQ7	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	STARWOOD HOTELS & RESORTS WORL	3.75000000	3/15/2025	597,442.95	10,115.63	585,000.00	578,869.87	0.00%
85590AAR5	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	STARWOOD HOTELS & RESORTS WORL	4.50000000	10/1/2034	376,439.10	7,573.75	365,000.00	354,528.22	0.00%
857477AL7	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	STATE STREET CORP	3.10000000	5/15/2023	436,657.35	2,926.92	435,000.00	415,420.36	0.00%
85771PAM4	AA-	Aa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	STATOIL ASA	0.54710000	5/15/2018	2,999,645.60	640.41	3,010,000.00	3,006,785.23	0.01%
85771PAP7	AA-	Aa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	STATOIL ASA	2.90000000	11/8/2020	586,306.15	5,143.07	565,000.00	564,883.20	0.00%
85771PAQ5	AA-	Aa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	STATOIL ASA	4.80000000	11/8/2043	805,566.85	10,320.67	685,000.00	681,618.20	0.00%
86765BAL3	BBB	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	SUNOCO LOGISTICS PARTNERS OPER	3.45000000	1/15/2023	1,784,948.00	7,912.96	1,795,000.00	1,768,262.43	0.01%
86765BAQ2	BBB	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	SUNOCO LOGISTICS PARTNERS OPER	5.35000000	5/15/2045	412,353.20	5,873.11	380,000.00	394,821.88	0.00%
871829AV9	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	SYSCO CORP	4.35000000	10/2/2034	677,727.30	11,612.69	645,000.00	643,987.96	0.00%
87612EBB1	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	TARGET CORP	2.30000000	6/26/2019	337,642.80	1,370.42	330,000.00	331,799.01	0.00%
887315AY5	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	HISTORIC TW INC	6.87500000	6/15/2018	596,848.95	7,474.65	515,000.00	562,968.60	0.00%
88732JAS7	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER CABLE INC	8.25000000	4/1/2019	1,874,910.40	52,765.63	1,535,000.00	1,865,603.27	0.01%
89152UAD4	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TOTAL CAPITAL SA	4.45000000	6/24/2020	5,781,776.00	43,066.11	5,200,000.00	5,688,365.99	0.03%
893526DK6	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	TRANSCANADA PIPELINES LTD	3.80000000	10/1/2020	2,821,137.00	41,958.33	2,650,000.00	2,712,102.38	0.01%
902133AR8	A-	Baa1	A-	NON-USD FIXED INCOME	CORPORATE BONDS	TYCO ELECTRONICS GROUP SA	3.45000000	8/1/2024	2,966,735.20	8,222.50	2,860,000.00	2,849,512.55	0.01%
90932PAA6	A	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	UNITED AIRLINES 2014-1 CLASS A	4.00000000	10/11/2027	323,300.00	4,744.44	305,000.00	305,000.00	0.00%
90932QAA4	A	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	UNITED AIRLINES 2014-2 CLASS A	3.75000000	3/3/2028	736,625.00	14,791.67	710,000.00	710,000.00	0.00%
911312AK2	A+	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	UNITED PARCEL SERVICE INC	5.12500000	4/1/2019	1,122,947.10	21,140.63	990,000.00	1,110,667.95	0.00%
91159HHK9	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	3.60000000	9/11/2024	5,002,014.60	81,855.00	4,815,000.00	4,940,830.22	0.02%
92343VBR4	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	5.15000000	9/15/2023	3,130,845.90	64,829.92	2,730,000.00	3,062,257.59	0.01%
92553PAZ5	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	VIACOM INC	4.85000000	12/15/2034	3,530,567.60	37,429.88	3,430,000.00	3,414,430.16	0.02%
92936UAA7	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	WP CAREY INC	4.60000000	4/1/2024	632,326.00	11,691.67	610,000.00	607,971.35	0.00%
929903DU3	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WACHOVIA CORP	0.51060000	6/15/2017	2,274,847.20	2,457.69	2,280,000.00	2,267,664.91	0.01%
94974BGH7	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.00000000	2/19/2025	2,423,390.40	2,430.00	2,430,000.00	2,419,827.93	0.01%
96949LAB1	BBB	-	-	USD FIXED INCOME	CORPORATE BONDS	WILLIAMS PARTNERS LP	4.00000000	9/15/2025	1,951,340.70	-	1,945,000.00	1,938,678.75	0.01%
98956PAC6	A-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ZIMMER HOLDINGS INC	3.37500000	11/30/2021	2,042,460.00	17,062.50	2,000,000.00	2,034,091.85	0.01%
002799AR5	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	ABBEY NATIONAL TREASURY SERVIC	1.65000000	9/29/2017	3,009,900.00	20,900.00	3,000,000.00	3,009,432.42	0.01%

00817YAQ1	A	Baa2	A-		USD FIXED INCOME	CORPORATE BONDS	AETNA INC	3.50000000	11/15/2024	2,513,008.55	25,953.96	2,405,000.00	2,395,181.98	0.01%
023135AQ9	AA-	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	AMAZON.COM INC	4.95000000	12/5/2044	1,310,158.00	14,426.50	1,220,000.00	1,198,553.20	0.01%
02364WAJ4	A-	A2	A		NON-USD FIXED INCOME	CORPORATE BONDS	AMERICA MOVIL SAB DE CV	6.37500000	3/1/2035	3,094,897.90	76,818.75	2,410,000.00	2,582,963.52	0.01%
02377AAA6	A	B1	A		USD FIXED INCOME	CORPORATE BONDS	AMERICAN AIRLINES 2014-1 CLASS	3.70000000	4/1/2028	1,608,037.50	26,539.79	1,565,000.00	1,565,000.00	0.01%
05565QBJ6	A	A2	A		NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	4.75000000	3/10/2019	1,112,181.70	22,788.13	1,010,000.00	1,079,643.14	0.00%
056752AB4	-	A3	A	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	BAIDU INC	3.50000000	11/28/2022	2,600,724.25	23,282.29	2,575,000.00	2,489,950.68	0.01%
06051GEU9	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	3.30000000	1/11/2023	3,045,300.00	13,750.00	3,000,000.00	2,986,450.67	0.01%
06366RMS1	A+	Aa3	AA-		NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF MONTREAL	1.45000000	4/9/2018	2,987,550.00	17,158.33	3,000,000.00	2,978,126.20	0.01%
073902PR3	A	A3	A+		USD FIXED INCOME	CORPORATE BONDS	BEAR STEARNS COS LLC/THE	6.40000000	10/2/2017	2,985,412.95	70,592.89	2,665,000.00	2,663,132.45	0.01%
084423AP7	BBB+	Baa2	BBB+		USD FIXED INCOME	CORPORATE BONDS	WR BERKLEY CORP	6.25000000	2/15/2037	1,063,919.50	2,361.11	850,000.00	842,578.16	0.00%
09062XAB9	A-	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	BIOGEN IDEC INC	6.87500000	3/1/2018	1,728,750.00	51,562.50	1,500,000.00	1,710,731.36	0.01%
111320AH0	A-	A2	-		USD FIXED INCOME	CORPORATE BONDS	BROADCOM CORP	3.50000000	8/1/2024	2,003,405.80	5,702.08	1,955,000.00	1,947,849.86	0.01%
118230AP6	BBB-	Baa3	BBB-		USD FIXED INCOME	CORPORATE BONDS	BUCKEYE PARTNERS LP	5.60000000	10/15/2044	1,932,442.40	51,526.22	1,960,000.00	1,935,528.67	0.01%
126650BP4	BBB+	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	CVS PASS-THROUGH TRUST	6.03600000	12/10/2028	2,163,118.37	6,476.53	1,839,402.01	1,866,509.91	0.01%
172967GT2	BBB+	Baa3	A-		USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	3.50000000	5/15/2023	2,059,569.05	21,280.97	2,065,000.00	2,055,534.79	0.01%
29379VBC6	BBB+	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	ENTERPRISE PRODUCTS OPERATING	5.10000000	2/15/2045	2,299,842.00	4,556.00	2,010,000.00	2,006,930.38	0.01%
36962G4R2	AA+	A1	-		USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	4.37500000	9/16/2020	5,320,779.90	96,049.48	4,790,000.00	4,864,702.88	0.02%
372491AB6	BB-	Ba1	-		USD FIXED INCOME	CORPORATE BONDS	GENWORTH HOLDINGS INC	4.80000000	2/15/2024	2,213,694.00	5,376.00	2,520,000.00	2,517,636.68	0.01%
375558AZ6	A-	A3	-		USD FIXED INCOME	CORPORATE BONDS	GILEAD SCIENCES INC	3.50000000	2/1/2025	2,479,182.20	23,912.78	2,365,000.00	2,362,832.15	0.01%
38141GGM0	A-	Baa1	A		USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	6.25000000	2/1/2041	2,999,427.30	11,953.13	2,295,000.00	2,716,434.58	0.01%
40049JAZ0	BBB+	Baa1	BBB+		NON-USD FIXED INCOME	CORPORATE BONDS	GRUPO TELEVISA SAB	6.62500000	1/15/2040	2,932,822.80	19,935.73	2,355,000.00	2,710,736.53	0.01%
404132AH5	A	Baa1	A		USD FIXED INCOME	CORPORATE BONDS	HCC INSURANCE HOLDINGS INC	6.30000000	11/15/2019	2,893,300.00	46,375.00	2,500,000.00	2,831,119.00	0.01%
404280AK5	A	Aa3	AA-		NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	5.10000000	4/5/2021	1,306,009.00	23,785.83	1,150,000.00	1,163,600.34	0.01%
40429CGD8	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	HSBC FINANCE CORP	6.67600000	1/15/2021	1,375,043.50	9,810.01	1,150,000.00	1,224,226.42	0.01%
46132FAC4	A	A2	A-		NON-USD FIXED INCOME	CORPORATE BONDS	INVESCO FINANCE PLC	5.37500000	11/30/2043	2,492,880.60	27,581.22	2,030,000.00	1,996,077.91	0.01%
465685AJ4	BBB+	Baa2	-		USD FIXED INCOME	CORPORATE BONDS	ITC HOLDINGS CORP	3.65000000	6/15/2024	2,153,533.95	16,066.08	2,085,000.00	2,078,472.17	0.01%
46625HHL7	A	A3	A+		USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	6.30000000	4/23/2019	435,622.50	8,400.00	375,000.00	399,565.10	0.00%
46625HJJ0	A-	Baa1	A		USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.37500000	5/1/2023	1,707,332.40	19,237.50	1,710,000.00	1,702,271.14	0.01%
482480AE0	BBB	Baa2	BBB-		USD FIXED INCOME	CORPORATE BONDS	KLA-TENCOR CORP	4.65000000	11/1/2024	3,458,498.25	48,647.40	3,275,000.00	3,266,956.31	0.02%
49337WAJ9	A-	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	KEYSPAN CORP	5.80300000	4/1/2035	3,063,060.00	60,931.50	2,520,000.00	2,825,902.16	0.01%
494550BD7	BBB-	Baa3	BBB-		USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	6.50000000	9/1/2039	2,324,600.00	65,000.00	2,000,000.00	2,265,383.38	0.01%
534187BC2	A-	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	LINCOLN NATIONAL CORP	4.20000000	3/15/2022	1,935,388.95	35,150.50	1,815,000.00	1,815,239.03	0.01%
580645AF6	-	WR	BBB+	BB+	USD FIXED INCOME	CORPORATE BONDS	MCGRAW HILL FINANCIAL INC	6.55000000	11/15/2037	2,017,674.00	34,715.00	1,800,000.00	2,028,074.12	0.01%
58933YAR6	AA	A2	A+		USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	2.75000000	2/10/2025	2,863,385.00	4,611.98	2,875,000.00	2,870,277.85	0.01%
59156RBL1	A-	A3	A-		USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	4.72100000	12/15/2044	2,260,585.80	19,733.78	1,980,000.00	1,998,332.09	0.01%
61746BDJ2	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.75000000	2/25/2023	2,840,795.20	1,700.00	2,720,000.00	2,714,706.05	0.01%
620076BE8	BBB	Baa2	BBB		USD FIXED INCOME	CORPORATE BONDS	MOTOROLA SOLUTIONS INC	5.50000000	9/1/2044	1,931,155.80	52,360.00	1,785,000.00	1,782,892.67	0.01%
63946BAH3	A-	A3	A-		USD FIXED INCOME	CORPORATE BONDS	NBCUNIVERSAL MEDIA LLC	2.87500000	1/15/2023	2,524,275.00	9,184.03	2,500,000.00	2,403,447.98	0.01%
652482BU3	BBB+	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	21ST CENTURY FOX AMERICA INC	7.85000000	3/1/2039	3,175,124.00	83,210.00	2,120,000.00	2,606,361.22	0.01%
677050AK2	A	Baa1	A		USD FIXED INCOME	CORPORATE BONDS	OGLETHORPE POWER CORP	4.55000000	6/1/2044	2,099,141.25	22,124.38	1,945,000.00	1,932,889.24	0.01%
69351UAP8	A-	A2	-		USD FIXED INCOME	CORPORATE BONDS	PPL ELECTRIC UTILITIES CORP	3.00000000	9/15/2021	2,708,188.20	36,105.00	2,610,000.00	2,599,581.19	0.01%
74432QBG9	A	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	7.37500000	6/15/2019	1,104,899.10	14,246.04	915,000.00	935,484.14	0.00%
754730AB5	BBB	Baa2	-		USD FIXED INCOME	CORPORATE BONDS	RAYMOND JAMES FINANCIAL INC	8.60000000	8/15/2019	2,602,971.00	8,026.67	2,100,000.00	2,447,232.22	0.01%
761713AW6	BBB-	Baa2	-		USD FIXED INCOME	CORPORATE BONDS	REYNOLDS AMERICAN INC	4.75000000	11/1/2042	1,206,838.50	18,841.67	1,190,000.00	1,179,680.50	0.01%
78011DAF1	AA-	Aaa	AAA		NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.00000000	10/1/2018	2,745,609.40	22,583.33	2,710,000.00	2,708,405.61	0.01%
87151QAC0	BBB	Baa3	BBB+		USD FIXED INCOME	CORPORATE BONDS	SYMETRA FINANCIAL CORP	4.25000000	7/15/2024	2,630,694.00	13,739.31	2,530,000.00	2,520,000.19	0.01%
883556BC5	BBB	Baa3	BBB		USD FIXED INCOME	CORPORATE BONDS	THERMO FISHER SCIENTIFIC INC	3.15000000	1/15/2023	1,033,362.00	4,105.50	1,020,000.00	1,012,799.97	0.00%
902133AM9	A-	Baa1	A-		NON-USD FIXED INCOME	CORPORATE BONDS	TYCO ELECTRONICS GROUP SA	3.50000000	2/3/2022	2,530,816.80	6,642.22	2,440,000.00	2,497,999.69	0.01%
91159HHK9	A	A2	A+		USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	3.60000000	9/11/2024	2,462,050.80	40,290.00	2,370,000.00	2,365,265.44	0.01%
92343VBT0	BBB+	Baa1	A-		USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.55000000	9/15/2043	2,253,921.60	51,797.76	1,715,000.00	1,767,985.00	0.01%
925524AH3	BBB	Baa2	BBB		USD FIXED INCOME	CORPORATE BONDS	CBS CORP	7.87500000	7/30/2030	1,548,253.35	7,425.47	1,095,000.00	1,284,299.30	0.01%
961214AH6	A-	A2	A+		NON-USD FIXED INCOME	CORPORATE BONDS	WESTPAC BANKING CORP	4.62500000	6/1/2018	2,145,440.00	23,125.00	2,000,000.00	2,112,399.04	0.01%
NAB4P6J03	BBB+	A3	BBB+		NON-USD FIXED INCOME	CORPORATE BONDS	PETROLEOS MEXICANOS	5.50000000	1/21/2021	2,359,625.00	13,138.89	2,150,000.00	2,373,488.02	0.01%
00206RAV4	BBB+	Baa1	A-		USD FIXED INCOME	CORPORATE BONDS	AT&T INC	2.50000000	8/15/2015	342,822.00	377.78	340,000.00	339,907.89	0.00%
00206RBA9	BBB+	Baa1	A-		USD FIXED INCOME	CORPORATE BONDS	AT&T INC	5.55000000	8/15/2041	92,631.30	209.67	85,000.00	84,464.82	0.00%
00206RCG5	BBB+	Baa1	A-		USD FIXED INCOME	CORPORATE BONDS	AT&T INC	4.80000000	6/15/2044	561,254.85	5,624.00	555,000.00	553,002.51	0.00%
00440EAJ6	A+	A3	A+		USD FIXED INCOME	CORPORATE BONDS	ACE INA HOLDINGS INC	5.70000000	2/15/2017	43,451.60	101.33	40,000.00	39,990.14	0.00%
00817YAF5	A	Baa2	A-		USD FIXED INCOME	CORPORATE BONDS	AETNA INC	6.62500000	6/15/2036	94,951.50	979.03	70,000.00	73,664.70	0.00%
00817YAG3	A	Baa2	A-		USD FIXED INCOME	CORPORATE BONDS	AETNA INC	6.75000000	12/15/2037	317,427.60	3,277.50	230,000.00	295,114.65	0.00%
00817YAP3	A	Baa2	A-		USD FIXED INCOME	CORPORATE BONDS	AETNA INC	4.75000000	3/15/2044	482,063.40	9,199.17	420,000.00	421,491.89	0.00%
008916AQ1	BBB	Baa2	-		NON-USD FIXED INCOME	CORPORATE BONDS	AGRIUM INC	4.12500000	3/15/2035	157,571.20	-	160,000.00	158,576.00	0.00%
013716AV7	A-	A3	A-		NON-USD FIXED INCOME	CORPORATE BONDS	RIO TINTO ALCAN INC	5.00000000	6/1/2015	141,457.40	1,750.00	140,000.00	139,817.21	0.00%
018490AM4	A+	A3	A+		USD FIXED INCOME	CORPORATE BONDS	ALLERGAN INC/UNITED STATES	5.75000000	4/1/2016	115,561.60	2,635.42	110,000.00	109,935.19	0.00%
01959EAA6	BBB+	Baa1	A-		NON-USD FIXED INCOME	CORPORATE BONDS	ALLIED WORLD ASSURANCE CO HOLD	7.50000000	8/1/2016	86,658.40	500.00	80,000.00	80,002.09	0.00%
020002BA8	A-	A3	BBB+		USD FIXED INCOME	CORPORATE BONDS	ALLSTATE CORP/THE	4.50000000	6/15/2043	39,761.75	332.50	35,000.00	34,849.78	0.00%
02209SAH6	BBB+	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	10.20000000	2/6/2039	35,489.40	141.67	20,000.00	22,170.95	0.00%
02209SAL7	BBB+	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	4.75000000	5/5/2021	490,406.40	6,734.44	440,000.00	438,748.98	0.00%
0258M0DC0	A-	A2	A+		USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	2.80000000	9/19/2016	637,719.60	7,812.00	620,000.00	619,834.43	0.00%
025816AY5	BBB+	A3	A+		USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CO	7.00000000	3/19/2018	230,984.00	6,300.00	200,000.00	224,999.11	0.00%
025816BB4	BBB+	A3	A+		USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CO	8.12500000	5/20/2019	310,222.50	5,698.78	250,000.00	294,104.70	0.00%
02687QDG0	A-	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	5.85000000	1/16/2018	941,648.40	6,142.50	840,000.00	886,673.61	0.00%
026874CU9	A-	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	4.87500000	6/1/2022	525,660.40	5,606.25	460,000.00	496,704.24	0.00%

026874DA2	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	4.50000000	7/16/2044	176,551.65	928.13	165,000.00	164,015.09	0.00%
026874DC8	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	3.87500000	1/15/2035	302,142.00	1,485.42	300,000.00	299,011.10	0.00%
03076CAF3	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	AMERIPRISE FINANCIAL INC	4.00000000	10/15/2023	746,756.65	10,502.22	695,000.00	692,068.29	0.00%
031162BD1	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	3.45000000	10/1/2020	89,927.45	1,221.88	85,000.00	84,812.68	0.00%
031162BE9	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	4.95000000	10/1/2041	308,154.00	5,671.88	275,000.00	272,506.64	0.00%
031162BK5	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	5.15000000	11/15/2041	344,574.00	4,549.17	300,000.00	317,302.43	0.00%
032511AY3	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	ANADARKO PETROLEUM CORP	6.45000000	9/15/2036	567,593.05	13,235.04	445,000.00	519,988.08	0.00%
03523TBJ6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV WORLDWIDE	8.00000000	11/15/2039	651,651.00	9,893.33	420,000.00	627,591.78	0.00%
03523TBP2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV WORLDWIDE	2.50000000	7/15/2022	108,235.60	351.39	110,000.00	109,596.89	0.00%
03524BAF3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV FINANCE I	4.62500000	2/1/2044	513,769.50	1,830.73	475,000.00	472,820.64	0.00%
037833BA7	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	3.45000000	2/9/2045	240,949.50	537.63	255,000.00	252,740.52	0.00%
046353AD0	AA-	A2	A+	NON-USD FIXED INCOME	CORPORATE BONDS	ASTRAZENECA PLC	6.45000000	9/15/2037	206,490.00	4,461.25	150,000.00	180,265.55	0.00%
04650NAB0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	5.35000000	9/1/2040	42,615.20	1,070.00	40,000.00	47,294.22	0.00%
05464HAB6	A-	Baa1	A-	NON-USD FIXED INCOME	CORPORATE BONDS	AXIS SPECIALTY FINANCE PLC	5.15000000	4/1/2045	1,048,774.25	19,848.96	925,000.00	920,200.27	0.00%
05531FAQ6	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	BB&T CORP	2.25000000	2/1/2019	2,679,203.00	4,968.75	2,650,000.00	2,641,514.93	0.01%
055451AV0	A+	A1	A+	NON-USD FIXED INCOME	CORPORATE BONDS	BHP BILLITON FINANCE USA LTD	5.00000000	9/30/2043	522,203.05	9,332.64	445,000.00	459,104.53	0.00%
05565QBP2	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	4.50000000	10/1/2020	165,685.50	2,812.50	150,000.00	149,498.03	0.00%
05565QBU1	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	3.56100000	11/1/2021	126,108.00	1,424.40	120,000.00	120,000.00	0.00%
060505DH4	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	6.00000000	9/1/2017	596,014.20	16,200.00	540,000.00	555,908.21	0.00%
06051GDZ9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	7.62500000	6/1/2019	126,877.80	2,001.56	105,000.00	112,739.89	0.00%
06051GEB1	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.50000000	4/1/2015	75,226.50	1,406.25	75,000.00	74,992.58	0.00%
06051GEE5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.87500000	1/5/2021	1,116,003.45	8,727.64	955,000.00	1,021,843.56	0.00%
06051GEG0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	3.62500000	3/17/2016	256,875.00	4,128.47	250,000.00	249,822.55	0.00%
06051GEH8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.00000000	5/13/2021	248,536.20	3,300.00	220,000.00	202,926.92	0.00%
06051GEM7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.70000000	1/24/2022	530,461.75	2,665.54	455,000.00	500,571.13	0.00%
06051GFB0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.12500000	1/22/2024	1,720,634.40	7,239.38	1,620,000.00	1,660,939.31	0.01%
06051GFF1	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.00000000	4/1/2024	327,471.60	5,166.67	310,000.00	308,926.35	0.00%
06406HCS6	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	3.65000000	2/4/2024	292,814.50	752.81	275,000.00	274,087.54	0.00%
064159AM8	A+	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF NOVA SCOTIA/THE	2.55000000	1/12/2017	462,631.50	1,561.88	450,000.00	449,653.14	0.00%
06739FHV6	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BARCLAYS BANK PLC	3.75000000	5/15/2024	211,778.00	2,208.33	200,000.00	201,378.34	0.00%
071813BL2	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	BAXTER INTERNATIONAL INC	3.20000000	6/15/2023	475,766.90	3,175.11	470,000.00	468,743.09	0.00%
073730AD5	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	BEAM SUNTORY INC	1.87500000	5/15/2017	266,287.90	1,463.02	265,000.00	264,722.07	0.00%
073902KF4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	BEAR STEARNS COS LLC/THE	5.30000000	10/30/2015	41,230.40	706.67	40,000.00	39,990.90	0.00%
073902PR3	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	BEAR STEARNS COS LLC/THE	6.40000000	10/2/2017	50,410.35	1,192.00	45,000.00	44,948.50	0.00%
073902RU4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	BEAR STEARNS COS LLC/THE	7.25000000	2/1/2018	461,952.00	2,416.67	400,000.00	419,264.64	0.00%
075887AX7	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BECTON DICKINSON AND CO	5.00000000	11/12/2040	56,178.00	756.94	50,000.00	49,813.56	0.00%
075887BB4	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BECTON DICKINSON AND CO	1.75000000	11/8/2016	505,400.00	2,746.53	500,000.00	499,943.02	0.00%
075887BF5	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BECTON DICKINSON AND CO	3.73400000	12/15/2024	319,777.25	2,404.28	305,000.00	305,000.00	0.00%
084423AS1	BBB+	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	WR BERKLEY CORP	4.62500000	3/15/2022	351,906.75	6,931.08	325,000.00	324,076.30	0.00%
084664BL4	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY FINANCE COR	5.75000000	1/15/2040	297,429.75	1,653.13	225,000.00	223,004.51	0.00%
084670BJ6	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY INC	3.00000000	2/11/2023	232,695.00	375.00	225,000.00	221,847.33	0.00%
097023AW5	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	BOEING CO/THE	6.00000000	3/15/2019	523,449.00	12,450.00	450,000.00	474,378.65	0.00%
111021AE1	BBB	Baa2	BBB	NON-USD FIXED INCOME	CORPORATE BONDS	BRITISH TELECOMMUNICATIONS PLC	9.62500000	12/15/2030	429,970.45	5,384.65	265,000.00	382,836.87	0.00%
120568AT7	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	BUNGE LTD FINANCE CORP	8.50000000	6/15/2019	73,373.40	1,076.67	60,000.00	60,000.00	0.00%
12189TAJ3	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BURLINGTON NORTHERN SANTA FE L	6.70000000	8/1/2028	90,178.20	390.83	70,000.00	76,291.93	0.00%
124857AJ2	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	CBS CORP	4.85000000	7/1/2042	52,164.00	404.17	50,000.00	52,143.83	0.00%
12527GAE3	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	CF INDUSTRIES INC	5.37500000	3/15/2044	228,268.00	4,956.94	200,000.00	199,502.98	0.00%
125509BH1	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	CIGNA CORP	6.15000000	11/15/2036	63,433.00	905.42	50,000.00	49,661.10	0.00%
125509BJ7	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	CIGNA CORP	5.37500000	3/15/2017	97,366.50	2,230.63	90,000.00	89,795.84	0.00%
125509BT5	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	CIGNA CORP	5.37500000	2/15/2042	429,201.50	836.11	350,000.00	358,854.11	0.00%
125896BN9	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	CMS ENERGY CORP	4.87500000	3/1/2044	415,940.40	8,775.00	360,000.00	359,330.24	0.00%
126408GK3	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CSX CORP	6.15000000	5/1/2037	52,712.40	820.00	40,000.00	39,962.60	0.00%
126650BH2	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CVS HEALTH CORP	5.75000000	6/1/2017	52,873.44	690.00	48,000.00	47,838.89	0.00%
13342BAE5	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CAMERON INTERNATIONAL CORP	4.50000000	6/1/2021	250,510.00	2,643.75	235,000.00	233,655.15	0.00%
13342BAF2	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CAMERON INTERNATIONAL CORP	5.95000000	6/1/2041	195,065.50	2,603.13	175,000.00	202,448.76	0.00%
13342BAJ4	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CAMERON INTERNATIONAL CORP	3.60000000	4/30/2022	374,242.50	4,537.50	375,000.00	369,443.05	0.00%
136375BL5	A	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	CANADIAN NATIONAL RAILWAY CO	6.25000000	8/1/2034	113,431.65	442.71	85,000.00	107,761.17	0.00%
136375BQ4	A	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	CANADIAN NATIONAL RAILWAY CO	6.37500000	11/15/2037	416,868.00	5,631.25	300,000.00	377,813.00	0.00%
14040HBF1	BBB	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	CAPITAL ONE FINANCIAL CORP	3.75000000	4/24/2024	647,762.50	8,268.23	625,000.00	624,472.22	0.00%
14040HBG9	BBB	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CAPITAL ONE FINANCIAL CORP	3.20000000	2/5/2025	700,074.20	1,640.89	710,000.00	708,263.22	0.00%
140420MV9	BBB	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	CAPITAL ONE BANK USA NA	8.80000000	7/15/2019	621,450.00	5,622.22	500,000.00	560,052.39	0.00%
141781AX2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CARGILL INC 144A	6.00000000	11/27/2017	66,941.40	940.00	60,000.00	59,890.85	0.00%
149123BQ3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR INC	7.90000000	12/15/2018	364,104.00	5,003.33	300,000.00	333,805.20	0.00%
149123CE9	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR INC	4.75000000	5/15/2064	187,481.10	2,377.64	170,000.00	169,451.56	0.00%
15189TAN7	BBB+	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	CENTERPOINT ENERGY INC	5.95000000	2/1/2017	43,479.60	198.33	40,000.00	39,971.57	0.00%
166764AR1	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	1.96100000	3/3/2020	1,060,063.60	-	1,060,000.00	1,060,000.00	0.00%
171232AR2	A+	A2	A+	USD FIXED INCOME	CORPORATE BONDS	CHUBB CORP/THE	5.75000000	5/15/2018	124,528.80	1,862.36	110,000.00	109,596.02	0.00%
172967DR9	BBB+	Baa3	A-	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	6.12500000	8/25/2036	241,392.00	204.17	200,000.00	181,148.97	0.00%
172967EV9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	8.50000000	5/22/2019	1,462,358.00	27,465.63	1,175,000.00	1,303,236.91	0.01%
172967EW7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	8.12500000	7/15/2039	412,273.75	2,751.22	265,000.00	363,063.38	0.00%
172967FT3	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	4.50000000	1/14/2022	401,908.80	2,144.38	365,000.00	380,326.55	0.00%
172967HA2	BBB+	Baa3	A-	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	6.67500000	9/13/2043	212,507.20	4,984.00	160,000.00	160,000.00	0.00%

172967HT1	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	3.75000000	6/16/2024	779,407.50	5,859.38	750,000.00	791,825.93	0.00%
20030NAM3	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	6.45000000	3/15/2037	115,792.10	2,528.04	85,000.00	102,125.46	0.00%
20030NAV3	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	6.95000000	8/15/2037	85,854.00	185.33	60,000.00	62,287.83	0.00%
20030NAY7	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	6.55000000	7/1/2039	90,771.85	709.58	65,000.00	64,702.01	0.00%
202795HT0	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	COMMONWEALTH EDISON CO	6.45000000	1/15/2038	279,672.00	1,648.33	200,000.00	263,658.22	0.00%
20825UAC8	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	CONOCO FUNDING CO	7.25000000	10/15/2031	91,063.70	1,780.28	65,000.00	78,662.24	0.00%
208251AE8	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS HOLDING CO	6.95000000	4/15/2029	412,788.00	7,876.67	300,000.00	338,159.39	0.00%
209111EK5	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	CONSOLIDATED EDISON CO OF NEW	5.37500000	12/15/2015	134,920.50	1,475.14	130,000.00	130,121.16	0.00%
209111EZ2	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	CONSOLIDATED EDISON CO OF NEW	4.45000000	6/15/2020	292,713.70	2,489.53	265,000.00	264,669.18	0.00%
210518CU8	A	A1	A-	USD FIXED INCOME	CORPORATE BONDS	CONSUMERS ENERGY CO	3.95000000	5/15/2043	320,808.00	3,489.17	300,000.00	299,544.47	0.00%
21079NAA9	BBB	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CONTINENTAL AIRLINES 2007-1 CL	5.98300000	10/19/2023	50,175.66	996.14	45,407.84	45,407.84	0.00%
210795PZ7	A-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CONTINENTAL AIRLINES 2012-1 CL	4.15000000	10/11/2025	417,240.44	6,352.64	393,623.06	393,623.06	0.00%
22160KAG0	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	COSTCO WHOLESALE CORP	1.75000000	2/15/2020	657,518.40	449.17	660,000.00	659,311.38	0.00%
22546QAT4	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	CREDIT SUISSE/NEW YORK NY	1.75000000	1/29/2018	961,008.00	1,493.33	960,000.00	959,458.62	0.00%
244199BF1	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	DEERE & CO	3.90000000	6/9/2042	171,768.30	1,465.75	165,000.00	163,849.01	0.00%
24422ERC5	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	2.25000000	6/7/2016	448,844.00	2,310.00	440,000.00	439,773.83	0.00%
24422ERH4	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	3.15000000	10/15/2021	78,258.00	892.50	75,000.00	74,765.16	0.00%
246688AF2	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	DELHAIZE AMERICA LLC	9.00000000	4/15/2031	156,845.05	3,910.00	115,000.00	130,369.35	0.00%
24736VAA0	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	DELTA AIR LINES 2010-1 CLASS A	6.20000000	1/2/2020	171,632.90	1,571.15	154,624.24	162,564.84	0.00%
24736WAA8	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	DELTA AIR LINES 2011-1 CLASS A	5.30000000	10/15/2020	111,053.17	2,044.63	102,117.86	103,180.19	0.00%
247367BH7	A	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	DELTA AIR LINES 2007-1 CLASS A	6.82100000	2/10/2024	271,337.51	914.94	229,947.04	237,105.81	0.00%
25243YAR0	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	DIAGEO CAPITAL PLC	1.50000000	5/11/2017	564,754.40	2,566.67	560,000.00	558,898.19	0.00%
25459HAY1	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	DIRECTV HOLDINGS LLC / DIRECTV	3.50000000	3/1/2016	409,844.00	7,000.00	400,000.00	403,975.52	0.00%
260543CE1	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DOW CHEMICAL CO/THE	5.25000000	11/15/2041	442,665.60	6,028.75	390,000.00	389,500.19	0.00%
263534CJ6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	EI DU PONT DE NEMOURS & CO	4.15000000	2/15/2043	46,028.70	83.00	45,000.00	44,948.38	0.00%
263901AC4	A	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY INDIANA INC	3.75000000	7/15/2020	216,658.00	958.33	200,000.00	199,894.44	0.00%
26441CAB1	BBB	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY CORP	6.25000000	6/15/2018	103,003.20	1,187.50	90,000.00	89,896.58	0.00%
26442CAE4	A	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY CAROLINAS LLC	6.05000000	4/15/2038	61,135.65	1,028.50	45,000.00	44,885.25	0.00%
26882PBB7	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ERAC USA FINANCE LLC 144A	6.37500000	10/15/2017	101,034.00	2,167.50	90,000.00	89,932.47	0.00%
26882PBE1	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ERAC USA FINANCE LLC 144A	7.00000000	10/15/2037	33,537.75	661.11	25,000.00	24,799.47	0.00%
29078EAA3	BB	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	EMBARQ CORP	7.99500000	6/1/2036	52,650.00	899.44	45,000.00	45,246.61	0.00%
29078EAB1	BB	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	EMBARQ CORP	7.08200000	6/1/2016	42,772.00	708.20	40,000.00	39,997.60	0.00%
29266MAE9	BBB	Baa1	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	IBERDROLA INTERNATIONAL BV	6.75000000	9/15/2033	18,100.50	466.88	15,000.00	16,130.21	0.00%
29273RAN9	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	ENERGY TRANSFER PARTNERS LP	4.65000000	6/1/2021	91,026.50	988.13	85,000.00	84,465.51	0.00%
29364DAR1	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	ENTERGY ARKANSAS INC	3.05000000	6/1/2023	356,863.50	2,668.75	350,000.00	349,165.97	0.00%
29379VAW3	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ENTERPRISE PRODUCTS OPERATING	4.85000000	8/15/2042	369,458.10	722.11	335,000.00	333,538.77	0.00%
29379VBC6	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ENTERPRISE PRODUCTS OPERATING	5.10000000	2/15/2045	320,376.00	634.67	280,000.00	279,572.39	0.00%
29379VBF9	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ENTERPRISE PRODUCTS OPERATING	4.95000000	10/15/2054	110,255.00	1,883.75	100,000.00	103,174.59	0.00%
30161MAE3	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	EXELON GENERATION CO LLC	6.20000000	10/1/2017	66,535.20	1,550.00	60,000.00	59,942.26	0.00%
30161NAD3	BBB-	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	EXELON CORP	4.90000000	6/15/2015	15,177.30	155.17	15,000.00	14,962.20	0.00%
31677QAV1	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	FIFTH THIRD BANK/CINCINNATI OH	1.45000000	2/28/2018	627,297.30	4,643.63	630,000.00	629,304.53	0.00%
316773CQ1	BBB+	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	FIFTH THIRD BANCORP	2.30000000	3/1/2019	186,385.65	2,127.50	185,000.00	184,789.46	0.00%
337738AK4	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	FISERV INC	3.12500000	6/15/2016	35,926.10	230.90	35,000.00	34,994.41	0.00%
341081FF9	A	Aa2	AA-	USD FIXED INCOME	CORPORATE BONDS	FLORIDA POWER & LIGHT CO	4.12500000	2/1/2042	301,100.25	945.31	275,000.00	274,362.61	0.00%
341081FG7	A	Aa2	AA-	USD FIXED INCOME	CORPORATE BONDS	FLORIDA POWER & LIGHT CO	4.05000000	6/1/2042	217,430.00	2,025.00	200,000.00	193,641.57	0.00%
341099CN7	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY FLORIDA INC	5.65000000	4/1/2040	364,397.00	6,473.96	275,000.00	273,939.32	0.00%
345370CQ1	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	FORD MOTOR CO	4.75000000	1/15/2043	671,359.90	3,702.36	610,000.00	568,872.47	0.00%
368710AG4	AA	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENENTECH INC	4.75000000	7/15/2015	30,459.90	182.08	30,000.00	29,945.13	0.00%
369604BC6	AA+	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CO	5.25000000	12/6/2017	38,836.70	433.85	35,000.00	34,953.51	0.00%
369604BF9	AA+	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CO	4.12500000	10/9/2042	15,979.95	244.06	15,000.00	14,919.16	0.00%
369604BH5	AA+	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CO	4.50000000	3/11/2044	549,170.35	10,306.25	485,000.00	480,581.09	0.00%
36962G3P7	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	5.87500000	1/14/2038	103,925.60	613.61	80,000.00	78,986.42	0.00%
36962G4B7	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	6.87500000	1/10/2039	1,603,885.40	10,762.24	1,105,000.00	1,329,777.14	0.01%
36962G4D3	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	6.00000000	8/7/2019	193,581.30	660.00	165,000.00	164,899.98	0.00%
36962G5W0	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	2.30000000	4/27/2017	590,358.25	4,555.28	575,000.00	574,666.25	0.00%
369622SM8	AA	A2	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	5.30000000	2/11/2021	103,741.20	265.00	90,000.00	89,792.56	0.00%
372917AS3	AA	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENZYME CORP	5.00000000	6/15/2020	600,148.50	5,541.67	525,000.00	554,298.37	0.00%
373334GE5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	GEORGIA POWER CO	5.70000000	6/1/2017	11,007.70	142.50	10,000.00	9,992.35	0.00%
373334JS1	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	GEORGIA POWER CO	4.75000000	9/1/2040	144,770.00	2,968.75	125,000.00	142,516.87	0.00%
375558AS2	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	GILEAD SCIENCES INC	5.65000000	12/1/2041	271,562.20	3,036.88	215,000.00	223,960.85	0.00%
375558AX1	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	GILEAD SCIENCES INC	4.80000000	4/1/2044	183,222.40	3,200.00	160,000.00	159,694.64	0.00%
375558AZ6	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	GILEAD SCIENCES INC	3.50000000	2/1/2025	335,449.60	3,235.56	320,000.00	330,507.46	0.00%
377372AE7	A+	A2	A+	USD FIXED INCOME	CORPORATE BONDS	GLAXOSMITHKLINE CAPITAL INC	6.37500000	5/15/2038	135,896.00	1,877.08	100,000.00	99,694.00	0.00%
38141EA58	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.37500000	3/15/2020	566,295.00	12,392.36	500,000.00	498,676.73	0.00%
38141EC31	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	4.80000000	7/8/2044	342,404.30	2,190.67	310,000.00	308,779.57	0.00%
38141GEU4	BBB+	Baa2	A-	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.62500000	1/15/2017	263,228.00	1,760.94	245,000.00	244,946.03	0.00%
38141GFD1	BBB+	Baa2	A-	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	6.75000000	10/1/2037	64,678.00	1,406.25	50,000.00	58,945.40	0.00%
38141GGQ1	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.25000000	7/27/2021	755,021.05	3,297.29	665,000.00	657,947.06	0.00%
38141GGS7	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.75000000	1/24/2022	713,193.70	3,604.93	610,000.00	618,162.94	0.00%
38141GVM3	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	4.00000000	3/3/2024	290,721.75	5,438.89	275,000.00	274,238.60	0.00%
38145XAA1	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.62500000	1/31/2019	686,697.75	1,476.56	675,000.00	673,307.27	0.00%
38147MAA3	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.90000000	7/19/2018	746,242.50	2,452.92	725,000.00	724,584.49	0.00%

38148LAC0	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	3.50000000	1/23/2025	363,625.20	1,330.00	360,000.00	359,850.09	0.00%
404280AJ8	BBB+	A3	A+	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	6.80000000	6/1/2038	333,732.50	4,250.00	250,000.00	259,039.89	0.00%
404280AK5	A	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	5.10000000	4/5/2021	73,817.90	1,344.42	65,000.00	64,906.23	0.00%
404280AL3	A	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	4.87500000	1/14/2022	141,130.00	795.57	125,000.00	124,921.01	0.00%
406216BA8	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	HALLIBURTON CO	4.50000000	11/15/2041	394,963.90	4,902.50	370,000.00	368,233.98	0.00%
416518AB4	BBB	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	HARTFORD FINANCIAL SERVICES GR	5.12500000	4/15/2022	149,535.10	2,516.94	130,000.00	129,464.44	0.00%
428236BU6	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	HEWLETT-PACKARD CO	3.30000000	12/9/2016	238,450.20	1,728.83	230,000.00	233,688.22	0.00%
437076AS1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	HOME DEPOT INC/THE	5.87500000	12/16/2036	322,968.80	2,998.70	245,000.00	284,369.93	0.00%
437076AV4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	HOME DEPOT INC/THE	5.95000000	4/1/2041	240,118.20	4,462.50	180,000.00	223,111.39	0.00%
437076BA9	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	HOME DEPOT INC/THE	4.20000000	4/1/2043	199,622.40	3,237.50	185,000.00	184,245.47	0.00%
460146CE1	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL PAPER CO	7.50000000	8/15/2021	44,053.45	116.67	35,000.00	34,982.70	0.00%
460146CH4	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL PAPER CO	6.00000000	11/15/2041	330,562.40	4,946.67	280,000.00	279,977.38	0.00%
46625HDF4	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	5.15000000	10/1/2015	71,768.90	1,502.08	70,000.00	69,826.05	0.00%
46625HHL7	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	6.30000000	4/23/2019	580,830.00	11,200.00	500,000.00	526,597.46	0.00%
46625HJA9	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.15000000	7/5/2016	344,313.34	1,641.50	335,000.00	334,776.87	0.00%
46625HJB7	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	5.60000000	7/15/2041	185,541.00	1,073.33	150,000.00	165,003.20	0.00%
46625HJC5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.35000000	8/15/2021	776,697.40	1,372.67	710,000.00	710,632.91	0.00%
46625HJM3	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	5.62500000	8/16/2043	191,683.20	375.00	160,000.00	169,687.13	0.00%
46625HKC3	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.12500000	1/23/2025	1,632,411.00	5,442.71	1,650,000.00	1,667,887.05	0.01%
494550BL9	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	3.95000000	9/1/2022	337,913.40	6,517.50	330,000.00	329,538.03	0.00%
500769FW9	AAA	Aaa	AAA	NON-USD FIXED INCOME	CORPORATE BONDS	KFW	2.75000000	10/1/2020	780,270.80	8,479.17	740,000.00	763,712.79	0.00%
50247VAC3	BBB	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	LYB INTERNATIONAL FINANCE BV	4.87500000	3/15/2044	322,296.00	6,743.75	300,000.00	296,546.83	0.00%
50540RAF9	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	LABORATORY CORP OF AMERICA HOL	5.62500000	12/15/2015	62,172.60	712.50	60,000.00	59,972.89	0.00%
50540RAP7	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	LABORATORY CORP OF AMERICA HOL	3.20000000	2/1/2022	40,207.20	110.22	40,000.00	40,185.22	0.00%
50540RAR3	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	LABORATORY CORP OF AMERICA HOL	2.62500000	2/1/2020	95,370.50	214.74	95,000.00	94,895.25	0.00%
53079EAE4	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	LIBERTY MUTUAL GROUP INC 144A	7.00000000	3/15/2034	115,970.40	2,905.00	90,000.00	91,642.02	0.00%
532457BH0	AA-	A2	A	USD FIXED INCOME	CORPORATE BONDS	ELI LILLY & CO	2.75000000	6/1/2025	314,930.70	-	315,000.00	314,392.05	0.00%
534187AW9	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	LINCOLN NATIONAL CORP	6.30000000	10/9/2037	285,274.44	5,516.70	222,000.00	235,555.84	0.00%
534187AX7	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	LINCOLN NATIONAL CORP	8.75000000	7/1/2019	37,603.50	437.50	30,000.00	29,848.02	0.00%
534187BC2	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	LINCOLN NATIONAL CORP	4.20000000	3/15/2022	293,240.75	5,325.83	275,000.00	275,000.00	0.00%
544152AA9	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	LORILLARD TOBACCO CO	8.12500000	6/23/2019	42,702.45	537.15	35,000.00	35,000.00	0.00%
544152AD3	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	LORILLARD TOBACCO CO	3.50000000	8/4/2016	51,490.00	131.25	50,000.00	49,959.30	0.00%
548661AK3	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	LOWE'S COS INC	6.50000000	3/15/2029	32,634.25	749.31	25,000.00	25,725.88	0.00%
548661CU9	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	LOWE'S COS INC	5.12500000	11/15/2041	300,332.50	3,772.57	250,000.00	249,858.44	0.00%
552081AM3	BBB	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	LYONDELLBASELL INDUSTRIES NV	4.62500000	2/26/2055	133,211.25	-	135,000.00	132,776.55	0.00%
553794AB4	A	A3	A	USD FIXED INCOME	CORPORATE BONDS	MUFG AMERICAS HOLDINGS CORP	2.25000000	2/10/2020	1,013,589.15	1,332.19	1,015,000.00	1,014,809.06	0.00%
55448QAP1	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	MACK-CALI REALTY LP	7.75000000	8/15/2019	58,077.00	172.22	50,000.00	49,772.73	0.00%
55616XAF4	BBB+	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	MACY'S RETAIL HOLDINGS INC	3.87500000	1/15/2022	68,888.95	321.84	65,000.00	64,617.29	0.00%
55616XAJ6	BBB+	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	MACY'S RETAIL HOLDINGS INC	4.30000000	2/15/2043	382,553.60	726.22	380,000.00	342,292.27	0.00%
570535AG9	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	MARKEL CORP	7.35000000	8/15/2034	108,668.80	261.33	80,000.00	84,837.03	0.00%
570535AP9	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	MARKEL CORP	5.00000000	3/30/2043	32,740.50	629.17	30,000.00	29,470.45	0.00%
571903AJ2	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	MARRIOTT INTERNATIONAL INC/MD	3.00000000	3/1/2019	567,539.50	8,250.00	550,000.00	546,743.50	0.00%
575718AB7	AAA	-	-	USD FIXED INCOME	CORPORATE BONDS	MASSACHUSETTS INSTITUTE OF TEC	4.67800000	7/1/2114	242,638.20	1,637.30	210,000.00	210,000.00	0.00%
585055BD7	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	MEDTRONIC INC	4.62500000	3/15/2044	681,435.70	12,902.47	605,000.00	603,915.95	0.00%
586054AB4	AA-	Aa3	AA	USD FIXED INCOME	CORPORATE BONDS	MEMORIAL SLOAN-KETTERING CANCE	4.12500000	7/1/2052	74,319.00	515.63	75,000.00	74,544.82	0.00%
58933YAJ4	AA	A2	A+	USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	4.15000000	5/18/2043	319,782.00	3,562.08	300,000.00	299,110.95	0.00%
58933YAR6	AA	A2	A+	USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	2.75000000	2/10/2025	483,040.60	778.02	485,000.00	484,203.39	0.00%
59156RAM0	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	5.70000000	6/15/2035	522,602.40	4,933.67	410,000.00	443,635.53	0.00%
59156RAX6	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	4.75000000	2/8/2021	124,334.10	333.82	110,000.00	109,983.14	0.00%
59156RBB3	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	4.36800000	9/15/2023	316,478.25	2,628.08	285,000.00	285,872.88	0.00%
59156RBG2	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	4.87500000	11/13/2043	208,825.20	2,632.50	180,000.00	181,459.97	0.00%
594918BA1	AAA	Aaa	AA+	USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	2.37500000	2/12/2022	879,401.25	1,096.79	875,000.00	873,495.56	0.00%
594918BB9	AAA	Aaa	AA+	USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	2.70000000	2/12/2025	391,602.90	555.75	390,000.00	389,188.23	0.00%
61166WAP6	BBB+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	MONSANTO CO	4.40000000	7/15/2044	75,417.30	393.56	70,000.00	69,451.01	0.00%
61744YAD0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.95000000	12/28/2017	111,204.00	1,041.25	100,000.00	99,889.14	0.00%
617446C23	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.45000000	1/9/2017	316,434.70	2,322.31	295,000.00	303,558.56	0.00%
61746BDQ6	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.87500000	4/29/2024	1,051,400.00	13,131.94	1,000,000.00	1,030,167.93	0.00%
61747WAL3	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.50000000	7/28/2021	577,960.00	2,520.83	500,000.00	484,199.97	0.00%
61747YCJ2	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.62500000	9/23/2019	737,945.00	16,046.88	650,000.00	648,306.47	0.00%
617482V92	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	6.37500000	7/24/2042	93,405.20	458.65	70,000.00	69,232.17	0.00%
61761JVL0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.70000000	10/23/2024	619,320.00	7,893.33	600,000.00	631,598.34	0.00%
61761JVM8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	1.87500000	1/5/2018	1,240,162.30	5,531.77	1,235,000.00	1,233,766.39	0.01%
629568AX4	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	NABORS INDUSTRIES INC	4.62500000	9/15/2021	521,688.60	11,516.25	540,000.00	558,500.32	0.00%
641423BS6	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	NEVADA POWER CO	6.50000000	5/15/2018	149,185.40	2,488.06	130,000.00	131,340.41	0.00%
652482AX8	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	21ST CENTURY FOX AMERICA INC	7.62500000	11/30/2028	200,097.00	2,891.15	150,000.00	163,938.14	0.00%
652482CE8	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	21ST CENTURY FOX AMERICA INC	6.15000000	2/15/2041	274,808.10	574.00	210,000.00	236,711.26	0.00%
65473QAQ6	BBB-	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	NISOURCE FINANCE CORP	5.25000000	9/15/2017	27,330.00	605.21	25,000.00	24,727.49	0.00%
655044AE5	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	NOBLE ENERGY INC	6.00000000	3/1/2041	290,250.00	7,500.00	250,000.00	284,423.82	0.00%
655044AF2	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	NOBLE ENERGY INC	4.15000000	12/15/2021	400,800.00	3,285.42	375,000.00	380,442.53	0.00%
655844AJ7	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	NORFOLK SOUTHERN CORP	7.80000000	5/15/2027	98,434.00	1,607.67	70,000.00	83,579.67	0.00%
665772CJ6	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	NORTHERN STATES POWER CO/MN	3.40000000	8/15/2042	152,329.35	234.22	155,000.00	154,288.09	0.00%
665772CL1	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	NORTHERN STATES POWER CO/MN	4.12500000	5/15/2044	143,813.80	1,578.96	130,000.00	129,626.96	0.00%

66586GCD7	A+	A2	A+	USD FIXED INCOME	CORPORATE BONDS	NORTHERN TRUST CO/THE	6.50000000	8/15/2018	115,776.00	288.89	100,000.00	99,933.90	0.00%
66989HAH1	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	NOVARTIS CAPITAL CORP	4.40000000	5/6/2044	474,793.20	5,833.06	415,000.00	411,720.68	0.00%
67019EAB3	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	EVERSOURCE ENERGY	4.50000000	11/15/2019	43,877.60	530.00	40,000.00	39,825.94	0.00%
67021CAJ6	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	NSTAR ELECTRIC CO	4.40000000	3/1/2044	619,910.50	12,100.00	550,000.00	546,261.72	0.00%
68268NAC7	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	ONEOK PARTNERS LP	6.65000000	10/1/2036	16,164.60	415.63	15,000.00	14,971.67	0.00%
68389XAH8	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	6.12500000	7/8/2039	400,395.00	2,705.21	300,000.00	391,861.02	0.00%
68389XAV7	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	4.30000000	7/8/2034	315,589.60	1,835.86	290,000.00	289,886.43	0.00%
693304AH0	A-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	PECO ENERGY CO	5.95000000	10/1/2036	65,705.00	1,239.58	50,000.00	49,860.24	0.00%
693475AL9	A-	A3	A+	USD FIXED INCOME	CORPORATE BONDS	PNC FINANCIAL SERVICES GROUP I	2.85400000	11/9/2022	201,130.00	1,284.30	200,000.00	201,826.10	0.00%
693476BF9	A-	A3	A+	USD FIXED INCOME	CORPORATE BONDS	PNC FUNDING CORP	6.70000000	6/10/2019	35,589.60	452.25	30,000.00	31,998.62	0.00%
693476BL6	A-	A3	A+	USD FIXED INCOME	CORPORATE BONDS	PNC FUNDING CORP	4.37500000	8/11/2020	182,135.25	401.04	165,000.00	164,466.40	0.00%
693476BM4	A-	A3	A+	USD FIXED INCOME	CORPORATE BONDS	PNC FUNDING CORP	2.70000000	9/19/2016	179,532.50	2,126.25	175,000.00	174,931.96	0.00%
69349LAK4	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	2.95000000	1/30/2023	300,588.00	762.08	300,000.00	293,327.16	0.00%
69352PAJ2	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	PPL CAPITAL FUNDING INC	5.00000000	3/15/2044	476,200.00	9,222.22	400,000.00	399,511.47	0.00%
69353RCH9	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	2.20000000	1/28/2019	985,725.00	1,966.25	975,000.00	973,473.22	0.00%
693627AY7	BBB+	A2	A-	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY INDIANA INC	6.12000000	10/15/2035	90,781.60	1,618.40	70,000.00	71,037.50	0.00%
694308GE1	BBB	A3	A-	USD FIXED INCOME	CORPORATE BONDS	PACIFIC GAS & ELECTRIC CO	6.05000000	3/1/2034	131,157.00	3,025.00	100,000.00	100,436.00	0.00%
706451BG5	BBB+	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	PETROLEOS MEXICANOS	6.62500000	6/15/2035	432,644.40	5,258.78	376,000.00	400,351.11	0.00%
712704AA3	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PEOPLE'S UNITED FINANCIAL INC	3.65000000	12/6/2022	315,170.80	2,671.60	310,000.00	309,170.71	0.00%
71645WAR2	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	5.37500000	1/27/2021	323,920.80	1,827.50	360,000.00	370,565.59	0.00%
71645WAU5	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	3.50000000	2/6/2017	469,250.00	1,215.28	500,000.00	506,624.64	0.00%
71647NAC3	BBB-	Ba2	BBB-	NON-USD FIXED INCOME	CORPORATE BONDS	PETROBRAS GLOBAL FINANCE BV	2.00000000	5/20/2016	324,196.80	1,907.78	340,000.00	339,418.03	0.00%
71654QAZ5	BBB+	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	PETROLEOS MEXICANOS	6.50000000	6/2/2041	214,202.20	3,053.19	190,000.00	236,923.60	0.00%
717081DB6	AA	A1	A+	USD FIXED INCOME	CORPORATE BONDS	PFIZER INC	6.20000000	3/15/2019	350,145.00	8,576.67	300,000.00	319,497.73	0.00%
718172AA7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PHILIP MORRIS INTERNATIONAL IN	5.65000000	5/16/2018	565,375.00	8,239.58	500,000.00	516,965.03	0.00%
718172AM1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PHILIP MORRIS INTERNATIONAL IN	4.37500000	11/15/2041	117,041.10	1,417.01	110,000.00	107,876.38	0.00%
74251VAF9	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	PRINCIPAL FINANCIAL GROUP INC	4.62500000	9/15/2042	32,309.10	639.79	30,000.00	29,948.83	0.00%
742741AA9	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	PROCTER & GAMBLE - ESOP	9.36000000	1/1/2021	70,910.24	892.98	57,242.00	66,505.91	0.00%
743315AQ6	A+	A2	A	USD FIXED INCOME	CORPORATE BONDS	PROGRESSIVE CORP/THE	3.70000000	1/26/2045	193,900.00	719.44	200,000.00	198,959.78	0.00%
744448CD1	A	A1	A+	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE CO OF COLORADO	3.20000000	11/15/2020	146,662.60	1,319.11	140,000.00	139,653.96	0.00%
744448CK5	A	A1	A+	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE CO OF COLORADO	4.30000000	3/15/2044	56,680.00	991.39	50,000.00	53,077.06	0.00%
74456QAR7	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE ELECTRIC & GAS	5.80000000	5/1/2037	72,730.35	1,063.33	55,000.00	54,900.94	0.00%
745332CE4	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	PUGET SOUND ENERGY INC	4.43400000	11/15/2041	279,447.50	3,263.92	250,000.00	250,000.00	0.00%
755111BY6	A	A3	A-	USD FIXED INCOME	CORPORATE BONDS	RAYTHEON CO	3.15000000	12/15/2024	257,447.50	1,946.88	250,000.00	248,475.00	0.00%
761713AU0	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	REYNOLDS AMERICAN INC	6.75000000	6/15/2017	333,462.00	4,275.00	300,000.00	319,076.23	0.00%
78011DAG9	AA-	Aaa	AAA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.20000000	9/23/2019	929,577.20	8,883.11	920,000.00	919,881.91	0.00%
797440BP8	A+	Aa2	AA-	USD FIXED INCOME	CORPORATE BONDS	SAN DIEGO GAS & ELECTRIC CO	3.95000000	11/15/2041	106,714.00	1,163.06	100,000.00	99,868.73	0.00%
806854AH8	AA-	Aa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	SCHLUMBERGER INVESTMENT SA	3.65000000	12/1/2023	1,394,444.70	11,908.13	1,305,000.00	1,325,987.43	0.01%
816851AS8	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	SEMPRA ENERGY	2.30000000	4/1/2017	224,631.00	2,108.33	220,000.00	219,951.62	0.00%
828807BZ9	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	6.12500000	5/30/2018	510,912.00	6,967.19	450,000.00	495,444.84	0.00%
828807CH8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	2.80000000	1/30/2017	87,487.10	204.94	85,000.00	84,926.15	0.00%
828807CK1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	3.37500000	3/15/2022	41,785.60	622.50	40,000.00	39,878.69	0.00%
828807CQ8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	2.20000000	2/1/2019	556,985.00	1,008.33	550,000.00	549,176.57	0.00%
837004CE8	A	A3	A	USD FIXED INCOME	CORPORATE BONDS	SOUTH CAROLINA ELECTRIC & GAS	5.45000000	2/1/2041	332,959.25	1,203.54	265,000.00	327,408.22	0.00%
837004CG3	A	A3	A	USD FIXED INCOME	CORPORATE BONDS	SOUTH CAROLINA ELECTRIC & GAS	4.60000000	6/15/2043	448,952.00	3,884.44	400,000.00	398,054.18	0.00%
842400EU3	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CALIFORNIA EDISON CO	4.65000000	4/1/2015	120,396.00	2,325.00	120,000.00	119,969.30	0.00%
842400GD9	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CALIFORNIA EDISON CO	2.40000000	2/1/2022	259,545.00	780.00	260,000.00	259,982.11	0.00%
84265VAA3	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN COPPER CORP	7.50000000	7/27/2035	5,637.95	35.42	5,000.00	5,125.82	0.00%
845743BL6	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	SOUTHWESTERN PUBLIC SERVICE CO	6.00000000	10/1/2036	38,910.30	750.00	30,000.00	29,791.98	0.00%
857477AN3	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	STATE STREET CORP	3.30000000	12/16/2024	839,735.10	5,643.00	810,000.00	809,188.50	0.00%
875127AW2	BBB+	A2	A-	USD FIXED INCOME	CORPORATE BONDS	TAMPA ELECTRIC CO	6.15000000	5/15/2037	54,342.80	724.33	40,000.00	39,793.08	0.00%
87612EBD7	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	TARGET CORP	3.50000000	7/1/2024	111,955.20	612.50	105,000.00	104,560.83	0.00%
88166JAA1	A-	A3	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	TEVA PHARMACEUTICAL FINANCE IV	3.65000000	11/10/2021	261,694.56	2,791.03	248,000.00	247,360.22	0.00%
883203BT7	BBB	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	TEXTRON INC	3.65000000	3/1/2021	467,442.00	8,212.50	450,000.00	449,365.43	0.00%
887315AM1	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	HISTORIC TW INC	9.15000000	2/1/2023	75,698.15	419.38	55,000.00	63,417.47	0.00%
887317AL9	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER INC	6.25000000	3/29/2041	555,185.90	11,347.22	430,000.00	491,848.07	0.00%
89114QAB4	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TORONTO-DOMINION BANK/THE	2.50000000	7/14/2016	583,298.10	1,860.42	570,000.00	569,398.68	0.00%
891490AT1	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	TOSCO CORP	8.12500000	2/15/2030	115,133.60	288.89	80,000.00	110,839.77	0.00%
89417EAF6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	TRAVELERS COS INC/THE	5.90000000	6/2/2019	168,604.55	2,114.99	145,000.00	150,073.41	0.00%
89417EAG4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	TRAVELERS COS INC/THE	3.90000000	11/1/2020	21,688.60	260.00	20,000.00	19,989.00	0.00%
904764AM9	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	UNILEVER CAPITAL CORP	4.25000000	2/10/2021	408,132.05	904.90	365,000.00	364,206.08	0.00%
905581AR5	BBB	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	UNION CARBIDE CORP	7.50000000	6/1/2025	64,653.50	937.50	50,000.00	53,599.38	0.00%
91159HHG8	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	3.70000000	1/30/2024	1,073,000.00	3,186.11	1,000,000.00	999,019.40	0.00%
91159JAA4	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	2.95000000	7/15/2022	241,855.20	904.67	240,000.00	239,418.11	0.00%
913017BT5	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	UNITED TECHNOLOGIES CORP	4.50000000	6/1/2042	343,907.80	3,487.50	310,000.00	317,984.40	0.00%
91324PAM4	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	4.87500000	3/15/2015	15,020.40	337.19	15,000.00	15,000.00	0.00%
91324PAW2	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	6.00000000	6/15/2017	5,557.60	63.33	5,000.00	4,986.70	0.00%
91324PAX0	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	6.50000000	6/15/2037	55,921.20	548.89	40,000.00	39,597.11	0.00%
91324PBE1	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	6.62500000	11/15/2037	55,916.00	780.28	40,000.00	39,720.14	0.00%
91324PBK7	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	6.87500000	2/15/2038	50,434.30	106.94	35,000.00	34,509.64	0.00%
91324PBU5	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	4.62500000	11/15/2041	370,506.50	4,425.87	325,000.00	321,168.66	0.00%
91324PCA8	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	3.95000000	10/15/2042	279,220.50	4,029.00	270,000.00	248,458.76	0.00%

91324PCH3	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	2.87500000	12/15/2021	822,440.00	5,302.78	800,000.00	799,161.61	0.00%
92343VAU8	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	7.35000000	4/1/2039	116,982.10	2,603.13	85,000.00	115,530.39	0.00%
92343VBC7	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	3.50000000	11/1/2021	312,117.00	3,500.00	300,000.00	302,034.61	0.00%
92343VBE3	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	4.75000000	11/1/2041	146,553.40	2,216.67	140,000.00	141,946.29	0.00%
92343VBS2	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.40000000	9/15/2033	557,317.20	12,984.89	440,000.00	439,577.37	0.00%
92343VBT0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.55000000	9/15/2043	1,872,792.00	43,038.96	1,425,000.00	1,423,362.11	0.01%
92553PAC6	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	VIACOM INC	6.75000000	10/5/2037	25,631.80	547.50	20,000.00	22,754.85	0.00%
927804FC3	A-	A2	A	USD FIXED INCOME	CORPORATE BONDS	VIRGINIA ELECTRIC & POWER CO	5.95000000	9/15/2017	100,053.90	2,469.25	90,000.00	89,873.24	0.00%
927804FF6	A-	A2	A	USD FIXED INCOME	CORPORATE BONDS	VIRGINIA ELECTRIC & POWER CO	5.40000000	4/30/2018	39,127.20	635.25	35,000.00	34,668.86	0.00%
927804FK5	A-	A2	A	USD FIXED INCOME	CORPORATE BONDS	VIRGINIA ELECTRIC & POWER CO	2.95000000	1/15/2022	128,590.00	471.18	125,000.00	124,784.23	0.00%
927804FR0	A-	A2	A	USD FIXED INCOME	CORPORATE BONDS	VIRGINIA ELECTRIC & POWER CO	4.45000000	2/15/2044	217,094.00	375.78	190,000.00	188,529.00	0.00%
929903AM4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WACHOVIA CORP	5.50000000	8/1/2035	355,245.00	1,375.00	300,000.00	281,283.14	0.00%
931142CS0	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	5.62500000	4/1/2040	322,950.00	5,859.38	250,000.00	248,042.80	0.00%
931142CY7	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	5.00000000	10/25/2040	84,354.90	1,225.00	70,000.00	68,916.76	0.00%
931142DB6	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	5.62500000	4/15/2041	104,150.40	1,700.00	80,000.00	78,552.30	0.00%
931142DQ3	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	4.30000000	4/22/2044	334,557.00	4,622.50	300,000.00	298,075.20	0.00%
942683AH6	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	ACTAVIS INC	4.62500000	10/1/2042	129,532.00	2,505.21	130,000.00	128,146.87	0.00%
947076AB1	BBB-	Baa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	WEATHERFORD INTERNATIONAL LTD/	5.50000000	2/15/2016	36,055.60	85.56	35,000.00	34,976.68	0.00%
94973VAY3	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	ANTHEM INC	4.62500000	5/15/2042	97,727.40	1,225.63	90,000.00	89,392.79	0.00%
94973VBF3	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	ANTHEM INC	5.10000000	1/15/2044	58,056.50	325.83	50,000.00	52,648.73	0.00%
94974BEV8	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	4.60000000	4/1/2021	83,758.50	1,437.50	75,000.00	74,898.02	0.00%
94974BFC9	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.50000000	3/8/2022	73,822.00	1,177.36	70,000.00	69,887.69	0.00%
94974BFD7	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	2.10000000	5/8/2017	526,067.35	3,394.71	515,000.00	514,815.56	0.00%
94974BFJ4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.45000000	2/13/2023	321,328.35	543.38	315,000.00	314,847.37	0.00%
94974BFR6	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.00000000	1/22/2021	671,112.00	2,112.50	650,000.00	649,060.26	0.00%
94974BGE4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	4.65000000	11/4/2044	368,849.85	5,213.81	345,000.00	342,638.28	0.00%
949746QU8	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	3.67600000	6/15/2016	103,738.00	1,695.04	100,000.00	100,163.44	0.00%
96949LAB1	BBB	-	-	USD FIXED INCOME	CORPORATE BONDS	WILLIAMS PARTNERS LP	4.00000000	9/15/2025	1,203,912.00	-	1,200,000.00	1,196,100.00	0.01%
96950FAH7	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	WILLIAMS PARTNERS LP	4.00000000	11/15/2021	128,173.75	1,472.22	125,000.00	124,637.94	0.00%
976656BZ0	A-	A1	A+	USD FIXED INCOME	CORPORATE BONDS	WISCONSIN ELECTRIC POWER CO	5.70000000	12/1/2036	39,264.90	427.50	30,000.00	29,977.94	0.00%
983024AF7	AA	A1	A+	USD FIXED INCOME	CORPORATE BONDS	WYETH LLC	6.45000000	2/1/2024	126,921.00	537.50	100,000.00	110,082.12	0.00%
983024AN0	AA	A1	A+	USD FIXED INCOME	CORPORATE BONDS	WYETH LLC	5.95000000	4/1/2037	180,790.40	3,470.83	140,000.00	141,823.73	0.00%
98385XAL0	AAA	Aaa	-	USD FIXED INCOME	CORPORATE BONDS	XTO ENERGY INC	6.25000000	8/1/2017	44,965.60	208.33	40,000.00	40,194.41	0.00%
98389BAN0	BBB+	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	XCEL ENERGY INC	4.80000000	9/15/2041	57,777.00	1,106.67	50,000.00	49,999.62	0.00%
010392FC7	A	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ALABAMA POWER CO	3.37500000	10/1/2020	264,122.50	3,515.63	250,000.00	249,756.43	0.00%
025816BG3	BBB+	A3	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CO	1.55000000	5/22/2018	74,922.75	319.69	75,000.00	74,916.51	0.00%
037833AR1	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	2.85000000	5/6/2021	384,677.90	3,368.54	370,000.00	369,181.46	0.00%
039483BB7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ARCHER-DANIELS-MIDLAND CO	4.47900000	3/1/2021	427,273.00	8,622.08	385,000.00	392,489.85	0.00%
05348EAQ2	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	AVALONBAY COMMUNITIES INC	2.95000000	9/15/2022	386,965.80	5,305.08	390,000.00	373,744.27	0.00%
05348EAS8	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	AVALONBAY COMMUNITIES INC	3.62500000	10/1/2020	898,776.00	12,914.06	855,000.00	895,677.79	0.00%
05379BAP2	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	AVISTA CORP	5.12500000	4/1/2022	403,686.50	7,473.96	350,000.00	396,088.11	0.00%
055482AJ2	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	WESTERN ATLAS INC	6.00000000	6/1/2018	406,270.80	5,400.00	360,000.00	406,892.01	0.00%
05565QBR8	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	4.74200000	3/11/2021	250,371.00	5,038.38	225,000.00	225,000.00	0.00%
05565QCJ5	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	3.99400000	9/26/2023	148,731.80	2,407.49	140,000.00	140,000.00	0.00%
05565QCP1	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	3.81400000	2/10/2024	41,889.20	88.99	40,000.00	40,000.00	0.00%
06051GEC9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.62500000	7/1/2020	488,877.50	3,984.38	425,000.00	433,343.23	0.00%
06051GEM7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.70000000	1/24/2022	174,877.50	878.75	150,000.00	149,540.67	0.00%
06051GFF1	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.00000000	4/1/2024	802,833.60	12,666.67	760,000.00	787,949.71	0.00%
06406HCX5	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	3.25000000	9/11/2024	361,025.00	5,371.53	350,000.00	348,828.56	0.00%
06739FHT1	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BARCLAYS BANK PLC	2.50000000	2/20/2019	407,968.00	305.56	400,000.00	400,381.25	0.00%
07330NAD7	A	A1	A+	USD FIXED INCOME	CORPORATE BONDS	BRANCH BANKING & TRUST CO	2.30000000	10/15/2018	612,114.00	5,213.33	600,000.00	613,683.85	0.00%
075887BF5	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BECTON DICKINSON AND CO	3.73400000	12/15/2024	304,050.50	2,286.04	290,000.00	290,000.00	0.00%
092113AH2	BBB	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	BLACK HILLS CORP	4.25000000	11/30/2023	236,929.00	2,363.47	220,000.00	219,083.12	0.00%
10112RAS3	A-	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	BOSTON PROPERTIES LP	4.12500000	5/15/2021	242,381.25	2,732.81	225,000.00	223,936.07	0.00%
10112RAU8	A-	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	BOSTON PROPERTIES LP	3.85000000	2/1/2023	358,309.00	1,090.83	340,000.00	353,417.79	0.00%
10513KAA2	A-	A2	A	USD FIXED INCOME	CORPORATE BONDS	BRANCH BANKING & TRUST CO	5.62500000	9/15/2016	341,356.80	8,300.00	320,000.00	343,259.38	0.00%
115637AK6	A-	A1	A+	USD FIXED INCOME	CORPORATE BONDS	BROWN-FORMAN CORP	2.50000000	1/15/2016	304,956.00	958.33	300,000.00	299,481.72	0.00%
12189LAF8	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BURLINGTON NORTHERN SANTA FE L	3.45000000	9/15/2021	334,492.32	5,027.03	316,000.00	321,720.09	0.00%
12189LAL5	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BURLINGTON NORTHERN SANTA FE L	3.05000000	9/1/2022	204,822.00	3,050.00	200,000.00	201,382.37	0.00%
12189LAT8	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BURLINGTON NORTHERN SANTA FE L	3.40000000	9/1/2024	312,915.00	5,468.33	300,000.00	310,600.34	0.00%
12626PAG8	BBB+	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	CRH AMERICA INC	6.00000000	9/30/2016	267,722.50	6,291.67	250,000.00	261,044.90	0.00%
126650CC2	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CVS HEALTH CORP	4.00000000	12/5/2023	710,399.90	6,314.44	655,000.00	700,837.04	0.00%
13645RAS3	BBB+	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	CANADIAN PACIFIC RAILWAY CO	2.90000000	2/1/2025	554,192.80	1,308.22	560,000.00	559,760.75	0.00%
144141CZ9	A	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY PROGRESS INC	5.30000000	1/15/2019	282,017.50	1,693.06	250,000.00	271,926.41	0.00%
144141DC9	A	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY PROGRESS INC	2.80000000	5/15/2022	127,730.00	1,030.56	125,000.00	124,783.19	0.00%
14912L5X5	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	3.75000000	11/24/2023	161,536.50	1,515.63	150,000.00	149,890.83	0.00%
14912L6G1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	3.25000000	12/1/2024	1,225,819.40	9,948.61	1,180,000.00	1,217,726.37	0.01%
15189XAL2	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CENTERPOINT ENERGY HOUSTON ELE	2.25000000	8/1/2022	331,432.00	637.50	340,000.00	326,614.61	0.00%
166764AB6	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	2.35500000	12/5/2022	226,671.90	1,293.94	230,000.00	220,226.70	0.00%
166764AH3	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	3.19100000	6/24/2023	271,648.00	1,544.09	260,000.00	260,000.00	0.00%
166764AN0	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	2.19300000	11/15/2019	91,459.80	564.70	90,000.00	90,000.00	0.00%
172967EH0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	6.00000000	8/15/2017	496,314.00	1,200.00	450,000.00	495,143.10	0.00%

19122TAB5	BBB	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	COCA-COLA ENTERPRISES INC	4.50000000	9/1/2021	385,864.50	7,875.00	350,000.00	375,706.40	0.00%
202795HZ6	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	COMMONWEALTH EDISON CO	3.40000000	9/1/2021	791,610.00	12,750.00	750,000.00	794,102.98	0.00%
207597ED3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CONNECTICUT LIGHT & POWER CO/T	5.65000000	5/1/2018	308,249.44	5,122.67	272,000.00	289,638.83	0.00%
20826FAD8	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS CO	3.35000000	11/15/2024	392,395.60	3,854.36	380,000.00	379,344.54	0.00%
219023AD0	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	INGREDION INC	6.00000000	4/15/2017	325,566.00	6,800.00	300,000.00	316,589.35	0.00%
22303QAL4	A	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	COVIDIEN INTERNATIONAL FINANCE	4.20000000	6/15/2020	437,788.00	3,546.67	400,000.00	427,228.21	0.00%
22546QAP2	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	CREDIT SUISSE/NEW YORK NY	3.62500000	9/9/2024	260,077.50	4,329.86	250,000.00	248,639.05	0.00%
244199BE4	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	DEERE & CO	2.60000000	6/8/2022	360,648.00	2,158.00	360,000.00	359,289.66	0.00%
25179MAH6	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	DEVON ENERGY CORP	6.30000000	1/15/2019	346,161.00	2,415.00	300,000.00	339,356.96	0.00%
26441YAQ0	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DUKE REALTY LP	6.50000000	1/15/2018	292,380.40	2,159.44	260,000.00	271,075.68	0.00%
278058DH2	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	EATON CORP	6.95000000	3/20/2019	437,576.80	11,500.32	370,000.00	439,670.16	0.00%
278865AL4	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ECOLAB INC	4.35000000	12/8/2021	147,868.20	1,353.94	135,000.00	134,937.20	0.00%
29358QAA7	BBB+	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	ENSCO PLC	4.70000000	3/15/2021	102,747.00	2,167.22	100,000.00	98,708.76	0.00%
29358QAC3	BBB+	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	ENSCO PLC	4.50000000	10/1/2024	166,605.10	3,230.00	170,000.00	169,776.65	0.00%
29364NAR9	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	ENTERGY MISSISSIPPI INC	3.10000000	7/1/2023	601,662.00	3,151.67	600,000.00	610,320.00	0.00%
29365TAB0	A-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ENTERGY TEXAS INC	3.60000000	6/1/2015	347,311.50	3,105.00	345,000.00	348,543.15	0.00%
31428XAS5	BBB	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	FEDEX CORP	2.62500000	8/1/2022	550,484.00	1,203.13	550,000.00	525,343.81	0.00%
337738AK4	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	FISERV INC	3.12500000	6/15/2016	164,233.60	1,055.56	160,000.00	159,965.71	0.00%
337738AL2	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	FISERV INC	4.75000000	6/15/2021	165,645.00	1,504.17	150,000.00	153,429.29	0.00%
372917AS3	AA	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENZYME CORP	5.00000000	6/15/2020	400,099.00	3,694.44	350,000.00	382,696.64	0.00%
38141GFG4	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.95000000	1/18/2018	417,997.50	2,665.10	375,000.00	389,837.31	0.00%
38141GGQ1	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.25000000	7/27/2021	681,222.00	2,975.00	600,000.00	672,846.05	0.00%
38148LAC0	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	3.50000000	1/23/2025	373,725.90	1,366.94	370,000.00	369,845.93	0.00%
40428HPR7	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	HSBC USA INC	2.35000000	3/5/2020	491,066.19	-	490,000.00	489,519.80	0.00%
404280AK5	A	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	5.10000000	4/5/2021	369,089.50	6,722.08	325,000.00	324,535.11	0.00%
438516AX4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	HONEYWELL INTERNATIONAL INC	5.30000000	3/1/2018	808,179.25	8,012.57	725,000.00	801,213.31	0.00%
44266RAC1	AAA	-	-	USD FIXED INCOME	CORPORATE BONDS	HOWARD HUGHES MEDICAL INSTITUT	3.50000000	9/1/2023	127,371.60	2,100.00	120,000.00	119,788.06	0.00%
452308AP4	A+	A2	-	USD FIXED INCOME	CORPORATE BONDS	ILLINOIS TOOL WORKS INC	3.37500000	9/15/2021	529,930.00	7,781.25	500,000.00	527,911.62	0.00%
465685AJ4	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	ITC HOLDINGS CORP	3.65000000	6/15/2024	123,944.40	924.67	120,000.00	119,623.04	0.00%
46625HGY0	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	6.00000000	1/15/2018	308,052.25	2,108.33	275,000.00	290,766.84	0.00%
46625HHU7	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.25000000	10/15/2020	136,613.75	2,006.94	125,000.00	127,008.52	0.00%
46625HJD3	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.50000000	1/24/2022	132,666.00	555.00	120,000.00	119,527.04	0.00%
46625HJE1	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.25000000	9/23/2022	255,352.50	3,565.97	250,000.00	233,791.04	0.00%
46625HKC3	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.12500000	1/23/2025	178,081.20	593.75	180,000.00	179,603.88	0.00%
478115AA6	AA	Aa2	AA+	USD FIXED INCOME	CORPORATE BONDS	JOHNS HOPKINS UNIVERSITY	5.25000000	7/1/2019	22,547.20	175.00	20,000.00	21,634.04	0.00%
487836BD9	BBB+	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	KELLOGG CO	4.00000000	12/15/2020	398,042.30	3,124.44	370,000.00	383,459.25	0.00%
491674BE6	A-	A1	-	USD FIXED INCOME	CORPORATE BONDS	KENTUCKY UTILITIES CO	3.25000000	11/1/2020	590,877.00	6,120.83	565,000.00	588,346.48	0.00%
49446XAA4	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	KIMCO REALTY CORP	4.30000000	2/1/2018	278,231.20	931.67	260,000.00	276,663.00	0.00%
53117CAM4	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	LIBERTY PROPERTY LP	4.75000000	10/1/2020	298,812.25	5,442.71	275,000.00	274,604.00	0.00%
539830AT6	A-	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	LOCKHEED MARTIN CORP	4.25000000	11/15/2019	327,018.00	3,754.17	300,000.00	302,679.04	0.00%
548661CW5	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	LOWE'S COS INC	3.12000000	4/15/2022	695,125.00	7,955.13	670,000.00	696,719.60	0.00%
55279HAJ9	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	MANUFACTURERS & TRADERS TRUST	2.10000000	2/6/2020	248,214.89	364.58	250,000.00	249,859.21	0.00%
564760CA2	A-	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	MANUFACTURERS & TRADERS TRUST	6.62500000	12/4/2017	393,456.00	5,603.65	350,000.00	393,637.64	0.00%
565849AK2	BBB	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	MARATHON OIL CORP	2.80000000	11/1/2022	439,596.00	4,200.00	450,000.00	437,231.70	0.00%
575718AA9	AAA	Aaa	-	USD FIXED INCOME	CORPORATE BONDS	MASSACHUSETTS INSTITUTE OF TEC	5.60000000	7/1/2039	315,937.20	2,146.67	230,000.00	229,149.08	0.00%
58933YAQ8	AA	A2	A+	USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	2.35000000	2/10/2022	288,573.20	397.54	290,000.00	289,611.19	0.00%
59156RAR9	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	6.81700000	8/15/2018	431,475.50	1,121.02	370,000.00	435,132.24	0.00%
594918AW4	AAA	Aaa	AA+	USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	3.62500000	12/15/2023	391,611.60	2,755.00	360,000.00	358,422.55	0.00%
61744YAD0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.95000000	12/28/2017	519,322.68	4,862.64	467,000.00	480,828.30	0.00%
61761JVL0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.70000000	10/23/2024	402,558.00	5,130.67	390,000.00	401,324.22	0.00%
655844BC1	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	NORFOLK SOUTHERN CORP	5.90000000	6/15/2019	214,787.22	2,316.73	186,000.00	216,029.74	0.00%
655844BJ6	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	NORFOLK SOUTHERN CORP	3.00000000	4/1/2022	407,396.00	5,000.00	400,000.00	397,249.28	0.00%
666807BF8	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	NORTHROP GRUMMAN CORP	1.75000000	6/1/2018	750,397.50	3,281.25	750,000.00	751,293.22	0.00%
66989HAG3	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	NOVARTIS CAPITAL CORP	3.40000000	5/6/2024	393,953.80	4,018.61	370,000.00	367,590.87	0.00%
68389XAQ8	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	2.37500000	1/15/2019	164,144.00	485.56	160,000.00	159,598.12	0.00%
68389XAU9	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	3.40000000	7/8/2024	232,496.00	1,101.22	220,000.00	219,525.82	0.00%
69349LAA6	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	5.25000000	1/15/2017	268,322.50	1,677.08	250,000.00	257,647.20	0.00%
69353REF1	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	3.30000000	10/30/2024	310,683.00	3,327.50	300,000.00	299,877.60	0.00%
695114CR7	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	PACIFICORP	3.60000000	4/1/2024	319,455.00	4,500.00	300,000.00	299,835.03	0.00%
70109HAH8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PARKER-HANNIFIN CORP	5.50000000	5/15/2018	278,957.50	4,048.61	250,000.00	262,566.79	0.00%
70109HAL9	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PARKER-HANNIFIN CORP	3.30000000	11/21/2024	94,117.50	825.00	90,000.00	89,806.63	0.00%
74005PBN3	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	PRAXAIR INC	2.65000000	2/5/2025	557,972.80	1,071.78	560,000.00	557,867.58	0.00%
740816AK9	AAA	-	-	USD FIXED INCOME	CORPORATE BONDS	PRESIDENT AND FELLOWS OF HARVA	3.52900000	10/1/2031	254,760.00	3,676.04	250,000.00	221,373.11	0.00%
742718CB3	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	PROCTER & GAMBLE CO/THE	5.50000000	2/1/2034	129,338.00	458.33	100,000.00	120,764.42	0.00%
74340XAX9	BBB+	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	PROLOGIS LP	4.00000000	1/15/2018	315,414.00	1,533.33	300,000.00	299,220.48	0.00%
744448CC3	A	A1	A+	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE CO OF COLORADO	5.12500000	6/1/2019	113,540.00	1,281.25	100,000.00	105,361.38	0.00%
748356AA0	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	QUESTAR CORP	2.75000000	2/1/2016	254,400.00	572.92	250,000.00	249,883.28	0.00%
755111BY6	A	A3	A-	USD FIXED INCOME	CORPORATE BONDS	RAYTHEON CO	3.15000000	12/15/2024	339,830.70	2,569.88	330,000.00	327,986.99	0.00%
756109AJ3	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	REALTY INCOME CORP	5.95000000	9/15/2016	375,329.50	9,602.64	350,000.00	361,700.44	0.00%
756109AP9	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	REALTY INCOME CORP	4.65000000	8/1/2023	228,853.80	813.75	210,000.00	216,207.73	0.00%
767201AJ5	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	RIO TINTO FINANCE USA LTD	1.87500000	11/2/2015	302,049.00	1,859.38	300,000.00	299,943.18	0.00%
773903AF6	A	A3	A	USD FIXED INCOME	CORPORATE BONDS	ROCKWELL AUTOMATION INC	2.05000000	3/1/2020	551,028.50	438.47	550,000.00	548,852.20	0.00%

774341AE1	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	ROCKWELL COLLINS INC	3.70000000	12/15/2023	904,255.50	6,814.17	850,000.00	904,179.00	0.00%
776696AC0	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	ROPER INDUSTRIES INC	6.25000000	9/1/2019	259,911.00	7,031.25	225,000.00	261,569.30	0.00%
776696AD8	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	ROPER INDUSTRIES INC	1.85000000	11/15/2017	230,972.90	1,252.86	230,000.00	229,866.81	0.00%
78012KCB1	AA-	Aa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.15000000	3/6/2020	1,348,663.50	-	1,350,000.00	1,348,663.50	0.01%
78355HJY6	BBB	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	RYDER SYSTEM INC	2.65000000	3/2/2020	377,246.25	193.23	375,000.00	374,753.14	0.00%
822582AS1	AA	Aa1	AA	NON-USD FIXED INCOME	CORPORATE BONDS	SHELL INTERNATIONAL FINANCE BV	2.37500000	8/21/2022	367,447.00	244.10	370,000.00	348,288.61	0.00%
828807CD7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	5.65000000	2/1/2020	173,590.50	706.25	150,000.00	164,931.47	0.00%
842400FY4	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CALIFORNIA EDISON CO	3.50000000	10/1/2023	320,112.00	4,375.00	300,000.00	320,475.26	0.00%
842400GD9	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CALIFORNIA EDISON CO	2.40000000	2/1/2022	259,545.00	780.00	260,000.00	259,982.11	0.00%
842434CM2	A+	Aa2	AA-	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CALIFORNIA GAS CO	3.15000000	9/15/2024	310,605.00	4,462.50	300,000.00	298,941.11	0.00%
854403AB8	AAA	Aaa	-	USD FIXED INCOME	CORPORATE BONDS	BOARD OF TRUSTEES OF THE LELAN	4.25000000	5/1/2016	363,559.00	4,958.33	350,000.00	361,968.94	0.00%
854403AC6	AAA	Aaa	-	USD FIXED INCOME	CORPORATE BONDS	BOARD OF TRUSTEES OF THE LELAN	4.75000000	5/1/2019	50,081.85	712.50	45,000.00	47,156.96	0.00%
85744NAA9	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	STATE STREET BANK & TRUST CO	5.30000000	1/15/2016	414,176.00	2,708.89	400,000.00	410,566.85	0.00%
871829AU1	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	SYSCO CORP	3.50000000	10/2/2024	250,365.60	3,476.67	240,000.00	239,110.48	0.00%
878744AA9	BBB-	Baa2	BBB	NON-USD FIXED INCOME	CORPORATE BONDS	TECK RESOURCES LTD	3.00000000	3/1/2019	165,807.80	2,550.00	170,000.00	169,678.08	0.00%
883556AT9	BBB	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	THERMO FISHER SCIENTIFIC INC	4.70000000	5/1/2020	328,704.00	4,700.00	300,000.00	327,608.01	0.00%
887317AQ8	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER INC	3.40000000	6/15/2022	123,066.00	861.33	120,000.00	119,866.44	0.00%
89417EAE9	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	TRAVELERS COS INC/THE	5.80000000	5/15/2018	298,819.30	4,525.61	265,000.00	285,080.52	0.00%
89837LAA3	AAA	Aaa	-	USD FIXED INCOME	CORPORATE BONDS	PRINCETON UNIVERSITY	4.95000000	3/1/2019	225,314.00	4,950.00	200,000.00	208,425.72	0.00%
89837LAB1	AAA	Aaa	-	USD FIXED INCOME	CORPORATE BONDS	PRINCETON UNIVERSITY	5.70000000	3/1/2039	188,666.80	3,990.00	140,000.00	149,975.23	0.00%
89837RAA0	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	TRUSTEES OF DARTMOUTH COLLEGE	4.75000000	6/1/2019	178,604.80	1,900.00	160,000.00	166,758.89	0.00%
90261XHE5	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	UBS AG/STAMFORD CT	2.37500000	8/14/2019	1,012,040.00	1,187.50	1,000,000.00	1,014,650.00	0.00%
90265EAG5	BBB	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	UDR INC	4.62500000	1/10/2022	206,877.70	1,244.90	190,000.00	188,741.72	0.00%
90331HMS9	AA-	Aa3	AA-	USD FIXED INCOME	CORPORATE BONDS	US BANK NA/CINCINNATI OH	2.80000000	1/27/2025	249,960.00	661.11	250,000.00	249,164.15	0.00%
906548CG5	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	UNION ELECTRIC CO	6.70000000	2/1/2019	293,317.50	1,395.83	250,000.00	272,795.73	0.00%
907818CW6	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	UNION PACIFIC CORP	5.65000000	5/1/2017	263,709.43	4,538.83	241,000.00	257,983.06	0.00%
91159JAA4	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	2.95000000	7/15/2022	201,546.00	753.89	200,000.00	197,066.37	0.00%
913017BR9	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	UNITED TECHNOLOGIES CORP	4.50000000	4/15/2020	447,760.00	6,850.00	400,000.00	449,292.00	0.00%
913017BV0	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	UNITED TECHNOLOGIES CORP	3.10000000	6/1/2022	145,796.00	1,085.00	140,000.00	139,916.46	0.00%
920253AF8	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	VALMONT INDUSTRIES INC	5.00000000	10/1/2044	259,266.80	5,741.67	260,000.00	258,801.05	0.00%
920355AH7	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	VALSPAR CORP/THE	3.30000000	2/1/2025	270,075.60	990.00	270,000.00	269,317.77	0.00%
92276MAW5	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	VENTAS REALTY LP / VENTAS CAPI	4.75000000	6/1/2021	382,763.50	4,156.25	350,000.00	379,109.94	0.00%
92277GAE7	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	VENTAS REALTY LP	3.50000000	2/1/2025	80,641.60	365.56	80,000.00	79,733.26	0.00%
92343VBR4	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	5.15000000	9/15/2023	401,390.50	8,311.53	350,000.00	349,013.32	0.00%
92343VCR3	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	3.50000000	11/1/2024	531,913.20	6,167.78	520,000.00	526,863.10	0.00%
929043AH0	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	VORNADO REALTY LP	2.50000000	6/30/2019	201,084.00	847.22	200,000.00	199,329.57	0.00%
94106LBA6	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	WASTE MANAGEMENT INC	3.12500000	3/1/2025	853,442.50	368.92	850,000.00	849,734.19	0.00%
94707VAC4	BBB-	Baa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	WEATHERFORD INTERNATIONAL LTD/	4.50000000	4/15/2022	118,119.30	2,210.00	130,000.00	129,856.79	0.00%
95709TAD2	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	WESTAR ENERGY INC	5.10000000	7/15/2020	392,175.30	2,248.25	345,000.00	392,769.95	0.00%
02580ECC5	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS BANK FSB	6.00000000	9/13/2017	944,792.00	23,800.00	850,000.00	965,975.89	0.00%
02687QBC1	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN INTERNATIONAL GROUP I	5.60000000	10/18/2016	739,321.20	14,275.33	690,000.00	736,776.06	0.00%
046353AB4	AA-	A2	A+	NON-USD FIXED INCOME	CORPORATE BONDS	ASTRAZENECA PLC	5.90000000	9/15/2017	756,567.00	18,363.75	675,000.00	755,508.68	0.00%
046353AG3	AA-	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	ASTRAZENECA PLC	4.00000000	9/18/2042	865,076.70	15,122.78	835,000.00	804,450.63	0.00%
05531FAP8	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	BB&T CORP	1.10060000	6/15/2018	1,556,447.20	3,578.17	1,540,000.00	1,542,953.73	0.01%
055451AU2	A+	A1	A+	NON-USD FIXED INCOME	CORPORATE BONDS	BHP BILLITON FINANCE USA LTD	3.85000000	9/30/2023	927,243.40	13,887.81	860,000.00	866,629.73	0.00%
06051GEN5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.87500000	2/7/2042	3,207,326.85	9,811.25	2,505,000.00	3,003,728.47	0.01%
073902PR3	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	BEAR STEARNS COS LLC/THE	6.40000000	10/2/2017	784,161.00	18,542.22	700,000.00	794,313.55	0.00%
084664BS9	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY FINANCE COR	1.60000000	5/15/2017	843,180.40	3,910.22	830,000.00	836,231.80	0.00%
084664BV2	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY FINANCE COR	4.30000000	5/15/2043	878,308.05	10,065.58	795,000.00	792,116.17	0.00%
14042E4L1	BBB+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	CAPITAL ONE NA/MCLEAN VA	1.65000000	2/5/2018	983,522.50	1,173.79	985,000.00	984,807.23	0.00%
144141CY2	A	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY PROGRESS INC	6.30000000	4/1/2038	1,085,907.90	20,212.50	770,000.00	964,788.97	0.00%
166764AA8	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	1.10400000	12/5/2017	634,834.90	1,674.71	635,000.00	635,000.00	0.00%
172967AS0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	6.87500000	2/15/2098	415,218.00	916.67	300,000.00	340,694.86	0.00%
172967GL9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	3.37500000	3/1/2023	1,612,611.20	26,662.50	1,580,000.00	1,575,519.49	0.01%
172967GT2	BBB+	Baa3	A-	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	3.50000000	5/15/2023	1,151,962.35	11,902.92	1,155,000.00	1,117,063.48	0.01%
191241AG3	A-	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	COCA-COLA FEMSA SAB DE CV	2.37500000	11/26/2018	888,553.75	5,483.94	875,000.00	876,150.99	0.00%
210795QC7	BBB	Ba1	BBB-	USD FIXED INCOME	CORPORATE BONDS	CONTINENTAL AIRLINES 2012-2 CL	5.50000000	4/29/2022	404,294.22	7,092.32	380,512.21	399,257.13	0.00%
23338VAA4	A	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	DTE ELECTRIC CO	4.00000000	4/1/2043	412,904.80	6,416.67	385,000.00	386,154.37	0.00%
250847EG1	A	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	DTE ELECTRIC CO	3.90000000	6/1/2021	1,396,096.00	12,480.00	1,280,000.00	1,406,180.34	0.01%
26442CAK0	A	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY CAROLINAS LLC	3.90000000	6/15/2021	1,422,674.05	10,662.17	1,295,000.00	1,412,945.96	0.01%
29379VAY9	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ENTERPRISE PRODUCTS OPERATING	4.45000000	2/15/2043	1,258,188.70	2,383.22	1,205,000.00	1,181,943.74	0.01%
29379VBC6	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ENTERPRISE PRODUCTS OPERATING	5.10000000	2/15/2045	572,100.00	1,133.33	500,000.00	499,235.42	0.00%
302154BE8	A+	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	EXPORT-IMPORT BANK OF KOREA	1.25000000	11/20/2015	501,580.00	1,753.47	500,000.00	499,633.89	0.00%
341081FK8	A	Aa2	AA-	USD FIXED INCOME	CORPORATE BONDS	FLORIDA POWER & LIGHT CO	3.25000000	6/1/2024	649,360.05	4,996.88	615,000.00	614,829.20	0.00%
345397WQ2	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	FORD MOTOR CREDIT CO LLC	1.06990000	3/12/2019	570,497.75	1,350.01	575,000.00	575,000.00	0.00%
36962G3P7	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	5.87500000	1/14/2038	1,383,509.55	8,168.70	1,065,000.00	1,291,426.08	0.01%
36962G7F5	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	0.76280000	1/14/2019	1,326,484.00	1,291.46	1,325,000.00	1,325,000.00	0.01%
38141EC31	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	4.80000000	7/8/2044	563,310.30	3,604.00	510,000.00	507,532.73	0.00%
38141GVK7	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	1.45460000	4/30/2018	1,418,704.00	1,697.03	1,400,000.00	1,400,000.00	0.01%
404280AP4	BBB+	A3	A+	NON-USD FIXED INCOME	CORPORATE BONDS	HSBC HOLDINGS PLC	4.25000000	3/14/2024	843,448.00	15,772.22	800,000.00	795,898.27	0.00%
42809HAD9	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	HESS CORP	5.60000000	2/15/2041	692,956.25	1,555.56	625,000.00	675,407.38	0.00%
448055AB9	BBB+	Baa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	HUSKY ENERGY INC	6.15000000	6/15/2019	636,980.70	7,400.50	570,000.00	648,477.68	0.00%

459200HC8	AA-	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL BUSINESS MACHINE	1.25000000	2/6/2017	1,008,400.00	868.06	1,000,000.00	1,004,321.20	0.00%
46625HHQ6	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.95000000	3/25/2020	980,245.00	18,768.75	875,000.00	982,808.79	0.00%
46625HJS0	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	0.88610000	1/28/2019	914,972.55	720.69	915,000.00	914,322.97	0.00%
48126BAA1	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	5.40000000	1/6/2042	1,492,104.40	10,230.00	1,240,000.00	1,431,868.26	0.01%
494550AZ9	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	9.00000000	2/1/2019	427,903.00	2,625.00	350,000.00	413,787.75	0.00%
49456BAE1	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN INC/DE	3.05000000	12/1/2019	464,388.40	3,702.36	460,000.00	459,111.60	0.00%
575718AA9	AAA	Aaa	-	USD FIXED INCOME	CORPORATE BONDS	MASSACHUSETTS INSTITUTE OF TEC	5.60000000	7/1/2039	1,476,663.00	10,033.33	1,075,000.00	1,377,931.74	0.01%
61166WAU5	BBB+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	MONSANTO CO	3.37500000	7/15/2024	969,580.80	4,010.63	930,000.00	941,260.87	0.00%
6174467V5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	1.53610000	4/25/2018	1,614,449.30	2,367.09	1,585,000.00	1,579,465.97	0.01%
6174467X1	BBB+	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.00000000	11/24/2025	1,515,085.00	18,524.31	1,375,000.00	1,429,991.09	0.01%
61747YCJ2	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.62500000	9/23/2019	624,415.00	13,578.13	550,000.00	617,812.76	0.00%
66989HAH1	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	NOVARTIS CAPITAL CORP	4.40000000	5/6/2044	594,921.60	7,308.89	520,000.00	515,884.72	0.00%
695114CM8	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	PACIFICORP	3.85000000	6/15/2021	926,636.00	6,908.61	850,000.00	926,410.62	0.00%
742651DK5	A+	Aaa	AAA	USD FIXED INCOME	CORPORATE BONDS	PRIVATE EXPORT FUNDING CORP	2.25000000	12/15/2017	1,627,478.00	7,528.75	1,585,000.00	1,628,033.26	0.01%
74432QBX2	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	1.03710000	8/15/2018	779,735.25	312.57	775,000.00	776,476.19	0.00%
74432QBZ7	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	3.50000000	5/15/2024	1,361,919.20	13,551.81	1,315,000.00	1,327,064.08	0.01%
744320AN2	BBB+	Baa2	BBB-	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	5.20000000	3/15/2044	1,314,166.00	31,051.22	1,295,000.00	1,299,058.25	0.01%
744499AP9	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE CO OF NEW MEXIC	7.95000000	5/15/2018	534,156.35	10,650.79	455,000.00	522,365.32	0.00%
76720AAE6	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	RIO TINTO FINANCE USA PLC	1.62500000	8/21/2017	969,226.70	435.59	965,000.00	967,588.92	0.00%
801060AB0	AA	A1	-	NON-USD FIXED INCOME	CORPORATE BONDS	SANOFI	1.25000000	4/10/2018	489,514.90	2,398.96	490,000.00	488,607.27	0.00%
806854AH8	AA-	Aa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	SCHLUMBERGER INVESTMENT SA	3.65000000	12/1/2023	822,775.80	7,026.25	770,000.00	771,747.99	0.00%
828807CT2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	4.25000000	10/1/2044	848,688.00	16,150.00	800,000.00	795,309.89	0.00%
843646AJ9	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN POWER CO	5.25000000	7/15/2043	587,625.00	3,354.17	500,000.00	532,096.61	0.00%
88732JAY4	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	TIME WARNER CABLE INC	5.87500000	11/15/2040	933,693.00	14,184.86	820,000.00	939,288.90	0.00%
89153VAC3	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TOTAL CAPITAL INTERNATIONAL SA	1.55000000	6/28/2017	601,122.55	1,613.94	595,000.00	599,343.76	0.00%
90331HMM2	AA-	Aa3	AA-	USD FIXED INCOME	CORPORATE BONDS	US BANK NA/CINCINNATI OH	0.73610000	10/28/2019	2,055,535.00	1,341.34	2,050,000.00	2,050,000.00	0.01%
90346WAA1	A	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	US AIRWAYS 2013-1 CLASS A PASS	3.95000000	5/15/2027	1,279,377.47	14,171.31	1,218,454.73	1,211,221.50	0.01%
91324PCG5	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	2.30000000	12/15/2019	1,491,344.40	7,795.08	1,470,000.00	1,474,979.46	0.01%
91481CAA8	AA+	Aa2	-	USD FIXED INCOME	CORPORATE BONDS	UNIVERSITY OF PENNSYLVANIA	4.67400000	9/1/2039	910,808.80	19,397.10	830,000.00	825,684.42	0.00%
92343VBM5	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	1.99060000	9/14/2018	906,574.80	3,704.17	870,000.00	886,045.02	0.00%
92343VBT0	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	6.55000000	9/15/2043	1,859,649.60	42,736.93	1,415,000.00	1,634,158.86	0.01%
949746RF0	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	5.60600000	1/15/2044	3,061,748.20	17,979.69	2,510,000.00	2,873,555.57	0.01%
00206RBF8	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	1.70000000	6/1/2017	1,504,650.00	6,375.00	1,500,000.00	1,498,666.11	0.01%
021441AE0	A-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ALTERA CORP	2.50000000	11/15/2018	1,795,341.78	12,911.39	1,754,000.00	1,754,815.42	0.01%
0258M0DJ5	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	2.12500000	7/27/2018	2,285,707.50	4,515.63	2,250,000.00	2,249,433.69	0.01%
025816BG3	BBB+	A3	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CO	1.55000000	5/22/2018	1,997,940.00	8,525.00	2,000,000.00	1,997,812.21	0.01%
02665WAC5	A+	A1	-	USD FIXED INCOME	CORPORATE BONDS	AMERICAN HONDA FINANCE CORP	2.12500000	10/10/2018	1,772,732.50	14,565.10	1,750,000.00	1,754,210.13	0.01%
037833AR1	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	2.85000000	5/6/2021	519,835.00	4,552.08	500,000.00	498,902.30	0.00%
039483AY8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ARCHER-DANIELS-MIDLAND CO	5.45000000	3/15/2018	709,572.80	15,932.77	634,000.00	702,374.26	0.00%
05348EAP4	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	AVALONBAY COMMUNITIES INC	3.95000000	1/15/2021	2,088,732.80	9,892.56	1,960,000.00	2,062,033.87	0.01%
05379BAP2	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	AVISTA CORP	5.12500000	4/1/2022	1,459,038.35	27,013.02	1,265,000.00	1,434,006.24	0.01%
05531FAN3	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	BB&T CORP	2.05000000	6/19/2018	2,018,400.00	8,200.00	2,000,000.00	1,993,487.40	0.01%
05565QCC0	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	1.37500000	11/6/2017	2,999,700.00	13,177.08	3,000,000.00	2,999,625.60	0.01%
05565QCP1	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	3.81400000	2/10/2024	523,615.00	1,112.42	500,000.00	500,000.00	0.00%
06051GET2	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	2.00000000	1/11/2018	3,018,450.00	8,333.33	3,000,000.00	2,991,515.71	0.01%
06051GFD6	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	2.65000000	4/1/2019	437,503.50	4,747.92	430,000.00	429,900.56	0.00%
06366RMS1	A+	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF MONTREAL	1.45000000	4/9/2018	2,240,662.50	12,868.75	2,250,000.00	2,228,423.56	0.01%
06406HCJ6	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	1.35000000	3/6/2018	2,485,175.00	16,406.25	2,500,000.00	2,499,557.19	0.01%
06406HCL1	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	2.10000000	8/1/2018	1,828,890.00	3,150.00	1,800,000.00	1,806,772.39	0.01%
064159BE5	A+	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF NOVA SCOTIA/THE	1.37500000	12/18/2017	1,999,800.00	5,576.39	2,000,000.00	1,982,571.26	0.01%
06739FHT1	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BARCLAYS BANK PLC	2.50000000	2/20/2019	1,223,904.00	916.67	1,200,000.00	1,201,881.02	0.01%
075887BF5	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BECTON DICKINSON AND CO	3.73400000	12/15/2024	1,520,252.50	11,430.19	1,450,000.00	1,450,000.00	0.01%
10112RAS3	A-	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	BOSTON PROPERTIES LP	4.12500000	5/15/2021	2,062,933.75	23,259.27	1,915,000.00	1,985,337.39	0.01%
12189LAF8	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BURLINGTON NORTHERN SANTA FE L	3.45000000	9/15/2021	195,826.20	2,943.04	185,000.00	191,488.22	0.00%
12189LAL5	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BURLINGTON NORTHERN SANTA FE L	3.05000000	9/1/2022	1,740,987.00	25,925.00	1,700,000.00	1,650,014.95	0.01%
12189LAT8	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BURLINGTON NORTHERN SANTA FE L	3.40000000	9/1/2024	521,525.00	9,113.89	500,000.00	498,907.30	0.00%
13645RAS3	BBB+	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	CANADIAN PACIFIC RAILWAY CO	2.90000000	2/1/2025	989,630.00	2,336.11	1,000,000.00	999,572.77	0.00%
14912L5T4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	2.45000000	9/6/2018	2,058,420.00	23,819.44	2,000,000.00	1,999,324.50	0.01%
14912L6G1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	3.25000000	12/1/2024	488,250.10	3,818.75	470,000.00	469,493.91	0.00%
15189XAL2	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CENTERPOINT ENERGY HOUSTON ELE	2.25000000	8/1/2022	1,608,420.00	3,093.75	1,650,000.00	1,585,041.51	0.01%
166764AB6	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	2.35500000	12/5/2022	985,530.00	5,625.83	1,000,000.00	941,852.46	0.00%
166764AE0	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	1.71800000	6/24/2018	1,009,580.00	3,197.39	1,000,000.00	1,000,000.00	0.00%
166764AN0	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	2.19300000	11/15/2019	416,650.20	2,572.51	410,000.00	410,000.00	0.00%
172967FW6	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	4.45000000	1/10/2017	579,969.50	3,467.29	550,000.00	580,431.92	0.00%
172967GS4	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	1.75000000	5/1/2018	1,740,235.00	10,208.33	1,750,000.00	1,737,047.01	0.01%
202795JC5	A-	A2	A-	USD FIXED INCOME	CORPORATE BONDS	COMMONWEALTH EDISON CO	2.15000000	1/15/2019	1,962,177.41	5,337.85	1,943,000.00	1,961,722.95	0.01%
20826FAD8	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS CO	3.35000000	11/15/2024	1,961,978.00	19,271.81	1,900,000.00	1,896,722.68	0.01%
22303QAL4	A	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	COVIDIEN INTERNATIONAL FINANCE	4.20000000	6/15/2020	1,860,599.00	15,073.33	1,700,000.00	1,814,893.54	0.01%
22546QAP2	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	CREDIT SUISSE/NEW YORK NY	3.62500000	9/9/2024	1,040,310.00	17,319.44	1,000,000.00	994,585.04	0.00%
25179MAP8	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	DEVON ENERGY CORP	3.25000000	5/15/2022	1,846,602.00	17,225.00	1,800,000.00	1,806,953.72	0.01%
25243YAT6	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	DIAGEO CAPITAL PLC	1.12500000	4/29/2018	988,860.00	3,812.50	1,000,000.00	996,372.38	0.00%
25468PCW4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	WALT DISNEY CO/THE	2.35000000	12/1/2022	1,594,160.00	9,400.00	1,600,000.00	1,499,911.60	0.01%

25468PDA1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	WALT DISNEY CO/THE	1.85000000	5/30/2019	362,494.80	1,683.50	360,000.00	359,691.85	0.00%
25746UBN8	BBB+	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	DOMINION RESOURCES INC/VA	1.95000000	8/15/2016	2,022,640.00	1,733.33	2,000,000.00	2,015,076.16	0.01%
263534CB3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	EI DU PONT DE NEMOURS & CO	3.62500000	1/15/2021	1,658,428.80	7,198.04	1,554,000.00	1,608,969.57	0.01%
26441YAM9	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	DUKE REALTY LP	5.95000000	2/15/2017	1,082,490.00	2,644.44	1,000,000.00	1,080,505.34	0.00%
268648AP7	A	A1	-	USD FIXED INCOME	CORPORATE BONDS	EMC CORP/MA	1.87500000	6/1/2018	1,758,907.50	8,203.13	1,750,000.00	1,752,292.99	0.01%
26884AAZ6	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ERP OPERATING LP	4.62500000	12/15/2021	1,665,945.00	14,645.83	1,500,000.00	1,600,612.59	0.01%
26884ABC6	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ERP OPERATING LP	2.37500000	7/1/2019	140,931.00	554.17	140,000.00	139,878.62	0.00%
278865AR1	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ECOLAB INC	2.25000000	1/12/2020	933,199.20	2,673.75	930,000.00	929,573.20	0.00%
29364DAQ3	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	ENTERGY ARKANSAS INC	3.75000000	2/15/2021	1,607,550.00	2,500.00	1,500,000.00	1,564,651.82	0.01%
31428XAS5	BBB	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	FEDEX CORP	2.62500000	8/1/2022	1,701,496.00	3,718.75	1,700,000.00	1,592,961.34	0.01%
341099CM9	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY FLORIDA INC	4.55000000	4/1/2020	2,226,560.00	37,916.67	2,000,000.00	2,199,001.58	0.01%
36962G5J9	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	4.65000000	10/17/2021	2,863,223.75	43,703.54	2,525,000.00	2,801,298.72	0.01%
36962G7M0	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	2.20000000	1/9/2020	616,075.60	1,938.44	610,000.00	609,637.80	0.00%
370334BH6	BBB+	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	GENERAL MILLS INC	5.65000000	2/15/2019	1,223,140.69	2,714.51	1,081,000.00	1,212,511.90	0.01%
370334BV5	BBB+	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	GENERAL MILLS INC	2.20000000	10/21/2019	140,491.40	1,112.22	140,000.00	139,741.77	0.00%
38141GRC0	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.37500000	1/22/2018	2,291,085.00	5,789.06	2,250,000.00	2,267,117.34	0.01%
38147MAA3	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.90000000	7/19/2018	1,286,625.00	4,229.17	1,250,000.00	1,249,287.32	0.01%
40428HPN6	A	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	HSBC USA INC	2.37500000	11/13/2019	1,812,366.00	12,825.00	1,800,000.00	1,798,963.72	0.01%
428236BP7	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	HEWLETT-PACKARD CO	3.00000000	9/15/2016	1,286,937.50	17,291.67	1,250,000.00	1,263,834.51	0.01%
437076BE1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	HOME DEPOT INC/THE	2.00000000	6/15/2019	1,184,327.35	4,918.89	1,165,000.00	1,161,152.33	0.01%
452308AU3	A+	A2	-	USD FIXED INCOME	CORPORATE BONDS	ILLINOIS TOOL WORKS INC	1.95000000	3/1/2019	1,209,228.00	11,700.00	1,200,000.00	1,198,753.44	0.01%
459200HG9	AA-	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL BUSINESS MACHINE	1.87500000	8/1/2022	1,189,137.50	1,953.13	1,250,000.00	1,135,673.79	0.01%
459200HK0	AA-	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL BUSINESS MACHINE	1.25000000	2/8/2018	1,248,112.50	998.26	1,250,000.00	1,246,610.80	0.01%
465685AJ4	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	ITC HOLDINGS CORP	3.65000000	6/15/2024	619,722.00	4,623.33	600,000.00	598,121.50	0.00%
46625HJG6	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.80000000	1/25/2018	2,261,857.50	4,050.00	2,250,000.00	2,224,652.74	0.01%
46625HJL5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.62500000	5/15/2018	2,491,250.00	11,961.81	2,500,000.00	2,497,376.73	0.01%
485134BK5	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	KANSAS CITY POWER & LIGHT CO	6.37500000	3/1/2018	1,137,000.00	31,875.00	1,000,000.00	1,128,098.32	0.01%
491674BE6	A-	A1	-	USD FIXED INCOME	CORPORATE BONDS	KENTUCKY UTILITIES CO	3.25000000	11/1/2020	2,044,539.00	21,179.17	1,955,000.00	2,031,210.98	0.01%
49327M2F0	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	KEYBANK NA/CLEVELAND OH	2.50000000	12/15/2019	508,590.00	3,368.06	500,000.00	499,791.16	0.00%
50075NBB9	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	MONDELEZ INTERNATIONAL INC	4.12500000	2/9/2016	1,029,870.00	2,520.83	1,000,000.00	1,021,473.75	0.00%
55279HAG5	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	MANUFACTURERS & TRADERS TRUST	2.25000000	7/25/2019	2,012,320.00	4,500.00	2,000,000.00	1,994,758.28	0.01%
565849AK2	BBB	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	MARATHON OIL CORP	2.80000000	11/1/2022	1,953,760.00	18,666.67	2,000,000.00	1,929,612.92	0.01%
58013MEB6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	MCDONALD'S CORP	5.80000000	10/15/2017	1,118,880.00	21,911.11	1,000,000.00	1,062,997.31	0.00%
58933YAA3	AA	A2	A+	USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	3.87500000	1/15/2021	1,366,037.50	6,189.24	1,250,000.00	1,327,406.31	0.01%
58933YAQ8	AA	A2	A+	USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	2.35000000	2/10/2022	348,278.00	479.79	350,000.00	349,530.75	0.00%
61747YCM5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.50000000	1/26/2020	2,140,763.87	10,068.82	1,883,000.00	2,080,741.30	0.01%
61761JVL0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.70000000	10/23/2024	350,948.00	4,472.89	340,000.00	339,425.94	0.00%
641423BW7	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	NEVADA POWER CO	6.50000000	8/1/2018	797,695.20	3,737.50	690,000.00	792,725.98	0.00%
655844BJ6	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	NORFOLK SOUTHERN CORP	3.00000000	4/1/2022	1,848,559.35	22,687.50	1,815,000.00	1,775,751.28	0.01%
66989HAG3	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	NOVARTIS CAPITAL CORP	3.40000000	5/6/2024	1,810,058.00	18,463.89	1,700,000.00	1,688,924.00	0.01%
68389XAN5	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	1.20000000	10/15/2017	2,004,700.00	9,066.67	2,000,000.00	1,977,221.49	0.01%
69353RDZ8	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	2.40000000	10/18/2019	1,927,911.00	20,646.67	1,900,000.00	1,898,731.27	0.01%
69353REF1	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	3.30000000	10/30/2024	776,707.50	8,318.75	750,000.00	749,694.02	0.00%
695114CR7	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	PACIFICORP	3.60000000	4/1/2024	867,852.75	12,225.00	815,000.00	814,552.48	0.00%
70109HAK1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	PARKER-HANNIFIN CORP	3.50000000	9/15/2022	1,784,286.00	27,436.11	1,700,000.00	1,730,537.73	0.01%
713448CM8	A-	A1	A	USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	3.60000000	3/1/2024	1,990,216.10	33,570.00	1,865,000.00	1,862,016.26	0.01%
718546AC8	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	PHILLIPS 66	4.30000000	4/1/2022	2,098,272.00	34,400.00	1,920,000.00	2,046,251.71	0.01%
74005PAP9	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	PRAXAIR INC	5.20000000	3/15/2017	1,733,344.00	38,364.44	1,600,000.00	1,727,140.05	0.01%
74456QBG0	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE ELECTRIC & GAS	1.80000000	6/1/2019	751,222.50	3,375.00	750,000.00	748,837.92	0.00%
755111BY6	A	A3	A-	USD FIXED INCOME	CORPORATE BONDS	RAYTHEON CO	3.15000000	12/15/2024	1,688,855.60	12,771.50	1,640,000.00	1,629,995.97	0.01%
756109AP9	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	REALTY INCOME CORP	4.65000000	8/1/2023	2,070,582.00	7,362.50	1,900,000.00	2,021,358.02	0.01%
774341AC5	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	ROCKWELL COLLINS INC	3.10000000	11/15/2021	1,035,570.00	9,127.78	1,000,000.00	1,009,780.88	0.00%
78008SVD5	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	1.50000000	1/16/2018	1,755,740.00	3,281.25	1,750,000.00	1,738,014.52	0.01%
808513AJ4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CHARLES SCHWAB CORP/THE	2.20000000	7/25/2018	1,016,580.00	2,200.00	1,000,000.00	1,008,435.04	0.00%
822582AS1	AA	Aa1	AA	NON-USD FIXED INCOME	CORPORATE BONDS	SHELL INTERNATIONAL FINANCE BV	2.37500000	8/21/2022	1,823,331.60	1,211.25	1,836,000.00	1,728,444.98	0.01%
828807CS4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	3.37500000	10/1/2024	1,544,025.00	24,046.88	1,500,000.00	1,497,178.70	0.01%
842400GD9	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CALIFORNIA EDISON CO	2.40000000	2/1/2022	888,442.50	2,670.00	890,000.00	889,938.78	0.00%
842434CM2	A+	Aa2	AA-	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CALIFORNIA GAS CO	3.15000000	9/15/2024	828,280.00	11,900.00	800,000.00	797,190.22	0.00%
857477AK9	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	STATE STREET CORP	1.35000000	5/15/2018	2,486,175.00	9,937.50	2,500,000.00	2,454,545.75	0.01%
871829AM9	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	SYSCO CORP	5.37500000	3/17/2019	1,440,750.00	31,219.79	1,275,000.00	1,427,543.55	0.01%
871829AU1	A-	A2	-	USD FIXED INCOME	CORPORATE BONDS	SYSCO CORP	3.50000000	10/2/2024	625,914.00	8,691.67	600,000.00	597,776.18	0.00%
882508AV6	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	TEXAS INSTRUMENTS INC	1.00000000	5/1/2018	2,227,275.00	7,500.00	2,250,000.00	2,211,118.64	0.01%
883556BH4	BBB	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	THERMO FISHER SCIENTIFIC INC	3.30000000	2/15/2022	1,024,140.00	1,466.67	1,000,000.00	999,914.80	0.00%
89114QAM0	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TORONTO-DOMINION BANK/THE	2.62500000	9/10/2018	2,321,325.00	28,054.69	2,250,000.00	2,277,399.37	0.01%
89417EAE9	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	TRAVELERS COS INC/THE	5.80000000	5/15/2018	2,142,478.00	32,447.78	1,900,000.00	2,131,036.96	0.01%
89837LAA3	AAA	Aaa	-	USD FIXED INCOME	CORPORATE BONDS	PRINCETON UNIVERSITY	4.95000000	3/1/2019	1,765,335.19	38,783.25	1,567,000.00	1,741,670.39	0.01%
90331HML4	AA-	Aa3	AA-	USD FIXED INCOME	CORPORATE BONDS	US BANK NA/CINCINNATI OH	2.12500000	10/28/2019	1,516,020.00	10,890.63	1,500,000.00	1,498,737.63	0.01%
920355AG9	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	VALSPAR CORP/THE	4.20000000	1/15/2022	810,196.20	4,105.50	765,000.00	805,636.05	0.00%
921813AA9	AA	Aa2	AA+	USD FIXED INCOME	CORPORATE BONDS	VANDERBILT UNIVERSITY/THE	5.25000000	4/1/2019	506,020.50	9,843.75	450,000.00	500,383.54	0.00%
92276MAW5	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	VENTAS REALTY LP / VENTAS CAPI	4.75000000	6/1/2021	1,695,095.50	18,406.25	1,550,000.00	1,678,147.11	0.01%
92343VBQ6	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	4.50000000	9/15/2020	1,793,000.00	33,822.50	1,630,000.00	1,741,671.79	0.01%
92343VCR3	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	3.50000000	11/1/2024	685,349.70	7,946.94	670,000.00	665,703.79	0.00%

929043AG2	BBB	Baa2	BBB		USD FIXED INCOME	CORPORATE BONDS	VORNADO REALTY LP	5.00000000	1/15/2022	1,106,670.00	6,388.89	1,000,000.00	1,055,886.00	0.00%
929043AH0	BBB	Baa2	BBB		USD FIXED INCOME	CORPORATE BONDS	VORNADO REALTY LP	2.50000000	6/30/2019	492,655.80	2,075.69	490,000.00	488,382.43	0.00%
931142DH3	AA	Aa2	AA		USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	2.55000000	4/11/2023	1,708,245.00	16,858.33	1,700,000.00	1,611,161.92	0.01%
94106LBA6	A-	Baa2	BBB		USD FIXED INCOME	CORPORATE BONDS	WASTE MANAGEMENT INC	3.12500000	3/1/2025	953,847.50	412.33	950,000.00	945,955.85	0.00%
94974BEZ9	A+	A2	AA-		USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	2.62500000	12/15/2016	1,159,222.50	6,234.38	1,125,000.00	1,133,812.51	0.01%
94974BFG0	A+	A2	AA-		USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	1.50000000	1/16/2018	2,003,480.00	3,750.00	2,000,000.00	2,000,434.88	0.01%
001055AC6	A	A3	A-		USD FIXED INCOME	CORPORATE BONDS	AFLAC INC	8.50000000	5/15/2019	5,048,960.00	100,111.11	4,000,000.00	4,985,213.78	0.02%
00206RBN1	BBB+	Baa1	A-		USD FIXED INCOME	CORPORATE BONDS	AT&T INC	2.62500000	12/1/2022	2,363,539.50	16,078.13	2,450,000.00	2,302,167.19	0.01%
00209TAB1	A-	A3	A-		USD FIXED INCOME	CORPORATE BONDS	COMCAST CABLE COMMUNICATIONS H	9.45500000	11/15/2022	6,764,529.54	129,343.35	4,646,000.00	6,342,575.73	0.03%
00287YAJ8	A	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	ABBVIE INC	1.75000000	11/6/2017	2,519,675.00	13,975.69	2,500,000.00	2,508,545.50	0.01%
00440EAJ6	A+	A3	A+		USD FIXED INCOME	CORPORATE BONDS	ACE INA HOLDINGS INC	5.70000000	2/15/2017	2,987,297.50	6,966.67	2,750,000.00	2,986,541.58	0.01%
0258M0DJ5	A-	A2	A+		USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	2.12500000	7/27/2018	2,285,707.50	4,515.63	2,250,000.00	2,249,433.69	0.01%
02665WAC5	A+	A1	-		USD FIXED INCOME	CORPORATE BONDS	AMERICAN HONDA FINANCE CORP	2.12500000	10/10/2018	1,772,732.50	14,565.10	1,750,000.00	1,754,210.14	0.01%
037833AJ9	AA+	Aa1	-		USD FIXED INCOME	CORPORATE BONDS	APPLE INC	1.00000000	5/3/2018	1,240,037.50	4,097.22	1,250,000.00	1,247,055.72	0.01%
05565QCC0	A	A2	A		NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	1.37500000	11/6/2017	2,999,700.00	13,177.08	3,000,000.00	2,999,625.61	0.01%
06051GET2	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	2.00000000	1/11/2018	3,018,450.00	8,333.33	3,000,000.00	2,991,515.73	0.01%
06053FAA7	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	4.10000000	7/24/2023	2,955,562.50	11,588.19	2,750,000.00	2,802,852.49	0.01%
06366RMS1	A+	Aa3	AA-		NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF MONTREAL	1.45000000	4/9/2018	2,240,662.50	12,868.75	2,250,000.00	2,228,423.57	0.01%
06406HCJ6	A+	A1	AA-		USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	1.35000000	3/6/2018	2,485,175.00	16,406.25	2,500,000.00	2,499,557.18	0.01%
06406HCL1	A+	A1	AA-		USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	2.10000000	8/1/2018	1,828,890.00	3,150.00	1,800,000.00	1,806,772.40	0.01%
084664BW0	AA	Aa2	A+		USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY FINANCE COR	1.30000000	5/15/2018	2,002,320.00	7,655.56	2,000,000.00	1,999,248.73	0.01%
084670BH0	AA	Aa2	A+		USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY INC	1.55000000	2/9/2018	1,767,955.00	1,657.64	1,750,000.00	1,739,760.21	0.01%
10112RAU8	A-	Baa2	BBB+		USD FIXED INCOME	CORPORATE BONDS	BOSTON PROPERTIES LP	3.85000000	2/1/2023	4,099,476.50	12,480.42	3,890,000.00	3,922,732.02	0.02%
12189LAM3	BBB+	A3	-		USD FIXED INCOME	CORPORATE BONDS	BURLINGTON NORTHERN SANTA FE L	3.00000000	3/15/2023	3,560,550.00	48,416.67	3,500,000.00	3,337,829.45	0.02%
14912L4E8	A	A2	A		USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	7.15000000	2/15/2019	3,584,850.00	9,533.33	3,000,000.00	3,574,851.87	0.02%
14912L6B2	A	A2	A		USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	2.10000000	6/9/2019	1,722,950.00	8,131.67	1,700,000.00	1,708,913.56	0.01%
166764AA8	AA	Aa1	-		USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	1.10400000	12/5/2017	999,740.00	2,637.33	1,000,000.00	1,000,000.00	0.00%
166764AU4	-	Aa1	-	A+	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	0.79185000	3/3/2022	2,622,338.68	-	2,617,000.00	2,617,000.00	0.01%
172967GL9	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	3.37500000	3/1/2023	3,572,240.00	59,062.50	3,500,000.00	3,395,922.75	0.02%
172967GS4	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	1.75000000	5/1/2018	1,740,235.00	10,208.33	1,750,000.00	1,737,047.02	0.01%
172967HC8	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	2.50000000	9/26/2018	2,037,560.00	21,527.78	2,000,000.00	1,993,659.15	0.01%
191216BA7	AA	Aa3	A+		USD FIXED INCOME	CORPORATE BONDS	COCA-COLA CO/THE	1.15000000	4/1/2018	1,993,820.00	9,583.33	2,000,000.00	1,997,355.88	0.01%
20826FAB2	A	A1	A		USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS CO	1.05000000	12/15/2017	1,741,950.00	3,879.17	1,750,000.00	1,733,753.81	0.01%
210795QB9	A	Baa1	A		USD FIXED INCOME	CORPORATE BONDS	CONTINENTAL AIRLINES 2012-2 CL	4.00000000	4/29/2026	4,785,243.25	62,371.76	4,601,195.43	4,655,648.06	0.02%
233331AT4	BBB	A3	BBB		USD FIXED INCOME	CORPORATE BONDS	DTE ENERGY CO	2.40000000	12/1/2019	1,680,849.60	10,734.67	1,660,000.00	1,658,139.83	0.01%
24422ESF7	A	A2	-		USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	1.95000000	12/13/2018	2,543,800.00	10,562.50	2,500,000.00	2,495,925.74	0.01%
247358AA2	A	A3	-		USD FIXED INCOME	CORPORATE BONDS	DELTA AIR LINES 2012-1 CLASS A	4.75000000	11/7/2021	3,219,474.15	45,152.69	3,001,840.70	3,260,281.65	0.01%
26441CAD7	BBB	A3	BBB+		USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY CORP	5.05000000	9/15/2019	2,528,190.00	52,393.75	2,250,000.00	2,493,191.70	0.01%
294829AA4	BBB+	Baa1	BBB+		NON-USD FIXED INCOME	CORPORATE BONDS	TELEFONAKTIEBOLAGET LM ERICSSO	4.12500000	5/15/2022	4,184,872.56	47,563.08	3,916,000.00	4,053,883.78	0.02%
35671DBL8	NR	Baa3	BBB	BB+	USD FIXED INCOME	CORPORATE BONDS	FREEPORT-MCMORAN INC	4.55000000	11/14/2024	2,086,770.40	29,887.18	2,210,000.00	2,183,260.56	0.01%
36962G2T0	AA+	A1	-		USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	5.55000000	5/4/2020	4,998,073.50	77,110.31	4,275,000.00	4,885,709.10	0.02%
36962G6S8	AA+	A1	-		USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	3.10000000	1/9/2023	2,795,850.00	12,090.00	2,700,000.00	2,614,060.77	0.01%
375558AY9	A-	A3	-		USD FIXED INCOME	CORPORATE BONDS	GILEAD SCIENCES INC	2.35000000	2/1/2020	2,308,147.60	15,383.62	2,266,000.00	2,261,103.63	0.01%
38141EA25	A-	Baa1	A		USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	7.50000000	2/15/2019	2,448,745.50	6,833.33	2,050,000.00	2,425,765.13	0.01%
38141GRD8	A-	Baa1	A		USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	3.62500000	1/22/2023	2,585,500.00	9,817.71	2,500,000.00	2,443,694.28	0.01%
40414LAJ8	BBB+	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	HCP INC	4.25000000	11/15/2023	2,313,499.85	27,342.85	2,185,000.00	2,232,571.20	0.01%
42217KAS5	BBB	Baa2	BBB		USD FIXED INCOME	CORPORATE BONDS	HEALTH CARE REIT INC	6.12500000	4/15/2020	1,466,748.40	29,386.39	1,270,000.00	1,454,744.38	0.01%
42217KBC9	BBB	Baa2	BBB		USD FIXED INCOME	CORPORATE BONDS	HEALTH CARE REIT INC	4.50000000	1/15/2024	3,624,033.30	19,371.75	3,369,000.00	3,418,275.78	0.02%
437076BB7	A	A2	A		USD FIXED INCOME	CORPORATE BONDS	HOME DEPOT INC/THE	2.25000000	9/10/2018	3,091,620.00	32,062.50	3,000,000.00	2,999,099.77	0.01%
45866FAB0	A	A2	-		USD FIXED INCOME	CORPORATE BONDS	INTERCONTINENTAL EXCHANGE INC	2.50000000	10/15/2018	2,561,500.00	23,611.11	2,500,000.00	2,536,835.66	0.01%
459200HK0	AA-	Aa3	A+		USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL BUSINESS MACHINE	1.25000000	2/8/2018	1,248,112.50	998.26	1,250,000.00	1,246,610.81	0.01%
46625HGY0	A	A3	A+		USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	6.00000000	1/15/2018	4,215,274.97	28,849.67	3,763,000.00	4,215,405.41	0.02%
46625HJL5	A	A3	A+		USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.62500000	5/15/2018	2,491,250.00	11,961.81	2,500,000.00	2,497,376.75	0.01%
494550BS4	BBB-	Baa3	BBB-		USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	4.15000000	2/1/2024	3,633,770.00	12,104.17	3,500,000.00	3,425,170.18	0.02%
565849AK2	BBB	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	MARATHON OIL CORP	2.80000000	11/1/2022	1,374,470.16	13,132.00	1,407,000.00	1,370,951.45	0.01%
59156RBK3	A-	A3	A-		USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	1.90300000	12/15/2017	4,249,171.02	16,945.58	4,218,000.00	4,229,274.78	0.02%
594918BB9	AAA	Aaa	AA+		USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	2.70000000	2/12/2025	2,363,674.94	3,354.45	2,354,000.00	2,349,100.23	0.01%
6174466Q7	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	6.62500000	4/1/2018	2,274,960.00	55,208.33	2,000,000.00	2,276,240.33	0.01%
61747YDT9	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	4.75000000	3/22/2017	1,493,310.00	29,370.83	1,400,000.00	1,458,280.00	0.01%
61761JVM8	A-	Baa2	A		USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	1.87500000	1/5/2018	2,487,353.86	11,094.90	2,477,000.00	2,474,525.79	0.01%
62718QAA3	A-	Baa1	A		USD FIXED INCOME	CORPORATE BONDS	MURRAY STREET INVESTMENT TRUST	4.64700000	3/9/2017	2,296,818.85	25,105.42	2,161,000.00	2,282,708.57	0.01%
68389XAP0	A+	A1	A+		USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	2.50000000	10/15/2022	5,995,080.00	56,666.67	6,000,000.00	5,675,226.27	0.03%
695114CR7	A	A1	A		USD FIXED INCOME	CORPORATE BONDS	PACIFICORP	3.60000000	4/1/2024	2,399,107.05	33,795.00	2,253,000.00	2,350,228.45	0.01%
713448CK2	A-	A1	A		USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	2.25000000	1/7/2019	2,048,720.00	6,750.00	2,000,000.00	2,008,388.02	0.01%
74153QAH5	BBB+	Baa1	-		USD FIXED INCOME	CORPORATE BONDS	PRIDE INTERNATIONAL INC	6.87500000	8/15/2020	3,183,152.00	8,555.56	2,800,000.00	3,301,720.29	0.01%
74432QBG9	A	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	7.37500000	6/15/2019	1,835,460.80	23,665.56	1,520,000.00	1,833,813.35	0.01%
74432QBT1	A	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	4.50000000	11/16/2021	4,980,600.00	59,062.50	4,500,000.00	4,840,013.34	0.02%
74456QBD7	A	Aa3	A+		USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE ELECTRIC & GAS	3.75000000	3/15/2024	2,461,425.72	39,355.83	2,276,000.00	2,438,980.37	0.01%
78008SVD5	AA-	Aa3	AA		NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	1.50000000	1/16/2018	2,257,380.00	4,218.75	2,250,000.00	2,234,590.11	0.01%
78008S7D2	AA-	Aa3	AA		NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.20000000	7/27/2018	1,020,330.00	2,077.78	1,000,000.00	1,000,000.00	0.00%
797440BN3	A+	Aa2	AA-		USD FIXED INCOME	CORPORATE BONDS	SAN DIEGO GAS & ELECTRIC CO	3.00000000	8/15/2021	3,120,086.97	4,004.00	3,003,000.00	3,080,513.86	0.01%
816851AK5	BBB+	Baa1	BBB+		USD FIXED INCOME	CORPORATE BONDS	SEMPRA ENERGY	9.80000000	2/15/2019	2,831,686.00	9,582.22	2,200,000.00	2,777,755.64	0.01%

822582AX0	AA	Aa1	AA	NON-USD FIXED INCOME	CORPORATE BONDS	SHELL INTERNATIONAL FINANCE BV	3.40000000	8/12/2023	3,724,105.00	6,280.56	3,500,000.00	3,473,535.57	0.02%
828807CA3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	10.35000000	4/1/2019	1,014,315.94	33,680.63	781,000.00	1,021,466.49	0.00%
842587CH8	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CO/THE	1.95000000	9/1/2016	2,029,380.00	19,500.00	2,000,000.00	2,018,197.16	0.01%
84474YAA4	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	SOUTHWEST AIRLINES CO 2007-1 P	6.15000000	2/1/2024	2,592,452.65	11,503.31	2,244,547.75	2,580,902.15	0.01%
89233P6S0	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	1.25000000	10/5/2017	2,006,180.00	10,138.89	2,000,000.00	1,999,391.19	0.01%
89236TAY1	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	2.00000000	10/24/2018	1,782,742.50	12,347.22	1,750,000.00	1,750,276.37	0.01%
90932PAA6	A	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	UNITED AIRLINES 2014-1 CLASS A	4.00000000	10/11/2027	2,120,000.00	31,111.11	2,000,000.00	2,033,403.34	0.01%
911312AP1	A+	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	UNITED PARCEL SERVICE INC	1.12500000	10/1/2017	1,002,980.00	4,687.50	1,000,000.00	999,142.86	0.00%
91159HHE3	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	1.95000000	11/15/2018	2,023,820.00	11,483.33	2,000,000.00	1,998,146.81	0.01%
913017BQ1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	UNITED TECHNOLOGIES CORP	6.12500000	2/1/2019	2,803,896.00	12,250.00	2,400,000.00	2,770,033.20	0.01%
92276MBB0	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	VENTAS REALTY LP / VENTAS CAPI	2.70000000	4/1/2020	2,280,315.24	25,515.00	2,268,000.00	2,209,590.60	0.01%
92343VBQ6	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	4.50000000	9/15/2020	5,406,500.00	101,986.25	4,915,000.00	5,275,076.53	0.02%
927804FQ2	A-	A2	A	USD FIXED INCOME	CORPORATE BONDS	VIRGINIA ELECTRIC & POWER CO	3.45000000	2/15/2024	3,567,036.00	5,144.33	3,355,000.00	3,439,951.02	0.02%
92857WAX8	A-	Baa1	BBB+	NON-USD FIXED INCOME	CORPORATE BONDS	VODAFONE GROUP PLC	1.62500000	3/20/2017	4,027,880.00	29,069.44	4,000,000.00	4,025,594.51	0.02%
931142CJ0	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	5.80000000	2/15/2018	2,264,200.00	5,155.56	2,000,000.00	2,254,466.78	0.01%
931142DJ9	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	1.95000000	12/15/2018	2,551,775.00	10,291.67	2,500,000.00	2,496,501.74	0.01%
94974BEZ9	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	2.62500000	12/15/2016	1,159,222.50	6,234.38	1,125,000.00	1,133,812.53	0.01%
95709TAG5	A	A2	A-	USD FIXED INCOME	CORPORATE BONDS	WESTAR ENERGY INC	8.62500000	12/1/2018	4,014,757.00	69,560.63	3,226,000.00	3,995,615.70	0.02%
00163MAL8	BBB+	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	PROLOGIS LP	4.50000000	8/15/2017	2,142,400.00	4,000.00	2,000,000.00	2,129,705.37	0.01%
00206RBF8	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	1.70000000	6/1/2017	1,504,650.00	6,375.00	1,500,000.00	1,498,666.10	0.01%
00206RBM3	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	1.40000000	12/1/2017	1,982,460.00	7,000.00	2,000,000.00	1,963,621.77	0.01%
015271AF6	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	ALEXANDRIA REAL ESTATE EQUITIE	2.75000000	1/15/2020	1,746,832.50	6,149.31	1,750,000.00	1,746,761.47	0.01%
0258M0DJ5	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	2.12500000	7/27/2018	2,285,707.50	4,515.63	2,250,000.00	2,249,433.69	0.01%
03523TBN7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV WORLDWIDE	1.37500000	7/15/2017	1,762,075.00	3,074.65	1,750,000.00	1,752,455.55	0.01%
03524BAE6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV FINANCE I	3.70000000	2/1/2024	1,059,830.00	3,083.33	1,000,000.00	999,773.67	0.00%
05565QCE6	A	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	1.37500000	5/10/2018	2,481,225.00	10,598.96	2,500,000.00	2,495,511.03	0.01%
06051GEC9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	5.62500000	7/1/2020	802,909.40	6,543.75	698,000.00	783,669.18	0.00%
06051GET2	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	2.00000000	1/11/2018	3,018,450.00	8,333.33	3,000,000.00	2,991,515.73	0.01%
06051GFE4	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	1.12520000	4/1/2019	906,084.00	1,659.67	900,000.00	900,000.00	0.00%
06406HCJ6	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	1.35000000	3/6/2018	2,485,175.00	16,406.25	2,500,000.00	2,499,557.18	0.01%
06406HCL1	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	2.10000000	8/1/2018	1,828,890.00	3,150.00	1,800,000.00	1,806,772.40	0.01%
064159BE5	A+	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF NOVA SCOTIA/THE	1.37500000	12/18/2017	1,999,800.00	5,576.39	2,000,000.00	1,982,571.27	0.01%
084670BH0	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY INC	1.55000000	2/9/2018	1,767,955.00	1,657.64	1,750,000.00	1,739,760.21	0.01%
12189LAR2	BBB+	A3	-	USD FIXED INCOME	CORPORATE BONDS	BURLINGTON NORTHERN SANTA FE L	3.75000000	4/1/2024	800,737.50	11,718.75	750,000.00	747,751.80	0.00%
14042E3Y4	BBB+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	CAPITAL ONE NA/MCLEAN VA	2.95000000	7/23/2021	1,280,711.30	3,939.07	1,265,000.00	1,261,713.46	0.01%
14916RAC8	A	A1	A+	USD FIXED INCOME	CORPORATE BONDS	CATHOLIC HEALTH INITIATIVES	2.95000000	11/1/2022	2,467,550.00	24,583.33	2,500,000.00	2,321,253.68	0.01%
166764AE0	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	1.71800000	6/24/2018	2,019,160.00	6,394.78	2,000,000.00	2,000,000.00	0.01%
172967GS4	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	1.75000000	5/1/2018	1,740,235.00	10,208.33	1,750,000.00	1,737,047.02	0.01%
172967HC8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	2.50000000	9/26/2018	2,037,560.00	21,527.78	2,000,000.00	1,993,659.15	0.01%
172967HU8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	2.50000000	7/29/2019	1,011,890.00	2,222.22	1,000,000.00	999,458.33	0.00%
191216BF6	AA	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	COCA-COLA CO/THE	1.65000000	11/1/2018	1,012,010.00	5,500.00	1,000,000.00	998,940.41	0.00%
20030NBJ9	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	3.60000000	3/1/2024	2,146,700.00	36,000.00	2,000,000.00	1,989,504.60	0.01%
20826FAB2	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS CO	1.05000000	12/15/2017	1,741,950.00	3,879.17	1,750,000.00	1,733,753.81	0.01%
21079NAA9	BBB	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CONTINENTAL AIRLINES 2007-1 CL	5.98300000	10/19/2023	456,142.44	9,055.84	412,798.59	452,233.16	0.00%
21079UAA3	BBB	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CONTINENTAL AIRLINES 2009-2 CL	7.25000000	5/10/2021	1,132,927.93	21,645.86	968,314.47	1,107,665.56	0.00%
210805BU0	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	CONTINENTAL AIRLINES 1997-4 CL	6.90000000	7/2/2019	159,569.48	1,724.78	152,522.92	163,251.30	0.00%
24422ESB6	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	1.30000000	3/12/2018	1,998,080.00	12,205.56	2,000,000.00	1,997,180.87	0.01%
247367AX3	A-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	DELTA AIR LINES 2002-1 CLASS G	6.71800000	7/2/2024	427,797.65	4,077.99	370,387.58	417,970.29	0.00%
25243YAT6	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	DIAGEO CAPITAL PLC	1.12500000	4/29/2018	1,977,720.00	7,625.00	2,000,000.00	1,992,744.76	0.01%
25468PCM6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	WALT DISNEY CO/THE	1.35000000	8/16/2016	1,264,087.50	703.13	1,250,000.00	1,250,547.08	0.01%
26441CAM7	BBB	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY CORP	0.63560000	4/3/2017	2,251,327.50	2,264.33	2,250,000.00	2,250,000.00	0.01%
36962GX74	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	0.73710000	8/15/2036	2,863,410.00	945.95	3,300,000.00	2,746,620.23	0.01%
36962G7G3	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	2.30000000	1/14/2019	1,282,637.50	3,753.47	1,250,000.00	1,248,158.86	0.01%
38141GRC0	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.37500000	1/22/2018	2,291,085.00	5,789.06	2,250,000.00	2,267,117.36	0.01%
38147MAA3	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.90000000	7/19/2018	1,286,625.00	4,229.17	1,250,000.00	1,249,287.31	0.01%
421915AG4	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	HCP INC	7.07200000	6/8/2015	2,337,237.00	37,501.24	2,300,000.00	2,338,794.69	0.01%
42217KAW6	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	HEALTH CARE REIT INC	5.25000000	1/15/2022	2,690,568.00	16,100.00	2,400,000.00	2,564,635.97	0.01%
458140AH3	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	INTEL CORP	1.95000000	10/1/2016	2,500,078.00	19,906.25	2,450,000.00	2,467,487.57	0.01%
458140AL4	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	INTEL CORP	1.35000000	12/15/2017	2,011,540.00	5,700.00	2,000,000.00	1,988,500.74	0.01%
459200HK0	AA-	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL BUSINESS MACHINE	1.25000000	2/8/2018	1,248,112.50	998.26	1,250,000.00	1,246,610.81	0.01%
46625HJG6	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.80000000	1/25/2018	2,261,857.50	4,050.00	2,250,000.00	2,224,652.76	0.01%
46625HJL5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.62500000	5/15/2018	2,491,250.00	11,961.81	2,500,000.00	2,497,376.75	0.01%
494550BT2	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	3.50000000	3/1/2021	1,265,850.00	21,875.00	1,250,000.00	1,244,501.37	0.01%
50075NBB9	BBB	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	MONDELEZ INTERNATIONAL INC	4.12500000	2/9/2016	1,029,870.00	2,520.83	1,000,000.00	1,021,473.75	0.00%
581557BA2	BBB+	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	MCKESSON CORP	0.63760000	9/10/2015	1,765,811.90	2,532.07	1,765,000.00	1,765,000.00	0.01%
594918AV6	AAA	Aaa	AA+	USD FIXED INCOME	CORPORATE BONDS	MICROSOFT CORP	1.62500000	12/6/2018	3,032,580.00	11,510.42	3,000,000.00	2,986,849.26	0.01%
6174466Q7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	6.62500000	4/1/2018	568,740.00	13,802.08	500,000.00	568,158.20	0.00%
61747YDT9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	4.75000000	3/22/2017	2,133,300.00	41,958.33	2,000,000.00	2,083,257.13	0.01%
63534PAH0	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	NATIONAL CITY BANK/CLEVELAND O	0.60535000	6/7/2017	1,692,027.00	2,401.22	1,700,000.00	1,695,020.08	0.01%
68389XAN5	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	1.20000000	10/15/2017	2,004,700.00	9,066.67	2,000,000.00	1,977,221.48	0.01%
720198AD2	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	PIEDMONT OPERATING PARTNERSHIP	4.45000000	3/15/2024	856,424.25	16,928.54	825,000.00	823,416.02	0.00%
737415AL3	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	POST APARTMENT HOMES LP	3.37500000	12/1/2022	893,944.56	7,526.25	892,000.00	839,904.01	0.00%

742718DV8	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	PROCTER & GAMBLE CO/THE	1.45000000	8/15/2016	1,265,950.00	805.56	1,250,000.00	1,257,689.45	0.01%
742718EE5	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	PROCTER & GAMBLE CO/THE	1.60000000	11/15/2018	1,010,500.00	4,711.11	1,000,000.00	998,743.10	0.00%
78008SVD5	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	1.50000000	1/16/2018	2,257,380.00	4,218.75	2,250,000.00	2,234,590.11	0.01%
78008S7D2	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.20000000	7/27/2018	2,040,660.00	4,155.56	2,000,000.00	2,000,000.00	0.01%
78010XAE1	A-	Baa1	A	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF SCOTLAND PLC/THE	5.62500000	8/24/2020	1,390,692.00	1,312.50	1,200,000.00	1,343,716.52	0.01%
89114QAE8	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TORONTO-DOMINION BANK/THE	2.37500000	10/19/2016	2,050,460.00	17,416.67	2,000,000.00	2,006,515.28	0.01%
89233P6S0	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	1.25000000	10/5/2017	2,006,180.00	10,138.89	2,000,000.00	1,999,391.19	0.01%
89236TAY1	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	2.00000000	10/24/2018	1,782,742.50	12,347.22	1,750,000.00	1,750,276.37	0.01%
90345KAA8	A-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	US AIRWAYS 2010-1 CLASS A PASS	6.25000000	10/22/2024	3,088,437.00	60,673.79	2,709,155.26	2,995,400.91	0.01%
909317BE8	A-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	UAL 2009-2A PASS THROUGH TRUST	9.75000000	7/15/2018	1,581,342.67	17,748.55	1,424,633.04	1,597,018.31	0.01%
92276MAX3	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	VENTAS REALTY LP / VENTAS CAPI	4.25000000	3/1/2022	1,064,390.00	21,250.00	1,000,000.00	1,021,761.71	0.00%
92343VBQ6	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	4.50000000	9/15/2020	1,650,000.00	31,125.00	1,500,000.00	1,599,784.16	0.01%
92343VCC6	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	3.45000000	3/15/2021	520,605.00	7,954.17	500,000.00	499,921.29	0.00%
92343VCN2	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	3.00000000	11/1/2021	505,580.00	5,083.33	500,000.00	498,560.78	0.00%
931427AG3	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	WALGREENS BOOTS ALLIANCE INC	0.70620000	5/18/2016	2,253,645.00	485.51	2,250,000.00	2,250,000.00	0.01%
94974BEZ9	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	2.62500000	12/15/2016	1,159,222.50	6,234.38	1,125,000.00	1,133,812.53	0.01%
94974BFQ8	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	2.15000000	1/15/2019	3,027,810.00	8,241.67	3,000,000.00	2,997,704.57	0.01%
00209TAB1	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CABLE COMMUNICATIONS H	9.45500000	11/15/2022	1,943,746.65	37,166.03	1,335,000.00	1,863,175.02	0.01%
00287YAK5	A	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ABBVIE INC	2.00000000	11/6/2018	1,706,970.00	10,861.11	1,700,000.00	1,698,970.01	0.01%
007634AA6	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	AEGON FUNDING CO LLC	5.75000000	12/15/2020	1,726,575.00	18,208.33	1,500,000.00	1,706,948.76	0.01%
009158AS5	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	AIR PRODUCTS & CHEMICALS INC	1.20000000	10/15/2017	2,998,170.00	13,600.00	3,000,000.00	2,998,377.75	0.01%
017175AC4	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	ALLEGHANY CORP	4.95000000	6/27/2022	1,883,992.50	14,916.00	1,695,000.00	1,797,569.73	0.01%
021441AD2	A-	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	ALTERA CORP	1.75000000	5/15/2017	1,509,735.00	7,729.17	1,500,000.00	1,501,604.26	0.01%
02209SAS2	BBB+	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	ALTRIA GROUP INC	4.00000000	1/31/2024	1,445,877.00	4,500.00	1,350,000.00	1,354,776.24	0.01%
02364WAX3	A-	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	AMERICA MOVIL SAB DE CV	5.00000000	10/16/2019	1,679,700.00	28,125.00	1,500,000.00	1,676,830.52	0.01%
0258M0DJ5	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	2.12500000	7/27/2018	2,285,707.50	4,515.63	2,250,000.00	2,249,433.69	0.01%
02665WAC5	A+	A1	-	USD FIXED INCOME	CORPORATE BONDS	AMERICAN HONDA FINANCE CORP	2.12500000	10/10/2018	1,772,732.50	14,565.10	1,750,000.00	1,754,210.14	0.01%
031162AX8	A	Baa1	BBB	USD FIXED INCOME	CORPORATE BONDS	AMGEN INC	6.15000000	6/1/2018	1,706,670.00	23,062.50	1,500,000.00	1,699,425.09	0.01%
03523TBN7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV WORLDWIDE	1.37500000	7/15/2017	1,762,075.00	3,074.65	1,750,000.00	1,752,455.55	0.01%
035242AC0	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV FINANCE I	1.25000000	1/17/2018	2,000,120.00	3,055.56	2,000,000.00	1,993,352.27	0.01%
037833AJ9	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	1.00000000	5/3/2018	1,240,037.50	4,097.22	1,250,000.00	1,247,055.72	0.01%
04530DAD4	BBB+	Baa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	ASPEN INSURANCE HOLDINGS LTD	4.65000000	11/15/2023	1,568,010.00	20,537.50	1,500,000.00	1,510,031.18	0.01%
05464HAA8	A-	Baa1	A-	NON-USD FIXED INCOME	CORPORATE BONDS	AXIS SPECIALTY FINANCE PLC	2.65000000	4/1/2019	1,158,245.50	12,697.92	1,150,000.00	1,162,094.68	0.01%
055451AK4	A+	A1	A+	NON-USD FIXED INCOME	CORPORATE BONDS	BHP BILLITON FINANCE USA LTD	1.87500000	11/21/2016	1,729,614.00	8,854.17	1,700,000.00	1,724,594.40	0.01%
05565QCE6	A	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	1.37500000	5/10/2018	2,843,483.85	12,146.41	2,865,000.00	2,858,159.73	0.01%
06051GET2	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	2.00000000	1/11/2018	7,043,050.00	19,444.44	7,000,000.00	6,993,499.31	0.03%
06051GEU9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	3.30000000	1/11/2023	1,167,365.00	5,270.83	1,150,000.00	1,131,726.52	0.01%
06366RMS1	A+	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF MONTREAL	1.45000000	4/9/2018	2,240,662.50	12,868.75	2,250,000.00	2,228,423.57	0.01%
06406HDA4	A+	A1	-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	3.00000000	2/24/2025	4,541,670.00	2,625.00	4,500,000.00	4,490,381.40	0.02%
064159BE5	A+	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF NOVA SCOTIA/THE	1.37500000	12/18/2017	1,999,800.00	5,576.39	2,000,000.00	1,982,571.27	0.01%
064159CU8	A+	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF NOVA SCOTIA/THE	2.05000000	10/30/2018	2,018,120.00	13,780.56	2,000,000.00	1,995,319.11	0.01%
084423AS1	BBB+	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	WR BERKLEY CORP	4.62500000	3/15/2022	1,299,348.00	25,591.67	1,200,000.00	1,252,111.77	0.01%
084664BY6	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY FINANCE COR	2.00000000	8/15/2018	2,051,640.00	1,777.78	2,000,000.00	1,999,489.95	0.01%
084670BH0	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY INC	1.55000000	2/9/2018	1,767,955.00	1,657.64	1,750,000.00	1,739,760.21	0.01%
09247XAJ0	AA-	A1	-	USD FIXED INCOME	CORPORATE BONDS	BLACKROCK INC	3.37500000	6/1/2022	2,009,680.75	16,242.19	1,925,000.00	1,960,598.98	0.01%
097014AN4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	BOEING CAPITAL CORP	2.12500000	8/15/2016	1,020,770.00	944.44	1,000,000.00	1,009,509.90	0.00%
097023BE4	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	BOEING CO/THE	0.95000000	5/15/2018	1,973,120.00	5,594.44	2,000,000.00	1,985,880.80	0.01%
11120VAA1	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	BRIXMOR OPERATING PARTNERSHIP	3.85000000	2/1/2025	910,746.00	3,850.00	900,000.00	899,625.45	0.00%
118230AJ0	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	BUCKEYE PARTNERS LP	4.87500000	2/1/2021	1,114,921.50	4,265.63	1,050,000.00	1,116,850.01	0.00%
125509BR9	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	CIGNA CORP	2.75000000	11/15/2016	1,334,658.00	10,526.39	1,300,000.00	1,340,456.52	0.01%
14912L4X6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	2.05000000	8/1/2016	2,038,100.00	3,416.67	2,000,000.00	2,015,112.46	0.01%
14912L5P2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	1.30000000	3/1/2018	1,990,220.00	13,000.00	2,000,000.00	1,997,668.30	0.01%
166764AA8	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	1.10400000	12/5/2017	1,999,480.00	5,274.67	2,000,000.00	2,000,000.00	0.01%
172967FF3	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	5.37500000	8/9/2020	1,401,818.70	4,040.21	1,230,000.00	1,385,596.65	0.01%
172967GS4	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	1.75000000	5/1/2018	4,972,100.00	29,166.67	5,000,000.00	4,951,356.01	0.02%
172967HC8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	2.50000000	9/26/2018	2,037,560.00	21,527.78	2,000,000.00	1,993,659.15	0.01%
191216BF6	AA	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	COCA-COLA CO/THE	1.65000000	11/1/2018	3,036,030.00	16,500.00	3,000,000.00	2,996,821.26	0.01%
20030NAU5	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	COMCAST CORP	6.30000000	11/15/2017	4,563,665.75	74,663.75	4,025,000.00	4,519,617.01	0.02%
200340AP2	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	COMERICA INC	2.12500000	5/23/2019	999,000.00	5,784.72	1,000,000.00	1,000,000.00	0.00%
20826FAB2	A	A1	A	USD FIXED INCOME	CORPORATE BONDS	CONOCOPHILLIPS CO	1.05000000	12/15/2017	1,891,260.00	4,211.67	1,900,000.00	1,882,361.27	0.01%
210518CR5	A	A1	A-	USD FIXED INCOME	CORPORATE BONDS	CONSUMERS ENERGY CO	6.12500000	3/15/2019	1,925,550.00	46,601.04	1,650,000.00	1,892,382.67	0.01%
212015AF8	BBB-	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	CONTINENTAL RESOURCES INC/OK	7.12500000	4/1/2021	1,302,000.00	36,812.50	1,240,000.00	1,386,059.95	0.01%
22546QAP2	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	CREDIT SUISSE/NEW YORK NY	3.62500000	9/9/2024	1,768,527.00	29,443.06	1,700,000.00	1,690,794.59	0.01%
22966RAA4	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	CUBESMART LP	4.80000000	7/15/2022	1,573,641.75	8,740.00	1,425,000.00	1,484,197.96	0.01%
24422ESF7	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	1.95000000	12/13/2018	2,543,800.00	10,562.50	2,500,000.00	2,495,925.74	0.01%
25271CAK8	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	DIAMOND OFFSHORE DRILLING INC	5.87500000	5/1/2019	1,109,510.00	19,583.33	1,000,000.00	1,141,159.78	0.00%
260003AH1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	DOVER CORP	5.45000000	3/15/2018	1,389,525.00	31,413.19	1,250,000.00	1,391,505.18	0.01%
26442CAL8	A	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY CAROLINAS LLC	1.75000000	12/15/2016	3,049,020.00	11,083.33	3,000,000.00	3,054,595.34	0.01%
29250NAH8	A-	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	ENBRIDGE INC	3.50000000	6/10/2024	874,809.00	7,087.50	900,000.00	897,099.13	0.00%
29273RAM1	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	ENERGY TRANSFER PARTNERS LP	9.00000000	4/15/2019	1,335,100.65	37,230.00	1,095,000.00	1,338,379.15	0.01%
29336UAB3	BBB	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	ENLINK MIDSTREAM PARTNERS LP	4.40000000	4/1/2024	1,276,560.00	22,000.00	1,200,000.00	1,246,794.33	0.01%
30068DAA5	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	EXCEL TRUST LP	4.62500000	5/15/2024	1,305,750.00	17,022.57	1,250,000.00	1,243,887.07	0.01%

313747AT4	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	FEDERAL REALTY INVESTMENT TRUS	2.75000000	6/1/2023	2,620,121.40	18,321.88	2,665,000.00	2,512,113.82	0.01%
31677QAY5	A-	A3	A	USD FIXED INCOME	CORPORATE BONDS	FIFTH THIRD BANK/CINCINNATI OH	1.15000000	11/18/2016	2,303,933.00	7,567.64	2,300,000.00	2,306,455.51	0.01%
36962G7G3	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	2.30000000	1/14/2019	1,282,637.50	3,753.47	1,250,000.00	1,248,158.86	0.01%
369622SM8	AA	A2	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	5.30000000	2/11/2021	3,937,554.88	10,058.22	3,416,000.00	3,803,780.81	0.02%
375558AV5	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	GILEAD SCIENCES INC	2.05000000	4/1/2019	1,057,487.75	8,926.04	1,045,000.00	1,043,531.20	0.00%
38141GRC0	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.37500000	1/22/2018	7,076,907.00	17,881.77	6,950,000.00	7,004,902.60	0.03%
38147MAA3	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.90000000	7/19/2018	1,286,625.00	4,229.17	1,250,000.00	1,249,287.31	0.01%
40429CGD8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	HSBC FINANCE CORP	6.67600000	1/15/2021	4,184,915.00	29,856.56	3,500,000.00	4,050,428.69	0.02%
421946AH7	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	HEALTHCARE REALTY TRUST INC	3.75000000	4/15/2023	1,295,749.00	18,416.67	1,300,000.00	1,236,039.31	0.01%
42217KAU0	BBB	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	HEALTH CARE REIT INC	4.95000000	1/15/2021	2,070,840.05	11,796.13	1,865,000.00	1,986,818.53	0.01%
42225UAB0	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	HEALTHCARE TRUST OF AMERICA HO	3.70000000	4/15/2023	1,594,800.00	22,364.44	1,600,000.00	1,517,348.35	0.01%
437076AW2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	HOME DEPOT INC/THE	4.40000000	4/1/2021	1,808,384.00	29,333.33	1,600,000.00	1,730,816.12	0.01%
44107TAU0	BBB	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	HOST HOTELS & RESORTS LP	3.75000000	10/15/2023	1,326,138.05	18,629.17	1,315,000.00	1,299,391.22	0.01%
460146CE1	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL PAPER CO	7.50000000	8/15/2021	1,510,404.00	4,000.00	1,200,000.00	1,465,021.42	0.01%
46132FAA8	A	A2	A-	NON-USD FIXED INCOME	CORPORATE BONDS	INVESCO FINANCE PLC	3.12500000	11/30/2022	1,432,638.00	11,256.51	1,425,000.00	1,377,074.79	0.01%
46625HJC5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	4.35000000	8/15/2021	1,695,607.00	2,996.67	1,550,000.00	1,672,207.49	0.01%
46625HJG6	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.80000000	1/25/2018	2,261,857.50	4,050.00	2,250,000.00	2,224,652.76	0.01%
46625HJL5	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.62500000	5/15/2018	4,484,250.00	21,531.25	4,500,000.00	4,470,814.06	0.02%
478160BL7	AAA	Aaa	AAA	USD FIXED INCOME	CORPORATE BONDS	JOHNSON & JOHNSON	1.12500000	11/21/2017	1,916,589.45	5,984.38	1,915,000.00	1,913,623.49	0.01%
48020QAA5	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	JONES LANG LASALLE INC	4.40000000	11/15/2022	1,047,540.00	12,955.56	1,000,000.00	1,031,541.04	0.00%
494550BL9	BBB-	Baa3	BBB-	USD FIXED INCOME	CORPORATE BONDS	KINDER MORGAN ENERGY PARTNERS	3.95000000	9/1/2022	1,039,339.70	20,046.25	1,015,000.00	1,004,650.25	0.00%
539473AH1	A	A1	A	NON-USD FIXED INCOME	CORPORATE BONDS	LLOYDS BANK PLC	6.37500000	1/21/2021	1,451,016.00	8,500.00	1,200,000.00	1,408,328.28	0.01%
544152AB7	BBB-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	LORILLARD TOBACCO CO	6.87500000	5/1/2020	1,189,140.00	22,916.67	1,000,000.00	1,158,548.80	0.01%
548661DB0	A-	A3	-	USD FIXED INCOME	CORPORATE BONDS	LOWE'S COS INC	0.65760000	9/10/2019	1,427,522.25	2,108.43	1,425,000.00	1,425,000.00	0.01%
559222AQ7	A-	Baa1	-	NON-USD FIXED INCOME	CORPORATE BONDS	MAGNA INTERNATIONAL INC	3.62500000	6/15/2024	1,535,235.00	11,479.17	1,500,000.00	1,498,237.49	0.01%
564760CA2	A-	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	MANUFACTURERS & TRADERS TRUST	6.62500000	12/4/2017	1,686,240.00	24,015.63	1,500,000.00	1,694,517.35	0.01%
56501RAB2	A	-	A-	NON-USD FIXED INCOME	CORPORATE BONDS	MANULIFE FINANCIAL CORP	4.90000000	9/17/2020	731,583.60	14,732.67	660,000.00	724,654.54	0.00%
58933YAR6	AA	A2	A+	USD FIXED INCOME	CORPORATE BONDS	MERCK & CO INC	2.75000000	2/10/2025	1,155,313.60	1,860.83	1,160,000.00	1,158,094.72	0.01%
59156RAT5	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	7.71700000	2/15/2019	1,216,370.00	3,429.78	1,000,000.00	1,201,642.78	0.01%
595620AK1	A	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	MIDAMERICAN ENERGY CO	3.70000000	9/15/2023	2,165,040.00	34,122.22	2,000,000.00	2,093,551.76	0.01%
6174467U7	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	2.12500000	4/25/2018	5,666,343.75	41,835.94	5,625,000.00	5,618,501.98	0.02%
637071AL5	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	NATIONAL OILWELL VARCO INC	1.35000000	12/1/2017	1,491,225.00	5,062.50	1,500,000.00	1,500,487.29	0.01%
637432LR4	A	A1	-	USD FIXED INCOME	CORPORATE BONDS	NATIONAL RURAL UTILITIES COOPE	10.37500000	11/1/2018	2,435,418.75	64,843.75	1,875,000.00	2,414,533.32	0.01%
655422AU7	BBB	Baa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	GLENCORE CANADA CORP	5.50000000	6/15/2017	1,396,421.00	15,094.44	1,300,000.00	1,405,698.10	0.01%
675232AA0	BBB	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	OCEANEERING INTERNATIONAL INC	4.65000000	11/15/2024	1,427,728.68	18,445.00	1,428,000.00	1,422,609.19	0.01%
680223AJ3	BBB+	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	OLD REPUBLIC INTERNATIONAL COR	4.87500000	10/1/2024	1,807,984.00	35,912.50	1,700,000.00	1,691,757.08	0.01%
681919BA3	BBB+	Baa1	-	USD FIXED INCOME	CORPORATE BONDS	OMNICOM GROUP INC	3.65000000	11/1/2024	1,085,385.00	12,987.92	1,050,000.00	1,046,775.93	0.00%
68389XBA2	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	ORACLE CORP	2.80000000	7/8/2021	1,905,574.00	7,626.11	1,850,000.00	1,847,545.15	0.01%
693476BM4	A-	A3	A+	USD FIXED INCOME	CORPORATE BONDS	PNC FUNDING CORP	2.70000000	9/19/2016	2,795,577.50	33,108.75	2,725,000.00	2,797,688.06	0.01%
71672VAB5	AA-	A3	-	USD FIXED INCOME	CORPORATE BONDS	PETROLOGISTICS LP / PETROLOGIS	6.25000000	4/1/2020	2,311,250.00	55,989.58	2,150,000.00	2,357,696.94	0.01%
742718DV8	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	PROCTER & GAMBLE CO/THE	1.45000000	8/15/2016	1,265,950.00	805.56	1,250,000.00	1,257,689.45	0.01%
743674AX1	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PROTECTIVE LIFE CORP	7.37500000	10/15/2019	1,430,927.40	33,154.72	1,190,000.00	1,449,904.64	0.01%
74432QBG9	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	7.37500000	6/15/2019	3,139,604.00	40,480.56	2,600,000.00	3,120,154.37	0.01%
74456QBG0	A	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	PUBLIC SERVICE ELECTRIC & GAS	1.80000000	6/1/2019	1,903,097.00	8,550.00	1,900,000.00	1,897,056.07	0.01%
759351AF6	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	REINSURANCE GROUP OF AMERICA I	5.62500000	3/15/2017	215,550.00	5,187.50	200,000.00	214,823.37	0.00%
759351AJ8	A-	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	REINSURANCE GROUP OF AMERICA I	5.00000000	6/1/2021	1,764,184.25	19,812.50	1,585,000.00	1,703,464.71	0.01%
760759AP5	BBB+	Baa3	BBB	USD FIXED INCOME	CORPORATE BONDS	REPUBLIC SERVICES INC	3.55000000	6/1/2022	1,300,062.50	11,093.75	1,250,000.00	1,241,666.24	0.01%
76132FAA5	BBB-	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	RETAIL OPPORTUNITY INVESTMENTS	5.00000000	12/15/2023	1,422,057.00	13,722.22	1,300,000.00	1,382,028.41	0.01%
76720AAJ5	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	RIO TINTO FINANCE USA PLC	1.08260000	6/17/2016	1,754,252.50	3,894.35	1,750,000.00	1,759,786.19	0.01%
772739AL2	BBB	Baa3	-	USD FIXED INCOME	CORPORATE BONDS	ROCK-TENN CO	4.90000000	3/1/2022	1,089,280.00	24,500.00	1,000,000.00	1,075,564.31	0.00%
78008SVD5	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	1.50000000	1/16/2018	2,257,380.00	4,218.75	2,250,000.00	2,234,590.11	0.01%
78008S7D2	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.20000000	7/27/2018	2,040,660.00	4,155.56	2,000,000.00	2,000,000.00	0.01%
78010XAE1	A-	Baa1	A	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF SCOTLAND PLC/THE	5.62500000	8/24/2020	1,158,910.00	1,093.75	1,000,000.00	1,111,621.63	0.01%
792860AJ7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	TRAVELERS COS INC/THE	6.25000000	6/20/2016	1,691,137.20	19,475.69	1,580,000.00	1,689,407.29	0.01%
806854AH8	AA-	Aa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	SCHLUMBERGER INVESTMENT SA	3.65000000	12/1/2023	2,591,209.50	22,128.13	2,425,000.00	2,444,581.86	0.01%
828807CA3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	10.35000000	4/1/2019	3,116,976.00	103,500.00	2,400,000.00	3,097,635.48	0.01%
842587CJ4	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	SOUTHERN CO/THE	2.45000000	9/1/2018	1,986,916.05	23,703.75	1,935,000.00	1,974,085.96	0.01%
857477AL7	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	STATE STREET CORP	3.10000000	5/15/2023	1,591,038.85	14,467.53	1,585,000.00	1,510,840.97	0.01%
85771PAM4	AA-	Aa2	-	NON-USD FIXED INCOME	CORPORATE BONDS	STATOIL ASA	0.54710000	5/15/2018	2,541,228.00	542.54	2,550,000.00	2,552,409.99	0.01%
87151QAC0	BBB	Baa3	BBB+	USD FIXED INCOME	CORPORATE BONDS	SYMETRA FINANCIAL CORP	4.25000000	7/15/2024	1,299,750.00	6,788.19	1,250,000.00	1,245,059.38	0.01%
87164KAA2	A+	A2	-	NON-USD FIXED INCOME	CORPORATE BONDS	SYNGENTA FINANCE NV	3.12500000	3/28/2022	2,007,452.30	26,429.69	1,990,000.00	1,982,313.62	0.01%
89114QAM0	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TORONTO-DOMINION BANK/THE	2.62500000	9/10/2018	2,321,325.00	28,054.69	2,250,000.00	2,277,399.39	0.01%
89153UAE1	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TOTAL CAPITAL CANADA LTD	1.45000000	1/15/2018	1,999,820.00	3,705.56	2,000,000.00	1,991,415.09	0.01%
89233P6D3	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	1.75000000	5/22/2017	2,032,860.00	9,625.00	2,000,000.00	2,021,212.13	0.01%
89233P6S0	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	1.25000000	10/5/2017	2,006,180.00	10,138.89	2,000,000.00	1,999,391.19	0.01%
893526DK6	A-	A3	-	NON-USD FIXED INCOME	CORPORATE BONDS	TRANSCANADA PIPELINES LTD	3.80000000	10/1/2020	1,756,557.00	26,125.00	1,650,000.00	1,733,128.59	0.01%
91159JAA4	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	2.95000000	7/15/2022	3,527,055.00	13,193.06	3,500,000.00	3,333,774.93	0.02%
91324PAQ5	A+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	UNITEDHEALTH GROUP INC	5.37500000	3/15/2016	1,362,868.00	32,220.14	1,300,000.00	1,364,366.64	0.01%
92345YAA4	BBB-	Baa3	A-	USD FIXED INCOME	CORPORATE BONDS	VERISK ANALYTICS INC	5.80000000	5/1/2021	1,373,832.00	23,200.00	1,200,000.00	1,380,982.76	0.01%
92553PAX0	BBB	Baa2	BBB+	USD FIXED INCOME	CORPORATE BONDS	VIACOM INC	3.87500000	4/1/2024	1,079,043.45	17,033.85	1,055,000.00	1,047,168.92	0.00%
931142DJ9	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	1.95000000	12/15/2018	2,551,775.00	10,291.67	2,500,000.00	2,496,501.74	0.01%
941063AQ2	A-	Baa2	BBB	USD FIXED INCOME	CORPORATE BONDS	WASTE MANAGEMENT INC	4.60000000	3/1/2021	2,218,880.00	46,000.00	2,000,000.00	2,222,472.85	0.01%

94974BEZ9	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	2.62500000	12/15/2016	2,189,642.50	11,776.04	2,125,000.00	2,164,523.18	0.01%
94974BFQ8	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	2.15000000	1/15/2019	3,027,810.00	8,241.67	3,000,000.00	2,997,704.58	0.01%
00206RAV4	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	2.50000000	8/15/2015	4,168,328.74	4,593.33	4,134,000.00	4,161,920.33	0.02%
00206RAW2	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	AT&T INC	2.95000000	5/15/2016	7,146,916.00	60,802.78	7,000,000.00	7,153,837.73	0.03%
0258M0DC0	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	2.80000000	9/19/2016	7,200,053.00	88,200.00	7,000,000.00	7,152,004.27	0.03%
0258M0DD8	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	2.37500000	3/24/2017	4,108,024.00	41,430.56	4,000,000.00	4,085,055.55	0.02%
0258M0DG1	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	1.30000000	7/29/2016	3,015,909.00	3,466.67	3,000,000.00	2,999,674.75	0.01%
0258M0DK2	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	2.12500000	3/18/2019	1,006,385.00	9,621.53	1,000,000.00	998,470.08	0.00%
0258M0DM8	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	1.12500000	6/5/2017	5,996,850.00	16,125.00	6,000,000.00	5,988,949.96	0.03%
0258M0DR7	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	AMERICAN EXPRESS CREDIT CORP	1.55000000	9/22/2017	2,008,856.00	13,605.56	2,000,000.00	1,997,712.73	0.01%
02665WAB7	A+	A1	-	USD FIXED INCOME	CORPORATE BONDS	AMERICAN HONDA FINANCE CORP	1.12500000	10/7/2016	2,011,096.00	9,000.00	2,000,000.00	1,996,270.78	0.01%
02665WAF8	A+	A1	-	USD FIXED INCOME	CORPORATE BONDS	AMERICAN HONDA FINANCE CORP	1.20000000	7/14/2017	2,004,248.00	3,133.33	2,000,000.00	1,997,766.25	0.01%
02665WAH4	A+	A1	-	USD FIXED INCOME	CORPORATE BONDS	AMERICAN HONDA FINANCE CORP	2.25000000	8/15/2019	3,052,317.00	3,000.00	3,000,000.00	2,994,980.08	0.01%
03523TAT5	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV WORLDWIDE	3.62500000	4/15/2015	7,025,592.00	95,861.11	7,000,000.00	7,024,760.28	0.03%
03523TBM9	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV WORLDWIDE	0.80000000	7/15/2015	2,002,942.00	2,044.44	2,000,000.00	1,999,540.42	0.01%
03523TBN7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV WORLDWIDE	1.37500000	7/15/2017	2,013,798.00	3,513.89	2,000,000.00	1,997,354.94	0.01%
03524BAC0	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	ANHEUSER-BUSCH INBEV FINANCE I	1.12500000	1/27/2017	3,016,704.00	3,187.50	3,000,000.00	2,999,161.88	0.01%
037833AH3	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	0.45000000	5/3/2016	5,003,565.00	7,375.00	5,000,000.00	4,996,456.66	0.02%
037833AJ9	AA+	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	APPLE INC	1.00000000	5/3/2018	1,984,058.00	6,555.56	2,000,000.00	1,963,440.60	0.01%
05531FAF0	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	BB&T CORP	3.95000000	4/29/2016	3,173,795.24	41,028.43	3,065,000.00	3,154,814.60	0.01%
05531FAG8	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	BB&T CORP	3.20000000	3/15/2016	9,211,365.00	132,800.00	9,000,000.00	9,183,569.97	0.04%
05531FAK9	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	BB&T CORP	2.15000000	3/22/2017	2,036,882.00	18,991.67	2,000,000.00	2,024,282.52	0.01%
05531FAL7	A-	A2	A+	USD FIXED INCOME	CORPORATE BONDS	BB&T CORP	1.60000000	8/15/2017	1,158,038.50	817.78	1,150,000.00	1,149,661.74	0.01%
05565QBQ0	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	3.20000000	3/11/2016	3,590,342.00	52,888.89	3,500,000.00	3,566,548.30	0.02%
05565QBY3	A	A2	A	NON-USD FIXED INCOME	CORPORATE BONDS	BP CAPITAL MARKETS PLC	1.84600000	5/5/2017	6,080,334.00	35,689.33	6,000,000.00	6,049,937.58	0.03%
06050TLT7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA NA	1.25000000	2/14/2017	2,000,820.00	1,180.56	2,000,000.00	1,999,026.60	0.01%
06051GEG0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	3.62500000	3/17/2016	3,082,497.00	49,541.67	3,000,000.00	3,067,865.09	0.01%
06051GEK1	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	3.75000000	7/12/2016	11,376,145.00	56,145.83	11,000,000.00	11,333,221.57	0.05%
06051GEQ8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	3.87500000	3/22/2017	4,196,988.00	68,458.33	4,000,000.00	4,175,933.03	0.02%
06051GET2	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	2.00000000	1/11/2018	2,012,298.00	5,555.56	2,000,000.00	2,008,068.01	0.01%
06051GFD6	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	BANK OF AMERICA CORP	2.65000000	4/1/2019	3,052,353.00	33,125.00	3,000,000.00	2,999,313.64	0.01%
06366RPR0	A+	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF MONTREAL	1.30000000	7/15/2016	4,030,740.00	6,644.44	4,000,000.00	3,998,328.38	0.02%
06366RVD4	A+	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF MONTREAL	1.30000000	7/14/2017	2,000,062.00	3,394.44	2,000,000.00	1,999,951.96	0.01%
06367VHL2	A+	Aa3	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF MONTREAL	2.37500000	1/25/2019	3,050,625.00	7,125.00	3,000,000.00	3,050,389.45	0.01%
06406HBQ1	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	2.95000000	6/18/2015	6,044,970.00	35,891.67	6,000,000.00	6,040,627.13	0.03%
06406HBX6	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	2.30000000	7/28/2016	2,044,822.00	4,216.67	2,000,000.00	2,041,338.62	0.01%
06406HCG2	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	0.70000000	3/4/2016	4,006,308.00	13,766.67	4,000,000.00	3,999,205.40	0.02%
06406HCU1	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	2.20000000	5/15/2019	2,026,426.00	12,955.56	2,000,000.00	1,996,749.30	0.01%
06406HCW7	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	BANK OF NEW YORK MELLON CORP/T	2.30000000	9/11/2019	2,030,926.00	21,722.22	2,000,000.00	1,999,655.91	0.01%
064149D87	A+	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF NOVA SCOTIA/THE	2.90000000	3/29/2016	3,073,164.00	36,733.33	3,000,000.00	3,059,526.06	0.01%
064159AM8	A+	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF NOVA SCOTIA/THE	2.55000000	1/12/2017	4,112,296.00	13,883.33	4,000,000.00	4,083,527.17	0.02%
064159CQ7	A+	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF NOVA SCOTIA/THE	1.37500000	7/15/2016	4,039,936.00	7,027.78	4,000,000.00	3,998,327.38	0.02%
064159EK8	A+	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF NOVA SCOTIA/THE	1.25000000	4/11/2017	3,005,055.00	14,583.33	3,000,000.00	2,998,331.25	0.01%
064159EX0	A+	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF NOVA SCOTIA/THE	2.05000000	6/5/2019	2,000,810.00	9,794.44	2,000,000.00	2,004,289.20	0.01%
064159FK7	A+	Aa2	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	BANK OF NOVA SCOTIA/THE	1.30000000	7/21/2017	8,009,608.00	11,555.56	8,000,000.00	8,006,091.94	0.04%
084664BX8	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY FINANCE COR	0.95000000	8/15/2016	2,010,114.00	844.44	2,000,000.00	1,999,484.37	0.01%
084670BB3	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY INC	2.20000000	8/15/2016	4,084,576.00	3,911.11	4,000,000.00	4,088,965.44	0.02%
084670BD9	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY INC	1.90000000	1/31/2017	4,087,740.00	6,333.33	4,000,000.00	4,051,486.80	0.02%
084670BG2	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY INC	0.80000000	2/11/2016	2,006,034.00	888.89	2,000,000.00	1,999,943.27	0.01%
084670BH0	AA	Aa2	A+	USD FIXED INCOME	CORPORATE BONDS	BERKSHIRE HATHAWAY INC	1.55000000	2/9/2018	2,020,518.00	1,894.44	2,000,000.00	1,999,020.50	0.01%
09247XAK7	AA-	A1	-	USD FIXED INCOME	CORPORATE BONDS	BLACKROCK INC	1.37500000	6/1/2015	1,002,512.00	3,437.50	1,000,000.00	999,903.93	0.00%
136069FU0	A+	Aa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	CANADIAN IMPERIAL BANK OF COMM	1.35000000	7/18/2016	4,030,036.00	6,450.00	4,000,000.00	3,998,855.66	0.02%
14912L4X6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	2.05000000	8/1/2016	4,076,188.00	6,833.33	4,000,000.00	4,059,472.33	0.02%
14912L5C1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	1.75000000	3/24/2017	2,027,840.00	15,263.89	2,000,000.00	2,001,271.96	0.01%
14912L5N7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	0.70000000	2/26/2016	3,007,170.00	291.67	3,000,000.00	2,998,765.15	0.01%
14912L5S6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	1.35000000	9/6/2016	3,027,867.00	19,687.50	3,000,000.00	2,999,772.59	0.01%
14912L5W7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	1.00000000	11/25/2016	4,016,516.00	10,666.67	4,000,000.00	3,998,169.40	0.02%
14912L6B2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	2.10000000	6/9/2019	4,053,984.00	19,133.33	4,000,000.00	4,000,000.00	0.02%
14912L6J5	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	CATERPILLAR FINANCIAL SERVICES	2.00000000	3/5/2020	2,998,455.00	-	3,000,000.00	2,993,460.00	0.01%
151020AG9	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	CELGENE CORP	1.90000000	8/15/2017	2,024,526.00	1,688.89	2,000,000.00	2,012,552.25	0.01%
151020AK0	BBB+	Baa2	-	USD FIXED INCOME	CORPORATE BONDS	CELGENE CORP	2.30000000	8/15/2018	4,066,184.00	4,088.89	4,000,000.00	4,034,974.43	0.02%
166764AC4	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	0.88900000	6/24/2016	2,008,324.00	3,309.06	2,000,000.00	2,000,000.00	0.01%
166764AV2	AA	Aa1	-	USD FIXED INCOME	CORPORATE BONDS	CHEVRON CORP	1.36500000	3/2/2018	1,999,552.00	-	2,000,000.00	2,000,000.00	0.01%
17275RAC6	AA-	A1	-	USD FIXED INCOME	CORPORATE BONDS	CISCO SYSTEMS INC	5.50000000	2/22/2016	2,097,086.00	2,750.00	2,000,000.00	2,083,084.47	0.01%
17275RAT9	AA-	A1	-	USD FIXED INCOME	CORPORATE BONDS	CISCO SYSTEMS INC	1.10000000	3/3/2017	3,014,913.00	16,316.67	3,000,000.00	2,999,879.87	0.01%
172967FW6	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	4.45000000	1/10/2017	9,490,365.00	56,737.50	9,000,000.00	9,453,484.87	0.04%
172967GP0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	1.30000000	4/1/2016	2,006,000.00	10,833.33	2,000,000.00	2,000,043.26	0.01%
172967GS4	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	1.75000000	5/1/2018	1,988,842.00	11,666.67	2,000,000.00	1,980,263.55	0.01%
172967HK0	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	1.35000000	3/10/2017	4,985,795.00	32,062.50	5,000,000.00	4,994,725.76	0.02%
172967JE2	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	1.85000000	11/24/2017	6,010,494.00	29,600.00	6,000,000.00	5,998,906.56	0.03%
172967JH5	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	CITIGROUP INC	1.80000000	2/5/2018	1,997,574.00	2,600.00	2,000,000.00	1,998,513.60	0.01%
191216AM2	AA	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	COCA-COLA CO/THE	4.87500000	3/15/2019	3,372,675.00	67,437.50	3,000,000.00	3,366,928.83	0.01%

19416QDX5	AA-	Aa3	AA-	USD FIXED INCOME	CORPORATE BONDS	COLGATE-PALMOLIVE CO	1.30000000	1/15/2017	4,035,544.00	6,644.44	4,000,000.00	3,995,139.96	0.02%
24422ERC5	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	2.25000000	6/7/2016	3,060,291.00	15,750.00	3,000,000.00	3,049,756.71	0.01%
24422ERL5	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	2.00000000	1/13/2017	2,042,738.00	5,333.33	2,000,000.00	2,031,718.19	0.01%
24422ERN1	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	1.40000000	3/15/2017	7,069,062.00	45,188.89	7,000,000.00	7,000,148.34	0.03%
24422ERS0	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	0.95000000	6/29/2015	2,004,238.00	3,272.22	2,000,000.00	1,999,939.20	0.01%
24422ESH3	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	1.05000000	12/15/2016	2,007,810.00	4,433.33	2,000,000.00	1,997,537.48	0.01%
24422ESN0	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	1.12500000	6/12/2017	4,009,532.00	9,875.00	4,000,000.00	3,998,568.81	0.02%
24422ESR1	A	A2	-	USD FIXED INCOME	CORPORATE BONDS	JOHN DEERE CAPITAL CORP	1.55000000	12/15/2017	3,029,844.00	21,441.67	3,000,000.00	2,999,381.87	0.01%
25243YAR0	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	DIAGEO CAPITAL PLC	1.50000000	5/11/2017	6,050,934.00	27,500.00	6,000,000.00	6,013,706.69	0.03%
25243YAS8	A-	A3	A-	NON-USD FIXED INCOME	CORPORATE BONDS	DIAGEO CAPITAL PLC	0.62500000	4/29/2016	2,997,471.00	6,354.17	3,000,000.00	2,997,861.26	0.01%
25468PCM6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	WALT DISNEY CO/THE	1.35000000	8/16/2016	4,045,076.00	2,250.00	4,000,000.00	4,040,100.01	0.02%
25468PCS3	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	WALT DISNEY CO/THE	1.12500000	2/15/2017	8,046,488.00	4,000.00	8,000,000.00	7,971,940.57	0.04%
25468PCU8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	WALT DISNEY CO/THE	0.45000000	12/1/2015	2,000,940.00	2,250.00	2,000,000.00	1,996,255.02	0.01%
25468PCZ7	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	WALT DISNEY CO/THE	0.87500000	5/30/2017	4,995,735.00	11,059.03	5,000,000.00	4,993,239.50	0.02%
263534BX6	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	EI DU PONT DE NEMOURS & CO	4.75000000	3/15/2015	2,832,705.99	61,962.96	2,829,000.00	2,833,324.65	0.01%
26441CAK1	BBB	A3	BBB+	USD FIXED INCOME	CORPORATE BONDS	DUKE ENERGY CORP	2.10000000	6/15/2018	5,088,760.00	22,166.67	5,000,000.00	5,069,151.43	0.02%
30231GAA0	AAA	Aaa	-	USD FIXED INCOME	CORPORATE BONDS	EXXON MOBIL CORP	0.92100000	3/15/2017	5,020,875.00	21,234.17	5,000,000.00	5,000,000.00	0.02%
36962G5N0	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	2.90000000	1/9/2017	6,223,968.00	25,133.33	6,000,000.00	6,173,757.18	0.03%
36962G5S9	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	2.45000000	3/15/2017	2,056,574.00	22,594.44	2,000,000.00	2,048,235.82	0.01%
36962G5W0	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	2.30000000	4/27/2017	7,186,991.00	55,455.56	7,000,000.00	7,141,159.12	0.03%
36962G6Z2	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	1.50000000	7/12/2016	5,051,585.00	10,208.33	5,000,000.00	4,999,270.07	0.02%
36962G7J7	AA+	A1	-	USD FIXED INCOME	CORPORATE BONDS	GENERAL ELECTRIC CAPITAL CORP	1.25000000	5/15/2017	2,009,630.00	7,361.11	2,000,000.00	1,999,779.36	0.01%
38141GEE0	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	5.35000000	1/15/2016	3,740,949.26	24,616.84	3,601,000.00	3,707,708.19	0.02%
38141GRC0	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	2.37500000	1/22/2018	9,164,376.00	23,156.25	9,000,000.00	9,106,293.10	0.04%
38143USC6	A-	Baa1	A	USD FIXED INCOME	CORPORATE BONDS	GOLDMAN SACHS GROUP INC/THE	3.62500000	2/7/2016	11,270,391.00	26,583.33	11,000,000.00	11,246,949.06	0.05%
427866AS7	A	A1	-	USD FIXED INCOME	CORPORATE BONDS	HERSHEY CO/THE	1.50000000	11/1/2016	5,066,775.00	25,000.00	5,000,000.00	5,029,216.31	0.02%
428236BN2	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	HEWLETT-PACKARD CO	2.35000000	3/15/2015	1,500,879.00	16,254.17	1,500,000.00	1,500,371.37	0.01%
437076BE1	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	HOME DEPOT INC/THE	2.00000000	6/15/2019	3,049,773.00	12,666.67	3,000,000.00	2,990,152.70	0.01%
459200GU9	AA-	Aa3	A+	USD FIXED INCOME	CORPORATE BONDS	INTERNATIONAL BUSINESS MACHINE	2.00000000	1/5/2016	6,525,682.02	20,020.00	6,435,000.00	6,501,747.86	0.03%
46623EJU4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.12500000	2/26/2016	5,013,200.00	781.25	5,000,000.00	5,009,986.58	0.02%
46623EJY6	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.35000000	2/15/2017	10,025,210.00	6,000.00	10,000,000.00	9,996,722.40	0.04%
46623EKD0	A	A3	-	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.70000000	3/1/2018	5,000,335.00	-	5,000,000.00	4,998,700.00	0.02%
46625HHR4	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.40000000	6/24/2015	5,044,005.00	31,638.89	5,000,000.00	5,029,770.71	0.02%
46625HJA9	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	3.15000000	7/5/2016	2,055,602.00	9,800.00	2,000,000.00	2,053,656.32	0.01%
46625HJG6	A	A3	A+	USD FIXED INCOME	CORPORATE BONDS	JPMORGAN CHASE & CO	1.80000000	1/25/2018	2,010,532.00	3,600.00	2,000,000.00	2,000,605.80	0.01%
59156RBK3	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	METLIFE INC	1.90300000	12/15/2017	2,014,778.00	8,034.89	2,000,000.00	2,030,051.60	0.01%
61166WAR2	BBB+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	MONSANTO CO	1.15000000	6/30/2017	2,005,098.00	3,897.22	2,000,000.00	1,998,482.30	0.01%
611662BM8	BBB+	A3	A-	USD FIXED INCOME	CORPORATE BONDS	MONSANTO CO	2.75000000	4/15/2016	2,042,288.00	20,777.78	2,000,000.00	2,037,473.59	0.01%
617446C23	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.45000000	1/9/2017	2,145,314.00	15,744.44	2,000,000.00	2,132,112.68	0.01%
617446H51	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	5.55000000	4/27/2017	2,166,118.00	38,233.33	2,000,000.00	2,148,116.74	0.01%
61746BDG8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	1.75000000	2/25/2016	6,045,240.00	1,750.00	6,000,000.00	6,017,142.07	0.03%
61747YDD4	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	3.80000000	4/29/2016	7,830,029.20	97,871.11	7,600,000.00	7,833,708.88	0.03%
61747YDT9	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	4.75000000	3/22/2017	6,399,906.00	125,875.00	6,000,000.00	6,394,840.38	0.03%
61761JVM8	A-	Baa2	A	USD FIXED INCOME	CORPORATE BONDS	MORGAN STANLEY	1.87500000	1/5/2018	4,016,724.00	17,916.67	4,000,000.00	3,996,009.41	0.02%
63946BAC4	A-	A3	A-	USD FIXED INCOME	CORPORATE BONDS	NBCUNIVERSAL MEDIA LLC	2.87500000	4/1/2016	3,223,297.01	37,710.42	3,148,000.00	3,217,986.31	0.01%
693476BM4	A-	A3	A+	USD FIXED INCOME	CORPORATE BONDS	PNC FUNDING CORP	2.70000000	9/19/2016	4,411,357.10	52,245.00	4,300,000.00	4,384,575.71	0.02%
69353RDY1	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	1.50000000	10/18/2017	6,020,436.00	40,750.00	6,000,000.00	5,999,027.58	0.03%
69353REJ3	A	A2	A+	USD FIXED INCOME	CORPORATE BONDS	PNC BANK NA	1.50000000	2/23/2018	3,006,120.00	1,000.00	3,000,000.00	2,999,224.32	0.01%
713448BX5	A-	A1	A	USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	0.75000000	3/5/2015	5,500,060.50	20,166.67	5,500,000.00	5,499,970.07	0.02%
713448CE6	A-	A1	A	USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	0.70000000	2/26/2016	2,005,120.00	194.44	2,000,000.00	1,999,768.93	0.01%
713448CL0	A-	A1	A	USD FIXED INCOME	CORPORATE BONDS	PEPSICO INC	0.95000000	2/22/2017	3,003,003.00	712.50	3,000,000.00	2,997,724.02	0.01%
74432QBR5	A	Baa1	BBB+	USD FIXED INCOME	CORPORATE BONDS	PRUDENTIAL FINANCIAL INC	3.00000000	5/12/2016	6,221,213.10	55,181.25	6,075,000.00	6,223,949.61	0.03%
78008K5V1	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.87500000	4/19/2016	5,123,470.00	52,708.33	5,000,000.00	5,099,388.50	0.02%
78008TLB8	AA-	Aa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.30000000	7/20/2016	4,085,492.00	10,477.78	4,000,000.00	4,060,548.28	0.02%
78010UBY2	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	1.45000000	9/9/2016	2,017,756.00	13,855.56	2,000,000.00	1,998,749.02	0.01%
78010UD20	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	1.25000000	6/16/2017	3,001,434.00	7,812.50	3,000,000.00	2,999,128.32	0.01%
78010UNX1	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	1.20000000	1/23/2017	6,030,372.00	7,600.00	6,000,000.00	5,996,545.50	0.03%
78010USN8	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.15000000	3/15/2019	3,030,159.00	29,741.67	3,000,000.00	3,023,421.96	0.01%
78010U4A2	AA-	Aa3	AA	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	1.40000000	10/13/2017	4,009,340.00	21,155.56	4,000,000.00	3,999,475.35	0.02%
78012KCB1	AA-	Aa3	-	NON-USD FIXED INCOME	CORPORATE BONDS	ROYAL BANK OF CANADA	2.15000000	3/6/2020	3,996,040.00	-	4,000,000.00	3,996,040.00	0.02%
822582AZ5	AA	Aa1	AA	NON-USD FIXED INCOME	CORPORATE BONDS	SHELL INTERNATIONAL FINANCE BV	0.90000000	11/15/2016	3,009,669.00	7,950.00	3,000,000.00	2,997,882.68	0.01%
828807BV8	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	SIMON PROPERTY GROUP LP	5.87500000	3/1/2017	2,162,582.00	58,750.00	2,000,000.00	2,170,286.72	0.01%
882508AT1	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	TEXAS INSTRUMENTS INC	0.45000000	8/3/2015	2,001,418.00	700.00	2,000,000.00	1,998,701.24	0.01%
882508AV6	A+	A1	A+	USD FIXED INCOME	CORPORATE BONDS	TEXAS INSTRUMENTS INC	1.00000000	5/1/2018	3,959,580.00	13,333.33	4,000,000.00	3,929,271.28	0.02%
88579YAE1	AA-	Aa3	-	USD FIXED INCOME	CORPORATE BONDS	3M CO	1.00000000	6/26/2017	5,015,000.00	9,027.78	5,000,000.00	4,959,112.31	0.02%
89114QAB4	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TORONTO-DOMINION BANK/THE	2.50000000	7/14/2016	4,093,308.00	13,055.56	4,000,000.00	4,058,750.35	0.02%
89114QAK4	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TORONTO-DOMINION BANK/THE	1.50000000	9/9/2016	4,041,536.00	28,666.67	4,000,000.00	3,995,726.74	0.02%
89114QAQ1	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TORONTO-DOMINION BANK/THE	1.12500000	5/2/2017	3,001,044.00	11,156.25	3,000,000.00	2,992,919.40	0.01%
89114QAS7	AA-	Aa1	AA-	NON-USD FIXED INCOME	CORPORATE BONDS	TORONTO-DOMINION BANK/THE	2.12500000	7/2/2019	3,031,665.00	10,447.92	3,000,000.00	2,996,796.32	0.01%
89233P5E2	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	2.00000000	9/15/2016	5,096,585.00	46,111.11	5,000,000.00	5,072,130.08	0.02%
89233P5S1	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	2.05000000	1/12/2017	5,113,145.00	13,951.39	5,000,000.00	5,069,221.13	0.02%
89233P6D3	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	1.75000000	5/22/2017	2,032,860.00	9,625.00	2,000,000.00	2,016,652.54	0.01%

89233P6J0	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	0.87500000	7/17/2015	4,009,292.00	4,277.78	4,000,000.00	3,999,730.21	0.02%
89236TBH7	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	1.12500000	5/16/2017	5,025,695.00	16,406.25	5,000,000.00	4,998,047.80	0.02%
89236TCA1	AA-	Aa3	A	USD FIXED INCOME	CORPORATE BONDS	TOYOTA MOTOR CREDIT CORP	1.45000000	1/12/2018	3,020,754.00	5,920.83	3,000,000.00	2,996,071.44	0.01%
90331HMQ3	AA-	Aa3	AA-	USD FIXED INCOME	CORPORATE BONDS	US BANK NA/CINCINNATI OH	1.35000000	1/26/2018	3,006,801.00	3,825.00	3,000,000.00	2,995,578.60	0.01%
91159HGX2	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	2.45000000	7/27/2015	2,017,186.00	4,627.78	2,000,000.00	2,014,199.95	0.01%
91159HHD5	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	1.65000000	5/15/2017	11,154,143.00	53,441.67	11,000,000.00	11,050,360.57	0.05%
91159HHH6	A+	A1	AA-	USD FIXED INCOME	CORPORATE BONDS	US BANCORP/MN	2.20000000	4/25/2019	2,026,870.00	15,400.00	2,000,000.00	1,998,506.07	0.01%
913017BU2	A	A2	A	USD FIXED INCOME	CORPORATE BONDS	UNITED TECHNOLOGIES CORP	1.80000000	6/1/2017	2,042,158.00	9,000.00	2,000,000.00	2,020,482.32	0.01%
92343VBD5	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	2.00000000	11/1/2016	2,029,868.00	13,333.33	2,000,000.00	2,032,569.36	0.01%
92343VBH6	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	0.70000000	11/2/2015	2,001,452.00	4,627.78	2,000,000.00	1,999,255.64	0.01%
92343VBN3	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	2.50000000	9/15/2016	1,752,859.81	19,758.61	1,714,000.00	1,752,998.66	0.01%
92343VBP8	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	3.65000000	9/14/2018	2,119,836.00	33,863.89	2,000,000.00	2,109,777.00	0.01%
92343VCE2	BBB+	Baa1	A-	USD FIXED INCOME	CORPORATE BONDS	VERIZON COMMUNICATIONS INC	1.35000000	6/9/2017	9,000,252.00	27,675.00	9,000,000.00	8,996,232.85	0.04%
931142BY8	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	4.50000000	7/1/2015	5,070,160.00	37,500.00	5,000,000.00	5,061,354.61	0.02%
931142CT8	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	2.25000000	7/8/2015	2,013,648.00	6,625.00	2,000,000.00	1,999,564.09	0.01%
931142DN0	AA	Aa2	AA	USD FIXED INCOME	CORPORATE BONDS	WAL-MART STORES INC	1.00000000	4/21/2017	2,009,128.00	7,222.22	2,000,000.00	1,999,784.51	0.01%
94974BFD7	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	2.10000000	5/8/2017	4,085,948.00	26,366.67	4,000,000.00	4,061,759.25	0.02%
94974BFG0	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	1.50000000	1/16/2018	10,017,400.00	18,750.00	10,000,000.00	9,953,903.31	0.04%
94974BFL9	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	1.25000000	7/20/2016	3,017,280.00	4,270.83	3,000,000.00	2,998,653.64	0.01%
94974BFU9	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	2.12500000	4/22/2019	3,024,333.00	22,843.75	3,000,000.00	2,994,728.71	0.01%
94974BFW5	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	1.15000000	6/2/2017	6,004,158.00	17,058.33	6,000,000.00	5,994,310.75	0.03%
94974BGF1	A+	A2	AA-	USD FIXED INCOME	CORPORATE BONDS	WELLS FARGO & CO	2.15000000	1/30/2020	4,993,090.00	8,659.72	5,000,000.00	4,990,707.64	0.02%
313384CX5	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	3/11/2015	4,209,813.47	122.17	4,210,000.00	4,209,813.47	0.02%
31315KMK3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	10/1/2015	49,967,750.00	-	50,000,000.00	49,949,472.19	0.22%
31315KNL0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	10/26/2015	49,963,950.00	-	50,000,000.00	49,946,888.87	0.22%
31315KNX4	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	11/6/2015	49,950,900.00	-	50,000,000.00	49,916,666.46	0.22%
31315KPJ3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	11/17/2015	49,948,700.00	-	50,000,000.00	49,934,750.00	0.22%
31315KQM5	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC NT	0.00000000	12/14/2015	49,928,250.00	-	50,000,000.00	49,917,999.90	0.22%
31315KRR3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	1/11/2016	49,908,100.00	-	50,000,000.00	49,899,055.36	0.22%
31315KSG6	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	1/26/2016	49,903,750.00	-	50,000,000.00	49,885,069.37	0.22%
313312CV0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	3/9/2015	49,999,800.00	-	50,000,000.00	49,999,555.68	0.22%
313312DW7	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	4/3/2015	149,995,950.00	-	150,000,000.00	149,995,875.07	0.66%
313312FQ8	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	5/15/2015	49,995,900.00	-	50,000,000.00	49,992,708.27	0.22%
313312JU5	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	7/30/2015	49,986,850.00	-	50,000,000.00	49,966,444.30	0.22%
313312PQ7	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	11/23/2015	49,947,550.00	-	50,000,000.00	49,933,250.00	0.22%
313384CZ0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	3/13/2015	49,999,700.00	-	50,000,000.00	49,999,416.66	0.22%
313384DC0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	3/16/2015	49,999,600.00	-	50,000,000.00	49,998,541.58	0.22%
313384DN6	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	3/26/2015	49,999,350.00	-	50,000,000.00	49,997,048.89	0.22%
313384FF1	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	5/6/2015	49,996,400.00	-	50,000,000.00	49,991,291.50	0.22%
313384FL8	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	5/11/2015	49,996,100.00	-	50,000,000.00	49,991,125.00	0.22%
313384KC2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	8/7/2015	49,984,650.00	-	50,000,000.00	49,970,187.50	0.22%
313384NL9	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	10/26/2015	49,963,950.00	-	50,000,000.00	49,946,888.79	0.22%
313384PS2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	11/25/2015	49,947,150.00	-	50,000,000.00	49,925,277.80	0.22%
313384RR2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	1/11/2016	49,908,100.00	-	50,000,000.00	49,899,055.38	0.22%
313384DE6	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	3/18/2015	6,483,994.83	729.45	6,485,000.00	6,483,994.83	0.03%
313384DG1	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	3/20/2015	13,946,115.44	3,386.68	13,950,000.00	13,946,115.44	0.06%
313384DM8	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	3/25/2015	8,042,775.33	1,929.53	8,045,000.00	8,042,775.33	0.04%
313384DP1	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	3/27/2015	11,641,446.66	3,007.29	11,645,000.00	11,641,446.66	0.05%
313384DU0	AA+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	4/1/2015	6,167,828.50	1,800.00	6,170,000.00	6,167,828.50	0.03%
313384DZ9	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	4/6/2015	9,531,779.29	2,458.04	9,535,000.00	9,531,779.29	0.04%
313396DK6	AA+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN MTG CORP DISC	0.00000000	3/23/2015	5,078,603.00	1,226.08	5,080,000.00	5,078,603.00	0.02%
31315KEB2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	4/8/2015	49,998,450.00	-	50,000,000.00	49,992,609.66	0.22%
31315KED8	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	4/10/2015	49,998,350.00	-	50,000,000.00	49,992,779.20	0.22%
31315KET3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	4/24/2015	99,995,600.00	-	100,000,000.00	99,982,375.64	0.44%
31315KFA3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	5/1/2015	99,993,300.00	-	100,000,000.00	99,978,821.76	0.44%
31315KFD7	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	5/4/2015	49,996,500.00	-	50,000,000.00	49,990,222.86	0.22%
31315KFF2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	5/6/2015	49,996,400.00	-	50,000,000.00	49,987,165.56	0.22%
31315KFP0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	5/14/2015	49,995,950.00	-	50,000,000.00	49,987,667.64	0.22%
31315KHP8	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	7/1/2015	49,989,400.00	-	50,000,000.00	49,979,667.17	0.22%
31315KJN1	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL AGRIC MTG CORP DISC	0.00000000	7/24/2015	49,987,400.00	-	50,000,000.00	49,970,798.86	0.22%
313312DL1	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	3/24/2015	99,998,800.00	-	100,000,000.00	99,995,528.08	0.44%
313312EB2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	4/8/2015	99,996,900.00	-	100,000,000.00	99,994,722.12	0.44%
313312EC0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	4/9/2015	49,998,400.00	-	50,000,000.00	49,996,749.54	0.22%
313312EL0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	4/17/2015	99,996,200.00	-	100,000,000.00	99,983,682.77	0.44%
313312FG0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	5/7/2015	49,996,350.00	-	50,000,000.00	49,990,694.56	0.22%
313312GE4	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	5/29/2015	49,995,100.00	-	50,000,000.00	49,989,493.64	0.22%
313312GL8	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	6/4/2015	49,993,450.00	-	50,000,000.00	49,986,805.68	0.22%
313312JD3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	7/15/2015	49,988,200.00	-	50,000,000.00	49,983,000.00	0.22%
313312JF8	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	7/17/2015	49,988,000.00	-	50,000,000.00	49,978,916.98	0.22%
313312KC3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	8/7/2015	49,984,650.00	-	50,000,000.00	49,975,708.63	0.22%
313312MY3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL FARM CR BK CONS SYSTEM	0.00000000	10/14/2015	49,965,800.00	-	50,000,000.00	49,959,014.49	0.22%
313384CR8	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	3/5/2015	99,999,800.00	-	100,000,000.00	99,999,333.01	0.44%

313384DE6	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	3/18/2015	49,999,550.00	-	50,000,000.00	49,998,300.00	0.22%
313384DP1	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	3/27/2015	99,998,600.00	-	100,000,000.00	99,995,125.07	0.44%
313384EB1	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	4/8/2015	49,998,450.00	-	50,000,000.00	49,996,305.24	0.22%
313384ED7	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	4/10/2015	49,998,350.00	-	50,000,000.00	49,995,555.51	0.22%
313384EY1	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	4/29/2015	49,997,600.00	-	50,000,000.00	49,992,543.19	0.22%
313384FA2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	5/1/2015	49,996,650.00	-	50,000,000.00	49,992,121.23	0.22%
313384JV2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BK CONS DISC	0.00000000	7/31/2015	49,986,800.00	-	50,000,000.00	49,966,643.58	0.22%
313384KZ1	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN BKS CONS DISC	0.00000000	8/28/2015	49,982,600.00	-	50,000,000.00	49,960,499.27	0.22%
313396CW1	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN MTG CORP DISC	0.00000000	3/10/2015	49,999,800.00	-	50,000,000.00	49,998,625.16	0.22%
313396DD2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN MTG CORP DISC	0.00000000	3/17/2015	49,999,600.00	-	50,000,000.00	49,997,665.91	0.22%
313396DN0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN MTG CORP DISC	0.00000000	3/26/2015	49,999,350.00	-	50,000,000.00	49,996,700.29	0.22%
313396EW9	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN MTG CORP DISC	0.00000000	4/27/2015	49,997,650.00	-	50,000,000.00	49,993,666.53	0.22%
313396GB3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN MTG CORP DISC	0.00000000	5/26/2015	49,995,300.00	-	50,000,000.00	49,987,816.99	0.22%
313396HJ5	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN MTG CORP DISC	0.00000000	6/26/2015	49,991,950.00	-	50,000,000.00	49,990,249.51	0.22%
313396HQ9	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN MTG CORP DISC	0.00000000	7/2/2015	149,967,900.00	-	150,000,000.00	149,950,457.96	0.66%
313396HY2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN MTG CORP DISC	0.00000000	7/10/2015	49,988,600.00	-	50,000,000.00	49,972,707.58	0.22%
313396NL3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN MTG CORP DISC	0.00000000	10/26/2015	49,963,950.00	-	50,000,000.00	49,946,225.00	0.22%
313396NU3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL HOME LN MTG CORP DISC	0.00000000	11/3/2015	49,951,500.00	-	50,000,000.00	49,924,528.08	0.22%
313588CN3	AA+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL NATL MTG ASSN DISC	0.00000000	3/2/2015	50,000,000.00	-	50,000,000.00	49,999,916.26	0.22%
313588EJ0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL NATL MTG ASSN DISC	0.00000000	4/15/2015	49,998,150.00	-	50,000,000.00	49,994,688.23	0.22%
313588FG5	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL NATL MTG ASSN DISC	0.00000000	5/7/2015	49,996,350.00	-	50,000,000.00	49,993,486.00	0.22%
313588GC3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL NATL MTG ASSN DISC	0.00000000	5/27/2015	49,995,200.00	-	50,000,000.00	49,990,333.28	0.22%
313588GH2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL NATL MTG ASSN DISC	0.00000000	6/1/2015	99,987,400.00	-	100,000,000.00	99,962,305.08	0.44%
313588GZ2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL NATL MTG ASSN DISC	0.00000000	6/17/2015	49,992,550.00	-	50,000,000.00	49,977,499.78	0.22%
313588HU2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL NATL MTG ASSN DISC	0.00000000	7/6/2015	49,988,950.00	-	50,000,000.00	49,977,069.74	0.22%
313588HY4	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL NATL MTG ASSN DISC	0.00000000	7/10/2015	99,977,200.00	-	100,000,000.00	99,949,965.83	0.44%
313588KX2	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL NATL MTG ASSN DISC	0.00000000	8/26/2015	49,982,800.00	-	50,000,000.00	49,972,805.56	0.22%
313588MK8	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	DISCOUNTED NOTES	FEDERAL NATL MTG ASSN DISC NT	0.00000000	10/1/2015	49,967,750.00	-	50,000,000.00	49,920,047.15	0.22%
NABFYRN49	BBB-	Baa2	BBB	NON-USD FIXED INCOME	FOREIGN	BRAZILIAN GOVERNMENT INTERNATI	4.25000000	1/7/2025	2,653,750.00	17,531.25	2,750,000.00	2,734,466.66	0.01%
NABF2DRH2	BBB	Baa2	BBB	NON-USD FIXED INCOME	FOREIGN	COLOMBIA GOVERNMENT INTERNATIO	4.00000000	2/26/2024	2,157,975.00	1,150.00	2,070,000.00	2,113,812.98	0.01%
NABJ0WYL7	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	5.55000000	1/21/2045	787,875.00	4,070.00	660,000.00	795,982.23	0.00%
NAB56YKG3	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	3.62500000	3/15/2022	3,763,425.00	60,342.15	3,610,000.00	3,688,298.12	0.02%
NAB7TCNM6	BBB	Baa2	BBB	NON-USD FIXED INCOME	FOREIGN	COLOMBIA GOVERNMENT INTERNATIO	4.37500000	7/12/2021	1,119,807.50	6,246.65	1,049,000.00	1,126,393.23	0.00%
NAB76P9J5	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	4.75000000	3/8/2044	670,863.06	14,380.63	630,000.00	688,426.70	0.00%
NAB8HXW82	AA-	Aa3	A+	NON-USD FIXED INCOME	FOREIGN	CHILE GOVERNMENT INTERNATIONAL	3.62500000	10/30/2042	847,100.00	10,478.26	860,000.00	851,259.70	0.00%
NAB96LJ18	A+	A1	A	NON-USD FIXED INCOME	FOREIGN	ISRAEL GOVERNMENT INTERNATIONA	4.50000000	1/30/2043	936,100.00	3,410.00	880,000.00	855,376.04	0.00%
168863BW7	AA-	Aa3	A+	NON-USD FIXED INCOME	FOREIGN	CHILE GOVERNMENT INTERNATIONAL	3.12500000	3/27/2025	4,996,575.00	32,710.94	4,770,000.00	4,744,989.62	0.02%
105756BV1	BBB-	Baa2	BBB	NON-USD FIXED INCOME	FOREIGN	BRAZILIAN GOVERNMENT INTERNATI	4.25000000	1/7/2025	386,000.00	2,550.00	400,000.00	398,271.76	0.00%
91086QBB3	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	4.75000000	3/8/2044	1,788,964.80	38,348.33	1,680,000.00	1,755,051.28	0.01%
16937MAC9	AA-	Aa3	A+	NON-USD FIXED INCOME	FOREIGN	CHINA DEVELOPMENT BANK CORP	5.00000000	10/15/2015	972,515.00	17,944.44	950,000.00	949,203.39	0.00%
91086QBC1	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	4.00000000	10/2/2023	3,748,935.00	58,209.33	3,516,000.00	3,501,843.85	0.02%
91086QBE7	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	5.55000000	1/21/2045	1,002,750.00	5,180.00	840,000.00	835,627.28	0.00%
91086QBF4	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	4.60000000	1/23/2046	1,610,662.50	7,501.83	1,545,000.00	1,544,753.17	0.01%
105756BV1	BBB-	Baa2	BBB	NON-USD FIXED INCOME	FOREIGN	BRAZILIAN GOVERNMENT INTERNATI	4.25000000	1/7/2025	405,300.00	2,677.50	420,000.00	432,324.51	0.00%
11070TAA6	AAA	Aaa	AAA	NON-USD FIXED INCOME	FOREIGN	PROVINCE OF BRITISH COLUMBIA	1.20000000	4/25/2017	2,123,356.30	8,862.00	2,110,000.00	2,109,332.03	0.01%
68323ABM5	AA-	Aa2	AA-	NON-USD FIXED INCOME	FOREIGN	PROVINCE OF ONTARIO CANADA	1.10000000	10/25/2017	1,376,301.60	5,313.00	1,380,000.00	1,379,015.23	0.01%
857524AC6	A-	A2	A-	NON-USD FIXED INCOME	FOREIGN	POLAND GOVERNMENT INTERNATIONA	4.00000000	1/22/2024	3,436,689.60	13,780.00	3,180,000.00	3,156,736.32	0.02%
91086QBB3	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	4.75000000	3/8/2044	400,387.36	8,582.72	376,000.00	426,154.00	0.00%
91086QBC1	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	4.00000000	10/2/2023	17,060.00	264.89	16,000.00	15,935.58	0.00%
195325BQ7	BBB	Baa2	BBB	NON-USD FIXED INCOME	FOREIGN	COLOMBIA GOVERNMENT INTERNATIO	4.00000000	2/26/2024	995,587.50	530.56	955,000.00	978,170.04	0.00%
563469UD5	AA	Aa1	-	NON-USD FIXED INCOME	FOREIGN	PROVINCE OF MANITOBA CANADA	3.05000000	5/14/2024	960,572.56	8,303.79	916,000.00	913,016.52	0.00%
715638BM3	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	PERUVIAN GOVERNMENT INTERNATIO	5.62500000	11/18/2050	320,125.00	4,184.38	260,000.00	291,637.23	0.00%
91086QBE7	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	5.55000000	1/21/2045	835,625.00	4,316.67	700,000.00	756,708.75	0.00%
91086QBB3	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	4.75000000	3/8/2044	3,822,847.40	81,946.74	3,590,000.00	3,163,055.35	0.02%
91086QBE7	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	5.55000000	1/21/2045	1,957,750.00	10,113.33	1,640,000.00	1,631,462.78	0.01%
168863BP2	AA-	Aa3	A+	NON-USD FIXED INCOME	FOREIGN	CHILE GOVERNMENT INTERNATIONAL	3.62500000	10/30/2042	2,334,450.00	28,876.15	2,370,000.00	2,333,734.90	0.01%
NABDFM6V5	A+	Aa3	AA-	NON-USD FIXED INCOME	FOREIGN	REPUBLIC OF KOREA	3.87500000	9/11/2023	441,480.00	7,319.44	400,000.00	395,763.24	0.00%
NABF2DRH2	BBB	Baa2	BBB	NON-USD FIXED INCOME	FOREIGN	COLOMBIA GOVERNMENT INTERNATIO	4.00000000	2/26/2024	406,575.00	216.67	390,000.00	385,147.05	0.00%
NABQV61S5	BBB	Baa2	BBB	NON-USD FIXED INCOME	FOREIGN	PANAMA GOVERNMENT INTERNATIONA	4.00000000	9/22/2024	336,800.00	5,653.33	320,000.00	317,763.89	0.00%
NAB56YKG3	BBB+	A3	BBB+	NON-USD FIXED INCOME	FOREIGN	MEXICO GOVERNMENT INTERNATIONA	3.62500000	3/15/2022	604,650.00	9,694.86	580,000.00	597,188.45	0.00%
NAB8Q6L59	A-	A2	A-	NON-USD FIXED INCOME	FOREIGN	POLAND GOVERNMENT INTERNATIONA	3.00000000	3/17/2023	444,400.00	6,013.33	440,000.00	434,576.66	0.00%
105756BV1	BBB-	Baa2	BBB	NON-USD FIXED INCOME	FOREIGN	BRAZILIAN GOVERNMENT INTERNATI	4.25000000	1/7/2025	323,275.00	2,135.63	335,000.00	333,552.59	0.00%
459058DT7	AAA	Aaa	AAA	NON-USD FIXED INCOME	FOREIGN	INTERNATIONAL BANK FOR RECONST	2.25000000	6/24/2021	1,379,417.10	5,674.06	1,355,000.00	1,347,486.06	0.01%
698299AX2	BBB	Baa2	BBB	NON-USD FIXED INCOME	FOREIGN	PANAMA GOVERNMENT INTERNATIONA	5.20000000	1/30/2020	183,975.00	738.83	165,000.00	175,623.81	0.00%
298785GA8	AAA	Aaa	AAA	NON-USD FIXED INCOME	FOREIGN	EUROPEAN INVESTMENT BANK	1.00000000	3/15/2018	1,491,690.00	6,916.67	1,500,000.00	1,491,898.59	0.01%
46513AKU3	A+	A1	-	NON-USD FIXED INCOME	FOREIGN	ISRAEL ST	1.08000000	5/1/2015	10,000,000.00	35,506.85	10,000,000.00	10,000,000.00	0.04%
46513A2W9	A+	A1	-	NON-USD FIXED INCOME	FOREIGN	ISRAEL ST	1.30000000	8/1/2015	10,000,000.00	42,739.73	10,000,000.00	10,000,000.00	0.04%
46513BBF4	A+	A1	-	NON-USD FIXED INCOME	FOREIGN	ISRAEL ST	1.30000000	4/1/2016	10,000,000.00	42,739.73	10,000,000.00	10,000,000.00	0.04%
46513BBJ6	A+	A1	-	NON-USD FIXED INCOME	FOREIGN	ISRAEL ST	1.25000000	5/1/2016	10,000,000.00	41,095.89	10,000,000.00	10,000,000.00	0.04%
500769EG5	AAA	Aaa	AAA	NON-USD FIXED INCOME	FOREIGN	KFW	2.62500000	2/16/2016	3,063,075.00	3,281.25	3,000,000.00	3,062,431.06	0.01%
68323ABJ2	AA-	Aa2	AA-	NON-USD FIXED INCOME	FOREIGN	PROVINCE OF ONTARIO CANADA	0.95000000	5/26/2015	6,010,194.00	15,041.67	6,000,000.00	6,002,731.16	0.03%
68323ACE2	AA-	Aa2	AA-	NON-USD FIXED INCOME	FOREIGN	PROVINCE OF ONTARIO CANADA	1.00000000	7/22/2016	6,028,782.00	6,500.00	6,000,000.00	5,999,022.79	0.03%

683234DP0	AA-	Aa2	AA-	NON-USD FIXED INCOME	FOREIGN	PROVINCE OF ONTARIO CANADA	1.60000000	9/21/2016	5,067,475.00	35,555.56	5,000,000.00	5,054,206.94	0.02%
313378J77	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.87500000	3/13/2020	1,109,614.00	9,625.00	1,100,000.00	1,077,457.10	0.00%
313383ZU8	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	3.00000000	9/10/2021	5,399,625.00	72,675.00	5,100,000.00	5,201,511.86	0.02%
3135G0TG8	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	0.87500000	2/8/2018	1,691,330.00	950.35	1,700,000.00	1,697,254.98	0.01%
3135G0YM9	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	1.87500000	9/18/2018	4,900,704.00	40,750.00	4,800,000.00	4,794,121.13	0.02%
31359MEU3	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	6.25000000	5/15/2029	2,272,896.00	29,444.44	1,600,000.00	2,222,467.39	0.01%
31359MFP3	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	7.25000000	5/15/2030	2,658,426.00	36,290.28	1,700,000.00	2,632,897.34	0.01%
31359MGK3	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	6.62500000	11/15/2030	895,440.00	11,704.17	600,000.00	877,791.76	0.00%
3137EADM8	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.25000000	10/2/2019	3,746,078.00	19,659.72	3,800,000.00	3,791,746.47	0.02%
3137EADP1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	0.87500000	3/7/2018	1,889,094.00	8,035.42	1,900,000.00	1,896,819.04	0.01%
46513EFF4	AA+	Aaa	AAA	NON-USD FIXED INCOME	GOVERNMENT AGENCIES	ISRAEL ST AID	5.50000000	9/18/2023	1,731,380.00	34,863.89	1,400,000.00	1,772,074.73	0.01%
46513EGV8	AA+	Aaa	AAA	NON-USD FIXED INCOME	GOVERNMENT AGENCIES	ISRAEL ST AID	5.50000000	12/4/2023	497,128.00	5,316.67	400,000.00	473,605.19	0.00%
46513EJX1	AA+	Aaa	-	NON-USD FIXED INCOME	GOVERNMENT AGENCIES	ISRAEL ST AID	5.50000000	4/26/2024	374,388.00	5,729.17	300,000.00	385,653.35	0.00%
742651DE9	A+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	PRIVATE EXPORT FUNDING CORP	5.45000000	9/15/2017	4,317,689.96	98,009.17	3,900,000.00	3,897,325.19	0.02%
880591DZ2	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	TENNESSEE VALLEY AUTH BD	5.37500000	4/1/2056	2,943,411.68	49,270.83	2,200,000.00	2,188,543.93	0.01%
880591EQ1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	TENNESSEE VALLEY AUTH BD	1.75000000	10/15/2018	7,628,880.00	50,244.44	7,600,000.00	7,573,738.16	0.03%
649083AA0	AA-	Aaa	-	USD FIXED INCOME	GOVERNMENT AGENCIES	TENNESSEE VALLEY AUTH BD	7.29900000	3/15/2019	1,799,400.47	54,156.44	1,609,093.04	1,609,093.04	0.01%
880591EP3	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	TENNESSEE VALLEY AUTH BD	3.50000000	12/15/2042	5,058,854.80	37,092.22	5,020,000.00	4,885,553.55	0.02%
3134G3P38	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	0.75000000	10/5/2016	3,999,800.00	12,166.67	4,000,000.00	4,000,000.00	0.02%
3135G0QM8	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	1.50000000	10/23/2019	3,953,040.00	21,333.33	4,000,000.00	3,999,730.19	0.02%
3135G0RD7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	1.55000000	10/29/2019	3,969,720.00	21,011.11	4,000,000.00	3,999,458.27	0.02%
31398A4M1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	1.62500000	10/26/2015	10,093,100.00	56,423.61	10,000,000.00	9,995,575.49	0.04%
880591EP3	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	TENNESSEE VALLEY AUTH BD	3.50000000	12/15/2042	3,023,220.00	22,166.67	3,000,000.00	2,903,006.35	0.01%
31359MFP3	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	7.25000000	5/15/2030	781,890.00	10,673.61	500,000.00	775,049.01	0.00%
313586RC5	AA-	Aaa	AA-	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	0.00000000	10/9/2019	9,912,078.00	-	10,890,000.00	9,569,911.75	0.04%
742651DB5	A+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	PRIVATE EXPORT FUNDING CORP	4.95000000	11/15/2015	2,062,880.00	29,150.00	2,000,000.00	2,065,037.77	0.01%
3133XGAY0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	5.50000000	7/15/2036	1,394,240.00	7,027.78	1,000,000.00	1,321,278.47	0.01%
3130A2T97	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.50000000	9/28/2016	7,101,539.10	15,108.75	7,110,000.00	7,093,640.95	0.03%
31359MEU3	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	6.25000000	5/15/2029	2,379,438.00	30,824.65	1,675,000.00	2,271,467.76	0.01%
3137EADP1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	0.87500000	3/7/2018	5,816,421.00	24,740.63	5,850,000.00	5,754,228.91	0.03%
3137EADS5	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	0.87500000	10/14/2016	7,029,610.00	23,309.03	7,000,000.00	7,024,393.75	0.03%
3130A2T97	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.50000000	9/28/2016	2,152,435.55	4,579.38	2,155,000.00	2,151,424.99	0.01%
3130A3J70	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.62500000	11/23/2016	384,869.10	695.14	385,000.00	384,867.68	0.00%
3133XGAY0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	5.50000000	7/15/2036	160,337.60	808.19	115,000.00	129,453.22	0.00%
313383V81	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.37500000	8/28/2015	445,516.20	848.29	445,000.00	444,995.79	0.00%
3135G0A78	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	1.62500000	1/21/2020	2,307,089.40	4,170.83	2,310,000.00	2,307,725.85	0.01%
3135G0YT4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	1.62500000	11/27/2018	778,354.50	3,267.15	770,000.00	767,838.53	0.00%
3135G0ZR7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	2.62500000	9/6/2024	694,129.50	8,514.84	675,000.00	669,096.34	0.00%
3137EADB2	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	2.37500000	1/13/2022	1,061,466.50	3,261.67	1,030,000.00	1,010,036.16	0.00%
3137EADN6	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	0.75000000	1/12/2018	1,465,155.60	1,510.83	1,480,000.00	1,475,239.51	0.01%
31771KAB3	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FINANCING CORP STRIP	0.00000000	10/6/2017	398,056.70	-	410,000.00	396,658.12	0.00%
31771KAC1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FINANCING CORP STRIP	0.00000000	10/6/2017	543,687.20	-	560,000.00	541,776.93	0.00%
912833XY1	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BD CPN STRIP	0.00000000	8/15/2030	304,566.90	-	445,000.00	309,657.69	0.00%
3137EADL0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.00000000	9/29/2017	500,950.00	2,111.11	500,000.00	499,850.21	0.00%
418097AC5	AA+	Aaa	AAA	NON-USD FIXED INCOME	GOVERNMENT AGENCIES	HASHEMITE KINGDOM OF JORDAN GO	2.50300000	10/30/2020	461,812.50	3,785.79	450,000.00	450,000.00	0.00%
690353TJ6	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	OVERSEAS PRIVATE INVT CORP	3.37000000	5/15/2021	735,900.66	8,848.37	695,019.61	695,019.61	0.00%
911759KN7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	U S DEPT HSG & URBAN DEV GOVT	3.30000000	8/1/2019	161,706.00	412.50	150,000.00	148,997.54	0.00%
066717AA7	AA+	Aaa	AAA	NON-USD FIXED INCOME	GOVERNMENT AGENCIES	TUNISIA GOVERNMENT AID BONDS	2.45200000	7/24/2021	1,432,984.00	3,528.16	1,400,000.00	1,400,000.00	0.01%
313371PV2	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.62500000	12/9/2016	4,072,320.00	14,805.56	4,000,000.00	4,052,737.43	0.02%
313378MN8	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.00000000	3/10/2017	3,517,220.00	16,625.00	3,500,000.00	3,484,111.31	0.02%
313378PN5	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.27000000	3/2/2017	1,010,200.00	6,314.72	1,000,000.00	1,000,955.81	0.00%
313378WF4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.12500000	3/10/2017	1,258,250.00	6,679.69	1,250,000.00	1,251,431.67	0.01%
3133782N0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.87500000	3/10/2017	2,508,900.00	10,390.63	2,500,000.00	2,489,629.26	0.01%
313379FW4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.00000000	6/9/2017	1,080,579.25	2,448.61	1,075,000.00	1,077,746.67	0.00%
313380EC7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.75000000	9/8/2017	2,484,650.00	9,010.42	2,500,000.00	2,498,011.14	0.01%
3133813R4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.00000000	11/9/2017	1,616,241.25	5,055.56	1,625,000.00	1,625,620.91	0.01%
3135G0WA7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	1.12500000	3/28/2018	1,239,275.00	5,976.56	1,250,000.00	1,225,162.75	0.01%
3137EADL0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.00000000	9/29/2017	1,502,850.00	6,333.33	1,500,000.00	1,504,355.44	0.01%
3137EADP1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	0.87500000	3/7/2018	7,084,102.50	30,132.81	7,125,000.00	7,105,609.21	0.03%
690353A23	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	OVERSEAS PRIVATE INVT CORP	0.00000000	7/12/2016	1,752,415.00	-	1,750,000.00	1,750,000.00	0.01%
690353D20	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	OVERSEAS PRIVATE INVT CORP	2.52000000	9/15/2022	2,267,730.00	13,072.50	2,250,000.00	2,250,000.00	0.01%
690353ZX8	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	OVERSEAS PRIVATE INVT CORP	0.00000000	7/12/2016	1,879,143.75	-	1,875,000.00	1,875,000.00	0.01%
313371PV2	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.62500000	12/9/2016	4,072,320.00	14,805.56	4,000,000.00	4,052,737.42	0.02%
313378MN8	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.00000000	3/10/2017	3,517,220.00	16,625.00	3,500,000.00	3,484,111.30	0.02%
313378PN5	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.27000000	3/2/2017	1,010,200.00	6,314.72	1,000,000.00	1,000,955.81	0.00%
313378WF4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.12500000	3/10/2017	1,258,250.00	6,679.69	1,250,000.00	1,251,431.68	0.01%
3133782N0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.87500000	3/10/2017	2,508,900.00	10,390.63	2,500,000.00	2,489,629.27	0.01%
313379FW4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.00000000	6/9/2017	1,080,579.25	2,448.61	1,075,000.00	1,077,746.66	0.00%
313380EC7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.75000000	9/8/2017	2,484,650.00	9,010.42	2,500,000.00	2,498,011.13	0.01%
3133813R4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.00000000	11/9/2017	1,616,241.25	5,055.56	1,625,000.00	1,625,620.93	0.01%
3135G0WA7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	1.12500000	3/28/2018	1,239,275.00	5,976.56	1,250,000.00	1,225,162.77	0.01%
3137EADL0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.00000000	9/29/2017	1,502,850.00	6,333.33	1,500,000.00	1,504,355.44	0.01%

02265QAA6	AA+	Aaa	AAA	NON-USD FIXED INCOME	GOVERNMENT AGENCIES	AMAL LTD/CAYMAN ISLANDS	3.46500000	8/21/2021	4,709,278.38	4,300.25	4,467,794.11	4,713,982.54	0.02%
066717AA7	AA+	Aaa	AAA	NON-USD FIXED INCOME	GOVERNMENT AGENCIES	TUNISIA GOVERNMENT AID BONDS	2.45200000	7/24/2021	2,917,146.00	7,182.32	2,850,000.00	2,850,000.00	0.01%
233383AB4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	DY8 LEASING LLC	2.62700000	4/29/2026	3,404,153.95	14,686.57	3,354,375.02	3,397,544.33	0.01%
266893AA4	AA+	Aaa	AAA	NON-USD FIXED INCOME	GOVERNMENT AGENCIES	DURRAH MSN 35603	1.68400000	1/22/2025	5,590,022.16	16,149.59	5,754,011.49	5,572,629.10	0.02%
3133EA5R5	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	2.17000000	10/24/2022	2,631,192.20	20,363.04	2,660,000.00	2,494,536.12	0.01%
3133EDH21	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.19200000	9/14/2016	2,516,483.85	201.20	2,515,000.00	2,514,615.44	0.01%
3133EDJX1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.22300000	4/17/2017	3,271,667.70	243.07	3,270,000.00	3,270,000.00	0.01%
3133EDW81	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.20150000	4/26/2017	2,850,798.00	47.86	2,850,000.00	2,849,845.39	0.01%
3133EDZW5	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.19190000	3/29/2017	17,009,350.00	2,752.11	17,000,000.00	16,998,285.52	0.07%
3133EEEA4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.20100000	5/8/2017	5,749,021.50	673.60	5,745,000.00	5,744,687.74	0.03%
3133EEGF1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.21650000	5/24/2017	4,319,358.15	129.75	4,315,000.00	4,314,760.77	0.02%
313378PN5	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.27000000	3/2/2017	1,010,200.00	6,314.72	1,000,000.00	1,000,955.81	0.00%
313378WF4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.12500000	3/10/2017	1,258,250.00	6,679.69	1,250,000.00	1,251,431.68	0.01%
313379FW4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.00000000	6/9/2017	1,080,579.25	2,448.61	1,075,000.00	1,077,746.66	0.00%
313380EC7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.75000000	9/8/2017	2,484,650.00	9,010.42	2,500,000.00	2,498,011.13	0.01%
3133813R4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.00000000	11/9/2017	1,616,241.25	5,055.56	1,625,000.00	1,625,620.93	0.01%
3135G0QJ5	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	2.25000000	10/17/2022	2,849,014.80	24,455.00	2,920,000.00	2,759,526.72	0.01%
3135G0WA7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	1.12500000	3/28/2018	1,239,275.00	5,976.56	1,250,000.00	1,225,162.77	0.01%
3137EADL0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.00000000	9/29/2017	1,502,850.00	6,333.33	1,500,000.00	1,504,355.44	0.01%
3137EADP1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	0.87500000	3/7/2018	7,084,102.50	30,132.81	7,125,000.00	7,105,609.14	0.03%
36733PAA0	AA+	Aaa	AAA	NON-USD FIXED INCOME	GOVERNMENT AGENCIES	GATE CAPITAL CAYMAN ONE LTD	1.83900000	3/27/2021	6,356,269.36	29,152.40	6,340,924.33	6,377,371.75	0.03%
59280LAA8	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	MEXICAN AIRCRAFT FINANCE V LLC	2.32900000	1/14/2027	1,419,884.25	-	1,425,000.00	1,425,000.00	0.01%
766750AA1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	RIMON LLC	2.45000000	11/1/2025	3,826,517.47	7,434.86	3,641,562.51	3,644,068.98	0.02%
876780AA5	AA+	Aaa	AAA	NON-USD FIXED INCOME	GOVERNMENT AGENCIES	TAYARRA LTD	3.62800000	2/15/2022	5,788,423.88	8,797.90	5,456,247.53	5,847,570.93	0.03%
89609GAA0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	TRICAHUE LEASING LLC	3.50300000	11/19/2021	5,087,204.75	5,624.67	4,817,018.20	5,126,906.78	0.02%
98913LAB9	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	ZARAPITO LEASING LLC	2.62800000	11/12/2026	2,831,971.76	3,883.71	2,800,078.86	2,800,078.86	0.01%
3130A2T97	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.50000000	9/28/2016	8,489,885.00	18,062.50	8,500,000.00	8,480,442.73	0.04%
3133ECM35	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.19300000	4/18/2016	5,003,500.00	294.86	5,000,000.00	4,999,737.13	0.02%
3133EDAT9	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.28000000	7/27/2016	4,005,400.00	1,026.67	4,000,000.00	4,005,104.02	0.02%
3133EDD58	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.19350000	4/6/2016	5,003,450.00	618.13	5,000,000.00	5,001,402.77	0.02%
3133EDFH0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.18300000	7/18/2016	6,002,940.00	335.50	6,000,000.00	6,001,255.77	0.03%
3133ED4J8	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.20220000	10/11/2016	10,007,600.00	1,011.00	10,000,000.00	9,997,589.38	0.04%
3133ED4K5	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.19100000	7/8/2016	5,003,250.00	557.08	5,000,000.00	4,999,676.69	0.02%
313371PV2	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.62500000	12/9/2016	4,072,320.00	14,805.56	4,000,000.00	4,052,737.42	0.02%
313378MN8	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.00000000	3/10/2017	3,517,220.00	16,625.00	3,500,000.00	3,484,111.30	0.02%
313378PN5	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.27000000	3/2/2017	1,010,200.00	6,314.72	1,000,000.00	1,000,955.81	0.00%
313378WF4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.12500000	3/10/2017	1,258,250.00	6,679.69	1,250,000.00	1,251,431.68	0.01%
3133782N0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.87500000	3/10/2017	2,508,900.00	10,390.63	2,500,000.00	2,489,629.27	0.01%
313379FW4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.00000000	6/9/2017	1,080,579.25	2,448.61	1,075,000.00	1,077,746.66	0.00%
313380EC7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.75000000	9/8/2017	2,484,650.00	9,010.42	2,500,000.00	2,498,011.13	0.01%
3133813R4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.00000000	11/9/2017	1,616,241.25	5,055.56	1,625,000.00	1,625,620.93	0.01%
3133836L0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.20000000	5/24/2018	1,889,645.00	6,143.33	1,900,000.00	1,871,010.80	0.01%
3134G4J33	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	0.15200000	10/16/2015	5,002,650.00	274.44	5,000,000.00	5,000,011.04	0.02%
3135G0ES8	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	1.37500000	11/15/2016	5,062,950.00	20,243.06	5,000,000.00	5,049,486.17	0.02%
3135G0KM4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	0.50000000	5/27/2015	5,004,150.00	6,527.78	5,000,000.00	5,003,302.13	0.02%
3135G0WA7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	1.12500000	3/28/2018	1,239,275.00	5,976.56	1,250,000.00	1,225,162.77	0.01%
3135G0YG2	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	0.18100000	7/25/2016	3,301,617.00	66.37	3,300,000.00	3,299,076.00	0.01%
3135G0YH0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	0.19200000	8/15/2016	1,500,915.00	112.00	1,500,000.00	1,499,677.41	0.01%
3137EADB2	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	2.37500000	1/13/2022	3,091,650.00	9,500.00	3,000,000.00	2,989,819.20	0.01%
3137EADL0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.00000000	9/29/2017	1,502,850.00	6,333.33	1,500,000.00	1,504,355.44	0.01%
3137EADP1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	0.87500000	3/7/2018	7,084,102.50	30,132.81	7,125,000.00	7,105,609.14	0.03%
3137EADS5	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	0.87500000	10/14/2016	2,555,765.35	8,474.50	2,545,000.00	2,552,333.46	0.01%
3130A1B72	AA+	Aaa	AAA	CASH AND CASH EQUIVA	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.12500000	3/10/2015	49,999,500.00	29,687.50	50,000,000.00	49,999,658.38	0.22%
3130A1DM7	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.15000000	3/12/2015	50,000,150.00	35,208.33	50,000,000.00	50,000,000.00	0.22%
3130A1NW4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.25000000	10/15/2015	100,016,300.00	94,444.44	100,000,000.00	100,007,463.78	0.44%
3130A1PG7	AA+	Aaa	AAA	CASH AND CASH EQUIVA	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.12500000	4/14/2015	49,999,500.00	23,784.72	50,000,000.00	49,999,395.04	0.22%
3130A1TN8	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.12500000	4/24/2015	49,998,800.00	21,875.00	50,000,000.00	49,999,123.32	0.22%
3130A1U97	AA+	Aaa	AAA	CASH AND CASH EQUIVA	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.12500000	4/29/2015	49,998,000.00	21,180.56	50,000,000.00	49,999,249.32	0.22%
3130A15E4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.19000000	6/26/2015	50,009,350.00	17,152.78	50,000,000.00	49,996,700.48	0.22%
3130A2QH2	AA+	Aaa	AAA	CASH AND CASH EQUIVA	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.12500000	7/29/2015	49,987,850.00	5,555.56	50,000,000.00	49,991,714.62	0.22%
3130A2QQ2	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.34000000	1/25/2016	50,022,700.00	17,000.00	50,000,000.00	50,058,791.54	0.22%
3130A2WR3	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.38000000	2/26/2016	50,027,400.00	2,638.89	50,000,000.00	50,007,393.20	0.22%
3130A2Y75	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.40000000	3/10/2016	50,006,050.00	95,000.00	50,000,000.00	50,000,000.00	0.22%
3130A22N5	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.42000000	6/6/2016	49,960,650.00	49,583.33	50,000,000.00	50,000,000.00	0.22%
3130A22P0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.40000000	6/6/2016	50,007,400.00	47,222.22	50,000,000.00	49,933,046.18	0.22%
3130A3PT5	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.12500000	12/8/2015	49,939,600.00	14,409.72	50,000,000.00	49,930,938.90	0.22%
3130A33T9	AA+	Aaa	AAA	CASH AND CASH EQUIVA	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.20000000	9/25/2015	100,031,900.00	86,666.67	100,000,000.00	100,010,696.29	0.44%
3130A4C26	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.34000000	3/14/2016	49,994,100.00	8,500.00	50,000,000.00	50,020,755.32	0.22%
3130A42K7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.62500000	2/2/2017	50,049,000.00	25,173.61	50,000,000.00	50,018,151.08	0.22%
3130A46Y3	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.53000000	8/11/2016	50,089,450.00	14,722.22	50,000,000.00	50,021,629.20	0.22%
3133ECNU4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.22000000	5/6/2015	50,011,000.00	35,138.89	50,000,000.00	49,995,382.76	0.22%
3133ECQF4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.25000000	5/28/2015	100,032,400.00	64,583.33	100,000,000.00	99,988,633.00	0.44%

3133ECR71	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.30000000	6/4/2015	100,027,000.00	72,500.00	100,000,000.00	99,995,711.99	0.44%
3133ECX74	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.30000000	7/13/2015	50,012,500.00	20,000.00	50,000,000.00	49,986,355.29	0.22%
3133ECY65	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.40000000	8/26/2015	50,046,700.00	2,777.78	50,000,000.00	49,993,360.95	0.22%
3133ECZ23	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.45000000	9/9/2015	50,065,750.00	107,500.00	50,000,000.00	50,003,300.30	0.22%
3133EDEK4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.25000000	9/10/2015	50,025,400.00	59,375.00	50,000,000.00	49,994,756.26	0.22%
3133EDEL2	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.18000000	3/12/2015	50,001,750.00	42,250.00	50,000,000.00	49,999,987.81	0.22%
3133EDFC1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.20000000	8/14/2015	50,008,550.00	4,722.22	50,000,000.00	49,996,878.46	0.22%
3133EDGC0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.25000000	11/4/2015	50,004,250.00	40,625.00	50,000,000.00	50,001,352.15	0.22%
3133EDG63	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.37500000	3/3/2016	50,024,650.00	92,708.33	50,000,000.00	49,998,714.83	0.22%
3133EDN40	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.27000000	1/11/2016	50,015,750.00	18,750.00	50,000,000.00	49,984,814.58	0.22%
3133EDSH6	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.50000000	8/11/2016	49,966,750.00	13,888.89	50,000,000.00	49,994,198.98	0.22%
3133EDU83	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.40000000	3/2/2016	25,030,125.00	50,000.00	25,000,000.00	25,003,207.71	0.11%
3133EDY89	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.55000000	10/17/2016	49,770,400.00	102,361.11	50,000,000.00	50,046,455.16	0.22%
3133EEAT7	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.20000000	12/7/2015	49,976,600.00	23,333.33	50,000,000.00	49,998,224.86	0.22%
3133EEBU3	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.60000000	11/14/2016	49,934,850.00	89,166.67	50,000,000.00	50,017,115.04	0.22%
3133EEFA3	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.72000000	12/15/2016	24,988,800.00	38,000.00	25,000,000.00	24,990,867.38	0.11%
3133EEHY9	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.70000000	1/13/2017	49,970,250.00	46,666.67	50,000,000.00	50,079,478.44	0.22%
3133EEKU3	AA+	Aaa	AAA	CASH AND CASH EQUIVA	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.24000000	1/21/2016	49,959,850.00	13,333.33	50,000,000.00	49,994,047.80	0.22%
3133EEMS6	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL FARM CR BK CONS BD	0.35000000	5/6/2016	49,966,950.00	12,152.78	50,000,000.00	50,000,000.00	0.22%
313383DN8	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.25000000	5/26/2015	50,008,650.00	32,986.11	50,000,000.00	49,994,029.63	0.22%
313383Z46	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	0.45000000	9/21/2015	50,066,700.00	100,000.00	50,000,000.00	50,015,934.16	0.22%
3134G5RS6	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	0.60000000	11/28/2016	99,993,900.00	155,000.00	100,000,000.00	100,008,800.30	0.44%
3135G0HG1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	0.37500000	3/16/2015	50,005,850.00	85,937.50	50,000,000.00	50,001,421.77	0.22%
3135G0KM4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	0.50000000	5/27/2015	50,041,550.00	65,277.78	50,000,000.00	50,004,992.41	0.22%
3130A1LJ5	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	1.62500000	4/28/2017	5,010,970.00	27,760.42	5,000,000.00	5,042,077.38	0.02%
313372C28	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN BK CONS BD	2.37500000	12/11/2015	15,246,450.00	79,166.67	15,000,000.00	15,219,917.60	0.07%
3134G4XX1	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.00000000	3/27/2017	5,002,500.00	21,388.89	5,000,000.00	5,001,035.86	0.02%
3134G5BE4	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.25000000	10/17/2017	998,162.00	4,652.78	1,000,000.00	1,000,483.68	0.00%
3134G5HV0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.25000000	9/29/2017	15,010,605.00	79,166.67	15,000,000.00	15,006,965.28	0.07%
3134G5KD6	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.15000000	7/20/2017	2,989,161.00	3,929.17	3,000,000.00	3,000,804.84	0.01%
3134G5R23	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.25000000	12/5/2017	2,995,794.00	8,958.33	3,000,000.00	2,997,377.60	0.01%
3134G5XE0	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.50000000	4/30/2018	1,994,336.00	2,583.33	2,000,000.00	2,000,584.70	0.01%
3134G5X59	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL HOME LN MTG CORP	1.35000000	12/27/2017	1,995,678.00	4,500.00	2,000,000.00	2,000,000.00	0.01%
3135G0A86	AA+	Aaa	AAA	USD FIXED INCOME	GOVERNMENT AGENCIES	FEDERAL NATL MTG ASSN	1.25000000	1/30/2018	2,996,730.00	3,229.17	3,000,000.00	3,005,410.95	0.01%
3128FL3L5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D7-8903	7.50000000	3/1/2027	37,312.90	223.82	35,811.33	36,305.65	0.00%
3128GJZN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #E8-2549	7.00000000	2/1/2016	343.22	1.98	340.18	340.96	0.00%
3128H7ZC9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #E9-9739	5.00000000	8/1/2018	2,202.33	8.70	2,087.22	2,066.40	0.00%
3128H7Z47	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #E9-9763	4.50000000	9/1/2018	9,277.97	33.14	8,836.08	8,731.30	0.00%
3128H7Z54	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #E9-9764	4.50000000	9/1/2018	8,707.08	31.10	8,293.72	8,195.37	0.00%
3128KCWG8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A5-0647	5.00000000	7/1/2036	4,295.06	16.16	3,879.14	4,147.89	0.00%
3128KWB28	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A6-5457	6.00000000	9/1/2037	4,811.14	21.06	4,211.14	4,374.72	0.00%
3128K2F53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A4-1988	5.00000000	2/1/2036	7,950.71	29.97	7,193.00	7,690.74	0.00%
3128K6VS6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A4-6025	5.00000000	7/1/2035	7,057.06	26.65	6,396.55	6,838.35	0.00%
3128K7Y69	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A4-7033	5.00000000	9/1/2035	39,906.71	150.14	36,032.50	38,522.54	0.00%
3128K7ZD3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A4-7040	5.00000000	9/1/2035	7,435.85	28.06	6,734.58	7,199.96	0.00%
3128K8GK6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A4-7402	5.00000000	10/1/2035	2,044.08	7.69	1,845.52	1,973.10	0.00%
3128K8GM2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A4-7404	5.00000000	10/1/2035	19,066.56	71.82	17,235.78	18,427.17	0.00%
3128LDHK3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A7-9234	5.00000000	5/1/2036	47,119.10	177.27	42,545.46	45,491.75	0.00%
3128LXAF7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1806	5.00000000	3/1/2035	2,048,008.46	7,691.11	1,845,867.51	1,973,213.42	0.01%
3128LXAT7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1818	5.00000000	5/1/2035	16,378.16	61.52	14,765.61	15,784.89	0.00%
3128LXAU4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1819	5.00000000	6/1/2035	13,233.69	49.70	11,927.51	12,751.10	0.00%
3128LXBH2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1840	5.00000000	7/1/2035	3,363.23	12.62	3,028.38	3,237.54	0.00%
3128LXCU2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1883	5.00000000	8/1/2035	3,892.79	14.64	3,512.65	3,755.33	0.00%
3128LXC81	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1895	5.00000000	7/1/2035	14,183.68	53.27	12,783.73	13,666.67	0.00%
3128LXE30	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1954	5.00000000	11/1/2035	33,235.57	124.99	29,997.63	32,071.74	0.00%
3128LXFW5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1981	5.00000000	12/1/2035	28,189.45	105.25	25,260.27	24,624.75	0.00%
3128LXQ37	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-2274	5.00000000	7/1/2036	14,564.31	54.81	13,154.18	14,065.57	0.00%
3128LXS76	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-2342	5.00000000	10/1/2036	2,775.87	10.45	2,507.20	2,681.04	0.00%
3128L54A6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A7-2617	6.00000000	2/1/2038	6,669.70	29.25	5,850.10	6,078.02	0.00%
3128MAFA2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-7961	3.50000000	3/1/2045	2,206,470.00	2,245.83	2,100,000.00	2,203,523.44	0.01%
3128MDMZ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-4676	4.50000000	9/1/2026	5,250,716.39	18,518.17	4,938,179.04	5,209,520.93	0.02%
3128MDQJ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-4757	5.00000000	6/1/2026	1,310,003.67	5,028.00	1,206,720.47	1,288,359.29	0.01%
3128MJBD1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-8035	5.00000000	1/1/2035	4,244.62	15.94	3,825.68	4,089.47	0.00%
3128MJB82	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-8062	5.00000000	6/1/2035	8,781.89	33.00	7,919.39	8,466.22	0.00%
3128MJCJ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-8072	5.00000000	8/1/2035	97,708.34	367.24	88,136.70	94,225.72	0.00%
3128MJCR9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-8079	5.00000000	9/1/2035	27,793.69	104.52	25,084.33	26,817.79	0.00%
3128M4EM1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-2540	5.00000000	11/1/2034	15,844.52	59.04	14,169.92	15,146.39	0.00%
3128M4QW6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-2869	5.00000000	11/1/2035	14,684.99	55.22	13,253.96	14,170.38	0.00%
3128M5DM9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-3408	5.00000000	12/1/2036	4,861.84	18.31	4,393.85	4,698.66	0.00%
3128M6UB2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-4778	6.00000000	7/1/2038	41,087.66	180.19	36,038.33	37,447.22	0.00%
3128M6YJ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-4913	5.00000000	3/1/2038	54,074.79	203.65	48,876.31	52,278.29	0.00%
3128M7HB5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-5326	5.00000000	2/1/2038	17,049.33	64.10	15,384.42	16,455.03	0.00%

3128M7KV7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-5408	5.00000000	12/1/2036	4,338.06	16.32	3,917.23	4,188.97	0.00%
3128M7LA2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-5421	5.00000000	11/1/2035	23,634.04	88.77	21,305.17	22,778.24	0.00%
3128M7QZ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-5572	5.00000000	2/1/2039	5,079,333.05	19,091.85	4,582,043.83	4,965,442.50	0.02%
3128M84A9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-6817	5.50000000	5/1/2040	885,259.30	3,628.35	791,639.96	853,614.70	0.00%
3128M9P30	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7342	5.50000000	3/1/2040	1,942,317.86	7,958.42	1,736,382.85	1,872,271.31	0.01%
3128M9P48	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7343	5.50000000	8/1/2040	3,024,414.40	12,398.95	2,705,224.91	2,917,934.68	0.01%
3128M9U67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7505	7.00000000	2/1/2039	864,969.29	4,360.23	747,467.41	831,449.89	0.00%
3128PPNG4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-0391	4.50000000	7/1/2024	33,875.77	118.07	31,484.52	32,511.73	0.00%
3128PP6N8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-0877	4.50000000	10/1/2024	20,244.56	70.97	18,924.04	19,547.22	0.00%
3128PQK59	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-1216	4.50000000	11/1/2024	34,002.09	118.08	31,488.08	32,528.14	0.00%
3128PQLR0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-1236	4.50000000	11/1/2024	92,202.32	320.20	85,387.54	88,207.91	0.00%
3128PQLZ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-1244	4.50000000	11/1/2024	14,024.13	49.79	13,276.02	13,714.52	0.00%
3128PQL33	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-1246	4.50000000	12/1/2024	33,484.99	116.28	31,008.93	32,036.17	0.00%
3128PQL82	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-1251	4.50000000	11/1/2024	40,911.90	146.10	38,960.00	40,246.88	0.00%
31283HRL1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-1391	7.00000000	4/1/2032	674,287.66	3,368.97	577,538.42	601,522.98	0.00%
31283HXS9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-1589	5.00000000	9/1/2033	2,089.99	7.85	1,883.02	2,012.22	0.00%
31287YGV0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C7-1112	7.00000000	9/1/2032	20,045.80	111.85	19,173.78	19,853.29	0.00%
31287YJ54	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C7-1184	7.00000000	9/1/2032	142,279.52	771.45	132,248.47	136,932.60	0.00%
31287YKD5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C7-1192	7.00000000	9/1/2032	189,706.57	973.70	166,920.28	172,832.41	0.00%
31288JJV9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C7-9276	6.00000000	5/1/2033	327,411.22	1,438.29	287,657.02	298,090.19	0.00%
31288JJW7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C7-9277	6.00000000	5/1/2033	217,303.72	947.84	189,568.02	196,443.45	0.00%
31288JJX5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C7-9278	6.00000000	5/1/2033	33,924.11	149.80	29,959.30	31,045.94	0.00%
31288JKE5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C7-9293	6.00000000	5/1/2033	17,046.28	74.60	14,920.42	15,461.54	0.00%
31292JAL4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C0-1811	5.00000000	4/1/2034	3,132.50	11.75	2,821.03	3,015.01	0.00%
312927Y59	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A8-1632	6.50000000	9/1/2038	51,436.48	244.48	45,135.16	45,673.47	0.00%
312928UU6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A8-2395	6.00000000	10/1/2038	9,574.01	41.28	8,255.59	8,578.95	0.00%
31294KF42	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #E0-1087	6.50000000	12/1/2016	22,169.90	116.52	21,510.81	21,609.58	0.00%
31296LKE0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A1-2093	5.00000000	8/1/2033	4,249.12	15.96	3,829.31	4,091.91	0.00%
31296LVE8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A1-2413	5.00000000	8/1/2033	64,132.16	240.73	57,774.12	61,736.48	0.00%
31296NDL8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A1-3707	5.00000000	9/1/2033	12,979.15	48.74	11,698.62	12,501.23	0.00%
31296NV61	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A1-4237	5.00000000	10/1/2033	2,437.85	9.15	2,196.42	2,347.18	0.00%
31296P5J7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A1-5349	5.00000000	11/1/2033	2,167.33	8.14	1,953.24	2,087.33	0.00%
31297KC91	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A3-0096	5.00000000	12/1/2034	389,289.65	1,461.51	350,761.95	374,939.95	0.00%
31297KFM9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A3-0172	5.00000000	12/1/2034	608,290.24	2,284.54	548,290.78	586,084.44	0.00%
31297SZP3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A3-7050	5.00000000	9/1/2035	10,938.65	41.14	9,873.32	10,555.59	0.00%
31297TTT0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A3-7762	5.00000000	9/1/2035	6,132.98	23.09	5,542.79	5,925.83	0.00%
31298EPA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C4-5817	7.50000000	12/1/2030	23,525.00	134.27	21,483.23	21,655.54	0.00%
31298FT36	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C4-6870	7.50000000	1/1/2031	14,626.59	86.74	13,877.88	14,094.66	0.00%
3132GVGT3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-9810	3.50000000	8/1/2042	697,477.38	1,924.15	659,709.03	707,495.11	0.00%
3132HLNE9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-0389	3.50000000	8/1/2042	7,639,082.09	21,074.36	7,225,494.77	7,748,874.19	0.03%
3132HPRZ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-3204	3.00000000	11/1/2042	516,456.54	1,265.40	506,161.22	525,458.24	0.00%
3132JNG35	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q2-1118	4.00000000	8/1/2043	92,067.03	284.17	85,250.41	89,168.30	0.00%
3132J7ZF2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-6641	3.50000000	3/1/2043	1,589,598.87	4,422.88	1,516,416.61	1,598,629.21	0.01%
31335HYP2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C9-0718	4.50000000	10/1/2023	206,279.17	713.90	190,373.47	186,094.96	0.00%
31371GUK4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0251786	6.00000000	5/1/2018	5,150.46	22.71	4,541.13	4,596.62	0.00%
31371HAC2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0252103	6.00000000	11/1/2018	22,361.80	98.58	19,716.27	19,985.23	0.00%
31371HCE6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0252169	6.00000000	12/1/2018	13,647.51	60.16	12,032.93	12,199.71	0.00%
31371HJ66	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0252385	6.00000000	4/1/2019	26,038.70	114.79	22,958.17	23,296.56	0.00%
31371HLW6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0252441	6.00000000	5/1/2019	5,785.86	25.51	5,101.36	5,177.68	0.00%
31371JXL3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0253683	7.50000000	1/1/2031	83,743.29	478.13	76,500.25	77,815.31	0.00%
31371JY81	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0253735	7.00000000	3/1/2031	21,202.35	108.50	18,600.35	18,717.10	0.00%
31371KGQ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0254107	7.00000000	11/1/2031	90,112.71	446.95	76,619.94	79,047.40	0.00%
31371K2Z3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0254692	5.50000000	3/1/2033	3,597.52	14.59	3,182.72	3,467.15	0.00%
31374TE70	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0323358	6.00000000	11/1/2018	22,406.04	98.78	19,755.28	20,024.72	0.00%
31374THP7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0323438	6.00000000	12/1/2018	61,597.25	271.55	54,309.94	55,062.73	0.00%
31374TL72	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0323550	6.00000000	1/1/2019	45,384.24	200.08	40,015.02	40,578.64	0.00%
31376KPF7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0357822	5.50000000	5/1/2035	16,853.81	68.50	14,945.56	16,292.16	0.00%
31378TP25	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0408241	6.00000000	2/1/2018	543.35	2.40	479.07	484.59	0.00%
3138ABMF3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AH9357	4.50000000	4/1/2041	2,313,517.69	7,918.88	2,111,702.31	2,152,943.66	0.01%
3138AKGL7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AI5602	4.50000000	7/1/2041	613,048.88	2,107.33	561,955.85	595,296.57	0.00%
3138AMQQ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AI7662	4.50000000	7/1/2041	-	-	0.00	-	0.00%
3138ANZG1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AI8842	4.50000000	8/1/2041	494,367.04	1,699.10	453,094.65	479,985.10	0.00%
3138AUP84	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AJ3146	4.50000000	10/1/2041	129,960.66	446.33	119,020.31	126,088.32	0.00%
3138AUW37	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AJ3365	4.00000000	10/1/2041	105,140.37	326.97	98,092.43	102,357.27	0.00%
3138AVQE8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AJ4052	4.00000000	10/1/2041	95,323.22	296.31	88,892.72	92,757.58	0.00%
3138AVQN8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AJ4060	4.50000000	10/1/2041	353,591.87	1,215.52	324,137.50	343,386.46	0.00%
3138AVSY2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AJ4134	4.50000000	10/1/2041	73,124.21	251.16	66,975.21	70,952.58	0.00%
3138EJRP5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL2293	4.52100000	6/1/2021	1,866,529.50	5,874.18	1,670,541.56	1,910,223.06	0.01%
3138ELYN7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL4316	7.00000000	3/1/2039	574,240.72	2,896.22	496,494.63	552,278.80	0.00%
3138ELYV9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL4323	4.50000000	11/1/2043	461,151.76	1,592.21	424,590.29	458,052.39	0.00%
3138E0BT5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AJ7249	4.00000000	12/1/2041	41,009.52	127.67	38,300.17	39,966.42	0.00%
3138E1HN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AJ8336	4.00000000	12/1/2041	0.01	-	0.01	0.01	0.00%

3138E1HV2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ8343	4.00000000	12/1/2041	585,503.51	1,820.05	546,015.66	569,805.36	0.00%
3138E42T7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK0785	4.00000000	1/1/2042	143,453.22	445.95	133,784.61	139,620.80	0.00%
3138E42X8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK0789	4.00000000	1/1/2042	768,760.34	2,390.22	717,066.98	748,348.18	0.00%
3138E42Y6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK0790	4.00000000	1/1/2042	167,782.48	521.73	156,517.89	163,345.78	0.00%
3138E43A7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK0792	4.00000000	1/1/2042	473,707.77	1,473.25	441,974.03	461,254.62	0.00%
3138E43B5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK0793	4.00000000	1/1/2042	41,170.07	128.03	38,409.22	40,084.74	0.00%
3138MFSR9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ0527	3.50000000	11/1/2042	3,025,010.38	8,371.00	2,870,056.05	3,056,175.22	0.01%
3138MHKF9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ2093	3.50000000	11/1/2042	94,188.30	260.63	89,359.32	95,154.15	0.00%
3138NYEN1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR1940	3.50000000	1/1/2043	529,585.41	1,465.46	502,443.42	535,037.56	0.00%
3138WBGW9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS2012	4.00000000	3/1/2044	2,140,763.21	2,406.23	1,968,735.13	2,139,153.77	0.01%
3138WQNS7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT3100	3.50000000	4/1/2043	97,634.51	270.17	92,629.73	98,641.84	0.00%
3138WQNW8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT3104	3.50000000	4/1/2043	1,195,762.07	3,308.80	1,134,445.30	1,208,076.19	0.01%
3138WQNX6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT3105	3.50000000	4/1/2043	378,527.52	1,047.79	359,243.34	382,559.93	0.00%
31380W6R0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0452780	6.00000000	12/1/2018	12,314.63	54.29	10,857.74	11,008.24	0.00%
31380XQR6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0453264	6.00000000	11/1/2018	12,078.29	53.25	10,649.36	10,794.59	0.00%
31381QCZ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0467288	2.80000000	3/1/2018	1,527,833.90	3,440.57	1,474,529.66	1,450,013.48	0.01%
31385W4K2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555326	5.50000000	4/1/2033	301,131.65	1,206.93	263,330.55	286,871.92	0.00%
31385XNR4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555800	5.50000000	10/1/2033	2,348.09	9.52	2,077.41	2,263.51	0.00%
31401H2Z4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0709192	5.00000000	6/1/2018	17,291.41	68.32	16,395.87	16,300.25	0.00%
31402CVP4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725222	5.50000000	2/1/2034	119,910.77	486.25	106,091.31	115,607.48	0.00%
31402C4G4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725423	5.50000000	5/1/2034	711,558.89	2,885.45	629,553.28	686,076.34	0.00%
31402C4H2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725424	5.50000000	4/1/2034	1,488,887.83	6,037.61	1,317,296.76	1,453,473.83	0.01%
31402DC73	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725594	5.50000000	7/1/2034	2,381,058.82	9,655.29	2,106,609.70	2,324,532.94	0.01%
31402DJS0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725773	5.50000000	9/1/2034	1,349,290.75	5,471.43	1,193,766.81	1,317,314.29	0.01%
31402DP79	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725946	5.50000000	11/1/2034	48,288.63	195.83	42,726.11	46,569.15	0.00%
31402HDT5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0729214	2.45100000	2/1/2035	428,722.41	822.73	402,805.88	401,817.71	0.00%
31402KZB3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0731638	4.50000000	8/1/2018	22,988.47	82.21	21,922.38	21,917.68	0.00%
31402QYV7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735224	5.50000000	2/1/2035	7,551.92	30.63	6,682.59	7,284.19	0.00%
31402QY39	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735230	5.50000000	2/1/2035	17,584.39	71.36	15,570.37	16,972.09	0.00%
31402YMB7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0742054	5.00000000	1/1/2019	49,890.86	197.05	47,291.26	47,300.57	0.00%
31403DDX4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0745418	5.50000000	4/1/2036	15,288.28	62.38	13,611.00	14,840.94	0.00%
31403SC95	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0756196	5.50000000	12/1/2033	83,105.13	335.41	73,180.40	79,740.34	0.00%
31404EJV9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0766276	5.00000000	3/1/2019	25,345.49	99.37	23,847.85	23,767.90	0.00%
31404L7J3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0772297	5.50000000	3/1/2034	6,039.30	24.34	5,309.98	5,786.45	0.00%
31404QJ75	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0775286	6.50000000	5/1/2034	107,453.68	508.93	93,956.79	97,170.96	0.00%
31405EQN8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0787161	5.00000000	4/1/2019	115,058.50	454.58	109,099.49	108,727.96	0.00%
31405JPH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0790724	5.50000000	9/1/2034	14,445.78	58.40	12,741.93	13,887.32	0.00%
31405JRY2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0790803	6.50000000	9/1/2034	263,886.35	1,249.84	230,740.48	238,675.60	0.00%
31406CRT7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0806098	6.00000000	12/1/2034	396.64	1.75	349.69	361.40	0.00%
31407EVG5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0828715	5.50000000	7/1/2035	6,341.61	25.88	5,645.87	6,154.86	0.00%
31409A5P0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0865854	6.00000000	3/1/2036	24,373.15	105.94	21,188.70	21,670.11	0.00%
31410FYU3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888223	5.50000000	1/1/2036	2,427,053.84	9,868.79	2,153,189.65	2,376,771.84	0.01%
31410GDH3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888504	2.20100000	4/1/2034	747,971.27	1,282.08	698,999.37	702,984.09	0.00%
31410GDN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888509	2.36500000	6/1/2033	35,359.08	65.39	33,176.40	33,199.46	0.00%
31410GHL0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888635	5.50000000	9/1/2036	121,650.12	493.67	107,709.30	117,454.53	0.00%
31410GTY9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888967	6.00000000	12/1/2037	18,735.54	80.90	16,180.76	16,789.08	0.00%
31410KQ98	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889780	5.50000000	3/1/2023	625,060.95	2,638.38	575,647.38	621,844.79	0.00%
31410KTP9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889858	5.50000000	7/1/2038	1,362.39	5.43	1,183.93	1,224.96	0.00%
31410KXQ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889987	5.50000000	8/1/2038	17,665.34	70.57	15,397.45	15,959.46	0.00%
31410KZF4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0890042	5.50000000	7/1/2022	377,002.31	1,591.05	347,138.03	374,584.54	0.00%
31410MMX5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0891474	6.00000000	4/1/2036	46,996.11	204.28	40,855.88	41,784.88	0.00%
31411EYW1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0906225	5.50000000	1/1/2037	1,421.90	5.68	1,239.23	1,283.89	0.00%
31411GNS7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0907701	5.50000000	2/1/2037	2,737.70	11.17	2,437.34	2,525.24	0.00%
31411J7B6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0909990	5.50000000	3/1/2037	2,219.05	9.05	1,975.60	2,046.91	0.00%
31411NWC7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0912443	5.50000000	3/1/2037	1,254.10	5.02	1,096.29	1,135.88	0.00%
31411RFD5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0912864	5.50000000	2/1/2037	3,829.16	15.58	3,398.32	3,520.84	0.00%
31411S7J9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0914497	5.50000000	3/1/2037	1,854.92	7.41	1,616.62	1,672.05	0.00%
31411VFE4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0915565	5.50000000	4/1/2037	1,750.23	7.14	1,558.21	1,614.50	0.00%
31411WXG7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0916979	5.50000000	4/1/2037	2,565.65	10.28	2,242.78	2,323.77	0.00%
31412LBJ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0928041	5.50000000	12/1/2036	6,668.63	26.70	5,824.74	6,034.44	0.00%
31412LDY3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0928119	5.50000000	3/1/2037	6,318.83	25.29	5,518.15	5,717.27	0.00%
31412LEH9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0928136	5.50000000	2/1/2037	257.24	1.03	224.65	232.73	0.00%
31412NP83	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0930247	5.50000000	12/1/2038	22,650.08	90.21	19,682.89	20,367.24	0.00%
31412NR24	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0930305	5.50000000	12/1/2038	8,888.37	35.45	7,733.65	8,002.58	0.00%
31412UEQ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0934943	4.50000000	9/1/2039	21,706.09	73.62	19,632.51	20,177.28	0.00%
31412UY53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0935532	4.50000000	8/1/2039	80,104.97	271.69	72,451.87	73,190.91	0.00%
31412VB98	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0935764	4.50000000	11/1/2024	118,952.40	413.53	110,275.90	113,979.56	0.00%
31412XSX3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0938034	5.50000000	7/1/2037	3,982.89	16.10	3,513.61	3,640.73	0.00%
31414DT48	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0963271	5.50000000	5/1/2038	4,429.35	17.64	3,849.10	3,982.33	0.00%
31414DWU6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0963359	6.00000000	5/1/2038	10,567.85	45.55	9,110.29	9,455.74	0.00%
31414DZP4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0963450	6.00000000	6/1/2038	9,669.71	41.76	8,352.95	8,669.91	0.00%
31414EHG2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0963831	5.50000000	6/1/2038	399.04	1.60	348.20	360.24	0.00%

31414EMG6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0963959	5.50000000	7/1/2038	503.98	2.01	439.28	454.50	0.00%
31414E3F9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0964398	6.00000000	7/1/2038	24,021.06	103.54	20,707.99	21,494.22	0.00%
31414E5L4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0964451	5.50000000	7/1/2038	647.80	2.58	563.64	583.18	0.00%
31414RLM5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0973832	5.50000000	3/1/2038	6,366.35	25.36	5,532.39	5,723.69	0.00%
31415LMQ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0983367	6.00000000	8/1/2038	9,213.47	39.71	7,942.79	8,244.59	0.00%
31415MDW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0984017	5.50000000	6/1/2038	449.44	1.79	390.57	404.13	0.00%
31415PKW7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0985109	5.50000000	7/1/2038	917.22	3.65	797.06	824.67	0.00%
31415WAD5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0991104	5.50000000	12/1/2038	11,543.80	45.98	10,031.55	10,380.34	0.00%
31415YBL2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0992943	6.50000000	11/1/2038	183,289.93	868.12	160,267.50	164,953.54	0.00%
31415YFV6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0993080	5.50000000	12/1/2038	2,213.19	9.03	1,970.38	2,038.89	0.00%
31415YG78	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0993122	5.50000000	1/1/2039	10,771.96	43.22	9,429.90	9,757.94	0.00%
31415YZM4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0993648	5.50000000	12/1/2038	1,895.02	7.73	1,687.12	1,748.82	0.00%
31416ARW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0994301	5.50000000	1/1/2039	3,731.34	15.23	3,321.97	3,443.58	0.00%
31416BM70	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995082	5.50000000	8/1/2037	4,411,445.72	17,927.30	3,911,410.94	4,318,943.35	0.02%
31416BTT5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995262	5.50000000	1/1/2024	542,479.22	2,294.45	500,608.34	541,418.21	0.00%
31416BY28	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995429	5.50000000	9/1/2023	56,641.90	239.12	52,170.86	53,307.17	0.00%
31416BY36	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995430	5.50000000	9/1/2023	42,605.97	179.81	39,230.21	40,137.91	0.00%
31416BY44	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995431	5.50000000	2/1/2023	349,615.99	1,475.69	321,968.55	347,762.64	0.00%
31416BY51	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995432	5.50000000	10/1/2023	21,380.17	90.24	19,688.72	20,164.63	0.00%
31416CMJ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995961	5.50000000	5/1/2024	1,007,625.80	4,251.23	927,541.84	1,003,573.77	0.00%
31416H5F8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA0845	5.50000000	1/1/2039	68,860.25	274.26	59,837.89	61,919.68	0.00%
31416H6M2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA0875	5.50000000	1/1/2039	12,553.50	50.00	10,908.79	11,288.29	0.00%
31416JH20	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA1148	5.50000000	1/1/2039	2,726.19	11.12	2,427.10	2,511.54	0.00%
31416JYD7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA1607	5.50000000	1/1/2039	8,426.04	33.64	7,339.95	7,623.21	0.00%
31416J4P3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA1729	5.50000000	1/1/2039	87,256.62	347.20	75,753.46	78,677.06	0.00%
31416KA32	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA1825	5.50000000	1/1/2039	6,210.95	25.07	5,469.60	5,691.78	0.00%
31416KD47	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA1922	5.50000000	1/1/2039	20,594.25	82.61	18,024.81	18,757.05	0.00%
31416NFG2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA4666	4.50000000	5/1/2039	11,389.90	38.74	10,330.60	10,884.15	0.00%
31416N5T5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA5357	4.50000000	4/1/2039	50,851.98	173.01	46,135.13	46,604.69	0.00%
31416QVR3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA6923	4.50000000	7/1/2024	29,159.79	101.53	27,074.76	27,972.95	0.00%
31416RH63	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA7452	4.50000000	5/1/2039	14,078.67	47.87	12,765.37	13,449.39	0.00%
31416SFG1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA8266	4.50000000	6/1/2039	21,121.70	71.61	19,095.99	20,119.71	0.00%
31416T3D9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA9795	4.50000000	7/1/2039	105,018.59	356.19	94,985.30	95,953.64	0.00%
31417KL47	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC1246	4.50000000	8/1/2039	65,036.32	220.59	58,822.86	60,454.23	0.00%
31417KXH5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC1579	4.50000000	8/1/2039	147,579.11	500.55	133,479.65	137,181.48	0.00%
31417NL41	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC3946	4.50000000	1/1/2040	17,764.09	60.23	16,062.29	16,396.84	0.00%
31417N5A5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC4440	4.50000000	10/1/2024	12,451.56	44.25	11,800.41	12,195.56	0.00%
31417QN83	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC4914	4.50000000	12/1/2024	59,403.65	206.51	55,070.17	56,925.22	0.00%
31417QUG7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC5082	4.50000000	10/1/2039	274,936.37	932.51	248,669.42	251,208.50	0.00%
31417SYF1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC6109	4.50000000	11/1/2024	62,417.43	217.05	57,879.13	59,823.00	0.00%
31417S5V8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC6259	4.50000000	12/1/2024	132,282.93	459.88	122,635.22	126,766.20	0.00%
31417TKN7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC6600	4.50000000	11/1/2024	81,914.92	284.86	75,962.50	78,513.71	0.00%
31417TL97	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC6651	4.50000000	12/1/2039	109,703.50	372.08	99,221.71	100,235.89	0.00%
31417TQE1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC6752	4.50000000	1/1/2040	158,557.96	537.79	143,409.60	144,876.15	0.00%
31417UCM5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC7275	4.50000000	11/1/2024	62,309.17	216.97	57,859.76	59,802.99	0.00%
31417UCN3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC7276	4.50000000	11/1/2024	42,182.82	146.64	39,103.79	40,417.11	0.00%
31417UP41	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC7642	4.50000000	11/1/2024	77,141.56	268.13	71,500.86	73,902.25	0.00%
31417VY64	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC8832	4.50000000	12/1/2039	18,943.70	64.25	17,133.85	17,490.57	0.00%
31418AHY7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1146	4.00000000	8/1/2042	3,194,984.41	9,813.99	2,944,197.65	3,189,281.86	0.01%
31418AM96	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1283	3.50000000	12/1/2042	4,199,905.15	11,622.35	3,984,805.35	4,243,259.71	0.02%
31418AQ35	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1373	3.50000000	3/1/2043	89,315.91	247.14	84,735.13	90,233.91	0.00%
31418AYL6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1614	4.50000000	10/1/2043	0.01	-	0.01	0.01	0.00%
31418MLS9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0336	5.00000000	2/1/2024	312,918.88	1,200.90	288,215.90	301,341.57	0.00%
31418MUK6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0585	4.50000000	12/1/2039	384,803.51	1,305.16	348,043.19	348,018.18	0.00%
31418M4L3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0826	5.50000000	2/1/2038	41,833.29	170.20	37,135.64	40,508.55	0.00%
31418PD44	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD1922	4.50000000	1/1/2040	12,900.95	43.85	11,694.22	11,937.78	0.00%
36176AAA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0759901	4.00000000	1/15/2042	604,593.31	1,854.42	556,326.43	593,399.12	0.00%
36176JRF9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0767586	4.00000000	1/15/2042	259,029.35	803.83	241,148.21	257,217.94	0.00%
36176MA29	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0769825	4.00000000	7/15/2041	348,969.81	1,080.07	324,020.26	345,573.00	0.00%
3620AGW68	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0729769	4.00000000	2/15/2040	1,669.65	5.18	1,554.40	1,657.19	0.00%
3620AMXY3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0734295	4.00000000	3/15/2041	325,477.53	1,008.99	302,696.59	322,805.58	0.00%
3620A9S85	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0723343	4.00000000	9/15/2039	33,234.78	103.14	30,940.54	32,983.51	0.00%
36211LFE7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0515965	4.00000000	11/15/2041	227,265.75	703.34	211,001.73	225,054.10	0.00%
36225DH49	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0081150	1.62500000	11/20/2034	555,532.81	723.19	534,048.06	539,357.67	0.00%
36241LNV4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0783104	4.00000000	9/15/2040	1,014,032.65	3,138.19	941,455.83	1,003,877.30	0.00%
36297E4W2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0710137	4.00000000	11/15/2040	260,294.24	805.68	241,704.73	257,741.11	0.00%
3128CUBZ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G3-0056	7.00000000	7/1/2016	16,697.84	95.60	16,387.94	16,372.43	0.00%
3128FMF97	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D7-9192	8.00000000	4/1/2027	7,092.76	41.62	6,243.30	6,259.89	0.00%
3128GQ5T4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #E8-8058	6.00000000	2/1/2017	72,746.68	350.85	70,170.71	70,392.33	0.00%
3128HD4K2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #84-7126	2.72300000	3/1/2033	2,420.95	10.55	2,319.94	2,320.58	0.00%
3128JR6V3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #84-8084	2.37300000	1/1/2035	25,428.30	94.22	23,789.22	24,087.94	0.00%
3128LXS76	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-2342	5.00000000	10/1/2036	51,659.53	194.41	46,659.50	48,497.28	0.00%

3128MCGD1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-3596	4.00000000	7/1/2024	598,996.41	1,868.06	560,417.28	586,870.04	0.00%
3128MDCM3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-4376	4.00000000	9/1/2025	493,443.96	1,538.82	461,645.80	483,997.10	0.00%
3128MJPB0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-8417	5.00000000	8/1/2040	147,606.74	555.69	133,364.72	140,483.31	0.00%
3128MMK28	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-8312	4.00000000	6/1/2024	724,680.91	2,260.04	678,013.26	709,951.75	0.00%
3128M5GP9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-3506	6.50000000	3/1/2036	846,298.16	3,847.70	710,345.19	730,699.44	0.00%
3128M6EF1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-4334	5.00000000	4/1/2038	307,830.53	1,145.17	274,841.33	282,991.33	0.00%
3128M7ME3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-5457	4.50000000	5/1/2039	551,903.69	1,881.93	501,849.24	526,969.06	0.00%
3128M7YL4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-5815	5.50000000	7/1/2035	807,807.21	3,284.56	716,630.33	783,764.62	0.00%
3128M73F1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-5898	5.00000000	6/1/2040	1,761,945.60	6,510.39	1,562,493.33	1,637,455.69	0.01%
3128M8C28	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-6089	6.00000000	8/1/2037	166,445.63	729.95	145,990.86	157,135.17	0.00%
3128M8F25	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-6185	4.50000000	12/1/2040	49,532.03	170.86	45,561.36	48,754.93	0.00%
3128M9A51	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-6928	5.00000000	1/1/2035	100,895.17	378.71	90,890.00	97,645.88	0.00%
3128M9CJ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-6973	4.00000000	4/1/2042	2,565,899.78	7,974.45	2,392,335.81	2,563,221.97	0.01%
3128M9C67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-6993	3.50000000	4/1/2042	96,000.60	266.53	91,383.01	97,423.74	0.00%
3128M9VU3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-7527	3.00000000	10/1/2043	3,399,886.37	8,327.26	3,330,903.36	3,227,374.28	0.01%
3128PBRS5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #J0-0497	5.50000000	11/1/2020	138,813.61	600.00	130,908.07	131,165.42	0.00%
3128PD7J3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #J0-2697	5.50000000	11/1/2020	98,353.22	428.35	93,457.90	93,641.68	0.00%
3128QGAF9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1N-0006	2.03000000	4/1/2035	284,373.47	913.94	270,083.36	270,704.13	0.00%
3128QGB84	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1N-0063	3.11400000	10/1/2035	28,476.72	140.98	26,586.18	26,478.12	0.00%
3128QJ7B6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1G-1790	2.77600000	11/1/2035	120,203.96	519.55	112,141.02	115,012.71	0.00%
3128QSBU9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1G-1851	1.90900000	3/1/2036	71,382.62	218.61	68,614.70	69,029.70	0.00%
3128UGMY0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1B-8124	3.70500000	5/1/2041	122,397.02	732.79	115,665.30	121,696.83	0.00%
3128UGPP6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1B-8179	3.24100000	4/1/2041	90,487.26	472.78	86,016.96	89,304.09	0.00%
3128UGTL1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1B-8304	3.46600000	5/1/2041	103,618.63	566.79	97,967.84	102,435.02	0.00%
3128UGVQ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1B-8372	3.62600000	6/1/2041	152,780.16	872.49	144,126.79	151,238.02	0.00%
3128UGXF9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1B-8427	3.29800000	6/1/2041	116,638.01	609.77	110,748.41	115,098.01	0.00%
3128UHAK1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1B-8659	3.23000000	9/1/2041	98,731.48	507.40	93,857.46	97,385.44	0.00%
31283HZ65	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1665	5.50000000	3/1/2034	1,193,159.19	4,850.58	1,058,309.40	1,156,683.41	0.01%
31283H6W0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1785	6.00000000	5/1/2033	131,775.47	575.05	115,009.40	117,373.23	0.00%
31283KN53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-1312	6.00000000	10/1/2017	56,816.68	272.06	54,411.16	54,628.93	0.00%
31290KYQ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #55-5219	9.50000000	8/1/2021	28,348.26	407.38	25,536.21	26,115.59	0.00%
31292LGU3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C0-3811	3.50000000	4/1/2042	2,178,414.95	6,023.79	2,065,298.55	2,148,458.93	0.01%
31292LH81	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C0-3855	4.00000000	4/1/2042	497,753.81	1,535.85	460,755.17	492,580.74	0.00%
312933Z23	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A8-7061	4.50000000	6/1/2039	531,974.60	1,805.03	481,342.21	511,280.60	0.00%
3129387E7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-0893	5.00000000	1/1/2040	535,038.62	1,985.61	476,547.21	498,948.79	0.00%
312941VP9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-3322	5.00000000	8/1/2040	190,634.92	718.37	172,409.51	179,343.81	0.00%
312942AV7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-3620	5.00000000	9/1/2040	232,569.70	871.53	209,166.10	220,335.56	0.00%
312945PQ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-6731	4.50000000	2/1/2041	376,721.47	1,290.51	344,135.30	357,903.80	0.00%
3129455M6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-7152	4.50000000	2/1/2041	217,847.07	746.28	199,008.89	202,569.68	0.00%
312946QN9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-7661	4.50000000	3/1/2041	392,382.83	1,344.16	358,441.96	364,857.82	0.00%
312946Q25	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-7673	4.50000000	3/1/2041	428,882.16	1,478.73	394,327.27	424,089.80	0.00%
312946ZF6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-7942	4.50000000	4/1/2041	689,731.54	2,378.25	634,200.91	682,070.37	0.00%
3132GDDT6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-0114	4.50000000	4/1/2041	232,839.09	802.09	213,890.52	227,891.95	0.00%
3132GDY97	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-0736	4.50000000	5/1/2041	143,761.16	495.06	132,016.93	140,661.82	0.00%
3132GEKV1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-1208	4.50000000	6/1/2041	101,544.00	350.34	93,423.62	99,543.39	0.00%
3132GERN2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-1393	4.50000000	6/1/2041	437,678.09	1,508.99	402,396.01	428,755.14	0.00%
3132GF2Z9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-2592	4.50000000	8/1/2041	505,660.51	1,723.47	459,591.10	500,489.43	0.00%
3132GJC31	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-3090	4.50000000	9/1/2041	525,325.41	1,790.49	477,464.38	519,964.77	0.00%
3132GJKG3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-3295	4.00000000	9/1/2041	421,642.78	1,305.45	391,635.66	407,881.69	0.00%
3132GJTS8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-3561	4.00000000	9/1/2041	193,281.27	598.39	179,517.65	186,964.50	0.00%
3132GJWC9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-3643	4.50000000	10/1/2041	663,969.44	2,263.02	603,471.43	633,982.06	0.00%
3132GKF92	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-4092	4.00000000	10/1/2041	633,161.66	1,960.21	588,063.10	613,850.66	0.00%
3132GSKQ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-7203	4.00000000	4/1/2042	143,616.92	443.07	132,919.56	142,335.74	0.00%
3132GSL31	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-7246	4.00000000	3/1/2042	61,519.03	189.79	56,936.76	60,969.23	0.00%
3132GS5M7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-7752	4.00000000	4/1/2042	84,704.00	261.32	78,394.79	83,948.33	0.00%
3132GURU0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-9199	3.50000000	7/1/2042	187,515.59	520.81	178,564.17	190,375.90	0.00%
3132HLLC5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-0323	3.50000000	8/1/2042	38,205.74	106.11	36,381.91	38,789.07	0.00%
3132HLLN1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-0333	3.50000000	8/1/2042	39,787.28	110.51	37,887.96	40,394.73	0.00%
3132HLNH2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-0392	3.50000000	8/1/2042	706,882.71	1,966.92	674,371.28	707,626.07	0.00%
3132HMSH5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-1420	3.50000000	9/1/2042	41,151.61	114.30	39,187.15	41,780.45	0.00%
3132HNCX5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-1886	3.50000000	10/1/2042	252,447.55	701.16	240,396.47	256,308.93	0.00%
3132HNH36	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-2050	3.50000000	10/1/2042	1,859,821.17	5,165.53	1,771,038.99	1,888,268.67	0.01%
3132HNN47	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-2211	3.50000000	10/1/2042	48,243.21	133.99	45,940.22	48,981.11	0.00%
3132HPPE8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-3121	4.00000000	11/1/2042	103,144.90	318.39	95,516.04	101,705.60	0.00%
3132HQBB7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-3634	3.00000000	11/1/2042	426,396.01	1,044.45	417,781.36	429,956.21	0.00%
3132HRGD6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-4696	3.00000000	1/1/2043	452,023.39	1,106.50	442,600.43	454,445.81	0.00%
3132H7DU5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #U9-9114	3.50000000	2/1/2044	10,228,351.34	28,305.87	9,704,870.62	10,015,878.89	0.04%
3132JNWN3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q2-1553	3.50000000	9/1/2043	943,102.07	2,625.25	900,086.92	902,956.12	0.00%
3132JPX49	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q2-2499	4.00000000	10/1/2043	208,447.72	643.74	193,121.59	205,641.18	0.00%
3132J4AU3	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G3-0718	4.00000000	6/1/2033	2,054,408.57	2,323.79	1,901,283.00	2,052,197.34	0.01%
3132J6PY4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-5438	3.00000000	2/1/2043	521,289.04	1,276.06	510,422.15	525,129.03	0.00%
3132J62U7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-5786	3.00000000	2/1/2043	75,444.03	184.72	73,887.95	76,005.85	0.00%

3132J62W3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-5788	3.00000000	2/1/2043	67,112.86	164.28	65,713.81	67,548.44	0.00%
3132J62X1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-5789	3.00000000	2/1/2043	140,593.22	344.23	137,693.40	141,527.31	0.00%
3132J7YU0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-6622	3.50000000	3/1/2043	518,668.66	1,443.14	494,790.10	521,911.87	0.00%
3132J8Z60	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-7564	3.50000000	4/1/2043	56,168.56	156.01	53,487.75	56,837.07	0.00%
3132J82L3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-7578	3.50000000	4/1/2043	258,187.85	717.11	245,867.43	260,802.71	0.00%
3132J85G1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-7646	3.50000000	4/1/2043	1,694,984.79	4,707.75	1,614,086.76	1,709,352.73	0.01%
3132J92P2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-8481	4.00000000	5/1/2043	507,355.15	1,566.85	470,056.20	500,523.28	0.00%
3132L5SN4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #V8-0525	4.00000000	10/1/2043	306,976.28	948.84	284,651.10	295,895.96	0.00%
3132L6BT7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #V8-0950	4.00000000	1/1/2044	858,683.20	2,650.82	795,246.39	846,805.70	0.00%
3132M3AY3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q2-3023	4.00000000	11/1/2043	1,996,061.37	6,160.85	1,848,256.31	1,947,691.30	0.01%
3132M5L34	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q2-5146	4.50000000	3/1/2044	91,204.42	314.71	83,923.24	90,422.54	0.00%
3132M5QS4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q2-5265	4.50000000	3/1/2044	103,648.85	355.37	94,765.53	102,104.47	0.00%
31335GEJ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C8-0137	6.50000000	4/1/2024	9,940.68	47.25	8,722.88	8,693.26	0.00%
31335GEY7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C8-0151	6.50000000	3/1/2024	657.59	3.13	577.03	575.09	0.00%
31356CS74	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D5-0542	6.50000000	3/1/2024	5,489.35	26.09	4,816.87	4,801.14	0.00%
31356CV96	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D5-0640	6.50000000	3/1/2024	1,526.17	7.25	1,339.20	1,334.38	0.00%
31356DP83	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D5-1347	6.50000000	4/1/2024	13,430.68	63.84	11,785.33	11,745.40	0.00%
31356DXF8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D5-1578	6.50000000	4/1/2024	5,589.82	26.57	4,905.03	4,890.35	0.00%
313615R99	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0050912	6.50000000	10/1/2023	10,647.42	50.43	9,310.03	9,204.50	0.00%
31368HKA0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0190289	7.00000000	11/1/2027	15,893.67	81.16	13,912.89	14,044.91	0.00%
31371FAX0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0250322	7.50000000	8/1/2025	1,358.70	7.09	1,134.38	1,153.61	0.00%
31371KEV9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0254048	6.50000000	11/1/2016	7,147.20	37.41	6,906.71	6,972.97	0.00%
31372AXM9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0267184	6.50000000	1/1/2024	1,940.90	9.19	1,697.11	1,676.97	0.00%
31372UD21	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0282821	7.00000000	6/1/2024	4,576.25	24.44	4,189.94	4,233.95	0.00%
31373UE45	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0303555	7.00000000	10/1/2025	825.38	4.14	710.37	716.22	0.00%
31373UQH3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0303856	7.00000000	4/1/2026	61,013.08	303.91	52,098.06	53,824.48	0.00%
31373URD1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0303884	7.00000000	5/1/2026	11,818.49	58.72	10,065.74	10,156.26	0.00%
31373USA6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0303913	7.00000000	5/1/2026	610.25	3.04	521.36	526.85	0.00%
31374CNV4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0310104	5.50000000	8/1/2037	1,925,052.14	7,804.65	1,702,832.50	1,872,263.57	0.01%
31374GPH4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0313724	9.50000000	10/1/2018	18,066.58	132.87	16,783.64	17,284.25	0.00%
31374GWG8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0313947	7.00000000	1/1/2028	2,059.32	10.36	1,775.60	1,792.72	0.00%
31374TLX5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0323542	7.00000000	2/1/2029	37,639.47	186.86	32,032.50	32,301.41	0.00%
31374TPZ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0323640	7.50000000	4/1/2029	458.40	2.37	379.24	386.90	0.00%
31376ABZ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0349356	7.50000000	6/1/2026	9,475.67	55.43	8,869.19	9,025.95	0.00%
31376X4H8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0369024	7.50000000	2/1/2027	7,242.99	44.52	7,123.81	7,256.14	0.00%
31378GP72	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0398346	7.00000000	2/1/2027	14,443.62	75.94	13,018.60	13,156.82	0.00%
31378JS40	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0400239	7.50000000	9/1/2027	1,337.20	7.85	1,255.76	1,276.83	0.00%
31378MFF2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0402566	7.50000000	10/1/2027	4,743.80	29.23	4,676.27	4,762.64	0.00%
31378TMG7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0408159	7.50000000	12/1/2027	14,299.17	83.94	13,430.49	13,680.14	0.00%
31379BGJ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0414301	7.50000000	2/1/2028	5,428.85	32.98	5,277.39	5,374.07	0.00%
31379L5G2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0423047	7.50000000	5/1/2028	1,302.42	7.71	1,234.39	1,255.82	0.00%
3138AAHY0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH8346	4.50000000	3/1/2041	0.01	-	0.01	0.01	0.00%
3138ABDH9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH9103	4.50000000	4/1/2041	662,601.59	2,277.65	607,373.15	647,428.49	0.00%
3138AEY72	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI1633	4.00000000	5/1/2041	64,100.92	199.24	59,771.10	62,432.00	0.00%
3138AFWZ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI2463	4.50000000	5/1/2041	361,380.34	1,242.11	331,228.60	356,191.72	0.00%
3138AG2B3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI3469	3.23700000	7/1/2041	155,085.84	397.07	147,200.32	153,013.77	0.00%
3138AG6U7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI3582	4.50000000	6/1/2041	102,343.16	351.53	93,740.58	101,328.47	0.00%
3138AHXN1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI4284	4.50000000	6/1/2041	276,194.47	951.27	253,671.02	274,204.59	0.00%
3138AJNH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI4891	4.50000000	6/1/2041	-	-	0.00	-	0.00%
3138AKGX1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI5613	4.50000000	7/1/2041	179,618.89	618.50	164,933.24	178,284.78	0.00%
3138AKWL9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI6050	3.55400000	7/1/2041	148,800.27	415.78	140,388.21	147,201.69	0.00%
3138ALH42	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI6550	4.50000000	7/1/2041	155,631.65	535.01	142,670.08	154,675.42	0.00%
3138ALSH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI6819	3.30800000	10/1/2041	77,791.61	203.45	73,801.18	76,944.33	0.00%
3138ANL68	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI8448	4.50000000	8/1/2041	71,169.33	243.38	64,900.58	68,488.48	0.00%
3138ANY49	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI8830	4.00000000	8/1/2041	325,852.63	1,012.56	303,768.65	318,395.58	0.00%
3138ANZC0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI8838	4.00000000	8/1/2041	150,852.14	468.50	140,551.15	147,318.88	0.00%
3138AN4N0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI8928	4.50000000	8/1/2041	207,229.92	714.95	190,652.67	206,695.85	0.00%
3138AP3X4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI9813	2.99400000	9/1/2041	96,130.13	227.80	91,301.21	94,434.47	0.00%
3138AS3R1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ1707	4.00000000	9/1/2041	156,238.23	485.60	145,679.39	153,679.21	0.00%
3138ATNY2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ2206	4.00000000	9/1/2041	145,318.92	451.60	135,480.34	142,794.39	0.00%
3138AUX51	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ3399	3.03000000	10/1/2041	47,012.01	112.73	44,644.09	46,350.18	0.00%
3138AVP90	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ4047	4.00000000	10/1/2041	1,317,297.63	4,083.50	1,225,051.27	1,281,224.86	0.01%
3138AW6X6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ5385	4.00000000	11/1/2041	721,090.31	2,235.36	670,607.01	694,179.44	0.00%
3138AW6Y4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ5386	4.50000000	11/1/2041	1,434,785.96	4,904.29	1,307,810.63	1,377,452.84	0.01%
3138AXB42	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ5458	4.50000000	11/1/2041	1,332,080.69	4,553.23	1,214,194.54	1,278,851.64	0.01%
3138A1CA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH0064	4.50000000	2/1/2041	33,624.37	115.58	30,822.60	33,416.06	0.00%
3138A1SQ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH0526	4.00000000	12/1/2040	917,966.08	2,851.66	855,497.64	915,553.51	0.00%
3138A2XL8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH1582	4.00000000	1/1/2041	38,466.96	119.84	35,951.10	37,551.00	0.00%
3138A5CU4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH3682	4.50000000	6/1/2041	213,283.50	732.78	195,407.61	211,225.01	0.00%
3138A6CD0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH4567	4.00000000	3/1/2041	114,163.10	354.52	106,356.53	106,944.19	0.00%
3138A8ZA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH7036	4.50000000	3/1/2041	1,184,015.39	4,049.00	1,079,734.62	1,105,178.15	0.01%
3138EAEX1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK5549	4.00000000	4/1/2042	1,383,112.42	4,272.31	1,281,692.12	1,375,720.51	0.01%

3138EBVA0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK6908	4.00000000	4/1/2042	435,576.40	1,345.44	403,632.89	433,244.49	0.00%
3138EDEA5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK8228	4.00000000	4/1/2042	685,417.94	2,124.48	637,343.15	672,139.10	0.00%
3138EDEK3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK8237	4.00000000	4/1/2042	825,763.33	2,559.48	767,844.80	809,765.46	0.00%
3138EEAV1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK9019	4.00000000	4/1/2042	381,302.09	1,181.86	354,557.80	373,914.94	0.00%
3138EEX79	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK9701	4.00000000	4/1/2042	339,766.94	1,053.13	315,938.84	333,187.63	0.00%
3138EGGZ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL0215	4.50000000	4/1/2041	-	-	0.00	-	0.00%
3138EGNN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL0396	5.50000000	12/1/2035	105,251.64	427.14	93,195.00	101,363.76	0.00%
3138EGZ49	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL0762	4.50000000	10/1/2041	190,852.97	655.67	174,845.83	189,559.30	0.00%
3138EHGR7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1107	4.50000000	11/1/2041	75,466.09	259.47	69,191.14	75,013.73	0.00%
3138EHTN2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1456	4.00000000	1/1/2042	39,696.55	123.35	37,003.78	39,423.10	0.00%
3138EJLJ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2128	6.00000000	1/1/2042	15,946.93	68.59	13,717.44	15,581.63	0.00%
3138EJLK2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2129	6.00000000	5/1/2040	123,150.54	532.29	106,457.94	120,856.71	0.00%
3138EJLL0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2130	6.00000000	10/1/2034	29,030.34	125.47	25,093.43	28,411.60	0.00%
3138EJQU5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2266	3.50000000	8/1/2042	240,211.78	665.56	228,192.86	236,091.81	0.00%
3138EJWF1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2445	3.50000000	9/1/2042	823,556.46	2,282.16	782,454.15	810,369.89	0.00%
3138EJYJ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2512	4.00000000	10/1/2041	574,087.64	1,783.19	534,955.64	576,677.23	0.00%
3138EJ7D4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2691	4.50000000	8/1/2042	751,199.97	2,570.02	685,338.90	747,503.88	0.00%
3138EJ7F9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2693	4.00000000	8/1/2042	3,243,676.03	10,057.07	3,017,120.45	3,166,794.64	0.01%
3138EKCU7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2782	4.50000000	9/1/2042	952,471.45	3,259.45	869,186.04	948,028.24	0.00%
3138EKL45	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL3046	3.00000000	12/1/2042	434,034.93	1,062.23	424,891.27	438,427.19	0.00%
3138EKX34	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL3397	3.50000000	4/1/2043	906,808.35	2,518.58	863,511.87	887,737.55	0.00%
3138EKY66	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL3432	4.50000000	11/1/2042	33,476.02	114.99	30,664.41	33,245.29	0.00%
3138EKY90	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL3435	4.50000000	1/1/2041	57,388.76	197.21	52,588.00	57,012.77	0.00%
3138ELKJ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL3896	4.50000000	1/1/2043	41,660.49	143.12	38,165.31	41,377.60	0.00%
3138ELLY7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL3942	5.50000000	12/1/2038	895,069.45	3,632.18	792,475.56	879,261.42	0.00%
3138ENAA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL5400	4.50000000	1/1/2043	3,404,179.60	11,715.71	3,124,189.72	3,365,806.91	0.01%
3138ENBH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL5439	3.50000000	11/1/2043	2,031,610.09	5,622.21	1,927,615.24	2,055,944.30	0.01%
3138ENK32	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL5713	4.50000000	10/1/2042	499,853.13	1,720.58	458,820.79	495,448.48	0.00%
3138ENSU4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL5930	4.50000000	1/1/2043	-	-	0.00	-	0.00%
3138ENS91	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL5943	4.50000000	6/1/2042	340,385.91	1,172.66	312,708.12	339,025.66	0.00%
3138ENU56	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL6003	4.50000000	7/1/2042	-	-	0.00	-	0.00%
3138ENZ93	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL6167	3.50000000	1/1/2044	19,575,608.95	54,170.84	18,572,860.23	19,323,634.83	0.09%
3138E07L7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ8098	4.00000000	12/1/2041	314,061.79	973.59	292,077.14	308,005.41	0.00%
3138E5GU6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK1110	4.00000000	2/1/2042	201,527.82	624.64	187,392.79	197,617.86	0.00%
3138E75J9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK3548	4.00000000	2/1/2042	117,120.32	364.45	109,335.62	115,301.50	0.00%
3138E9LH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK4827	3.50000000	4/1/2042	290,563.72	807.25	276,772.16	291,266.58	0.00%
3138LRK50	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO1215	3.50000000	4/1/2042	113,275.35	314.15	107,706.90	114,896.65	0.00%
3138LSLU2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO2138	3.50000000	5/1/2042	322,231.35	893.65	306,393.85	326,851.69	0.00%
3138LSP61	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO2244	2.55100000	6/1/2042	135,181.11	277.66	130,613.55	133,105.11	0.00%
3138LT3U0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO3510	4.00000000	10/1/2041	122,211.86	379.60	113,879.31	118,951.18	0.00%
3138LUFA8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO3760	3.50000000	5/1/2042	333,231.94	924.16	316,853.76	338,010.06	0.00%
3138LYRZ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO7703	3.50000000	7/1/2042	1,955,710.59	5,431.75	1,862,315.47	1,960,105.23	0.01%
3138LY4D6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO8019	3.50000000	7/1/2042	224,781.93	624.50	214,112.69	227,810.26	0.00%
3138LY4F1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO8021	3.50000000	7/1/2042	367,396.44	1,020.71	349,958.03	372,346.12	0.00%
3138MKW77	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ4269	3.50000000	11/1/2042	32,585.97	90.56	31,048.75	32,676.99	0.00%
3138MKXC5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ4274	3.50000000	11/1/2042	19,128.81	53.17	18,228.16	19,184.08	0.00%
3138MN3F5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ7097	3.50000000	12/1/2042	87,746.98	243.78	83,581.28	88,435.70	0.00%
3138MPZM0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ7947	3.50000000	12/1/2042	91,384.74	253.83	87,028.11	92,291.32	0.00%
3138MQDD2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ8199	3.50000000	2/1/2043	35,144.36	97.64	33,477.20	35,233.76	0.00%
3138MRML2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ9362	2.50000000	1/1/2028	598,710.34	1,215.21	583,299.57	593,319.12	0.00%
3138MRNR8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ9399	3.50000000	12/1/2042	59,578.14	165.47	56,733.52	60,164.60	0.00%
3138MSC80	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ9994	3.00000000	2/1/2043	230,979.81	565.28	226,111.63	233,334.67	0.00%
3138M5LP2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP2133	3.50000000	8/1/2042	957,945.46	2,661.72	912,589.75	915,106.24	0.00%
3138M9VP3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP6021	3.00000000	4/1/2043	328,144.07	803.37	321,347.57	310,368.55	0.00%
3138NWAN9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR0012	3.00000000	2/1/2043	96,383.89	235.91	94,363.57	97,490.53	0.00%
3138NWAP4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR0013	3.00000000	2/1/2043	164,359.11	402.28	160,913.94	166,126.25	0.00%
3138NWAR0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR0015	3.00000000	2/1/2043	129,832.19	317.74	127,097.06	131,176.04	0.00%
3138NXJ57	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR1183	3.00000000	1/1/2043	102,219.54	250.17	100,067.09	103,255.60	0.00%
3138NYGA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR1992	3.50000000	1/1/2043	44,118.47	122.54	42,013.99	44,555.34	0.00%
3138NYGR0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR2007	3.50000000	1/1/2043	110,804.57	307.76	105,517.11	111,899.61	0.00%
3138NYH40	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR2050	3.50000000	1/1/2043	99,296.67	275.87	94,584.47	99,546.47	0.00%
3138NYK79	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR2117	3.50000000	12/1/2042	26,572.55	73.83	25,311.53	26,639.17	0.00%
3138NYWB7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR2441	3.50000000	1/1/2043	124,291.16	345.21	118,356.75	125,515.92	0.00%
3138NYWR2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR2455	3.50000000	1/1/2043	31,952.67	88.75	30,428.21	32,268.71	0.00%
3138WAFQ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS1074	2.50000000	10/1/2043	45,466.20	96.21	46,179.68	43,086.21	0.00%
3138WBPE9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS2220	2.50000000	4/1/2029	403,255.85	819.11	393,174.85	401,753.55	0.00%
3138WCWJ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS3348	2.50000000	9/1/2029	536,417.63	1,089.83	523,119.92	534,379.52	0.00%
3138WMFL0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT0170	3.50000000	3/1/2043	847,207.10	2,349.59	805,574.99	851,784.91	0.00%
3138WMWJ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT0648	3.50000000	4/1/2043	554,101.02	1,536.70	526,867.25	557,741.02	0.00%
3138WMW64	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT0668	3.50000000	4/1/2043	75,481.38	209.33	71,771.51	75,977.26	0.00%
3138WMXL0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT0682	3.00000000	4/1/2043	651,133.23	1,594.26	637,703.21	623,051.42	0.00%
3138WMXN6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT0684	3.50000000	4/1/2043	835,498.61	2,321.63	795,985.87	840,245.35	0.00%

3138WMXR7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT0687	3.50000000	4/1/2043	140,726.24	390.98	134,050.52	141,504.19	0.00%
3138WN5E5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT1744	3.50000000	4/1/2043	86,884.72	241.48	82,793.87	87,543.99	0.00%
3138WN5F2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT1745	3.50000000	4/1/2043	425,466.40	1,179.95	404,554.95	428,674.96	0.00%
3138WPGY4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT2014	3.00000000	4/1/2043	-	-	0.00	-	0.00%
3138WPRC0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT2282	3.00000000	5/1/2043	35,835.06	87.74	35,096.28	34,086.54	0.00%
3138WQLT7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT3037	3.50000000	4/1/2043	311,679.05	865.66	296,797.61	305,124.22	0.00%
3138WQMW9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT3072	3.50000000	4/1/2043	61,764.98	171.65	58,851.25	62,289.48	0.00%
3138WQMX7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT3073	3.50000000	4/1/2043	44,336.70	122.96	42,158.78	44,672.33	0.00%
3138WQ4L3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT3526	3.00000000	5/1/2043	193,477.00	473.83	189,530.97	185,175.71	0.00%
3138WR6K1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT4473	3.00000000	7/1/2043	2,377,266.83	5,823.89	2,329,557.49	2,312,084.72	0.01%
3138WTRV0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT5899	3.00000000	6/1/2043	0.01	-	0.01	0.01	0.00%
3138WUEG4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT6434	3.00000000	6/1/2043	2,586,673.77	6,337.03	2,534,811.53	2,515,800.12	0.01%
3138WVPE5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT7620	3.00000000	6/1/2043	55,922.63	136.95	54,778.31	52,906.45	0.00%
3138WV4T5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT8033	3.00000000	7/1/2043	35,881.32	87.86	35,142.28	34,131.03	0.00%
3138WWNP0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT8497	2.50000000	7/1/2043	574,372.33	1,215.39	583,385.64	544,316.46	0.00%
3138W02J7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR3476	3.50000000	1/1/2043	30,174.96	83.86	28,753.66	30,262.10	0.00%
3138W24B8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR5317	3.50000000	2/1/2043	104,967.06	291.70	100,011.49	105,259.13	0.00%
3138W4CQ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR6378	3.00000000	2/1/2043	631,484.45	1,546.91	618,762.69	639,082.23	0.00%
3138W4S51	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR6839	3.00000000	2/1/2043	46,255.92	113.20	45,281.46	46,788.71	0.00%
3138W4S69	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR6840	3.00000000	2/1/2043	51,964.11	127.25	50,898.30	52,546.96	0.00%
3138W5GW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR7412	3.00000000	6/1/2043	35,768.68	87.62	35,047.40	34,038.97	0.00%
3138W5KA5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR7488	3.00000000	3/1/2043	829,923.48	2,032.01	812,805.79	789,425.10	0.00%
3138W5WD6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR7843	3.00000000	5/1/2043	750,553.39	1,838.55	735,418.48	710,290.27	0.00%
3138W9KS8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS0304	3.00000000	8/1/2043	4,998,240.88	12,245.07	4,898,027.24	4,766,634.06	0.02%
3138XRKH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AW2095	2.50000000	8/1/2029	396,379.09	805.11	386,451.16	394,886.98	0.00%
3138XUTM4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AW5055	3.50000000	7/1/2044	510,568.50	1,416.07	485,511.26	496,806.63	0.00%
3138XY4X9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AW8937	2.50000000	8/1/2029	1,599,758.92	3,250.21	1,560,101.15	1,594,156.49	0.01%
3138X0PV4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU1335	3.50000000	7/1/2043	49,410.01	137.03	46,981.54	48,652.09	0.00%
3138X0Y51	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU1631	3.00000000	7/1/2043	98,145.50	240.41	96,164.51	93,689.08	0.00%
3138X1PR1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU2231	3.00000000	7/1/2043	130,777.58	318.41	127,365.46	124,437.87	0.00%
3138X1QY5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU2270	3.00000000	8/1/2043	577,661.68	1,414.85	565,941.04	552,930.66	0.00%
3138X2Q64	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU3176	3.00000000	8/1/2043	934,569.14	2,288.75	915,499.29	894,175.80	0.00%
3138X3BS0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU3648	3.00000000	8/1/2043	37,843.36	92.72	37,088.60	36,021.23	0.00%
3138X3EH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU3735	3.00000000	8/1/2043	677,804.19	1,660.54	664,214.37	648,743.77	0.00%
3138X3EP3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU3741	3.50000000	8/1/2043	795,942.28	2,202.87	755,270.94	775,386.38	0.00%
3138X3YH9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU4311	3.00000000	7/1/2043	1,869,143.70	4,580.11	1,832,044.79	1,789,933.95	0.01%
3138X34G4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU4422	2.50000000	10/1/2028	378,387.19	768.63	368,942.27	376,873.13	0.00%
3138X5SS7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU5928	2.50000000	8/1/2043	343,447.58	726.74	348,837.12	325,473.50	0.00%
3138YB2M4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AX9779	2.50000000	1/1/2030	1,020,264.36	2,072.86	994,972.17	1,012,741.04	0.00%
3138YEZL4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AY1646	2.50000000	2/1/2030	919,148.66	1,867.30	896,301.92	915,749.15	0.00%
3138Y22B8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AX1669	2.50000000	10/1/2029	694,286.55	1,409.72	676,666.16	691,232.26	0.00%
3138Y5CU8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AX3682	2.50000000	11/1/2029	903,801.93	1,836.24	881,396.82	900,778.57	0.00%
3138Y7KW1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AX5708	2.50000000	11/1/2029	196,931.71	400.10	192,049.80	196,272.95	0.00%
3138Y9JB5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AX7457	2.50000000	11/1/2029	505,349.11	1,026.69	492,811.97	503,648.82	0.00%
31380DFW1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0436781	7.00000000	12/1/2024	21,236.69	112.60	19,302.22	19,519.17	0.00%
31384WCW8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0535685	6.50000000	1/1/2016	452.47	2.44	449.59	451.91	0.00%
31385H5J7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0545449	6.50000000	2/1/2017	135,545.09	710.04	131,084.29	132,500.61	0.00%
31385JJC3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0545759	6.50000000	7/1/2032	197,475.80	916.28	169,160.10	194,073.30	0.00%
31385JJF6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0545762	6.50000000	7/1/2032	39,608.13	184.94	34,142.59	39,170.99	0.00%
31385JJT6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0545774	6.50000000	7/1/2017	60,070.27	311.26	57,463.72	58,151.42	0.00%
31385JN46	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0545911	6.50000000	9/1/2017	6,322.15	33.24	6,136.22	6,218.67	0.00%
31385J4V7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0546336	7.00000000	6/1/2030	21,512.20	113.38	19,437.10	20,257.49	0.00%
31385XAU1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555419	6.50000000	11/1/2017	10,897.13	57.01	10,524.76	10,667.31	0.00%
31385XAZ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555424	5.50000000	5/1/2033	171,355.10	694.88	151,609.49	166,890.71	0.00%
31385XEC7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555531	5.50000000	6/1/2033	136,233.76	552.41	120,526.72	132,681.24	0.00%
31385XFT9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555578	6.50000000	7/1/2017	543.05	2.92	539.83	546.15	0.00%
31385XF93	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555592	5.50000000	7/1/2033	126,794.12	514.13	112,173.43	121,851.90	0.00%
31385XK97	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555720	6.50000000	6/1/2015	43.02	0.23	42.95	43.02	0.00%
31385XQ91	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555880	5.50000000	11/1/2033	234,368.41	950.32	207,343.28	222,989.88	0.00%
31386S7G6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0572495	7.00000000	4/1/2029	104,757.81	564.98	96,854.48	100,410.73	0.00%
31387TVW1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0593829	7.00000000	12/1/2028	46,478.67	237.36	40,690.10	42,170.07	0.00%
31388NJY3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0609679	6.50000000	10/1/2016	5,694.39	29.98	5,534.66	5,585.47	0.00%
31389FCG5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0623871	6.50000000	2/1/2017	13,678.15	72.09	13,309.74	13,453.55	0.00%
31389VSX6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0636934	6.50000000	5/1/2017	5,669.26	29.58	5,460.66	5,525.95	0.00%
31389V5D5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0637244	6.50000000	4/1/2017	3,958.67	20.67	3,815.62	3,857.71	0.00%
31391STK6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0675654	5.50000000	2/1/2033	62,639.51	254.13	55,445.46	61,359.36	0.00%
313987KN8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D4-6601	6.50000000	1/1/2024	483.45	2.30	424.22	422.41	0.00%
3139873F4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D4-7098	6.50000000	1/1/2024	5,522.68	26.25	4,846.11	4,829.89	0.00%
313988AD9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D4-7204	6.50000000	1/1/2024	1,801.95	8.56	1,581.20	1,576.01	0.00%
31400CEY6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0683351	5.50000000	2/1/2033	333,064.51	1,351.44	294,859.56	326,309.61	0.00%
31400CYF5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0683910	5.50000000	1/1/2033	74,123.98	301.42	65,764.05	71,998.12	0.00%
31400HA37	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0687726	5.50000000	3/1/2033	357,934.97	1,451.38	316,664.14	350,447.09	0.00%

31400RJX0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0695178	5.50000000	4/1/2033	39,796.95	161.42	35,218.23	38,976.23	0.00%
31401CAQ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0703915	2.02400000	5/1/2033	2,848.90	4.51	2,676.81	2,673.26	0.00%
31401CJG9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0704163	7.00000000	12/1/2027	2,932.40	15.55	2,665.67	2,759.60	0.00%
31401CUW1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0704497	2.18700000	5/1/2033	416,811.37	719.83	394,965.81	392,919.91	0.00%
31401YQD0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0722352	2.39300000	7/1/2033	1,095,184.07	2,065.56	1,035,801.57	1,043,798.64	0.00%
31402CU91	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725208	7.00000000	1/1/2030	792,423.50	4,192.11	718,647.18	748,661.12	0.00%
31402C4G4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725423	5.50000000	5/1/2034	92,820.84	376.40	82,123.45	89,975.62	0.00%
31402DJS0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725773	5.50000000	9/1/2034	321,001.11	1,301.67	284,001.41	303,954.38	0.00%
31402QTA9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735045	5.50000000	12/1/2034	74,305.46	301.44	65,769.27	71,485.26	0.00%
31402QYV7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735224	5.50000000	2/1/2035	61,158.26	248.04	54,118.05	58,826.36	0.00%
31402RAQ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735415	6.50000000	12/1/2032	71,273.57	331.46	61,192.16	70,229.72	0.00%
31402RQY8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735871	5.50000000	7/1/2035	31,101.58	126.14	27,520.84	29,417.43	0.00%
31403CXV8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0745092	6.50000000	7/1/2035	79,554.00	369.97	68,301.94	78,539.95	0.00%
31403EDZ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0746320	2.42100000	10/1/2033	16,223.20	30.51	15,122.58	15,040.21	0.00%
31403HJJ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0749165	6.50000000	5/1/2017	12,466.59	67.32	12,427.44	12,576.06	0.00%
31403QMV9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0754672	1.93100000	10/1/2033	8,333.76	12.80	7,956.39	7,898.75	0.00%
31405WSY2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0801635	2.10500000	7/1/2034	13,796.72	22.89	13,046.91	13,050.83	0.00%
31405XXY4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0802695	2.11500000	12/1/2034	135,617.00	225.28	127,819.98	128,140.14	0.00%
31405XYV9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0802724	1.75000000	10/1/2034	39,264.65	55.53	38,077.40	38,384.51	0.00%
31406DEX0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0806650	5.50000000	12/1/2019	554,078.58	2,338.87	510,299.94	511,499.34	0.00%
31406MA22	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0813725	1.88000000	1/1/2035	56,502.79	83.97	53,598.81	53,595.48	0.00%
31406PCX5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0815586	2.33300000	3/1/2035	10,856.57	19.81	10,188.41	10,225.87	0.00%
31406P4F3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0816322	2.05000000	3/1/2035	1,845.42	3.08	1,800.41	1,795.89	0.00%
31406T6T3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0819982	6.00000000	4/1/2035	354.24	1.56	312.06	315.55	0.00%
31406WK52	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0822116	2.37800000	2/1/2036	190,363.16	349.85	176,544.98	176,698.46	0.00%
31407GCW6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0829985	2.59600000	5/1/2035	46,951.68	94.61	43,732.53	43,872.21	0.00%
31407MSE6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0834917	1.94000000	7/1/2035	8,146.75	12.37	7,651.61	7,685.85	0.00%
31408C2U9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0847787	1.86500000	10/1/2035	12,367.96	18.30	11,771.83	11,738.97	0.00%
31408DFT6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0848078	6.00000000	9/1/2035	3,586.84	15.80	3,159.74	3,196.31	0.00%
31408GHN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0850837	2.44500000	12/1/2035	91,441.83	174.44	85,612.48	85,859.36	0.00%
31409VR88	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0879911	2.06000000	10/1/2033	173,070.64	279.88	163,038.86	161,857.95	0.00%
31410EM88	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0886983	2.05300000	6/1/2036	22,924.64	36.76	21,485.14	21,563.40	0.00%
31410FSX4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888034	6.50000000	8/1/2036	134,313.11	625.65	115,505.37	132,907.15	0.00%
31410FUY9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888099	5.50000000	8/1/2035	0.01	-	0.01	0.01	0.00%
31410GER0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888544	6.50000000	8/1/2036	611,342.65	2,845.81	525,379.98	604,532.60	0.00%
31410GHL0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888635	5.50000000	9/1/2036	120,494.56	488.98	106,686.17	117,014.60	0.00%
31410GVK6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889018	5.50000000	5/1/2036	371,589.83	1,508.25	329,073.53	357,771.80	0.00%
31410GYP2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889118	5.50000000	4/1/2036	182,461.60	740.53	161,569.10	169,925.78	0.00%
31410G4C4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889219	6.00000000	3/1/2038	33,028.80	142.67	28,533.86	32,364.81	0.00%
31410KCG7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889371	6.00000000	1/1/2038	95,931.09	415.04	83,008.35	94,146.12	0.00%
31410KEZ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889452	5.50000000	5/1/2038	0.01	-	0.01	0.01	0.00%
31410KHB3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889526	5.50000000	6/1/2036	173,686.03	704.90	153,797.00	155,019.38	0.00%
31410KJ62	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889585	5.50000000	9/1/2036	64,885.96	263.39	57,466.97	63,736.27	0.00%
31410KPS7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889733	6.00000000	7/1/2038	19,357.39	83.59	16,718.54	18,965.94	0.00%
31410KT95	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889876	5.50000000	8/1/2037	452,982.69	1,838.41	401,107.46	444,283.40	0.00%
31410LAW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0890221	5.50000000	12/1/2033	83,705.11	339.42	74,055.65	81,118.32	0.00%
31413DVA2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0942609	2.38900000	7/1/2037	31,787.50	58.81	29,540.64	29,452.39	0.00%
31413ECS2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0942981	6.00000000	9/1/2037	11,408.32	49.35	9,869.13	11,191.59	0.00%
31414D7J9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0963597	5.50000000	6/1/2038	-	-	0.00	-	0.00%
31414UWN4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0976853	5.50000000	11/1/2029	33,884.18	137.99	30,107.50	33,285.89	0.00%
31415P3Y2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0985615	5.50000000	4/1/2034	172,519.94	700.19	152,768.50	169,108.88	0.00%
31415P3Z9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0985616	5.50000000	4/1/2034	38,879.04	157.79	34,427.55	38,110.00	0.00%
31415WZ30	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0991862	5.50000000	10/1/2038	0.01	-	0.01	0.01	0.00%
31416BMW5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995073	6.00000000	10/1/2037	96,304.32	416.66	83,332.74	94,503.24	0.00%
31416BM54	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995080	5.50000000	4/1/2034	394,324.26	1,602.50	349,637.14	387,034.93	0.00%
31416BN53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995112	5.50000000	7/1/2036	178,292.03	724.55	158,082.73	171,695.28	0.00%
31416BN61	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995113	5.50000000	9/1/2036	97,544.34	395.87	86,372.11	92,374.82	0.00%
31416BT65	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995273	2.31700000	7/1/2035	72,528.60	131.69	68,205.72	74,601.05	0.00%
31416CAF3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995606	2.27400000	11/1/2036	146,417.92	260.41	137,418.39	139,381.02	0.00%
31416NJB9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA4757	4.00000000	12/1/2040	266,221.72	827.03	248,109.71	259,150.09	0.00%
31416Q6B6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA7165	4.50000000	5/1/2039	-	-	0.00	-	0.00%
31416XAB6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB1801	4.00000000	11/1/2040	1,968,414.29	6,102.30	1,830,691.38	1,909,187.27	0.01%
31416XXM7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB2483	4.50000000	3/1/2041	72,109.26	247.94	66,116.46	71,679.69	0.00%
31416YYV4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB3423	4.50000000	8/1/2041	-	-	0.00	-	0.00%
31417ABF5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB3637	4.50000000	10/1/2041	-	-	0.00	-	0.00%
31417ACZ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB3687	4.00000000	10/1/2041	588,152.66	1,823.27	546,981.37	575,008.46	0.00%
31417AJS9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB3872	4.00000000	11/1/2041	1,298,791.08	4,026.17	1,207,851.91	1,258,760.28	0.01%
31417ASJ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB4120	4.50000000	12/1/2041	-	-	0.00	-	0.00%
31417EXJ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7880	3.50000000	2/1/2043	5,572,490.85	15,418.79	5,286,441.50	5,639,604.02	0.02%
31417F3Q9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB8906	3.00000000	4/1/2043	0.01	-	0.01	0.01	0.00%
31417F5B0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB8941	3.50000000	4/1/2043	272,429.94	753.99	258,509.22	267,459.72	0.00%
31417GM29	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB9376	3.50000000	5/1/2043	192,412.51	533.63	182,957.27	189,462.49	0.00%

31417GW93	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB9671	3.50000000	6/1/2043	577,603.37	1,601.94	549,235.37	568,764.53	0.00%
31417TRR1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC6795	4.50000000	12/1/2039	471,165.76	1,621.06	432,281.99	460,611.00	0.00%
31418MTM4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0555	5.50000000	2/1/2038	411,924.59	1,671.87	364,770.68	396,865.75	0.00%
31418MYV8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0723	6.50000000	12/1/2035	727,745.50	3,390.35	625,909.95	719,919.77	0.00%
31418MY63	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0732	6.00000000	1/1/2040	86,176.64	371.77	74,354.95	84,401.25	0.00%
31418VHH8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD7431	4.00000000	8/1/2040	45,318.37	141.18	42,354.41	44,238.42	0.00%
31418V4W9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD8036	4.50000000	8/1/2040	-	-	0.00	-	0.00%
31419ADE4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0100	5.50000000	11/1/2037	99,480.67	403.27	87,986.16	96,548.80	0.00%
31419ADJ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0104	5.50000000	4/1/2037	53,269.75	215.98	47,123.03	52,192.69	0.00%
31419AGK7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0201	5.50000000	8/1/2037	122,034.72	494.92	107,981.95	117,507.31	0.00%
31419AXD4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0675	4.50000000	12/1/2040	290,602.32	998.80	266,346.18	287,733.61	0.00%
31419AZL4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0746	6.50000000	8/1/2036	504,212.47	2,375.14	438,487.57	504,549.17	0.00%
31419BE35	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE1053	4.00000000	9/1/2040	39,171.29	121.66	36,498.51	38,122.19	0.00%
31419BGU3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE1110	4.00000000	10/1/2040	65,500.86	203.48	61,045.18	63,761.04	0.00%
31419BVN2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE1520	4.50000000	9/1/2040	-	-	0.00	-	0.00%
31419DTV3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE3263	4.00000000	10/1/2040	53,790.45	167.07	50,120.15	52,350.00	0.00%
31419EFE4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE3764	4.00000000	11/1/2040	144,451.51	448.72	134,615.18	140,604.76	0.00%
31419EKV0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE3907	4.00000000	11/1/2040	49,815.05	153.94	46,181.92	48,236.73	0.00%
31419EP37	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE4041	4.00000000	9/1/2040	42,962.52	133.46	40,036.65	41,817.70	0.00%
31419EP60	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE4044	4.00000000	10/1/2040	131,272.45	408.27	122,479.64	127,928.73	0.00%
31419ESB6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE4113	4.00000000	10/1/2040	262,614.31	814.27	244,281.02	250,394.09	0.00%
31419FTY2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE5066	4.00000000	10/1/2040	67,329.41	209.12	62,735.30	65,526.39	0.00%
31419FWE2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE5144	4.00000000	11/1/2040	138,068.32	428.74	128,623.50	129,333.29	0.00%
31419FW51	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE5167	4.00000000	9/1/2040	73,862.65	229.47	68,840.72	71,903.14	0.00%
31419GUN2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE5988	4.00000000	10/1/2040	81,368.37	252.67	75,802.21	79,174.63	0.00%
31419HC42	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE6390	4.00000000	2/1/2041	1,360,620.77	4,218.35	1,265,505.39	1,320,904.05	0.01%
31419HRZ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE6803	4.00000000	11/1/2040	1,609,788.43	4,998.89	1,499,667.82	1,581,339.23	0.01%
31419HR46	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE6806	2.95700000	11/1/2040	89,350.30	208.30	84,531.98	87,659.58	0.00%
31419JLP1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE7533	4.00000000	11/1/2040	45,735.81	142.05	42,615.10	44,511.21	0.00%
31419JWS3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE7856	4.00000000	12/1/2040	229,928.25	714.31	214,293.40	223,829.03	0.00%
31419J6G8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE8070	4.00000000	12/1/2040	245,043.19	763.39	229,016.61	224,403.51	0.00%
31419KFF7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE8265	4.00000000	11/1/2040	41,350.53	128.82	38,646.08	40,365.61	0.00%
31419K2B0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE8869	4.00000000	11/1/2040	42,427.30	131.78	39,534.56	41,293.63	0.00%
31419LE66	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE9156	4.50000000	11/1/2040	-	-	0.00	-	0.00%
31419LJN4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE9268	4.00000000	1/1/2041	43,669.85	135.61	40,682.53	42,492.99	0.00%
31419LJ79	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE9285	4.00000000	11/1/2040	143,074.73	444.49	133,348.30	139,281.52	0.00%
36176H7M0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0767100	3.50000000	12/15/2043	842,087.85	2,322.15	796,165.05	810,304.80	0.00%
36176MK69	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0770117	3.50000000	12/15/2041	439,478.79	1,218.33	417,711.83	434,411.67	0.00%
36177JD48	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0790122	3.50000000	2/15/2042	931,940.57	2,582.75	885,513.12	923,034.54	0.00%
36177PCU7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0794582	3.50000000	3/15/2042	118,035.95	327.22	112,189.74	118,611.56	0.00%
36178BCW3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AA3685	3.50000000	6/15/2042	40,465.39	110.89	38,017.80	38,691.79	0.00%
36178MDW8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AB1917	3.50000000	10/15/2042	1,100,434.93	3,049.56	1,045,563.74	1,064,107.81	0.00%
36179MNG1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA0391	3.00000000	9/20/2042	1,136,693.11	2,761.19	1,104,475.56	1,120,450.51	0.00%
36179MQP8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA0462	3.50000000	10/20/2042	2,537,954.82	7,034.87	2,411,954.33	2,519,125.91	0.01%
36179MVS6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA0625	3.50000000	12/20/2042	255,921.62	709.38	243,216.02	254,934.06	0.00%
36179NBB3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA0934	3.50000000	4/20/2043	1,602,631.16	4,442.28	1,523,066.18	1,598,546.73	0.01%
36179NJA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA1157	3.50000000	7/20/2043	99,963.67	277.09	95,000.83	99,575.40	0.00%
36179NLD8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA1224	3.50000000	8/20/2043	2,182,195.43	6,048.75	2,073,857.14	2,179,063.45	0.01%
36179NM96	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA1284	3.00000000	9/20/2043	608,086.03	1,477.03	590,810.72	605,560.73	0.00%
36179NQ35	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA1374	3.00000000	10/20/2043	811,978.99	1,972.24	788,895.89	800,922.38	0.00%
36179QJR3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA2072	3.00000000	12/20/2042	285,379.32	693.22	277,288.06	280,691.21	0.00%
36179QWD9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA2444	3.00000000	12/20/2044	204,853.41	497.52	199,008.53	202,786.24	0.00%
36179QYR6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA2520	3.00000000	1/20/2045	3,911,218.21	9,499.06	3,799,623.27	3,924,225.90	0.02%
36179Q3J8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA2601	3.50000000	2/20/2045	1,158,449.96	3,831.22	1,100,226.00	1,160,422.56	0.01%
36180NKZ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AD9312	3.00000000	7/15/2043	573,828.26	1,393.40	557,358.32	566,861.26	0.00%
36181GFZ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AF1084	3.00000000	7/15/2043	917,503.80	2,227.92	891,169.73	906,364.14	0.00%
36182APT2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AG5834	3.50000000	11/15/2043	103,263.50	286.27	98,148.96	99,891.90	0.00%
36182CR33	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AG7706	3.50000000	1/15/2044	27,670.01	76.67	26,288.55	26,755.47	0.00%
3620AFH42	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0728451	5.00000000	12/15/2039	133,863.04	491.81	118,033.56	127,981.02	0.00%
3620ALSX3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0733234	4.50000000	7/15/2040	131,299.73	447.54	119,343.86	129,386.17	0.00%
3620AMK84	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0733919	5.00000000	9/15/2040	95,262.10	349.80	83,952.82	91,052.57	0.00%
3620ARDQ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0737311	5.00000000	8/15/2040	93,573.26	343.74	82,496.46	91,182.78	0.00%
3620ARH79	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0737454	5.00000000	9/15/2040	82,607.76	303.33	72,798.21	78,954.65	0.00%
3620AR3K5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0738002	4.00000000	2/15/2041	34,027.31	103.86	31,157.12	31,989.84	0.00%
3620ASDX4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0738218	5.00000000	4/15/2041	75,682.53	277.98	66,715.32	73,757.85	0.00%
3620ASEM7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0738240	5.00000000	4/15/2041	51,969.52	191.11	45,866.12	50,707.84	0.00%
3620AS2V0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0738888	4.00000000	10/15/2041	769,017.79	2,333.11	699,934.28	742,359.05	0.00%
3620AVT51	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0741372	4.50000000	8/15/2040	220,572.97	747.94	199,451.10	216,240.31	0.00%
3620AX6L7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0743475	5.00000000	6/15/2040	71,544.18	262.68	63,042.30	68,367.64	0.00%
3620AYFE1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0743665	5.00000000	7/15/2040	85,573.54	314.33	75,438.39	81,813.29	0.00%
3620A5A58	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0719228	4.50000000	7/15/2040	67,104.20	227.67	60,711.85	65,947.62	0.00%
3620A5A74	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0719230	4.50000000	7/15/2040	61,304.13	207.97	55,459.78	60,234.46	0.00%

3620A5A90	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0719232	4.50000000	7/15/2040	64,100.29	217.46	57,990.42	62,999.98	0.00%
3620A5B73	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0719262	5.00000000	8/15/2040	171,920.10	631.38	151,530.19	164,340.07	0.00%
3620A9PZ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0723240	5.00000000	10/15/2039	737,313.48	2,745.78	658,986.36	710,643.97	0.00%
3620A9S44	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0723339	5.00000000	9/15/2039	82,941.62	304.58	73,098.86	80,767.02	0.00%
3620C0W53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0745068	4.50000000	6/15/2040	298,202.32	1,017.17	271,245.90	295,053.04	0.00%
3620C0ZB7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0745138	4.50000000	6/15/2040	446,677.11	1,523.04	406,143.95	443,450.13	0.00%
3620C04V7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0745236	4.50000000	7/15/2040	477,347.62	1,627.68	434,047.08	457,682.28	0.00%
36200QQJ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0569357	7.00000000	4/15/2032	322.44	1.62	277.15	285.73	0.00%
36201FPL5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0581927	7.00000000	5/15/2032	69.47	0.40	68.34	71.29	0.00%
36201FU62	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0582105	7.00000000	4/15/2032	11,977.81	61.37	10,519.77	10,985.34	0.00%
36201JE47	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0584355	7.00000000	4/15/2032	37,061.80	189.85	32,545.47	33,985.30	0.00%
36201JJZ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0584480	7.00000000	6/15/2032	1,523.81	8.29	1,421.09	1,484.33	0.00%
36201MFL1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0587071	7.00000000	5/15/2032	25,247.48	121.26	20,788.20	21,785.00	0.00%
36202ANV5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0000404	10.50000000	9/20/2015	2.14	0.02	2.13	2.34	0.00%
36202A5R4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0000856	10.50000000	10/20/2017	33.00	0.29	32.78	34.07	0.00%
36202BA54	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0000928	10.50000000	2/20/2018	6,913.00	59.17	6,761.94	7,259.48	0.00%
36202FGD2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004696	4.50000000	5/20/2040	717,427.28	2,463.67	656,978.68	716,810.42	0.00%
36202FKN5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004801	4.50000000	9/20/2040	982,696.42	3,376.65	900,441.13	950,422.35	0.00%
36202FLN4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004833	4.00000000	10/20/2040	82,221.55	255.60	76,679.90	80,815.43	0.00%
36202FMA1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004853	4.00000000	11/20/2040	1,273,009.50	3,957.14	1,187,143.41	1,251,174.93	0.01%
36202FP67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004945	4.00000000	2/20/2041	575,769.10	1,790.56	537,168.19	572,529.20	0.00%
36202FP75	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004946	4.50000000	2/20/2041	510,696.16	1,756.42	468,378.19	491,296.87	0.00%
36202FTL0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0005055	4.50000000	5/20/2041	2,463,555.78	8,481.22	2,261,657.61	2,455,197.27	0.01%
36202FZY5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0005259	4.00000000	12/20/2041	1,988,552.97	6,214.73	1,864,419.90	2,002,011.47	0.01%
36202KF59	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0008288	1.62500000	9/20/2023	25,438.10	33.18	24,500.70	24,496.64	0.00%
36203N3L0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0354603	7.50000000	6/15/2023	4,730.98	26.44	4,230.40	4,315.48	0.00%
36203RQE2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0356953	7.50000000	6/15/2023	3,949.07	24.57	3,930.52	4,011.20	0.00%
36203TRZ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0358804	7.50000000	6/15/2023	6,728.15	38.13	6,100.31	6,223.78	0.00%
36203UX49	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0359899	7.50000000	9/15/2023	5,787.81	34.85	5,576.09	5,690.50	0.00%
36204DPT0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0366834	8.00000000	7/15/2024	99.26	0.60	89.96	92.27	0.00%
36204DX38	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0367098	4.00000000	7/15/2041	325,568.82	1,007.43	302,227.77	323,285.77	0.00%
36204GGE6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0369297	7.50000000	9/15/2023	3,026.81	17.31	2,769.67	2,825.92	0.00%
36204GH62	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0369353	7.50000000	11/15/2023	4,604.07	27.42	4,387.21	4,477.55	0.00%
36204QTS9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0376861	7.50000000	10/15/2027	13,048.39	71.99	11,517.89	11,477.52	0.00%
36206F4L3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0410427	7.50000000	11/15/2027	9,347.23	51.70	8,271.30	8,424.30	0.00%
36206MS99	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0415544	7.50000000	8/15/2027	2,115.77	13.05	2,088.27	2,106.79	0.00%
36207CEW4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0427749	8.00000000	11/15/2027	5,009.41	32.21	4,831.51	4,880.26	0.00%
36207GHW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0431445	7.75000000	10/15/2026	141,172.10	800.80	123,995.06	125,433.39	0.00%
36207GLJ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0431529	7.75000000	11/15/2026	61,158.92	350.25	54,232.36	54,863.32	0.00%
36207KAU4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0433919	7.00000000	8/15/2028	14,525.50	75.31	12,910.98	13,253.42	0.00%
36207KBA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0433933	7.00000000	8/15/2028	1,963.14	10.31	1,767.05	1,814.19	0.00%
36207LMK1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0435162	7.00000000	8/15/2028	11,940.93	68.38	11,722.88	12,034.24	0.00%
36207MAT3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0435718	7.50000000	12/15/2026	3,274.67	20.24	3,239.17	3,300.05	0.00%
36207R6X8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0440186	7.50000000	2/15/2027	6,278.87	36.19	5,790.23	5,897.63	0.00%
36207SDE0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0440301	7.50000000	4/15/2027	28,786.52	160.00	25,599.85	25,509.75	0.00%
36207SGM9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0440404	7.50000000	4/15/2027	824.80	4.84	774.61	771.27	0.00%
36207UBH0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0442040	8.00000000	10/15/2026	2,678.54	17.19	2,578.12	2,638.76	0.00%
36207V5A0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0443741	7.00000000	7/15/2028	1,377.24	7.89	1,352.65	1,387.89	0.00%
36207WW67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0444469	7.50000000	7/15/2027	4,419.73	26.72	4,275.02	4,306.97	0.00%
36208CEQ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0446643	7.00000000	7/15/2028	4,436.59	23.03	3,947.81	4,052.29	0.00%
36208CPT8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0446934	8.00000000	7/15/2027	5,543.15	36.20	5,429.40	5,484.67	0.00%
36208DEA9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0447529	7.50000000	4/15/2027	3,045.61	16.91	2,705.96	2,738.67	0.00%
36208EWZ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0448964	7.50000000	8/15/2027	303.86	1.85	296.03	296.01	0.00%
36208E6N8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0449177	7.00000000	7/15/2028	941.50	5.47	937.52	962.45	0.00%
36208F4V9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0450036	7.00000000	7/15/2028	33,487.37	174.82	29,968.74	30,762.18	0.00%
36208HLB0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0451322	7.50000000	7/15/2027	4,145.82	24.05	3,848.77	3,919.50	0.00%
36208HNC6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0451387	7.50000000	8/15/2027	2,677.81	15.30	2,447.97	2,467.12	0.00%
36208KSE0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0453317	7.50000000	9/15/2027	1,045.35	6.06	969.93	965.90	0.00%
36208LJ24	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0453981	7.50000000	9/15/2027	1,148.19	6.92	1,106.60	1,102.39	0.00%
36208M4P7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0455430	7.50000000	8/15/2027	2,590.01	14.94	2,390.92	2,381.35	0.00%
36208RYH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0458912	7.00000000	8/15/2028	19,834.12	103.89	17,809.69	18,282.51	0.00%
36208T6S4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0460881	7.00000000	7/15/2028	14,588.83	73.16	12,541.01	12,872.70	0.00%
36208YGR4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0464708	7.00000000	7/15/2028	4,536.45	23.93	4,102.75	4,211.50	0.00%
36209C6Z4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0468088	7.00000000	7/15/2028	7,435.73	40.91	7,012.66	7,198.11	0.00%
36209DED2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0468232	7.00000000	9/15/2028	1,048.05	5.87	1,005.90	1,032.55	0.00%
36209MH98	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0475556	7.00000000	7/15/2028	34,188.77	179.59	30,786.27	31,601.44	0.00%
36209MUY8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0475899	7.00000000	7/15/2028	1,091.80	6.19	1,061.56	1,089.96	0.00%
36209NPA4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0476617	7.00000000	8/15/2028	4,786.57	25.18	4,317.32	4,432.10	0.00%
36209RUT8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0479494	4.00000000	10/15/2041	812,395.52	2,487.79	746,337.21	790,687.51	0.00%
36209RXZ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0479596	4.00000000	10/15/2041	19,257.85	58.82	17,645.73	18,741.24	0.00%
36209RYC1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0479607	4.00000000	10/15/2041	53,139.59	162.22	48,667.09	51,688.53	0.00%
36209SXT3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0480490	7.00000000	9/15/2028	1,868.87	10.85	1,860.81	1,912.25	0.00%

36209UN36	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0482010	7.00000000	8/15/2028	5,282.04	27.43	4,702.00	4,825.91	0.00%
36209VVT8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0483126	7.00000000	8/15/2028	4,507.06	24.53	4,205.72	4,317.79	0.00%
36209VVU5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0483127	7.50000000	8/15/2028	7,050.00	43.46	6,952.94	7,097.33	0.00%
36209VXA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0483173	7.00000000	10/15/2028	6,102.50	34.37	5,891.98	6,050.65	0.00%
36209XG53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0484520	7.00000000	10/15/2028	1,839.72	10.69	1,831.86	1,880.41	0.00%
36209XS43	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0484839	7.00000000	10/15/2028	1,861.66	10.07	1,726.83	1,772.83	0.00%
36210JG44	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0493519	7.00000000	10/15/2030	9,060.33	49.17	8,428.53	8,789.47	0.00%
36211CTJ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0509153	7.00000000	6/15/2029	1,105.79	6.38	1,093.65	1,117.00	0.00%
36211C5D0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0509444	8.50000000	12/15/2029	7,636.93	47.54	6,711.19	7,091.17	0.00%
36212AXG5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0528179	8.50000000	3/15/2030	5,313.71	37.03	5,228.07	5,364.32	0.00%
36212ES32	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0531638	8.50000000	5/15/2030	6,465.14	43.18	6,095.34	6,260.48	0.00%
36213XGN8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0567305	7.00000000	11/15/2031	111,448.30	571.49	97,969.64	100,790.21	0.00%
36213XGT5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0567310	7.00000000	11/15/2031	14,187.57	82.03	14,061.44	14,466.17	0.00%
36213YP71	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0568446	7.00000000	2/15/2032	71,437.72	386.66	66,284.13	67,600.13	0.00%
3622A2HP0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0783838	5.00000000	6/15/2041	322,533.74	1,201.29	288,308.63	316,478.31	0.00%
36220UZ20	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0288861	7.50000000	12/15/2022	427.70	2.41	386.30	393.40	0.00%
36223KNC0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0310087	8.00000000	5/15/2022	3,018.17	20.02	3,002.80	3,086.89	0.00%
36223R3T0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0315910	8.00000000	5/15/2022	11,633.56	70.29	10,543.66	10,835.86	0.00%
36223UVS4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0318425	8.00000000	8/15/2022	5,509.12	36.20	5,429.31	5,582.58	0.00%
36223YTN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0321957	7.50000000	4/15/2023	5,194.28	29.32	4,691.32	4,810.38	0.00%
36224CLL9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0324431	8.00000000	8/15/2022	4,279.39	25.88	3,881.32	3,990.91	0.00%
36224EST1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0326430	7.50000000	4/15/2023	494.48	2.81	449.98	456.68	0.00%
36224JHS4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0329741	7.50000000	1/15/2023	9,012.96	51.38	8,221.40	8,224.28	0.00%
36224JLB6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0329822	7.50000000	10/15/2022	1,508.68	8.60	1,376.47	1,376.85	0.00%
36224KS75	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0330942	7.50000000	12/15/2022	229.20	1.37	218.60	218.83	0.00%
36224NFM0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0333272	8.00000000	10/15/2022	16,321.07	97.68	14,651.40	15,070.95	0.00%
36224QC46	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0334991	7.50000000	10/15/2022	24,854.06	141.99	22,718.52	23,269.24	0.00%
36224QJZ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0335180	7.50000000	11/15/2023	2,222.99	13.68	2,188.61	2,233.72	0.00%
36224QSL1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0335423	8.00000000	8/15/2022	426.80	2.83	423.94	435.01	0.00%
36224RUX0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0336398	7.50000000	11/15/2022	2,994.35	18.37	2,939.27	2,940.61	0.00%
36224RWE0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0336445	7.50000000	1/15/2023	676.70	4.13	661.37	678.18	0.00%
36224SVZ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0337332	7.50000000	5/15/2023	446.73	2.52	403.47	411.40	0.00%
36224UJK4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0338766	7.50000000	6/15/2023	3,408.06	20.77	3,323.61	3,390.79	0.00%
36224VDC6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0339499	7.50000000	10/15/2022	14,468.28	82.08	13,133.28	13,365.93	0.00%
36224WPF4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0340722	7.50000000	4/15/2023	7,598.00	44.71	7,153.75	7,263.54	0.00%
36224YM55	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0342480	7.50000000	12/15/2022	3,467.43	19.72	3,154.42	3,210.90	0.00%
36224YPL7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0342527	7.50000000	2/15/2023	2,431.45	13.66	2,185.67	2,228.95	0.00%
36225BBT4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0780950	7.00000000	12/15/2028	17,596.53	86.82	14,882.80	15,281.77	0.00%
36230RVV5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0756928	3.50000000	11/15/2040	1,095,699.67	3,037.51	1,041,430.71	1,085,444.59	0.00%
36230UFY0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0759183	3.50000000	2/15/2041	19,845.65	54.98	18,848.74	19,182.33	0.00%
36241K7F9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0782694	5.00000000	6/15/2039	108,426.83	403.83	96,919.57	105,172.06	0.00%
36241LA48	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0782727	5.00000000	7/15/2039	99,388.30	370.24	88,858.56	98,173.37	0.00%
36241LG34	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0782918	5.00000000	4/15/2040	861,891.49	3,208.99	770,157.97	835,165.80	0.00%
36241LKA3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0782989	4.50000000	6/15/2040	501,704.48	1,709.66	455,908.48	492,478.47	0.00%
36241LM60	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0783081	4.00000000	8/15/2040	635,044.13	1,966.18	589,855.32	613,813.92	0.00%
36241LTS5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0783261	4.50000000	3/15/2041	926,245.55	3,157.31	841,949.56	913,027.70	0.00%
36241LT97	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0783276	4.50000000	3/15/2041	51,262.78	174.78	46,606.77	50,733.89	0.00%
36241LUU8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0783295	4.50000000	3/15/2041	1,297,812.52	4,421.87	1,179,164.94	1,240,328.22	0.01%
36296DP28	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0688141	5.00000000	12/15/2038	35,313.59	131.91	31,658.03	34,134.77	0.00%
36296QH51	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0697852	5.00000000	2/15/2039	375,426.44	1,401.24	336,298.15	362,619.13	0.00%
36296QLD9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0697924	5.00000000	3/15/2039	56,140.90	206.24	49,496.49	54,677.56	0.00%
36296QVK2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0698218	5.00000000	6/15/2039	127,621.97	468.67	112,480.92	122,058.44	0.00%
36296QY29	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0698329	4.50000000	5/15/2039	43,547.46	146.67	39,112.50	42,300.08	0.00%
36296XZ64	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0704665	5.00000000	8/15/2039	88,456.52	324.64	77,914.67	86,085.17	0.00%
36297AKJ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0705997	5.00000000	1/15/2039	11,082.37	41.28	9,906.38	10,681.59	0.00%
36297FT93	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0710776	5.00000000	8/15/2039	87,938.00	322.66	77,439.53	83,955.42	0.00%
36297FW57	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0710868	5.50000000	9/15/2039	517,087.60	2,081.55	454,155.30	486,663.21	0.00%
36297FYV8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0710924	5.00000000	10/15/2039	97,944.03	359.81	86,353.64	93,625.43	0.00%
999ADR826	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.50000000	3/1/2045	3,563,302.00	3,636.11	3,400,000.00	3,564,687.50	0.02%
999ADR875	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR GNMA II JUMBOS	3.50000000	3/20/2045	629,250.00	1,283.33	600,000.00	629,531.25	0.00%
999ADR982	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR GNMA II JUMBOS	3.50000000	4/20/2045	732,375.00	1,429.17	700,000.00	731,527.34	0.00%
999ADU266	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	2.50000000	3/1/2030	1,024,220.00	1,180.56	1,000,000.00	1,023,906.25	0.00%
999435191	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	4.00000000	3/1/2045	3,848,940.00	4,400.00	3,600,000.00	3,846,937.50	0.02%
01N032634	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR GNMA SF MTG	3.50000000	3/15/2045	5,251,750.00	-	5,000,000.00	5,243,359.38	0.02%
21H040632	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR GNMA II JUMBOS	4.00000000	3/20/2045	7,575,870.00	-	7,125,000.00	7,581,445.31	0.03%
3128HD6Q7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #84-7179	2.34300000	3/1/2030	332,672.39	1,236.51	314,577.87	324,817.30	0.00%
3128MD6Y4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-5187	3.00000000	9/1/2029	6,663,044.90	15,902.71	6,361,084.23	6,544,243.70	0.03%
3128MMAC7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-8002	5.00000000	7/1/2019	30,231.70	118.42	28,420.46	28,477.09	0.00%
3128PTDQ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #J1-3711	3.50000000	12/1/2025	3,456,024.39	9,485.07	3,252,024.87	3,413,186.68	0.02%
3128PULX8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #J1-4842	3.50000000	3/1/2026	3,869,356.80	10,558.27	3,619,976.61	3,807,172.63	0.02%
3128UNB43	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #H0-9059	7.00000000	8/1/2037	52,079.31	261.77	44,874.68	45,726.46	0.00%
31283G6M4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-0876	6.50000000	1/1/2028	64,962.50	308.77	57,004.15	58,457.75	0.00%

31283KMV7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-1272	6.50000000	5/1/2017	37,154.16	193.64	35,748.18	36,072.40	0.00%
31284BA98	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #P1-0032	4.50000000	5/1/2018	173,259.00	641.12	170,966.34	170,843.74	0.00%
31292LPW9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C0-4037	3.50000000	6/1/2042	5,281,195.65	14,694.48	5,038,106.99	5,269,625.62	0.02%
31292R7M8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C0-9000	3.50000000	6/1/2042	4,418,150.61	12,293.48	4,214,907.76	4,411,661.89	0.02%
31293SD89	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C2-8227	6.50000000	6/1/2029	22,726.90	108.02	19,942.70	19,704.50	0.00%
31293SEJ4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C2-8237	7.00000000	6/1/2029	162,296.05	828.69	142,060.90	140,653.89	0.00%
312945HV3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-6544	3.50000000	1/1/2041	4,009,179.98	11,148.08	3,822,198.05	4,011,497.63	0.02%
31295KKU7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #78-6607	2.36900000	8/1/2025	172,937.95	652.39	164,171.21	169,877.30	0.00%
31296SAM8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A1-7212	6.50000000	7/1/2031	177,987.15	845.99	156,182.51	160,381.43	0.00%
312968F88	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #B1-5591	5.00000000	7/1/2019	65,340.27	255.88	61,412.34	61,534.70	0.00%
31300LC60	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #84-8193	2.33000000	3/1/2036	681,642.42	2,494.95	639,871.60	667,218.12	0.00%
3132MANN7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q2-9697	3.50000000	11/1/2044	7,030,246.34	19,524.37	6,694,070.14	6,965,938.66	0.03%
31371HE46	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0252255	6.50000000	2/1/2029	145,883.52	677.06	124,996.59	126,545.59	0.00%
31371KJN2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0254169	6.50000000	12/1/2031	272,478.80	1,295.38	239,146.55	247,043.61	0.00%
31371L4M8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0255628	5.50000000	2/1/2025	626,032.93	2,554.52	557,350.61	562,938.66	0.00%
31371NH57	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0256852	6.00000000	8/1/2027	370,197.91	1,632.01	326,401.37	327,631.76	0.00%
31371NKB0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0256890	6.00000000	9/1/2037	140,901.55	640.38	128,076.02	127,541.32	0.00%
31374TRX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0323702	6.00000000	5/1/2029	167,389.30	728.24	145,647.10	139,809.89	0.00%
31376KJF4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0357662	5.50000000	12/1/2024	362,259.02	1,478.20	322,515.44	326,477.63	0.00%
31376THY6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0364847	8.00000000	12/1/2026	18,782.70	124.64	18,696.70	19,026.57	0.00%
3138AFC24	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI1888	4.50000000	5/1/2041	2,003,824.94	6,890.10	1,837,360.11	1,903,990.55	0.01%
3138AKGQ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI5606	4.00000000	7/1/2041	4,471,844.36	13,900.45	4,170,135.09	4,213,845.34	0.02%
3138A5GN6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH3804	4.00000000	2/1/2041	6,425,357.07	19,961.10	5,988,328.83	6,052,942.37	0.03%
3138EGFA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL0160	4.50000000	5/1/2041	3,600,462.08	12,374.54	3,299,876.34	3,452,005.70	0.02%
3138EGGZ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL0215	4.50000000	4/1/2041	6,536,787.79	22,470.19	5,992,050.48	6,491,633.15	0.03%
3138EKAW5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2720	3.00000000	11/1/2027	3,550,318.71	8,456.84	3,382,737.88	3,544,847.94	0.02%
3138X1VE3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU2412	3.00000000	12/1/2044	7,067,837.80	17,325.00	6,930,000.10	7,070,626.98	0.03%
3138X2WP5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU3353	3.00000000	8/1/2043	6,992,872.47	17,132.51	6,853,002.69	6,765,295.53	0.03%
3138Y6MX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AX4873	4.00000000	12/1/2044	6,969,504.31	21,699.28	6,509,783.41	6,943,090.44	0.03%
31385JK23	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0545813	7.00000000	7/1/2032	170,742.60	819.96	140,564.75	145,887.48	0.00%
31385WZW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555257	2.50800000	12/1/2032	479,475.23	932.22	446,035.92	457,059.23	0.00%
31385XKT3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555706	1.88900000	8/1/2033	189,010.45	291.27	185,030.45	184,767.19	0.00%
31385XPZ4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555840	2.31700000	8/1/2027	355,056.16	643.79	333,423.63	339,998.45	0.00%
31386PEP4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0569042	7.50000000	11/1/2029	228,441.10	1,262.18	201,949.38	205,362.67	0.00%
31387GUK6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0583886	6.00000000	7/1/2016	11,451.45	56.38	11,276.00	11,255.73	0.00%
31387QSZ4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0591036	7.00000000	8/1/2016	10,300.11	59.40	10,183.61	10,246.11	0.00%
31387W2M8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0596680	7.00000000	9/1/2031	127,651.42	639.61	109,648.27	113,159.06	0.00%
31387W3V7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0596712	6.50000000	6/1/2032	258,033.28	1,179.21	217,700.00	222,957.89	0.00%
31389UQX0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0635970	7.00000000	3/1/2032	220,227.25	1,113.65	190,910.96	194,952.91	0.00%
31390UCE4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0656269	6.00000000	8/1/2032	126,302.92	560.96	112,192.47	113,615.09	0.00%
31400R6A4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0695765	5.50000000	4/1/2018	168,817.31	732.26	159,765.02	161,260.78	0.00%
31401H3L4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0709203	5.50000000	6/1/2033	264,665.16	1,073.45	234,206.59	232,600.04	0.00%
31402CV58	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725236	4.50000000	3/1/2034	348,116.11	1,191.01	317,603.90	325,444.75	0.00%
31402DBW9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725553	2.22400000	9/1/2033	365,997.05	639.29	344,941.80	352,171.41	0.00%
31402GQU0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0728667	5.50000000	7/1/2033	661,238.43	2,650.17	578,217.90	574,046.54	0.00%
31402GWQ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0728855	5.50000000	8/1/2033	569,607.00	2,310.15	504,032.39	502,414.90	0.00%
31402LCM2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0731876	2.36000000	7/1/2033	630,123.97	1,163.76	591,743.49	587,367.09	0.00%
31402QD32	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0734622	5.00000000	7/1/2019	362,926.22	1,422.89	341,494.05	341,847.77	0.00%
31404HSA8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0769213	6.00000000	1/1/2034	1,949,723.19	8,751.24	1,750,247.48	1,794,237.67	0.01%
31404QDM8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0775108	2.05800000	5/1/2034	1,663,904.36	2,699.89	1,574,280.57	1,568,728.49	0.01%
31407JDC3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0831799	6.50000000	9/1/2036	99,186.34	469.78	86,727.88	88,539.05	0.00%
31410CY97	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0885536	6.00000000	8/1/2036	353,520.99	1,528.87	305,774.33	306,679.29	0.00%
31410GFR9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888576	6.00000000	8/1/2037	142,316.09	626.13	125,225.34	130,820.05	0.00%
31410KK78	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889618	5.50000000	5/1/2038	480,813.84	1,961.96	428,063.57	446,265.96	0.00%
31410KNX8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889706	6.00000000	6/1/2038	27,501.57	120.90	24,180.82	24,133.35	0.00%
31410LDP4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0890310	4.50000000	12/1/2040	5,087,588.52	17,481.04	4,661,610.55	5,037,218.57	0.02%
31410TBK0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0896542	6.00000000	9/1/2036	168,454.92	735.08	147,016.91	145,954.14	0.00%
31412FLA9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0923821	6.00000000	4/1/2037	167,288.58	735.90	147,179.45	153,758.29	0.00%
31412P6J5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0931573	5.00000000	10/1/2034	1,744,296.78	6,532.24	1,567,738.11	1,667,130.36	0.01%
31413FS52	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0944340	6.00000000	6/1/2037	280,506.87	1,234.29	246,857.70	258,375.76	0.00%
31413H5A2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0946441	2.24400000	9/1/2037	417,018.83	731.24	391,038.25	391,267.21	0.00%
31413T4J8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0955425	6.00000000	12/1/2037	143,211.31	630.07	126,013.05	131,155.99	0.00%
31415QBZ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0985756	5.00000000	6/1/2023	100,826.51	389.47	93,472.12	96,846.37	0.00%
31415YHP7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0993138	6.00000000	10/1/2038	168,027.53	740.74	148,148.91	156,855.66	0.00%
31416BUQ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995291	2.21000000	7/1/2035	834,926.14	1,444.34	784,255.40	809,665.60	0.00%
31416CGR1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995808	2.29700000	1/1/2037	1,326,494.32	2,387.55	1,247,303.05	1,289,016.98	0.01%
31416WT51	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB1471	4.50000000	9/1/2040	2,270,486.27	7,811.74	2,083,129.59	2,177,384.10	0.01%
31416XE97	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB1959	4.00000000	12/1/2040	2,839,318.68	8,817.05	2,645,114.38	2,661,846.48	0.01%
31417BH34	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB4749	3.50000000	3/1/2042	3,138,335.83	8,720.09	2,989,745.48	3,089,334.67	0.01%
31417BR25	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB5004	3.50000000	4/1/2027	3,574,593.57	9,817.60	3,366,034.10	3,545,959.91	0.02%
31417C7C3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB6290	3.00000000	9/1/2027	3,905,519.41	9,302.93	3,721,172.52	3,905,093.95	0.02%
31417FXM5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB8783	3.50000000	3/1/2043	4,500,525.12	12,441.15	4,265,536.70	4,229,941.09	0.02%

31417GWV4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AB9659	3.00000000	6/1/2043	4,568,520.17	11,188.58	4,475,431.20	4,488,234.41	0.02%
31417LCP8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AC1877	4.50000000	9/1/2039	1,609,165.63	5,538.36	1,476,894.92	1,534,920.29	0.01%
31417VQW6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AC8568	4.50000000	1/1/2040	3,134,387.72	10,779.88	2,874,635.64	2,957,296.48	0.01%
31417YUL9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0MA0586	3.50000000	12/1/2025	8,837,098.97	24,257.56	8,316,878.24	8,665,643.50	0.04%
31418AEA2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0MA1028	4.00000000	4/1/2042	4,342,017.31	13,503.94	4,051,182.89	4,265,488.62	0.02%
31418A2H0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0MA1675	3.50000000	11/1/2023	5,093,283.15	13,982.48	4,793,994.10	5,046,278.78	0.02%
31418BE77	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0MA1957	3.50000000	7/1/2044	1,942,928.60	5,400.06	1,851,448.53	1,886,933.31	0.01%
31418BMM5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0MA2163	3.50000000	1/1/2045	7,152,944.42	19,880.46	6,816,158.05	7,189,634.10	0.03%
31418RGS4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AD3808	4.50000000	4/1/2040	912,936.00	3,139.57	837,218.00	835,902.49	0.00%
31419ADT1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AE0113	4.00000000	7/1/2040	2,370,901.33	7,381.43	2,214,429.73	2,220,149.53	0.01%
31419AG35	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AE0217	4.50000000	8/1/2040	4,116,895.73	14,143.26	3,771,536.16	4,057,379.78	0.02%
31419BCT0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AE0981	3.50000000	3/1/2041	3,130,020.85	8,690.70	2,979,666.86	3,041,929.74	0.01%
36178C7C1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0AA5391	3.50000000	6/15/2042	4,330,478.28	12,004.98	4,115,993.84	4,433,723.52	0.02%
36179QJT9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0MA2074	4.00000000	7/20/2044	6,528,910.00	20,407.37	6,122,211.49	6,522,256.63	0.03%
36201VCA8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0594165	4.50000000	10/15/2033	482,914.51	1,639.16	437,109.78	420,091.20	0.00%
36202C3L5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0002603	6.50000000	6/20/2028	129,380.46	597.28	110,267.75	108,672.47	0.00%
36202FP75	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0004946	4.50000000	2/20/2041	4,899,992.59	16,852.36	4,493,963.03	4,630,048.72	0.02%
36208V6R1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0462680	7.00000000	4/15/2028	82,943.93	399.19	68,432.20	68,787.91	0.00%
36225DCB8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0080965	1.62500000	7/20/2034	1,290,533.09	1,678.98	1,239,860.01	1,240,365.56	0.01%
36290R6X6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0615686	4.50000000	10/15/2033	778,042.80	2,639.41	703,843.61	669,833.38	0.00%
36290YXE3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0621777	4.50000000	11/15/2033	1,684,126.68	5,759.61	1,535,897.24	1,476,009.06	0.01%
3128CUCR5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G3-0080	7.50000000	8/1/2017	4,382.82	26.22	4,195.29	4,219.88	0.00%
3128GUV82	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #E9-0639	6.00000000	7/1/2017	24,013.62	116.20	23,240.64	23,333.73	0.00%
3128KKS34	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A5-6838	5.50000000	1/1/2037	184,890.28	747.24	163,033.95	161,704.00	0.00%
3128K66P0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A4-6278	5.00000000	7/1/2035	321,574.81	1,210.26	290,463.29	313,658.74	0.00%
3128LXBU3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-1851	4.50000000	10/1/2034	254,781.00	876.61	233,763.34	228,034.29	0.00%
3128LXC40	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-1891	4.50000000	4/1/2035	186,069.89	639.77	170,604.58	165,722.83	0.00%
3128LXGZ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-2016	5.00000000	11/1/2035	1,698,006.84	6,359.35	1,526,243.41	1,517,350.08	0.01%
3128MBYW1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G1-3225	5.00000000	6/1/2023	809,039.95	3,089.20	741,408.65	785,425.66	0.00%
3128MCFM2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G1-3572	6.00000000	12/1/2023	171,919.00	787.43	157,486.90	163,135.06	0.00%
3128MDBR3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G1-4348	4.00000000	10/1/2026	4,807,679.61	14,987.00	4,496,099.89	4,757,863.62	0.02%
3128M1K65	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G1-2217	6.00000000	7/1/2021	71,240.69	323.11	64,621.51	65,150.48	0.00%
3128M1NX3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G1-2306	6.00000000	7/1/2021	77,155.13	354.45	70,890.53	71,438.20	0.00%
3128M1N54	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G1-2312	6.00000000	9/1/2021	76,044.74	346.47	69,294.74	69,877.24	0.00%
3128M1TW9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G1-2465	6.00000000	10/1/2021	230,909.72	1,050.74	210,147.18	211,717.79	0.00%
3128M5VT4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-3926	6.00000000	2/1/2038	1,131,203.76	4,997.19	999,437.87	1,092,603.22	0.00%
3128M6AP3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-4214	5.50000000	5/1/2038	1,123,737.29	4,608.26	1,005,437.51	1,081,136.80	0.00%
3128M9D25	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7021	5.00000000	9/1/2039	1,007,114.98	3,800.49	912,117.90	967,256.72	0.00%
3128M9ZQ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7651	5.50000000	1/1/2039	3,660,965.47	14,877.75	3,246,054.75	3,621,921.24	0.02%
3128PVYC8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-6107	4.00000000	7/1/2026	552,594.05	1,730.53	519,160.14	539,558.07	0.00%
3128P7RQ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C9-1395	4.00000000	9/1/2031	332,600.94	1,026.16	307,846.97	326,786.65	0.00%
31283GXZ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-0696	7.50000000	2/1/2027	21,143.45	115.27	18,442.70	18,740.87	0.00%
31283GX77	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-0702	7.50000000	5/1/2027	12,256.18	67.64	10,822.14	10,998.52	0.00%
31288BRE5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C7-3185	6.50000000	11/1/2032	74,633.16	354.74	65,490.09	67,644.45	0.00%
31292KYY7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C0-3427	5.50000000	10/1/2039	3,098,325.70	12,714.01	2,773,965.87	3,028,978.05	0.01%
31296X2Q7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A2-1683	4.50000000	5/1/2034	169,012.18	581.60	155,092.62	151,128.25	0.00%
312966BS2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #B1-3649	5.00000000	4/1/2019	76,589.52	299.90	71,976.54	71,904.74	0.00%
3129682T6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #B1-6186	5.00000000	8/1/2019	22,643.61	88.83	21,320.06	21,292.86	0.00%
31297LZ45	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A3-1663	5.50000000	3/1/2035	2,495,405.38	10,127.04	2,209,535.66	2,241,594.10	0.01%
31297QBV0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A3-4552	4.50000000	4/1/2035	275,627.16	948.13	252,834.16	238,630.08	0.00%
3132GELT5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-1238	4.50000000	7/1/2041	419,446.15	1,436.73	383,129.32	400,966.91	0.00%
3132GEX39	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-1598	5.00000000	6/1/2041	113,208.29	424.20	101,808.76	108,848.48	0.00%
3132GEX54	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-1600	5.00000000	6/1/2041	75,674.70	284.44	68,264.58	72,984.80	0.00%
3132GE4J6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-1725	5.00000000	7/1/2041	188,880.93	709.76	170,342.55	182,299.60	0.00%
3132GTE78	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-7958	4.00000000	5/1/2042	1,651,671.47	5,118.89	1,535,667.17	1,668,115.09	0.01%
3132GVGT3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-9810	3.50000000	8/1/2042	261,554.01	721.56	247,390.88	245,741.00	0.00%
3132HLBR3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-0048	4.00000000	8/1/2042	1,038,797.23	3,208.39	962,517.70	1,045,582.96	0.00%
3132HLE41	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-0155	4.00000000	8/1/2042	1,692,441.66	5,254.28	1,576,285.20	1,666,526.69	0.01%
3132HLKB8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-0290	4.00000000	8/1/2042	533,315.14	1,647.19	494,158.06	536,803.89	0.00%
3132HLK51	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-0316	4.00000000	8/1/2042	442,050.95	1,365.30	409,590.87	444,938.56	0.00%
3132HNLB3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-2122	4.00000000	9/1/2042	3,553,556.69	11,013.45	3,304,035.90	3,589,230.93	0.02%
3132HRFC9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-4663	3.50000000	1/1/2043	6,478,265.17	18,025.05	6,180,017.52	6,300,618.86	0.03%
3132JALA1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-8920	3.50000000	6/1/2043	2,581,790.24	7,122.53	2,442,009.61	2,451,272.85	0.01%
3132JPQH8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q2-2256	3.50000000	10/1/2043	380,554.31	1,049.86	359,950.73	364,859.94	0.00%
3132J6EL4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-5138	3.50000000	2/1/2043	3,244,254.52	9,025.49	3,094,452.09	3,269,517.02	0.01%
3132J9R75	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-8209	3.50000000	5/1/2043	1,471,994.12	4,087.28	1,401,351.97	1,458,414.48	0.01%
3132L6M81	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #V8-1283	4.00000000	7/1/2044	4,396,505.60	13,693.34	4,108,000.71	4,391,456.68	0.02%
3132M3VM6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q2-3620	3.50000000	12/1/2043	172,514.96	480.22	164,646.50	166,463.52	0.00%
3132M3WP8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q2-3654	3.50000000	12/1/2043	291,677.79	804.67	275,886.07	279,057.53	0.00%
3132M3YD3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q2-3708	3.50000000	12/1/2043	293,794.33	810.50	277,885.39	280,952.12	0.00%
3132M4NJ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q2-4293	3.50000000	1/1/2044	723,438.50	1,995.79	684,270.84	691,823.01	0.00%
3132M5EW8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q2-4949	3.50000000	2/1/2044	411,363.52	1,134.74	389,055.10	393,349.44	0.00%

3132M52S0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q2-5585	4.00000000	4/1/2044	253,970.39	787.04	236,110.96	249,617.78	0.00%
3132M6N55	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q2-6112	4.00000000	5/1/2044	322,656.25	999.89	299,966.76	317,127.48	0.00%
313401WK3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #17-0203	9.00000000	11/1/2016	2,455.01	36.31	2,357.23	2,448.50	0.00%
313449G87	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #29-9223	9.00000000	7/1/2017	17,663.95	269.78	17,452.94	18,148.48	0.00%
31356NM84	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D5-9383	9.00000000	3/1/2025	5,885.75	42.21	5,628.63	5,718.39	0.00%
31356NP57	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D5-9444	9.00000000	4/1/2025	54,592.21	373.92	49,855.44	50,666.81	0.00%
31371M5N3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0256553	6.00000000	1/1/2037	791,899.35	3,481.98	696,395.65	767,559.85	0.00%
3138AAZU8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH8854	4.50000000	4/1/2041	8,673,325.21	29,808.52	7,948,938.45	8,437,585.05	0.04%
3138ADBK0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI0041	4.50000000	7/1/2041	598,625.82	2,057.19	548,583.99	592,485.52	0.00%
3138AEFL2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI1070	4.50000000	6/1/2041	1,348,342.34	4,633.99	1,235,730.24	1,329,856.34	0.01%
3138AFYC8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI2506	4.00000000	5/1/2026	1,232,525.78	3,844.96	1,153,488.73	1,224,116.31	0.01%
3138AGEA2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI2828	4.50000000	6/1/2041	185,701.87	633.82	169,018.09	185,224.06	0.00%
3138AHJW7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI3876	4.50000000	7/1/2041	139,852.92	482.48	128,660.72	135,959.53	0.00%
3138AHK21	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI3912	4.50000000	7/1/2041	413,997.17	1,422.70	379,385.80	400,908.04	0.00%
3138AJF23	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI4684	4.50000000	6/1/2041	119,121.53	407.33	108,621.13	114,431.36	0.00%
3138AKXR5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI6087	4.50000000	6/1/2041	1,238,382.46	4,262.64	1,136,704.26	1,223,637.73	0.01%
3138AM4J1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI8024	4.50000000	9/1/2041	202,295.53	694.75	185,267.59	195,512.91	0.00%
3138AR5Q3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ0854	4.50000000	10/1/2041	142,653.01	489.80	130,614.29	137,839.49	0.00%
3138AR6U3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ0882	4.50000000	10/1/2041	149,943.69	514.98	137,328.68	144,925.32	0.00%
3138ASKX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ1209	4.50000000	10/1/2041	367,044.42	1,255.80	334,879.27	353,305.57	0.00%
3138AXET4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ5545	4.50000000	12/1/2041	374,171.35	1,284.73	342,594.42	363,617.57	0.00%
3138A9WT7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH7857	4.50000000	5/1/2041	262,788.16	904.78	241,275.99	254,672.53	0.00%
3138EEPA1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK9416	4.50000000	3/1/2042	369,659.95	1,256.90	335,173.91	367,371.79	0.00%
3138EJAV0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1819	3.50000000	5/1/2042	4,444,733.65	12,263.79	4,204,727.79	4,375,602.39	0.02%
3138LQ2Q6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO0782	4.50000000	4/1/2042	786,524.00	2,674.31	713,148.18	781,669.33	0.00%
3138LUR64	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO4108	3.50000000	6/1/2042	4,492,860.99	12,482.07	4,279,567.35	4,431,264.47	0.02%
3138LVD42	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO4622	4.00000000	6/1/2042	2,745,288.96	8,470.13	2,541,040.15	2,768,930.13	0.01%
3138MPZD0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ7939	3.50000000	12/1/2042	3,650,874.43	10,058.65	3,448,678.41	3,438,218.99	0.02%
3138WMFT3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT0177	3.50000000	3/1/2043	3,160,933.53	8,707.39	2,985,392.45	3,024,032.77	0.01%
3138WU3P6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT7105	4.00000000	5/1/2043	403,022.99	1,241.25	372,376.41	392,691.41	0.00%
3138WWNH8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT8491	3.50000000	8/1/2043	1,918,154.27	5,284.67	1,811,887.09	1,826,916.92	0.01%
3138WXEN3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT9140	3.50000000	7/1/2043	1,303,153.75	3,589.75	1,230,772.05	1,238,242.52	0.01%
3138WZYR7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU0719	3.50000000	7/1/2043	856,692.33	2,359.90	809,108.65	819,587.05	0.00%
3138W6S56	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR8639	3.50000000	3/1/2043	4,657,699.43	12,876.13	4,414,671.75	4,584,035.89	0.02%
3138X2TC8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU3246	3.50000000	8/1/2043	1,137,907.06	3,134.55	1,074,703.73	1,088,949.17	0.01%
31384VTE2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0535249	6.50000000	4/1/2030	50,165.46	231.83	42,799.64	43,869.67	0.00%
31401HKC5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0708691	5.00000000	6/1/2018	54,567.91	215.59	51,741.77	52,395.97	0.00%
31402QJH5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0734764	5.50000000	9/1/2018	270,393.21	1,172.85	255,894.24	258,338.51	0.00%
31402QWA5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735141	5.50000000	1/1/2035	1,035,158.93	4,200.44	916,459.14	902,588.68	0.00%
31402QYY1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735227	5.50000000	2/1/2035	546,535.52	2,219.05	484,156.76	477,854.20	0.00%
31403FYL2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0747815	5.50000000	11/1/2018	222,370.31	951.65	207,632.55	209,802.50	0.00%
31403VQ69	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0759277	6.50000000	1/1/2034	386,331.76	1,829.78	337,805.94	351,215.51	0.00%
31403VSN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0759325	5.50000000	1/1/2019	123,606.11	533.30	116,355.97	117,973.65	0.00%
31405MGP6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0793206	4.75000000	7/1/2034	195,750.22	696.93	176,067.62	189,842.45	0.00%
31405NH73	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0794154	5.00000000	9/1/2019	434,368.04	1,711.41	410,738.27	413,677.85	0.00%
31405WNW1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0801505	4.75000000	9/1/2034	166,652.81	594.39	150,162.02	161,916.24	0.00%
31407HTR7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0831360	5.50000000	3/1/2021	139,878.46	591.11	128,970.16	127,905.27	0.00%
31407HVV5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0831428	5.50000000	4/1/2021	235,828.59	998.38	217,827.34	215,616.84	0.00%
31407QDD5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0837200	5.50000000	3/1/2021	104,882.09	442.65	96,578.29	95,998.98	0.00%
31408GGU5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0850811	5.50000000	12/1/2020	106,592.85	449.76	98,130.11	97,555.92	0.00%
31408GG43	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0850819	5.50000000	12/1/2020	74,526.34	314.45	68,608.20	67,990.00	0.00%
31409UCG8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0878571	5.50000000	3/1/2021	102,896.71	441.02	96,223.60	95,429.12	0.00%
31409U7J8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0879397	5.50000000	2/1/2021	163,700.17	690.90	150,742.36	151,047.16	0.00%
31410KLN2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889633	5.50000000	8/1/2037	1,984,611.11	8,080.14	1,762,939.14	1,914,319.39	0.01%
31412MJ82	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0929187	5.50000000	3/1/2038	540,387.50	2,170.71	473,608.68	519,669.54	0.00%
31415PKH0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0985096	6.00000000	12/1/2038	936,479.67	4,099.38	819,876.79	845,596.88	0.00%
31415WPK3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0991526	6.00000000	11/1/2038	92,452.95	407.55	81,509.49	84,064.98	0.00%
31416BMV7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995072	5.50000000	8/1/2038	245,895.12	987.74	215,506.54	236,613.79	0.00%
31417EZL8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7946	3.00000000	2/1/2043	15,092,887.79	36,936.97	14,774,786.63	14,327,323.82	0.07%
31417YVH7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA0615	4.50000000	1/1/2041	479,858.93	1,649.86	439,963.08	473,056.93	0.00%
31418BJY3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA2078	4.00000000	10/1/2044	3,516,995.42	10,951.56	3,285,468.46	3,485,981.79	0.02%
31418MGQ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0206	5.50000000	9/1/2039	302,467.48	1,223.88	267,027.58	294,207.65	0.00%
31418MWD0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0643	5.50000000	6/1/2039	339,904.44	1,364.16	297,634.40	327,373.66	0.00%
31418M5R9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0855	4.00000000	3/1/2025	1,132,916.85	3,523.34	1,057,002.90	1,117,066.77	0.00%
31419GEA8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE5528	6.00000000	11/1/2022	2,495,783.03	11,550.81	2,310,161.55	2,448,395.10	0.01%
31419GEB6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE5529	7.00000000	11/1/2022	1,427,664.32	7,558.78	1,295,791.61	1,384,754.80	0.01%
31419GRQ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE5894	4.50000000	10/1/2040	609,040.03	2,093.86	558,363.00	572,872.18	0.00%
31419JLS5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE7536	4.50000000	10/1/2040	927,380.45	3,188.31	850,214.94	914,677.46	0.00%
31419LCT8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE9081	4.50000000	11/1/2040	372,492.83	1,280.62	341,498.43	350,375.97	0.00%
36181GDY2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0AF1019	4.00000000	6/20/2043	3,081,864.19	9,400.51	2,820,153.91	2,935,122.87	0.01%
36183E3P5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AJ8906	4.00000000	11/15/2044	503,111.72	1,559.82	467,945.61	500,709.45	0.00%
3620A3TM6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0717956	5.00000000	9/15/2039	619,766.50	2,306.15	553,476.61	570,799.63	0.00%

3620C0Y28	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0745129	5.00000000	6/15/2040	699,960.05	2,609.70	626,328.83	666,208.50	0.00%
36202E7H6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004496	5.00000000	7/20/2039	2,394,952.49	8,916.24	2,139,898.04	2,356,674.17	0.01%
36202FYA8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0005205	5.00000000	10/20/2041	2,976,487.17	11,083.43	2,660,024.10	2,924,976.20	0.01%
36202KDS1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0008213	1.62500000	4/20/2017	20,452.91	27.05	19,971.79	20,032.06	0.00%
36202KD85	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0008227	1.62500000	7/20/2023	2,650.50	3.36	2,477.61	2,485.93	0.00%
36202KEF8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0008234	2.00000000	6/20/2017	15,170.46	24.57	14,743.49	14,795.64	0.00%
36202KGP4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0008306	3.00000000	1/20/2018	8,532.70	20.71	8,285.38	8,304.83	0.00%
36202KHB4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0008326	1.62500000	11/20/2023	69,715.20	90.91	67,130.67	67,298.38	0.00%
36202KKR5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0008404	3.50000000	9/20/2018	5,768.39	16.01	5,488.22	5,509.08	0.00%
36202KPM1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0008528	1.62500000	10/20/2024	81,415.95	106.17	78,403.68	78,634.36	0.00%
36203JTU1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0350763	7.50000000	7/15/2023	3,132.83	19.19	3,069.87	3,018.12	0.00%
36203NJ41	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0354083	7.50000000	4/15/2023	31,157.14	175.97	28,155.48	27,433.53	0.00%
36203NPN2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0354229	7.00000000	1/15/2024	80,235.64	426.97	73,195.68	69,350.98	0.00%
36203XY83	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0362635	7.00000000	9/15/2023	32,972.25	189.41	32,469.62	30,848.60	0.00%
36204JU61	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0371505	7.00000000	1/15/2024	16,411.75	89.58	15,355.88	14,549.20	0.00%
36204VJD2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0381060	7.50000000	2/15/2024	20,831.84	126.94	20,310.07	19,956.69	0.00%
36207KG61	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0434121	7.00000000	12/15/2028	60,179.60	306.62	52,562.73	52,059.11	0.00%
36208KV30	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0453434	7.00000000	11/15/2028	24,428.15	127.16	21,798.39	21,589.88	0.00%
36208MBU8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0454651	7.00000000	9/15/2028	17,083.29	89.48	15,339.63	15,193.76	0.00%
36208XUQ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0464191	7.00000000	9/15/2028	97,325.19	508.86	87,233.18	86,403.97	0.00%
36208YQ85	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0464979	7.00000000	8/15/2028	84,543.62	440.80	75,566.34	74,849.79	0.00%
36209MJ39	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0475582	7.00000000	9/15/2028	31,532.72	171.17	29,343.41	29,064.61	0.00%
36210FXQ4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0491287	7.00000000	11/15/2028	44,319.16	233.14	39,967.14	39,585.33	0.00%
36212CW98	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0529972	8.00000000	6/15/2030	71,588.54	407.08	61,062.05	61,787.51	0.00%
36212EDQ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0531211	8.00000000	6/15/2030	6,756.13	41.31	6,196.41	6,269.78	0.00%
36213EK39	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0552114	7.50000000	10/15/2031	43,187.76	231.51	37,041.15	38,257.89	0.00%
36224WMC4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0340655	7.50000000	2/15/2023	8,739.12	49.55	7,928.15	7,798.54	0.00%
36225ADK3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0780106	9.50000000	12/15/2017	7,324.91	54.91	6,936.34	7,033.97	0.00%
999AA0174	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	4.50000000	3/1/2045	19,672,166.00	24,887.50	18,100,000.00	19,604,562.50	0.09%
999ABN074	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR GNMA II JUMBOS	4.00000000	3/20/2045	11,164,440.00	25,666.67	10,500,000.00	11,164,453.13	0.05%
999ACV877	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	4.00000000	4/1/2045	24,753,704.00	33,511.11	23,200,000.00	24,698,906.26	0.11%
999ADR826	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.50000000	3/1/2045	(3,877,711.00)	(3,956.94)	(3,700,000.00)	(3,870,835.94)	-0.02%
999ADR917	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.50000000	4/1/2045	3,867,277.00	4,676.39	3,700,000.00	3,869,390.63	0.02%
999ADR925	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FHLMC GOLD SFM	3.50000000	4/1/2045	4,174,200.00	5,055.56	4,000,000.00	4,177,500.00	0.02%
999ADV447	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR GNMA II JUMBOS	3.00000000	4/20/2045	18,325,841.00	31,325.00	17,900,000.00	18,277,578.13	0.08%
999F43133	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR GNMA II JUMBOS	4.50000000	3/20/2045	2,168,760.00	5,500.00	2,000,000.00	2,167,812.50	0.01%
999441140	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FHLMC GOLD SFM	4.00000000	4/1/2045	17,812,220.00	24,122.22	16,700,000.00	17,780,281.25	0.08%
01F030637	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.00000000	3/1/2045	18,336,240.00	-	18,000,000.00	18,368,437.50	0.08%
01F032633	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.50000000	3/1/2045	14,672,420.00	-	14,000,000.00	14,667,187.50	0.06%
01F040636	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	4.00000000	3/1/2045	10,691,500.00	-	10,000,000.00	10,665,625.00	0.05%
3128JRJS6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #84-7473	2.35400000	12/1/2035	2,241,395.52	8,262.95	2,095,408.42	2,118,319.04	0.01%
3128MMCE1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-8068	4.50000000	8/1/2020	1,419,115.77	4,994.92	1,331,977.78	1,324,547.46	0.01%
3128S4DY0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1Q-0119	2.35500000	9/1/2036	2,483,346.34	9,048.31	2,302,229.91	2,357,502.82	0.01%
3132JAKB0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-8889	3.00000000	5/1/2043	5,636,329.97	13,804.92	5,521,969.97	5,525,301.15	0.02%
3132J8C73	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-6893	3.50000000	4/1/2043	14,266,148.56	39,611.97	13,581,246.31	13,673,793.36	0.06%
31368HM26	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0190377	5.00000000	11/1/2036	1,783,315.89	6,694.76	1,606,741.81	1,586,827.95	0.01%
3138AKQW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI5868	4.50000000	7/1/2041	8,267,247.74	28,423.07	7,579,485.25	8,129,233.37	0.04%
3138EH2U5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1686	5.00000000	9/1/2025	2,470,103.10	9,676.11	2,322,267.55	2,492,737.84	0.01%
3138EKF67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2888	3.50000000	1/1/2043	11,552,502.02	32,095.17	11,004,059.69	11,369,652.59	0.05%
3138LTJV1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO2975	3.50000000	5/1/2042	9,286,532.60	25,701.44	8,811,922.46	9,168,702.64	0.04%
3138MBXL5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP7882	3.50000000	10/1/2042	8,877,581.26	24,620.32	8,441,252.90	9,061,420.98	0.04%
3138M4ZC9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP1638	3.50000000	8/1/2042	7,929,332.92	21,992.83	7,540,399.13	8,026,081.12	0.03%
3138M6AD9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP2703	3.50000000	9/1/2042	14,534,258.09	40,308.06	13,819,907.09	14,710,262.58	0.06%
3138WVRQ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT7694	3.00000000	6/1/2043	10,912,179.20	26,733.22	10,693,287.60	10,752,963.80	0.05%
31384V5N8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0535553	2.32500000	9/1/2039	4,346.25	8.21	4,237.18	4,269.68	0.00%
31384WDV9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0535716	6.50000000	6/1/2015	16.34	0.09	16.31	16.37	0.00%
31385WZG7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555243	6.00000000	3/1/2017	2,947.43	14.37	2,874.42	2,900.10	0.00%
31385XEC7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555531	5.50000000	6/1/2033	290,681.40	1,178.68	257,167.35	251,037.31	0.00%
31401J5N4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0710153	5.00000000	6/1/2018	318,633.89	1,258.88	302,131.47	300,791.09	0.00%
31402CVZ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725232	5.00000000	3/1/2034	3,185,431.85	11,912.15	2,858,915.15	2,997,962.77	0.01%
31402QHT1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0734742	4.50000000	10/1/2018	683,473.43	2,441.73	651,126.90	645,837.45	0.00%
31402QSZ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735036	5.50000000	12/1/2034	488,279.98	1,981.36	432,297.46	425,827.00	0.00%
31402QWA5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735141	5.50000000	1/1/2035	1,594,353.65	6,469.52	1,411,532.02	1,418,841.92	0.01%
31402RHX0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735646	4.50000000	7/1/2020	1,125,280.17	3,995.27	1,065,404.44	1,127,811.93	0.00%
31403C4P3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0745230	6.00000000	5/1/2035	298,210.78	1,303.20	260,639.58	262,002.37	0.00%
31403C5R8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0745256	6.00000000	2/1/2036	874,356.57	3,823.06	764,611.83	766,641.65	0.00%
31403DDX4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0745418	5.50000000	4/1/2036	2,557,335.98	10,412.10	2,271,731.41	2,287,313.28	0.01%
31403DEK1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0745438	6.00000000	2/1/2036	652,088.01	2,852.55	570,510.69	572,706.73	0.00%
31403DGY9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0745515	5.00000000	5/1/2036	1,784,455.26	6,699.03	1,607,768.37	1,575,725.70	0.01%
31403GVE9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0748613	5.50000000	1/1/2034	215,751.87	880.37	192,081.65	187,465.30	0.00%
31404VGS1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0779709	5.50000000	7/1/2034	579,716.01	2,352.42	513,254.66	500,272.05	0.00%
31405RM94	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0796984	2.11200000	8/1/2034	879,797.91	1,447.78	822,602.37	818,910.16	0.00%

31405SB45	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0797559	5.00000000	5/1/2020	132,157.26	513.03	123,127.12	121,445.36	0.00%
31406NK45	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0814915	5.50000000	3/1/2035	836,973.26	3,400.58	741,944.95	745,695.82	0.00%
31410FUP8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888090	5.50000000	1/1/2037	632,817.09	2,581.36	563,204.96	557,557.70	0.00%
31410FUZ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888100	5.50000000	9/1/2036	2,209,687.17	8,967.60	1,956,566.20	2,092,950.20	0.01%
31410FXB6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888174	5.50000000	6/1/2035	1,748,359.80	7,109.11	1,551,078.17	1,538,053.48	0.01%
31410F5H4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888348	5.00000000	5/1/2022	590,478.73	2,267.06	544,094.66	534,779.25	0.00%
31410GFF5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888566	5.50000000	1/1/2037	3,286,668.10	13,381.55	2,919,611.35	2,929,378.74	0.01%
31410GGC1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888595	5.00000000	1/1/2022	438,588.92	1,687.04	404,889.93	404,356.48	0.00%
31410KEN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889441	5.50000000	5/1/2038	1,297,162.74	5,293.06	1,154,850.51	1,195,497.79	0.01%
31410KLW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889641	5.50000000	8/1/2037	2,446,536.26	9,937.78	2,168,242.35	2,327,580.80	0.01%
31410KWQ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889955	5.50000000	10/1/2038	2,574,933.72	10,515.87	2,294,370.60	2,376,334.33	0.01%
31410KW75	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889970	5.00000000	12/1/2036	2,681,932.69	10,068.26	2,416,382.54	2,489,927.89	0.01%
31413RBN5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0952845	6.00000000	9/1/2022	565,730.12	2,566.39	513,278.22	517,684.85	0.00%
31417BZ91	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB5267	4.00000000	5/1/2042	6,485,793.81	20,179.13	6,053,738.49	6,482,244.05	0.03%
31418MXB3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0673	6.50000000	9/1/2023	365,284.20	1,826.65	337,226.92	354,958.16	0.00%
36201MM74	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0587282	6.50000000	9/15/2032	145,806.47	686.28	126,697.89	131,311.06	0.00%
36213CE22	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0550153	7.00000000	7/15/2031	642,303.23	3,041.53	521,405.04	543,769.54	0.00%
36225BBA5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0780933	7.00000000	12/15/2028	29,934.55	145.71	24,978.14	25,839.79	0.00%
3128M1J67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-2185	5.00000000	4/1/2021	384,679.06	1,500.09	360,021.21	381,001.09	0.00%
3128M6SC3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-4715	6.00000000	6/1/2038	677,642.20	2,992.75	598,549.83	657,254.11	0.00%
31283H2B0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1670	9.50000000	4/1/2025	22,382.87	162.28	20,498.82	22,324.27	0.00%
31283KY36	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-1630	3.50000000	6/1/2019	149,914.44	411.48	141,080.01	139,841.49	0.00%
31283K4C9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-1719	5.00000000	6/1/2020	74,303.55	289.85	69,563.49	73,246.98	0.00%
31290LE45	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #55-5555	9.50000000	8/1/2021	37,833.85	608.78	34,922.69	38,483.08	0.00%
31292K2X4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C0-3490	4.50000000	8/1/2040	395,674.85	1,364.85	363,959.43	381,082.01	0.00%
31296YGN7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A2-2005	4.50000000	5/1/2034	30,055.63	103.39	27,569.67	27,458.69	0.00%
31335HXK4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C9-0682	6.00000000	4/1/2023	72,274.16	319.60	63,920.40	65,559.83	0.00%
31349SY31	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #78-1630	2.35600000	5/1/2034	107,981.24	399.30	101,479.45	100,652.94	0.00%
31371LFM6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0254972	6.00000000	10/1/2023	28,638.69	126.21	25,242.78	25,873.70	0.00%
31371LHW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0255045	6.00000000	12/1/2023	122,472.90	539.66	107,931.31	110,656.70	0.00%
31371LJZ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0255080	5.50000000	2/1/2019	29,961.59	128.22	27,975.86	28,276.27	0.00%
31371LMG1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0255159	5.50000000	3/1/2019	42,703.53	182.76	39,874.81	40,308.66	0.00%
31374TG94	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0323424	7.50000000	12/1/2028	38,133.79	205.26	32,841.96	33,366.85	0.00%
3138EH3F7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1697	4.00000000	10/1/2041	230,828.58	716.95	215,084.41	227,824.01	0.00%
31385W4P1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555330	5.50000000	4/1/2033	494,881.33	2,007.10	437,913.20	427,553.83	0.00%
313949X53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D1-5200	8.50000000	2/1/2022	34,335.70	239.69	33,837.94	34,572.54	0.00%
31402HCL3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0729175	2.34500000	6/1/2034	143,437.28	262.06	134,101.16	133,010.20	0.00%
31402RDD8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735500	5.50000000	5/1/2035	505,236.49	2,053.21	447,972.20	486,786.86	0.00%
31402RJL4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735667	5.00000000	7/1/2035	1,812,032.89	6,770.03	1,624,806.44	1,741,921.19	0.01%
31402RJV2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735676	5.00000000	7/1/2035	1,153,509.39	4,307.98	1,033,916.29	1,118,565.13	0.01%
31403C6L0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0745275	5.00000000	2/1/2036	468,435.70	1,755.62	421,349.85	455,106.02	0.00%
31403XV36	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0761234	4.50000000	7/1/2019	149,584.68	533.91	142,376.17	141,617.67	0.00%
31403XV85	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0761239	4.00000000	6/1/2019	32,344.83	101.96	30,589.31	30,796.00	0.00%
31404JLM5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0769932	5.50000000	2/1/2019	54,123.32	234.36	51,132.09	51,687.66	0.00%
31407T4S6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0840633	6.00000000	6/1/2034	235,420.79	1,028.29	205,657.97	205,167.63	0.00%
31410FYQ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888219	5.50000000	3/1/2037	795,644.77	3,246.62	708,354.27	767,655.35	0.00%
31410GHN6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888637	6.00000000	9/1/2037	1,137,170.31	5,002.38	1,000,475.36	1,099,219.49	0.01%
31410KGP3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889506	6.00000000	3/1/2037	312,857.16	1,374.23	274,845.96	309,302.53	0.00%
31410KNG5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889691	6.00000000	7/1/2038	221,939.94	975.96	195,192.69	214,527.96	0.00%
31410KXL3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889983	6.00000000	10/1/2038	211,087.61	928.60	185,720.10	203,622.93	0.00%
31410LAF9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0890206	5.50000000	10/1/2021	404,330.51	1,731.04	377,681.32	402,756.23	0.00%
31419AMZ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0375	4.00000000	7/1/2025	242,969.07	759.24	227,772.11	239,985.69	0.00%
31419ANM5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0395	4.50000000	10/1/2040	1,123,023.80	3,860.07	1,029,352.70	1,064,007.38	0.00%
31419BBT1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0949	4.00000000	2/1/2041	3,021,903.66	9,367.80	2,810,341.18	2,989,190.18	0.01%
36200NS85	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0605443	5.00000000	6/15/2034	59,158.76	219.01	52,561.74	51,009.53	0.00%
36201EGV6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0580812	5.50000000	6/15/2034	59,587.04	239.74	52,306.96	51,935.69	0.00%
36201GU94	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0583008	5.50000000	6/15/2034	53,987.10	216.71	47,282.45	46,946.53	0.00%
36202D2F7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0003474	6.00000000	11/20/2033	64,435.84	277.05	55,409.14	57,101.96	0.00%
36202EW39	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004266	5.50000000	10/20/2038	207,759.38	842.61	183,843.22	204,234.00	0.00%
36202E7H6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004496	5.00000000	7/20/2039	1,108,520.52	4,126.94	990,466.78	1,097,741.00	0.00%
36202FE77	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004658	5.00000000	3/20/2040	1,243,849.09	4,630.68	1,111,363.45	1,226,610.74	0.01%
36202FFU5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004679	5.00000000	4/20/2040	1,205,248.35	4,487.62	1,077,028.15	1,188,748.19	0.01%
36225C4B9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0080817	1.62500000	1/20/2034	1,142,059.47	1,487.89	1,098,746.87	1,127,009.80	0.01%
999ACS429	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.50000000	3/1/2030	1,410,611.30	2,198.19	1,330,000.00	1,408,968.75	0.01%
999ADR826	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.50000000	3/1/2045	5,533,598.40	5,646.67	5,280,000.00	5,541,933.21	0.02%
999435191	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	4.00000000	3/1/2045	4,041,387.00	4,620.00	3,780,000.00	4,033,673.44	0.02%
01F030439	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.00000000	3/1/2030	2,303,444.00	-	2,200,000.00	2,304,500.00	0.01%
01F032435	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.50000000	3/1/2030	2,439,403.00	-	2,300,000.00	2,437,730.46	0.01%
02R032638	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FHLMC GOLD SFM	3.50000000	3/1/2045	627,870.00	-	600,000.00	630,781.25	0.00%
3128H7E99	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #E9-9160	4.50000000	9/1/2018	135,711.95	484.65	129,240.86	127,524.17	0.00%
3128L8KE4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A7-4793	5.00000000	3/1/2038	1,991,594.55	7,514.20	1,803,408.84	1,937,885.02	0.01%
3128MDF99	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-4492	4.00000000	10/1/2025	4,377,292.55	13,650.97	4,095,290.82	4,311,011.57	0.02%

3128M8W67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-6669	6.50000000	9/1/2039	194,098.49	915.25	168,969.36	188,012.70	0.00%
3128M85T7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-6858	5.00000000	11/1/2041	3,495,078.88	13,140.50	3,153,720.21	3,425,785.95	0.02%
3128M86L3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-6875	5.50000000	12/1/2038	2,684,291.34	10,948.56	2,388,775.88	2,612,287.00	0.01%
3128M9PU0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-7335	7.00000000	3/1/2039	506,453.24	2,500.77	428,703.56	504,199.90	0.00%
3128M9VA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-7509	6.50000000	9/1/2039	411,475.26	1,955.78	361,066.73	398,939.57	0.00%
3128PTXK6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #J1-4282	3.50000000	2/1/2026	36,563.20	100.36	34,408.54	35,960.34	0.00%
3128QHTP5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1N-1458	1.94900000	3/1/2037	1,374,283.07	4,237.21	1,303,873.88	1,317,635.18	0.01%
3128QHXR6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1N-1588	1.97100000	4/1/2037	540,797.89	1,700.98	517,698.20	518,524.20	0.00%
31283HQF5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1354	7.50000000	12/1/2031	91,312.53	478.93	76,628.90	79,973.36	0.00%
31283HX42	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1599	7.50000000	11/1/2032	19,169.90	96.71	15,474.32	16,163.61	0.00%
31283H4W2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1737	5.00000000	12/1/2034	20,993.73	78.77	18,905.44	18,404.33	0.00%
31287QQJ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C6-4957	7.50000000	2/1/2032	29,903.34	172.31	27,569.32	28,777.26	0.00%
312941VH7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-3316	4.50000000	8/1/2040	151,527.53	522.63	139,367.70	151,180.08	0.00%
3129412C0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-3471	4.50000000	8/1/2040	181,430.59	625.76	166,869.55	181,012.91	0.00%
31295LDD1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #78-7300	2.52500000	6/1/2030	21,160.87	88.77	21,034.24	21,328.49	0.00%
31295LTG7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #78-7751	2.40000000	6/1/2030	48,014.73	191.45	47,760.64	48,207.09	0.00%
31295V3F5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A0-0798	9.00000000	9/1/2020	997.77	7.02	936.21	947.50	0.00%
31295V3T5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A0-0810	9.00000000	8/1/2021	2,995.03	21.51	2,867.37	2,906.06	0.00%
31295WGN2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A0-1105	9.00000000	5/1/2020	1,512.97	11.20	1,492.99	1,510.20	0.00%
31295WUL0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A0-1487	9.00000000	1/1/2021	32.73	0.24	32.33	32.85	0.00%
31296M2S7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A1-3485	7.50000000	9/1/2033	10,930.99	62.34	9,974.35	10,427.72	0.00%
31298P7M6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C5-3600	7.50000000	6/1/2031	99,424.71	563.74	90,198.32	94,088.50	0.00%
31307FPS4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #J2-6733	3.50000000	12/1/2028	448,374.00	1,230.69	421,951.40	441,380.61	0.00%
3132HBH73	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #U9-1254	4.00000000	4/1/2043	703,242.99	2,159.37	647,809.90	668,595.13	0.00%
3132HXQ59	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #U6-2476	3.50000000	4/1/2043	489,301.05	1,350.04	462,871.11	487,206.73	0.00%
3132H3HW6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #U9-0245	3.50000000	10/1/2042	464,622.98	1,285.94	440,894.06	458,480.46	0.00%
3132H7DU5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #U9-9114	3.50000000	2/1/2044	207,505.51	574.25	196,885.51	204,740.44	0.00%
3132J3CJ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #K9-0973	3.50000000	8/1/2033	1,998,694.67	5,469.57	1,875,282.34	1,961,437.46	0.01%
3132J3C58	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #K9-0992	3.50000000	8/1/2033	489,762.38	1,340.27	459,521.28	480,632.84	0.00%
31371H2F4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0252874	7.50000000	11/1/2029	41,620.74	216.80	34,688.00	35,790.14	0.00%
31371JR71	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0253510	8.00000000	11/1/2015	982.34	6.46	968.53	969.02	0.00%
31371J5B6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0253842	7.00000000	6/1/2031	63,692.16	320.97	55,022.77	56,723.72	0.00%
31371KP62	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0254345	6.00000000	6/1/2032	75,141.71	327.30	65,460.15	65,306.55	0.00%
31371K7E5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0254793	5.00000000	7/1/2033	123,829.65	463.21	111,170.65	119,151.23	0.00%
31371MSG3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0256219	5.50000000	4/1/2036	251,683.22	1,056.47	230,502.36	225,507.58	0.00%
3138EGS88	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL0542	4.50000000	7/1/2041	1,072,669.83	3,686.52	983,072.60	1,038,038.31	0.00%
3138EHEZ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1051	4.50000000	9/1/2041	469,987.94	1,615.94	430,916.72	454,590.84	0.00%
3138EHT36	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1469	7.00000000	2/1/2039	705,118.55	3,593.03	615,947.79	705,931.56	0.00%
3138EHT44	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1470	7.00000000	4/1/2037	285,122.47	1,480.99	253,884.52	290,902.23	0.00%
3138EJFN3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1972	3.50000000	5/1/2032	529,928.10	1,454.38	498,643.22	520,595.54	0.00%
3138EKEG6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2834	3.50000000	6/1/2027	850,541.57	2,329.30	798,615.58	836,755.72	0.00%
3138EKRN7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL3192	5.00000000	5/1/2042	544,045.11	2,039.18	489,403.24	539,678.70	0.00%
3138EKY33	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL3429	4.50000000	6/1/2041	1,614,554.99	5,554.20	1,481,120.82	1,608,001.47	0.01%
3138ELYW7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL4324	6.50000000	5/1/2040	2,259,173.14	10,700.12	1,975,406.06	2,183,899.04	0.01%
3138EMHT1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL4741	4.50000000	1/1/2044	319,380.68	1,072.28	285,942.55	311,344.40	0.00%
3138ENEN5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL5540	4.50000000	7/1/2044	215,152.77	729.91	194,641.45	213,272.49	0.00%
3138LYXC6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO7874	3.00000000	9/1/2027	34,373.59	81.87	32,746.73	33,798.95	0.00%
3138MDZ88	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP9766	4.00000000	10/1/2042	383,119.79	1,176.59	352,975.67	384,022.17	0.00%
3138MKNG7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ3990	3.50000000	11/1/2028	631,747.38	1,726.64	591,989.37	620,527.25	0.00%
3138ML6F6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ5369	3.50000000	12/1/2042	439,244.52	1,211.92	415,514.49	451,712.37	0.00%
3138MN2R0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ7083	3.50000000	12/1/2042	568,031.91	1,567.31	537,364.52	583,938.25	0.00%
3138MPDL6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ7306	3.00000000	1/1/2043	270,624.84	664.16	265,662.27	275,651.57	0.00%
3138MRW80	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ9670	3.00000000	1/1/2043	95,767.46	235.01	94,005.79	97,540.54	0.00%
3138M3QK3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP0457	3.00000000	7/1/2027	90,042.81	214.49	85,796.73	88,550.27	0.00%
3138M8PR8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP4931	3.00000000	10/1/2027	57,176.03	136.19	54,477.75	56,229.25	0.00%
3138NXKL0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR1198	3.00000000	1/1/2043	92,904.01	227.99	91,195.01	94,624.09	0.00%
3138NXKQ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR1202	3.00000000	1/1/2043	181,314.24	444.95	177,980.67	184,672.98	0.00%
3138WAJB4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS1157	3.00000000	11/1/2028	47,001.78	112.06	44,825.50	46,276.73	0.00%
3138WDZ53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS4363	4.50000000	2/1/2045	2,339,462.14	7,883.77	2,102,339.29	2,345,220.85	0.01%
3138WU3K7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT7101	3.50000000	6/1/2043	667,236.53	1,851.00	634,629.28	641,645.89	0.00%
3138WU4Z3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT7139	3.50000000	6/1/2043	989,619.82	2,745.34	941,257.98	951,664.73	0.00%
3138WU6D0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT7167	3.50000000	6/1/2043	941,101.42	2,610.74	895,110.64	905,007.18	0.00%
3138WW3Q0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT8906	3.50000000	7/1/2043	1,157,604.64	3,211.35	1,101,033.54	1,113,208.49	0.01%
3138WW4F3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT8921	3.50000000	7/1/2043	693,596.40	1,924.15	659,707.24	667,002.16	0.00%
3138W77A6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR9888	3.50000000	4/1/2028	68,163.85	187.30	64,217.67	67,302.21	0.00%
3138W93S7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS0808	4.00000000	10/1/2043	15,154,464.02	46,845.91	14,053,772.55	14,638,823.66	0.07%
3138XBV92	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV0639	3.50000000	11/1/2028	325,657.56	894.74	306,766.86	321,555.07	0.00%
3138XDAC4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV1802	3.50000000	11/1/2028	131,873.23	362.37	124,242.27	130,231.58	0.00%
3138XEE87	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV2858	3.50000000	12/1/2028	518,539.37	1,424.89	488,533.63	512,095.85	0.00%
3138XFLM5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV3931	3.50000000	12/1/2028	599,493.13	1,645.70	564,239.45	591,452.99	0.00%
3138XFME2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV3956	3.00000000	1/1/2029	648,446.12	1,546.05	618,421.74	638,462.62	0.00%
3138XFMH5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV3959	3.50000000	1/1/2029	599,130.72	1,644.78	563,924.89	591,136.50	0.00%

3138XFPH2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV4023	3.00000000	12/1/2028	22,287.51	53.14	21,255.55	21,944.05	0.00%
3138XGQC0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV4950	3.00000000	11/1/2028	52,010.92	123.87	49,549.78	51,153.79	0.00%
3138XGZD8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV5239	3.50000000	12/1/2028	212,320.20	582.91	199,853.35	209,492.39	0.00%
3138XHG21	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV5616	3.50000000	12/1/2043	686,328.60	1,907.54	654,013.78	669,473.20	0.00%
3138XHG96	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV5623	3.50000000	12/1/2028	565,086.17	1,544.89	529,677.25	555,223.83	0.00%
3138XHJT9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV5673	3.50000000	1/1/2029	125,301.01	343.97	117,931.47	123,622.12	0.00%
3138XJA72	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV6329	3.50000000	1/1/2029	491,293.36	1,350.02	462,864.24	485,199.28	0.00%
3138XJ4A2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV7116	4.50000000	3/1/2044	109,985.12	369.12	98,431.26	107,176.55	0.00%
3138X0LJ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU1228	3.50000000	7/1/2043	1,108,907.01	3,076.90	1,054,936.46	1,066,601.70	0.00%
3138X2MC5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU3054	3.50000000	9/1/2028	25,384.22	69.71	23,899.58	25,050.55	0.00%
3138X6JF3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU6561	3.00000000	11/1/2028	30,809.44	73.46	29,382.90	30,334.15	0.00%
3138X6ND3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU6687	3.50000000	9/1/2028	63,756.92	175.20	60,067.57	62,960.33	0.00%
3138X9XL8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU9682	3.50000000	12/1/2028	368,593.76	1,007.54	345,442.22	362,103.08	0.00%
31384VZZ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0535460	8.00000000	9/1/2015	202.03	1.34	200.51	200.55	0.00%
31385QVZ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0549732	2.34000000	9/1/2030	14,777.52	28.54	14,634.25	14,720.07	0.00%
31385WSS9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555029	5.00000000	11/1/2017	35,200.92	139.07	33,377.82	33,171.49	0.00%
31385XLY1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555743	5.00000000	9/1/2033	151,616.80	567.15	136,115.92	145,899.65	0.00%
31386CSA1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0559513	8.00000000	11/1/2015	2,496.92	16.47	2,471.15	2,472.41	0.00%
31386FX83	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0562403	7.00000000	2/1/2031	48,392.38	243.24	41,698.16	42,976.59	0.00%
31391AKB4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0660990	7.50000000	7/1/2032	50,703.49	271.39	43,423.16	45,250.92	0.00%
31400WFR6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0699576	6.00000000	4/1/2033	16,903.28	74.45	14,890.66	14,847.45	0.00%
31402C5E8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725445	4.50000000	5/1/2019	129,656.83	462.71	123,389.86	121,467.84	0.00%
31403CUZ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0745000	6.00000000	10/1/2035	56,736.36	249.91	49,981.38	50,300.14	0.00%
31403QC32	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0754390	7.50000000	10/1/2033	18,669.34	108.42	17,347.30	18,094.47	0.00%
31403XV36	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0761234	4.50000000	7/1/2019	143,023.94	510.49	136,131.60	133,952.23	0.00%
31404G4L2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0768627	7.00000000	8/1/2031	95,113.66	514.27	88,160.45	90,852.92	0.00%
31404L6R6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0772280	7.00000000	3/1/2031	29,561.00	157.67	27,029.18	27,877.44	0.00%
31404SDH5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0776904	7.00000000	11/1/2029	35,953.24	186.30	31,937.14	32,883.86	0.00%
31404WQQ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0780863	7.00000000	6/1/2031	58,393.75	304.92	52,271.22	53,840.53	0.00%
31405BMH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0784360	8.00000000	6/1/2031	6,860.50	45.53	6,829.36	7,154.60	0.00%
31406MF27	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0813885	5.00000000	6/1/2020	75,328.71	294.20	70,607.87	69,764.81	0.00%
31410GE90	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888560	6.00000000	11/1/2035	16,576.56	72.48	14,496.08	16,437.57	0.00%
31410GG72	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888622	2.36600000	7/1/2037	559,985.90	1,036.35	525,620.81	522,978.89	0.00%
31410GPR8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888832	6.50000000	11/1/2037	524,572.90	2,484.53	458,683.08	512,449.63	0.00%
31410GYN7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889117	5.00000000	10/1/2035	414,340.56	1,550.04	372,009.59	399,232.83	0.00%
31410LBR2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0890248	6.00000000	8/1/2037	28,402.98	124.06	24,811.95	28,160.41	0.00%
31410LNV0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0890604	4.50000000	10/1/2044	1,403,196.54	4,770.96	1,272,255.95	1,394,833.18	0.01%
31411GST0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0907830	6.00000000	2/1/2037	496,697.91	2,159.65	431,930.01	434,771.52	0.00%
31411J3E4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0909897	6.00000000	3/1/2037	417,882.86	1,826.63	365,326.93	367,732.40	0.00%
31412GQ38	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0924874	7.00000000	10/1/2037	36,539.67	171.90	29,467.95	33,918.78	0.00%
31412MBF4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0928938	7.00000000	12/1/2037	23,919.95	124.73	21,381.73	24,613.58	0.00%
31412STR6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0933560	4.50000000	3/1/2038	102,721.79	353.30	94,213.38	87,288.94	0.00%
31412TKP7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0934202	7.00000000	11/1/2038	8,826.34	47.15	8,083.47	9,309.98	0.00%
31412TZM8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0934648	7.00000000	11/1/2038	135,843.30	714.39	122,466.31	141,048.19	0.00%
31413JKQ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0946803	6.50000000	9/1/2037	175,711.78	832.22	153,641.22	155,991.35	0.00%
31413LTE9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0948849	6.00000000	8/1/2037	490,437.24	2,140.28	428,056.56	432,814.58	0.00%
31413TUG5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0955183	7.00000000	11/1/2037	27,143.12	127.48	21,853.66	25,155.63	0.00%
31413URG6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0955987	6.50000000	10/1/2037	23,976.00	113.56	20,964.46	21,285.39	0.00%
31414KEZ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0968252	7.00000000	2/1/2038	7,437.52	40.09	6,872.97	7,912.59	0.00%
31414RWR2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0974156	7.00000000	2/1/2038	12,505.53	65.57	11,240.52	12,940.77	0.00%
31414SJN4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0974669	4.50000000	3/1/2038	14,785.40	50.81	13,550.66	12,554.68	0.00%
31415BFF1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0981766	4.50000000	4/1/2038	18,324.17	63.22	16,859.27	15,619.16	0.00%
31415QFG6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0985867	7.00000000	8/1/2038	37,116.71	194.47	33,337.26	38,390.43	0.00%
31415SNG3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0987891	7.00000000	9/1/2038	3,244.22	18.36	3,147.98	3,625.30	0.00%
31415ST85	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0988075	4.50000000	6/1/2038	104,466.10	360.43	96,113.81	89,032.93	0.00%
31415WQA4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0991549	7.00000000	11/1/2038	20,639.40	108.73	18,639.39	21,467.56	0.00%
31415XH20	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0992249	7.00000000	11/1/2038	28,705.87	145.55	24,951.64	28,737.56	0.00%
31416BMV7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995072	5.50000000	8/1/2038	307,368.93	1,234.67	269,383.20	292,275.66	0.00%
31417D4Q3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7130	3.50000000	12/1/2042	468,227.46	1,292.03	442,981.92	481,572.66	0.00%
31417HCS1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB9980	3.50000000	7/1/2043	792,817.52	2,193.77	752,148.83	750,211.15	0.00%
31417YYC5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA0706	4.50000000	4/1/2031	268,423.05	920.95	245,586.00	258,689.00	0.00%
31417YY84	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA0734	4.50000000	5/1/2031	836,705.72	2,871.36	765,695.15	806,584.51	0.00%
31417Y2J5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA0776	4.50000000	6/1/2031	279,532.07	958.90	255,705.44	269,372.71	0.00%
31418AAP3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA0913	4.50000000	11/1/2031	330,593.63	1,134.00	302,400.80	323,051.63	0.00%
31418ABH0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA0939	4.50000000	12/1/2031	371,292.17	1,273.61	339,628.60	362,855.31	0.00%
31418ACE6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA0968	4.50000000	12/1/2031	59,966.63	205.81	54,883.34	58,636.73	0.00%
31418AJX7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1177	3.50000000	9/1/2042	277,355.77	767.46	263,128.42	273,705.96	0.00%
31418AKZ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1211	3.00000000	9/1/2027	2,531,340.99	6,029.13	2,411,650.76	2,489,141.67	0.01%
31418ALB2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1221	4.50000000	9/1/2042	96,843.46	325.08	86,687.19	94,379.72	0.00%
31418AMB1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1253	4.00000000	11/1/2042	384,148.77	1,179.96	353,988.92	380,688.15	0.00%
31418AQ27	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1372	3.50000000	3/1/2043	4,208,549.04	11,611.57	3,981,108.32	4,246,327.39	0.02%
31418ARZ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1403	3.50000000	4/1/2043	2,586,327.58	7,135.38	2,446,416.99	2,609,974.46	0.01%

31418AS25	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1436	3.50000000	5/1/2043	383,061.86	1,056.84	362,346.51	388,501.74	0.00%
31418AXL7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1582	3.50000000	9/1/2043	1,189,574.60	3,291.61	1,128,553.70	1,125,474.83	0.01%
31418AXV5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1591	4.50000000	9/1/2043	526,791.93	1,768.03	471,473.90	513,600.75	0.00%
31418AYW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1624	3.50000000	10/1/2028	63,810.68	175.34	60,118.22	63,014.90	0.00%
31418AY36	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1629	4.50000000	10/1/2043	529,483.88	1,777.08	473,887.41	516,232.69	0.00%
31418AZ68	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1664	4.50000000	11/1/2043	316,985.95	1,063.91	283,709.65	308,909.86	0.00%
31418A3V8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1711	4.50000000	12/1/2043	421,649.50	1,415.40	377,439.95	411,084.14	0.00%
31418A5H7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1747	3.50000000	1/1/2029	2,869,787.41	7,879.26	2,701,459.47	2,831,752.15	0.01%
31419AZY6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0758	7.00000000	2/1/2039	693,188.58	3,567.55	611,579.43	699,880.85	0.00%
36178EXG9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AA6979	3.50000000	9/15/2042	86,755.27	240.44	82,435.64	84,230.97	0.00%
36179NLD8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA1224	3.50000000	8/20/2043	2,790,677.54	7,735.38	2,652,130.26	2,725,123.20	0.01%
36179NVN5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA1521	3.50000000	12/20/2043	4,104,163.04	11,375.86	3,900,294.64	3,992,080.80	0.02%
36181NWB6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AF6942	3.50000000	10/15/2043	92,418.65	256.20	87,841.24	89,918.23	0.00%
36200JG46	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0602419	5.50000000	6/15/2034	50,371.62	204.20	44,553.39	44,267.01	0.00%
36200MYU1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0604723	6.00000000	10/15/2033	130,509.52	559.99	111,998.42	113,316.36	0.00%
36200M7F4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0604894	6.50000000	12/15/2033	6,584.08	31.16	5,752.90	5,892.45	0.00%
36200NJ85	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0605187	6.00000000	4/15/2034	160,118.17	687.92	137,584.57	139,219.00	0.00%
36200NLN9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0605233	6.00000000	5/15/2034	69,919.26	306.50	61,300.96	62,030.25	0.00%
36200NMQ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0605267	5.50000000	6/15/2034	199,874.83	802.89	175,176.67	174,051.12	0.00%
36200NRC7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0605383	6.00000000	4/15/2034	315,990.36	1,355.03	271,006.06	274,225.45	0.00%
36200NSN2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0605425	6.00000000	5/15/2034	220,035.53	945.57	189,113.57	191,363.51	0.00%
36200NSV4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0605432	6.00000000	5/15/2034	88,884.28	389.72	77,944.05	78,871.37	0.00%
36200RBH4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0569840	7.00000000	6/15/2032	104,977.34	507.92	87,072.60	90,324.86	0.00%
36200SBY5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0570755	6.50000000	1/15/2032	12,405.68	58.71	10,839.58	11,101.12	0.00%
36200TYU6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0572323	7.00000000	10/15/2031	15,381.78	87.26	14,958.89	15,509.35	0.00%
36200WTD3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0574848	7.50000000	11/15/2031	1,697.64	10.28	1,644.71	1,720.42	0.00%
36201C6G4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0579671	6.50000000	3/15/2032	21,300.38	100.66	18,582.50	19,015.45	0.00%
36201FV87	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0582139	7.50000000	5/15/2032	33,208.52	203.66	32,585.49	34,092.05	0.00%
36201YSQ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0607227	6.00000000	3/15/2034	124,430.23	533.46	106,692.59	107,958.08	0.00%
36201YS80	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0607243	6.00000000	4/15/2034	150,008.19	643.98	128,796.67	130,326.75	0.00%
36202EPZ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004040	6.50000000	10/20/2037	159,192.32	751.63	138,762.34	152,932.12	0.00%
36202FDW3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004617	4.50000000	1/20/2040	224,896.66	771.90	205,839.99	223,291.33	0.00%
36202FGD2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004696	4.50000000	5/20/2040	279,609.73	960.19	256,050.53	277,787.94	0.00%
36202FHY5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004747	5.00000000	7/20/2040	1,981,855.05	7,378.51	1,770,841.57	1,957,282.19	0.01%
36202FJR8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004772	5.00000000	8/20/2040	213,903.20	796.31	191,114.68	205,019.74	0.00%
36202FKP0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004802	5.00000000	9/20/2040	165,043.74	614.41	147,457.91	156,114.48	0.00%
36202FMC7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004855	5.00000000	11/20/2040	40,475.94	150.70	36,167.33	38,569.45	0.00%
36202FQ74	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004978	4.50000000	3/20/2041	1,958,470.01	6,738.84	1,797,025.26	1,893,146.89	0.01%
36202U3S0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0610209	6.00000000	5/15/2033	182,714.08	783.24	156,647.87	158,476.03	0.00%
36202XYY7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0612827	7.00000000	5/15/2033	7,092.34	39.72	6,809.80	7,069.53	0.00%
36203CJK9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0345066	6.50000000	10/15/2023	73,096.43	345.96	63,868.68	64,631.27	0.00%
36207K3C2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0434695	7.50000000	2/15/2030	333.32	1.82	290.70	303.32	0.00%
36208CHG5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0446731	6.50000000	9/15/2028	4,038.45	19.11	3,528.63	3,525.51	0.00%
36208LYX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0454426	6.00000000	12/15/2033	129,000.18	554.34	110,868.71	112,177.54	0.00%
36208XTX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0464166	6.50000000	9/15/2028	14,514.65	68.70	12,682.31	12,672.40	0.00%
36208YJC4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0464759	7.00000000	8/15/2028	5,755.26	29.85	5,117.11	5,039.96	0.00%
36209ACP3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0465478	7.00000000	6/15/2028	2,560.24	14.72	2,523.37	2,485.21	0.00%
36209BN20	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0466709	6.50000000	9/15/2028	16,830.87	79.66	14,706.13	14,695.28	0.00%
36209DD68	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0468225	6.50000000	9/15/2028	9,994.72	47.30	8,732.98	8,726.77	0.00%
36209WHE5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0483629	6.50000000	9/15/2028	4,674.79	22.13	4,084.64	4,081.18	0.00%
36210AMT1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0486470	6.50000000	8/15/2028	5,263.99	24.11	4,451.31	4,332.53	0.00%
36210AN94	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0486516	6.50000000	9/15/2028	12,277.03	56.83	10,491.04	10,208.02	0.00%
36210BDE2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0487101	6.00000000	3/15/2035	904,499.79	3,866.94	773,387.42	783,857.98	0.00%
36211JJ57	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0514284	7.00000000	7/15/2029	483.12	2.62	449.03	464.06	0.00%
36211SFC6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0521363	6.00000000	6/15/2035	2,175,577.82	9,337.97	1,867,593.05	1,904,711.40	0.01%
36212CCY5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0529387	7.00000000	4/15/2031	96,481.15	515.02	88,288.83	91,498.16	0.00%
36212N5R4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0539156	5.50000000	6/15/2034	388,164.62	1,560.29	340,426.60	338,238.90	0.00%
36212SK21	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0542213	7.50000000	12/15/2030	4,893.30	26.58	4,252.20	4,442.44	0.00%
36212TBV5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0542852	6.50000000	6/15/2031	38,931.16	178.26	32,909.68	33,663.20	0.00%
36213BVR0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0549724	7.00000000	6/15/2031	50,098.37	257.36	44,118.93	45,729.16	0.00%
36213C6N5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0550877	7.00000000	9/15/2031	50,322.91	251.89	43,181.92	44,767.55	0.00%
36213DZU5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0551655	7.00000000	9/15/2031	9,664.69	50.72	8,695.57	9,014.47	0.00%
36213E4H6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0552624	7.50000000	6/15/2032	8,652.83	53.05	8,487.41	8,880.44	0.00%
36213E6G6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0552671	7.50000000	7/15/2032	15,388.51	86.12	13,779.23	14,418.63	0.00%
36213FM34	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0553078	7.50000000	1/15/2033	19,149.72	116.28	18,605.15	19,449.05	0.00%
36213VJX7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0565578	7.00000000	9/15/2031	31,554.68	172.23	29,525.95	30,609.98	0.00%
36213XE83	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0567259	7.00000000	10/15/2031	27,094.29	154.64	26,509.75	27,485.03	0.00%
36225AY53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0780732	7.00000000	3/15/2028	168,244.33	825.09	141,444.79	142,747.22	0.00%
36225BPZ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0781340	6.50000000	10/15/2031	9,995.86	45.66	8,429.49	8,537.85	0.00%
36225BRX8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0781402	7.50000000	2/15/2032	261,734.47	1,323.70	211,791.84	221,209.92	0.00%
36225BSG4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0781419	7.50000000	3/15/2032	93,821.26	468.55	74,967.65	78,307.27	0.00%
36225BTD0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0781448	7.00000000	5/15/2032	1,266,903.67	5,995.77	1,027,847.01	1,077,551.09	0.01%

36225BUB2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0781478	7.50000000	3/15/2032	273,840.76	1,372.35	219,576.76	229,358.62	0.00%
36225BUE6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0781481	7.50000000	1/15/2032	349,248.12	1,791.84	286,694.29	299,511.60	0.00%
36225B2X5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0781690	6.00000000	12/15/2033	171,942.29	737.25	147,449.46	149,190.23	0.00%
36241LL79	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0783050	5.00000000	7/20/2040	41,371.60	154.03	36,966.65	39,354.84	0.00%
36290STY7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0616267	6.00000000	2/15/2034	117,669.06	504.58	100,916.86	102,112.10	0.00%
36290YHG6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0621331	6.00000000	9/15/2034	20,667.13	89.82	17,963.92	18,316.71	0.00%
36291RRW4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0636001	6.00000000	12/15/2034	1,093,823.97	4,689.73	937,946.62	956,442.71	0.00%
36291YZG5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0642543	6.00000000	7/15/2035	149,190.99	653.88	130,776.37	133,378.85	0.00%
36292FDQ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0647311	6.00000000	8/15/2035	414,488.14	1,806.84	361,367.17	368,567.68	0.00%
36296XE59	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0704056	6.50000000	11/15/2038	190,778.29	834.69	154,097.04	163,449.50	0.00%
3128FDFM8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #D7-1972	7.50000000	6/1/2026	4,741.59	28.22	4,515.71	4,464.07	0.00%
3128GS2V8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #E8-9788	6.00000000	5/1/2017	46,515.29	223.37	44,673.41	44,787.55	0.00%
3128LXNQ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-2199	5.00000000	6/1/2036	392,029.13	1,474.72	353,931.90	337,501.70	0.00%
3128MAAK5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7810	4.50000000	5/1/2042	8,713,933.33	31,196.31	8,029,424.86	8,723,629.11	0.04%
3128MJVS6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-8624	4.00000000	1/1/2045	5,072,787.11	5,790.51	4,737,690.28	5,058,224.64	0.02%
3128M4W90	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-3072	5.00000000	11/1/2036	257,568.16	968.49	232,437.06	249,254.81	0.00%
3128M96G2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7771	4.00000000	7/1/2044	888,990.79	2,742.81	822,842.48	871,496.64	0.00%
3128NC3B8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #1G-0794	2.35200000	4/1/2036	438,500.84	1,675.87	411,795.88	406,067.21	0.00%
31283HRL1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-1391	7.00000000	4/1/2032	3,486.54	17.42	2,986.28	3,060.45	0.00%
31283HZ65	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-1665	5.50000000	3/1/2034	130,927.94	532.27	116,130.58	122,841.65	0.00%
31287QNC1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C6-4887	6.00000000	3/1/2032	23,463.52	103.70	20,739.77	20,995.22	0.00%
31292K4U8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C0-3535	4.50000000	8/1/2040	1,083,500.04	3,740.70	997,518.81	1,036,505.31	0.00%
31294KPY5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #E0-1339	6.00000000	1/1/2018	6,214.76	29.53	5,905.88	5,956.61	0.00%
31294NUB3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #E0-4178	2.50000000	1/1/2028	102,968.51	118.37	100,270.23	102,444.06	0.00%
3129454Q8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A9-7131	4.50000000	2/1/2041	2,393,169.90	8,252.54	2,200,676.71	2,386,015.11	0.01%
312946BH8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A9-7240	4.50000000	3/1/2041	1,751,375.17	6,040.06	1,610,682.09	1,635,918.09	0.01%
31296UYN5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A1-9717	5.00000000	3/1/2034	4,751.90	17.83	4,280.18	4,140.42	0.00%
312962VL4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #B1-0619	6.00000000	11/1/2018	53,512.29	254.18	50,835.79	51,364.82	0.00%
3129634V0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #B1-1736	6.00000000	12/1/2018	19,218.57	90.55	18,109.71	18,299.37	0.00%
312964CY3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #B1-1887	6.00000000	1/1/2019	29,610.31	140.72	28,143.74	28,446.13	0.00%
312964MZ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #B1-2176	6.00000000	2/1/2019	7,643.50	36.64	7,327.33	7,407.29	0.00%
31297AAX2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A2-2722	5.50000000	11/1/2034	8,451.39	34.69	7,569.00	8,139.51	0.00%
312978P45	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #B3-1343	6.00000000	2/1/2032	37,689.82	166.60	33,320.21	33,730.53	0.00%
31298ATG8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C4-2351	7.50000000	9/1/2030	1,506.14	8.66	1,385.29	1,375.99	0.00%
31298CB32	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C4-3658	6.00000000	1/1/2030	48,056.27	210.75	42,150.56	42,644.21	0.00%
31298HM47	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C4-8479	6.00000000	3/1/2031	60,615.26	267.17	53,433.76	54,077.67	0.00%
31298SVX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C5-6030	6.00000000	3/1/2031	5,972.48	26.24	5,247.76	5,311.03	0.00%
31307G2P3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J2-7982	3.00000000	4/1/2029	4,506,700.58	10,704.75	4,281,900.79	4,429,650.35	0.02%
31307JVS9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J2-9625	2.50000000	10/1/2029	394,661.36	453.84	384,427.89	392,717.11	0.00%
31307LFA1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J3-0161	2.50000000	12/1/2029	339,186.15	390.14	330,471.62	337,636.14	0.00%
31307LGD4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J3-0196	2.50000000	12/1/2029	179,300.95	206.17	174,638.11	178,349.17	0.00%
31307LH43	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J3-0251	2.50000000	12/1/2029	86,239.57	99.19	84,023.04	85,844.64	0.00%
31307LQ50	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J3-0476	2.50000000	1/1/2030	192,934.13	221.95	188,006.48	192,082.40	0.00%
31307LRF7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J3-0486	2.50000000	1/1/2030	474,158.29	545.49	462,061.52	472,078.87	0.00%
31307LRK6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J3-0490	2.50000000	1/1/2030	174,464.43	200.63	169,942.27	173,553.54	0.00%
31307LSP4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J3-0526	2.50000000	1/1/2030	451,414.63	519.18	439,778.10	449,123.38	0.00%
31307LSV1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J3-0532	2.50000000	1/1/2030	846,907.49	974.31	825,301.11	843,193.38	0.00%
31307LT99	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J3-0576	3.00000000	2/1/2030	246,948.06	589.39	235,756.69	247,819.25	0.00%
31307LZ76	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J3-0766	2.50000000	2/1/2030	301,378.32	346.63	293,618.00	299,983.55	0.00%
3132GFUJ4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-2385	4.50000000	7/1/2041	1,063,346.23	3,625.11	966,695.97	1,020,359.89	0.00%
3132GFUL9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-2387	4.50000000	8/1/2041	1,260,345.24	4,295.69	1,145,518.47	1,209,131.04	0.01%
3132GFX44	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-2499	4.50000000	8/1/2041	396,451.30	1,351.24	360,331.66	380,341.48	0.00%
3132GSPE3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-7321	3.50000000	3/1/2042	576,953.46	1,599.60	548,434.85	585,903.33	0.00%
3132GSSF7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-7418	3.50000000	4/1/2042	1,149,907.47	3,200.92	1,097,459.86	1,124,749.62	0.01%
3132GTD53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-7924	3.50000000	5/1/2042	421,447.80	1,170.54	401,329.17	427,342.32	0.00%
3132GTEF0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-7934	3.50000000	5/1/2042	364,619.09	1,010.63	346,500.57	370,185.19	0.00%
3132GTR33	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-8306	3.50000000	5/1/2042	954,708.61	2,651.79	909,185.69	968,116.77	0.00%
3132GUKV5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-9008	4.00000000	6/1/2042	3,130,624.19	9,658.40	2,897,518.81	3,119,668.40	0.01%
3132J65C4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-5842	3.00000000	2/1/2043	2,062,251.11	5,048.15	2,019,261.05	1,960,664.15	0.01%
3132J72F8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-6673	3.00000000	3/1/2043	2,024,101.40	4,956.47	1,982,586.05	1,949,655.48	0.01%
3132KEJK2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #V6-0266	2.50000000	9/1/2028	222,571.86	255.87	216,735.19	221,433.94	0.00%
3132L5FG3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #V8-0167	3.00000000	7/1/2043	7,601,855.84	18,619.04	7,447,615.72	7,341,066.67	0.03%
3132M3T64	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q2-3573	3.50000000	12/1/2043	1,138,226.23	3,147.44	1,079,122.68	1,106,330.12	0.01%
31365DMZ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0124676	7.00000000	2/1/2023	26,804.39	143.39	24,581.26	24,499.26	0.00%
31370UT83	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0241875	7.00000000	10/1/2023	5,954.11	32.36	5,548.00	5,613.47	0.00%
31371UBM0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0262044	6.00000000	12/1/2023	2,928.24	12.91	2,581.81	2,551.99	0.00%
31374GNS2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0313701	7.00000000	9/1/2027	4,899.94	25.56	4,382.38	4,532.49	0.00%
31374MME1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0318157	7.00000000	7/1/2025	7,154.98	39.51	6,773.37	6,861.38	0.00%
31374TK99	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0323520	2.28800000	3/1/2025	94,604.66	169.13	88,702.40	89,609.15	0.00%
3138ADGA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AI0192	4.50000000	4/1/2026	4,363.85	15.59	4,157.40	4,363.70	0.00%
3138AK6U8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AI6282	4.50000000	7/1/2041	332,245.50	1,141.35	304,360.04	328,626.45	0.00%
3138ALH75	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AI6553	4.50000000	7/1/2041	138,618.04	476.53	127,073.42	137,204.92	0.00%

3138ANWB5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI8741	4.50000000	9/1/2041	309,239.14	1,062.46	283,323.54	306,003.41	0.00%
3138ASNS7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ1300	2.92200000	10/1/2041	223,494.95	510.06	209,470.87	215,691.06	0.00%
3138ASSC7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ1414	4.50000000	9/1/2041	570,195.66	1,958.97	522,391.60	564,208.72	0.00%
3138ASSD5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ1415	4.50000000	9/1/2041	613,839.88	2,110.60	562,825.38	607,879.20	0.00%
3138AWNQ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ4898	4.00000000	1/1/2042	1,008,258.90	3,135.28	940,583.89	1,010,292.69	0.00%
3138A53N0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH4404	4.00000000	1/1/2041	1,520,571.35	4,722.24	1,416,672.59	1,515,532.47	0.01%
3138A94H4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH8023	4.50000000	4/1/2041	426,493.23	1,466.67	391,113.14	422,288.96	0.00%
3138EGB45	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL0058	5.00000000	1/1/2018	502,674.47	1,990.26	477,661.65	502,995.22	0.00%
3138EGSY1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL0534	3.97400000	4/1/2040	744,344.58	2,330.95	703,858.64	738,785.16	0.00%
3138EGUT9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL0593	3.32700000	7/1/2041	63,924.65	168.71	60,852.80	63,062.77	0.00%
3138EG5D2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL0843	3.50000000	10/1/2026	1,256,723.32	3,451.42	1,183,344.15	1,237,012.55	0.01%
3138EHTX0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1465	3.50000000	2/1/2027	741,472.85	2,035.74	697,968.47	731,169.40	0.00%
3138EJE38	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1953	4.50000000	1/1/2027	530,517.96	1,866.55	497,746.34	530,810.60	0.00%
3138EJKC1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2090	4.00000000	8/1/2026	1,915,888.77	5,986.80	1,796,039.08	1,907,552.66	0.01%
3138EJPK8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2225	5.50000000	12/1/2038	1,499,794.96	6,079.90	1,326,524.35	1,463,927.49	0.01%
3138EJSM1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2323	5.50000000	1/1/2038	965,570.52	3,895.51	849,929.16	932,695.61	0.00%
3138EJT81	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2374	4.00000000	12/1/2041	2,102,580.77	6,458.59	1,937,576.74	2,040,674.62	0.01%
3138ENCM9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL5475	4.00000000	6/1/2044	1,618,613.51	4,994.89	1,498,466.47	1,588,797.14	0.01%
3138ENT82	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL5974	5.00000000	7/1/2037	6,441,283.40	24,202.32	5,808,557.26	6,457,333.77	0.03%
3138E0RS0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ7696	4.50000000	12/1/2041	704,639.23	2,420.66	645,510.47	695,349.92	0.00%
3138LQ6U3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO0882	3.50000000	4/1/2042	123,193.42	340.95	116,897.33	125,162.70	0.00%
3138LUVH5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO4215	3.50000000	7/1/2042	83,984.69	232.44	79,692.46	85,331.19	0.00%
3138MA6W3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP7184	3.50000000	10/1/2042	395,355.90	1,096.76	376,031.64	384,767.39	0.00%
3138MEDC1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP9998	3.50000000	10/1/2042	273,610.58	759.02	260,237.00	266,282.66	0.00%
3138MFSZ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ0535	3.00000000	11/1/2042	934,791.72	2,287.77	915,107.75	901,037.97	0.00%
3138MFUL9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ0586	3.00000000	10/1/2042	60,547.28	148.18	59,272.33	58,397.55	0.00%
3138MF2H9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ0775	3.50000000	11/1/2042	60,530.93	167.87	57,555.86	60,591.37	0.00%
3138MGMJ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ1260	3.00000000	1/1/2043	1,081,492.04	2,647.37	1,058,947.06	1,044,591.98	0.00%
3138MGZE8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ1640	3.50000000	10/1/2042	195,340.17	541.89	185,792.30	190,108.52	0.00%
3138MJHA0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ2924	3.50000000	1/1/2043	468,627.26	1,300.07	445,738.58	456,095.89	0.00%
3138MJHF9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ2929	3.50000000	1/1/2043	62,418.00	173.11	59,351.32	62,482.68	0.00%
3138MJTX7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ3265	3.00000000	11/1/2042	210,808.36	515.92	206,369.35	203,323.37	0.00%
3138MLKZ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ4811	3.50000000	11/1/2042	279,338.20	774.91	265,684.66	271,857.35	0.00%
3138MMAE2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ5404	3.00000000	12/1/2042	329,623.26	806.71	322,685.52	317,922.41	0.00%
3138MQHS5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ8340	2.50000000	12/1/2027	2,040,342.32	2,345.14	1,986,469.27	2,033,027.15	0.01%
3138MQTX1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ8665	3.50000000	12/1/2042	32,080.93	88.97	30,504.17	32,113.26	0.00%
3138MRLK5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ9329	3.50000000	1/1/2043	1,456,854.20	4,049.09	1,388,260.26	1,420,518.37	0.01%
3138MSC80	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ9994	3.00000000	2/1/2043	75,362.30	184.43	73,773.95	72,658.06	0.00%
3138M5SK6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP2321	3.00000000	10/1/2042	48,715.47	119.22	47,689.66	46,968.49	0.00%
3138M8ND1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP4887	3.50000000	9/1/2042	208,870.26	579.43	198,661.07	203,275.90	0.00%
3138M95B3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP6241	3.50000000	10/1/2042	120,517.25	334.23	114,592.80	122,466.99	0.00%
3138NWHG7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR0230	3.50000000	1/1/2043	56,262.29	156.03	53,497.03	56,319.52	0.00%
3138NXJA6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR1156	3.00000000	1/1/2043	3,036,531.39	7,431.48	2,972,590.95	2,999,347.35	0.01%
3138NXJH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR1163	3.50000000	12/1/2042	36,483.74	101.18	34,690.25	36,520.16	0.00%
3138NYGK5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR2001	3.00000000	2/1/2043	380,391.27	930.96	372,384.99	367,672.13	0.00%
3138WCDS9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS2812	3.00000000	6/1/2044	200,765.29	491.90	196,761.20	193,782.58	0.00%
3138WD6X4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS4485	2.50000000	2/1/2030	1,865,744.17	2,146.88	1,818,535.00	1,856,326.43	0.01%
3138WMBN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT0044	3.00000000	4/1/2043	33,206.27	81.40	32,558.68	32,077.94	0.00%
3138WMWQ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT0654	3.00000000	4/1/2043	709,034.76	1,735.64	694,254.09	700,503.64	0.00%
3138WMXY2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT0694	3.00000000	3/1/2043	62,062.42	152.00	60,798.42	59,900.80	0.00%
3138WSYV4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT5223	3.00000000	5/1/2043	25,863.66	63.34	25,337.16	24,963.03	0.00%
3138WTT89	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT5974	3.00000000	5/1/2043	1,416,489.54	3,467.57	1,387,029.04	1,455,812.97	0.01%
3138W1TG2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR4150	3.00000000	2/1/2043	113,294.29	277.30	110,919.50	109,282.01	0.00%
3138W22F1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR5273	3.00000000	2/1/2043	71,737.49	175.64	70,257.86	69,220.63	0.00%
3138W75X8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR9861	3.50000000	4/1/2043	22,162.66	61.46	21,073.58	22,186.03	0.00%
3138XPM91	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AW0383	4.00000000	3/1/2044	587,160.82	1,811.74	543,521.48	574,821.80	0.00%
3138XRDS5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AW1912	4.00000000	5/1/2044	508,970.43	1,570.47	471,142.40	498,277.58	0.00%
3138XRK40	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AW2114	3.00000000	1/1/2030	288,223.63	687.20	274,878.29	288,813.73	0.00%
3138XTAS4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AW3616	4.00000000	6/1/2044	2,252,158.37	6,949.24	2,084,772.02	2,211,008.86	0.01%
3138YEZM2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AY1647	3.00000000	2/1/2030	944,912.90	2,252.90	901,161.51	947,691.40	0.00%
3138Y45W5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AX3560	3.00000000	12/1/2029	167,384.13	399.08	159,633.90	167,726.73	0.00%
3138Y8ED8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AX6431	3.00000000	12/1/2029	230,940.47	550.62	220,247.46	231,413.16	0.00%
3138Y8QB9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AX6749	3.00000000	12/1/2029	222,138.89	529.63	211,853.41	222,593.57	0.00%
3138Y9NQ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AX7598	3.00000000	1/1/2030	7,595,379.22	18,017.31	7,206,925.91	7,589,725.55	0.03%
31382W4S8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0495033	7.00000000	6/1/2029	36,251.37	196.88	33,751.09	34,971.01	0.00%
31383QYH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0510212	7.00000000	9/1/2029	22,263.82	120.61	20,676.49	21,428.31	0.00%
31383VLC5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0514323	7.00000000	9/1/2029	6,464.73	33.69	5,775.43	5,985.44	0.00%
31384MQ62	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0527977	7.50000000	1/1/2030	924.19	5.56	889.82	872.92	0.00%
31384RBN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0531145	7.00000000	5/1/2030	13,862.32	78.33	13,428.71	13,694.47	0.00%
31384VZ21	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0535461	7.00000000	7/1/2015	238.24	1.38	237.24	237.76	0.00%
31384WA83	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0535631	7.00000000	12/1/2015	2,558.52	14.74	2,526.58	2,538.70	0.00%
31384WJZ4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0535880	7.00000000	2/1/2031	13,488.42	67.80	11,622.94	11,963.66	0.00%

31384XHJ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0536733	7.00000000	6/1/2030	74,702.87	405.25	69,471.01	70,850.78	0.00%
31385AV95	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0538940	7.00000000	6/1/2030	3,559.98	20.09	3,444.19	3,512.59	0.00%
31385EDJ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0542005	7.00000000	6/1/2030	3,258.90	17.72	3,038.23	3,099.95	0.00%
31385HUU4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0545195	7.00000000	9/1/2031	1,409.73	6.82	1,169.00	1,192.82	0.00%
31385WWD7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555144	7.00000000	10/1/2032	25,079.61	121.96	20,906.99	21,714.62	0.00%
31386B4Z4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0558940	7.00000000	12/1/2030	3,753.17	21.14	3,624.61	3,759.26	0.00%
31387N3R6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0589508	7.00000000	8/1/2031	885.23	4.64	795.04	825.15	0.00%
31388JZD0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0606540	7.00000000	9/1/2031	1,493.32	7.95	1,363.00	1,403.45	0.00%
31388LYN4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0608317	7.00000000	9/1/2031	1,440.71	7.41	1,271.12	1,319.33	0.00%
31388PCR0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0610380	7.00000000	10/1/2031	24,346.43	131.20	22,491.14	23,342.65	0.00%
31389NBG9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0630139	7.00000000	2/1/2032	33,191.16	169.81	29,110.46	30,220.35	0.00%
31389R3L8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0633603	7.00000000	3/1/2032	7,569.22	42.52	7,288.89	7,567.29	0.00%
31389VGH4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0636600	7.00000000	4/1/2032	40,050.81	204.06	34,981.32	36,319.27	0.00%
31389VMP9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0636766	7.00000000	5/1/2032	3,442.58	18.92	3,243.65	3,368.16	0.00%
31390C5R3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0642656	7.00000000	7/1/2032	22,329.67	122.99	21,083.43	21,894.02	0.00%
31390LE85	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0649159	7.00000000	7/1/2032	3,022.35	15.21	2,607.77	2,708.28	0.00%
31390QRZ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0653104	7.00000000	7/1/2032	448.71	2.48	424.57	440.96	0.00%
31391NTK7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0672054	7.00000000	12/1/2032	2,718.20	14.93	2,560.21	2,659.98	0.00%
31391S5Y2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0675963	7.00000000	2/1/2032	3,474.82	17.81	3,053.58	3,171.22	0.00%
31402CTT9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725162	6.00000000	2/1/2034	639,650.24	2,793.43	558,685.53	567,671.61	0.00%
31402C4H2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725424	5.50000000	4/1/2034	1,073,279.03	4,352.27	949,585.97	1,038,772.41	0.00%
31402DGM6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725704	6.00000000	8/1/2034	294,702.92	1,287.50	257,499.41	259,012.84	0.00%
31402RJV2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735676	5.00000000	7/1/2035	1,834,507.74	6,851.29	1,644,310.36	1,776,368.29	0.01%
31410GRM7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888892	7.50000000	11/1/2037	50,020.55	267.17	42,747.13	44,467.38	0.00%
31410K6G4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0890171	5.00000000	2/1/2024	100,323.80	385.56	92,534.27	95,981.78	0.00%
31416BRY6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995203	5.00000000	7/1/2035	780,384.13	2,916.16	699,877.25	751,369.55	0.00%
31416BTG3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995251	6.00000000	11/1/2038	248,863.76	1,086.60	217,319.79	239,015.59	0.00%
31416WP55	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB1343	4.50000000	8/1/2040	146,729.69	500.91	133,576.42	139,886.40	0.00%
31416WP63	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB1344	4.50000000	8/1/2040	240,661.36	822.76	219,401.37	229,577.94	0.00%
31416YVF2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB3313	4.50000000	7/1/2041	1,307,076.59	4,492.08	1,197,889.01	1,293,948.51	0.01%
31416YYV4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB3423	4.50000000	8/1/2041	1,341,937.75	4,611.43	1,229,714.05	1,293,002.21	0.01%
31416Y3P1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB3505	4.00000000	9/1/2041	3,992,648.23	12,320.71	3,696,212.03	3,909,810.06	0.02%
31417CDF9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB5501	3.50000000	7/1/2042	705,239.54	1,955.98	670,622.03	711,194.33	0.00%
31417DU50	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB6903	3.00000000	11/1/2042	880,353.21	2,154.54	861,815.55	895,993.75	0.00%
31417DU68	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB6904	3.00000000	11/1/2042	352,490.82	862.67	345,068.39	340,808.47	0.00%
31417ECJ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7272	3.00000000	12/1/2042	179,269.41	438.74	175,494.53	173,273.72	0.00%
31417EJB8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7457	3.00000000	1/1/2043	1,050,344.46	2,570.57	1,028,227.29	1,013,542.49	0.00%
31417EJC6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7458	3.00000000	1/1/2043	120,466.40	294.82	117,929.73	116,146.03	0.00%
31417EJJ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7464	3.50000000	1/1/2043	456,399.51	1,266.11	434,095.68	444,182.45	0.00%
31417EKK6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7497	3.00000000	1/1/2043	118,810.84	290.80	116,321.56	114,562.18	0.00%
31417EMR9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7567	3.00000000	1/1/2043	194,727.64	476.57	190,627.25	188,214.81	0.00%
31417ETX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7765	3.00000000	2/1/2043	326,109.94	798.10	319,239.90	314,526.97	0.00%
31417EWJ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7848	3.00000000	2/1/2043	1,328,867.94	3,253.65	1,301,459.21	1,283,380.86	0.01%
31417FSB5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB8613	3.00000000	3/1/2043	158,921.73	389.12	155,646.92	161,707.74	0.00%
31417FU30	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB8701	3.00000000	3/1/2043	71,076.29	173.99	69,594.62	68,567.13	0.00%
31417FY44	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB8830	3.00000000	3/1/2043	26,235.96	64.22	25,689.04	25,309.78	0.00%
31417F4K1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB8925	3.00000000	4/1/2043	403,067.13	986.88	394,753.62	389,757.13	0.00%
31417GAS5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB9016	3.00000000	4/1/2043	65,013.23	159.16	63,665.43	62,725.41	0.00%
31417GBB1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB9033	3.00000000	4/1/2043	23,522.30	57.59	23,037.14	22,696.98	0.00%
31417GH58	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB9251	3.00000000	5/1/2043	65,741.68	160.95	64,378.15	67,377.82	0.00%
31417GLV6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB9339	3.00000000	5/1/2043	1,245,770.54	3,050.19	1,220,075.75	1,258,239.11	0.01%
31417GLW4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB9340	3.00000000	5/1/2043	496,785.81	1,216.38	486,553.59	508,932.71	0.00%
31417GLX2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB9341	3.00000000	5/1/2043	384,946.51	942.52	377,006.75	372,234.61	0.00%
31417GL95	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB9351	3.00000000	5/1/2043	184,746.15	452.46	180,983.51	189,307.90	0.00%
31417LC52	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC1891	4.50000000	9/1/2024	238,724.15	834.84	222,623.98	233,250.58	0.00%
31417VDP5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC8209	4.50000000	12/1/2024	385,833.79	1,340.97	357,591.24	374,778.00	0.00%
31418AGW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1112	4.00000000	7/1/2042	195,269.08	607.33	182,199.88	195,669.38	0.00%
31418STH2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD5051	4.50000000	4/1/2040	1,291,253.15	4,400.44	1,173,450.46	1,201,224.37	0.01%
31418TD46	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD5522	4.50000000	6/1/2040	726,467.61	2,483.96	662,388.18	726,083.13	0.00%
31418THN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD5636	4.50000000	4/1/2025	242,862.34	844.41	225,174.86	236,091.84	0.00%
31418WPL8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD8526	4.50000000	8/1/2040	172,107.99	588.44	156,916.87	164,195.24	0.00%
36179MAX8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA0022	3.50000000	4/20/2042	1,927,375.64	5,342.47	1,831,705.65	1,910,733.59	0.01%
36179MK74	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA0318	3.50000000	8/20/2042	1,425,800.67	3,952.16	1,355,027.58	1,397,876.56	0.01%
36179MQP8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA0462	3.50000000	10/20/2042	709,191.08	1,965.78	673,982.25	730,414.81	0.00%
36179MSX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA0534	3.50000000	11/20/2042	703,881.17	1,951.06	668,935.96	726,442.23	0.00%
36179Q3H2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA2600	3.00000000	2/20/2045	5,095,381.50	9,075.00	4,950,000.00	5,058,281.25	0.02%
36179Q3K5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA2602	4.00000000	2/20/2045	3,811,650.02	8,727.23	3,570,231.00	3,805,966.75	0.02%
3620AATA6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0724245	5.50000000	8/15/2039	32,164.56	130.48	28,469.00	31,630.32	0.00%
3620ALWD2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0733344	5.50000000	4/15/2040	101,570.92	409.19	89,278.20	99,221.46	0.00%
3620AYP75	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0743946	5.50000000	8/15/2040	22,728.33	92.17	20,109.65	22,352.56	0.00%
36200RBH4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0569840	7.00000000	6/15/2032	26,136.97	126.46	21,679.10	22,604.15	0.00%
36200RSM5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0570324	6.00000000	2/15/2032	5,098.55	22.35	4,469.08	4,454.03	0.00%

36200SCC2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0570767	6.00000000	2/15/2032	1,823.45	7.95	1,590.82	1,625.07	0.00%
36200XW96	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0575872	6.00000000	12/15/2031	762.10	3.34	667.92	682.20	0.00%
36201CXH2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0579480	6.00000000	2/15/2032	1,941.01	8.42	1,684.09	1,678.35	0.00%
36201C4S0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0579633	6.00000000	2/15/2032	1,175.25	5.04	1,008.29	1,030.00	0.00%
36201E7L8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0581499	7.00000000	1/15/2033	20,562.32	113.98	19,539.80	20,385.24	0.00%
36201FMR5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0581868	6.00000000	1/15/2032	4,853.22	21.27	4,254.11	4,240.74	0.00%
36201FR58	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0582008	7.00000000	6/15/2032	28,613.71	145.46	24,935.48	25,912.04	0.00%
36201UA61	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0593229	7.00000000	9/15/2032	3,544.84	17.98	3,081.75	3,213.64	0.00%
36202EQM4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004060	6.00000000	12/20/2037	174,427.42	767.44	153,488.52	172,110.45	0.00%
36202ETA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004145	6.00000000	5/20/2038	169,857.46	747.34	149,467.15	167,639.95	0.00%
36202EZH5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004344	6.00000000	1/20/2039	578,614.42	2,545.78	509,155.43	571,262.31	0.00%
36202FB62	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004561	6.00000000	10/20/2039	766,593.60	3,333.77	666,753.88	748,364.24	0.00%
36202FCR5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004580	6.00000000	11/20/2039	148,672.63	647.08	129,416.72	145,263.07	0.00%
36202FFA9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004661	6.50000000	3/20/2040	187,780.45	862.56	159,242.58	175,425.47	0.00%
36202FGH3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004700	6.50000000	5/20/2040	635,884.86	3,035.95	560,483.07	617,484.72	0.00%
36202FG26	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004717	6.00000000	6/20/2040	1,211,227.23	5,272.53	1,054,506.48	1,183,948.04	0.01%
36202FLT1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004838	6.50000000	10/20/2040	128,546.27	584.48	107,904.19	118,898.43	0.00%
36202FNA0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004885	5.50000000	12/20/2040	919,586.96	3,725.96	812,937.66	902,072.63	0.00%
36202FQB5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004950	5.50000000	2/20/2041	407,940.56	1,691.43	369,040.05	409,531.00	0.00%
36203Q6N6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0356477	6.50000000	11/15/2023	60,842.93	287.96	53,162.07	52,805.29	0.00%
36207LJ33	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0435082	7.00000000	4/15/2031	3,481.26	17.87	3,062.93	3,189.85	0.00%
36210CJY0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0488179	6.50000000	12/15/2028	9,069.04	42.92	7,924.16	8,210.02	0.00%
36210XY84	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0505735	7.00000000	7/15/2029	2,103.56	12.22	2,094.55	2,171.21	0.00%
36211C2U5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0509387	7.00000000	7/15/2029	12,281.89	61.83	10,598.71	11,022.56	0.00%
36212M6V6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0538284	6.00000000	12/15/2031	1,160.30	4.99	997.28	1,018.42	0.00%
36212S7K6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0542798	6.00000000	5/15/2031	5,164.29	22.17	4,434.85	4,420.37	0.00%
36213DS25	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0551437	7.00000000	6/15/2031	4,362.50	24.56	4,209.57	4,371.13	0.00%
36213EEG7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0551935	6.00000000	12/15/2031	2,696.60	11.82	2,363.41	2,413.52	0.00%
36213JGL3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0555603	6.00000000	11/15/2031	1,660.38	7.28	1,456.19	1,487.31	0.00%
36213VNM6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0565696	6.00000000	5/15/2032	3,636.48	15.94	3,187.69	3,256.50	0.00%
36213WEC6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0566331	6.00000000	1/15/2032	3,782.41	16.26	3,251.03	3,240.59	0.00%
36213XJ47	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0567383	6.00000000	12/15/2031	713.23	3.13	626.14	639.67	0.00%
36213XJ54	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0567384	6.00000000	12/15/2031	27,802.49	120.64	24,128.45	24,048.31	0.00%
36213XK94	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0567420	6.00000000	1/15/2032	2,617.94	11.37	2,274.95	2,323.44	0.00%
36224S4N9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0337529	6.50000000	11/15/2023	7,328.85	34.69	6,403.65	6,360.65	0.00%
36225BPM4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0781328	7.00000000	9/15/2031	32,728.05	156.63	26,850.26	27,885.83	0.00%
36225BUV8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0781496	6.50000000	9/15/2032	10,116.53	46.30	8,548.48	8,884.75	0.00%
36225BWH7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0781548	7.00000000	11/15/2032	18,799.77	90.31	15,481.47	16,149.19	0.00%
36225BXM5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0781584	7.00000000	5/15/2032	15,276.91	73.46	12,593.07	13,131.09	0.00%
36230MEP8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0752842	3.95000000	7/15/2025	1,096,231.16	3,351.91	1,018,300.61	1,017,811.22	0.00%
36241KWK0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0782450	5.50000000	11/15/2038	81,431.34	330.66	72,144.85	80,127.69	0.00%
36295HQY9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0671071	6.50000000	10/15/2037	135,087.10	639.35	118,033.60	134,078.79	0.00%
36295NC54	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0675192	5.50000000	3/15/2038	62,358.62	253.22	55,248.18	61,340.87	0.00%
36295QGJ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0677101	5.50000000	7/15/2038	31,709.97	128.56	28,048.52	31,146.96	0.00%
36295QN97	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0677316	5.50000000	9/15/2038	51,872.41	210.64	45,957.66	51,038.72	0.00%
36295RKM9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0678100	5.50000000	1/15/2039	418,482.50	1,699.31	370,758.47	411,816.23	0.00%
36295UCH2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0680572	6.50000000	7/15/2040	175,239.08	829.38	153,116.77	173,931.09	0.00%
36296E5V4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0689460	6.00000000	7/15/2038	133,001.86	583.27	116,653.97	130,832.14	0.00%
36296HAV1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0691320	6.50000000	8/15/2038	26,963.83	127.62	23,559.90	26,555.81	0.00%
36296QBZ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0697656	6.50000000	10/15/2038	57,085.31	270.18	49,878.81	56,659.24	0.00%
36296Y4R0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0705632	5.50000000	12/15/2038	77,377.36	314.20	68,553.19	76,141.73	0.00%
3128JQL63	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1B-4948	3.76700000	7/1/2040	1,787,352.58	10,593.55	1,684,862.40	1,751,172.04	0.01%
3128KKGC7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A5-6495	5.50000000	1/1/2037	437,255.30	1,791.62	390,898.63	424,168.84	0.00%
3128MCLX1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-3742	5.50000000	7/1/2024	156,634.64	661.55	144,337.12	151,847.32	0.00%
3128MJAX8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-8021	5.50000000	11/1/2034	238,339.90	969.43	211,511.75	213,901.20	0.00%
3128MJE22	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-8152	6.50000000	9/1/2036	771,174.11	3,665.46	676,700.02	751,853.42	0.00%
3128MJQ45	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-8474	4.00000000	1/1/2042	472,070.91	1,467.09	440,126.53	459,703.11	0.00%
3128MJUV0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-8595	4.00000000	7/1/2044	1,888,148.60	5,881.09	1,764,328.06	1,865,361.44	0.01%
3128MMAS2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-8016	5.00000000	10/1/2019	32,202.98	126.14	30,273.36	30,460.97	0.00%
3128M5W63	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-3969	6.00000000	2/1/2038	1,199,633.98	5,305.49	1,061,097.14	1,155,069.43	0.01%
3128P7TC7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C9-1447	3.50000000	5/1/2032	2,366,473.92	6,544.37	2,243,783.82	2,364,737.81	0.01%
3128P7TE3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C9-1449	4.00000000	5/1/2032	2,334,767.14	7,201.87	2,160,561.10	2,305,995.35	0.01%
3128P7TP8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C9-1458	3.50000000	5/1/2032	327,146.22	899.74	308,483.00	327,618.57	0.00%
31283H4Z5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1740	5.50000000	12/1/2034	173,193.94	703.83	153,562.51	155,134.83	0.00%
31292GUE4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C0-0581	7.00000000	2/1/2028	35,578.84	179.84	30,829.01	31,025.96	0.00%
31292KYV3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C0-3424	6.00000000	10/1/2039	642,256.08	2,839.05	567,810.45	613,235.30	0.00%
31292KZ67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C0-3465	5.00000000	4/1/2040	476,585.06	1,794.92	430,780.20	447,073.73	0.00%
31292K2L0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C0-3479	5.00000000	6/1/2040	1,268,638.55	4,776.62	1,146,387.76	1,197,984.05	0.01%
312930CC2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A8-3667	5.50000000	12/1/2038	1,182,323.41	4,859.55	1,060,265.63	1,149,296.16	0.01%
3129315J3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A8-5349	4.50000000	3/1/2039	806,005.08	2,767.65	738,039.06	780,297.25	0.00%
31294MAG6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #E0-2707	4.50000000	5/1/2025	1,935,929.11	6,724.96	1,793,323.99	1,871,802.78	0.01%
312941J99	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-2988	5.00000000	7/1/2040	293,316.20	1,104.38	265,051.15	279,225.87	0.00%

312941MT1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-3070	5.00000000	7/1/2040	355,748.93	1,339.07	321,377.60	339,111.65	0.00%
312942BL8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-3643	4.00000000	9/1/2040	992,058.30	3,080.91	924,272.18	949,399.18	0.00%
312944TB7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-5946	4.00000000	1/1/2041	598,922.41	1,860.08	558,024.77	579,518.65	0.00%
31297PDN8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A3-3709	5.50000000	3/1/2035	17,671.94	72.53	15,825.43	15,915.77	0.00%
31307AJM5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #J2-2068	2.50000000	1/1/2028	1,725,424.57	3,500.44	1,680,210.12	1,672,212.01	0.01%
31335HF32	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C9-0186	7.00000000	9/1/2017	95,317.20	532.30	91,251.93	91,176.97	0.00%
31371MGB7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0255894	5.00000000	10/1/2025	174,255.38	654.78	157,146.81	154,420.78	0.00%
31374TCY3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0323287	6.50000000	9/1/2018	129,965.24	615.55	113,640.75	113,732.15	0.00%
3138AALD1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH8423	4.50000000	4/1/2041	964,728.22	3,318.71	884,990.57	944,316.28	0.00%
3138AAYW5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH8824	4.00000000	3/1/2041	294,328.57	914.14	274,243.01	271,579.44	0.00%
3138ABUJ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH9584	3.00000000	11/1/2026	0.01	-	0.01	0.01	0.00%
3138AEE90	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI1059	4.50000000	6/1/2041	2,656,335.57	9,132.57	2,435,351.75	2,605,373.14	0.01%
3138AEZF3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI1641	4.50000000	6/1/2041	1,012,960.77	3,480.71	928,189.25	964,437.90	0.00%
3138ANXH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI8779	4.00000000	11/1/2041	841,321.52	2,613.93	784,178.44	816,657.55	0.00%
3138AWRQ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AJ4994	4.50000000	11/1/2041	1,119,034.24	3,846.64	1,025,771.13	1,103,709.17	0.00%
3138A2SJ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH1420	4.00000000	1/1/2041	2,897,328.07	8,999.12	2,699,734.50	2,890,440.53	0.01%
3138ECGU1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK7410	3.00000000	3/1/2027	0.02	-	0.02	0.02	0.00%
3138EGCB8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL0065	4.50000000	4/1/2041	197,930.08	680.47	181,457.38	191,936.04	0.00%
3138EH7L0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1798	6.50000000	10/1/2039	978,255.29	4,633.31	855,379.96	946,427.46	0.00%
3138E4XP1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK0685	4.00000000	1/1/2042	3,412,632.55	10,611.72	3,183,514.98	3,378,007.84	0.02%
3138E5XB9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK1573	3.50000000	1/1/2032	372,449.92	1,021.89	350,363.03	374,265.99	0.00%
3138MJRW1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ3200	3.50000000	11/1/2042	4,771,157.86	13,255.74	4,544,825.55	4,848,919.14	0.02%
3138M5XM6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP2483	3.50000000	8/1/2032	1,344,000.12	3,711.45	1,272,498.43	1,353,051.99	0.01%
3138WVX55	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT7899	3.50000000	7/1/2043	3,053,267.79	8,486.07	2,909,508.95	3,056,200.75	0.01%
31389FSL7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0624323	7.00000000	2/1/2032	30,534.23	151.81	26,024.90	27,381.90	0.00%
31402C4D1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725420	6.50000000	3/1/2034	44,120.72	205.71	37,976.50	39,630.03	0.00%
31402DJS0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725773	5.50000000	9/1/2034	52,407.94	212.52	46,367.22	46,821.98	0.00%
31405MFW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0793181	6.00000000	7/1/2019	25,806.82	120.71	24,141.54	24,728.58	0.00%
31405Q2N7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0796481	7.00000000	8/1/2034	126,890.54	634.08	108,699.65	115,051.10	0.00%
31408GZH3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0851344	6.50000000	2/1/2036	251,350.50	1,190.47	219,779.22	223,856.82	0.00%
31410F6D2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888368	7.00000000	3/1/2037	660,300.33	3,408.93	584,388.29	657,800.90	0.00%
31410GZ55	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889164	6.00000000	2/1/2038	1,037,828.84	4,535.25	907,050.32	995,859.98	0.00%
31410KPS7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889733	6.00000000	7/1/2038	1,191,972.72	5,147.40	1,029,479.65	1,147,044.76	0.01%
31410LBD3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0890236	4.50000000	8/1/2040	2,598,635.20	8,933.62	2,382,298.66	2,505,809.29	0.01%
31411G2D3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0908072	6.50000000	1/1/2037	152,200.91	710.95	131,251.81	140,595.32	0.00%
31414AWK4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0960650	5.50000000	1/1/2038	293,837.52	1,199.00	261,600.49	285,499.37	0.00%
31414JGD9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0967396	5.50000000	12/1/2017	106,154.46	460.45	100,462.27	103,314.78	0.00%
31416CFA9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995761	6.50000000	11/1/2038	3,489,432.47	16,425.73	3,032,443.27	3,401,104.61	0.02%
31416WLL4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB1230	5.00000000	7/1/2040	629,915.63	2,312.85	555,084.67	610,496.61	0.00%
31416YLG1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB3026	4.00000000	5/1/2041	1,495,740.59	4,647.60	1,394,278.91	1,469,265.11	0.01%
31417GMS2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB9368	3.50000000	5/1/2043	5,855,845.57	16,275.38	5,580,131.28	5,688,975.57	0.03%
31417L5F8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC2645	4.50000000	10/1/2039	4,080,418.26	14,043.42	3,744,911.63	4,015,895.72	0.02%
31417SGH7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC5599	5.00000000	1/1/2025	453,315.86	1,766.29	423,909.27	442,038.58	0.00%
31417YUG0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA0582	3.50000000	11/1/2030	4,215,741.29	11,641.21	3,991,272.14	4,140,921.27	0.02%
31417Y6Q5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA0878	4.00000000	10/1/2031	3,322,821.14	10,254.20	3,076,258.98	3,255,397.98	0.01%
31418AF78	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1089	4.00000000	6/1/2032	2,404,951.56	7,420.29	2,226,085.58	2,380,395.01	0.01%
31418AJT6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1173	4.00000000	9/1/2042	3,995,729.38	12,436.60	3,730,979.10	4,051,504.94	0.02%
31418BD45	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1922	4.00000000	6/1/2034	6,383,962.16	19,705.41	5,911,623.45	6,274,402.70	0.03%
31418SPM5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD4927	5.00000000	6/1/2040	478,862.57	1,787.45	428,988.38	452,511.64	0.00%
31418WVL1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD8718	5.00000000	6/1/2040	708,242.67	2,655.77	637,384.62	669,308.16	0.00%
31419ANM5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0395	4.50000000	10/1/2040	417,531.94	1,435.15	382,705.72	394,248.68	0.00%
31419BYH2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE1611	4.50000000	10/1/2040	2,066,965.91	7,106.17	1,894,977.73	2,054,448.73	0.01%
3620AQY49	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0737031	4.50000000	2/15/2040	613,930.59	2,093.65	558,306.51	584,227.01	0.00%
3620A9PT2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0723234	4.50000000	10/15/2039	3,610,719.82	12,332.82	3,288,751.09	3,470,943.18	0.02%
36202CKJ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0002097	7.00000000	10/20/2025	115,385.29	569.68	97,660.00	96,878.19	0.00%
36202CK77	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0002118	7.50000000	11/20/2025	77,222.84	402.54	64,407.11	64,791.66	0.00%
36202CMA8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0002153	7.00000000	1/20/2026	88,313.46	442.54	75,864.80	76,359.87	0.00%
36202CW82	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0002471	7.00000000	8/20/2027	99,264.79	493.60	84,617.50	84,522.80	0.00%
36202CXL2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0002483	7.00000000	9/20/2027	48,948.37	237.97	40,794.05	40,331.54	0.00%
36202CZ55	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0002564	7.00000000	3/20/2028	212,506.71	1,029.51	176,487.40	174,651.01	0.00%
36202C4P5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0002630	6.50000000	8/20/2028	188,757.66	863.44	159,404.85	159,122.12	0.00%
36202C5T6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0002658	6.50000000	10/20/2028	175,140.34	802.70	148,191.68	147,289.81	0.00%
36202C5V1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0002660	7.50000000	10/20/2028	29,540.17	159.25	25,479.50	25,113.78	0.00%
36202DC90	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0002796	7.00000000	8/20/2029	216,791.54	1,045.63	179,251.00	175,068.89	0.00%
36202DGS4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0002909	8.00000000	4/20/2030	82,893.77	435.78	65,367.45	65,045.29	0.00%
36202DJA0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0002957	7.50000000	8/20/2030	46,280.88	231.68	37,068.30	36,952.18	0.00%
36202DKX8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0003010	7.00000000	12/20/2030	126,035.33	598.46	102,593.70	102,639.62	0.00%
36202DMA6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0003053	6.50000000	3/20/2031	155,625.41	711.57	131,367.15	131,250.05	0.00%
36202DM57	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0003080	6.50000000	5/20/2031	285,880.97	1,291.54	238,438.80	237,263.51	0.00%
36202EUU1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004195	6.00000000	7/20/2038	1,071,474.73	4,714.26	942,851.00	942,581.71	0.00%
36202FKN5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004801	4.50000000	9/20/2040	1,152,574.80	3,960.38	1,056,100.06	1,109,978.47	0.01%
36202FX92	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0005204	4.50000000	10/20/2041	1,042,014.29	3,590.61	957,496.11	1,039,527.73	0.00%

36241LMH6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0783060	4.00000000	8/15/2040	271,460.85	840.12	252,036.40	276,021.62	0.00%
36296TVE0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0700913	5.00000000	11/15/2038	0.77	-	0.69	0.74	0.00%
3128HDMJ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #84-6661	2.29400000	2/1/2029	2,096.30	7.71	2,005.19	2,028.08	0.00%
3128JMCS4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #1B-1980	2.30700000	4/1/2034	15,910.60	57.68	14,968.48	15,090.50	0.00%
3128LXEK2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-1938	5.50000000	9/1/2035	263,714.42	1,076.41	234,853.30	255,186.99	0.00%
3128LXKH2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-2096	6.00000000	3/1/2036	194,371.91	849.74	169,948.60	189,966.19	0.00%
3128LXQD5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-2252	5.50000000	7/1/2036	1,251,629.03	5,127.85	1,118,804.55	1,239,730.14	0.01%
3128MCRT4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G1-3898	5.50000000	7/1/2024	417,992.25	1,765.70	385,242.76	407,322.60	0.00%
3128MJC99	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-8095	5.50000000	11/1/2035	125,753.38	513.96	112,137.63	121,850.92	0.00%
3128MJDS6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-8112	6.00000000	2/1/2036	114,489.90	500.85	100,170.52	111,891.10	0.00%
3128M4UA9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-2977	6.00000000	2/1/2036	303,967.75	1,327.12	265,423.02	296,682.24	0.00%
3128M5RA0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-3781	6.00000000	1/1/2038	73,334.55	324.31	64,862.24	72,551.12	0.00%
3128M6LZ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-4544	6.00000000	8/1/2038	954,980.62	4,199.93	839,986.47	928,246.63	0.00%
3128M6SC3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-4715	6.00000000	6/1/2038	204,826.64	904.60	180,919.89	202,378.05	0.00%
3128M7AJ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-5109	5.50000000	11/1/2036	198,178.40	809.30	176,574.51	189,642.52	0.00%
3128M9NE8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7289	3.00000000	11/1/2042	422,225.06	1,034.17	413,666.30	423,128.64	0.00%
3128M9XL1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7583	6.50000000	4/1/2039	316,266.44	1,503.24	277,521.64	312,419.17	0.00%
3128M9XS6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7589	5.50000000	6/1/2041	1,016,697.79	4,167.78	909,332.86	1,012,139.25	0.00%
3128M97G1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7795	5.50000000	6/1/2041	862,357.84	3,536.76	771,657.25	862,245.69	0.00%
3128NGEV3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #1H-1348	2.26500000	10/1/2036	315,075.85	1,117.66	295,612.71	299,718.65	0.00%
3128PPQ71	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-0478	4.50000000	8/1/2024	416,198.86	1,445.80	385,547.81	412,082.02	0.00%
3128PQRE3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-1385	4.00000000	12/1/2024	192,831.86	601.58	180,474.75	190,392.41	0.00%
3128PSDB0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-2798	4.00000000	8/1/2025	248,997.40	776.69	233,008.37	245,910.00	0.00%
3128PVLQ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-5735	4.50000000	6/1/2026	193,616.28	672.30	179,280.97	192,760.72	0.00%
31283HZC2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-1639	7.00000000	11/1/2033	2,017.01	9.70	1,662.42	1,695.75	0.00%
31283H4Z5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-1740	5.50000000	12/1/2034	51,739.71	210.26	45,875.04	50,973.51	0.00%
31292H7J7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C0-1797	5.50000000	3/1/2034	52,673.64	214.76	46,856.00	52,422.63	0.00%
312936NA1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A8-9385	4.50000000	10/1/2039	214,848.62	741.28	197,674.65	211,971.08	0.00%
3129366F9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A8-9870	4.50000000	11/1/2039	425,729.52	1,468.86	391,695.13	419,443.47	0.00%
31294MAD3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #E0-2704	4.50000000	7/1/2025	82,085.80	285.15	76,040.57	81,353.49	0.00%
31294MFU0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #E0-2879	4.00000000	4/1/2026	283,893.36	885.18	265,554.19	280,356.40	0.00%
31300MHZ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #84-9248	2.53600000	1/1/2044	1,373,714.79	5,650.46	1,335,298.26	1,358,688.90	0.01%
3132GDDA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q0-0097	4.50000000	4/1/2041	826,797.00	2,850.55	760,147.29	825,370.28	0.00%
3132LMRK4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #K9-1490	3.50000000	1/1/2034	756,039.28	2,092.54	717,440.96	745,700.33	0.00%
3132LM4H6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #K9-1824	3.00000000	6/1/2034	156,647.20	378.21	151,285.64	153,514.69	0.00%
31337APJ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #41-0425	2.25000000	9/1/2026	58.59	0.22	58.26	59.05	0.00%
31368HMT7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0190370	6.00000000	6/1/2036	44,760.59	196.54	39,307.12	44,275.65	0.00%
31368HNQ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0190399	5.50000000	11/1/2039	364,568.39	1,487.62	324,571.45	360,927.85	0.00%
31371J5C4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0253843	7.50000000	6/1/2031	19,983.31	104.66	16,745.98	17,256.38	0.00%
31371KWH0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0254548	5.50000000	12/1/2032	25,446.49	103.21	22,517.82	25,065.73	0.00%
31371LF20	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0254985	5.00000000	11/1/2023	29,034.50	109.10	26,183.86	28,215.34	0.00%
31371MLB1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0256022	5.50000000	12/1/2035	128,035.99	521.32	113,743.04	124,025.61	0.00%
31371NP25	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0257041	5.50000000	1/1/2038	1,024,785.75	4,181.63	912,356.11	1,004,776.51	0.00%
31371NYW9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0257325	5.50000000	8/1/2028	893,019.11	3,638.65	793,886.50	829,703.05	0.00%
31371PCT5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0257582	4.50000000	2/1/2024	10,139.54	35.42	9,445.93	10,033.05	0.00%
31374CNW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0310105	5.50000000	11/1/2034	278,746.69	1,130.33	246,617.38	270,110.55	0.00%
31375JWZ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0336464	9.00000000	2/1/2025	22,217.75	160.59	21,411.60	21,995.44	0.00%
31376J5B1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0357342	5.50000000	2/1/2033	347,717.70	1,409.95	307,624.94	337,175.30	0.00%
3138ALJY4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AI6578	4.50000000	7/1/2041	274,019.51	941.48	251,062.37	272,462.46	0.00%
3138ANNQ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AI8498	4.50000000	7/1/2036	147,829.21	507.79	135,411.94	145,655.74	0.00%
3138ATLJ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AJ2128	2.54600000	6/1/2043	162,918.54	338.31	159,453.61	157,646.43	0.00%
3138AVWX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AJ4261	3.50000000	10/1/2026	365,464.44	1,003.25	343,969.77	362,718.09	0.00%
3138AWD34	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AJ4621	4.50000000	10/1/2041	473,218.92	1,624.98	433,326.85	465,431.45	0.00%
3138A5B50	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AH3659	4.00000000	2/1/2031	339,895.09	1,049.20	314,761.39	333,217.53	0.00%
3138A74R6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AH6231	4.50000000	3/1/2041	501,659.98	1,725.28	460,073.90	495,398.02	0.00%
3138EGCU6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL0082	5.50000000	10/1/2039	1,198,774.92	4,891.59	1,067,256.86	1,173,266.86	0.01%
3138EHGN6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL1104	5.50000000	2/1/2038	139,297.48	565.14	123,303.75	136,034.47	0.00%
3138EHKB7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL1189	5.50000000	9/1/2041	137,766.43	561.95	122,608.36	136,396.28	0.00%
3138EKRF4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL3185	6.00000000	2/1/2039	304,729.97	1,337.92	267,583.96	300,041.92	0.00%
3138EKT70	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL3273	5.50000000	9/1/2041	742,560.23	3,019.37	658,771.13	737,180.47	0.00%
3138EKUR4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL3291	5.50000000	7/1/2040	356,025.99	1,452.76	316,966.24	349,331.26	0.00%
3138EK5E1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL3544	2.42000000	5/1/2043	459,212.35	910.32	451,398.64	444,668.09	0.00%
3138ELXR9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL4287	6.00000000	10/1/2043	77,120.07	334.94	66,988.70	75,615.18	0.00%
3138EMET4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL4645	4.00000000	5/1/2027	0.01	-	0.01	0.01	0.00%
3138EMUP4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL5089	3.26600000	3/1/2044	660,305.24	1,703.33	625,840.22	647,239.61	0.00%
3138EM2F7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL5273	3.19600000	4/1/2044	717,980.55	1,829.70	686,996.99	707,342.81	0.00%
3138ENG29	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL5616	5.50000000	9/1/2041	1,991,923.10	8,128.03	1,773,388.44	1,982,648.33	0.01%
3138ENRK7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL5889	4.50000000	6/1/2044	630,568.44	2,172.94	579,449.41	629,042.99	0.00%
3138EPBF0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL6337	6.00000000	5/1/2041	719,742.85	3,153.81	630,761.35	716,556.09	0.00%
3138M1EJ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AO9136	3.00000000	7/1/2042	402,394.62	984.88	393,952.22	383,949.15	0.00%
3138WAPR2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AS1331	4.50000000	12/1/2043	69,817.25	241.06	64,281.93	68,962.01	0.00%
3138WNJA8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AT1156	3.31000000	9/1/2043	504,807.38	1,329.36	481,943.96	495,748.58	0.00%

3138WPGY4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT2014	3.00000000	4/1/2043	1,518,296.06	3,717.67	1,487,067.64	1,434,770.82	0.01%
3138WQA36	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT2725	3.00000000	5/1/2043	1,231,477.70	3,015.73	1,206,290.36	1,181,192.75	0.01%
3138WQHC9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT2926	2.50000000	5/1/2028	176,237.74	357.69	171,693.03	178,978.71	0.00%
3138WQHP0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT2937	3.00000000	5/1/2043	390,704.85	957.10	382,841.29	371,082.67	0.00%
3138W0WZ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR3363	2.50000000	2/1/2028	1,313,513.30	2,664.31	1,278,868.75	1,320,481.00	0.01%
3138W4SY8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR6834	3.00000000	2/1/2043	261,491.50	640.03	256,010.32	248,085.17	0.00%
3138W9KP4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS0301	3.00000000	8/1/2043	3,849,883.77	9,432.85	3,773,138.14	3,693,458.55	0.02%
3138W9QS2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS0464	3.50000000	9/1/2033	320,394.58	875.62	300,211.37	309,384.64	0.00%
3138XVDQ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AW5510	4.50000000	5/1/2044	323,957.03	1,116.77	297,806.63	319,587.30	0.00%
3138XXHG4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AW7430	4.50000000	1/1/2042	538,712.83	1,859.00	495,732.80	537,991.65	0.00%
3138X3EZ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU3751	4.00000000	8/1/2043	201,669.71	625.37	187,610.20	196,216.63	0.00%
3138Y64A9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AX5316	4.50000000	1/1/2042	8,458,443.42	29,129.28	7,767,807.64	8,437,842.96	0.04%
31384WB66	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0535661	7.50000000	1/1/2031	20,104.55	101.38	16,220.80	16,970.06	0.00%
31385XLY1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0555743	5.00000000	9/1/2033	232,352.73	869.16	208,597.63	227,784.90	0.00%
31387CUX7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0580298	2.46500000	5/1/2031	24,022.06	47.97	23,352.32	23,584.25	0.00%
31400QP98	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0694448	5.50000000	4/1/2033	831,466.59	3,371.48	735,596.32	805,010.41	0.00%
31400SCG2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0695871	4.50000000	4/1/2018	84,798.59	303.33	80,888.44	79,731.99	0.00%
31401YUX1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0722498	2.39300000	8/1/2033	622,875.07	1,163.46	583,429.41	576,946.29	0.00%
31402DP79	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725946	5.50000000	11/1/2034	93,298.22	378.36	82,550.92	90,979.05	0.00%
31402G4Q3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0729031	5.00000000	7/1/2018	234,940.48	928.22	222,772.64	224,011.63	0.00%
31402QZ53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735264	6.50000000	8/1/2017	18,096.77	94.34	17,417.49	17,622.26	0.00%
31402RDD8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735500	5.50000000	5/1/2035	216,847.45	881.24	192,269.62	209,623.31	0.00%
31402RDG1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735503	6.00000000	4/1/2035	227,899.45	995.82	199,164.06	227,630.54	0.00%
31403DDX4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0745418	5.50000000	4/1/2036	338,515.81	1,381.31	301,377.11	336,587.08	0.00%
31404XXZ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0781996	7.50000000	7/1/2031	4,711.55	25.94	4,150.38	4,357.47	0.00%
31405E2W4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0787489	7.50000000	6/1/2034	2,471.27	13.43	2,149.06	2,201.28	0.00%
31406WGH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0822000	5.00000000	7/1/2035	190,512.73	713.21	171,170.47	187,092.44	0.00%
31407PF78	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0836390	5.00000000	10/1/2035	257,903.12	966.55	231,971.07	253,396.10	0.00%
31408DCA0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0847965	2.31500000	11/1/2035	151,368.77	272.49	141,248.33	142,611.82	0.00%
31409JVZ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0872832	6.50000000	6/1/2036	368,018.70	1,672.75	308,815.65	320,240.29	0.00%
31410FUP8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888090	5.50000000	1/1/2037	1,820,603.82	7,426.52	1,620,330.92	1,816,553.50	0.01%
31410FU52	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888104	5.00000000	5/1/2021	491,948.28	1,922.80	461,472.63	463,771.06	0.00%
31410FYE9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888209	5.50000000	5/1/2036	62,176.60	253.21	55,245.50	60,245.22	0.00%
31410FY66	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888233	5.00000000	11/1/2035	140,424.70	525.98	126,235.80	137,986.95	0.00%
31410F2R5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888284	5.50000000	4/1/2037	727,764.78	2,969.64	647,921.42	726,408.93	0.00%
31410GJA2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888657	5.50000000	2/1/2035	357,942.09	1,435.83	313,272.56	342,134.46	0.00%
31410GPA5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0888817	5.50000000	8/1/2037	107,255.22	435.92	95,110.55	103,930.83	0.00%
31410KBX1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889354	2.08000000	3/1/2038	280,316.42	457.10	263,710.57	266,775.75	0.00%
31410KG73	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889522	6.00000000	6/1/2037	27,329.12	118.84	23,767.76	26,735.05	0.00%
31410KJY1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889579	6.00000000	5/1/2038	1,913,620.33	8,417.14	1,683,428.34	1,891,948.85	0.01%
31410KLN2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889633	5.50000000	8/1/2037	127,822.43	520.42	113,545.25	123,577.39	0.00%
31410KNN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889697	6.00000000	7/1/2038	18,151.58	79.92	15,984.27	17,977.95	0.00%
31410KVW1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889929	5.50000000	8/1/2037	552,828.62	2,243.63	489,519.11	540,603.56	0.00%
31410QH20	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0894049	6.50000000	10/1/2036	304,439.00	1,362.64	251,565.06	260,902.68	0.00%
31410V6S4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0899181	5.50000000	2/1/2037	655,488.35	2,674.72	583,574.47	642,603.12	0.00%
31411JJA5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0909357	6.00000000	2/1/2037	1,410,475.17	6,206.88	1,241,375.06	1,373,469.66	0.01%
31411YHH9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0918332	6.00000000	5/1/2037	126,915.11	558.52	111,703.35	125,992.60	0.00%
31412DT81	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0922275	6.00000000	12/1/2036	51,126.20	223.71	44,741.97	50,477.47	0.00%
31412NFD3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0929964	6.00000000	9/1/2038	130,899.56	575.40	115,079.57	129,603.45	0.00%
31412NRJ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0930289	5.50000000	12/1/2038	900,724.81	3,587.54	782,735.29	886,896.71	0.00%
31412Q2V0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0932388	4.50000000	1/1/2040	5,109,839.37	17,331.36	4,621,695.85	4,644,651.85	0.02%
31412WKR6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0936904	6.50000000	8/1/2037	117,807.15	557.97	103,009.79	106,543.34	0.00%
31412XPK4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0937926	2.16700000	6/1/2037	238,349.91	404.71	224,112.07	224,817.97	0.00%
31413D7J0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0942897	6.00000000	8/1/2022	172,233.48	778.04	155,608.29	158,086.84	0.00%
31413FK50	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0944116	6.00000000	7/1/2037	995,248.99	4,376.84	875,367.42	984,659.04	0.00%
31413GAQ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0944715	6.00000000	7/1/2037	26,753.25	117.35	23,469.20	26,363.18	0.00%
31413KR60	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0947909	6.00000000	11/1/2037	7,874.19	34.66	6,932.73	7,802.82	0.00%
31414AQZ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0960472	5.50000000	1/1/2023	339,064.51	1,431.22	312,265.85	314,216.46	0.00%
31414AU67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0960605	5.00000000	8/1/2037	329,510.40	1,233.28	295,986.92	327,423.05	0.00%
31414BX62	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0961601	5.50000000	2/1/2038	623,527.07	2,544.30	555,119.67	617,218.44	0.00%
31414SEE9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0974533	5.50000000	4/1/2038	578,920.82	2,362.28	515,407.19	573,071.31	0.00%
31415MM69	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0984281	6.00000000	5/1/2038	61,787.98	271.78	54,355.42	61,306.03	0.00%
31415P3Y2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0985615	5.50000000	4/1/2034	129,031.90	523.69	114,259.31	124,760.89	0.00%
31416BK72	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995018	5.50000000	6/1/2038	854,148.11	3,485.35	760,439.19	852,873.21	0.00%
31416BLD8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995024	5.50000000	8/1/2037	67,467.05	274.48	59,886.07	65,439.73	0.00%
31416BL63	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995049	5.50000000	2/1/2038	97,964.88	399.07	87,069.06	97,395.52	0.00%
31416BL71	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995050	6.00000000	9/1/2037	53,880.92	236.85	47,369.92	52,430.44	0.00%
31416BMP0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995066	5.50000000	8/1/2037	37,607.71	152.63	33,300.61	36,388.81	0.00%
31416BN53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995112	5.50000000	7/1/2036	38,233.89	155.38	33,900.10	37,761.76	0.00%
31416CEJ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995737	5.00000000	2/1/2038	125,348.85	469.47	112,672.11	123,190.90	0.00%
31416CKY1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995911	6.00000000	1/1/2038	757,993.02	3,333.21	666,642.94	700,528.57	0.00%
31416NDA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA4596	4.00000000	4/1/2024	215,121.32	675.26	202,577.71	214,206.59	0.00%

31416PUT2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA5993	4.00000000	5/1/2024	163,864.94	514.40	154,318.78	163,165.99	0.00%
31416VDP6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB0109	5.00000000	2/1/2035	1,274,058.26	4,763.28	1,143,186.29	1,231,820.14	0.01%
31416YTL2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB3254	3.50000000	7/1/2026	395,029.94	1,080.65	370,509.61	391,436.90	0.00%
31417DKB8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB6589	3.00000000	10/1/2042	6,169,706.40	15,099.48	6,039,790.51	5,813,737.15	0.03%
31417ENM9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7595	3.00000000	1/1/2043	1,550,598.56	3,795.72	1,518,289.36	1,472,373.78	0.01%
31417ESX0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7733	3.00000000	1/1/2043	1,483,577.66	3,631.24	1,452,494.28	1,422,283.58	0.01%
31417F7F9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB8993	2.50000000	4/1/2028	1,879,928.63	3,815.56	1,831,467.99	1,905,291.69	0.01%
31417GSE7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB9516	2.50000000	5/1/2028	0.02	-	0.02	0.02	0.00%
31417SAP5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC5413	4.50000000	10/1/2024	101,650.62	353.45	94,253.60	101,416.66	0.00%
31417YVJ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA0616	4.00000000	1/1/2031	83,066.05	257.03	77,109.35	82,258.22	0.00%
31418AAE8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA0904	4.50000000	11/1/2041	421,690.61	1,448.30	386,213.08	414,485.42	0.00%
31418APY8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1338	3.00000000	2/1/2033	57,352.82	138.35	55,341.17	56,426.40	0.00%
31418AVV7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1527	3.00000000	8/1/2033	218,747.79	527.71	211,083.35	207,651.88	0.00%
31418BGT7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA2009	3.00000000	8/1/2034	176,880.08	426.89	170,755.09	173,204.07	0.00%
31418NYJ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD1612	4.50000000	2/1/2025	37,735.83	131.43	35,049.30	37,657.32	0.00%
31418TEE3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD5532	4.00000000	6/1/2025	870,948.41	2,721.93	816,580.48	868,890.59	0.00%
31418X4J4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD9824	4.50000000	7/1/2025	44,981.67	156.76	41,803.75	44,972.20	0.00%
31419AGX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0213	5.50000000	12/1/2029	39,371.81	160.28	34,969.81	38,101.25	0.00%
31419AG35	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0217	4.50000000	8/1/2040	692,508.97	2,379.06	634,415.54	682,772.78	0.00%
31419ANX1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0405	6.00000000	8/1/2037	110,860.46	485.05	97,010.30	107,608.58	0.00%
31419ATJ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0552	5.00000000	9/1/2025	2,275,103.19	8,677.85	2,082,684.01	2,179,291.86	0.01%
31419AVH7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0615	6.00000000	11/1/2038	118,932.56	521.33	104,266.44	117,653.58	0.00%
31419AVJ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0616	6.00000000	3/1/2040	208,028.41	915.09	183,018.88	204,680.65	0.00%
31419BBR5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0947	6.00000000	10/1/2038	71,697.71	315.02	63,004.92	70,212.54	0.00%
31419E6B0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE4465	4.50000000	3/1/2041	285,256.35	980.42	261,444.03	280,473.37	0.00%
31419JSV1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE7731	4.50000000	11/1/2040	401,752.65	1,381.43	368,381.01	397,195.53	0.00%
31419JTU2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE7762	4.00000000	11/1/2025	3,177,194.80	9,909.84	2,972,952.93	3,074,091.28	0.01%
3620C0X60	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0745101	5.00000000	6/15/2040	104,122.51	388.52	93,243.76	102,792.74	0.00%
36225BQ92	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0781380	7.50000000	12/15/2031	5,519.84	27.57	4,411.32	4,579.19	0.00%
999ADR917	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.50000000	4/1/2045	10,720,718.97	12,963.70	10,257,000.00	10,723,794.14	0.05%
999ADU308	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	2.50000000	4/1/2030	4,388,768.58	5,665.69	4,294,000.00	4,378,991.25	0.02%
999ADU316	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.00000000	3/1/2045	3,972,852.00	3,575.00	3,900,000.00	3,988,486.13	0.02%
999ADU381	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.00000000	4/1/2045	13,035,536.60	13,899.17	12,830,000.00	13,065,585.31	0.06%
3128LBJC3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A7-7459	7.50000000	5/1/2038	43,211.02	258.70	41,392.64	43,809.78	0.00%
3128MMAF0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-8005	5.00000000	8/1/2019	557,307.28	2,182.25	523,740.74	529,188.83	0.00%
3128M6QT8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-4666	5.50000000	8/1/2038	2,353,322.95	9,664.24	2,108,561.17	2,272,980.48	0.01%
3128NHML4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1J-1263	1.89600000	1/1/2036	796,750.94	1,210.23	765,966.74	774,173.63	0.00%
31283KUL0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-1487	8.00000000	3/1/2016	2,658.43	17.44	2,615.25	2,637.28	0.00%
31290LA23	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #55-5425	9.00000000	4/1/2017	7,630.48	112.15	7,277.73	7,685.60	0.00%
312941ZT7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-3454	5.00000000	8/1/2040	580,063.60	2,166.89	520,054.51	550,277.02	0.00%
31335PGA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G8-0193	9.50000000	9/17/2022	44,182.68	325.52	41,117.76	43,545.38	0.00%
31337ATE6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #41-0549	2.62500000	3/1/2027	17,567.68	76.58	17,454.40	17,644.58	0.00%
31371GRM4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0251692	6.50000000	4/1/2018	33,394.12	158.16	29,199.60	29,191.94	0.00%
31371HVA3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0252709	7.00000000	8/1/2019	80,358.11	437.98	75,082.09	74,628.05	0.00%
31371KN49	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0254311	6.50000000	5/1/2032	105,417.62	489.43	90,356.93	91,666.00	0.00%
31371NNB7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0256986	7.00000000	11/1/2037	244,353.34	1,276.80	218,880.08	227,469.63	0.00%
3138AAA76	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH8129	4.00000000	4/1/2026	1,591,674.72	4,965.68	1,489,704.45	1,575,305.37	0.01%
3138AKMA4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI5752	3.50000000	7/1/2026	1,322,789.35	3,632.96	1,245,587.82	1,313,324.03	0.01%
3138AMCF0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AI7269	3.50000000	8/1/2026	201,630.30	553.58	189,798.28	200,129.66	0.00%
3138A6WE6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH5144	4.00000000	2/1/2026	1,639,710.54	5,165.78	1,549,733.04	1,638,649.04	0.01%
3138WAGN1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS1104	4.00000000	11/1/2043	13,665,791.49	42,573.35	12,772,006.48	13,372,694.60	0.06%
3138WSX52	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT5199	3.00000000	5/1/2043	2,774,887.35	6,795.93	2,718,372.39	2,784,010.91	0.01%
3138WXSJ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT9520	3.00000000	6/1/2043	19,313,537.55	47,305.10	18,922,040.53	19,398,775.51	0.08%
3138WZDU3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU0114	3.00000000	6/1/2043	1,215,831.63	2,977.94	1,191,174.32	1,235,069.07	0.01%
3138XHJS1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AV5672	3.00000000	1/1/2029	2,456,879.39	5,857.80	2,343,120.87	2,408,458.52	0.01%
3138X1Q82	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU2278	3.00000000	9/1/2043	1,071,534.36	2,625.07	1,050,029.75	1,015,813.27	0.00%
31381ME27	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0464653	4.49000000	3/1/2020	1,589,732.56	4,994.11	1,430,065.72	1,440,786.06	0.01%
31381MWR2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0465156	4.46000000	5/1/2020	2,027,662.90	6,323.88	1,823,028.01	1,858,316.74	0.01%
31400REW7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0695049	5.50000000	3/1/2033	340,270.66	1,380.12	301,116.48	298,843.84	0.00%
31400WSV3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0699932	5.50000000	4/1/2033	481,578.87	1,958.63	427,336.99	424,106.98	0.00%
31400YFT8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0701378	5.00000000	5/1/2018	227,584.16	899.16	215,797.31	216,343.72	0.00%
31402CWJ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725249	5.00000000	3/1/2034	656,180.96	2,453.13	588,751.28	585,896.76	0.00%
31402DEK2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725638	5.00000000	12/1/2018	312,531.56	1,234.77	296,345.19	297,728.36	0.00%
31402QTT8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735062	5.50000000	8/1/2033	443,743.99	1,799.62	392,645.15	398,025.63	0.00%
31402RGW3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735613	6.00000000	2/1/2035	876,486.24	3,911.63	782,325.54	795,722.52	0.00%
31402VRY8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0739503	5.50000000	9/1/2033	603,375.78	2,446.56	533,795.53	529,509.59	0.00%
31403KWD1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0751344	5.50000000	3/1/2034	46,348.74	188.29	41,081.30	40,046.74	0.00%
31403YGE7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0761697	2.27700000	1/1/2034	418,846.22	751.77	396,188.22	398,827.06	0.00%
31407FB33	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0829058	4.50000000	8/1/2020	541,196.74	1,922.83	512,754.26	539,193.54	0.00%
31407H4E3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0831621	7.00000000	7/1/2036	485,136.88	2,383.77	408,646.44	416,963.68	0.00%
31408XSQ4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0863727	2.39800000	1/1/2036	2,620,203.98	4,856.51	2,430,277.77	2,440,367.30	0.01%
31410DNC0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0886087	6.50000000	7/1/2036	769,733.37	3,645.69	673,049.77	677,515.45	0.00%

31410ECX4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0886686	2.25100000	8/1/2036	1,418,660.40	2,492.13	1,328,545.18	1,338,757.05	0.01%
31410KXN9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889985	5.50000000	11/1/2023	157,163.75	663.40	144,741.99	154,573.58	0.00%
31410NJ41	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0892283	2.35500000	9/1/2036	791,849.37	1,440.29	733,907.38	739,098.80	0.00%
31410SNP8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0895998	6.50000000	7/1/2036	346,431.63	1,640.80	302,917.53	308,307.88	0.00%
31411AKM6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0902200	6.50000000	11/1/2036	226,533.12	1,072.93	198,079.06	201,565.53	0.00%
31413XWA7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0958841	4.49000000	5/1/2019	1,179,097.05	3,744.56	1,072,257.33	1,091,073.68	0.01%
31414T7B1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0976190	7.50000000	5/1/2038	22,329.58	136.78	21,885.52	23,139.13	0.00%
31417AKQ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB3902	3.00000000	11/1/2026	2,302,649.10	5,485.37	2,194,148.46	2,298,885.62	0.01%
31417AXN4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB4284	3.50000000	1/1/2027	1,930,225.42	5,299.46	1,816,956.36	1,904,767.53	0.01%
31418MBY7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0054	5.00000000	2/1/2024	454,329.77	1,743.34	418,401.62	433,473.87	0.00%
36179QYT2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA2522	4.00000000	1/20/2045	2,120,245.48	6,619.85	1,985,955.19	2,120,792.05	0.01%
36202FHY5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004747	5.00000000	7/20/2040	1,077,633.67	4,012.06	962,895.09	1,022,673.82	0.00%
36208LN86	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0454115	7.00000000	1/15/2028	100,957.33	525.96	90,164.62	90,861.25	0.00%
36290XLU2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0620539	4.50000000	8/15/2033	170,720.15	580.60	154,825.74	148,815.61	0.00%
999AA0174	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	4.50000000	3/1/2045	19,780,852.00	25,025.00	18,200,000.00	19,732,781.25	0.09%
999AA0596	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	5.00000000	3/1/2045	12,239,359.90	16,859.03	11,035,000.00	12,200,571.88	0.05%
999ACX717	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FHLMC GOLD SFM	4.50000000	3/1/2045	2,711,100.00	3,437.50	2,500,000.00	2,705,078.13	0.01%
999ADJ014	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	6.00000000	3/1/2045	5,195,507.25	8,387.50	4,575,000.00	5,181,187.50	0.02%
999ADR826	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.50000000	3/1/2045	32,200,721.75	32,858.68	30,725,000.00	32,241,715.45	0.14%
999ADR842	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FHLMC GOLD SFM	3.50000000	3/1/2045	9,198,295.50	9,400.42	8,790,000.00	9,209,585.16	0.04%
999ADU316	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.00000000	3/1/2045	5,047,559.40	4,542.08	4,955,000.00	5,047,132.03	0.02%
999435191	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	4.00000000	3/1/2045	8,991,551.50	10,278.89	8,410,000.00	8,977,675.00	0.04%
999462385	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FHLMC GOLD SFM	4.00000000	3/1/2045	5,132,448.00	5,866.67	4,800,000.00	5,118,000.00	0.02%
3128DUTL9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D9-1455	7.00000000	11/1/2016	6,077.35	35.32	6,054.95	6,046.86	0.00%
3128MC4Y8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-4239	4.00000000	9/1/2026	168,729.99	526.23	157,870.11	164,743.89	0.00%
3128MJMS6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-8368	4.50000000	10/1/2039	364,559.81	1,257.82	335,418.64	346,716.92	0.00%
3128MJTV2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-8563	4.00000000	1/1/2044	921,322.28	2,869.68	860,904.04	884,554.21	0.00%
3128MMAJ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-8008	4.50000000	9/1/2019	148,960.88	531.93	141,847.24	140,031.69	0.00%
3128M1GF0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-2098	4.50000000	7/1/2019	122,621.50	437.33	116,621.33	113,634.24	0.00%
3128M4AH6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-2408	5.50000000	12/1/2036	172,842.67	708.48	154,577.76	164,176.70	0.00%
3128M5GA2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-3493	6.00000000	10/1/2037	147,311.57	650.59	130,118.95	141,974.11	0.00%
3128M6RH3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-4688	5.50000000	9/1/2038	79,218.00	324.86	70,878.44	75,127.87	0.00%
3128M6VG0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-4815	5.00000000	9/1/2038	80,234.11	302.85	72,683.07	76,672.26	0.00%
3128M7T97	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-5676	4.00000000	11/1/2039	523,816.27	1,626.72	488,015.46	494,220.03	0.00%
3128M7WA0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-5741	4.50000000	12/1/2039	199,487.54	688.28	183,541.46	192,378.16	0.00%
3128M8HG2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-6231	4.00000000	12/1/2040	964,975.74	2,996.74	899,023.38	946,077.54	0.00%
3128M8U28	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-6601	4.50000000	12/1/2040	1,106,797.13	3,772.42	1,005,978.01	1,061,449.34	0.00%
3128M9HC9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-7127	3.50000000	9/1/2042	453,679.14	1,255.40	430,423.37	462,484.34	0.00%
3128NCVB7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #1G-0610	2.23600000	12/1/2035	32,273.54	112.99	30,264.58	30,187.78	0.00%
3128PWED6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #J1-6432	3.50000000	8/1/2026	1,039,699.79	2,841.77	974,322.74	1,034,577.46	0.00%
31283HZ65	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1665	5.50000000	3/1/2034	111,025.74	451.36	98,477.71	103,824.84	0.00%
31283H6G5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-1771	5.50000000	2/1/2035	100,651.90	409.55	89,356.36	94,151.26	0.00%
31292LAN5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #C0-3613	4.00000000	11/1/2040	981,636.14	3,048.82	914,647.37	963,006.96	0.00%
312944FQ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-5575	4.00000000	12/1/2040	1,023,239.13	3,168.18	950,453.41	1,002,020.86	0.00%
312944PQ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-5831	4.50000000	12/1/2040	2,892,137.53	9,971.88	2,659,167.84	2,859,479.36	0.01%
3129673W0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #B1-5313	4.00000000	7/1/2019	52,546.71	165.59	49,676.41	48,358.41	0.00%
31297GGN5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A2-8305	5.00000000	11/1/2034	104,098.48	391.35	93,922.88	90,734.59	0.00%
31307EX58	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #J2-6100	3.00000000	10/1/2028	1,086,660.10	2,585.86	1,034,343.03	1,067,675.20	0.00%
3132HLHS5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-0241	3.50000000	8/1/2042	836,472.47	2,316.50	794,227.51	847,129.40	0.00%
3132HPSD7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q1-3216	3.50000000	11/1/2042	979,835.40	2,726.39	934,761.21	969,717.33	0.00%
3132KEJ48	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #V6-0283	3.00000000	9/1/2028	987,031.64	2,351.76	940,702.06	970,952.22	0.00%
3132KETW5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #V6-0565	3.00000000	6/1/2029	980,164.96	2,332.24	932,895.16	965,583.13	0.00%
3132M4F34	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q2-4086	4.00000000	1/1/2044	486,255.01	1,514.56	454,367.50	466,814.81	0.00%
3132M4NF8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q2-4290	3.50000000	1/1/2044	485,851.19	1,352.43	463,691.38	462,202.87	0.00%
31371K2S9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0254685	5.00000000	4/1/2018	52,968.07	209.27	50,224.79	49,744.27	0.00%
31371LJR1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0255072	5.00000000	2/1/2034	132,948.60	497.06	119,294.19	115,419.26	0.00%
31371LJS9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0255073	5.50000000	2/1/2034	37,993.31	154.08	33,616.75	33,210.27	0.00%
31371LPP8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0255230	5.00000000	6/1/2034	79,916.48	298.49	71,637.35	69,301.69	0.00%
3138A1FK2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH0169	4.50000000	7/1/2040	246,769.17	848.63	226,300.30	233,410.11	0.00%
3138A1ME8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH0356	3.50000000	2/1/2026	18,546.25	50.93	17,460.71	17,511.70	0.00%
3138A1TU5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH0562	3.50000000	1/1/2026	450,753.42	1,230.13	421,757.59	448,778.04	0.00%
3138A4DE2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH2800	4.00000000	1/1/2041	34,991.97	108.73	32,619.86	32,459.96	0.00%
3138A53N0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH4404	4.00000000	1/1/2041	1,958,189.53	6,081.30	1,824,388.85	1,904,179.06	0.01%
3138A7MK1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH5761	3.50000000	2/1/2026	303,767.48	832.79	285,527.95	286,396.55	0.00%
3138A94P6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH8029	4.50000000	4/1/2041	957,419.80	3,291.34	877,690.40	945,711.75	0.00%
3138EH5Y4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL1762	3.00000000	5/1/2027	731,137.16	1,740.11	696,042.69	725,296.45	0.00%
3138E8ZM7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AK4347	3.00000000	6/1/2027	315,203.84	750.71	300,285.65	310,609.30	0.00%
3138LTKF4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO2993	3.50000000	5/1/2042	1,588,515.64	1,617.90	1,512,843.22	1,585,530.61	0.01%
3138MFSZ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ0535	3.00000000	11/1/2042	1,136,246.65	2,780.80	1,112,320.63	1,123,454.49	0.00%
3138MLXD1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AQ5175	3.00000000	12/1/2042	911,472.16	2,230.74	892,296.71	853,112.15	0.00%
3138M7E76	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AP3757	2.50000000	8/1/2027	73,437.53	148.97	71,505.45	71,443.14	0.00%
3138WAQ91	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AS1379	4.00000000	12/1/2043	388,505.22	1,210.32	363,095.78	381,614.75	0.00%

3138WQAX0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AT2721	3.00000000	5/1/2043	639,066.80	1,564.91	625,965.34	594,061.87	0.00%
3138W2K20	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR4812	2.50000000	7/1/2028	473,062.56	960.19	460,890.45	460,486.53	0.00%
3138W5AQ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR7214	3.00000000	6/1/2043	946,663.43	2,318.44	927,374.05	902,106.65	0.00%
3138W7GM0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AR9203	3.50000000	3/1/2043	1,383,268.35	3,828.37	1,312,585.61	1,402,195.72	0.01%
3138X0Y69	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU1632	3.00000000	7/1/2043	952,876.63	2,334.15	933,661.87	906,079.56	0.00%
3138X1RS7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU2296	2.50000000	8/1/2028	750,755.12	1,523.81	731,430.72	728,387.78	0.00%
3138X2WX8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU3361	3.00000000	8/1/2043	3,597,603.41	8,814.63	3,525,852.31	3,346,095.26	0.02%
3138X7JE4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AU7460	3.00000000	9/1/2043	462,406.51	1,132.93	453,170.88	431,588.25	0.00%
31388WRJ7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0617089	6.00000000	12/1/2031	441,308.26	1,918.71	383,742.98	386,592.63	0.00%
31402CU67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725205	5.00000000	3/1/2034	93,372.99	349.11	83,785.42	81,061.31	0.00%
31402CVZ2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725232	5.00000000	3/1/2034	5.47	0.02	4.91	4.68	0.00%
31402DP95	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725948	5.50000000	10/1/2034	81,142.45	329.51	71,893.37	71,017.66	0.00%
31402JV53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0730636	5.00000000	8/1/2033	51,785.48	193.76	46,502.35	45,000.65	0.00%
31402J5R4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0730856	5.00000000	8/1/2033	38,498.40	144.40	34,654.83	33,535.76	0.00%
31402QSK8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735022	5.50000000	12/1/2034	37,936.15	153.97	33,593.52	33,183.59	0.00%
31402RRX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735902	5.50000000	8/1/2035	153,672.26	624.63	136,283.81	134,609.64	0.00%
31402UST0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0738630	5.50000000	11/1/2033	55,778.06	227.60	49,658.63	49,059.89	0.00%
31403AVW2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0743229	5.00000000	10/1/2018	121,033.04	478.19	114,764.60	114,083.54	0.00%
31403A4P7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0743430	5.50000000	10/1/2033	230,981.42	923.90	201,579.09	198,503.22	0.00%
31403C6L0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0745275	5.00000000	2/1/2036	444,229.51	1,664.90	399,576.80	431,690.92	0.00%
31403FUC6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0747679	6.00000000	11/1/2033	264,119.84	1,146.44	229,288.61	230,597.82	0.00%
31404AKY9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0762711	5.50000000	2/1/2034	96,053.84	391.95	85,515.74	84,481.67	0.00%
31404SXJ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0777481	5.50000000	6/1/2034	35,698.48	145.01	31,639.45	31,255.48	0.00%
31405AU68	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0783705	5.00000000	6/1/2034	119,786.94	447.49	107,398.52	103,896.90	0.00%
31405RG67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0796821	5.50000000	9/1/2034	27,244.28	110.56	24,121.72	23,828.18	0.00%
31405U4Z9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0800140	4.50000000	12/1/2034	93,415.90	320.60	85,493.24	78,637.49	0.00%
31407F6B1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0829866	5.00000000	7/1/2035	34,354.83	129.09	30,981.84	29,939.94	0.00%
31408DRT3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0848398	6.00000000	12/1/2035	44,393.91	194.82	38,964.93	39,240.93	0.00%
31408GY84	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0851335	6.00000000	2/1/2036	141,498.67	623.53	124,705.79	125,144.03	0.00%
31408JBR1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0852448	6.00000000	12/1/2035	64,068.86	281.53	56,305.46	56,704.28	0.00%
31410C6C1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0885667	6.50000000	10/1/2036	44,366.21	210.13	38,793.52	39,529.72	0.00%
31410KJY1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0889579	6.00000000	5/1/2038	175,918.17	773.78	154,756.74	166,952.66	0.00%
31410Q4J7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0894625	6.50000000	11/1/2036	44,414.56	210.36	38,835.80	39,580.11	0.00%
31410TWE1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0897145	6.50000000	9/1/2036	7,054.73	33.41	6,168.61	6,286.66	0.00%
31410YQJ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0901457	6.50000000	10/1/2036	44,829.58	200.61	37,035.16	37,738.01	0.00%
31411BQD8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0903252	6.50000000	10/1/2036	84,192.80	377.67	69,723.15	71,056.09	0.00%
31411XRM9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0917692	6.00000000	5/1/2022	165,524.62	757.67	151,533.53	153,156.02	0.00%
31413BER8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0940344	1.91700000	7/1/2037	113,298.90	170.11	106,486.93	106,964.32	0.00%
31415PZX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0985558	5.50000000	6/1/2038	97,943.43	399.66	87,198.02	93,291.40	0.00%
31416CKG0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0995895	5.00000000	7/1/2039	214,481.42	805.93	193,423.42	203,687.59	0.00%
31416H5Y7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA0862	5.00000000	1/1/2039	1,930.89	7.26	1,741.32	1,840.15	0.00%
31416NJB9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AA4757	4.00000000	12/1/2040	169,290.46	525.91	157,773.03	157,022.64	0.00%
31416YDF2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB2801	3.50000000	4/1/2026	239,975.46	659.14	225,991.13	237,006.00	0.00%
31416YLG1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB3026	4.00000000	5/1/2041	63,336.38	196.80	59,040.03	61,878.55	0.00%
31417BF77	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB4689	3.50000000	3/1/2042	756,474.63	2,101.64	720,561.83	767,508.53	0.00%
31417BXH5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB5179	3.50000000	5/1/2042	1,398,970.28	3,885.51	1,332,175.03	1,316,122.92	0.01%
31417C4P7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB6229	3.50000000	9/1/2042	1,244,966.38	3,458.77	1,185,862.97	1,258,991.02	0.01%
31417DHA4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB6524	3.50000000	10/1/2042	1,542,957.31	4,287.46	1,469,987.15	1,533,431.52	0.01%
31417ESE2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7716	2.50000000	1/1/2028	870,215.41	1,766.28	847,816.11	840,548.64	0.00%
31417MH71	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC2953	4.50000000	9/1/2039	330,552.09	1,137.71	303,389.62	318,484.10	0.00%
31417SBL3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AC5442	4.50000000	11/1/2039	76,838.92	264.41	70,508.66	73,513.25	0.00%
31418AYP7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0MA1617	3.00000000	9/1/2028	154,184.10	367.61	147,045.06	152,142.73	0.00%
31418WJU5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD8374	5.00000000	7/1/2040	196,261.52	737.16	176,918.97	187,038.32	0.00%
31419BCD5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE0967	3.50000000	6/1/2039	290,177.53	806.50	276,514.93	257,720.74	0.00%
31419BVT9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE1525	4.00000000	9/1/2040	30,373.44	94.34	28,300.96	28,166.54	0.00%
31419HCY6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AE6386	4.00000000	1/1/2041	981,112.90	3,046.80	914,040.60	954,717.30	0.00%
36178DTD3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AA5948	3.00000000	12/15/2042	1,032,661.35	2,507.56	1,003,022.05	1,026,002.72	0.00%
36179BAJ3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AC1809	3.00000000	1/15/2043	213,135.15	517.54	207,017.78	203,267.95	0.00%
36179MK74	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA0318	3.50000000	8/20/2042	781,024.43	2,164.91	742,256.38	805,799.29	0.00%
36179MNH9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA0392	3.50000000	9/20/2042	789,693.92	2,188.92	750,488.41	814,390.21	0.00%
36179MQQ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA0463	4.00000000	10/20/2042	1,451,003.20	4,534.80	1,360,438.79	1,464,834.42	0.01%
36179NVM7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA1520	3.00000000	12/20/2043	457,285.18	1,110.78	444,311.29	430,536.58	0.00%
36179NX52	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA1600	3.50000000	1/20/2044	471,136.26	1,305.89	447,733.24	454,099.27	0.00%
36179QT50	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA2372	4.00000000	11/20/2044	3,416,278.11	10,668.23	3,200,470.39	3,411,393.54	0.02%
36179QWE7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA2445	3.50000000	12/20/2044	1,571,487.24	4,353.30	1,492,560.63	1,575,888.44	0.01%
36179Q3J8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0MA2601	3.50000000	2/20/2045	526,460.00	1,458.33	500,000.00	526,470.03	0.00%
36181AJL7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AE6567	3.00000000	6/15/2043	109,667.37	266.30	106,519.72	104,589.16	0.00%
36181H7E1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0AF2693	3.00000000	7/15/2043	626,110.35	1,520.35	608,139.82	597,116.75	0.00%
36202FAV8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004520	5.00000000	8/20/2039	477,034.91	1,775.94	426,224.67	467,164.67	0.00%
36202FHX7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004746	4.50000000	7/20/2040	848,092.16	2,913.23	776,861.71	849,205.95	0.00%
36202FLN4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004833	4.00000000	10/20/2040	311,390.60	968.01	290,403.17	316,122.24	0.00%
36202FMC7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004855	5.00000000	11/20/2040	228,738.34	851.62	204,389.43	220,900.35	0.00%

36202FP67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004945	4.00000000	2/20/2041	313,584.45	975.20	292,561.02	316,520.19	0.00%
36202FQ74	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0004978	4.50000000	3/20/2041	760,753.51	2,617.66	698,041.46	754,378.46	0.00%
36202FSE7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0005017	4.50000000	4/20/2041	36,424.83	125.33	33,421.87	34,245.33	0.00%
36202FTL0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0005055	4.50000000	5/20/2041	314,709.37	1,083.44	288,917.68	296,038.43	0.00%
36202FV94	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0005140	4.50000000	8/20/2041	857,995.92	2,955.37	788,099.39	829,380.42	0.00%
36213HH85	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0554755	5.50000000	2/15/2035	430,761.36	1,735.18	378,584.80	370,660.78	0.00%
36290XNQ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0620599	5.50000000	9/15/2033	211,843.90	851.97	185,885.05	185,647.10	0.00%
36291NZ53	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA POOL #0633564	6.00000000	8/15/2034	47,957.64	208.03	41,606.42	41,629.27	0.00%
999AA0174	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	4.50000000	3/1/2045	2,173,720.00	2,750.00	2,000,000.00	2,159,062.51	0.01%
999AA0182	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	4.50000000	4/1/2045	3,256,350.00	4,875.00	3,000,000.00	3,252,773.44	0.01%
999AA0596	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	5.00000000	3/1/2045	3,881,990.00	5,347.22	3,500,000.00	3,866,406.25	0.02%
999ACS429	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.50000000	3/1/2030	530,305.00	826.39	500,000.00	530,390.63	0.00%
999ACV877	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	4.00000000	4/1/2045	3,734,395.00	5,055.55	3,500,000.00	3,734,863.28	0.02%
999ACZ829	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	5.50000000	3/1/2045	2,246,560.00	3,361.12	2,000,000.00	2,232,187.50	0.01%
999ADR784	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FHLMC GOLD SFM	3.50000000	3/1/2030	530,470.00	826.39	500,000.00	529,843.75	0.00%
999ADR818	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.00000000	3/1/2030	523,510.00	708.33	500,000.00	523,906.25	0.00%
999ADR826	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.50000000	3/1/2045	11,004,315.00	11,229.17	10,500,000.00	11,001,210.94	0.05%
999ADR875	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR GNMA II JUMBOS	3.50000000	3/20/2045	1,573,125.00	3,208.32	1,500,000.00	1,575,410.16	0.01%
999ADR974	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.00000000	4/1/2030	1,044,560.00	1,583.33	1,000,000.00	1,044,531.25	0.00%
999ADR982	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR GNMA II JUMBOS	3.50000000	4/20/2045	1,569,375.00	3,062.50	1,500,000.00	1,569,843.75	0.01%
999ADU266	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	2.50000000	3/1/2030	1,536,330.00	1,770.84	1,500,000.00	1,538,027.35	0.01%
999ADU308	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	2.50000000	4/1/2030	1,022,070.00	1,319.44	1,000,000.00	1,021,875.00	0.00%
999ADU381	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	3.00000000	4/1/2045	2,540,050.00	2,708.33	2,500,000.00	2,541,328.13	0.01%
999ADV306	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR GNMA SF MTG	3.00000000	3/15/2045	1,027,060.00	1,833.33	1,000,000.00	1,028,437.50	0.00%
999ADV330	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FHLMC GOLD SFM	3.00000000	4/1/2045	1,015,310.00	1,083.33	1,000,000.00	1,010,468.75	0.00%
999435191	AA+	Aaa	-	USD FIXED INCOME	MORTGAGE BACKED SECURIT	COMMIT TO PUR FNMA SF MTG	4.00000000	3/1/2045	534,575.00	611.11	500,000.00	532,812.50	0.00%
3128E6XL6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #D9-9683	3.00000000	11/1/2032	478,601.85	1,152.41	460,965.32	483,333.21	0.00%
3128MABS7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-7849	3.50000000	5/1/2044	4,594,834.17	12,713.66	4,358,970.29	4,628,420.14	0.02%
3128M96Y3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-7787	4.00000000	8/1/2044	1,197,620.48	3,695.03	1,108,507.56	1,181,504.25	0.01%
312945ZD3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #A9-7040	4.00000000	2/1/2041	1,758,160.89	5,460.40	1,638,119.49	1,624,790.55	0.01%
3132GKY91	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-4636	4.00000000	11/1/2041	393,600.12	1,216.26	364,877.00	381,624.77	0.00%
3132GLRM8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-5292	4.00000000	12/1/2041	788,477.11	2,443.84	733,153.36	775,963.04	0.00%
3132GMC67	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q0-5793	4.00000000	1/1/2042	403,228.91	1,249.87	374,960.63	395,560.68	0.00%
3132H1AK3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #U8-9009	3.50000000	9/1/2032	1,313,212.35	3,625.16	1,242,913.18	1,342,080.52	0.01%
3132LM2B1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #K9-1770	4.00000000	5/1/2034	592,830.23	1,820.92	546,276.54	580,518.40	0.00%
3132LM2D7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #K9-1772	4.00000000	5/1/2034	478,942.73	1,466.94	440,083.37	467,802.58	0.00%
3132LM2K1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #K9-1778	4.00000000	5/1/2034	846,686.82	2,600.66	780,198.32	829,102.68	0.00%
3132M54R0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q2-5632	4.00000000	4/1/2044	1,070,396.42	3,285.59	985,677.44	1,028,769.99	0.00%
3132QMMA6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #Q3-1252	3.50000000	2/1/2045	5,251,244.04	14,553.66	4,989,827.00	5,273,360.20	0.02%
3138A5FH0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AH3767	3.12200000	2/1/2041	779,608.08	1,903.17	731,518.08	748,694.25	0.00%
3138EJYV4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2523	3.50000000	9/1/2032	2,294,378.32	6,324.19	2,168,292.13	2,341,517.81	0.01%
3138EJYZ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2527	3.50000000	8/1/2032	1,816,742.37	4,993.34	1,712,002.08	1,852,551.06	0.01%
3138EJY28	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AL2528	3.50000000	6/1/2032	1,048,489.44	2,876.83	986,340.15	1,058,313.93	0.00%
3138LRHG0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO1130	3.50000000	5/1/2032	102,020.46	278.78	95,581.16	99,898.52	0.00%
3138LRHH8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AO1131	3.50000000	5/1/2032	150,535.25	411.71	141,158.12	147,375.91	0.00%
3138L6VG0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AM6014	2.92000000	5/1/2021	1,034,177.53	2,256.83	993,713.52	1,012,595.34	0.00%
3138L7M60	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AM6680	2.92000000	12/1/2021	1,142,471.00	2,498.22	1,100,000.00	1,116,764.90	0.01%
3138L7M86	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AM6682	2.92000000	12/1/2021	1,430,165.97	3,127.32	1,377,000.00	1,397,986.60	0.01%
3138L7M94	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AM6683	3.01000000	6/1/2022	1,153,713.00	2,575.22	1,100,000.00	1,117,815.72	0.01%
3138L7QT6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AM6765	2.70000000	10/1/2021	1,122,733.74	2,296.07	1,093,365.93	1,100,634.41	0.00%
3138L8UZ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AM7799	2.90000000	4/1/2023	206,985.90	450.57	199,760.56	207,227.80	0.00%
3138L8XW9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AM7892	2.82100000	1/1/2023	409,336.00	877.64	400,000.00	410,954.72	0.00%
3138L8YL2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AM7914	2.99000000	2/1/2022	261,247.62	580.77	249,732.46	259,983.31	0.00%
3138L8Y57	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AM7931	3.01000000	2/1/2022	2,094,660.00	4,682.22	2,000,000.00	2,044,967.54	0.01%
3138YHZ37	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AY4361	4.00000000	3/1/2045	1,836,493.00	2,077.78	1,700,000.00	1,825,640.63	0.01%
31402CPL0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725027	5.00000000	11/1/2033	232,862.48	871.07	209,057.14	221,595.63	0.00%
31402C4H2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0725424	5.50000000	4/1/2034	658,873.54	2,671.81	582,939.80	624,611.48	0.00%
31402RFV6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735580	5.00000000	6/1/2035	813,470.27	3,038.18	729,164.29	766,716.09	0.00%
31402RSN0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0735925	5.00000000	10/1/2035	239,212.33	896.01	215,043.58	227,903.62	0.00%
31416XEN6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB1940	3.50000000	12/1/2025	2,625,766.14	7,149.24	2,451,169.35	2,486,007.69	0.01%
31417EEQ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AB7342	3.00000000	12/1/2032	921,521.85	2,217.33	886,931.52	933,726.85	0.00%
31418MEX6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0149	5.34100000	6/1/2018	455,185.80	1,718.48	413,681.17	430,846.38	0.00%
31418MEY4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA POOL #0AD0150	5.17700000	5/1/2019	2,268,681.04	8,155.71	2,025,481.48	2,095,179.10	0.01%
3620AJUL1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0731487	4.75300000	11/20/2060	1,163,312.74	4,327.36	1,092,538.12	1,158,568.76	0.01%
3620AJUS6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0731493	4.79600000	12/20/2060	505,000.46	1,886.12	471,923.35	503,595.87	0.00%
3620AUSQ8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0740427	4.81700000	9/20/2060	939,962.04	3,509.89	874,375.16	918,684.08	0.00%
3620A7VT9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0721626	4.81000000	11/20/2060	1,016,308.14	3,821.16	953,304.26	1,014,679.06	0.00%
36230KRE3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0751385	4.74200000	12/20/2060	519,422.60	1,926.22	487,446.13	510,340.54	0.00%
36230SDR2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0757312	4.30200000	12/20/2060	2,036,920.89	6,904.59	1,925,965.99	2,006,759.17	0.01%
36297EZU2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II POOL #0710055	4.50000000	9/20/2060	1,023,913.44	3,537.96	943,455.55	998,496.16	0.00%
3128MCGL3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G1-3603	5.50000000	2/1/2024	92,185.88	390.20	85,134.21	90,455.21	0.00%
3128MJUV0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC POOL #G0-8595	4.00000000	7/1/2044	2,243,728.41	6,988.63	2,096,589.74	2,236,542.54	0.01%

3128MMKS1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G1-8304	5.00000000	3/1/2024	318,631.78	1,207.08	289,699.49	303,858.24	0.00%
3128MMS20	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G1-8536	2.50000000	1/1/2030	2,154,978.24	4,375.00	2,100,000.23	2,146,105.38	0.01%
3128M7AZ9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-5124	6.00000000	12/1/2038	498,790.71	2,187.47	437,493.50	502,821.97	0.00%
3128M7XB7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-5774	5.00000000	1/1/2040	738,015.97	2,744.05	658,572.38	698,569.98	0.00%
3128M76Q4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-5979	5.50000000	10/1/2038	894,464.00	3,666.67	800,000.00	896,270.49	0.00%
3128M8NA8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-6385	5.50000000	8/1/2040	1,356,509.16	5,563.61	1,213,878.44	1,350,083.46	0.01%
3128PTQZ1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-4072	4.00000000	1/1/2026	347,053.15	1,081.75	324,524.65	332,740.29	0.00%
3128PW6Q6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #J1-7179	3.00000000	12/1/2026	891,089.43	2,125.00	850,000.41	884,257.35	0.00%
3128P7S20	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #C9-1437	3.50000000	4/1/2032	768,948.06	2,126.63	729,130.26	768,607.76	0.00%
3128UHJA4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #1B-8906	3.13700000	10/1/2041	253,513.76	1,262.31	241,097.25	251,291.66	0.00%
312941CG0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A9-2771	5.00000000	7/1/2040	1,053,122.71	3,958.33	950,000.19	1,048,166.50	0.00%
312945KW7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #A9-6609	4.50000000	2/1/2041	3,887,812.42	13,406.25	3,574,999.93	3,870,193.14	0.02%
3138A2VM8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AH1519	3.50000000	12/1/2025	247,319.28	678.71	232,701.00	234,328.78	0.00%
3138A8E77	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AH6457	4.00000000	3/1/2041	2,846,380.98	8,840.63	2,652,187.79	2,782,879.28	0.01%
3138EGSD7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL0515	6.00000000	7/1/2040	1,185,778.06	5,113.71	1,022,742.65	1,189,251.38	0.01%
3138ELG31	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL3817	4.50000000	6/1/2042	1,567,927.79	5,368.34	1,431,557.61	1,555,628.80	0.01%
3138ENFC8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL5562	4.50000000	4/1/2044	2,782,611.03	9,604.40	2,561,172.09	2,779,305.66	0.01%
3138WDV65	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AS4236	3.50000000	1/1/2045	3,241,995.06	9,010.60	3,089,350.26	3,241,265.39	0.01%
3138W9CH1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AS0071	3.00000000	8/1/2033	991,604.56	2,392.06	956,824.01	945,507.84	0.00%
3138XGTV5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AV5063	3.00000000	2/1/2029	1,943,794.74	4,634.48	1,853,793.09	1,924,733.99	0.01%
3138X0MN5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AU1264	3.00000000	7/1/2043	2,214,273.05	5,424.69	2,169,877.36	2,168,236.58	0.01%
3138X0ZX9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AU1657	2.50000000	7/1/2028	1,099,083.84	2,230.75	1,070,762.18	1,071,679.97	0.00%
3138X0ZZ4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AU1659	2.50000000	7/1/2028	1,052,864.35	2,137.01	1,025,763.67	1,042,453.95	0.00%
3138X2RR7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AU3195	3.00000000	8/1/2043	4,927,931.48	12,072.94	4,829,174.85	4,739,911.21	0.02%
3138Y8HR4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AX6539	4.00000000	12/1/2044	6,328,729.86	19,707.93	5,912,380.06	6,320,260.88	0.03%
31417AEK1	AA+	Aaa	AAA	USD FIXED INCOME	mORTGAGE BACKED SECURIT	FNMA	POOL #0AB3737	3.50000000	10/1/2041	3,188,662.42	8,858.83	3,037,313.11	3,189,435.15	0.01%
31417F3F3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AB8897	3.00000000	4/1/2043	725,018.76	1,775.16	710,064.80	717,366.30	0.00%
31418U4W1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AD7136	5.00000000	7/1/2040	1,383,396.88	5,188.77	1,245,305.01	1,377,356.46	0.01%
36176XP29	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0779241	3.50000000	5/15/2042	809,093.62	2,242.29	768,786.16	825,101.98	0.00%
36179NBB3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0MA0934	3.50000000	4/20/2043	747,716.29	2,072.57	710,594.82	728,916.91	0.00%
36179NF60	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0MA1089	3.00000000	6/20/2043	1,524,977.06	3,704.24	1,481,696.70	1,548,452.13	0.01%
36179QL66	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0MA2149	4.00000000	8/20/2044	1,199,734.51	3,750.00	1,125,000.71	1,204,588.21	0.01%
36179QPK1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0MA2226	5.00000000	9/20/2044	1,759,970.33	6,614.12	1,587,389.36	1,740,651.25	0.01%
36179QT68	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0MA2373	4.50000000	11/20/2044	3,032,029.87	10,464.03	2,790,408.41	3,050,648.27	0.01%
36179Q3H2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0MA2600	3.00000000	2/20/2045	566,153.50	1,375.00	550,000.00	566,447.52	0.00%
36179Q3J8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0MA2601	3.50000000	2/20/2045	1,474,088.00	4,083.33	1,400,000.00	1,474,498.66	0.01%
36180HVL9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0AD6019	3.50000000	4/20/2043	1,190,627.46	3,277.37	1,123,668.08	1,151,679.92	0.01%
3620AKYB6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0732506	6.00000000	5/15/2040	330,613.67	1,451.59	290,317.59	320,306.43	0.00%
3620ARUP4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0737790	4.00000000	12/15/2040	541,936.27	1,654.46	496,337.72	534,605.60	0.00%
36209R2Q5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA	POOL #0479683	4.00000000	10/15/2041	1,517,830.90	4,655.48	1,396,644.09	1,559,304.37	0.01%
3128MABS7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7849	3.50000000	5/1/2044	7,179,428.40	19,865.10	6,810,891.08	7,231,906.46	0.03%
3128M96Y3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7787	4.00000000	8/1/2044	7,394,004.65	22,812.76	6,843,829.22	7,274,884.22	0.03%
3132LM2K1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #K9-1778	4.00000000	5/1/2034	2,854,000.52	8,766.27	2,629,881.98	2,794,234.76	0.01%
3132LNJH8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #K9-2164	3.50000000	11/1/2034	3,709,880.73	10,202.90	3,498,138.41	3,652,256.69	0.02%
3132QMHS3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q3-1140	3.50000000	2/1/2045	1,734,239.92	4,806.39	1,647,906.12	1,736,527.76	0.01%
31326HKQ6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #2B-3003	2.58900000	8/1/2044	4,567,209.87	19,126.37	4,427,264.05	4,534,483.48	0.02%
3138L6F52	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM5587	3.22000000	6/1/2022	3,958,308.39	9,388.10	3,748,575.59	3,786,595.77	0.02%
3138L6MB1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM5753	3.16000000	12/1/2021	2,615,871.05	6,083.91	2,475,369.10	2,517,962.71	0.01%
3138L6VD7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM6011	2.94000000	8/1/2021	2,349,758.91	5,131.43	2,244,063.52	2,286,361.51	0.01%
3138L6VG0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM6014	2.92000000	5/1/2021	2,079,731.03	4,538.49	1,998,357.90	2,035,867.17	0.01%
3138L6VJ4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM6016	3.08000000	11/1/2022	2,877,363.55	6,573.92	2,744,214.27	2,809,467.35	0.01%
3138L6V70	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM6037	3.03000000	9/1/2022	2,595,022.10	5,832.60	2,474,938.10	2,533,596.87	0.01%
3138L7FP6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM6473	2.72000000	8/1/2021	3,416,856.34	6,990.52	3,304,343.45	3,317,120.13	0.02%
3138L7M37	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM6677	2.79000000	11/1/2020	1,298,100.00	2,712.50	1,250,000.00	1,270,298.27	0.01%
3138L7M45	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM6678	2.79000000	12/1/2020	1,246,056.00	2,604.00	1,200,000.00	1,218,803.28	0.01%
3138L7M60	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM6680	2.92000000	12/1/2021	2,077,220.00	4,542.22	2,000,000.00	2,030,481.64	0.01%
3138L7M94	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM6683	3.01000000	6/1/2022	1,992,777.00	4,448.11	1,900,000.00	1,930,772.61	0.01%
3138L7PW0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM6736	2.92000000	8/1/2022	4,291,952.04	9,388.57	4,133,912.56	4,214,456.60	0.02%
3138L7QT6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM6765	2.70000000	10/1/2021	5,429,948.64	11,104.62	5,287,915.24	5,323,068.15	0.02%
3138L8NW0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM7604	2.37000000	3/1/2021	2,128,563.31	3,866.12	2,097,354.67	2,105,363.37	0.01%
3138L8NX8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM7605	2.45000000	9/1/2021	1,505,855.30	2,820.22	1,479,999.71	1,484,114.22	0.01%
3138L8Y57	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AM7931	3.01000000	2/1/2022	2,304,126.00	5,150.44	2,200,000.00	2,249,464.29	0.01%
3138WBMH5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AS2159	4.00000000	4/1/2044	7,276,977.38	22,402.76	6,720,828.80	6,994,832.58	0.03%
3138XQH79	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AW1153	4.00000000	3/1/2034	5,568,572.61	17,106.02	5,131,804.71	5,423,123.97	0.02%
3138XUVM1	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AW5119	2.84800000	4/1/2044	4,418,787.94	10,141.43	4,273,076.05	4,382,008.75	0.02%
3138XUVR0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AW5123	2.95700000	5/1/2044	6,566,895.90	15,548.78	6,309,954.55	6,460,260.13	0.03%
3138XYUK8	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AW8685	2.84900000	7/1/2044	2,817,098.37	6,461.53	2,721,597.51	2,786,075.01	0.01%
3138XYUM4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AW8587	2.79300000	7/1/2044	5,378,544.98	12,107.16	5,201,788.22	5,337,367.53	0.02%
3138Y8SZ4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AX6835	3.50000000	11/1/2034	2,636,244.81	7,248.96	2,485,358.68	2,597,545.16	0.01%
31381U3U9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0471611	3.14000000	6/1/2022	4,263,954.94	9,874.20	4,043,119.74	4,098,460.02	0.02%
31300LWJ0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #84-8749	2.31500000	5/1/2035	3,698,868.45	13,514.94	3,470,378.72	3,701,694.17	0.02%
31300MDD2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #84-9100	2.35100000	5/1/2038	5,475,076.40	20,173.26	5,127,436.22	5,443,686.90	0.02%

31300MGN7	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #84-9205	2.37800000	11/1/2036	5,499,105.07	20,466.61	5,143,676.99	5,455,408.42	0.02%
3128M9XT4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7590	3.50000000	12/1/2043	2,446,787.33	6,763.59	2,318,943.95	2,356,916.05	0.01%
3128M9XV9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #G0-7592	3.50000000	12/1/2043	3,284,848.94	9,057.04	3,105,271.11	3,158,969.45	0.01%
3132J85B2	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FHLMC	POOL #Q1-7641	3.00000000	4/1/2043	3,634,239.14	8,899.25	3,559,699.04	3,438,566.32	0.02%
3138AGYQ5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AI3418	4.50000000	5/1/2041	3,137,773.43	10,710.98	2,856,260.40	3,058,550.72	0.01%
3138ELC50	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AL3691	4.00000000	1/1/2043	5,464,423.30	16,758.44	5,027,530.87	5,319,141.89	0.02%
3138NJAB4	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0FN0001	3.76300000	12/1/2020	2,835,315.66	7,638.80	2,609,970.78	2,795,410.90	0.01%
3138NJAD0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0FN0003	4.30200000	1/1/2021	2,371,728.07	7,119.48	2,127,759.20	2,286,926.89	0.01%
31381Q5H5	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0468048	4.41000000	5/1/2021	1,154,630.38	3,507.84	1,022,692.78	1,125,355.78	0.01%
31417C3K9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AB6201	3.00000000	9/1/2042	3,807,487.74	9,318.28	3,727,313.23	3,620,332.84	0.02%
31417EWV9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0AB7859	3.50000000	2/1/2043	4,086,802.21	4,147.28	3,877,973.35	4,081,566.95	0.02%
31418AL97	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0MA1251	3.50000000	11/1/2042	2,408,328.01	2,443.52	2,284,854.47	2,403,559.80	0.01%
31418AWG9	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0MA1546	3.50000000	8/1/2043	2,510,147.41	6,945.77	2,381,408.47	2,381,772.76	0.01%
31418AZS0	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0MA1652	3.50000000	10/1/2033	2,719,496.37	7,513.51	2,576,061.28	2,660,420.48	0.01%
36179MQN3	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	GNMA II	POOL #0MA0461	3.00000000	10/20/2042	2,321,205.30	5,638.48	2,255,392.93	2,218,363.93	0.01%
31416CGK6	AA+	Aaa	AAA	USD FIXED INCOME	MORTGAGE BACKED SECURIT	FNMA	POOL #0995802	5.50000000	12/1/2035	4,312,246.55	17,498.11	3,817,769.10	4,217,425.49	0.02%
93974CPM6	AA+	Aa1	AA+	USD FIXED INCOME	MUNICIPAL BONDS		WASHINGTON ST	5.48100000	8/1/2039	4,624,412.50	16,557.19	3,625,000.00	3,625,000.00	0.02%
13063A5E0	A+	Aa3	A+	USD FIXED INCOME	MUNICIPAL BONDS		CALIFORNIA ST	7.50000000	4/1/2034	1,433,290.95	29,531.25	945,000.00	1,106,248.66	0.01%
13063A5G5	A+	Aa3	A+	USD FIXED INCOME	MUNICIPAL BONDS		CALIFORNIA ST	7.55000000	4/1/2039	3,449,305.00	68,579.17	2,180,000.00	3,160,873.67	0.02%
13063A7D0	A+	Aa3	A+	USD FIXED INCOME	MUNICIPAL BONDS		CALIFORNIA ST	7.30000000	10/1/2039	2,093,219.75	42,127.08	1,385,000.00	1,810,681.89	0.01%
13063BBU5	A+	Aa3	A+	USD FIXED INCOME	MUNICIPAL BONDS		CALIFORNIA ST	7.35000000	11/1/2039	250,121.85	4,042.50	165,000.00	210,373.36	0.00%
13063BFR8	A+	Aa3	A+	USD FIXED INCOME	MUNICIPAL BONDS		CALIFORNIA ST	7.62500000	3/1/2040	530,150.90	12,771.88	335,000.00	422,837.47	0.00%
13063BJC7	A+	Aa3	A+	USD FIXED INCOME	MUNICIPAL BONDS		CALIFORNIA ST	7.60000000	11/1/2040	3,883,160.70	61,053.33	2,410,000.00	3,375,856.09	0.02%
167486MM8	A+	Baa2	A-	USD FIXED INCOME	MUNICIPAL BONDS		CHICAGO IL	7.78100000	1/1/2035	411,984.80	4,409.23	340,000.00	395,919.09	0.00%
167486PG8	A+	Baa2	A-	USD FIXED INCOME	MUNICIPAL BONDS		CHICAGO IL	5.43200000	1/1/2042	255,937.00	2,489.67	275,000.00	228,986.56	0.00%
167486SD2	A+	Baa2	A-	USD FIXED INCOME	MUNICIPAL BONDS		CHICAGO IL	6.31400000	1/1/2044	2,589,704.35	25,940.02	2,465,000.00	2,476,193.45	0.01%
452151LD3	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	4.35000000	6/1/2018	114,526.50	1,196.25	110,000.00	116,085.46	0.00%
452151LF8	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	5.10000000	6/1/2033	2,790,493.30	35,253.75	2,765,000.00	2,742,999.55	0.01%
452152BM2	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	6.63000000	2/1/2035	653,578.80	3,204.50	580,000.00	645,333.25	0.00%
452152FA4	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	6.72500000	4/1/2035	1,367,903.95	33,765.10	1,205,000.00	1,360,586.00	0.01%
452152FK2	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	5.54700000	4/1/2019	33,008.10	693.38	30,000.00	32,245.60	0.00%
452152GS4	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	7.35000000	7/1/2035	608,241.30	6,247.50	510,000.00	598,789.94	0.00%
452152HR5	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	4.96100000	3/1/2016	88,029.40	2,108.43	85,000.00	87,909.25	0.00%
452152HS3	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	5.36500000	3/1/2017	37,626.75	938.88	35,000.00	37,323.73	0.00%
452152HT1	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	5.66500000	3/1/2018	561,607.50	14,587.38	515,000.00	554,808.22	0.00%
452152HU8	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	5.87700000	3/1/2019	1,778,259.75	47,162.93	1,605,000.00	1,760,825.54	0.01%
452152UK5	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	2.69000000	12/1/2017	281,481.20	1,883.00	280,000.00	280,000.00	0.00%
452152UL3	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	3.14000000	12/1/2018	298,758.30	2,315.75	295,000.00	295,000.00	0.00%
452152HU8	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		ILLINOIS ST	5.87700000	3/1/2019	3,152,117.75	83,600.33	2,845,000.00	2,845,000.00	0.01%
592112LH7	AA	Aa2	-	USD FIXED INCOME	MUNICIPAL BONDS		MET GOVT NASHVILLE & DAVIDSONC	1.20700000	7/1/2017	2,760,587.50	5,532.08	2,750,000.00	2,750,000.00	0.01%
8827223B5	AAA	Aaa	AAA	USD FIXED INCOME	MUNICIPAL BONDS		TEXAS ST	1.90600000	8/1/2019	2,297,921.00	3,605.52	2,270,000.00	2,270,000.00	0.01%
010685KF1	A-	A3	-	USD FIXED INCOME	MUNICIPAL BONDS		ALACHUA CNTY FL HLTH FACS AUTH	5.00000000	12/1/2044	689,605.65	11,018.75	615,000.00	667,226.29	0.00%
010685KG9	A-	A3	-	USD FIXED INCOME	MUNICIPAL BONDS		ALACHUA CNTY FL HLTH FACS AUTH	5.00000000	12/1/2034	488,634.80	7,704.17	430,000.00	473,062.96	0.00%
041042ZC9	AA	Aa1	-	USD FIXED INCOME	MUNICIPAL BONDS		ARKANSAS ST	5.00000000	4/1/2024	405,015.00	4,062.50	325,000.00	398,654.63	0.00%
072024TP7	AA	Aa3	AA-	USD FIXED INCOME	MUNICIPAL BONDS		BAY AREA CA TOLL AUTH TOLL BRI	5.00000000	4/1/2054	415,658.00	7,708.33	370,000.00	409,765.71	0.00%
072024TY8	A+	A1	-	USD FIXED INCOME	MUNICIPAL BONDS		BAY AREA CA TOLL AUTH TOLL BRI	5.00000000	10/1/2054	1,037,683.50	9,378.47	925,000.00	1,022,735.41	0.00%
13063A5G5	A+	Aa3	A+	USD FIXED INCOME	MUNICIPAL BONDS		CALIFORNIA ST	7.55000000	4/1/2039	1,582,250.00	31,458.33	1,000,000.00	1,364,563.47	0.01%
13063BJC7	A+	Aa3	A+	USD FIXED INCOME	MUNICIPAL BONDS		CALIFORNIA ST	7.60000000	11/1/2040	805,635.00	12,666.67	500,000.00	657,792.01	0.00%
235036XM7	A+	A2	A	USD FIXED INCOME	MUNICIPAL BONDS		DALLAS-FORT WORTH TX INTERNATI	5.00000000	11/1/2042	626,652.25	9,583.33	575,000.00	610,815.22	0.00%
30382ACF7	AAA	Aaa	AAA	USD FIXED INCOME	MUNICIPAL BONDS		FAIRFAX CNTY VA	5.00000000	10/1/2023	461,378.90	6,012.50	370,000.00	453,885.62	0.00%
451295WT2	A-	A3	-	USD FIXED INCOME	MUNICIPAL BONDS		IDAHO ST HLTH FACS AUTH REVENU	5.00000000	3/1/2044	351,505.35	8,356.25	315,000.00	339,088.59	0.00%
5426903C4	A-	Baa1	A-	USD FIXED INCOME	MUNICIPAL BONDS		LONG ISLAND NY PWR AUTH	5.00000000	9/1/2044	559,800.00	5,208.33	500,000.00	554,973.28	0.00%
546415T83	AA	Aa2	AA	USD FIXED INCOME	MUNICIPAL BONDS		LOUISIANA ST	5.00000000	8/1/2025	910,407.20	3,083.33	740,000.00	899,643.59	0.00%
576051KS4	AA+	Aa1	AA+	USD FIXED INCOME	MUNICIPAL BONDS		MASSACHUSETTS ST WTR RESOURCES	5.00000000	8/1/2024	280,035.00	937.50	225,000.00	275,961.07	0.00%
59259YBY4	AA-	A2	A	USD FIXED INCOME	MUNICIPAL BONDS		MET TRANSPRTN AUTH NY REVENUE	6.66800000	11/15/2039	265,654.20	3,730.38	190,000.00	236,839.77	0.00%
59259YBZ1	AA-	A2	A	USD FIXED INCOME	MUNICIPAL BONDS		MET TRANSPRTN AUTH NY REVENUE	6.64800000	11/15/2039	808,668.90	11,451.18	585,000.00	723,566.81	0.00%
59259YGF0	AA-	A2	A	USD FIXED INCOME	MUNICIPAL BONDS		MET TRANSPRTN AUTH NY REVENUE	6.81400000	11/15/2040	127,568.70	1,805.71	90,000.00	113,743.76	0.00%
592643CC2	BBB+	Baa1	-	USD FIXED INCOME	MUNICIPAL BONDS		MET WASHINGTON DC ARPTS AUTH D	5.00000000	10/1/2053	904,077.00	17,708.33	850,000.00	877,331.05	0.00%
59334DHH0	A+	Aa3	A+	USD FIXED INCOME	MUNICIPAL BONDS		MIAMI-DADE CNTY FL WTR & SWR R	5.00000000	10/1/2042	530,527.50	9,895.83	475,000.00	523,876.69	0.00%
59334PEL7	AA	A1	AA-	USD FIXED INCOME	MUNICIPAL BONDS		MIAMI-DADE CNTY FL TRANSIT SAL	5.00000000	7/1/2042	464,974.30	3,458.33	415,000.00	447,054.43	0.00%
626207YS7	A-	Baa2	A-	USD FIXED INCOME	MUNICIPAL BONDS		MUNI ELEC AUTH OF GEORGIA	7.05500000	4/1/2057	590,990.00	14,697.92	500,000.00	529,710.08	0.00%
64579F6U2	A-	A3	A-	USD FIXED INCOME	MUNICIPAL BONDS		NEW JERSEY ST HLTH CARE FACS F	5.00000000	7/1/2044	212,218.60	1,583.33	190,000.00	205,241.49	0.00%
646136E31	A-	A2	A-	USD FIXED INCOME	MUNICIPAL BONDS		NEW JERSEY ST TRANSPRTN TRUST	5.00000000	6/15/2042	428,500.00	4,222.22	400,000.00	422,629.44	0.00%
646139X83	A+	A3	A	USD FIXED INCOME	MUNICIPAL BONDS		NEW JERSEY ST TURNPIKE AUTH	7.10200000	1/1/2041	879,096.00	7,102.00	600,000.00	853,019.35	0.00%
64972FL20	AA+	Aa2	AA+	USD FIXED INCOME	MUNICIPAL BONDS		NEW YORK CITY NY MUNI WTR FIN	6.01100000	6/15/2042	687,985.00	6,344.94	500,000.00	658,899.20	0.00%
67760HJY8	A+	A1	A+	USD FIXED INCOME	MUNICIPAL BONDS		OHIO ST TURNPIKE COMMISSION	5.00000000	2/15/2048	765,953.30	1,522.22	685,000.00	733,807.63	0.00%
75913THW7	A	Aa3	A	USD FIXED INCOME	MUNICIPAL BONDS		REGL TRANSPRTN DIST CO COPS	5.00000000	6/1/2044	834,268.60	9,250.00	740,000.00	779,813.55	0.00%
837151JT7	AA-	A1	A+	USD FIXED INCOME	MUNICIPAL BONDS		SOUTH CAROLINA ST PUBLIC SVC A	5.00000000	12/1/2049	362,196.25	4,062.50	325,000.00	345,702.49	0.00%
837151KL2	AA-	A1	A+	USD FIXED INCOME	MUNICIPAL BONDS		SOUTH CAROLINA ST PUBLIC SVC A	5.00000000	12/1/2046	535,201.50	5,937.50	475,000.00	525,617.61	0.00%
83755VXF6	A+	A1	-	USD FIXED INCOME	MUNICIPAL BONDS		SOUTH DAKOTA ST HLTH & EDUCTNL	5.00000000	11/1/2044	402,422.40	6,150.00	360,000.00	394,064.95	0.00%
91802RAN9	AAA	Aaa	AAA	USD FIXED INCOME	MUNICIPAL BONDS		UTILITY DEBT SECURITIZATION AU	5.00000000	12/15/2034	258,447.20	2,322.22	220,000.00	256,074.17	0.00%
924258M52	AA+	Aaa	AAA	USD FIXED INCOME	MUNICIPAL BONDS		VERMONT ST	5.00000000	8/15/2028	176,876.80	1,651.39	145,000.00	174,629.62	0.00%

924258M60	AA+	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	VERMONT ST	5.00000000	8/15/2029	103,534.25	968.06	85,000.00	102,151.13	0.00%
924258M78	AA+	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	VERMONT ST	5.00000000	8/15/2030	181,858.50	1,708.33	150,000.00	179,596.25	0.00%
924258M86	AA+	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	VERMONT ST	5.00000000	8/15/2031	174,981.65	1,651.39	145,000.00	172,959.27	0.00%
928172B79	AA+	Aa1	AA+		USD FIXED INCOME	MUNICIPAL BONDS	VIRGINIA ST PUBLIC BLDG AUTH P	5.00000000	8/1/2023	252,018.80	854.17	205,000.00	247,312.85	0.00%
115117JM6	AA	Aa2	AA+		USD FIXED INCOME	MUNICIPAL BONDS	BROWARD CNTY FL WTR & SWR UTIL	1.60000000	10/1/2017	1,811,862.00	12,000.00	1,800,000.00	1,800,000.00	0.01%
13066KW62	AAA	Aa1	-		USD FIXED INCOME	MUNICIPAL BONDS	CALIFORNIA ST DEPT OF WTR RESO	2.23700000	12/1/2020	3,013,800.00	16,777.50	3,000,000.00	3,016,431.73	0.01%
19648CAD3	-	Aa2	AA	AA-	USD FIXED INCOME	MUNICIPAL BONDS	COLORADO ST HSG&FIN AUTH COLOR	1.16200000	5/15/2015	1,051,669.50	3,592.52	1,050,000.00	1,050,000.00	0.00%
19648CAE1	-	Aa2	AA	AA-	USD FIXED INCOME	MUNICIPAL BONDS	COLORADO ST HSG&FIN AUTH COLOR	1.60000000	5/15/2016	2,161,153.75	10,058.22	2,135,000.00	2,147,202.04	0.01%
207758KJ1	AA	Aa3	AA		USD FIXED INCOME	MUNICIPAL BONDS	CONNECTICUT ST SPL TAX OBLIG R	4.12600000	11/1/2020	3,274,050.00	41,260.00	3,000,000.00	3,224,510.63	0.01%
25477GCX1	AAA	Aa1	AA+		USD FIXED INCOME	MUNICIPAL BONDS	DIST OF COLUMBIA INCOME TAX SE	4.89300000	12/1/2022	605,721.10	6,483.23	530,000.00	592,959.47	0.00%
29270CYM1	AA-	Aa1	AA		USD FIXED INCOME	MUNICIPAL BONDS	ENERGY N W WA ELEC REVENUE	2.19700000	7/1/2019	706,959.90	2,581.48	705,000.00	712,064.15	0.00%
442331WQ3	AA+	-	AA		USD FIXED INCOME	MUNICIPAL BONDS	HOUSTON TX	1.80300000	3/1/2018	1,011,390.00	9,015.00	1,000,000.00	1,000,000.00	0.00%
5447122J0	AAA	Aa2	-		USD FIXED INCOME	MUNICIPAL BONDS	LOS ANGELES CNTY CA MET TRANSP	4.93000000	6/1/2024	3,414,120.00	36,975.00	3,000,000.00	3,491,000.14	0.02%
5741925F3	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	MARYLAND ST	4.60000000	3/1/2025	1,148,670.00	23,000.00	1,000,000.00	1,148,281.72	0.01%
59266TCJ8	AAA	Aa1	AA+		USD FIXED INCOME	MUNICIPAL BONDS	MET WTR DIST OF STHRN CA	6.53800000	7/1/2039	1,221,438.00	11,550.47	1,060,000.00	1,078,817.29	0.01%
602245ZA3	AA	Aa2	AA+		USD FIXED INCOME	MUNICIPAL BONDS	MILWAUKEE CNTY WI	3.86200000	12/1/2030	406,416.60	3,958.55	410,000.00	410,000.00	0.00%
6055806G9	AA	Aa2	AA+		USD FIXED INCOME	MUNICIPAL BONDS	MISSISSIPPI ST	3.58100000	11/1/2019	2,607,234.40	28,767.37	2,410,000.00	2,564,943.91	0.01%
60636WPJ8	AA+	Aa1	AA-		USD FIXED INCOME	MUNICIPAL BONDS	MISSOURI ST HIGHWAYS & TRANSIT	4.72000000	5/1/2022	1,127,960.00	15,733.33	1,000,000.00	1,052,521.97	0.00%
645918T52	A-	A2	A-		USD FIXED INCOME	MUNICIPAL BONDS	NEW JERSEY ST ECON DEV AUTH RE	1.64800000	3/1/2018	1,493,100.00	12,360.00	1,500,000.00	1,500,000.00	0.01%
64966HYC8	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK NY	4.77400000	3/1/2020	1,728,823.20	37,237.20	1,560,000.00	1,560,000.00	0.01%
64966HYD6	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK NY	4.87400000	3/1/2021	2,882,304.00	62,387.20	2,560,000.00	2,844,820.22	0.01%
64966H4F4	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK NY	3.48000000	10/1/2018	1,064,490.00	14,500.00	1,000,000.00	1,055,272.00	0.00%
64971WFL9	AAA	Aa1	AAA		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK CITY NY TRANSITIONALF	3.16000000	8/1/2024	1,033,130.00	2,633.33	1,000,000.00	1,000,000.00	0.00%
64985HHR1	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK ST ENVRNMNTL FACS COR	2.92500000	6/15/2023	1,234,604.25	7,687.88	1,245,000.00	1,245,000.00	0.01%
6581964B3	A-	Baa1	A-		USD FIXED INCOME	MUNICIPAL BONDS	NORTH CAROLINA ST ESTRN MUNI P	2.44000000	1/1/2017	5,560,500.00	22,366.67	5,500,000.00	5,500,000.00	0.02%
735524MQ0	AA-	Aa3	-		USD FIXED INCOME	MUNICIPAL BONDS	PORT VANCOUVER WA	2.51400000	12/1/2020	1,842,193.20	11,532.98	1,835,000.00	1,835,000.00	0.01%
76541VKH9	AA+	Aa2	AA+		USD FIXED INCOME	MUNICIPAL BONDS	RICHMOND VA	2.74900000	7/15/2022	2,431,438.50	8,166.82	2,325,000.00	2,325,000.00	0.01%
834666GW3	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	SOMERSET CNTY NJ IMPT AUTH GTD	3.64000000	2/15/2021	4,910,899.00	7,587.38	4,690,000.00	4,690,000.00	0.02%
837545JR4	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	SOUTH DAKOTA ST CONSERVANCY DI	2.63300000	8/1/2022	3,523,835.00	7,679.58	3,500,000.00	3,500,000.00	0.02%
847175JP2	AA-	A1	-		USD FIXED INCOME	MUNICIPAL BONDS	SPARTANBURG SC SANTN SWR DIST	3.63200000	3/1/2022	1,065,404.70	19,340.40	1,065,000.00	1,065,000.00	0.00%
847175JQ0	AA-	A1	-		USD FIXED INCOME	MUNICIPAL BONDS	SPARTANBURG SC SANTN SWR DIST	3.78200000	3/1/2023	1,105,430.95	20,895.55	1,105,000.00	1,105,000.00	0.00%
89439YAM1	AAA	-	-		USD FIXED INCOME	MUNICIPAL BONDS	TRAVIS CNTY TX HLTHCARE DIST	3.95000000	3/1/2023	1,184,825.10	21,922.50	1,110,000.00	1,110,000.00	0.01%
89439YAN9	AAA	-	-		USD FIXED INCOME	MUNICIPAL BONDS	TRAVIS CNTY TX HLTHCARE DIST	4.05000000	3/1/2024	1,318,621.85	25,008.75	1,235,000.00	1,235,000.00	0.01%
59259Y3Q0	AA-	A2	A		USD FIXED INCOME	MUNICIPAL BONDS	MET TRANSPRTN AUTH NY REVENUE	5.00000000	11/15/2045	6,078,402.50	28,979.17	5,350,000.00	6,270,574.04	0.03%
6133404C9	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	MONTGOMERY CNTY MD	5.00000000	11/1/2024	2,501,195.40	28,050.00	1,980,000.00	2,552,177.23	0.01%
88283KAL2	A-	A3	A-		USD FIXED INCOME	MUNICIPAL BONDS	TEXAS ST TRANSPRTN COMMISSIONT	5.00000000	8/15/2037	3,207,609.60	10,650.00	2,840,000.00	3,263,771.26	0.01%
249218BC1	NR	Aa3	AA	A+	USD FIXED INCOME	MUNICIPAL BONDS	DENVER CO PUBLIC SCHS COPS	4.24200000	12/15/2037	2,077,840.00	17,910.67	2,000,000.00	2,000,000.00	0.01%
709223A27	A+	A1	A+		USD FIXED INCOME	MUNICIPAL BONDS	PENNSYLVANIA ST TURNPIKE COMMI	5.51100000	12/1/2045	2,737,077.20	30,034.95	2,180,000.00	2,418,205.55	0.01%
73358WRP1	AA-	Aa3	AA-		USD FIXED INCOME	MUNICIPAL BONDS	PORT AUTH OF NEW YORK & NEW JE	4.96000000	8/1/2046	2,622,549.00	9,238.00	2,235,000.00	2,235,000.00	0.01%
072024ND0	AA	Aa3	AA-		USD FIXED INCOME	MUNICIPAL BONDS	BAY AREA CA TOLL AUTH TOLL BRI	6.26300000	4/1/2049	275,224.50	4,958.21	190,000.00	189,451.52	0.00%
13063A5E0	A+	Aa3	A+		USD FIXED INCOME	MUNICIPAL BONDS	CALIFORNIA ST	7.50000000	4/1/2034	1,236,118.65	25,468.75	815,000.00	1,020,618.30	0.01%
13063BJC7	A+	Aa3	A+		USD FIXED INCOME	MUNICIPAL BONDS	CALIFORNIA ST	7.60000000	11/1/2040	225,577.80	3,546.67	140,000.00	182,461.29	0.00%
167593AN2	A-	A2	A-		USD FIXED INCOME	MUNICIPAL BONDS	CHICAGO IL O'HARE INTERNATIONA	6.39500000	1/1/2040	147,139.30	1,172.42	110,000.00	110,000.00	0.00%
544495UG7	AA-	Aa3	AA-		USD FIXED INCOME	MUNICIPAL BONDS	LOS ANGELES CA DEPT WTR & PWR	5.71600000	7/1/2039	300,001.00	2,238.77	235,000.00	266,208.23	0.00%
592125AM0	A	Aa3	-		USD FIXED INCOME	MUNICIPAL BONDS	MET GOVT NASHVILLE & DAVIDSON	6.73100000	7/1/2043	145,506.90	1,234.02	110,000.00	110,000.00	0.00%
646139W35	A+	A3	A		USD FIXED INCOME	MUNICIPAL BONDS	NEW JERSEY ST TURNPIKE AUTH	7.41400000	1/1/2040	175,812.00	1,421.02	115,000.00	136,574.04	0.00%
646139X83	A+	A3	A		USD FIXED INCOME	MUNICIPAL BONDS	NEW JERSEY ST TURNPIKE AUTH	7.10200000	1/1/2041	1,208,757.00	9,765.25	825,000.00	1,063,238.90	0.01%
677632MV0	AA	Aa1	AA		USD FIXED INCOME	MUNICIPAL BONDS	OHIO ST UNIV	4.91000000	6/1/2040	120,126.00	1,227.50	100,000.00	100,000.00	0.00%
677632PA3	AA	Aa1	AA		USD FIXED INCOME	MUNICIPAL BONDS	OHIO ST UNIV	4.80000000	6/1/2039	127,024.40	1,380.00	115,000.00	113,911.92	0.00%
67766WQG0	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	OHIO ST WTR DEV AUTH WTR POLL	4.87900000	12/1/2034	75,643.10	792.84	65,000.00	65,000.00	0.00%
68607DNL5	AA+	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	OREGON ST DEPT OF TRANSPRTN HI	5.83400000	11/15/2034	334,131.60	4,380.36	255,000.00	255,000.00	0.00%
709223A27	A+	A1	A+		USD FIXED INCOME	MUNICIPAL BONDS	PENNSYLVANIA ST TURNPIKE COMMI	5.51100000	12/1/2045	150,664.80	1,653.30	120,000.00	120,000.00	0.00%
759136QP2	AA+	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	REGL TRANSPRTN DIST CO SALES T	5.84400000	11/1/2050	215,164.80	3,019.40	155,000.00	155,000.00	0.00%
88283LHT6	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	TEXAS ST TRANSPRTN COMMISSION	5.02800000	4/1/2026	64,893.40	1,152.25	55,000.00	55,000.00	0.00%
04057PJQ2	A+	A1	-		USD FIXED INCOME	MUNICIPAL BONDS	ARIZONA ST SCH FACS BRD COPS	2.37800000	9/1/2019	230,276.25	2,675.25	225,000.00	225,000.00	0.00%
067203EQ8	AA	-	-		USD FIXED INCOME	MUNICIPAL BONDS	BARBERTON OH CITY SCH DIST	4.00000000	11/1/2022	316,677.10	3,866.67	290,000.00	315,756.82	0.00%
100853PB0	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	BOSTON MA	4.40000000	4/1/2026	276,395.00	4,583.33	250,000.00	270,659.55	0.00%
184270JM9	AAA	-	-		USD FIXED INCOME	MUNICIPAL BONDS	CLAYTON MO SCH DIST	4.70000000	3/1/2027	281,897.50	5,875.00	250,000.00	279,968.65	0.00%
235308QJ5	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	DALLAS TX INDEP SCH DIST	4.25000000	2/15/2019	247,713.75	425.00	225,000.00	226,527.78	0.00%
243312DA0	AA-	-	-		USD FIXED INCOME	MUNICIPAL BONDS	DECATUR MI PUBLIC SCHS VAN BUR	6.45000000	5/1/2027	279,487.50	5,375.00	250,000.00	263,250.71	0.00%
249174MQ3	AA-	Aa2	AA+		USD FIXED INCOME	MUNICIPAL BONDS	DENVER CITY & CNTY CO SCH DIST	5.66400000	12/1/2033	688,285.95	7,717.20	545,000.00	663,456.33	0.00%
3038204D3	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	FAIRFAX CNTY VA	4.20000000	10/1/2019	272,987.50	4,375.00	250,000.00	250,901.78	0.00%
373384NZ5	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	GEORGIA ST	4.50300000	11/1/2025	309,476.75	4,127.75	275,000.00	314,059.31	0.00%
4197914V7	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	HAWAII ST	3.50700000	8/1/2027	372,767.75	3,319.96	355,000.00	355,000.00	0.00%
452227FJ5	AAA	Aa3	AA+		USD FIXED INCOME	MUNICIPAL BONDS	ILLINOIS ST SALES TAX REVENUE	2.29800000	6/15/2019	194,124.90	921.75	190,000.00	192,720.65	0.00%
45528S5R3	AA+	Aa1	AA		USD FIXED INCOME	MUNICIPAL BONDS	INDIANAPOLIS IN LOCAL PUBLIC I	5.96600000	1/15/2030	235,961.70	1,486.53	195,000.00	213,039.43	0.00%
49474E3L5	AAA	Aa1	AA+		USD FIXED INCOME	MUNICIPAL BONDS	KING CNTY WA	3.98000000	12/1/2018	232,466.60	2,139.25	215,000.00	215,000.00	0.00%
495278K28	AA+	Aa1	-		USD FIXED INCOME	MUNICIPAL BONDS	KING CNTY WA SCH DIST #415 KEN	5.12700000	12/1/2026	265,527.50	3,204.38	250,000.00	251,404.08	0.00%
534366AX7	AAA	Aa1	-		USD FIXED INCOME	MUNICIPAL BONDS	LINCOLN W HAYMARKET NE JT PUBL	6.00000000	12/15/2039	502,972.00	5,066.67	400,000.00	509,665.59	0.00%
55844REF7	-	Aaa	-	AA-	USD FIXED INCOME	MUNICIPAL BONDS	MADISON WI	3.00000000	10/1/2018	344,421.00	4,125.00	330,000.00	329,640.80	0.00%
5741925C0	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	MARYLAND ST	4.30000000	3/1/2022	279,572.50	5,375.00	250,000.00	272,986.99	0.00%
57582PUT5	AA+	Aa1	AA+		USD FIXED INCOME	MUNICIPAL BONDS	MASSACHUSETTS ST	4.91000000	5/1/2029	438,555.00	6,137.50	375,000.00	407,082.79	0.00%

592112PB6	AA	Aa2	-		USD FIXED INCOME	MUNICIPAL BONDS	MET GOVT NASHVILLE & DAVIDSONC	3.39300000	7/1/2028	506,285.00	565.50	500,000.00	500,000.00	0.00%
649902P49	AAA	Aa1	AA+		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK ST DORM AUTH ST PERSO	4.65400000	2/15/2022	361,344.75	672.24	325,000.00	341,485.68	0.00%
65224PAV9	AA+	Aa1	-		USD FIXED INCOME	MUNICIPAL BONDS	NEWPORT NEWS VA ECON DEV AUTH	5.50000000	7/1/2024	281,454.25	2,520.83	275,000.00	296,302.46	0.00%
677521CW4	AA+	Aa1	AA+		USD FIXED INCOME	MUNICIPAL BONDS	OHIO ST	5.44200000	9/1/2029	475,212.00	10,884.00	400,000.00	488,206.59	0.00%
67759HFF6	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	OHIO ST SPL OBLG	2.84400000	4/1/2023	492,300.00	1,303.50	500,000.00	500,000.00	0.00%
67919PLP6	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	OKLAHOMA ST WTR RESOURCE BRD R	3.57100000	4/1/2025	401,970.00	5,579.69	375,000.00	375,000.00	0.00%
701060GJ8	AA	-	AA		USD FIXED INCOME	MUNICIPAL BONDS	PARKER CNTY TX	2.37700000	2/15/2020	330,668.00	343.34	325,000.00	325,000.00	0.00%
791451HN0	NR	Aa1	-	A+	USD FIXED INCOME	MUNICIPAL BONDS	SAINT LOUIS CNTY MO SCH DIST #	3.74000000	2/15/2017	319,130.65	506.98	305,000.00	305,000.00	0.00%
795574UQ3	-	Aaa	AAA	AA+	USD FIXED INCOME	MUNICIPAL BONDS	SALT LAKE CITY UT	2.01000000	6/15/2020	249,837.50	97.71	250,000.00	250,000.00	0.00%
795574US9	-	Aaa	AAA	AA+	USD FIXED INCOME	MUNICIPAL BONDS	SALT LAKE CITY UT	2.38100000	6/15/2022	200,346.00	92.59	200,000.00	200,000.00	0.00%
795574UT7	-	Aaa	AAA	AA+	USD FIXED INCOME	MUNICIPAL BONDS	SALT LAKE CITY UT	2.57200000	6/15/2023	249,290.00	125.03	250,000.00	250,000.00	0.00%
81533PLV0	AA+	Aa2	-		USD FIXED INCOME	MUNICIPAL BONDS	SEDGWICK CNTY KS PUBLIC BLDG C	3.90000000	2/1/2027	425,871.60	2,775.50	420,000.00	420,000.00	0.00%
815626GQ3	AA	Aa2	-		USD FIXED INCOME	MUNICIPAL BONDS	SEDGWICK CNTY KS UNIF SCH DIST	6.22000000	10/1/2028	378,376.90	7,904.58	305,000.00	374,829.57	0.00%
817409YB5	NR	Aa1	-	A+	USD FIXED INCOME	MUNICIPAL BONDS	SEQUOIA CA UNION HIGH SCH DIST	5.38200000	7/1/2021	220,166.00	1,794.00	200,000.00	200,000.00	0.00%
880541QU4	AA+	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	TENNESSEE ST	3.72800000	8/1/2024	246,096.00	699.00	225,000.00	225,000.00	0.00%
88213ABS3	AA+	Aaa	AA+		USD FIXED INCOME	MUNICIPAL BONDS	TEXAS ST A & M UNIV SYS BRD OF	2.41800000	5/15/2021	560,560.00	1,256.02	550,000.00	550,000.00	0.00%
882722KE0	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	TEXAS ST	5.36700000	4/1/2029	303,982.50	5,590.63	250,000.00	296,971.09	0.00%
882722VP3	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	TEXAS ST	4.63100000	4/1/2033	290,375.00	4,823.96	250,000.00	279,185.85	0.00%
89453PBN8	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	TRAVIS CNTY TX	3.85000000	3/1/2019	331,492.30	5,967.50	310,000.00	310,000.00	0.00%
914455JZ4	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	UNIV OF MICHIGAN MI	5.51300000	4/1/2030	361,107.00	6,891.25	300,000.00	318,999.54	0.00%
914460FM7	AA	Aa1	-		USD FIXED INCOME	MUNICIPAL BONDS	UNIV OF MINNESOTA MN	2.59500000	8/1/2016	306,792.00	648.75	300,000.00	300,000.00	0.00%
915217RY1	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	UNIV OF VIRGINIA VA UNIV REVEN	6.20000000	9/1/2039	181,845.00	3,875.00	125,000.00	136,868.32	0.00%
917542QW5	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	UTAH ST	3.18900000	7/1/2019	373,247.00	1,860.25	350,000.00	350,000.00	0.00%
917547UZ2	AA+	Aa1	-		USD FIXED INCOME	MUNICIPAL BONDS	UTAH ST BLDG OWNERSHIP AUTH LE	5.76800000	5/15/2030	602,250.00	8,491.78	500,000.00	596,029.31	0.00%
927734VK6	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	VIRGINIA BEACH VA	4.15000000	3/15/2020	334,341.00	5,740.83	300,000.00	307,552.70	0.00%
938429M79	AA-	Aa3	-		USD FIXED INCOME	MUNICIPAL BONDS	WASHINGTON CNTY OR SCH DIST #4	2.53200000	6/30/2021	711,320.60	249.68	710,000.00	710,000.00	0.00%
93974CRF9	AA+	Aa1	AA+		USD FIXED INCOME	MUNICIPAL BONDS	WASHINGTON ST	5.09000000	8/1/2033	864,997.50	3,075.21	725,000.00	831,384.34	0.00%
986525PG2	AA	Aa1	-		USD FIXED INCOME	MUNICIPAL BONDS	YORK CNTY SC SCH DIST #4 FORT	5.60000000	3/1/2027	291,282.70	7,420.00	265,000.00	291,669.41	0.00%
02765UCR3	A	A1	A		USD FIXED INCOME	MUNICIPAL BONDS	AMERICAN MUNI PWR-OHIO INC OH	6.05300000	2/15/2043	946,216.80	1,936.96	720,000.00	702,009.89	0.00%
46246KH62	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	IOWA ST FIN AUTH REVENUE	2.80300000	8/1/2017	1,119,419.00	2,511.02	1,075,000.00	1,109,280.28	0.00%
57605AFK7	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	MASSACHUSETTS ST WTR POLL ABAT	5.00000000	8/1/2025	1,636,390.80	5,375.00	1,290,000.00	1,670,753.05	0.01%
64966KL76	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK NY	1.78000000	8/1/2017	1,308,862.45	1,906.08	1,285,000.00	1,284,332.25	0.01%
92818HBH3	AA+	Aa1	AA+		USD FIXED INCOME	MUNICIPAL BONDS	VIRGINIA ST PUBLIC SCH AUTH SC	5.00000000	8/1/2025	1,627,535.00	2,527.78	1,300,000.00	1,656,823.83	0.01%
04057PJL3	A+	A1	-		USD FIXED INCOME	MUNICIPAL BONDS	ARIZONA ST SCH FACS BRD COPS	1.47400000	9/1/2017	1,461,672.50	10,686.50	1,450,000.00	1,450,000.00	0.01%
041042WQ1	AA	-	-		USD FIXED INCOME	MUNICIPAL BONDS	ARKANSAS ST	1.62200000	7/1/2018	1,701,152.85	4,582.15	1,695,000.00	1,695,000.00	0.01%
041826E53	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	ARLINGTON TX INDEP SCH DIST	0.61100000	2/15/2016	951,843.00	257.98	950,000.00	950,277.56	0.00%
047772YX0	AA	Aa2	-		USD FIXED INCOME	MUNICIPAL BONDS	ATLANTA GA	2.50800000	12/1/2020	1,267,475.00	10,014.58	1,250,000.00	1,250,000.00	0.01%
054105LM1	NR	Aa2	-	A	USD FIXED INCOME	MUNICIPAL BONDS	AVON LAKE OH CITY SCH DIST	3.65000000	12/1/2024	1,410,601.05	12,181.88	1,335,000.00	1,335,000.00	0.01%
213633GA2	AA+	-	-		USD FIXED INCOME	MUNICIPAL BONDS	COOK CNTY IL CMNTY CONSOL SCH	4.84100000	12/1/2021	1,124,910.00	12,102.50	1,000,000.00	1,100,147.31	0.00%
373384L46	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	GEORGIA ST	3.60000000	2/1/2024	1,378,406.65	3,855.00	1,285,000.00	1,338,353.60	0.01%
39167JBH7	AAA	Aa2	-		USD FIXED INCOME	MUNICIPAL BONDS	GTR CLEVELAND OH REGL TRANSITO	2.93700000	12/1/2020	555,579.00	3,964.95	540,000.00	540,000.00	0.00%
414005SA7	AAA	-	AAA		USD FIXED INCOME	MUNICIPAL BONDS	HARRIS CNTY TX	2.12300000	10/1/2021	982,580.00	8,845.83	1,000,000.00	977,710.67	0.00%
438689JS1	-	Aa2	AA+	AA-	USD FIXED INCOME	MUNICIPAL BONDS	HONOLULU CITY & CNTY HI BRD OF	2.14400000	7/1/2019	1,876,455.00	6,610.67	1,850,000.00	1,850,000.00	0.01%
4424354U4	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	HOUSTON TX UTILITY SYS REVENUE	1.64900000	5/15/2018	603,582.00	2,913.23	600,000.00	600,000.00	0.00%
452227FJ5	AAA	Aa3	AA+		USD FIXED INCOME	MUNICIPAL BONDS	ILLINOIS ST SALES TAX REVENUE	2.29800000	6/15/2019	469,986.60	2,231.61	460,000.00	454,392.02	0.00%
494836HT9	AA	Aa1	-		USD FIXED INCOME	MUNICIPAL BONDS	KING CNTY WA SCH DIST #1 SEATT	2.55000000	6/1/2017	516,560.00	3,187.50	500,000.00	515,525.08	0.00%
56516PPB3	AAA	-	-		USD FIXED INCOME	MUNICIPAL BONDS	MAPLE GROVE MN	2.00000000	2/1/2020	1,269,244.25	2,091.67	1,255,000.00	1,236,530.78	0.01%
567137ZM9	AA	Aa1	-		USD FIXED INCOME	MUNICIPAL BONDS	MARICOPA CNTY AZ ELEM SCH DIST	6.00000000	7/1/2023	576,615.00	5,000.00	500,000.00	566,523.02	0.00%
57419RPL3	NR	Aa2	AA	AA-	USD FIXED INCOME	MUNICIPAL BONDS	MARYLAND ST CMNTY DEV ADMIN DE	2.85700000	9/1/2040	1,006,090.00	12,380.33	1,000,000.00	1,000,000.00	0.00%
5741925F3	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	MARYLAND ST	4.60000000	3/1/2025	1,723,005.00	34,500.00	1,500,000.00	1,710,010.40	0.01%
57582P2S8	AA+	Aa1	AA+		USD FIXED INCOME	MUNICIPAL BONDS	MASSACHUSETTS ST	1.88000000	5/1/2019	2,023,900.00	12,533.33	2,000,000.00	2,000,000.00	0.01%
580807AN5	AA+	-	-		USD FIXED INCOME	MUNICIPAL BONDS	MCHENRY & LAKE CNTYS IL CMNTY	3.00000000	12/30/2015	612,126.00	3,050.00	600,000.00	611,454.10	0.00%
591852QH4	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	MET COUNCIL MINNEAPOLIS-SAINT	5.20000000	2/1/2031	1,100,380.00	4,333.33	1,000,000.00	1,050,594.97	0.00%
592112NX0	AA	Aa2	-		USD FIXED INCOME	MUNICIPAL BONDS	MET GOVT NASHVILLE & DAVIDSONC	2.56200000	7/1/2022	1,255,150.00	1,067.50	1,250,000.00	1,250,000.00	0.01%
59261EAC3	NR	Aaa	-	AA-	USD FIXED INCOME	MUNICIPAL BONDS	MET TRANSPRTN AUTH NY SPL OBLG	1.06900000	7/1/2017	1,006,000.00	1,781.67	1,000,000.00	999,558.15	0.00%
603790DF0	AA+	Aa1	AA		USD FIXED INCOME	MUNICIPAL BONDS	MINNEAPOLIS MN SPL SCH DIST #1	2.00000000	2/1/2021	1,867,856.25	3,125.00	1,875,000.00	1,807,420.18	0.01%
64971WFG0	AAA	Aa1	AAA		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK CITY NY TRANSITIONALF	2.42000000	8/1/2020	1,520,700.00	3,025.00	1,500,000.00	1,500,000.00	0.01%
650035J58	AAA	Aa1	AA+		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK ST URBAN DEV CORP REV	1.65000000	3/15/2018	1,521,750.00	11,412.50	1,500,000.00	1,499,675.65	0.01%
658207QX6	AA	Aa2	-		USD FIXED INCOME	MUNICIPAL BONDS	NORTH CAROLINA ST HSG FIN AGYH	2.87000000	7/1/2032	2,094,587.50	9,805.83	2,050,000.00	2,050,000.00	0.01%
662826FD3	AA+	-	AAA		USD FIXED INCOME	MUNICIPAL BONDS	N TEXAS ST HGR EDU AUTH	1.35500000	4/1/2040	2,168,508.11	4,747.75	2,137,956.71	2,169,441.06	0.01%
677521LK0	AA+	Aa1	AA+		USD FIXED INCOME	MUNICIPAL BONDS	OHIO ST	2.27000000	5/1/2016	1,531,860.00	11,350.00	1,500,000.00	1,528,065.71	0.01%
678519QS1	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	OKLAHOMA CITY OK	2.00000000	3/1/2016	802,956.00	15,800.00	790,000.00	801,396.18	0.00%
67919PLN1	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	OKLAHOMA ST WTR RESOURCE BRD R	3.45100000	4/1/2024	1,828,810.50	24,804.06	1,725,000.00	1,725,000.00	0.01%
697634A45	AA+	Aa1	-		USD FIXED INCOME	MUNICIPAL BONDS	PALOS VERDES PENINSULA CA UNIF	2.77200000	9/1/2020	815,688.00	11,088.00	800,000.00	800,000.00	0.00%
701060GE9	AA	-	AA		USD FIXED INCOME	MUNICIPAL BONDS	PARKER CNTY TX	0.64300000	2/15/2016	1,063,604.85	304.35	1,065,000.00	1,065,000.00	0.00%
701060GL3	AA	-	AA		USD FIXED INCOME	MUNICIPAL BONDS	PARKER CNTY TX	2.98900000	2/15/2022	710,444.70	916.63	690,000.00	690,000.00	0.00%
70914PME9	AA-	Aa3	AA-		USD FIXED INCOME	MUNICIPAL BONDS	PENNSYLVANIA ST	4.65000000	2/15/2026	1,116,440.00	2,066.67	1,000,000.00	1,065,057.72	0.00%
727199WD9	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	PLANO TX INDEP SCH DIST	3.12500000	2/15/2017	520,990.00	694.44	500,000.00	521,364.81	0.00%
779240GN4	AA	Aaa	AA+		USD FIXED INCOME	MUNICIPAL BONDS	ROUND ROCK TX INDEP SCH DIST	4.73200000	8/1/2021	635,453.10	2,247.70	570,000.00	628,739.05	0.00%
79560TBY7	AAA	Aa1	-		USD FIXED INCOME	MUNICIPAL BONDS	SALT LAKE CITY UT SALES & EXCI	1.80000000	10/1/2018	1,320,904.00	9,750.00	1,300,000.00	1,300,000.00	0.01%
882723PQ6	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	TEXAS ST	2.84300000	10/1/2022	1,775,852.10	31,464.90	1,710,000.00	1,710,000.00	0.01%
914455NW6	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	UNIV OF MICHIGAN MI	0.59700000	4/1/2016	430,640.70	1,069.63	430,000.00	430,000.00	0.00%

914455PC8	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	UNIV OF MICHIGAN MI	3.21600000	4/1/2022	895,612.35	11,591.00	865,000.00	865,000.00	0.00%
914455PD6	AAA	Aaa	-		USD FIXED INCOME	MUNICIPAL BONDS	UNIV OF MICHIGAN MI	3.41600000	4/1/2023	870,470.80	11,813.67	830,000.00	830,000.00	0.00%
915489WB0	-	MIG1	-	AAA	CASH AND CASH EQUIVA	MUNICIPAL BONDS	UPPER ARLINGTON OH	0.30000000	4/15/2015	1,200,000.00	2,460.00	1,200,000.00	1,200,000.00	0.01%
917542QW5	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	UTAH ST	3.18900000	7/1/2019	746,494.00	3,720.50	700,000.00	729,166.23	0.00%
938429M61	AA-	Aa3	-		USD FIXED INCOME	MUNICIPAL BONDS	WASHINGTON CNTY OR SCH DIST #4	2.25900000	6/30/2020	499,345.00	156.88	500,000.00	500,000.00	0.00%
938429M87	AA-	Aa3	-		USD FIXED INCOME	MUNICIPAL BONDS	WASHINGTON CNTY OR SCH DIST #4	2.76200000	6/30/2022	1,006,750.00	383.61	1,000,000.00	1,000,000.00	0.00%
977100AB2	AA	Aa3	AA-		USD FIXED INCOME	MUNICIPAL BONDS	WISCONSIN ST GEN FUND ANNUAL A	5.20000000	5/1/2018	839,701.20	13,520.00	780,000.00	839,007.72	0.00%
977100AU0	AA	Aa3	AA-		USD FIXED INCOME	MUNICIPAL BONDS	WISCONSIN ST GEN FUND ANNUAL A	5.05000000	5/1/2018	1,104,080.00	16,833.33	1,000,000.00	1,108,100.38	0.00%
985743LS0	AA-	-	-		USD FIXED INCOME	MUNICIPAL BONDS	YELLOWSTONE CNTY MT SCH DIST #	5.40000000	6/15/2027	1,102,150.00	11,400.00	1,000,000.00	1,038,190.91	0.00%
04057PJP4	A+	A1	-		USD FIXED INCOME	MUNICIPAL BONDS	ARIZONA ST SCH FACS BRD COPS	0.94500000	9/1/2016	3,145,689.49	14,822.33	3,137,000.00	3,137,000.00	0.01%
29270CYM1	AA-	Aa1	AA		USD FIXED INCOME	MUNICIPAL BONDS	ENERGY N W WA ELEC REVENUE	2.19700000	7/1/2019	2,607,228.00	9,520.33	2,600,000.00	2,614,366.24	0.01%
491189FC5	A+	Aa3	A+		USD FIXED INCOME	MUNICIPAL BONDS	KENTUCKY ST ASSET/LIABILITY CO	3.16500000	4/1/2018	5,597,422.68	71,814.54	5,445,652.35	5,630,090.02	0.02%
645913AX2	AA	A2	A-		USD FIXED INCOME	MUNICIPAL BONDS	NEW JERSEY ST ECON DEV AUTH LE	0.00000000	2/15/2019	4,366,613.30	-	4,858,000.00	4,380,937.22	0.02%
645913AY0	AA	A2	-		USD FIXED INCOME	MUNICIPAL BONDS	NEW JERSEY ST ECON DEV AUTH LE	0.00000000	2/15/2020	1,580,806.50	-	1,850,000.00	1,545,012.63	0.01%
452151LE1	A-	A3	A-		USD FIXED INCOME	MUNICIPAL BONDS	ILLINOIS ST	4.95000000	6/1/2023	1,288,799.10	15,035.63	1,215,000.00	1,248,119.53	0.01%
452152HU8	A-	A3	A-		USD FIXED INCOME	MUNICIPAL BONDS	ILLINOIS ST	5.87700000	3/1/2019	1,695,163.50	44,959.05	1,530,000.00	1,682,030.95	0.01%
64966H4M9	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK NY	5.04700000	10/1/2024	1,722,435.00	31,543.75	1,500,000.00	1,683,529.68	0.01%
64966JAS5	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK NY	6.64600000	12/1/2031	1,490,312.50	20,768.75	1,250,000.00	1,415,177.16	0.01%
91412GEZ4	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	UNIV OF CALIFORNIA CA REVENUES	0.67200000	7/1/2041	2,500,225.00	1,304.72	2,500,000.00	2,500,000.00	0.01%
04057PJL3	A+	A1	-		USD FIXED INCOME	MUNICIPAL BONDS	ARIZONA ST SCH FACS BRD COPS	1.47400000	9/1/2017	2,520,125.00	18,425.00	2,500,000.00	2,500,000.00	0.01%
29270CYN9	AA-	Aa1	AA		USD FIXED INCOME	MUNICIPAL BONDS	ENERGY N W WA ELEC REVENUE	2.65300000	7/1/2020	1,501,050.75	6,433.53	1,455,000.00	1,458,791.20	0.01%
358776DH2	AA+	Aa1	-		USD FIXED INCOME	MUNICIPAL BONDS	FRISCO TX	2.65000000	2/15/2022	2,784,554.40	3,280.11	2,785,000.00	2,782,390.97	0.01%
4424354W0	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	HOUSTON TX UTILITY SYS REVENUE	2.56300000	5/15/2020	2,032,480.00	15,093.22	2,000,000.00	2,000,000.00	0.01%
6459186P3	A-	A2	A-		USD FIXED INCOME	MUNICIPAL BONDS	NEW JERSEY ST ECON DEV AUTH RE	1.80200000	6/15/2017	3,781,397.65	14,284.85	3,755,000.00	3,755,000.00	0.02%
64966K2P7	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK NY	2.60000000	8/1/2020	1,982,174.60	4,268.33	1,970,000.00	1,945,434.74	0.01%
64971WAE0	AAA	Aa1	AAA		USD FIXED INCOME	MUNICIPAL BONDS	NEW YORK CITY NY TRANSITIONAL	3.00000000	11/1/2022	3,068,940.00	30,000.00	3,000,000.00	2,963,436.82	0.01%
696497TQ9	AAA	Aaa	AAA		USD FIXED INCOME	MUNICIPAL BONDS	PALM BEACH CNTY FL	5.82800000	6/1/2016	2,661,500.00	36,425.00	2,500,000.00	2,659,218.35	0.01%
777543VK2	AA	A3	-		USD FIXED INCOME	MUNICIPAL BONDS	ROSEMONT IL	1.73000000	12/1/2017	3,039,180.00	12,975.00	3,000,000.00	3,000,000.00	0.01%
83412PDX7	AA-	Aa3	-		USD FIXED INCOME	MUNICIPAL BONDS	SOLANO CNTY CA CMNTY CLG DIST	2.29000000	8/1/2019	5,130,600.00	9,541.67	5,000,000.00	5,000,000.00	0.02%
84247PHT1	AA-	-	AA-		USD FIXED INCOME	MUNICIPAL BONDS	STHRN CA PUBLIC PWR AUTH REVEN	1.72800000	7/1/2018	5,046,800.00	14,400.00	5,000,000.00	5,000,000.00	0.02%
91412GQB4	AA	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	UNIV OF CALIFORNIA CA REVENUES	1.99500000	5/15/2020	1,992,506.25	11,718.96	1,995,000.00	1,960,507.09	0.01%
91412GUX1	AA	Aa2	-		USD FIXED INCOME	MUNICIPAL BONDS	UNIV OF CALIFORNIA CA REVENUES	2.85400000	5/15/2020	4,188,600.00	33,613.78	4,000,000.00	4,000,000.00	0.02%
914437RA8	AA-	Aa2	AA		USD FIXED INCOME	MUNICIPAL BONDS	UNIV OF MASSACHUSETTS MA BLDGA	2.10800000	11/1/2019	5,079,800.00	35,133.33	5,000,000.00	5,000,000.00	0.02%
92778LBK5	AA-	Aa3	-		USD FIXED INCOME	MUNICIPAL BONDS	VIRGINIA ST CMWLTH UNIV HLTH S	3.85800000	1/1/2024	2,627,725.00	16,075.00	2,500,000.00	2,500,000.00	0.01%
938429M38	AA-	Aa3	-		USD FIXED INCOME	MUNICIPAL BONDS	WASHINGTON CNTY OR SCH DIST #4	1.09200000	6/30/2017	751,942.50	113.75	750,000.00	750,000.00	0.00%
99ZAMATW5	A-	Baa2	-		CASH AND CASH EQUIVA	REPURCHASE AGREEMENTS	MERRILL LYNCH TRI-PARTY REP	0.02000000	3/2/2015	50,000,000.00	138.89	50,000,000.00	50,000,000.00	0.22%
99ZAMA8E8	A+	Aa2	-		CASH AND CASH EQUIVA	REPURCHASE AGREEMENTS	SCOTIABANK TRI-PARTY REP	0.05000000	3/2/2015	100,000,000.00	694.45	100,000,000.00	100,000,000.00	0.44%
99ZAMA8F5	A+	Aa2	-		CASH AND CASH EQUIVA	REPURCHASE AGREEMENTS	SCOTIABANK TRI-PARTY REP	0.05000000	3/3/2015	150,000,000.00	416.67	150,000,000.00	150,000,000.00	0.66%
99ZAMA8H1	A+	Aa2	-		CASH AND CASH EQUIVA	REPURCHASE AGREEMENTS	SCOTIABANK TRI-PARTY REP	0.04000000	3/2/2015	50,795,000.00	169.32	50,795,000.00	50,795,000.00	0.22%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	8,075,519.04	2,321.24	8,075,519.04	8,075,519.04	0.04%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	62,509,295.92	4,037.00	62,509,295.92	62,509,295.92	0.27%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	13,136,287.93	832.66	13,136,287.93	13,136,287.93	0.06%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	123,401,265.57	9,866.10	123,401,265.57	123,401,265.57	0.54%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	119,605,755.20	9,557.06	119,605,755.20	119,605,755.20	0.53%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	18,249,601.31	1,580.62	18,249,601.31	18,249,601.31	0.08%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	49,855,177.88	3,141.10	49,855,177.88	49,855,177.88	0.22%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	1,045,670.61	1,035.66	1,045,670.61	1,045,670.61	0.00%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	200,006.13	17.71	200,006.13	200,006.13	0.00%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	14,065,168.39	526.40	14,065,168.39	14,065,168.39	0.06%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	47,080,689.42	3,548.69	47,080,689.42	47,080,689.42	0.21%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	78,253,681.92	6,783.10	78,253,681.92	78,253,681.92	0.34%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	83,364,019.59	4,999.01	83,364,019.59	83,364,019.59	0.37%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	119,297,666.89	1,898.50	119,297,666.89	119,297,666.89	0.52%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	942,564.31	636.16	942,564.31	942,564.31	0.00%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	23,631,572.23	2,369.46	23,631,572.23	23,631,572.23	0.10%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	7,334,173.17	539.26	7,334,173.17	7,334,173.17	0.03%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	20,788,884.44	1,023.75	20,788,884.44	20,788,884.44	0.09%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	10,096,890.60	452.34	10,096,890.60	10,096,890.60	0.04%
996192829	AAA	AAA	AAA		CASH AND CASH EQUIVA	STIF	B OF A GLOBAL CAPITAL STIF	0.06834300	12/31/2049	194,791.92	5.34	194,791.92	194,791.92	0.00%
912810PZ5	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	2.50000000	1/15/2029	980,011.88	2,379.69	765,730.00	947,669.91	0.00%
912810RD2	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	U S TREASURY BONDS	3.75000000	11/15/2043	7,357,056.00	65,334.94	5,950,000.00	6,504,208.53	0.03%
912810RF7	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	US TREAS-CPI	1.37500000	2/15/2044	2,503,926.89	1,125.34	2,116,233.00	2,252,382.86	0.01%
912828A67	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.25000000	12/31/2015	32,610,106.00	13,508.29	32,600,000.00	32,567,063.36	0.14%
912828A91	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	1/15/2017	19,262,976.00	17,900.55	19,200,000.00	19,201,466.38	0.08%
912828C32	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	3/15/2017	701,589.00	2,421.96	700,000.00	697,516.24	0.00%
912828EA4	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	1.87500000	7/15/2015	1,226,032.66	2,814.32	1,207,450.00	1,223,871.79	0.01%
912828F39	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.75000000	9/30/2019	15,394,712.00	111,076.92	15,200,000.00	15,494,816.08	0.07%
912828F54	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	10/15/2017	21,986,360.00	72,451.92	22,000,000.00	22,090,376.63	0.10%
912828G38	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	11/15/2024	6,534,976.00	42,165.75	6,400,000.00	6,555,320.69	0.03%
912828MF4	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	1.37500000	1/15/2020	2,812,460.64	4,455.33	2,606,592.00	2,820,888.38	0.01%
912828SA9	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	0.12500000	1/15/2022	5,442,666.31	838.45	5,395,884.00	5,390,934.82	0.02%
912828UC2	AA+	Aaa	AAA		USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.25000000	12/15/2015	16,905,239.00	8,821.43	16,900,000.00	16,883,626.66	0.07%

912828VN7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.25000000	7/31/2015	9,004,950.00	1,802.49	9,000,000.00	8,995,087.97	0.04%
912828WB2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.25000000	10/31/2015	3,001,890.00	2,506.91	3,000,000.00	2,999,046.38	0.01%
912828WF3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	11/15/2016	3,004,440.00	5,490.33	3,000,000.00	3,003,454.76	0.01%
912828WU0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLATION INDEXED	0.12500000	7/15/2024	1,682,798.56	261.28	1,681,487.00	1,661,933.28	0.01%
912810RE0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BONDS	3.62500000	2/15/2044	19,219,579.20	22,269.72	15,885,000.00	16,171,210.88	0.08%
912810RF7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI	1.37500000	2/15/2044	12,761,680.69	5,735.51	10,785,734.19	12,428,502.70	0.06%
912810RG5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	3.37500000	5/15/2044	5,745,447.81	49,007.80	4,959,000.00	5,001,636.65	0.03%
912810RK6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	2.50000000	2/15/2045	4,157,128.50	4,397.44	4,245,000.00	4,148,160.94	0.02%
912810RL4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI	0.75000000	2/15/2045	8,806,132.50	2,508.98	8,650,000.00	8,419,055.75	0.04%
912828G20	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	11/15/2017	185,629,783.59	476,245.63	185,877,000.00	185,420,519.18	0.82%
912828G38	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	11/15/2024	1,023,132.18	6,601.57	1,002,000.00	1,044,660.24	0.00%
912828G95	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.62500000	12/31/2019	22,666,201.61	60,678.94	22,529,000.00	22,901,221.88	0.10%
912828H52	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.25000000	1/31/2020	2,252,107.80	2,205.84	2,279,000.00	2,263,155.40	0.01%
912828H94	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.00000000	2/15/2018	88,591,912.08	34,485.81	88,599,000.00	88,496,476.96	0.39%
912828J27	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	2/15/2025	8,412,653.76	7,036.68	8,414,000.00	8,408,277.32	0.04%
912828WU0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLATION INDEXED	0.12500000	7/15/2024	10,877,807.87	1,688.95	10,869,329.79	10,542,689.23	0.05%
912810RB6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	2.87500000	5/15/2043	19,175,892.45	153,174.76	18,195,000.00	15,863,292.69	0.08%
912810RG5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	3.37500000	5/15/2044	22,824,223.00	194,687.15	19,700,000.00	20,010,358.66	0.10%
912810RH3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	3.12500000	8/15/2044	2,963,177.75	3,232.91	2,675,000.00	3,122,856.51	0.01%
912828D56	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.37500000	8/15/2024	6,245,657.00	5,556.98	6,050,000.00	6,310,579.90	0.03%
912828H45	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	0.25000000	1/15/2025	6,993,673.23	2,157.09	6,941,060.00	6,987,679.00	0.03%
912828RU6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	11/30/2016	2,514,250.00	5,468.75	2,500,000.00	2,507,258.23	0.01%
912828TG5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.50000000	7/31/2017	8,635,446.00	3,484.81	8,700,000.00	8,587,598.18	0.04%
912828UE8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	12/31/2017	13,985,298.60	17,490.33	14,070,000.00	14,017,060.98	0.06%
912828UJ7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	1/31/2018	4,844,059.20	3,406.70	4,860,000.00	4,865,795.28	0.02%
912828UZ1	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	4/30/2018	295,782.00	626.73	300,000.00	292,055.89	0.00%
912828VB3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.75000000	5/15/2023	6,434,604.90	33,384.88	6,515,000.00	6,080,863.69	0.03%
912828VS6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.50000000	8/15/2023	1,709,719.50	1,580.80	1,635,000.00	1,600,860.59	0.01%
912796DU0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	4/2/2015	529,913.73	69.95	530,000.00	529,913.73	0.00%
912803AT0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BD PRIN STRIP	0.00000000	5/15/2020	4,609,400.00	-	5,000,000.00	3,844,119.16	0.02%
912803AX1	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BD PRIN STRIP	0.00000000	8/15/2021	4,759,435.20	-	5,340,000.00	4,153,039.06	0.02%
912803BA0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BD PRIN STRIP	0.00000000	11/15/2022	8,679,300.00	-	10,000,000.00	6,868,973.82	0.04%
912810FM5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	6.25000000	5/15/2030	1,519,391.81	18,429.21	1,007,000.00	1,131,302.33	0.01%
912810FP8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	5.37500000	2/15/2031	11,287,387.83	16,644.39	8,007,000.00	8,319,717.36	0.05%
912810QY7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	2.75000000	11/15/2042	4,534,362.00	35,511.46	4,410,000.00	3,652,839.82	0.02%
912810QZ4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	3.12500000	2/15/2043	4,292,103.14	4,697.69	3,887,000.00	3,542,829.53	0.02%
912810RA8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	0.62500000	2/15/2043	11,316,890.12	2,775.31	11,481,884.80	9,360,680.86	0.05%
912810RB6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	2.87500000	5/15/2043	3,986,941.53	31,847.22	3,783,000.00	3,210,688.60	0.02%
912810RF7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI	1.37500000	2/15/2044	4,386,641.43	1,971.50	3,707,438.67	4,350,486.20	0.02%
912828C65	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.62500000	3/31/2019	448,786.32	3,012.86	444,000.00	442,323.48	0.00%
912828D23	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.62500000	4/30/2019	8,262,613.19	44,414.44	8,177,000.00	8,174,905.35	0.04%
912828G61	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	11/30/2019	14,945,648.52	56,002.50	14,934,000.00	14,922,998.75	0.07%
912828G95	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.62500000	12/31/2019	481,917.11	1,290.12	479,000.00	487,096.30	0.00%
912828H52	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.25000000	1/31/2020	301,401.00	305.42	305,000.00	304,694.36	0.00%
912828J27	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	2/15/2025	683,890.56	529.06	684,000.00	684,961.40	0.00%
912828LJ7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	3.62500000	8/15/2019	2,277,814.77	2,914.62	2,079,000.00	2,070,871.94	0.01%
912828PK0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	11/30/2017	3,211,240.55	17,443.13	3,101,000.00	3,056,104.86	0.01%
912828UZ1	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	4/30/2018	12,215,796.60	25,883.81	12,390,000.00	12,131,325.56	0.05%
912828VG2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.50000000	6/15/2016	19,039,770.00	19,851.87	19,016,000.00	19,000,450.96	0.08%
912828VK3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.37500000	6/30/2018	5,289,574.77	11,962.50	5,249,000.00	5,258,358.39	0.02%
912828WL0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	5/31/2019	27,231,963.27	101,651.25	27,107,000.00	26,906,921.97	0.12%
912828WS5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.62500000	6/30/2019	2,790,493.30	7,447.17	2,765,000.00	2,760,062.28	0.01%
912810QC5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	4.50000000	8/15/2039	1,848,117.60	2,366.85	1,360,000.00	1,357,084.68	0.01%
912810QY7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	2.75000000	11/15/2042	2,827,550.00	22,144.34	2,750,000.00	2,506,165.19	0.01%
912828A83	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.37500000	12/31/2020	6,233,460.00	23,618.78	6,000,000.00	6,092,951.67	0.03%
912828PC8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.62500000	11/15/2020	2,631,450.00	19,216.16	2,500,000.00	2,666,965.33	0.01%
912828QY9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	7/31/2018	2,072,340.00	3,604.97	2,000,000.00	2,050,931.67	0.01%
912828RE2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	8/31/2018	6,061,860.00	45,244.57	6,000,000.00	6,023,839.98	0.03%
912828RH5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.37500000	9/30/2018	5,027,750.00	28,708.79	5,000,000.00	4,995,622.77	0.02%
912828RP7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.75000000	10/31/2018	1,832,490.00	10,529.01	1,800,000.00	1,820,726.44	0.01%
912828RR3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	11/15/2021	3,267,570.00	18,886.74	3,225,000.00	3,257,086.88	0.01%
912828VB3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.75000000	5/15/2023	1,876,554.00	9,736.19	1,900,000.00	1,798,861.40	0.01%
912828VJ6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.87500000	6/30/2020	4,572,090.00	13,984.81	4,500,000.00	4,501,909.18	0.02%
912828VV9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.12500000	8/31/2020	2,053,760.00	21,365.49	2,000,000.00	2,014,028.37	0.01%
912828WE6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.75000000	11/15/2023	2,983,092.00	22,546.96	2,800,000.00	2,820,809.60	0.01%
912810FA1	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	6.37500000	8/15/2027	1,051,596.00	1,775.14	720,000.00	1,012,132.12	0.00%
912810FT0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	4.50000000	2/15/2036	1,448,895.75	1,870.86	1,075,000.00	1,295,230.61	0.01%
912810PX0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	4.50000000	5/15/2038	985,383.20	9,619.06	730,000.00	968,388.32	0.00%
912810QQ4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	4.37500000	5/15/2041	1,447,346.20	13,707.53	1,070,000.00	1,184,079.00	0.01%
912810RE0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BONDS	3.62500000	2/15/2044	1,645,491.20	1,906.63	1,360,000.00	1,367,516.56	0.01%
912828D56	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.37500000	8/15/2024	1,052,986.80	936.88	1,020,000.00	1,067,006.82	0.00%
912828JR2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	3.75000000	11/15/2018	1,544,557.40	15,537.64	1,415,000.00	1,532,717.52	0.01%

912828J27	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	2/15/2025	1,569,748.80	1,214.36	1,570,000.00	1,571,164.65	0.01%
912828MP2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	3.62500000	2/15/2020	6,648,557.40	8,453.66	6,030,000.00	6,552,708.21	0.03%
912828PS3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	1/31/2016	1,503,472.80	2,371.27	1,480,000.00	1,499,835.74	0.01%
912828RT9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.37500000	11/30/2018	9,815,468.50	33,601.56	9,775,000.00	9,761,834.02	0.04%
912828SC5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	1/31/2017	10,766,013.30	7,507.35	10,710,000.00	10,734,625.35	0.05%
912828TV2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.25000000	10/31/2019	495,350.00	2,089.09	500,000.00	492,342.45	0.00%
912828UU2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	3/31/2018	10,238,884.50	32,367.86	10,335,000.00	10,239,803.87	0.05%
912828VF4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.37500000	5/31/2020	6,311,778.20	21,896.88	6,370,000.00	6,369,872.93	0.03%
912828WS5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.62500000	6/30/2019	1,518,876.10	4,053.52	1,505,000.00	1,505,256.08	0.01%
912803CH4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BD PRIN STRIP	0.00000000	5/15/2030	154,015.40	-	220,000.00	125,557.72	0.00%
912810FR4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	2.37500000	1/15/2025	257,105.22	625.35	211,813.20	250,172.06	0.00%
912810QF8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	2.12500000	2/15/2040	3,148,017.83	1,928.88	2,347,077.60	2,410,664.55	0.01%
912810RA8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	0.62500000	2/15/2043	4,530,783.41	1,111.12	4,596,840.00	3,766,240.40	0.02%
912810RE0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BONDS	3.62500000	2/15/2044	8,082,265.60	9,364.92	6,680,000.00	6,847,004.12	0.04%
912810RF7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI	1.37500000	2/15/2044	119,234.61	53.59	100,773.00	113,908.35	0.00%
912810RG5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	3.37500000	5/15/2044	10,218,763.80	87,247.48	8,820,000.00	9,463,804.07	0.04%
912810RJ9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BONDS	3.00000000	11/15/2044	173,249.60	1,405.52	160,000.00	170,290.75	0.00%
912810RK6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	2.50000000	2/15/2045	783,440.00	773.48	800,000.00	789,991.22	0.00%
912810RL4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI	0.75000000	2/15/2045	1,218,679.15	347.22	1,197,072.00	1,167,961.04	0.01%
912828A26	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.25000000	11/30/2015	70,032.90	43.75	70,000.00	70,036.98	0.00%
912828A42	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	11/30/2020	10,977,920.80	53,900.00	10,780,000.00	10,933,898.11	0.05%
912828A91	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	1/15/2017	5,518,040.00	5,127.76	5,500,000.00	5,495,516.52	0.02%
912828C81	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.37500000	4/30/2016	10,003,900.00	12,534.53	10,000,000.00	10,012,545.16	0.04%
912828G46	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.50000000	11/30/2016	19,989,000.00	25,000.00	20,000,000.00	20,006,786.71	0.09%
912828G53	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.87500000	11/30/2021	28,823,410.00	136,849.24	28,700,000.00	28,763,748.43	0.13%
912828H29	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	12/31/2016	20,021,800.00	20,718.23	20,000,000.00	19,979,579.65	0.09%
912828H52	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.25000000	1/31/2020	98,820.00	100.14	100,000.00	99,190.31	0.00%
912828H86	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	1/31/2022	107,739.50	132.18	110,000.00	107,350.10	0.00%
912828J27	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	2/15/2025	699,888.00	541.44	700,000.00	694,158.97	0.00%
912828US7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.37500000	3/15/2016	5,004,300.00	8,649.86	5,000,000.00	5,005,828.03	0.02%
912828VW7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	9/15/2016	10,059,400.00	40,366.02	10,000,000.00	10,046,225.36	0.04%
912828WE6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.75000000	11/15/2023	5,113,872.00	38,651.93	4,800,000.00	4,809,604.48	0.02%
912828WN6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	5/31/2021	13,354,373.20	66,464.06	13,160,000.00	13,347,950.97	0.06%
912828WX4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.50000000	7/31/2016	20,021,800.00	8,011.05	20,000,000.00	19,991,078.02	0.09%
912810PV4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	1.75000000	1/15/2028	3,604,956.11	6,692.04	3,076,216.09	3,581,581.00	0.02%
912810QZ4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	3.12500000	2/15/2043	22,619,946.70	25,042.29	20,485,000.00	22,257,680.92	0.10%
912810RA8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	0.62500000	2/15/2043	3,583,346.26	878.77	3,635,589.68	3,574,577.23	0.02%
912828B66	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.75000000	2/15/2024	9,408,111.36	9,393.15	8,832,000.00	9,491,203.85	0.04%
912828WT3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	7/15/2017	2,649,578.84	2,875.90	2,644,000.00	2,633,246.77	0.01%
912810RJ9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BONDS	3.00000000	11/15/2044	4,006,397.00	32,479.56	3,700,000.00	4,111,467.42	0.02%
912810RK6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	2.50000000	2/15/2045	1,513,018.50	1,493.78	1,545,000.00	1,498,553.03	0.01%
912828D31	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.08400000	4/30/2016	36,734,040.30	2,633.34	36,730,000.00	36,730,121.02	0.16%
912828D80	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.62500000	8/31/2019	4,511,695.00	36,556.99	4,475,000.00	4,448,386.23	0.02%
912828F39	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.75000000	9/30/2019	3,078,942.40	22,215.38	3,040,000.00	3,071,741.91	0.01%
912828G38	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	11/15/2024	35,758,571.80	231,410.95	35,020,000.00	35,984,476.15	0.16%
912828G95	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.62500000	12/31/2019	19,236,440.80	51,497.24	19,120,000.00	19,277,201.89	0.08%
912828J50	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.37500000	2/29/2020	5,451,596.35	409.88	5,485,000.00	5,464,431.25	0.02%
912810FA1	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	6.37500000	8/15/2027	4,396,255.50	7,421.06	3,010,000.00	4,136,912.10	0.02%
912810FT0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	4.50000000	2/15/2036	4,609,510.20	5,951.93	3,420,000.00	4,412,523.70	0.02%
912810PX0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	4.50000000	5/15/2038	4,022,523.20	39,266.85	2,980,000.00	3,467,727.39	0.02%
912810QL5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	4.25000000	11/15/2040	3,644,341.55	34,285.29	2,755,000.00	2,731,496.37	0.02%
912810RJ9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BONDS	3.00000000	11/15/2044	12,116,643.90	98,391.29	11,190,000.00	11,918,176.88	0.05%
912828C57	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	3/31/2021	4,472,239.80	41,002.21	4,340,000.00	4,410,562.37	0.02%
912828G79	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.00000000	12/15/2017	23,710,712.40	49,420.88	23,670,000.00	23,681,527.49	0.10%
912828G95	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.62500000	12/31/2019	45,545,694.30	121,928.87	45,270,000.00	45,671,090.22	0.20%
912828J27	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	2/15/2025	5,684,090.40	4,670.17	5,685,000.00	5,653,839.12	0.02%
912828MA5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.75000000	11/30/2016	23,911,588.40	158,331.25	23,030,000.00	23,707,450.10	0.11%
912828PX2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	3.62500000	2/15/2021	18,737,115.65	23,671.65	16,885,000.00	18,610,203.64	0.08%
912828RF9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.00000000	8/31/2016	20,769,221.85	103,584.92	20,605,000.00	20,714,381.84	0.09%
912828SK7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.37500000	3/15/2015	11,224,102.00	19,418.94	11,225,000.00	11,225,146.08	0.05%
912828UC2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.25000000	12/15/2015	24,512,596.55	12,791.07	24,505,000.00	24,489,807.80	0.11%
912828UJ7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	1/31/2018	32,871,825.60	23,117.89	32,980,000.00	32,878,738.26	0.14%
912828VQ0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	UNITED STATES TREASURY NOTE	1.37500000	7/31/2018	6,106,727.20	6,680.71	6,065,000.00	6,051,060.20	0.03%
912828WD8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.25000000	10/31/2018	21,491,719.20	89,789.02	21,490,000.00	21,299,644.33	0.09%
912810RB6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	2.87500000	5/15/2043	558,572.30	4,461.81	530,000.00	578,009.62	0.00%
912810RJ9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BONDS	3.00000000	11/15/2044	7,308,967.50	59,644.47	6,750,000.00	7,318,476.57	0.03%
912810RK6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	2.50000000	2/15/2045	949,921.00	937.85	970,000.00	957,864.35	0.00%
912828A34	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.25000000	11/30/2018	1,909,102.30	5,968.75	1,910,000.00	1,888,373.18	0.01%
912828A75	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	12/31/2018	1,113,464.30	2,747.24	1,105,000.00	1,097,841.76	0.00%
912828B33	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	1/31/2019	7,728,955.25	9,222.72	7,675,000.00	7,663,739.23	0.03%
912828B58	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.12500000	1/31/2021	3,912,520.40	6,502.97	3,820,000.00	3,857,013.91	0.02%
912828C57	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	3/31/2021	932,575.35	8,550.00	905,000.00	913,704.63	0.00%

912828D23	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.62500000	4/30/2019	7,588,629.70	40,791.54	7,510,000.00	7,656,339.06	0.03%
912828D56	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.37500000	8/15/2024	588,433.80	523.55	570,000.00	576,360.57	0.00%
912828F62	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	10/31/2019	2,442,854.80	12,233.70	2,440,000.00	2,438,449.71	0.01%
912828HR4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	3.50000000	2/15/2018	7,611,586.95	9,603.73	7,095,000.00	7,560,507.10	0.03%
912828H37	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	1/15/2018	613,222.65	668.94	615,000.00	614,280.65	0.00%
912828H52	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.25000000	1/31/2020	15,890,256.00	16,447.52	16,080,000.00	15,900,331.09	0.07%
912828J27	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	2/15/2025	3,999,360.00	3,225.97	4,000,000.00	3,999,062.50	0.02%
912828J35	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTES	0.50000000	2/28/2017	11,591,879.60	315.76	11,620,000.00	11,590,575.78	0.05%
912828J50	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.37500000	2/29/2020	397,564.00	29.89	400,000.00	397,609.38	0.00%
912828KQ2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	3.12500000	5/15/2019	1,536,684.10	13,131.04	1,435,000.00	1,534,521.35	0.01%
912828QB9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.87500000	3/31/2018	2,737,932.60	31,154.26	2,595,000.00	2,719,843.22	0.01%
912828QQ6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.37500000	5/31/2018	4,253,927.20	24,284.38	4,090,000.00	4,222,182.77	0.02%
912828RY8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.37500000	12/31/2018	3,460,246.50	7,949.69	3,450,000.00	3,479,226.79	0.02%
912828SH4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.37500000	2/28/2019	1,592,607.60	10,990.66	1,590,000.00	1,597,731.94	0.01%
912828TH3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	7/31/2019	824,998.85	592.32	845,000.00	804,823.16	0.00%
912828VK3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.37500000	6/30/2018	60,463.80	136.74	60,000.00	59,996.03	0.00%
912828WG1	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	4/30/2021	2,838,283.65	20,719.58	2,755,000.00	2,784,644.62	0.01%
912828WL0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	5/31/2019	80,368.80	300.00	80,000.00	79,120.93	0.00%
912796FN4	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	12/10/2015	798,415.16	18.76	800,000.00	798,415.16	0.00%
912796FV6	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	2/4/2016	9,982,437.92	-	10,000,000.00	9,982,437.92	0.04%
912810FT0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	4.50000000	2/15/2036	7,566,605.34	10,099.64	5,614,000.00	7,407,066.48	0.03%
912810QL5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	4.25000000	11/15/2040	992,107.50	9,333.56	750,000.00	721,424.63	0.00%
912810QZ4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	3.12500000	2/15/2043	1,148,388.80	1,256.91	1,040,000.00	1,089,120.88	0.01%
912810RE0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BONDS	3.62500000	2/15/2044	1,009,073.28	1,169.21	834,000.00	843,361.23	0.00%
912810RG5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	3.37500000	5/15/2044	637,224.50	5,435.43	550,000.00	555,461.56	0.00%
912810RJ9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BONDS	3.00000000	11/15/2044	216,562.00	1,756.91	200,000.00	215,527.45	0.00%
912810RK6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	2.50000000	2/15/2045	4,896,500.00	5,179.56	5,000,000.00	4,861,543.44	0.02%
912828H29	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	12/31/2016	3,278,569.75	3,392.61	3,275,000.00	3,281,292.71	0.01%
912828J27	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	2/15/2025	13,497,840.00	11,187.85	13,500,000.00	13,472,104.78	0.06%
912828J35	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTES	0.50000000	2/28/2017	7,980,640.00	217.39	8,000,000.00	7,979,089.30	0.04%
912828J50	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.37500000	2/29/2020	26,835,570.00	2,017.66	27,000,000.00	26,816,574.83	0.12%
912810FP8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	5.37500000	2/15/2031	5,850,213.50	8,626.73	4,150,000.00	5,769,336.75	0.03%
912810QY7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY BOND	2.75000000	11/15/2042	3,336,509.00	26,130.32	3,245,000.00	3,357,502.84	0.01%
912828D23	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.62500000	4/30/2019	6,628,683.20	35,631.49	6,560,000.00	6,601,663.71	0.03%
912828NW6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.87500000	8/31/2017	4,615,650.00	42,416.78	4,500,000.00	4,600,666.12	0.02%
912828RC6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.12500000	8/15/2021	2,094,526.00	1,684.74	2,050,000.00	2,059,367.88	0.01%
912828SV3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.75000000	5/15/2022	1,691,228.00	8,711.33	1,700,000.00	1,642,989.18	0.01%
912828TH3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	7/31/2019	1,249,702.40	897.24	1,280,000.00	1,262,709.25	0.01%
912828TY6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.62500000	11/15/2022	2,555,514.00	12,371.55	2,600,000.00	2,545,835.75	0.01%
912828VA5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.12500000	4/30/2020	8,742,305.25	33,561.21	8,925,000.00	8,703,935.07	0.04%
912828VB3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.75000000	5/15/2023	2,982,733.20	15,475.41	3,020,000.00	2,884,532.79	0.01%
912828VK3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.37500000	6/30/2018	12,243,919.50	27,689.92	12,150,000.00	12,160,765.17	0.05%
912828WJ5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.50000000	5/15/2024	6,051,024.00	42,458.56	5,800,000.00	5,989,647.91	0.03%
912796FV6	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	2/4/2016	5,986,425.83	682.56	6,000,000.00	5,986,425.83	0.03%
912828B25	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI	0.62500000	1/15/2024	5,247,799.41	3,910.12	5,032,750.00	5,027,612.63	0.02%
912828G38	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	11/15/2024	4,211,996.25	27,177.14	4,125,000.00	4,333,438.12	0.02%
912828H52	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.25000000	1/31/2020	7,683,255.00	7,785.74	7,775,000.00	7,757,429.08	0.03%
912828H78	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.50000000	1/31/2017	5,988,780.00	2,403.31	6,000,000.00	5,982,422.39	0.03%
912828J27	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	2/15/2025	5,999,040.00	4,640.88	6,000,000.00	6,003,537.85	0.03%
912828MA5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.75000000	11/30/2016	6,807,586.65	45,076.63	6,556,600.00	6,766,998.64	0.03%
912828PE4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.25000000	10/31/2015	10,069,500.00	41,781.77	10,000,000.00	10,065,993.58	0.04%
912828RF9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.00000000	8/31/2016	8,517,346.50	42,479.62	8,450,000.00	8,466,437.46	0.04%
912828RM4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.00000000	10/31/2016	3,780,187.50	12,534.53	3,750,000.00	3,782,952.52	0.02%
912828RX0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	12/31/2016	3,319,074.00	4,785.91	3,300,000.00	3,305,635.95	0.01%
912828TM2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	8/31/2017	1,690,446.00	5,341.37	1,700,000.00	1,700,913.70	0.01%
912828VM9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI	0.37500000	7/15/2023	5,176,085.88	2,352.25	5,046,000.00	4,961,924.87	0.02%
912796DU0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	4/2/2015	6,442,524.53	152.84	6,443,000.00	6,442,524.53	0.03%
912796FX2	AA+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	7/30/2015	6,440,574.71	209.30	6,442,000.00	6,440,574.71	0.03%
912828C24	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	2/28/2019	6,377,064.40	47,770.72	6,335,000.00	6,280,903.94	0.03%
912828F39	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.75000000	9/30/2019	49,875,828.45	359,867.31	49,245,000.00	49,561,884.88	0.22%
912828PF1	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.87500000	10/31/2017	7,357,747.25	44,967.63	7,175,000.00	7,406,283.70	0.03%
912828RF9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.00000000	8/31/2016	8,346,999.57	41,630.03	8,281,000.00	8,297,108.63	0.04%
912828TW0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	10/31/2017	3,982,800.00	10,027.62	4,000,000.00	4,003,586.63	0.02%
912828UE8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	12/31/2017	12,746,799.52	15,941.44	12,824,000.00	12,813,436.32	0.06%
912828VB3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.75000000	5/15/2023	10,736,851.86	55,706.37	10,871,000.00	10,355,222.01	0.05%
912828VQ0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	UNITED STATES TREASURY NOTE	1.37500000	7/31/2018	7,735,859.04	8,462.97	7,683,000.00	7,712,701.67	0.03%
912828WJ5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.50000000	5/15/2024	13,603,327.92	95,451.24	13,039,000.00	13,530,488.68	0.06%
912828WL0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	5/31/2019	16,764,931.68	62,580.00	16,688,000.00	16,675,687.81	0.07%
912828D56	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.37500000	8/15/2024	18,272,418.00	16,257.60	17,700,000.00	17,786,127.89	0.08%
912828F62	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	10/31/2019	13,410,672.15	67,160.01	13,395,000.00	13,317,676.93	0.06%
912828G38	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	11/15/2024	25,685,518.95	165,616.47	25,155,000.00	25,639,149.31	0.11%
912828H45	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	0.25000000	1/15/2025	944,145.89	291.21	937,043.10	929,174.98	0.00%

912828J50	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.37500000	2/29/2020	29,717,909.00	2,234.38	29,900,000.00	29,773,269.59	0.13%
912828MY3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	0.50000000	4/15/2015	1,113,282.97	2,100.64	1,116,252.20	1,117,352.22	0.00%
912828PK0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	11/30/2017	12,452,488.75	67,640.63	12,025,000.00	12,547,802.20	0.05%
912828QD5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLAT	0.12500000	4/15/2016	5,667,273.34	2,635.58	5,602,065.30	5,649,503.96	0.02%
912828TM2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	8/31/2017	7,457,850.00	23,564.88	7,500,000.00	7,504,031.02	0.03%
912828UE8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	12/31/2017	12,747,793.50	15,942.68	12,825,000.00	12,814,435.45	0.06%
912828UJ7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	1/31/2018	767,474.40	539.74	770,000.00	770,888.61	0.00%
912828UR9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	2/28/2018	2,033,661.50	7,729.28	2,050,000.00	2,045,806.96	0.01%
912828WU0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	US TREAS-CPI INFLATION INDEXED	0.12500000	7/15/2024	4,989,002.79	774.62	4,985,114.40	4,885,554.91	0.02%
912828B66	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.75000000	2/15/2024	27,430,737.73	27,387.11	25,751,000.00	27,219,380.45	0.12%
912828G38	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	11/15/2024	17,731,227.85	114,767.40	17,365,000.00	18,001,350.20	0.08%
912828SF8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	2/15/2022	14,284,005.00	10,906.08	14,100,000.00	14,049,332.38	0.06%
912828ST8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.25000000	4/30/2019	5,663,995.36	23,782.18	5,692,000.00	5,734,423.53	0.02%
912828TM2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	8/31/2017	5,469,090.00	17,280.91	5,500,000.00	5,494,846.70	0.02%
912796DP1	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	3/5/2015	49,999,900.00	-	50,000,000.00	49,999,375.00	0.22%
912796DU0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	4/2/2015	49,998,900.00	-	50,000,000.00	49,996,200.25	0.22%
912796EC9	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	5/28/2015	99,993,400.00	-	100,000,000.00	99,988,388.06	0.44%
912796EJ4	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	6/25/2015	149,982,000.00	-	150,000,000.00	149,948,686.24	0.66%
912796EN5	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	7/23/2015	49,989,550.00	-	50,000,000.00	49,976,000.22	0.22%
912796EX3	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	9/17/2015	99,951,600.00	-	100,000,000.00	99,930,555.20	0.44%
912796FB0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	10/15/2015	49,968,450.00	-	50,000,000.00	49,969,758.54	0.22%
912796FC8	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	4/9/2015	49,999,100.00	-	50,000,000.00	49,998,104.01	0.22%
912796FD6	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	4/16/2015	49,998,900.00	-	50,000,000.00	49,997,603.71	0.22%
912796FG9	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	11/12/2015	49,960,150.00	-	50,000,000.00	49,952,889.12	0.22%
912796FK0	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	6/4/2015	99,992,100.00	-	100,000,000.00	99,985,816.30	0.44%
912796FN4	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	12/10/2015	99,888,000.00	-	100,000,000.00	99,857,999.86	0.44%
912796FP9	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	1/7/2016	99,842,300.00	-	100,000,000.00	99,866,750.28	0.44%
912796FQ7	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	6/11/2015	49,995,100.00	-	50,000,000.00	49,994,333.10	0.22%
912796FR5	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	6/18/2015	49,994,350.00	-	50,000,000.00	49,984,104.09	0.22%
912796FV6	A-1+	Aaa	AAA	CASH AND CASH EQUIVA	TREASURIES	U S TREASURY BILL	0.00000000	2/4/2016	49,904,650.00	-	50,000,000.00	49,905,555.58	0.22%
912828A67	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.25000000	12/31/2015	100,031,200.00	41,436.46	100,000,000.00	99,866,946.98	0.44%
912828B82	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	UNITED STATES TREASURY NOTE	0.25000000	2/29/2016	99,960,900.00	125,679.35	100,000,000.00	99,891,129.60	0.44%
912828D64	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.50000000	8/31/2016	50,027,350.00	125,679.35	50,000,000.00	49,974,868.79	0.22%
912828F47	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.50000000	9/30/2016	50,011,700.00	104,395.60	50,000,000.00	49,959,484.01	0.22%
912828F88	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.37500000	10/31/2016	49,882,800.00	62,672.65	50,000,000.00	49,898,397.30	0.22%
912828G46	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.50000000	11/30/2016	49,972,650.00	62,500.00	50,000,000.00	49,979,435.42	0.22%
912828H29	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	12/31/2016	100,109,400.00	103,591.16	100,000,000.00	99,914,260.13	0.44%
912828UY4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.12500000	4/30/2015	100,000,000.00	41,781.77	100,000,000.00	99,986,395.68	0.44%
912828VD9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.25000000	5/31/2015	50,015,600.00	31,250.00	50,000,000.00	49,994,027.07	0.22%
912828VN7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.25000000	7/31/2015	100,054,700.00	20,027.62	100,000,000.00	99,966,046.83	0.44%
912828VY3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.25000000	9/30/2015	50,035,150.00	52,197.80	50,000,000.00	49,978,915.05	0.22%
912828WM8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.37500000	5/31/2016	49,996,100.00	47,133.98	50,000,000.00	50,000,000.00	0.22%
912828WQ9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.50000000	6/30/2016	50,058,600.00	41,436.46	50,000,000.00	50,026,092.42	0.22%
912828WX4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.50000000	7/31/2016	50,054,700.00	20,027.62	50,000,000.00	49,955,620.91	0.22%
912828C40	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.37500000	3/31/2016	31,527,058.50	49,599.45	31,500,000.00	31,473,550.37	0.14%
912828KR0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.62500000	4/30/2016	10,264,840.00	87,741.71	10,000,000.00	10,256,972.31	0.05%
912828KT6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.37500000	3/31/2016	14,823,988.00	143,804.95	14,500,000.00	14,888,215.26	0.07%
912828MA5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.75000000	11/30/2016	22,530,697.70	149,187.50	21,700,000.00	22,552,571.94	0.10%
912828PK0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.25000000	11/30/2017	6,213,282.00	33,750.00	6,000,000.00	6,202,452.35	0.03%
912828PM6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.12500000	12/31/2015	6,094,218.00	20,768.64	6,000,000.00	6,086,524.56	0.03%
912828PN4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.75000000	12/31/2017	16,482,550.80	71,560.77	15,700,000.00	16,396,930.32	0.07%
912828PS3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	1/31/2016	67,046,694.00	105,745.86	66,000,000.00	66,968,995.38	0.29%
912828PT1	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.62500000	1/31/2018	32,555,386.70	65,400.21	31,100,000.00	32,572,646.79	0.14%
912828PY0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.75000000	2/28/2018	24,586,450.20	225,036.69	23,400,000.00	24,649,710.93	0.11%
912828QF0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.00000000	4/30/2016	28,024,205.00	183,839.78	27,500,000.00	28,013,169.14	0.12%
912828QJ2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	2.12500000	2/29/2016	19,347,339.00	202,972.15	19,000,000.00	19,410,955.13	0.09%
912828QP8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.75000000	5/31/2016	57,364,947.60	246,750.00	56,400,000.00	57,286,439.38	0.25%
912828QR4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	6/30/2016	77,802,562.50	190,690.61	76,700,000.00	77,725,982.03	0.34%
912828QX1	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.50000000	7/31/2016	63,630,718.80	75,343.92	62,700,000.00	63,514,671.68	0.28%
912828RF9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.00000000	8/31/2016	93,892,312.35	468,281.25	93,150,000.00	93,639,509.55	0.41%
912828RJ1	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.00000000	9/30/2016	73,397,178.40	304,000.00	72,800,000.00	73,181,028.80	0.32%
912828RM4	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.00000000	10/31/2016	71,974,555.80	238,657.46	71,400,000.00	71,839,612.38	0.32%
912828RU6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	11/30/2016	54,106,821.40	117,687.50	53,800,000.00	54,012,226.92	0.24%
912828RX0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	12/31/2016	104,198,911.60	150,248.62	103,600,000.00	103,869,263.38	0.46%
912828SC5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	1/31/2017	74,688,886.20	52,081.84	74,300,000.00	74,557,052.12	0.33%
912828SJ0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	2/28/2017	74,352,684.00	325,509.51	74,000,000.00	74,205,370.49	0.33%
912828SM3	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	1.00000000	3/31/2017	55,382,415.00	229,670.33	55,000,000.00	55,237,426.88	0.24%
912828SS0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	4/30/2017	65,946,375.00	192,154.35	65,700,000.00	65,694,199.93	0.29%
912828SY7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	5/31/2017	64,842,570.00	101,562.50	65,000,000.00	64,632,899.40	0.29%
912828TB6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	6/30/2017	55,965,000.00	69,613.26	56,000,000.00	55,862,489.92	0.25%
912828TG5	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.50000000	7/31/2017	44,566,752.20	17,984.81	44,900,000.00	44,343,984.47	0.20%
912828TM2	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	8/31/2017	45,442,937.50	143,588.65	45,700,000.00	45,225,316.61	0.20%

912828TS9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	9/30/2017	19,867,180.00	52,197.80	20,000,000.00	19,795,255.37	0.09%
912828TW0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	10/31/2017	21,507,184.80	54,149.17	21,600,000.00	21,465,274.90	0.09%
912828UA6	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.62500000	11/30/2017	55,626,628.20	87,656.25	56,100,000.00	55,493,164.60	0.24%
912828UE8	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	12/31/2017	42,244,320.00	52,831.49	42,500,000.00	42,092,803.34	0.19%
912828UJ7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.87500000	1/31/2018	15,449,144.50	10,864.99	15,500,000.00	15,497,380.47	0.07%
912828UM0	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.37500000	2/15/2016	12,014,064.00	1,740.33	12,000,000.00	12,004,117.86	0.05%
912828UR9	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.75000000	2/28/2018	6,051,389.10	7,420.51	6,100,000.00	6,046,421.46	0.03%
912828US7	AA+	Aaa	AAA	USD FIXED INCOME	TREASURIES	U S TREASURY NOTE	0.37500000	3/15/2016	16,314,001.70	28,198.55	16,300,000.00	16,305,151.72	0.07%
						Total Gross Assets			22,738,640,521.22				
						BNYM Cash Collateral			(2,532,509,271.00)				
						Total Market Value			20,206,131,250.22				