

AMGEN INC
Form 11-K
June 13, 2017

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington D.C. 20549

FORM 11-K
(Mark One)

ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934
For the fiscal year ended December 31, 2016

OR

TRANSITION REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934
Commission file number 001-37702

AMGEN RETIREMENT AND SAVINGS PLAN

(Full title of the plan)

AMGEN INC.

(Name of issuer of the securities held)

One Amgen Center Drive, 91320-1799
Thousand Oaks, California (Zip Code)
(Address of principal executive offices)

Amgen Retirement and Savings Plan

Audited Financial Statements
and Supplemental Schedules
Years Ended December 31, 2016 and 2015

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Report of Independent Registered Public Accounting Firm

Amgen Inc., as Named Fiduciary, and the Plan Participants of the Amgen Retirement and Savings Plan

We have audited the accompanying statements of net assets available for benefits of the Amgen Retirement and Savings Plan (the Plan) as of December 31, 2016 and 2015, and the related statements of changes in net assets available for benefits for the years then ended. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. We were not engaged to perform an audit of the Plan's internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan at December 31, 2016 and 2015, and the changes in its net assets available for benefits for the years then ended, in conformity with U.S. generally accepted accounting principles.

The accompanying supplemental schedule of assets (held at end of year) and schedule of loans or fixed income obligations in default or classified as uncollectible as of December 31, 2016, and schedule of assets (acquired and disposed of within year) for the year then ended, have been subjected to audit procedures performed in conjunction with the audit of the Plan's financial statements. The information in the supplemental schedules is the responsibility of the Plan's management. Our audit procedures included determining whether the information reconciles to the financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental schedules. In forming our opinion on the information, we evaluated whether such information, including its form and content, is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements as a whole.

/s/ ERNST & YOUNG LLP

Los Angeles, California

June 13, 2017

Amgen Retirement and Savings Plan
 Statements of Net Assets Available for Benefits

| | December 31, 2016 | 2015 |
|---|----------------------|------------------|
| Assets | | |
| Investments at fair value | \$ 3,975,857,253 | \$ 3,703,163,819 |
| Investments in fully benefit-responsive investment contracts at contract value | 272,851,129 | 250,930,972 |
| Notes receivable from participants | 35,526,531 | 36,178,066 |
| Other – principally due from broker | 18,390,076 | 18,191,847 |
| Total assets | 4,302,624,989 | 4,008,464,704 |
| Liabilities | | |
| Other – principally due to broker | 22,975,289 | 19,848,751 |
| Total liabilities | 22,975,289 | 19,848,751 |
| Net assets available for benefits | \$ 4,279,649,700 | \$ 3,988,615,953 |
| See accompanying notes. | | |

Amgen Retirement and Savings Plan
 Statements of Changes in Net Assets Available for Benefits

| | Years Ended December 31, | |
|--|--------------------------|-----------------|
| | 2016 | 2015 |
| Additions to (deductions from) net assets: | | |
| Employer contributions | \$ 153,202,093 | \$ 152,552,643 |
| Participant contributions | 130,958,684 | 132,244,673 |
| Rollover contributions | 29,565,852 | 19,563,421 |
| Interest and dividend income | 48,143,585 | 43,666,455 |
| Net realized/unrealized gains (losses) | 254,079,547 | (88,349,679) |
| Interest income on notes receivable from participants | 1,477,046 | 1,562,965 |
| Benefits paid | (317,622,135) | (490,737,270) |
| Investment and administrative fees | (8,770,925) | (9,036,668) |
| Net increase (decrease) | 291,033,747 | (238,533,460) |
| Net assets available for benefits at beginning of year | 3,988,615,953 | 4,227,149,413 |
| Net assets available for benefits at end of year | \$4,279,649,700 | \$3,988,615,953 |
| See accompanying notes. | | |

Amgen Retirement and Savings Plan
Notes to Financial Statements
December 31, 2016

1. Description of the Plan

The following description of the Amgen Retirement and Savings Plan (the Plan) provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions.

General

The Plan was established effective April 1, 1985, and was most recently amended and restated effective January 1, 2017. The Plan is a defined contribution plan covering substantially all domestic employees of Amgen Inc. (the Company or Amgen) and participating subsidiaries. The Plan, as amended and restated, is intended to qualify under sections 401(a) and 401(k) of the Internal Revenue Code of 1986 (the Code) (see Note 4, Income Tax Status) and section 407(d)(3)(A) of the Employee Retirement Income Security Act of 1974 (ERISA).

Contributions

Subject to certain limitations (as defined in the Plan), participants may elect to contribute up to 30% of their eligible compensation in pre-tax contributions, Roth contributions (in accordance with the Code), after-tax contributions or a combination of these types of contributions. A participant's combined pre-tax contributions and Roth contributions (exclusive of catch-up contributions discussed below) are subject to Internal Revenue Service (IRS) and Plan limits and could not exceed a maximum of \$18,000 in 2016 and 2015. Participant after-tax contributions are subject to IRS and Plan limitations and could not exceed a maximum of \$8,500 in 2016 and 2015. Unless an employee has voluntarily enrolled in the Plan or has declined to participate in the Plan within the first 30 days of employment, all newly eligible participants are automatically enrolled in the Plan, and contributions equal to 5% of their eligible compensation are withheld and contributed to the Plan as pre-tax contributions; such contributions are automatically increased by 1% per year until their contributions reach 10% of their eligible compensation. Participants may elect to adjust, cease or resume their contributions at any time.

Participants who are at least age 50 by the close of the Plan year may also elect to make certain additional contributions, referred to as catch-up contributions, that are subject to IRS and Plan limitations and could not exceed \$6,000 in 2016 and 2015. Catch-up contributions may be made as pre-tax contributions, Roth contributions or a combination of these types of contributions. Participants may also contribute pre-tax, Roth and after-tax amounts representing distributions from certain other retirement plans qualified in the United States or certain individual retirement accounts (IRAs), referred to as rollover contributions (as defined in the Plan).

Each pay period, the Company makes a non-elective contribution for all eligible participants, whether or not they have elected to make contributions to the Plan, equal to 5% of each participant's eligible compensation (Core Contributions) up to a maximum of \$13,250 in 2016 and 2015. In addition, the Company makes a contribution equal to amounts contributed by the participant as pre-tax contributions or Roth contributions, including such contributions designated as catch-up contributions, of up to 5% of eligible compensation (Matching Contributions) up to a maximum of \$13,250 in 2016 and 2015.

Amgen Retirement and Savings Plan
Notes to Financial Statements (continued)

Also, the Company can, in its discretion, make a special non-elective contribution on behalf of a participant who is in his or her initial year of employment with the Company and who could not make the maximum participant contribution permitted under the Plan because in the same Plan year he or she previously made pre-tax salary deferrals under a prior unrelated employer's qualified plan.

Participants select the investments in which their contributions, including their Core Contributions and Matching Contributions (collectively, Company Contributions), are to be invested, electing among various alternatives, including Amgen Inc. common stock (Amgen stock). Participants may direct a maximum of 20% of contributions to be invested in Amgen stock. In addition, participants may transfer amounts among the investment options at any time, subject to certain limitations. Notwithstanding the foregoing, if 20% or more of the value of a participant's Plan account is invested in Amgen stock, the Plan document provides that no transfers from other investment options can be made to invest in Amgen stock.

The accounts of participants who had never made an investment election are allocated to investments under a qualified default investment alternative, which is intended to be compliant with ERISA regulations. At any time, participants may elect to alter the investments in their accounts made under a qualified default investment alternative.

Vesting

Participants are immediately vested with respect to their contributions, Company Contributions, and earnings and losses (hereafter referred to as earnings) thereon.

Participant Accounts

Each participant's account is credited with: (a) the participant's contributions; (b) an allocation of Company Contributions; and (c) earnings. The benefit to which a participant is entitled is the benefit that can be provided from the participant's account.

Plan Investments

Participants can invest in any of 16 different asset classes as well as Amgen stock or may actively manage their account under a self-directed brokerage arrangement in which a wider array of investment options are available. The value of an investment in an asset class is determined by its underlying investment vehicles, which may include one or more of the following: mutual funds, collective trust funds and portfolios which are separately managed exclusively for the benefit of Plan participants and their beneficiaries (separately managed portfolios). The separately managed portfolios invest in various types of assets, including publicly traded common and preferred stocks, fixed income securities, collective trust funds and investment contracts. The asset classes are designed to provide participants with choices among a variety of investment objectives.

Payments of Benefits

Subject to Plan limitations, upon termination of employment, including termination due to disability (as defined in the Plan) or retirement, participants may elect to receive an amount equal to the entire value of their account balance in: (a) a single payment in cash; (b) a single distribution in full shares of Amgen stock (with any fractional shares paid in cash); (c) a single distribution paid in a combination of cash and full shares of Amgen stock; (d) cash installments over 10 years; or (e) a rollover distribution to an eligible retirement plan. Participants may also elect to receive a partial distribution of his or her account balance no more than once per year.

Amgen Retirement and Savings Plan
Notes to Financial Statements (continued)

If a participant dies before receiving the value of his or her account balance, the participant's beneficiary may elect to receive the distribution of remaining funds from among the alternatives described above, subject to certain Plan limitations.

Subsequent to termination of employment, participants may also elect to maintain their account balance in the Plan, provided that their account balance is greater than \$1,000.

Certain restrictions apply to withdrawals from the Plan while a participant continues to be employed by the Company.

Amgen Stock Dividends

Participants that invest in Amgen stock may elect to receive distributions of cash with respect to dividends the Company pays on Amgen stock or reinvest such dividends to acquire additional shares of Amgen stock.

Notes Receivable from Participants

Subject to certain restrictions, a participant can have up to two loans outstanding at any one time from his or her Plan account with a combined maximum loan amount which may not exceed the lesser of: (a) 50% of the participant's account balance (exclusive of amounts related to Roth contributions and earnings thereon) or (b) \$50,000 less certain adjustments, as applicable (as defined in the Plan). A participant's loan is secured by his or her Plan account balance. Loans made prior to July 1, 2003, bear interest at fixed rates based on the average borrowing rates of certain major banks. Loans made on or after July 1, 2003, bear interest at fixed rates which, until changed by the Company, are based on the prime rate plus one percentage point as published in The Wall Street Journal, determined as of the last day of the calendar quarter preceding origination or such other rate as may be required by law. Loans are generally payable in installments over periods of up to five years, unless the loan is used to acquire a principal residence for which the term of the loan may be up to 20 years. Principal and interest payments are allocated to the participant's account.

Plan Termination

Although it has not expressed any intent to do so, the Company has the right under the Plan to terminate the Plan subject to the provisions of ERISA. Upon termination, participants would receive distributions of their account balances.

Trustees

Bank of America, N.A. and The Northern Trust Company are the Plan's co-trustees.

2. Summary of Significant Accounting Policies

Basis of Accounting

The accompanying financial statements are prepared on the accrual basis of accounting.

Fair Value Measurement

The investments of the Plan are reported at fair value, except for fully benefit-responsive investment contracts, discussed below. Fair value is generally defined as the price that would be received to sell an asset

Amgen Retirement and Savings Plan
Notes to Financial Statements (continued)

or paid to transfer a liability (the exit price) in an orderly transaction between market participants at the measurement date (see Note 3, Fair Value Measurements).

Investment Income and Losses

Dividend income is recognized on the ex-dividend date, and interest income is recorded on an accrual basis.

Unrealized gains and losses on investments are measured by the change in the difference between the fair value and cost of the securities held at the beginning of the year (or date purchased if acquired during the Plan year) and the end of the year. Realized gains and losses from security transactions are recorded based on the weighted-average cost of securities sold.

Fully Benefit-Responsive Investment Contracts

As of December 31, 2016 and 2015, the Plan had fully benefit-responsive investment contracts, including synthetic investment contracts and an insurance separate accounts contract (collectively, security-backed contracts). The synthetic investment contracts are comprised of wrapper contracts issued by insurance companies backed by the Plan's ownership in collective trust funds that invest in fixed income securities. The insurance separate accounts contract is a contract issued by an insurance company backed by specified separate accounts of the issuer which are comprised of fixed income securities. Contract value is the relevant measurement attribute for security-backed contracts because this is the amount participants would receive if they were to initiate qualified transactions related to these investments. The issuers of the Plan's security-backed contracts credit the Plan with stated rates of interest, and the issuers guarantee that all qualified participant withdrawals related to the contracts will be at contract value, except as discussed below. The crediting rates provide for realized and unrealized gains and losses on the underlying assets to be amortized over the expected duration of the underlying investments through adjustments to the future interest crediting rates rather than being reflected immediately in the net assets of the Plan. The contract values of the Plan's security-backed contracts at December 31, 2016 and 2015, were as follows:

| | December 31, | |
|---|---------------|---------------|
| | 2016 | 2015 |
| Synthetic investment contracts | \$202,231,726 | \$185,803,751 |
| Insurance separate accounts contract | 70,619,403 | 65,127,221 |
| Total fully benefit-responsive investment contracts | \$272,851,129 | \$250,930,972 |

The security-backed contracts provide for withdrawals at other than contract value associated with certain events which are not in the ordinary course of Plan operations. These withdrawals are made at contract value, modified by a market value adjustment as defined in the contract. Circumstances which may trigger a market value adjustment are generally defined as any event which, in the reasonable determination of the issuer, has or will have a material adverse effect on the issuer's interest under the contract. Such events may include, but are not limited to: (i) material amendments to the Plan's structure or administration; (ii) changes in or the creation of competing investment options; (iii) complete or partial termination of the Plan; (iv) removal of a specifically identifiable group of employees from coverage under the Plan; (v) a change in law, regulation, ruling, administrative position, or accounting standard applicable to the Plan; or (vi) communication to Plan participants designed to influence a participant not to invest in the asset class that contains these contracts. The Company does not believe that the occurrence of any such event, which would limit the Plan's ability to transact at contract value with participants, is probable.

Amgen Retirement and Savings Plan
Notes to Financial Statements (continued)

These security-backed contracts are evergreen contracts with no maturity dates, but do contain termination provisions. The issuer is obligated to pay the excess contract value when the fair value of the underlying investments equals zero. In addition, if the Plan defaults in its obligations under the security-backed contract and such default is not corrected within the time permitted by the contract, then the contract may be terminated by the issuer and the Plan will receive the fair value of the underlying investments as of the date of termination.

Notes Receivable from Participants

Notes receivable from participants are carried at their unpaid balance plus accrued but unpaid interest, as applicable.

Due from/to Brokers

Purchases and sales of investments are recorded on a trade-date basis. Amounts due from and due to brokers arise from unsettled sale and purchase transactions as of December 31, 2016 and 2015.

Use of Estimates

The preparation of financial statements in conformity with U.S. generally accepted accounting principles (GAAP) requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

3. Fair Value Measurements

The Plan uses various valuation approaches in determining the fair value of investments within a hierarchy that maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available. Observable inputs are inputs that market participants would use in pricing the investment based on market data obtained from independent sources. Unobservable inputs are inputs that reflect assumptions about the inputs that market participants would use in pricing the investment and are developed based on the best information available in the circumstances. The fair value hierarchy is divided into three levels based on the source of inputs as follows:

Level 1—Valuations based on unadjusted quoted prices in active markets for identical investments that the Plan has the ability to access;

Level 2—Valuations for which all significant inputs are observable, either directly or indirectly, other than Level 1 inputs;

Level 3—Valuations based on inputs that are unobservable and significant to the overall fair value measurement.

The availability of observable inputs can vary among the various types of investments. To the extent that the valuation is based on models or inputs that are less observable or unobservable in the market, the determination of fair value requires more judgment. In certain cases, the inputs used for measuring fair value may fall into different levels of the fair value hierarchy. In such cases, for financial statement disclosure purposes, the level in the fair value hierarchy within which the fair value measurement is categorized is based on the lowest level of input used that is significant to the overall fair value measurement.

Amgen Retirement and Savings Plan
Notes to Financial Statements (continued)

The following fair value hierarchy table presents information about each major class/category of the Plan's investments measured at fair value:

| | Fair value measurements at December 31, 2016, using | | | Total |
|--|--|---|--|------------------|
| | Quoted prices in active markets for identical assets (Level 1) | Significant other observable inputs (Level 2) | Significant unobservable inputs (Level 3) | |
| Amgen stock | \$260,587,917 | \$— | \$ | —\$260,587,917 |
| Cash and cash equivalents | 2,156,118 | — | — | 2,156,118 |
| Common and preferred stocks | 909,701,894 | 6,405,355 | — | 916,107,249 |
| Debt securities | 76,611,987 | 238,598,594 | — | 315,210,581 |
| Mutual funds | 357,489,329 | — | — | 357,489,329 |
| Self-directed brokerage accounts | 318,695,182 | 489,903 | — | 319,185,085 |
| Other | — | 96,030 | — | 96,030 |
| | \$1,925,242,427 | \$245,589,882 | \$ | —\$2,170,832,309 |
| Collective trust funds measured at net asset value | | | | 1,805,024,944 |
| Total assets at fair value | | | | \$3,975,857,253 |

| | Fair value measurements at December 31, 2015, using | | | Total |
|--|--|---|--|------------------|
| | Quoted prices in active markets for identical assets (Level 1) | Significant other observable inputs (Level 2) | Significant unobservable inputs (Level 3) | |
| Amgen stock | \$295,705,743 | \$— | \$ | —\$295,705,743 |
| Cash and cash equivalents | 2,734,210 | — | — | 2,734,210 |
| Common and preferred stocks | 874,221,841 | 3,305,492 | — | 877,527,333 |
| Debt securities | 68,513,288 | 238,776,610 | — | 307,289,898 |
| Mutual funds | 331,413,649 | — | — | 331,413,649 |
| Self-directed brokerage accounts | 297,167,287 | 510,416 | — | 297,677,703 |
| | \$1,869,756,018 | \$242,592,518 | \$ | —\$2,112,348,536 |
| Collective trust funds measured at net asset value | | | | 1,590,815,283 |
| Total assets at fair value | | | | \$3,703,163,819 |

The fair values of common stocks (including Amgen stock), preferred stocks, publicly traded mutual funds and U.S. treasury securities are valued using quoted market prices in active markets with no valuation adjustment.

Debt securities other than U.S. treasury securities are valued by taking into consideration valuations obtained from third-party pricing services. The pricing services utilize industry standard valuation models, including both income and market based approaches, for which all significant inputs are observable, either directly or indirectly, to estimate fair value. These inputs include reported trades of and broker/dealer quotes on the same or similar securities, issuer credit spreads, benchmark securities and, when applicable, prepayment/default projections based on historical data and other observable inputs.

Collective trust funds represent interests in pooled investment vehicles designed typically for collective investment of employee benefit trusts. The fair values of these investments are determined by reference to the net asset value per

unit provided by the fund managers as a practical expedient. The unit values are based on the fair values of the trusts' underlying assets, which are principally equity and fixed income securities

Amgen Retirement and Savings Plan
Notes to Financial Statements (continued)

and short-term investments. The only redemption restriction with respect to these investments is on the Wells Fargo Stable Value Fund W (fair value of \$38,555,065 as of December 31, 2016), which requires a one-year notice to be given in the event of complete liquidation.

4. Income Tax Status

The Plan received a determination letter from the IRS dated September 18, 2013, stating that the Plan is qualified, in form, under Section 401(a) of the Code and, therefore, the related trust is exempt from taxation. Subsequent to this determination by the IRS, the Plan was amended. On January 31, 2017, the Company timely requested a new determination letter from the IRS. The Company is awaiting a response from the IRS with respect to its request. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualification. The Company believes the Plan is currently being operated in compliance with the applicable requirements of the Code and, therefore, believes that the Plan is qualified and the related trust is tax exempt. The Company has indicated that it currently intends to continue to take the necessary steps to maintain the Plan's compliance with the applicable requirements of the Code.

GAAP requires the Company to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination. As of December 31, 2016, no uncertain tax positions have been taken or are expected to be taken, and no amounts related to uncertain tax positions have been recorded in the Plan's financial statements. The Plan is subject to audits by the IRS, however there are currently no audits for any periods in progress. The Company believes the Plan is no longer subject to IRS examinations with respect to annual reports for years prior to 2013.

5. Services Provided by the Company

During 2016 and 2015, the Company paid trustee fees and certain other administrative costs on behalf of the Plan.

6. Reconciliation of Financial Statements to Form 5500

The reconciliation of net assets available for benefits per the financial statements to the Form 5500 as of December 31, 2016 and 2015, consisted of the following:

| | December 31, | |
|--|-----------------|-----------------|
| | 2016 | 2015 |
| Net assets available for benefits per the financial statements | \$4,279,649,700 | \$3,988,615,953 |
| Adjustment to fair value for fully benefit-responsive investment contracts | (270,752 |) 617,171 |
| Amounts allocated to withdrawing participants | (2,144,196 |) (2,713,632 |
| Deemed loans | (303,178 |) (325,519 |
| Net assets per the Form 5500 | \$4,276,931,574 | \$3,986,193,973 |

Amgen Retirement and Savings Plan
Notes to Financial Statements (continued)

For the year ended December 31, 2016, the following is a reconciliation of the net investment gain per the financial statements to the Form 5500:

| | Year Ended December 31, 2016 | |
|---|------------------------------------|-------------|
| Interest and dividend income | \$ | 48,143,585 |
| Net realized/unrealized gains | | 254,079,547 |
| Total net investment gain per the financial statements | | 302,223,132 |
| Adjustment from fair value to contract value for fully benefit-responsive investment contracts: | | |
| Less prior year adjustment | (617,171 |) |
| Add current year adjustment | (270,752 |) |
| Total net investment gain per the Form 5500 | \$ | 301,335,209 |

For the year ended December 31, 2016, the following is a reconciliation of distributions per the financial statements to the Form 5500:

| | Year Ended December 31, 2016 |
|---|------------------------------------|
| Benefits paid | \$(317,622,135) |
| Investment and administrative fees | (8,770,925) |
| Total distributions per the financial statements | (326,393,060) |
| Add prior year amounts allocated to withdrawing participants | 2,713,632 |
| Less current year amounts allocated to withdrawing participants | (2,144,196) |
| Add prior year deemed loan balance | 325,519 |
| Less current year deemed loan balance | (303,178) |
| Total distributions per the Form 5500 | \$(325,801,283) |

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Supplemental Schedule

Amgen Retirement and Savings Plan

EIN: 95-3540776 Plan: #001

As of December 31, 2016

Schedule H, line 4i – Schedule of Assets (Held at End of Year)

| Identity of Issue | Description of Investment | Current Value |
|---|---|---------------|
| Amgen stock | Employer Securities 1,782,285 shares | \$260,587,917 |
| | | \$260,587,917 |
| Capital Preservation Asset Class: | | |
| Wells Fargo Fixed Income Fund F * | Collective trust fund 6,204,245 units | 86,114,922 |
| Metropolitan Life Contract* | Insurance separate accounts investment contract 651,034 units | 70,306,234 |
| Wells Fargo Fixed Income Fund D* | Collective trust fund 4,661,761 units | 62,016,374 |
| Wells Fargo Fixed Income Fund L* | Collective trust fund 4,372,989 units | 54,142,847 |
| Wells Fargo Stable Value Fund W* | Collective trust fund 720,388 units | 38,555,065 |
| NT Collective Short Term Investment Fund* Wrapper contracts | Collective trust fund 17,522,685 units | 17,522,685 |
| | | — |
| Total Capital Preservation Asset Class | | 328,658,127 |
| Emerging Markets Equity Asset Class: | | |
| J.P. Morgan Emerging Markets Equity Focus Fund* | Collective trust fund 5,188,078 units | 53,428,379 |
| NT Collective Emerging Markets Fund - Non Lending* | Collective trust fund 2,866,457 units | 48,815,763 |
| Blackrock FTSE RAFI Emerging Index Non Lendable Fund F* | Collective trust fund 49,694 units | 6,997,054 |
| Total Emerging Markets Equity Asset Class | | 109,241,196 |
| Fixed Income Asset Class: | | |
| NT Collective Aggregate Bond Index Fund - Non Lending* | Collective trust fund 160,500 units | 21,781,446 |
| NT Collective Short Term Investment Fund* | Collective trust fund 7,829,809 units | 7,829,809 |
| United States Treasury Note 2% Due 11/15/2026 | Government Bond 5,635,000 units | 5,421,704 |
| United States Treasury Note 1.75% Due 11/30/2021 | Government Bond 5,385,000 units | 5,344,823 |
| United States Treasury Note 1.5% 12/31/2018 | Government Bond 4,935,000 units | 4,963,722 |
| United States Treasury Note .75% Due 10/31/2017 | Government Bond 4,485,000 units | 4,480,972 |
| United States Treasury Note 2% Due 12/31/2021 | Government Bond 3,950,000 units | 3,964,504 |
| United States Treasury Bond 2.875% Due 11/15/2046 | Government Bond 4,035,000 units | 3,895,667 |
| United States Treasury Bond 1.5% Due 01/31/2022 | Government Bond 3,285,000 units | 3,210,831 |
| United States Treasury SEC Stripped Interest Payment Due 05/15/2023 | Government Bond 3,460,000 units | 2,993,135 |
| United States Treasury 1.25% Due 10/31/2021 | Government Bond 2,975,000 units | 2,884,822 |

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| | | |
|--|--|-----------|
| United States Treasury SEC Stripped Interest Payment Due 02/15/2021 | Government Bond 3,005,000 units | 2,782,302 |
| Federal Home Loan Mortgage Corporation Pool #G08732 3% Due 11/01/2046 | Government Mortgage Backed Security 2,693,824 units | 2,677,693 |
| United States Treasury Note 1.25% Due 12/31/2018 | Government Bond 2,430,000 units | 2,432,469 |
| United States Treasury SEC Stripped Interest Payment Due 11/15/2022 | Government Bond 2,500,000 units | 2,198,910 |
| United States Treasury SEC Stripped Interest Payment Due 05/15/2034 | Government Bond 3,220,000 units | 1,920,811 |
| Federal Home Loan Mortgage Corporation Pool #G08702 3.5% Due 04/01/2046 | Government Mortgage Backed Security 1,844,961 units | 1,890,747 |
| United States Treasury Note Inflation Indexed .375% Due 07/15/2025 | Index Linked Government Bond 1,833,000 units | 1,858,137 |
| Metropolitan West Funds Floating Rate Income Fund Class I* | Mutual Fund 183,129 shares | 1,844,113 |

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Schedule H, line 4i – Schedule of Assets (Held at End of Year) (continued)

| Identity of Issue | Description of Investment | Current Value |
|---|---|---------------|
| United States Treasury SEC Stripped Interest Payment Due 05/15/2022 | Government Bond 1,860,000 units | 1,659,425 |
| United States Treasury Note 1% Due 11/30/2018 | Government Bond 1,600,000 units | 1,594,875 |
| United States Treasury SEC Stripped Interest Payment Due 11/15/2032 | Government Bond 2,400,000 units | 1,511,854 |
| United States Treasury SEC Stripped Interest Payment Due 05/15/2021 | Government Bond 1,630,000 units | 1,499,043 |
| Fannie Mae Pool #466430 3.37% Due 11/01/2020 | Government Mortgage Backed Security 1,276,390 units | 1,403,295 |
| Fannie Mae Single Family Mortgage 3% Due 30 Years | Government Mortgage Backed Security 1,390,000 units | 1,380,845 |
| United States Treasury SEC Stripped Interest Payment 0% Due 08/15/2021 | Government Bond 1,505,000 units | 1,372,417 |
| Fannie Mae Single Family Mortgage 4% Due 30 Years | Government Mortgage Backed Security 1,295,000 units | 1,361,445 |
| Federal Home Loan Mortgage Corporation Pool #G18622 2.5% Due 12/01/2031 | Government Mortgage Backed Security 1,347,313 units | 1,350,946 |
| United States Treasury Note 1.5% Due 01/31/2019 | Government Bond 1,330,000 units | 1,337,222 |
| United States Treasury SEC Stripped Interest Payment Due 02/15/2020 | Government Bond 1,370,000 units | 1,304,748 |
| United States Treasury SEC Stripped Interest Payment 00517 Due 02/15/2029 | Government Bond 1,820,000 units | 1,300,274 |
| Treasury Inflation Indexed Bond 0.75% Due 02/15/2045 | Index Linked Government Bond 1,329,400 units | 1,283,973 |
| Fannie Mae Single Family Mortgage 3.5% Due 30 Years | Government Mortgage Backed Security 1,240,000 units | 1,270,903 |
| Federal Home Loan Mortgage Corporation Pool #G60080 3.5% Due 06/01/2045 | Government Mortgage Backed Security 1,175,078 units | 1,208,336 |
| Federal Home Loan Mortgage Corporation Pool #G60344 4% Due 12/01/2045 | Government Mortgage Backed Security 1,133,667 units | 1,198,893 |
| United States Treasury SEC Stripped Interest Payment Due 08/15/2020 | Government Bond 1,250,000 units | 1,175,281 |
| United States Treasury Bond Inflation Index 5.500% Due 8/15/2028 | Government Bond 900,000 units | 1,165,219 |
| Federal Home Loan Mortgage Corporation Gold G60023 3.5% Due 04/01/2045 | Government Mortgage Backed Security 1,103,678 units | 1,136,607 |
| Morgan Stanley Capital I Trust 2011-C1 Class A-3 4.7% Due 09/15/2020 | Commercial Mortgage-Backed Security 1,082,383 units | 1,134,056 |
| Federal Home Loan Mortgage Corporation Gold #G07924 3.5% Due 01/01/2045 | Government Mortgage Backed Security 1,074,603 units | 1,104,978 |
| Federal Home Loan Mortgage Corporation Pool #G08741 3% Due 01/01/2047 | Government Mortgage Backed Security 1,085,000 units | 1,078,503 |
| Fannie Mae Remic Trust 2010-142 Variable Rate Due 12/25/2040 | Government Mortgage Backed Security 1,000,000 units | 1,051,897 |
| | | 1,049,099 |

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|--|--|-----------|
| Federal Home Loan Mortgage Corporation Pool #G08716 3.5% Due 08/01/2046 | Government Mortgage Backed Security 1,023,601 units | |
| Citigroup Inc. 6.125% Due 11/21/2017 | Corporate Bond 1,005,000 units | 1,043,802 |
| United States Treasury Note 2.625% Due 11/15/2020 | Government Bond 1,000,000 units | 1,033,594 |
| Fannie Mae Pool #466430 3.37% Due 11/01/2020 | Government Mortgage Backed Security 982,217 units | 1,030,155 |
| TCW Emerging Markets Income Fund* | Collective trust fund 10,637 units | 1,023,037 |
| Ginnie Mae II Pool #MA4126 Series 2046 3% Due 12/20/2046 | Government Mortgage Backed Security 995,000 units | 1,008,898 |
| United States Treasury Note 3.125% Due 01/31/2017 | Government Bond 1,000,000 units | 1,002,107 |
| United States Treasury Bond 1% Due 08/15/2018 | Government Bond 1,000,000 units | 998,672 |
| Fannie Mae Pool #465769 3.96% Due 08/01/2020 | Government Mortgage Backed Security 936,822 units | 994,921 |
| Fannie Mae Pool #A19027 4% Due 09/01/2046 | Government Mortgage Backed Security 897,651 units | 943,937 |
| United States Treasury Note 1% Due 12/31/2017 | Government Bond 920,000 units | 920,719 |
| Ginnie Mae Pool #MA4069 3.5% Due 11/20/2046 | Government Mortgage Backed Security 882,256 units | 918,278 |

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Schedule H, line 4i – Schedule of Assets (Held at End of Year) (continued)

| Identity of Issue | Description of Investment | Current Value |
|--|---|---------------|
| United States Treasury SEC Stripped Interest Payment Due 11/15/2028 | Government Bond 1,250,000 units | 900,524 |
| United States Treasury SEC Stripped Interest Payment Due 11/15/2021 | Government Bond 980,000 units | 887,826 |
| Federal Home Loan Mortgage Corporation Gold G67700 3.5% Due 08/01/2046 | Government Mortgage Backed Security 857,717 units | 881,879 |
| Fannie Mae Pool #AV5051 4.50% Due 02/01/2044 | Government Mortgage Backed Security 784,041 units | 857,163 |
| Federal Home Loan Mortgage Corporation Series K Class A 2.77% Due 05/25/2025 | Government Mortgage Backed Security 850,000 units | 836,662 |
| United States Treasury SEC Stripped Interest Payment Due 02/15/2026 | Government Bond 1,000,000 units | 789,116 |
| Fannie Mae Pool #MA2545 3.5% Due 02/01/2046 | Government Mortgage Backed Security 751,084 units | 774,807 |
| United States Treasury Bonds 4.375% Due 05/15/2040 | Government Bond 620,000 units | 766,015 |
| United States Treasury SEC Stripped Interest Payment Due 02/15/2027 | Government Bond 1,000,000 units | 765,100 |
| United States Treasury Note 1.375% Due 12/31/2018 | Government Bond 750,000 units | 752,432 |
| Fannie Mae Single Family Mortgage 2.5% Due 15 Years | Government Mortgage Backed Security 745,000 units | 746,179 |
| Fannie Mae Pool #AM2674 2.61% Due 03/01/2023 | Government Mortgage Backed Security 745,000 units | 745,766 |
| SLC Student Loan Trust Floating Rate Due 12/15/2038 | Asset Backed Security 800,000 units | 720,758 |
| Ginnie Mae II Jumbos 3.5% Due 30 Years | Government Mortgage Backed Security 685,000 units | 712,066 |
| J. P. Morgan Mortgage Floating Rate Due 06/25/2035* | Asset Backed Security 745,000 units | 710,793 |
| United States Treasury SEC Stripped Interest Payment Due 11/15/2027 | Government Bond 950,000 units | 708,344 |
| SLM Student Loan Trust 2005-5 Class A-4 Due 10/25/2028 | Asset Backed Security 720,000 units | 701,013 |
| Federal Home Loan Mortgage Corporation Variable Rate 08/25/2023 | Government Mortgage Backed Security 665,000 units | 700,824 |
| Ginnie Mae II Jumbos 3% Due 30 Years | Government Mortgage Backed Security 690,000 units | 698,639 |
| SLC Student Loan Trust Floating Rate Due 09/15/2039 | Asset Backed Security 770,000 units | 694,619 |
| Federal Home Loan Mortgage Corporation Pool #G08707 4% Due 05/01/2046 | Government Mortgage Backed Security 660,526 units | 694,259 |
| United States Treasury 0% Due 02/15/2030 | Government Bond 1,000,000 units | 692,586 |
| Federal Home Loan Mortgage Corporation Pool #K037 3.49% Due 01/25/2024 | Government Mortgage Backed Security 650,000 units | 685,261 |
| Wachovia Student Loan Floating Rate Due 04/25/2040* | Asset Backed Security 780,000 units | 681,966 |
| Fannie Mae Pool #AT5907 4% Due 06/01/2043 | Government Mortgage Backed Security 640,239 units | 680,557 |
| Nelnet Student Loan Trust Series 2015-3 Class A-2 Floating Rate Due 02/26/2046 | Asset Backed Security 695,000 units | 680,123 |
| Fannie Mae Pool #MA2740 2.5% Due 09/01/2026 | | 678,934 |

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|---|---|---------|
| Washington Mutual Mortgage Pass-Through Series 2005-AR2 Class 1A1A Floating Rate Due 01/25/2045 | Government Mortgage Backed Security 667,613 units | |
| SLM Student Loan Series 2004-10 Class A-6A Floating Rate Due 04/27/2026 | Collateralized Mortgage Obligation 708,009 units | 677,445 |
| New Century Home Equity Loan Trust Series 2004-2 Class A1 Floating Rate Due 08/25/2034 | Asset Backed Security 680,000 units | 677,153 |
| SLM Student Loan Trust 2014-2 Class A-3 Floating Rate Due 03/26/2029 | Asset Backed Security 732,252 units | 675,857 |
| United States Treasury SEC Stripped Interest Payment 6.5% Due 11/15/2026 | Asset Backed Security 680,000 units | 674,528 |
| Fannie Mae Pool #MA1546 3.5% Due 08/01/2043 | Government Bond 850,000 units | 654,634 |
| SLM Student Loan Trust 2005/5 Class A-5 Due 10/25/2040 | Government Mortgage Backed Security 632,013 units | 651,939 |
| Fannie Mae Remic Trust 2015-M2 Class A3 Variable Rate Due 12/25/2024 | Asset Backed Security 700,000 units | 649,153 |
| | Government Mortgage Backed Security 630,953 units | 638,530 |

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Schedule H, line 4i – Schedule of Assets (Held at End of Year) (continued)

| Identity of Issue | Description of Investment | Current Value |
|--|---|---------------|
| Nationstar Home Floating Rate Due 09/25/2036 | Asset Backed Security 640,715 units | 621,040 |
| Fannie Mae Pool #A16167 3.5% Due 01/01/2044 | Government Mortgage Backed Security 591,088 units | 609,668 |
| Banc of America Funding Corporation Series 2015/R7 Class 1A 1.03833%* | Collateralized Mortgage Obligation 629,683 units | 608,804 |
| Fannie Mae Pool #AT5915 4% Due 06/01/2043 | Government Mortgage Backed Security 571,736 units | 606,534 |
| Fannie Mae Pool #Am1762 2.39% Due 12/01/2022 | Government Mortgage Backed Security 607,535 units | 606,051 |
| American Credit Acceptance Receivables Series 15-2 Class B 2.97% Due 05/12/2021 | Asset Backed Security 600,000 units | 604,216 |
| The Goldman Sachs Group, Inc. 5.95% Due 01/18/2018 | Corporate Bond 568,000 units | 591,709 |
| SLM Student Loan Trust 2009-3 Class A Variable Rate Due 01/25/2045 | Asset Backed Security 592,515 units | 577,760 |
| Washington Mutual Mortgage Pass-Through Series 2005-AR13 Class A-1A1 Floating Rate Due 10/25/2045 | Collateralized Mortgage Obligation 603,361 units | 577,186 |
| Fannie Mae Pool #A17092 3% Due 07/01/2045 | Government Mortgage Backed Security 577,273 units | 575,085 |
| GS Mortgage Securities Corporation 2005-9 Class 2A3 Variable Rate Due 08/25/2035 | Asset Backed Security 591,323 units | 572,151 |
| Federal Home Loan Mortgage Corporation Multiclass Series 4324 Class AY 3% Due 04/15/2029 | Government Mortgage Backed Security 568,738 units | 561,111 |
| United States Treasury SEC Stripped Interest Payment Due 05/15/2018 | Government Bond 565,000 units | 556,684 |
| Wellpoint Systems Inc. 1.875% Due 01/15/2018 | Corporate Bond 555,000 units | 555,244 |
| Morgan Stanley 5.95% Due 12/28/2017 | Corporate Bond 526,000 units | 547,477 |
| Fannie Mae Pool #MA1462 3.5% Due 06/01/2043 | Government Mortgage Backed Security 529,789 units | 544,471 |
| J.P. Morgan Mortgage Acquisition Corporation Series 07-Ch1 Class AV5 Floating Rate Due 11/25/2036* | Asset Backed Security 551,987 units | 543,629 |
| Federal Home Loan Mortgage Corporation Pool #G07957 4% Due 01/01/2045 | Government Mortgage Backed Security 503,518 units | 532,953 |
| Fannie Mae Pool #AM2711 2.57% Due 03/01/2023 | Government Mortgage Backed Security 528,320 units | 528,663 |
| Fannie Mae Pool #AM1990 2.33% Due 01/01/2023 | Government Mortgage Backed Security 530,333 units | 527,203 |
| United States Treasury SEC Stripped Interest Payment Due 08/15/2034 | Government Bond 875,000 units | 519,471 |
| Fannie Mae Pool #BC1158 3.5% Due 02/01/2046 | Government Mortgage Backed Security 500,255 units | 513,097 |
| United States Treasury SEC Stripped Interest Payment Due 02/15/2022 | Government Bond 570,000 units | 512,397 |
| Federal Home Loan Mortgage Corporation Pool #G08677 4% Due 11/01/2045 | Government Mortgage Backed Security 486,749 units | 511,482 |
| Bank of America Corporation 6.1% Due 06/15/2017* | Corporate Bond 500,000 units | 510,166 |

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|---|---|---------|
| Ginnie Mae 5% Due 03/16/2034 | Government Mortgage Backed Security 460,000 units | 506,436 |
| NextEra Energy Capital Step Coupon 1.586% Due 06/01/2017 | Corporate Bond 500,000 units | 500,294 |
| WEA Financial LLC / Westfield UK & Europe Finance plc 2.7% Due 09/17/2019 | Corporate Bond 494,000 units | 499,655 |
| Ginnie Mae II Pool #MA3736 Series 2046 3.5% Due 06/20/2046 | Government Mortgage Backed Security 479,924 units | 499,427 |
| Ginnie Mae 2011-71 Class ZC 5.5% Due 7/16/2034 | Government Mortgage Backed Security 441,385 units | 498,702 |
| Fannie Mae Pool #Am8674 2.81% Due 04/01/2025 | Government Mortgage Backed Security 500,000 units | 497,045 |
| Federal Home Loan Mortgage Corporation Pool #A12293 4.374% Due 06/01/2021 | Government Mortgage Backed Security 457,845 units | 495,213 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3895 4.5% Due 07/15/2041 | Government Mortgage Backed Security 450,000 units | 494,080 |
| United States Treasury 3.0% Due 11/15/2045 | Government Bond 500,000 units | 493,164 |

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Schedule H, line 4i – Schedule of Assets (Held at End of Year) (continued)

| Identity of Issue | Description of Investment | Current Value |
|--|---|---------------|
| Ginnie Mae 3.5% Due 03/20/2046 | Government Mortgage Backed Security 473,189 units | 492,418 |
| Fannie Mae Pool #468559 4.01% Due 08/01/2021 | Government Mortgage Backed Security 458,629 units | 491,807 |
| Morgan Stanley ABS Capital I Inc. 2006-NC1 Pass-Through Class A-4 Due 12/25/2035 | Asset Backed Security 494,510 units | 486,545 |
| Fannie Mae Pool #MA2830 2.5% Due 12/01/2031 | Government Mortgage Backed Security 482,166 units | 483,356 |
| CSAIL 2015-C3 3.7182% Due 08/15/2048 | Commercial Mortgage-Backed Security 463,000 units | 482,883 |
| Citigroup Mortgage Loan Trust Series 2015-6 Class 2A1 Floating Rate Due 12/25/2035 | Collateralized Mortgage Obligation 503,418 units | 477,983 |
| Fannie Mae Remic Series 2015/M4 Class AV2 2.509% Due 07/25/2022 | Government Mortgage Backed Security 475,000 units | 476,495 |
| Fannie Mae Pool #AQ1534 3.5% Due 10/01/2032 | Government Mortgage Backed Security 458,464 units | 476,299 |
| Ba Cr Card Tr 1.36% Due 09/15/2020 | Asset Backed Security 475,000 units | 474,781 |
| Fannie Mae Pool #AM3307 2.85% Due 05/01/2023 | Government Mortgage Backed Security 465,312 units | 471,732 |
| Federal National Mortgage Association Pool #G08676 3.5% Due 11/01/2045 | Government Mortgage Backed Security 455,062 units | 466,311 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3677 4.5% Due 05/15/2040 | Government Mortgage Backed Security 429,591 units | 462,067 |
| Ginnie Mae 2007-035 6% Due 06/20/2037 | Government Mortgage Backed Security 408,693 units | 458,758 |
| Fannie Mae Pool #Am7514 3.07% Due 02/01/2025 | Government Mortgage Backed Security 450,000 units | 457,722 |
| Anheuser-Busch 3.65% Due 02/01/2026 | Corporate Bond 450,000 units | 456,836 |
| Fannie Mae Single Family Mortgage 3% Due 15 Years | Government Mortgage Backed Security 445,000 units | 456,647 |
| Fannie Mae Pool #471834 1.4% Due 07/01/2017 | Government Mortgage Backed Security 455,000 units | 454,797 |
| Federal Home Loan Mortgage Corporation Pool #G08711 3.5% Due 06/01/2046 | Government Mortgage Backed Security 442,785 units | 453,803 |
| Columbia Pipeline Group Inc. 2.45% Due 06/01/2018 | Corporate Bond 450,000 units | 452,199 |
| Washington Mutual Mortgage Pass-Through Series 2005-AR11 Class A1A Floating Rate Due 08/25/2045* | Collateralized Mortgage Obligation 469,938 units | 451,260 |
| Wells Fargo & Company 3% Due 04/22/2026* | Corporate Bond 470,000 units | 448,489 |
| DBWF 2015-LCM Mortgage Trust Floating Rate Due 06/10/2034 | Commercial Mortgage-Backed Security 460,000 units | 446,036 |
| Ginnie Mae II Pool #MA3597 Series 2046 3.5% Due 04/20/2046 | Government Mortgage Backed Security 428,266 units | 445,670 |
| Ginnie Mae Pool #783867 6.00% Due 8/15/2036 | Government Mortgage Backed Security 384,337 units | 445,211 |
| Exeter Automobile 1.84% Due 11/16/2020 | Asset Backed Security 445,083 units | 444,465 |

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|---|---|---------|
| Fannie Mae Pool #AR7961 3.5% Due 03/01/2033 | Government Mortgage Backed Security 426,425 units | 443,016 |
| Long Beach Mortgage Loan Trust 2005-2 Pass-through Due 04/25/2035* | Asset Backed Security 452,508 units | 441,927 |
| Fannie Mae Pool #467757 4.33% Due 04/01/2021 | Government Mortgage Backed Security 410,051 units | 441,474 |
| Fannie Mae Pool #AR6380 3.00% Due 02/01/2043 | Government Mortgage Backed Security 441,953 units | 441,372 |
| Fannie Mae Pool #AB7575 3.00% Due 01/01/2043 | Government Mortgage Backed Security 439,964 units | 439,838 |
| Federal National Mortgage Association Pool #A12965 2.667% Due 12/01/2022 | Government Mortgage Backed Security 432,601 units | 439,643 |
| Discover Bank of Greenwood Delaware 2.6% Due 11/13/2018 | Corporate Bond 435,000 units | 438,772 |
| Fannie Mae Remic Series 2015-M7 Class A2 2.59% Due 12/25/2024 | Government Mortgage Backed Security 447,000 units | 438,601 |
| J.P. Morgan Mortgage Trust 2005/A2 Pass/through Class 1/A-1 Due 04/25/2035* | Collateralized Mortgage Obligation 434,623 units | 433,971 |

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Schedule H, line 4i – Schedule of Assets (Held at End of Year) (continued)

| Identity of Issue | Description of Investment | Current Value |
|--|---|---------------|
| Fannie Mae Series 2013-M7 Class A2 2.28% Due 12/25/2022 | Government Mortgage Backed Security 441,000 units | 433,649 |
| Fannie Mae Series 2014-M3 Class A2 Variable Rate Due 01/25/2024 | Government Mortgage Backed Security 415,000 units | 433,122 |
| Bear Stearns ARM Floating Rate Due 11/25/2034 | Collateralized Mortgage Obligation 434,559 units | 432,198 |
| Fannie Mae 3.726% Due 06/25/2021 | Government Mortgage Backed Security 410,000 units | 431,978 |
| Ginnie Mae 5.5% Due 06/20/2035 | Government Mortgage Backed Security 383,315 units | 428,122 |
| AbbVie Inc. 3.6% Due 05/14/2025 | Corporate Bond 432,000 units | 427,891 |
| Fannie Mae 1.80057001114% Due 12/25/2019 | Government Mortgage Backed Security 425,000 units | 426,317 |
| Federal National Mortgage Association Pool #A10561 3.738% Due 06/01/2018 | Government Mortgage Backed Security 415,572 units | 423,625 |
| Bank America Corporation 4.1% Due 07/24/2023* | Corporate Bond 405,000 units | 423,063 |
| Federal Home Loan Mortgage Corporation Gold Pool U9-0291 4% Due 10/01/2042 | Government Mortgage Backed Security 395,677 units | 418,301 |
| Residential Accredit Loans, Inc. Series 03-QA1 Class A2 Floating Rate 12/25/2033 | Collateralized Mortgage Obligation 482,284 units | 417,948 |
| Fannie Mae Pool #MA0214 5% Due 10/01/2029 | Government Mortgage Backed Security 381,874 units | 415,924 |
| Federal Home Loan Mortgage Corporation Multiclass Series 2334 Class KB 6.5% Due 05/15/2028 | Government Mortgage Backed Security 375,883 units | 414,878 |
| Fannie Mae Pool #467025 3.38% Due 01/01/2018 | Government Mortgage Backed Security 410,000 units | 414,564 |
| Structured Asset Mortgage Investments II Inc. Series 2004-AR1 Class A1 Floating Rate Due 3/19/2034 | Collateralized Mortgage Obligation 428,253 units | 412,850 |
| Fannie Mae Pool #AQ1607 3.5% Due 11/01/2032 | Government Mortgage Backed Security 395,348 units | 410,645 |
| Fannie Mae Pool #AM5473 3.76% Due 03/01/2024 | Government Mortgage Backed Security 385,000 units | 408,919 |
| Federal Home Loan Mortgage Corporation Gold Pool U89009 3.5% Due 09/01/2032 | Government Mortgage Backed Security 393,029 units | 408,441 |
| Federal Home Loan Mortgage Corporation Multiclass Series 7307 3% Due 8/15/2044 | Government Mortgage Backed Security 406,402 units | 404,650 |
| United Technologies Corporation 1.778% Due 05/04/2018 | Corporate Bond 400,000 units | 400,087 |
| Fannie Mae Pool #465973 3.59% Due 10/01/2020 | Government Mortgage Backed Security 379,718 units | 399,973 |
| GE Capital International Funding Company 4.418% Due 11/15/2035 | Corporate Bond 381,000 units | 399,253 |
| Federal Home Loan Mortgage Corporation Multiclass Series 2901 4.5% Due 12/15/2019 | Government Mortgage Backed Security 380,000 units | 395,822 |
| Fannie Mae Pool #MA1373 3.50% Due 03/01/2043 | Government Mortgage Backed Security 383,665 units | 395,748 |

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| PRICOA Global Funding 2.2% Due 06/03/2021 | Corporate Bond 400,000 units | 392,887 |
| BCCRE Trust Series 2015-GTP Class A 3.966% Due 08/10/2033 | Commercial Mortgage-Backed Security 385,000 units | 392,622 |
| Federal Home Loan Mortgage Corporation Pool #G08703 4% Due 04/01/2046 | Government Mortgage Backed Security 371,214 units | 390,135 |
| Farmers Exchange Floating Rate Due 10/15/2054 | Corporate Bond 400,000 units | 389,544 |
| United States Treasury Security 4.5% Due 08/15/2039 | Government Bond 310,000 units | 389,292 |
| Credit Acceptance Auto Loan 2.4% Due 02/15/2023 | Asset Backed Security 383,000 units | 384,321 |
| American Airlines 2013-2 4.95% Due 01/15/2023 | Corporate Bond 359,601 units | 383,425 |
| United States Treasury Note 4.375% Due 11/15/2039 | Government Bond 310,000 units | 382,680 |
| Commercial Mortgage Trust Series 2015-Cr24 Class A5 3.696% Due 08/10/2055 | Commercial Mortgage-Backed Security 366,146 units | 380,075 |
| United States Treasury Bond 8.125% Due 02/15/2021 | Government Bond 300,000 units | 378,609 |
| Fannie Mae Variable Rate Due 07/25/2024 | Government Mortgage Backed Security 373,000 units | 378,281 |
| Progress Residential Series 2015-SFR2 Class A 2.74% Due 06/12/2032 | Asset Backed Security 380,255 units | 377,718 |

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Schedule H, line 4i – Schedule of Assets (Held at End of Year) (continued)

| Identity of Issue | Description of Investment | Current Value |
|---|---|---------------|
| Charter 4.464% Due 07/23/2022 | Corporate Bond 355,000 units | 370,986 |
| Fannie Mae Series 2011-M2 3.645% Due 07/25/2021 | Government Mortgage Backed Security 355,000 units | 369,736 |
| Fannie Mae Pool #468564 4.06% Due 07/01/2021 | Government Mortgage Backed Security 337,993 units | 363,078 |
| Federal Home Loan Mortgage Corporation Pool #S0/6297 3.5% Due 09/15/2042 | Government Mortgage Backed Security 347,763 units | 360,245 |
| Fannie Mae Pool #AM5079 3.45% Due 01/01/2024 | Government Mortgage Backed Security 344,747 units | 359,138 |
| United States Treasury Bond 1.375% Due 02/15/2044 | Index Linked Government Bond 316,600 units | 358,334 |
| Wells Fargo Commercial 3.664% Due 09/15/2048* | Commercial Mortgage-Backed Security 346,000 units | 357,900 |
| Flagship CLO VIII Ltd. / Flagship Series 2014-8A Class A Floating Rate Due 01/16/2026 | Asset Backed Security 355,000 units | 356,119 |
| Magnetite IX, Ltd. / Magnetite IX LLC Class A-1 Floating Rate Due 07/25/2026 | Asset Backed Security 355,000 units | 355,146 |
| Exelon Corporation 1.55% Due 06/09/2017 | Corporate Bond 355,000 units | 354,354 |
| Honda Auto 1.04% Due 04/18/2019 | Asset Backed Security 355,000 units | 354,153 |
| Aetna Inc. 2.8% Due 06/15/2023 | Corporate Bond 358,000 units | 352,633 |
| Fannie Mae Remic Series 2003-W2 5.9% Due 07/25/2042 | Government Mortgage Backed Security 316,354 units | 352,612 |
| Berkshire Hathaway Inc. 4.4% Due 05/15/2042 | Corporate Bond 334,000 units | 351,620 |
| Public Service Electric and Gas Company 4.05% Due 05/01/2045 | Corporate Bond 350,000 units | 350,467 |
| Voya CLO 2014-2 Ltd. 2014-2 Class A1 Floating Rate Due 07/17/2026 | Asset Backed Security 350,000 units | 350,242 |
| Pernod Ricard SA 2.95% Due 01/15/2017 | Corporate Bond 350,000 units | 350,189 |
| United States Treasury SEC Stripped Interest Payment Due 05/15/2020 | Government Bond 370,000 units | 350,124 |
| Ginnie Mae 5.25% Due 03/20/2038 | Government Mortgage Backed Security 317,287 units | 348,687 |
| Fannie Mae Pool #MA1866 4.50% Due 04/01/2044 | Government Mortgage Backed Security 318,829 units | 348,477 |
| Fannie Mae Pool #469688 3.38% Due 12/01/2021 | Government Mortgage Backed Security 332,683 units | 348,461 |
| Federal Home Loan Mortgage Corporation Pool #G0-7239 3.00% Due 12/01/2042 | Government Mortgage Backed Security 347,534 units | 347,392 |
| Fannie Mae Pool #A19472 4% Due 10/01/2043 | Government Mortgage Backed Security 327,789 units | 346,271 |
| Federal Home Loan Mortgage Corporation Tranche 00839 2.615% Due 01/25/2023 | Government Mortgage Backed Security 345,000 units | 345,759 |
| Citibank Credit Card Issuance Trust 2008-A2 Floating Rate Due 01/23/2020 | Asset Backed Security 340,000 units | 343,493 |
| Fannie Mae Pool #AM4764 3.44% Due 11/01/2023 | Government Mortgage Backed Security 329,775 units | 343,296 |

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| Impac Secured Assets Corporation 2004-3 Pass-Through Class M-1 Floating Rate Due 11/25/2034 | Collateralized Mortgage Obligation 370,000 units | 343,162 |
| Protective Life Global Funding 1.722% Due 04/15/2019 | Corporate Bond 345,000 units | 342,240 |
| Navient Student Loan Trust Series 2015-3 Class B Floating Rate Due 10/25/2058 | Asset Backed Security 400,000 units | 340,287 |
| Ginnie Mae Pool #MA3663 3.5% Due 05/20/2046 | Government Mortgage Backed Security 326,736 units | 340,014 |
| Gilead Sciences, Inc. 4.15% Due 03/01/2047 | Corporate Bond 355,000 units | 337,180 |
| Fannie Mae Pool #MA2010 4.00% Due 08/01/2044 | Government Mortgage Backed Security 316,590 units | 336,666 |
| Duquesne Light Holdings, Inc. 6.4% Due 09/15/2020 | Corporate Bond 300,000 units | 334,736 |
| Ocwen Master Advance Receivables Trust Series 15-T3 Class AT3 3.211% Due 11/15/2047 | Asset Backed Security 334,000 units | 333,930 |
| Credit Suisse First Boston Mortgage Securities Corporation 2004-AR6 Pass-Through Class 2-A Variable Rate Due 10/25/34 | Collateralized Mortgage Obligation 333,089 units | 330,166 |
| Boston Properties Ltd. Partnership 3.8% Due 02/01/2024 | Corporate Bond 325,000 units | 329,617 |

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Schedule H, line 4i – Schedule of Assets (Held at End of Year) (continued)

| Identity of Issue | Description of Investment | Current Value |
|---|---|---------------|
| Actavis Funding SCS 4.75% Due 03/15/2045 | Corporate Bond 333,000 units | 326,917 |
| Federal Home Loan Mortgage Corporation Series 4374 Class NC Step-up Due 02/15/2046 | Government Mortgage Backed Security 315,938 units | 326,822 |
| Teva 2.8% Due 07/21/2023 | Corporate Bond 345,000 units | 326,574 |
| Duke Energy Corporation 3.75% Due 06/01/2045 | Corporate Bond 343,000 units | 326,511 |
| Fannie Mae Pool #Am4407 3.65% Due 09/01/2023 | Government Mortgage Backed Security 309,425 units | 325,603 |
| Fannie Mae Pool #FN0001 3.766% Due 12/01/2020 | Government Mortgage Backed Security 307,407 units | 324,454 |
| Americredit Corporation 1.27% Due 01/08/2020 | Asset Backed Security 321,411 units | 321,367 |
| Chase Issuance Trust Series 2007-A2 Class A2 Floating Rate Due 04/15/2019* | Asset Backed Security 320,000 units | 320,000 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3662 5% Due 04/15/2040 | Government Mortgage Backed Security 291,768 units | 318,468 |
| J.P. Morgan Chase & Company 6.0% Due 01/15/2018* | Corporate Bond 305,000 units | 318,153 |
| CVS Health Corp 5.125% Due 07/20/2045 | Corporate Bond 285,000 units | 317,617 |
| Federal Home Loan Mortgage Corporation Pool #G08737 3% Due 12/01/2046 | Government Mortgage Backed Security 319,204 units | 317,293 |
| Verizon Communications Inc. 4.862% Due 08/21/2046 | Corporate Bond 313,000 units | 317,161 |
| Continental Airlines, Inc. Pass/Through Series 2000/1 Class A-1 8.048% Due 5/1/2022 | Corporate Bond 283,442 units | 314,975 |
| United States Treasury SEC Stripped Interest Payment Due 05/15/2031 | Government Bond 470,000 units | 311,438 |
| Ginnie Mae 6% Due 11/16/2032 | Government Mortgage Backed Security 276,511 units | 311,402 |
| Bank America Corporation 5.75% Due 12/01/2017* | Corporate Bond 300,000 units | 310,755 |
| The Goldman Sachs Group, Inc. 5.25% Due 07/27/2021 | Corporate Bond 283,000 units | 310,165 |
| Commercial Mortgage Trust Series 2015-CRE25 Class A-4 3.759% Due 08/10/2048 | Commercial Mortgage-Backed Security 297,000 units | 309,915 |
| Fannie Mae Pool #MA1510 4.00% Due 07/01/2043 | Government Mortgage Backed Security 291,238 units | 308,944 |
| Fannie Mae Remic Series 416 Class A300 3% Due 11/25/2042 | Government Mortgage Backed Security 312,409 units | 308,579 |
| Encore Credit Floating Rate Due 01/25/2036 | Asset Backed Security 308,833 units | 307,932 |
| Ginnie Mae Pool 2013-H05 Remic Pass-Through Class FB Floating Rate Due 02/20/2062 | Government Mortgage Backed Security 306,896 units | 306,728 |
| Appalachian Power Company 4.45% Due 06/01/2045 | Corporate Bond 300,000 units | 306,527 |
| Morgan Stanley 7.3% Due 05/13/2019 | Corporate Bond 275,000 units | 306,426 |
| Federal Home Loan Mortgage Corporation Multiclass Series 323 Class 300 Due 01/15/2044 | Government Mortgage Backed Security 303,979 units | 302,487 |
| Fannie Mae Pool #Fn0009 3.414% Due 10/01/2020 | Government Mortgage Backed Security 288,096 units | 300,713 |
| Ford Motor Credit Company LLC Floating Rate Due 01/09/2018 | Corporate Bond 298,000 units | 298,876 |
| Fannie Mae Pool #Am4493 3.92% Due 10/01/2023 | Government Mortgage Backed Security 280,000 units | 298,548 |

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| VNDO Mortgage Trust 2012-6 2.9950% Due 11/15/2030 | Commercial Mortgage-Backed Security 295,237 units | 297,959 |
| National Credit Union Association Guaranteed Trust 2010-R3 Due 12/06/2020 | Government Mortgage Backed Security 293,399 units | 294,180 |
| Bank of America Corporation 6% Due 09/01/2017* | Corporate Bond 285,000 units | 293,259 |
| Fannie Mae Remic Trust 2004-W12 6.5% Due 07/25/2044 | Government Mortgage Backed Security 250,856 units | 293,244 |
| Bank of America Corporation 4% Due 01/22/2025* | Corporate Bond 292,000 units | 292,367 |
| Fannie Mae Pool #AM6429 3.58% Due 08/01/2029 | Government Mortgage Backed Security 280,065 units | 291,422 |
| Fannie Mae Pool #467136 4.57% Due 01/01/2021 | Government Mortgage Backed Security 267,140 units | 290,134 |
| Capital Auto 1.72% Due 01/22/2019 | Asset Backed Security 289,000 units | 289,699 |
| DT Auto Owner Trust 2016/3 Class A 1.75% Due 11/15/2019 | Asset Backed Security 288,147 units | 288,446 |
| Fannie Mae Remic Series 2014-M1 Class A Floating Rate Due 07/25/2023 | Government Mortgage Backed Security 275,000 units | 283,918 |
| AT&T Inc. 4.8% Due 06/15/2044 | Corporate Bond 300,000 units | 283,474 |
| Fannie Mae Pool #MA1900 4.50% Due 04/01/2044 | Government Mortgage Backed Security 257,381 units | 281,306 |
| Citigroup Inc. 4.25% Due 08/15/2017 | Corporate Bond 275,000 units | 278,781 |
| United States Treasury Note .75% Due 10/31/2018 | Government Bond 280,000 units | 277,987 |
| Jersey Central Power & Light Company 4.7% Due 04/01/2024 | Corporate Bond 261,000 units | 277,709 |
| MetLife Global 1.95% Due 09/15/2021* | Corporate Bond 285,000 units | 277,070 |
| Ventas Realty Ltd. 3.5% Due 02/01/2025 | Corporate Bond 280,000 units | 275,667 |
| HCA Inc. 6.5% Due 02/15/2020 | Corporate Bond 250,000 units | 273,500 |
| UBS AG Stamford Branch 1.8% Due 03/26/2018 | Corporate Bond 271,000 units | 271,187 |
| Fannie Mae Remic Series 2004-T1 6% Due 01/25/2044 | Government Mortgage Backed Security 242,244 units | 270,853 |
| Wachovia Bank National Association 6% Due 11/15/2017* | Corporate Bond 260,000 units | 269,826 |
| PFP 2015-2 Ltd./PFP 2015-2 LLC Class A Variable Rate Due 07/14/2034 | Commercial Mortgage-Backed Security 269,970 units | 269,707 |
| Fannie Mae Pool #MA1900 4.50% Due 05/01/2039 | Government Mortgage Backed Security 245,390 units | 268,258 |
| Opteum Mortgage Acceptance Corporation 2005-4 Class I-A1C Floating Rate Due 11/25/2035 | Collateralized Mortgage Obligation 269,288 units | 266,761 |
| Fannie Mae Pool #AM6430 3.58% Due 08/01/2029 | Government Mortgage Backed Security 255,922 units | 266,300 |
| Trafigura Securitizations Finance plc Floating Rate Due 10/15/2021 | Asset Backed Security 266,000 units | 265,358 |
| Colony American Finance 2016/2 2.554% Due 11/15/2048 | Asset Backed Security 271,459 units | 264,272 |
| Fannie Mae Pool #AN0335 3.39% Due 01/01/2031 | Government Mortgage Backed Security 260,000 units | 264,000 |
| Fannie Mae Pool #AM9491 3.55% Due 08/01/2030 | Government Mortgage Backed Security 255,148 units | 263,340 |
| Federal Home Loan Mortgage Corporation Pool #G18592 3% Due 03/01/2031 | Government Mortgage Backed Security 255,941 units | 262,835 |
| Fannie Mae Pool #AM4198 3.55% Due 03/01/2024 | Government Mortgage Backed Security 250,254 units | 262,261 |
| Fannie Mae Pool #Am8203 2.74% Due 03/01/2025 | | 260,402 |

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| | Government Mortgage Backed Security 261,844 units | |
| Fannie Mae Series 2002-86 6% Due 09/25/2032 | Government Mortgage Backed Security 228,541 units | 260,144 |
| J.P. Morgan Chase Bank of New York 6% Due 10/01/2017* | Corporate Bond 250,000 units | 257,996 |
| Metlife Inc. 7.8% Due 11/01/2025* | Corporate Bond 205,000 units | 257,960 |
| Fannie Mae Pool #AN1835 2.535% Due 07/01/2028 | Government Mortgage Backed Security 275,000 units | 257,758 |
| Fannie Mae Series 2009-W1 6% Due 12/25/2049 | Government Mortgage Backed Security 227,393 units | 257,751 |
| SLM Student Loan Trust 2003-12 Class A-5 Variable Rate Due 09/15/2022 | Asset Backed Security 257,685 units | 257,344 |
| Fannie Mae Pool #AM6428 3.58% Due 08/01/2029 | Government Mortgage Backed Security 246,264 units | 256,251 |
| United States Treasury Bond 4.24% Due 05/15/2039 | Government Bond 210,000 units | 254,961 |
| Federal Home Loan Mortgage Corporation Series 2899 4% Due 12/15/2019 | Government Mortgage Backed Security 248,405 units | 253,704 |
| The Goldman Sachs Group, Inc. 3.85% Due 07/08/2024 | Corporate Bond 248,000 units | 253,156 |
| Fannie Mae Series 2013-96 3.5% Due 09/25/2038 | Government Mortgage Backed Security 243,185 units | 252,251 |
| American Home Mortgage Investment Trust Series 2004-3 Class 5A Variable Rate Due 10/25/2034 | Collateralized Mortgage Obligation 251,764 units | 251,748 |
| J.P. Morgan Chase & Company 1.8% Due 01/25/2018* | Corporate Bond 250,000 units | 250,277 |
| UBS Commercial Mortgage Trust 2012-C1 Variable Rate Due 05/10/2045 | Commercial Mortgage-Backed Security 250,000 units | 249,972 |
| UBS AG Stamford Branch 1.375% Due 06/01/2017 | Corporate Bond 250,000 units | 249,942 |
| Fannie Mae Pool #Am6501 3.32% Due 08/01/2026 | Government Mortgage Backed Security 245,000 units | 249,852 |
| Stadshypotek AB (publ) 1.875% Due 10/02/2019 | Corporate Bond 250,000 units | 248,715 |
| Fannie Mae Remic Trust 2007-93 4.50% Due 09/25/2037 | Government Mortgage Backed Security 226,320 units | 247,007 |
| GS Mortgage Securities Corporation Trust 2011-GC5 Due 08/10/2044 | Commercial Mortgage-Backed Security 245,000 units | 243,389 |
| Bank of America Corporation 5.65% Due 05/01/2018* | Corporate Bond 230,000 units | 240,985 |
| Westgate Resorts 2.15% Due 12/20/2026 | Corporate Bond 243,407 units | 240,668 |
| J.P. Morgan Chase & Company 4.25% Due 10/01/2027* | Corporate Bond 230,000 units | 236,308 |
| Ginnie Mae 2015-H32 Remic Pass-Through Class FH Due 12/20/2065 | Government Mortgage Backed Security 235,627 units | 235,912 |
| Siemens 2% Due 09/15/2023 | Corporate Bond 250,000 units | 235,885 |
| Oracle Corporation 3.625% Due 07/15/2023 | Corporate Bond 224,000 units | 234,770 |
| UnitedHealth Group, Inc. 4.625% Due 07/15/2035 | Corporate Bond 215,000 units | 234,358 |
| Fannie Mae Remic Trust 2001-81 6.5% Due 01/25/2032 | Government Mortgage Backed Security 201,836 units | 228,929 |
| Microsoft Corporation 3.75% Due 02/12/2045 | Corporate Bond 242,000 units | 226,936 |
| Apple Inc. 4.65% Due 02/23/2046 | Corporate Bond 210,000 units | 226,768 |
| Anadarko Petroleum Corporation 6.45% Due 09/15/2036 | Corporate Bond 190,000 units | 226,132 |
| Nordea Bank 1.625% Due 05/15/2018 | Corporate Bond 225,000 units | 224,460 |
| Americredit Corporation 1.26% Due 11/08/2019 | Asset Backed Security 223,322 units | 223,321 |
| Wachovia Corporation 5.75% Due 02/01/2018* | Corporate Bond 210,000 units | 218,945 |
| UBS/Bank of America Merrill Lynch Trust Series 2012-WRM 3.663% Due 06/10/2030* | Commercial Mortgage-Backed Security 211,000 units | 215,539 |

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| HSBC Bank plc 4.75% Due 01/19/2021 | Corporate Bond 200,000 units | 214,337 |
| Conoco Inc. 6.95% Due 04/15/2029 | Corporate Bond 170,000 units | 213,785 |
| Kraft Heinz Foods Co 1.6% Due 06/30/2017 | Corporate Bond 213,000 units | 213,171 |
| Fannie Mae Pool #AN1161 3.05% Due 04/01/2028 | Government Mortgage Backed Security 215,000 units | 212,079 |
| New York State Dormitory Authority 5.289% Due 03/15/2033 | Municipal/Provincial Bond 180,000 units | 209,270 |
| Comcast Corporation 4.4% Due 08/15/2035 | Corporate Bond 200,000 units | 209,228 |
| General Motors Financial Company, Inc. 4.75 Due 08/15/2017 | Corporate Bond 205,000 units | 208,888 |
| Continental Airlines, Inc. Pass/Through 5.983% Due 04/19/2023 | Corporate Bond 188,612 units | 208,416 |
| CPS Auto 1.65% Due 11/15/2019 | Asset Backed Security 207,790 units | 207,910 |
| UBS Commercial Mortgage 2007 C7 Variable Rate Mortgage Pass Thru Class A/3 09/15/2045 | Commercial Mortgage-Backed Security 201,969 units | 206,957 |
| UBS-Barclays Commercial Mortgage Trust 2012-C2 3.52500009537% Due 05/10/2063 | Commercial Mortgage-Backed Security 197,600 units | 206,754 |
| Energy Transfer 5.15% Due 03/15/2045 | Corporate Bond 215,000 units | 206,202 |
| The Goldman Sachs Group, Inc. 5.375% Due 03/15/2020 | Corporate Bond 190,000 units | 206,147 |
| Merrill Lynch & Co., Inc. 6.4% Due 08/28/2017* | Corporate Bond 200,000 units | 206,133 |
| Fannie Mae Remic Trust 2010/137 4.5% Due 10/25/2040 | Government Mortgage Backed Security 197,804 units | 204,425 |
| Federal Home Loan Mortgage Corporation Multiclass Tranche 2.72% Due 07/25/2026 | Government Mortgage Backed Security 210,000 units | 203,386 |
| General Electric Capital Corporation 3.1% Due 01/09/2023 | Corporate Bond 200,000 units | 202,695 |
| Shell International Finance BV 4.375% Due 05/11/2045 | Corporate Bond 200,000 units | 202,595 |
| MidAmerican Energy 4.8% Due 09/15/2043 | Corporate Bond 183,000 units | 202,429 |
| North Shore Long Island 4.8% Due 11/01/2042 | Corporate Bond 200,000 units | 202,286 |
| Ford Motor Credit Company LLC 3.336% Due 03/18/2021 | Corporate Bond 200,000 units | 201,388 |
| Santander UK plc 1.65% Due 09/29/2017 | Corporate Bond 200,000 units | 200,212 |
| Healthcare Realty Trust Inc. 3.75% Due 04/15/2023 | Corporate Bond 200,000 units | 199,285 |
| Santander Dr Auto 1.5% Due 08/17/2020 | Asset Backed Security 199,000 units | 198,120 |
| Williams Partners LP 3.6% Due 03/15/2022 | Corporate Bond 197,000 units | 198,042 |
| Healthcare Trust of America Inc. 3.5% Due 08/01/2026 | Corporate Bond 205,000 units | 195,904 |
| Bank of New York Mellon Corporation 2.5% Due 04/15/2021 | Corporate Bond 195,000 units | 195,217 |
| Hyundai Auto 1.12% Due 11/15/2019 | Asset Backed Security 193,000 units | 192,647 |
| Federal Home Loan Mortgage Corporation Pool #G18626 2.5% Due 01/01/2032 | Government Mortgage Backed Security 190,000 units | 190,512 |
| Ford Credit Auto Owner 1.28% Due 09/15/2019 | Asset Backed Security 189,770 units | 189,845 |
| Texas Eastern Transmission, LP 2.8% Due 10/15/2022 | Corporate Bond 195,000 units | 189,805 |
| AT&T Inc. 4.75% Due 05/15/2046 | Corporate Bond 200,000 units | 189,484 |
| Volt XXXII LLC Series 2015-NPL3 Class A1144A 3.375% Due 10/25/2058 | Asset Backed Security 189,717 units | 189,452 |
| Hyundai Auto 1.05% Due 04/15/2019 | Asset Backed Security 188,745 units | 188,646 |
| Bank of America Corporation 4.125% Due 01/22/2024* | Corporate Bond 181,000 units | 188,104 |
| Federal Home Loan Mortgage Corporation Multiclass Series 2072 6.5% Due 07/15/2028 | Government Mortgage Backed Security 164,920 units | 185,773 |
| BP Capital Markets plc 3.062% Due 03/17/2022 | Corporate Bond 183,000 units | 185,105 |
| Nissan Auto .87000000477% Due 11/15/2018 | Asset Backed Security 185,112 units | 185,007 |
| | | 184,703 |

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| Federal Home Loan Mortgage Corporation Series 2595 5% Due 04/15/2023 | Government Mortgage Backed Security 173,946 units | |
| Federal Home Loan Mortgage Corporation Multiclass Series 2980 6% Due 05/15/2035 | Government Mortgage Backed Security 160,461 units | 182,195 |
| Westlake 1.57% Due 06/17/2019 | Asset Backed Security 182,000 units | 182,159 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3415 Class TF Due 08/15/2035 | Government Mortgage Backed Security 179,668 units | 182,073 |
| Springleaf Mortgage Loan Trust 2013-2 Class M-1 Variable Rate Due 12/25/2065 | Collateralized Mortgage Obligation 181,000 units | 181,556 |
| Wal-Mart Stores, Inc. 4.75% Due 10/02/2043 | Corporate Bond 160,000 units | 179,415 |
| United States Treasury Note 1% Due 06/30/2019 | Government Bond 180,000 units | 178,594 |
| Newell Rubbermaid Inc. 3.85% Due 04/01/2023 | Corporate Bond 170,000 units | 176,342 |
| Honda Auto .82% Due 07/23/2018 | Asset Backed Security 175,838 units | 175,725 |
| Verizon Communications Inc. 4.522% Due 09/15/2048 | Corporate Bond 183,000 units | 175,481 |
| Springleaf Mortgage Loan Trust 2013-2 Class M-2 Variable Rate 12/25/2065 | Collateralized Mortgage Obligation 175,000 units | 175,451 |
| Fannie Mae Pool #Ap0645 3.5% Due 07/01/2032 | Government Mortgage Backed Security 167,736 units | 174,226 |
| Federal Home Loan Mortgage Corporation Multiclass Series 4168 Class JA 3.5% Due 02/15/2043 | Government Mortgage Backed Security 169,315 units | 173,527 |
| WFRBS Commercial Mortgage Trust Variable Rate Due 03/15/2045 | Commercial Mortgage-Backed Security 190,000 units | 173,088 |
| Ginnie Mae Pool 2012-84 Class LI I-O 4% Due 05/16/2042 | Government Mortgage Backed Security 978,799 units | 171,044 |
| J. P. Morgan Mortgage Floating Rate Due 06/25/2035* | Asset Backed Security 168,971 units | 168,624 |
| HSBC Holdings plc 4% Due 03/30/2022 | Corporate Bond 163,000 units | 168,599 |
| Morgan Stanley 5.75% Due 01/25/2021 | Corporate Bond 150,000 units | 166,436 |
| Wells Fargo & Company 4.48% Due 01/16/2024* | Corporate Bond 158,000 units | 166,320 |
| Buckeye Partners LP 3.95% Due 12/01/2026 | Corporate Bond 170,000 units | 165,445 |
| Fannie Mae Preassign 00653 5.5% Due 03/25/2023 | Government Mortgage Backed Security 151,864 units | 164,284 |
| Royal Bank of Canada 1.2% Due 09/19/2017 | Corporate Bond 163,000 units | 162,781 |
| Fannie Mae Remic Series 2013-6 Class GI 09/25/2032 | Government Mortgage Backed Security 1,518,375 units | 162,676 |
| Telefonica 5.134% Due 04/27/2020 | Corporate Bond 150,000 units | 160,719 |
| Biogen Inc. 5.2% Due 09/15/2045 | Corporate Bond 150,000 units | 160,522 |
| CarFinance Capital Auto Trust 2014-2 Class B 2.64% Due 11/16/2020 | Asset Backed Security 160,000 units | 160,344 |
| Enterprise Products Company 3.75% Due 02/15/2025 | Corporate Bond 157,000 units | 159,522 |
| Total Capital Canada Ltd. 2.75% Due 07/15/2023 | Corporate Bond 160,000 units | 158,331 |
| J.P. Morgan Chase & Company 4.25% Due 10/15/2020* | Corporate Bond 149,000 units | 157,677 |
| Fannie Mae Tranche 00743 3.5% Due 10/25/2037 | Government Mortgage Backed Security 151,505 units | 157,434 |
| Cox Communications, Inc. 3.85% Due 02/01/2025 | Corporate Bond 160,000 units | 156,920 |
| Healthcare Realty Trust Inc. 5.75% Due 01/15/2021 | Corporate Bond 142,000 units | 156,066 |
| Celgene Corporation 5% Due 08/15/2045 | Corporate Bond 150,000 units | 155,960 |
| Merrill Lynch Mortgage Investors, Inc. Series 2003-5 Class A-1 Due 10/25/2028* | Collateralized Mortgage Obligation 159,235 units | 155,474 |
| General Electric Company 4.5% Due 03/11/2044 | Corporate Bond 144,000 units | 154,580 |
| Fannie Mae Preassign 00166 6.5% Due 08/25/2036 | Government Mortgage Backed Security 136,009 units | 154,228 |

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| Residential Accredit Loans, Inc. Pass-Through Trust Series 2004-QS7 5.5% Due 05/25/2034 | Collateralized Mortgage Obligation 151,366 units | 153,678 |
| General Electric Capital Corporation 5.5% Due 01/08/2020 | Corporate Bond 140,000 units | 153,397 |
| HCP, Inc. 4.2% Due 03/01/2024 | Corporate Bond 150,000 units | 152,666 |
| Ginnie Mae 0% Due 12/20/2040 | Government Mortgage Backed Security 182,913 units | 151,176 |
| Spectra Energy Capital 5.65% Due 03/01/2020 | Corporate Bond 141,000 units | 151,120 |
| Federal Home Loan Mortgage Corporation Series 3852 Floating Rate Due 05/15/2041 | Government Mortgage Backed Security 145,373 units | 150,907 |
| HBOS plc Tranche # Sb 00008 6.75% Due 5/21/2018 | Corporate Bond 143,000 units | 150,793 |
| United States Treasury Note 3.25% Due 12/31/2016 | Government Bond 150,000 units | 150,000 |
| PRICOA Global Funding 1.6% Due 05/29/2018 | Corporate Bond 150,000 units | 149,899 |
| General Electric Capital Corporation 5.875% Due 01/14/2038 | Corporate Bond 119,000 units | 149,765 |
| Macmo Master Asset Securitization Trust 5.5% Due 12/25/2033 | Collateralized Mortgage Obligation 147,213 units | 149,428 |
| Boardwalk REIT 4.95% Due 12/15/2024 | Corporate Bond 145,000 units | 148,882 |
| Sprint Nextel Corporation 9% Due 11/15/2018 | Corporate Bond 135,000 units | 148,838 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3087 5.5% Due 12/15/2025 | Government Mortgage Backed Security 136,949 units | 148,614 |
| BellSouth Corporation 6.55% Due 06/15/2034 | Corporate Bond 135,000 units | 148,141 |
| Charter 4.908% Due 07/23/2025 | Corporate Bond 140,000 units | 147,550 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3005 5% Due 07/15/2025 | Government Mortgage Backed Security 136,012 units | 146,900 |
| HCA Inc. 4.25% Due 11/15/2023 | Corporate Bond 140,000 units | 143,764 |
| DT Auto Owner Trust Class A 2% Due 09/16/2019 | Asset Backed Security 142,902 units | 143,068 |
| Wells Fargo & Company 3% Due 10/23/2026* | Corporate Bond 150,000 units | 142,860 |
| Verizon Communications Inc. 5.05% Due 03/15/2034 | Corporate Bond 135,000 units | 142,160 |
| Tenet Healthcare Corporation Floating Rate Due 06/15/2020 | Corporate Bond 140,000 units | 141,050 |
| Rockies Express Pipeline LLC 6.85% Due 07/15/2018 | Corporate Bond 132,000 units | 139,425 |
| Time Warner Inc. 4.75% Due 03/29/2021 | Corporate Bond 130,000 units | 139,269 |
| Apple Inc. 4.375% Due 05/13/2045 | Corporate Bond 135,000 units | 138,688 |
| Niagara Mohawk Power Corporation 3.508% Due 10/01/2024 | Corporate Bond 136,000 units | 138,536 |
| SFAVE Commerical Series 2015/5 Class A-1 3.872% Due 01/05/2043 | Commercial Mortgage-Backed Security 140,000 units | 137,690 |
| Keycorp 5.1% Due 03/24/2021 | Corporate Bond 125,000 units | 136,692 |
| General Motors Company 4.875% Due 10/02/2023 | Corporate Bond 130,000 units | 136,275 |
| Kraft Heinz Foods Company 3% Due 06/01/2026 | Corporate Bond 145,000 units | 136,131 |
| GS Mortgage Securities Corporation 2012/Aloha Commerical 3.551% Due 4/10/2034 | Commercial Mortgage-Backed Security 130,000 units | 135,870 |
| HSI Asset Securitization Corporation Trust 11-A 3% Due 25/12/2035 | Asset Backed Security 136,455 units | 135,764 |
| Constellation Brands Inc. 6% Due 05/01/2022 | Corporate Bond 120,000 units | 135,341 |
| TransCanada 3.75% Due 10/16/2023 | Corporate Bond 130,000 units | 134,541 |
| Sequoia Mortgage Trust 2004-1 Floating Rate Due 11/20/2034 | Collateralized Mortgage Obligation 143,218 units | 134,126 |
| Bank of Montreal 2.55% Due 11/06/2022 | Corporate Bond 135,000 units | 133,353 |
| Liberty Street Trust 2016-225L 3.597% Due 02/10/2036 | Commercial Mortgage-Backed Security 130,000 units | 133,273 |
| Merrill Lynch & Co., Inc. 6.875% Due 04/25/2018* | Corporate Bond 125,000 units | 132,864 |

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| Commercial Mortgage Trust 2016-787S Pass-through Class A-144A Due 02/10/2036 | Commercial Mortgage-Backed Security 130,000 units | 132,845 |
| Morgan Stanley Capital I Trust 2011-C3 4.054% Due 07/15/2049 | Commercial Mortgage-Backed Security 127,721 units | 132,792 |
| J.P. Morgan Mortgage Trust Series 2004-A3 Due 07/25/2034* | Collateralized Mortgage Obligation 137,054 units | 132,639 |
| BAMLL Commercial Mortgage Securities Trust 3.5343% Due 03/10/2037 | Commercial Mortgage-Backed Security 130,000 units | 132,422 |
| Vericrest Opportunity Loan Series 16 Class A-1 Step 12/25/2046 | Asset Backed Security 132,000 units | 132,358 |
| Nabors Industries Ltd. 4.625% Due 09/15/2021 | Corporate Bond 130,000 units | 132,148 |
| Kraft Heinz Foods Company 4.375% Due 06/01/2046 | Corporate Bond 140,000 units | 131,737 |
| Exxon Mobil Corporation 2.709% Due 03/06/2025 | Corporate Bond 135,000 units | 131,418 |
| Chevron Corporation 2.419% Due 11/17/2020 | Corporate Bond 130,000 units | 130,926 |
| Federal Home Loan Mortgage Corporation Pool #G08722 3.5% Due 09/01/2046 | Government Mortgage Backed Security 127,405 units | 130,581 |
| Homestar Mortgage Acceptance Corporation Series 2004-4 Class A3 Floating Rate Due 09/25/2034 | Collateralized Mortgage Obligation 132,597 units | 129,861 |
| Commercial Mortgage Trust 2013-300P 4.353% Due 08/10/2030 | Commercial Mortgage-Backed Security 120,000 units | 129,860 |
| BP Capital Markets plc 3.814% Due 02/10/2024 | Corporate Bond 125,000 units | 129,858 |
| Citigroup Inc. 3.7% Due 01/12/2026 | Corporate Bond 130,000 units | 129,331 |
| Reckson Operating Partnership, LP 4.5% Due 12/01/2022 | Corporate Bond 128,000 units | 129,275 |
| Hilton Worldwide Finance LLC 5.625% Due 10/15/2021 | Corporate Bond 125,000 units | 129,125 |
| Raymond James Financial, Inc. 4.95% Due 07/15/2046 | Corporate Bond 135,000 units | 128,519 |
| Verizon Communications Inc. 4.4% Due 11/01/2034 | Corporate Bond 130,000 units | 128,308 |
| Continental Airlines Pass-Through 6.9% Due 07/02/2019 | Corporate Bond 126,045 units | 127,066 |
| Apple Inc. 2.15% Due 02/09/2022 | Corporate Bond 128,000 units | 125,864 |
| RBS Commerical Funding Inc. 2013-GSP Trust Class A Variable Rate Due 01/13/2032 | Commercial Mortgage-Backed Security 120,000 units | 125,770 |
| First Data Corporation 5% Due 01/15/2024 | Corporate Bond 125,000 units | 125,665 |
| Ford Motor Company 7.45% Due 07/16/2031 | Corporate Bond 100,000 units | 125,505 |
| Berkshire Hathaway Inc. 3.4% Due 01/31/2022 | Corporate Bond 120,000 units | 125,246 |
| Americredit 1.42% Due 10/08/2019 | Asset Backed Security 123,885 units | 123,975 |
| Apple Inc. 2.4% Due 05/03/2023 | Corporate Bond 126,000 units | 122,688 |
| Nissan Auto 1.34% Due 10/15/2020 | Asset Backed Security 123,000 units | 122,631 |
| United States Treasury Bond 6.375% Due 08/15/2027 | Government Bond 90,000 units | 122,523 |
| Fannie Mae Series 417 Class C11 2.5% Due 2/25/2028 | Government Mortgage Backed Security 1,513,345 units | 122,489 |
| Merrill Lynch Mortgage Investors, Inc. Series 2004-B Class 1 Due 05/25/2029* | Collateralized Mortgage Obligation 125,485 units | 122,071 |
| Credit Agricole SA Floating Rate Due 08/15/2039 | Corporate Bond 110,000 units | 120,672 |
| Ameriprise Financial, Inc. 4% Due 10/15/2023 | Corporate Bond 115,000 units | 120,607 |
| EOG Resources, Inc. 2.625% Due 03/15/2023 | Corporate Bond 124,000 units | 120,207 |
| Comcast Corporation 6.5% Due 01/15/2017 | Corporate Bond 120,000 units | 120,169 |
| Nissan Auto 1.11% Due 05/15/2019 | Asset Backed Security 118,947 units | 118,858 |
| Chase Mortgage Financial Trust Series 2007-A1 Pass-Through Due 02/25/2037* | Collateralized Mortgage Obligation 118,745 units | 118,506 |
| Northeast Utilities 3.15% Due 01/15/2025 | Corporate Bond 120,000 units | 118,478 |
| Ginnie Mae II Pool #3760 Series 2035 5.5% Due 09/20/2035 | Government Mortgage Backed Security 105,588 units | 118,218 |

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| Dr Auto 4.18% Due 03/15/2024 | Asset Backed Security 119,000 units | 118,110 |
| First Horizon Mortgage Pass-Through Trust Series 2004-AR6 4.75% Due 12/25/34 | Collateralized Mortgage Obligation 118,254 units | 117,983 |
| Anheuser-Busch 4.7% Due 02/01/2036 | Corporate Bond 111,000 units | 116,757 |
| Ford Credit Auto Owner 1.33% Due 10/15/2020 | Asset Backed Security 117,000 units | 116,615 |
| Capital One Financial Corporation 3.75% Due 04/24/2024 | Corporate Bond 115,000 units | 116,497 |
| Ontario Province Canada 4% Due 10/07/2019 | Municipal/Provincial Bond 110,000 units | 116,222 |
| UBS Commercial Mortgage Income Only Trust 2012-C1 2.561868% Due 05/10/2045 | Commercial Mortgage-Backed Security 1,294,127 units | 115,578 |
| Federal Home Loan Mortgage Corporation Multiclass Tranche 00430 3.151% Due 11/25/2025 | Government Mortgage Backed Security 113,000 units | 115,390 |
| FirstEnergy Transmission LLC 5.45% Due 07/15/2044 | Corporate Bond 108,000 units | 114,649 |
| Fannie Mae Pool #890231 5% Due 07/01/2025 | Government Mortgage Backed Security 106,859 units | 114,556 |
| Praxair, Inc. 1.25% Due 11/07/2018 | Corporate Bond 115,000 units | 114,476 |
| British Telecommunications plc Step-up Due 12/15/2030 | Corporate Bond 75,000 units | 114,426 |
| GLS Auto 2.73% Due 10/15/2020 | Asset Backed Security 114,311 units | 114,283 |
| Ryder System, Inc. Trust 00208 3.5% Due 06/01/2017 | Corporate Bond 113,000 units | 113,956 |
| Verizon Owner Trust 2016-1 1.42% Due 01/20/2021 | Asset Backed Security 114,000 units | 113,207 |
| Peco Energy Company 2.375% Due 09/15/2022 | Corporate Bond 115,000 units | 112,937 |
| Hydro-Quebec Series 8.4% Due 01/15/2022 | Municipal/Provincial Bond 90,000 units | 112,501 |
| Valeant Pharmaceuticals International, Inc. 5.5% Due 03/01/2023 | Corporate Bond 150,000 units | 112,500 |
| Fannie Mae 1.43% Due 03/25/2037 | Government Mortgage Backed Security 756,406 units | 111,524 |
| Morgan Stanley 7.3% Due 05/13/2019 | Corporate Bond 100,000 units | 111,428 |
| Principal Life Global 2.25% Due 10/15/2018* | Corporate Bond 110,000 units | 111,093 |
| The Goldman Sachs Group, Inc. 7.5% Due 02/15/2019 | Corporate Bond 100,000 units | 110,858 |
| General Electric Capital Corporation 5.625% Due 05/01/2018 | Corporate Bond 105,000 units | 110,816 |
| General Electric Capital Corporation 6% Due 08/07/2019 | Corporate Bond 100,000 units | 110,487 |
| International Business Machines Corporation 7.625% Due 10/15/2018 | Corporate Bond 100,000 units | 110,404 |
| Norfolk Southern Corporation 2.903% Due 02/15/2023 | Corporate Bond 111,000 units | 110,316 |
| Bayview Commercial Asset Trust Variable Rate Due 11/25/2035 | Commercial Mortgage-Backed Security 127,724 units | 110,129 |
| Cisco Systems, Inc. 3.625% Due 03/04/2024 | Corporate Bond 105,000 units | 109,601 |
| FirstEnergy Corporation 7.375% Due 11/15/2031 | Corporate Bond 85,000 units | 109,556 |
| Americredit 1.81% Due 10/08/2020 | Asset Backed Security 108,000 units | 108,240 |
| Jefferies Group 6.875% Due 04/15/2021 | Corporate Bond 95,000 units | 108,075 |
| Energy Transfer Partners, LP 5.2% Due 2/1/2022 | Corporate Bond 100,000 units | 107,074 |
| Nordea Bank 4.875% Due 01/27/2020 | Corporate Bond 100,000 units | 106,855 |
| Federal Home Loan Mortgage Corporation Multiclass Tranche 2.838% Due 09/25/2022 | Government Mortgage Backed Security 105,000 units | 106,319 |
| Fannie Mae Remic Series 2013 M12 Class FA Floating Rate Due 10/25/2017 | Government Mortgage Backed Security 106,055 units | 106,236 |
| Morgan Stanley 6.625% Due 04/01/2018 | Corporate Bond 100,000 units | 105,753 |
| Americredit 1.53% Due 07/08/2021 | Asset Backed Security 106,000 units | 105,281 |
| | Corporate Bond 105,000 units | 105,139 |

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| Daimler Financial North America LLC 2.25% Due 07/31/2019 | | |
| Lincoln National Corporation 6.25% Due 02/15/2020 | Corporate Bond 95,000 units | 104,920 |
| AT&T Inc. 4.45% Due 04/01/2024 | Corporate Bond 100,000 units | 104,244 |
| New York City Municipal Water Finance Authority; Water/Sewer 5.44% Due 06/15/2043 | Municipal/Provincial Bond 85,000 units | 104,193 |
| Burlington Northern and Santa Fe Railway Company 4.15% Due 04/01/2045 | Corporate Bond 102,000 units | 103,439 |
| AT&T Inc. 3.875% Due 08/15/2021 | Corporate Bond 100,000 units | 103,245 |
| General Electric Capital Corporation 5.625% Due 09/15/2017 | Corporate Bond 100,000 units | 103,075 |
| Federal Home Loan Mortgage Corporation Series 3542 Class N 0% Due 07/15/2036 | Government Mortgage Backed Security 114,170 units | 102,942 |
| Walgreens Boots Alliance, Inc. 4.8% Due 11/18/2044 | Corporate Bond 100,000 units | 102,781 |
| Port Authority NY & NJ 5.647% Due 11/01/2040 | Municipal/Provincial Bond 85,000 units | 102,435 |
| Kroger Company 3.4% Due 04/15/2022 | Corporate Bond 100,000 units | 101,936 |
| Canadian Pacific Railway Ltd. 7.125% Due 10/15/2031 | Corporate Bond 75,000 units | 101,638 |
| Union Pacific Corporation 3.25% Due 01/15/2025 | Corporate Bond 100,000 units | 101,629 |
| Celgene Corporation 3.875% Due 08/15/2025 | Corporate Bond 100,000 units | 101,431 |
| The Goldman Sachs Group, Inc. 6.45% Due 05/01/2036 | Corporate Bond 85,000 units | 101,301 |
| CVS Caremark Corporation 4% Due 12/05/2023 | Corporate Bond 96,000 units | 101,150 |
| Intuit Inc. 5.75% Due 03/15/2017 | Corporate Bond 100,000 units | 100,887 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3825 Class AP 4% Due 03/15/2039 | Government Mortgage Backed Security 97,896 units | 100,813 |
| Wyeth 5.95% Due 04/01/2037 | Corporate Bond 80,000 units | 100,676 |
| MetLife Global 3.875% Due 04/11/2022* | Corporate Bond 95,000 units | 100,387 |
| Freeport-McMoran 2.15% Due 03/01/2017 | Corporate Bond 101,000 units | 100,369 |
| NBC Universal Enterprise, Inc. 1.974% Due 04/15/2019 | Corporate Bond 100,000 units | 100,361 |
| American Honda Finance Corporation Bond 1.6% Due 02/16/2018 | Corporate Bond 100,000 units | 100,090 |
| Morgan Stanley 5.5% Due 07/28/2021 | Corporate Bond 90,000 units | 99,732 |
| Citigroup Inc. 2.9% Due 12/08/2021 | Corporate Bond 100,000 units | 99,730 |
| Xcel Energy Inc. 2.6% Due 03/15/2022 | Corporate Bond 100,000 units | 99,592 |
| BCC Funding XIII LLC 2.2% Due 12/20/2021 | Asset Backed Security 100,000 units | 99,485 |
| Bank of America Corporation 3.3% Due 01/11/2023* | Corporate Bond 99,000 units | 99,331 |
| Federal Home Loan Mortgage Corporation Multiclass Series 4030 Income Only 3.50% Due 04/15/2027 | Government Mortgage Backed Security 945,892 units | 99,254 |
| John Deere Capital Corporation 3.35% Due 06/12/2024 | Corporate Bond 97,000 units | 99,092 |
| Massmutual Global Funding 2.5% Due 10/17/2022 | Corporate Bond 100,000 units | 98,197 |
| Fannie Mae Pool #735070 6.5% Due 10/01/2024 | Government Mortgage Backed Security 86,651 units | 98,034 |
| Morgan Stanley 3.125% Due 07/27/2026 | Corporate Bond 102,000 units | 97,448 |
| HRPT Properties Trust 6.65% Due 01/15/2018 | Corporate Bond 95,000 units | 97,407 |
| Federal Home Loan Mortgage Corporation Series 3507 5% Due 03/15/2036 | Government Mortgage Backed Security 93,927 units | 97,378 |
| Ohio State University General Receipts 4.8% Due 06/01/2111 | Municipal/Provincial Bond 100,000 units | 97,190 |
| Colony American Finance 2016-1 Secondary Note Class A Due 06/15/2048 | Commercial Mortgage-Backed Security 99,078 units | 97,099 |
| General Electric Capital Corporation 2.1% Due 12/11/2019 | Corporate Bond 96,000 units | 96,703 |

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| AIG Sun America Global Financing 6.9% Due 03/15/2032* | Corporate Bond 75,000 units | 95,683 |
| Structured Asset Securities Corporation 2003-26A Pass-Through Due 09/25/2033 | Collateralized Mortgage Obligation 97,519 units | 95,459 |
| Hero Funding Trust 2016-3 3.08% Due 09/20/2042 | Collateralized Mortgage Obligation 96,557 units | 95,169 |
| SBA Communications Corporation .875% Due 09/01/2024 | Corporate Bond 96,000 units | 94,800 |
| Nissan Auto 1.32% Due 01/15/2021 | Asset Backed Security 95,000 units | 94,428 |
| Bank of America Corporation 5.65% Due 05/01/2018* | Corporate Bond 90,000 units | 94,299 |
| Rabobank Netherlands Variable Rate Due 12/29/2049 | Corporate Bond 80,000 units | 94,024 |
| United States Treasury Note .875% Due 07/31/2019 | Government Bond 95,000 units | 93,898 |
| Pacific Gas & Electric Company 6.05% Due 03/01/2034 | Corporate Bond 75,000 units | 93,860 |
| Michigan Indiana Power Company 7% Due 03/15/2019 | Corporate Bond 85,000 units | 93,675 |
| Schlumberger Investment 2.4% Due 08/01/2022 | Corporate Bond 95,000 units | 93,261 |
| Diageo Capital plc 4.828% Due 07/15/2020 | Corporate Bond 85,000 units | 92,189 |
| Comcast Corporation 2.35% Due 01/15/2027 | Corporate Bond 100,000 units | 92,183 |
| Fannie Mae Pool #256601 6% Due 02/01/2027 | Government Mortgage Backed Security 81,391 units | 92,112 |
| Apache Corporation 6% Due 01/15/2037 | Corporate Bond 80,000 units | 92,012 |
| HSBC Holdings plc 4.875% Due 01/14/2022 | Corporate Bond 85,000 units | 91,761 |
| Catholic Health 2.95 Due 11/01/2022 | Corporate Bond 94,000 units | 91,454 |
| Enbridge Inc. 4.25% Due 12/01/2026 | Corporate Bond 89,000 units | 91,126 |
| Fannie Mae Pool #254762 5% Due 05/01/2023 | Government Mortgage Backed Security 83,523 units | 90,936 |
| Chevron Phillips Chemical Company LLC 3.4% Due 12/01/2026 | Corporate Bond 91,000 units | 90,845 |
| Shell International Finance BV 4.375% Due 03/25/2020 | Corporate Bond 85,000 units | 90,802 |
| AT&T Inc. 3.6% Due 02/17/2023 | Corporate Bond 90,000 units | 90,767 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3852 Floating Rate Due 05/15/2041 | Government Mortgage Backed Security 87,192 units | 90,304 |
| Sequoia Mortgage Trust 2004-1, 2004-8 Variable Rate Due 09/20/2034 | Collateralized Mortgage Obligation 93,363 units | 89,703 |
| Bank of New York Company, Inc. 3.65% Due 02/04/2024 | Corporate Bond 87,000 units | 89,527 |
| Shell International Finance BV 2.875% Due 05/10/2026 | Corporate Bond 92,000 units | 88,945 |
| Sunoco Logistics 4.25% Due 04/01/2024 | Corporate Bond 87,000 units | 87,672 |
| Fannie Mae Remic Series 2013-13 Class IK Due 03/25/2028 | Government Mortgage Backed Security 1,043,925 units | 87,590 |
| Boeing Company 6% Due 03/15/2019 | Corporate Bond 80,000 units | 87,362 |
| U.S. Bancorp Tranche Trust 00175 3.7% Due 01/30/2024 | Corporate Bond 84,000 units | 87,333 |
| Halliburton Company 3.5% Due 08/01/2023 | Corporate Bond 86,000 units | 87,325 |
| National Semiconductor 6.6% Due 06/15/2017 | Corporate Bond 85,000 units | 87,112 |
| Sempra Energy Company 9.8% Due 02/15/2019 | Corporate Bond 75,000 units | 86,871 |
| Verizon Communications Inc. 4.15% Due 03/15/2024 | Corporate Bond 83,000 units | 86,734 |
| Toyota Auto 1.3% Due 04/15/2020 | Asset Backed Security 87,000 units | 86,721 |
| Ginnie Mae 2007-024 Remic Pass-Through Floating Rate Due 05/20/2037 | Government Mortgage Backed Security 464,539 units | 86,510 |
| Citigroup Inc. 3.2% Due 10/21/2026 | Corporate Bond 90,000 units | 86,060 |
| Penske Truck Leasing Company LP 3.375% Due 02/01/2022 | Corporate Bond 85,000 units | 85,719 |
| Time Warner Cable Inc. 6.75% Due 07/01/2018 | Corporate Bond 80,000 units | 85,410 |
| CWMBS, Inc. 5.25% Due 05/25/2034 | Collateralized Mortgage Obligation 85,191 units | 85,390 |
| | | 85,327 |

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| Master Adjustable Rate Mortgages Trust 2004-8 Due 08/25/2034 | Collateralized Mortgage Obligation 86,247 units | |
| Costco Wholesale Corporation 2.25% Due 02/15/2022 | Corporate Bond 86,000 units | 85,239 |
| Shell International Finance BV 4% Due 05/10/2046 | Corporate Bond 89,000 units | 85,107 |
| CF Industries Holdings, Inc. 3.4% Due 12/01/2021 | Corporate Bond 86,000 units | 85,096 |
| American Express Company 7% Due 03/19/2018 | Corporate Bond 80,000 units | 85,015 |
| Soundview Home Loan Trust 2006-Wf2 Class A-2C Due 12/25/2036 | Asset Backed Security 84,661 units | 84,533 |
| United States Treasury SEC Stripped Interest Payment Due 02/15/2034 | Government Bond 140,000 units | 84,414 |
| Morgan Stanley Trust 2012-IO Remic Pass-Through 1% Due 03/27/2051 | Commercial Mortgage-Backed Security 84,913 units | 84,399 |
| The PNC Financial Services Group, Inc. 2.84% Due 11/09/2022 | Corporate Bond 85,000 units | 84,217 |
| Ginnie Mae 2004-30 5.5% Due 02/20/2034 | Government Mortgage Backed Security 80,385 units | 83,691 |
| American Water Capital Corp. 3% Due 12/01/2026 | Corporate Bond 85,000 units | 83,553 |
| Magellan Midstream Partners LP 5.15% Due 10/15/2043 | Corporate Bond 80,000 units | 83,148 |
| Structured Asset Securities Corporation Series 2004-6XS Due 03/25/2034 | Asset Backed Security 83,044 units | 82,930 |
| Statoil ASA 2.65% Due 01/15/2024 | Corporate Bond 84,000 units | 82,453 |
| United States Treasury Bond Inflation Index 2% Due 01/15/2026 | Index Linked Government Bond 60,000 units | 82,317 |
| Deutsche Bank AG 3.375% Due 05/12/2021 | Corporate Bond 83,000 units | 82,161 |
| United States Treasury Bond Zero Coupon .00001% Due 08/15/2023 | Government Bond 95,000 units | 81,599 |
| Petro-Canada 7.875% Due 06/15/2026 | Corporate Bond 65,000 units | 81,476 |
| Fannie Mae Remic Trust 2007-W1 Variable Rate Due 11/25/2046 | Government Mortgage Backed Security 81,043 units | 81,181 |
| Virginia Electric & Power Company 2.95% Due 01/15/2022 | Corporate Bond 80,000 units | 81,098 |
| Oncor Electric Delivery Company 6.8% Due 09/1/2018 | Corporate Bond 75,000 units | 81,042 |
| State Street Corporation 3.55% Due 08/18/2025 | Corporate Bond 79,000 units | 80,877 |
| Cardinal Health, Inc. 3.2% Due 03/15/2023 | Corporate Bond 80,000 units | 80,723 |
| Abbott Labs 3.4% Due 11/30/2023 | Corporate Bond 81,000 units | 80,696 |
| Bank of America Corporation 4% Due 04/01/2024* | Corporate Bond 78,000 units | 80,444 |
| Master Alternative Loan Trust 2004-3 6.25% Due 04/25/2034 | Collateralized Mortgage Obligation 76,929 units | 80,104 |
| Time Warner Cable Inc. 7.3% Due 07/1/2038 | Corporate Bond 65,000 units | 79,959 |
| United States Treasury Bills Due 04/06/2017 | Government Bond 80,000 units | 79,891 |
| Bank of America Corporation 3.95% Due 04/21/2025* | Corporate Bond 80,000 units | 79,639 |
| United States Treasury SEC Stripped Interest Payment Due 08/15/2032 | Government Bond 125,000 units | 79,429 |
| CarFinance Capital Auto Trust 2015-1 Class A 1.75% Due 06/15/2021 | Asset Backed Security 79,200 units | 79,249 |
| Time Warner Cable Inc. 8.75% Due 02/14/2019 | Corporate Bond 70,000 units | 78,886 |
| Medco Health 4.125% Due 09/15/2020 | Corporate Bond 75,000 units | 78,698 |
| Burlington Northern and Santa Fe Railway Company 3.45% Due 09/15/2021 | Corporate Bond 75,000 units | 78,327 |
| MidAmerican Energy 5.3% Due 03/15/2018 | Corporate Bond 75,000 units | 78,204 |
| The Goldman Sachs Group, Inc. 3.5% Due 11/16/2026 | Corporate Bond 80,000 units | 78,159 |
| | | 77,905 |

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| Ginnie Mae Pool #AE8877 Series 2037 5.5% Due 01/15/2037 | Government Mortgage Backed Security 69,839 units | |
| Blackrock Inc. 6.25% Due 09/15/2017* | Corporate Bond 75,000 units | 77,637 |
| Master Alternative Loan Trust 2004-1 5.5% Pass-Through | Collateralized Mortgage Obligation 76,561 units | 77,618 |
| Morgan Stanley Dean Witter Capital I Trust 2003-HYB1 Variable Rate Due 02/25/2033 | Collateralized Mortgage Obligation 84,828 units | 77,084 |
| Wells Fargo Mortgage Backed Securities Variable Rate Due 09/25/2034* | Collateralized Mortgage Obligation 74,825 units | 77,028 |
| BP Capital Markets plc 3.245% Due 05/06/2022 | Corporate Bond 75,000 units | 76,585 |
| NextEra Energy Capital Holdings, Inc. 3.625% Due 06/15/2023 | Corporate Bond 75,000 units | 76,254 |
| Capital One Financial Corporation 4.2% Due 10/29/2025 | Corporate Bond 76,000 units | 76,253 |
| Citigroup Inc. 4.45% Due 09/29/2027 | Corporate Bond 75,000 units | 76,188 |
| Republic Services, Inc. 5.5% Due 09/15/2019 | Corporate Bond 70,000 units | 76,177 |
| GlaxoSmithKline plc 2.85% Due 05/08/2022 | Corporate Bond 75,000 units | 75,602 |
| Toyota Motor Corp 2.125% Due 07/18/2019 | Corporate Bond 75,000 units | 75,325 |
| Capital One Financial Corporation 3.5% Due 06/15/2023 | Corporate Bond 75,000 units | 75,284 |
| Noble Energy, Inc. 5.05% Due 11/15/2044 | Corporate Bond 75,000 units | 75,221 |
| ONEOK Partners LP 4.9% Due 03/15/2025 | Corporate Bond 70,000 units | 75,083 |
| Macquarie Group Ltd. 1.6% Due 10/27/2017 | Corporate Bond 75,000 units | 74,995 |
| Canadian Natural Resources Ltd. 3.8% Due 04/15/2024 | Corporate Bond 75,000 units | 74,743 |
| Thornburg Mortgage Securities Trust 2004-3 Pass-Through Floating Rate Due 11/30/2044 | Collateralized Mortgage Obligation 81,415 units | 74,267 |
| Nucor Corporation 4% Due 08/01/2023 | Corporate Bond 70,000 units | 73,585 |
| Fannie Mae Pool #256556 6% Due 01/01/2027 | Government Mortgage Backed Security 64,647 units | 73,138 |
| Washington Mutual Mortgage Pass-Through 2.67% Due 08/25/2033* | Collateralized Mortgage Obligation 73,009 units | 73,090 |
| Nelnet Student Loan Trust 2008-4 Floating Rate Due 04/25/2024 | Asset Backed Security 72,925 units | 73,010 |
| Invesco Finance plc 4% Due 01/30/2024 | Corporate Bond 70,000 units | 72,938 |
| eBay Inc. 2.6% Due 07/15/2022 | Corporate Bond 75,000 units | 72,695 |
| Anheuser-Busch 3.7% Due 02/01/2024 | Corporate Bond 70,000 units | 72,360 |
| AT&T Inc. 3.8% Due 03/15/2022 | Corporate Bond 70,000 units | 71,760 |
| United States Treasury Bond .625% Due 12/31/2016 | Government Bond 71,400 units | 71,400 |
| Fannie Mae Remic Series 2008-75 4.5% Due 09/25/2023 | Government Mortgage Backed Security 69,882 units | 71,267 |
| Anheuser-Busch 3.3% Due 02/01/2023 | Corporate Bond 70,000 units | 71,241 |
| PepsiCo, Inc. 2.375% Due 10/06/2026 | Corporate Bond 75,000 units | 71,000 |
| Anheuser-Busch 5.375% Due 01/15/2020 | Corporate Bond 65,000 units | 70,895 |
| Agrium Inc. 5.25% Due 01/15/2045 | Corporate Bond 68,000 units | 70,814 |
| Centene Corp 4.75% Due 05/15/2022 | Corporate Bond 70,000 units | 70,700 |
| Banc of America Funding Corporation Series 2005-E Class 4-A-1 Due 03/20/2035* | Collateralized Mortgage Obligation 70,340 units | 70,575 |
| Precision 3.25% Due 06/15/2025 | Corporate Bond 70,000 units | 70,550 |
| Exelon Generation Company, LLC 6.25% Due 10/01/2039 | Corporate Bond 70,000 units | 70,481 |
| Duke Energy Corporation 1.625% Due 08/15/2017 | Corporate Bond 70,000 units | 70,113 |
| Ecolab Inc. 1.55% Due 01/12/2018 | Corporate Bond 70,000 units | 70,079 |
| Washington Mutual Mortgage 5.5% Due 04/25/2033* | Collateralized Mortgage Obligation 68,303 units | 70,043 |

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| Sumitomo Mitsui 2.632% Due 07/14/2026 | Corporate Bond 75,000 units | 69,695 |
| Principal Life Global 2.375% Due 11/21/2021* | Corporate Bond 70,000 units | 69,037 |
| Amerada Hess Corporation 7.3% Due 08/15/2031 | Corporate Bond 59,000 units | 68,718 |
| United Technologies Corporation 1.95% Due 11/01/2021 | Corporate Bond 70,000 units | 68,618 |
| Johnson & Johnson 2.05% Due 03/01/2023 | Corporate Bond 70,000 units | 68,110 |
| Fannie Mae Remic Trust 2005-103 Variable Rate Due 07/25/2035 | Government Mortgage Backed Security 57,698 units | 68,079 |
| Sirius XM Holdings 5.75% Due 08/01/2021 | Corporate Bond 65,000 units | 67,681 |
| United Technologies Corporation 4.15% Due 05/15/2045 | Corporate Bond 67,000 units | 67,669 |
| GS Mortgage Securities Corporation 2005-RP2 Variable Rate Due 03/25/2035 | Collateralized Mortgage Obligation 76,363 units | 67,520 |
| Churchill Downs Inc. 5.375% Due 12/15/2021 | Corporate Bond 65,000 units | 67,438 |
| CCO Holdings LLC / CCO Holdings Capital Corporation 5.75% Due 02/15/2026 | Corporate Bond 65,000 units | 67,275 |
| Fannie Mae Remic Trust 2010-49 Variable Rate Due 03/25/2040 | Government Mortgage Backed Security 54,491 units | 67,098 |
| Macys Retail Holdings 7.45% Due 07/15/2017 | Corporate Bond 65,000 units | 67,052 |
| American Tower Corp 2.25% Due 01/15/2022 | Corporate Bond 70,000 units | 67,051 |
| Microsoft Corporation 2% Due 08/08/2023 | Corporate Bond 70,000 units | 66,906 |
| Bank of America Corporation 4.25% Due 10/22/2026* | Corporate Bond 66,000 units | 66,799 |
| Target Corporation 2.5% Due 04/15/2026 | Corporate Bond 70,000 units | 66,783 |
| Microsoft Corporation 3.45% Due 08/08/2036 | Corporate Bond 70,000 units | 66,525 |
| AT&T Inc. 3.4% Due 05/15/2025 | Corporate Bond 69,000 units | 66,504 |
| MetroPCS Communications, Inc. 6.625% Due 11/15/2020 | Corporate Bond 65,000 units | 66,463 |
| Synchrony Financial 3.7% Due 08/04/2026 | Corporate Bond 69,000 units | 66,328 |
| The Home Depot, Inc. 3.75% Due 02/15/2024 | Corporate Bond 63,000 units | 66,325 |
| Honeywell International Inc. 2.5% Due 11/01/2026 | Corporate Bond 70,000 units | 66,258 |
| Plains All American Pipeline LP 4.9% Due 02/15/2045 | Corporate Bond 71,000 units | 65,591 |
| BB&T Corporation 2.625% Due 06/29/2020 | Corporate Bond 65,000 units | 65,509 |
| Wells Fargo Mortgage Backed Securities 2004-EE Trust Variable Rate Due 12/25/2034* | Collateralized Mortgage Obligation 64,337 units | 65,504 |
| Bayview Commercial Asset Trust Variable Rate Due 01/25/2036 | Commercial Mortgage-Backed Security 75,524 units | 65,482 |
| Diamond Offshore Drilling, Inc. 4.875% Due 11/01/2043 | Corporate Bond 92,000 units | 65,350 |
| J.P. Morgan Mortgage Trust 2006-A2 3.75% Due 04/25/2036* | Collateralized Mortgage Obligation 64,314 units | 65,207 |
| Citigroup Inc. 2.05% Due 12/07/2018 | Corporate Bond 65,000 units | 64,993 |
| HCP, Inc. 4.25% Due 11/15/2023 | Corporate Bond 63,000 units | 64,694 |
| Potash Corporation of Saskatchewan, Inc. 3.625% Due 03/15/2024 | Corporate Bond 65,000 units | 64,475 |
| Morgan Stanley Mortgage Loan Trust 2004-2AR Due 09/25/2034 | Collateralized Mortgage Obligation 63,183 units | 64,183 |
| General Electric Capital Corporation Trust 00750 Variable Rate Due 08/15/36 | Corporate Bond 75,000 units | 64,135 |
| Centene Corp 4.75% Due 01/15/2025 | Corporate Bond 65,000 units | 63,456 |
| Microsoft Corporation 3.625% Due 12/15/2023 | Corporate Bond 60,000 units | 63,195 |
| Fannie Mae Pool #576557 6.5% Due 06/01/2019 | Government Mortgage Backed Security 55,730 units | 63,051 |
| Illinois State Taxable Pension 5.1% Due 06/01/2033 | Municipal/Provincial Bond 70,000 units | 62,545 |
| The Goldman Sachs Group, Inc. 2.6% Due 04/23/2020 | Corporate Bond 62,000 units | 62,065 |

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| Energy Transfer 3.6% Due 02/01/2023 | Corporate Bond 63,000 units | 61,961 |
| MidAmerican Energy 3.75% Due 11/15/2023 | Corporate Bond 59,000 units | 61,697 |
| Kraft Foods Group, Inc. 3.5% Due 06/06/2022 | Corporate Bond 60,000 units | 61,018 |
| Quintiles 4.875% Due 05/15/2023 | Corporate Bond 60,000 units | 60,900 |
| Verizon Communications Inc. 5.15% Due 09/15/2023 | Corporate Bond 55,000 units | 60,816 |
| OneMain Financial Issuance Trust 2014-2 Class A 2.47% Due 09/18/2024 | Asset Backed Security 60,733 units | 60,758 |
| Fannie Mae Stripped Mortgage-Backed Securities Trust 410 Class 29 4% Due 05/25/2027 | Government Mortgage Backed Security 624,099 units | 60,564 |
| Laboratory Corporation of America Holdings 2.2% Due 08/23/2017 | Corporate Bond 60,000 units | 60,280 |
| AbbVie Inc. 4.3% Due 05/14/2036 | Corporate Bond 63,000 units | 60,033 |
| Analog Devices, Inc. 3.125% Due 12/05/2023 | Corporate Bond 60,000 units | 59,995 |
| John Deere Capital Corporation 1.35% Due 01/16/2018 | Corporate Bond 60,000 units | 59,927 |
| DT Auto Owner Trust 3.77% Due 10/17/2022 | Asset Backed Security 60,700 units | 59,686 |
| Cisco Systems, Inc. 2.95% Due 02/28/2026 | Corporate Bond 60,000 units | 59,416 |
| Chevron Corporation 2.566% Due 05/16/2023 | Corporate Bond 60,000 units | 59,153 |
| AT&T Inc. 3% Due 06/30/2022 | Corporate Bond 60,000 units | 58,897 |
| BB&T Corporation 2.05% Due 05/10/2021 | Corporate Bond 60,000 units | 58,887 |
| Bamll Commerical Mortgage Trust 2014-520M Class-A 08/15/2046 | Commercial Mortgage-Backed Security 55,000 units | 58,741 |
| Oracle Corporation 3.85% Due 07/15/2036 | Corporate Bond 60,000 units | 58,555 |
| Southern Power Company 1.95% Due 12/15/2019 | Corporate Bond 59,000 units | 58,505 |
| NiSource Finance Corporation 5.65% Due 02/01/2045 | Corporate Bond 50,000 units | 58,298 |
| Ginnie Mae Remic Series 2008-40 Floating Rate Due 05/16/2038 | Government Mortgage Backed Security 347,939 units | 58,257 |
| AGL Capital Corporation 5.875% Due 03/15/2041 | Corporate Bond 50,000 units | 58,241 |
| Ventas Realty Ltd. 4.25% Due 03/01/2022 | Corporate Bond 55,000 units | 58,145 |
| Wells Fargo Mortgage Backed Securities 2004-K Due 07/25/2034* | Collateralized Mortgage Obligation 57,801 units | 57,666 |
| The Goldman Sachs Group, Inc. 2.625% Due 01/31/2019 | Corporate Bond 57,000 units | 57,613 |
| BMW US Capital, LLC 2.25% Due 09/15/2023 | Corporate Bond 60,000 units | 57,502 |
| Santander UK plc 2.5% Due 03/14/2019 | Corporate Bond 57,000 units | 57,333 |
| Federal Home Loan Mortgage Corporation Pool 5.891% Due 08/1/2037 | Government Mortgage Backed Security 53,479 units | 56,735 |
| Federal Home Loan Mortgage Corporation Multiclass Series 12-K708 Floating Rate Due 01/25/2019 | Government Mortgage Backed Security 2,204,420 units | 56,301 |
| Morgan Stanley Fixed Income 1.875% Due 01/05/2018 | Corporate Bond 56,000 units | 56,083 |
| Laboratory Corporation of America Holdings 2.5% Due 11/01/2018 | Corporate Bond 55,000 units | 55,485 |
| The Mosaic Company 4.25% Due 11/15/2023 | Corporate Bond 55,000 units | 55,459 |
| Sempra Energy Company 4.05% Due 12/01/2023 | Corporate Bond 53,000 units | 55,355 |
| Shell International Finance BV 4.125% Due 05/11/2035 | Corporate Bond 54,000 units | 55,137 |
| CVS Health Corp 2.125% Due 05/25/2016 | Corporate Bond 56,000 units | 54,910 |
| Northern States Power Company 4.125% Due 05/15/2044 | Corporate Bond 54,000 units | 54,903 |
| Time Warner Inc. 3.6% Due 07/15/2025 | Corporate Bond 55,000 units | 54,692 |
| Kaupthing Bank Due 2/28/2020 in default | Corporate Bond 310,000 units | 54,638 |
| The Mosaic Company 5.45% Due 11/15/2033 | Corporate Bond 55,000 units | 54,549 |
| Waste Management, Inc. 2.4% Due 05/15/2023 | Corporate Bond 56,000 units | 54,300 |
| J.P. Morgan Mortgage Trust Series 2004-S1 5.5% Due 09/25/2034* | Collateralized Mortgage Obligation 54,179 units | 54,125 |

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| Apple Inc. 2.85% Due 05/06/2021 | Corporate Bond 53,000 units | 54,100 |
| Public Service Electric and Gas Company 2.25% Due 09/15/2026 | Corporate Bond 58,000 units | 53,822 |
| American Airlines Group Inc. 3.0% Due 04/15/2030 | Corporate Bond 56,000 units | 53,690 |
| DBUBS Mortgage Trust Pass-Through Income Only Series 2011-LC2 Class X-A Due 07/10/2044 | Commercial Mortgage-Backed Security 1,470,590 units | 53,518 |
| Duke Energy Corporation 4.3% Due 06/15/2020 | Corporate Bond 50,000 units | 53,449 |
| PepsiCo, Inc. 3.1% Due 07/17/2022 | Corporate Bond 52,000 units | 53,421 |
| Biogen Inc. 3.625% Due 09/15/2022 | Corporate Bond 52,000 units | 53,376 |
| Viacom Inc. 3.125 Due 06/15/2022 | Corporate Bond 55,000 units | 53,330 |
| Agrium Inc. 3.375% Due 03/15/2025 | Corporate Bond 55,000 units | 53,275 |
| UnitedHealth Group, Inc. 3.1% Due 03/15/2026 | Corporate Bond 54,000 units | 53,260 |
| Kraft Foods Group, Inc. 5.375% Due 02/10/2020 | Corporate Bond 49,000 units | 53,072 |
| Medtronic Inc. 4.375% Due 03/15/2035 | Corporate Bond 50,000 units | 52,896 |
| Hydro-Quebec Series 8.05% Due 07/07/2024 | Municipal/Provincial Bond 40,000 units | 52,589 |
| Hewlett-Packard Company 4.65% Due 12/09/2021 | Corporate Bond 49,000 units | 52,302 |
| Entergy Corporation 4.0% Due 07/15/2022 | Corporate Bond 50,000 units | 52,284 |
| National Retail Properties, Inc. 4% Due 11/15/2025 | Corporate Bond 51,000 units | 51,992 |
| New York State Electric & Gas Corporation 3.25% Due 12/01/2026 | Corporate Bond 52,000 units | 51,774 |
| Verizon Communications Inc. 4.672% Due 03/15/2055 | Corporate Bond 55,000 units | 51,651 |
| Verizon Communications Inc. 2.625% Due 08/15/2026 | Corporate Bond 56,000 units | 51,551 |
| Macys Retail Holdings 4.375% Due 09/01/2023 | Corporate Bond 50,000 units | 51,411 |
| Deutsche Bank AG 2.95% Due 08/20/2020 | Corporate Bond 52,000 units | 51,190 |
| Florida Power & Light Company 3.25% Due 06/01/2024 | Corporate Bond 50,000 units | 51,024 |
| SunTrust Banks Inc. 2.7% Due 01/27/2022 | Corporate Bond 51,000 units | 51,022 |
| CSX Corporation 3.4% Due 08/01/2024 | Corporate Bond 50,000 units | 50,931 |
| Fannie Mae 0% Due 12/01/2024 | Government Mortgage Backed Security 54,704 units | 50,903 |
| Orange SA 2.75% Due 02/06/2019 | Corporate Bond 50,000 units | 50,662 |
| Potash Corporation of Saskatchewan, Inc. 3.25% Due 12/01/2017 | Corporate Bond 50,000 units | 50,652 |
| 21st Century Fox 3.7% Due 10/15/2025 | Corporate Bond 50,000 units | 50,608 |
| Microsoft Corporation 3.125% Due 11/03/2025 | Corporate Bond 50,000 units | 50,558 |
| Prudential Financial, Inc. 2.35% Due 08/15/2019* | Corporate Bond 50,000 units | 50,482 |
| Pacific Gas & Electric Company 4% Due 12/01/2046 | Corporate Bond 51,000 units | 50,297 |
| Bank of New York Company, Inc. 3.25% Due 09/11/2024 | Corporate Bond 50,000 units | 50,221 |
| General Motors Financial Company, Inc. 4% Due 10/06/2026 | Corporate Bond 52,000 units | 49,999 |
| Noble Energy, Inc. 5.25% Due 11/15/2043 | Corporate Bond 49,000 units | 49,912 |
| Arrow Electronics Inc. 3.5% Due 04/01/2022 | Corporate Bond 50,000 units | 49,502 |
| Eli Lilly and Company 2.75% Due 06/01/2025 | Corporate Bond 50,000 units | 48,740 |
| Intel Corporation 3.7% Due 07/29/2025 | Corporate Bond 46,000 units | 48,519 |
| Hewlett-Packard Company 6% Due 09/15/2041 | Corporate Bond 47,000 units | 47,405 |
| CBS Corporation 3.7% Due 08/15/2024 | Corporate Bond 47,000 units | 47,344 |
| Duke Energy Indiana, LLC 3.75% Due 05/15/2046 | Corporate Bond 50,000 units | 47,029 |
| American International Group 3.875% Due 01/15/2035 | Corporate Bond 50,000 units | 46,967 |
| Entergy Louisiana LLC 2.4% Due 10/01/2026 | Corporate Bond 50,000 units | 46,657 |
| Southwestn Elec 3.9% Due 04/01/2045 | Corporate Bond 50,000 units | 46,572 |
| Plains All American Pipeline 4.65% Due 10/15/2025 | Corporate Bond 45,000 units | 46,491 |
| | | 46,388 |

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| Banc America Mortgage Securities Inc. 2004-C 3.73055% Due 04/25/2034* | Collateralized Mortgage Obligation 46,716 units | |
| Tennessee Valley Authority Global Power Bond Series A 4.25% Due 09/15/2065 | Government Agency 45,000 units | 46,324 |
| Air Lease Corp 2.125% Due 01/15/2020 | Corporate Bond 47,000 units | 46,299 |
| Amazon.com, Inc. 4.8% Due 12/05/2034 | Corporate Bond 42,000 units | 46,228 |
| American Express Credit Corporation 1.8% Due 07/31/2018 | Corporate Bond 46,000 units | 46,059 |
| Health Care REIT, Inc. 4% Due 06/01/2025 | Corporate Bond 45,000 units | 45,990 |
| Buckeye Partners LP 4.35% Due 10/15/2024 | Corporate Bond 45,000 units | 45,924 |
| Wells Fargo Mortgage Backed Securities 2004-EE Trust Variable Rate Due 12/25/2034* | Collateralized Mortgage Obligation 44,188 units | 45,561 |
| GS Mortgage Securities Corporation 2004-6F 5.5% Due 05/25/3034 | Collateralized Mortgage Obligation 43,736 units | 44,975 |
| Marathon Oil Corporation 2.8% Due 11/01/2022 | Corporate Bond 47,000 units | 44,944 |
| Prudential Financial, Inc. Trust 00010 5.9% Due 3/17/2036* | Corporate Bond 38,000 units | 44,939 |
| Texas Instruments Inc. 2.75% Due 03/12/2021 | Corporate Bond 44,000 units | 44,823 |
| Illinois Tool Works Inc. 3.5% Due 03/01/2024 | Corporate Bond 43,000 units | 44,656 |
| Northrop Grumman Corporation 3.2% Due 02/01/2027 | Corporate Bond 45,000 units | 44,523 |
| Novartis Capital Corporation 3.4% Due 05/06/2024 | Corporate Bond 43,000 units | 44,312 |
| Ginnie Mae 2009-016 Remic Pass-Through Floating Rate Due 05/20/2037 | Government Mortgage Backed Security 275,513 units | 44,107 |
| Suncor Energy Inc. 3.6% Due 12/01/2024 | Corporate Bond 43,000 units | 44,064 |
| CVS Health Corp 2.875% Due 06/01/2026 | Corporate Bond 46,000 units | 43,846 |
| Exeter Automobile 2.84% Due 08/16/2021 | Asset Backed Security 44,000 units | 43,827 |
| Dow Chemical Company 8.55% Due 05/15/2019 | Corporate Bond 38,000 units | 43,551 |
| 7 WTC Depositor, LLC Trust 2012-WTC 4.082% Due 03/13/2031 | Commercial Mortgage-Backed Security 42,875 units | 43,443 |
| Ginnie Mae 2007-058 Remic Pass-Through Floating Rate Due 10/20/2037 | Government Mortgage Backed Security 256,877 units | 43,135 |
| AbbVie Inc. 3.2% Due 11/06/2022 | Corporate Bond 43,000 units | 43,028 |
| PHH Mortgage Trust Series 6% Due 07/25/2038 | Collateralized Mortgage Obligation 42,418 units | 42,842 |
| Lowes Companies, Inc. 3.375% Due 09/15/2025 | Corporate Bond 42,000 units | 42,720 |
| Apple Inc. 3.85% Due 08/04/2046 | Corporate Bond 44,000 units | 42,158 |
| AIG Global Funding 1.65% Due 12/15/2017* | Corporate Bond 42,000 units | 42,041 |
| Union Pacific Corporation 3.75% Due 03/15/2024 | Corporate Bond 40,000 units | 42,012 |
| HCP, Inc. 3.875% Due 08/15/2024 | Corporate Bond 42,000 units | 41,979 |
| Teva 3.65% Due 11/10/2021 | Corporate Bond 41,000 units | 41,527 |
| Fannie Mae Remic Series 2004-36 Due 05/25/2034 | Government Mortgage Backed Security 30,520 units | 41,201 |
| Boston Properties Ltd. Partnership 2.75% Due 10/01/2026 | Corporate Bond 45,000 units | 41,145 |
| PNC FDG Corporation 6.7% Due 06/10/2019 | Corporate Bond 37,000 units | 41,051 |
| Marsh & McLennan Companies, Inc. 2.35% Due 03/06/2020 | Corporate Bond 41,000 units | 41,036 |
| Johnson & Johnson 3.55% Due 03/01/2036 | Corporate Bond 41,000 units | 41,025 |
| Realty Income Corporation 3.875% Due 07/15/2024 | Corporate Bond 40,000 units | 40,844 |
| Access Midstream 4.875% Due 05/15/2023 | Corporate Bond 40,000 units | 40,747 |
| Verizon Communications Inc. 4.5% Due 09/15/2020 | Corporate Bond 38,000 units | 40,664 |
| PNC Funding Corp 4.375% Due 08/11/2020 | Corporate Bond 38,000 units | 40,465 |
| DTE Energy Company 3.5% Due 06/01/2024 | Corporate Bond 40,000 units | 40,313 |
| Alabama Power Company 5.875% Due 12/01/2022 | Corporate Bond 35,000 units | 40,296 |
| Actavis Funding SCS 3.8% Due 03/15/2025 | Corporate Bond 40,000 units | 40,047 |

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| Fannie Mae Remic Trust Pass-Through Variable Rate Due 01/25/2040 | Government Mortgage Backed Security 264,758 units | 39,643 |
| Jackson National Life Global Funding 2.25% Due 04/29/2021 | Corporate Bond 40,000 units | 39,447 |
| Westn Gas Partners 3.95% Due 06/01/2025 | Corporate Bond 40,000 units | 39,442 |
| PepsiCo, Inc. 4.45% Due 04/14/2046 | Corporate Bond 37,000 units | 39,408 |
| Host Hotels and Resorts Inc. 3.75% Due 10/15/2023 | Corporate Bond 40,000 units | 39,269 |
| Vodafone Group plc 6.15% Due 02/27/2037 | Corporate Bond 35,000 units | 39,248 |
| Rio Tinto Financial USA 9% Due 05/01/2019 | Corporate Bond 34,000 units | 39,204 |
| Ginnie Mae 2008-060 Remic Pass-Through 5.5% Due 07/20/2038 | Government Mortgage Backed Security 35,000 units | 39,028 |
| Fannie Mae Pool #550389 6.45% Due 09/1/2030 | Government Mortgage Backed Security 38,472 units | 38,878 |
| Virginia Electric & Power Company 4.45% Due 02/15/2044 | Corporate Bond 37,000 units | 38,845 |
| Fannie Mae Remic Trust 1997-89 7% Due 12/20/2027 | Government Mortgage Backed Security 199,379 units | 38,842 |
| Valeant Pharmaceuticals International, Inc. 5.625% Due 01/12/2021 | Corporate Bond 50,000 units | 38,750 |
| General Motors Financial Company, Inc. 3.7% Due 05/09/2023 | Corporate Bond 39,000 units | 38,375 |
| Verizon Communications Inc. 3.45% Due 03/15/2021 | Corporate Bond 37,000 units | 38,199 |
| Citigroup Inc. 2.7% Due 03/30/2021 | Corporate Bond 38,000 units | 37,913 |
| Freeport-McMoran 5.4% Due 11/14/2034 | Corporate Bond 45,000 units | 37,800 |
| Western Gas Partners 5.375% Due 06/01/2021 | Corporate Bond 35,000 units | 37,644 |
| Ginnie Mae Remic Series 2008-073 Floating Rate Due 08/20/2038 | Government Mortgage Backed Security 235,435 units | 37,283 |
| Washington Mutual Variable Rate Pass-Through Due 09/25/2033* | Collateralized Mortgage Obligation 36,854 units | 37,084 |
| Shire Acquisitions 2.875% Due 09/23/2023 | Corporate Bond 39,000 units | 37,067 |
| Sunoco Logistics 4.65% Due 02/15/2022 | Corporate Bond 35,000 units | 37,019 |
| Citigroup Mortgage Loan Trust 2008-AR4 Remic Pass-Through Due 11/25/2038 | Collateralized Mortgage Obligation 37,055 units | 36,930 |
| Avalonbay 2.9% Due 10/15/2026 | Corporate Bond 39,000 units | 36,908 |
| Toyota Auto .67% Due 12/15/2017 | Asset Backed Security 36,726 units | 36,710 |
| United States Treasury SEC Stripped Interest Payment 4.95% Due 05/15/2028 | Government Bond 50,000 units | 36,624 |
| Viacom Inc. 4.85% Due 12/15/2034 | Corporate Bond 41,000 units | 36,550 |
| Ginnie Mae 2006-26 Remic 0% Due 06/20/2036 | Government Mortgage Backed Security 41,515 units | 36,484 |
| DBRR Series 2013-EZ3 Class A Variable Rate Due 12/18/2049 | Commercial Mortgage-Backed Security 36,297 units | 36,309 |
| Berkshire Hathaway Inc. 3.5% Due 02/01/2025 | Corporate Bond 35,000 units | 35,693 |
| SunTrust Banks Inc. 2.5% Due 05/01/2019 | Corporate Bond 35,000 units | 35,298 |
| Consumers Energy Company 3.125% Due 08/31/2024 | Corporate Bond 35,000 units | 35,256 |
| Cardinal Health, Inc. 3.75% Due 09/15/2025 | Corporate Bond 34,000 units | 35,116 |
| Health Care REIT, Inc. 4.5% Due 01/15/2024 | Corporate Bond 33,000 units | 34,867 |
| DT Auto Owner Trust 2.02% Due 08/17/2020 | Asset Backed Security 35,000 units | 34,866 |
| W. W. Grainger Inc. 3.75% Due 05/15/2046 | Corporate Bond 37,000 units | 34,652 |
| Ginnie Mae 2009-072 Remic Pass-Through Floating Rate Due 08/16/2039 | Government Mortgage Backed Security 209,388 units | 34,240 |
| Rogers Cable Inc. 8.75% Due 05/01/2032 | Corporate Bond 25,000 units | 34,060 |

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| Fannie Mae Pool #889213 5.5% Due 10/01/2020 | Government Mortgage Backed Security 32,482 units | 33,739 |
| Ginnie Mae Floating 2004-86 Remic Pass-Through Due 09/20/2034 | Government Mortgage Backed Security 254,434 units | 33,551 |
| Intercontinental Exchange Inc. 4% Due 10/15/2023 | Corporate Bond 32,000 units | 33,465 |
| Canadian Natural Resources Ltd. 3.9% Due 02/01/2025 | Corporate Bond 33,000 units | 33,098 |
| Fannie Mae Remic Trust 2001-38 Principal Only Due 08/25/2031 | Government Mortgage Backed Security 35,401 units | 33,065 |
| Ginnie Mae Remic Series 2007-16 Floating Rate Due 04/20/2037 | Government Mortgage Backed Security 212,030 units | 33,017 |
| Ginnie Mae 2002-41 Remic Trust Floating Rate Due 06/16/2032 | Government Mortgage Backed Security 177,118 units | 32,911 |
| Phillips 66 3.55% Due 10/01/2026 | Corporate Bond 34,000 units | 32,904 |
| Statoil ASA 3.25% Due 11/10/2024 | Corporate Bond 32,000 units | 32,434 |
| Enterprise Products Company 7.55% Due 04/15/2038 | Corporate Bond 25,000 units | 32,304 |
| Spectrum Brands, Inc. 5.75% Due 07/15/2025 | Corporate Bond 31,000 units | 32,163 |
| Enterprise Products Company 3.9% Due 02/15/2024 | Corporate Bond 31,000 units | 31,973 |
| Banc of America Commercial Mortgage Inc. 4.727% Due 07/10/2043* | Commercial Mortgage-Backed Security 31,922 units | 31,946 |
| United Air Lines, Inc. 3.1% Due 07/07/2028 | Corporate Bond 33,000 units | 31,845 |
| Nissan Motor Company Ltd. 1.9% Due 09/14/2021 | Corporate Bond 33,000 units | 31,843 |
| Atmos Energy Corporation 4.125% Due 10/15/2044 | Corporate Bond 32,000 units | 31,828 |
| Tyson Foods, Inc. 4.875% Due 08/15/2034 | Corporate Bond 31,000 units | 31,590 |
| T-Mobile US, Inc. 6.731% Due 04/28/2022 | Corporate Bond 30,000 units | 31,350 |
| Federal Home Loan Mortgage Corporation Multiclass Preassign 00121 0% Due 07/15/2036 | Government Mortgage Backed Security 34,809 units | 31,214 |
| Bank of New York Company, Inc. 2.2% Due 05/15/2019 | Corporate Bond 31,000 units | 31,187 |
| Pacific Gas & Electric Company 3.5% Due 06/15/2025 | Corporate Bond 30,000 units | 30,826 |
| American Express Credit Corporation 2.25% Due 05/05/2021 | Corporate Bond 31,000 units | 30,631 |
| Ginnie Mae Remic Series 2006-26 Due 06/20/2036 | Government Mortgage Backed Security 148,094 units | 30,209 |
| Buckeye Partners LP 2.65% Due 11/15/2018 | Corporate Bond 30,000 units | 30,197 |
| ERP Operating Ltd. Partnership 2.85% Due 11/01/2026 | Corporate Bond 32,000 units | 30,170 |
| Starbucks Corporation 2.7% Due 06/15/2022 | Corporate Bond 30,000 units | 30,156 |
| Apple Inc. 3.45% Due 05/06/2024 | Corporate Bond 29,000 units | 29,871 |
| Merck & Co., Inc. 2.35% Due 02/10/2022 | Corporate Bond 30,000 units | 29,790 |
| Wells Fargo & Company 4.9% Due 11/17/2045* | Corporate Bond 29,000 units | 29,787 |
| Citigroup Mortgage Loan Trust 2003-1 5.25% Due 09/25/2033 | Collateralized Mortgage Obligation 29,815 units | 29,655 |
| Michigan Bell Telephone Company 7.85% Due 01/15/2022 | Corporate Bond 25,000 units | 29,532 |
| Parker-Hannifin Corporation 3.3% Due 11/21/2024 | Corporate Bond 29,000 units | 29,368 |
| Master Asset Security Trust 2003-6 5% Due 07/25/2023 | Collateralized Mortgage Obligation 29,520 units | 29,322 |
| Lockheed Martin Corporation 3.1% Due 01/15/2023 | Corporate Bond 29,000 units | 29,317 |
| Ford Motor Company 4.346% Due 12/08/2026 | Corporate Bond 29,000 units | 29,304 |
| Celgene Corporation 3.625% Due 05/15/2024 | Corporate Bond 29,000 units | 29,142 |
| Bank America Corporation 4.45% Due 03/03/2026* | Corporate Bond 28,000 units | 28,855 |
| Ginnie Mae 2008-091 Remic Pass-Through 6.5% Due 11/20/2038 | Government Mortgage Backed Security 107,389 units | 28,762 |
| Federal Home Loan Mortgage Corporation Pool #1G3623 Adjustable Rate Due 05/1/2037 | Government Mortgage Backed Security 27,129 units | 28,742 |

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| Banc America Alternative Loan Trust 2004/6 5% Due 07/25/2019* | Collateralized Mortgage Obligation 28,470 units | 28,693 |
| Toronto-Dominion Bank 2.125% Due 04/07/2021 | Corporate Bond 29,000 units | 28,557 |
| MetLife, Inc. 3.6% Due 11/13/2025* | Corporate Bond 28,000 units | 28,469 |
| State Street Corporation 2.65% Due 05/19/2026 | Corporate Bond 30,000 units | 28,453 |
| Thermo Fisher Corporation 2.95% Due 09/19/2026 | Corporate Bond 30,000 units | 28,328 |
| Blackstone Holdings 4.45% Due 07/15/2045 | Corporate Bond 31,000 units | 28,325 |
| Rogers Cable Inc. 3.625% Due 12/15/2025 | Corporate Bond 28,000 units | 28,313 |
| Alabama Power Company 3.55% Due 12/01/2023 | Corporate Bond 27,000 units | 28,205 |
| The Walt Disney Company 4.125% Due 06/01/2044 | Corporate Bond 27,000 units | 27,914 |
| Federal Home Loan Mortgage Corporation Multiclass Floating Rate Due 10/15/2040 | Government Mortgage Backed Security 162,087 units | 27,763 |
| The Home Depot, Inc. 2.125% Due 09/15/2026 | Corporate Bond 30,000 units | 27,672 |
| Equity One ABS, Inc. 5.05% Due 09/25/2033 | Asset Backed Security 27,322 units | 27,538 |
| Arch Capital Group Ltd. 4.011% Due 12/15/2026 | Corporate Bond 27,000 units | 27,389 |
| Toronto-Dominion Bank 1.8% Due 07/13/2021 | Corporate Bond 28,000 units | 27,114 |
| American Express Company 3.625% Due 12/05/2024 | Corporate Bond 27,000 units | 27,112 |
| Americredit 1.6% Due 11/09/2020 | Asset Backed Security 27,000 units | 26,951 |
| Fannie Mae Remic Pass-Through Trust 2009-112 Floating Rate Due 01/25/2040 | Government Mortgage Backed Security 174,120 units | 26,801 |
| AGL Capital Corporation 5.25% Due 08/15/2019 | Corporate Bond 25,000 units | 26,786 |
| Federal Home Loan Mortgage Corporation Multiclass 0% Due 11/15/2037 | Government Mortgage Backed Security 27,476 units | 26,749 |
| The Charles Schwab Corporation 4.45% Due 07/22/2020 | Corporate Bond 25,000 units | 26,724 |
| Fannie Mae Remic Trust 2008-91 Floating Rate Due 03/25/2038 | Government Mortgage Backed Security 214,033 units | 26,643 |
| PFS Tax Lien Trust 1.44% Due 05/15/2029 | Asset Backed Security 26,759 units | 26,579 |
| Morgan Stanley Mortgage Loan Trust 2004-2AR 5% Due 09/25/2034 | Collateralized Mortgage Obligation 26,310 units | 26,439 |
| Nordstrom, Inc. 4% Due 10/15/2021 | Corporate Bond 25,000 units | 26,177 |
| Noble Energy, Inc. 5.625% Due 05/01/2021 | Corporate Bond 25,000 units | 26,082 |
| Plains All American Pipeline LP 2.6% Due 02/15/2019 | Corporate Bond 26,000 units | 26,027 |
| Air Lease Corporation 3% Due 09/15/2023 | Corporate Bond 27,000 units | 25,795 |
| Ecolab Inc. 3.25% Due 01/14/2023 | Corporate Bond 25,000 units | 25,457 |
| PPL Electric Utilities Corporation 4.125% Due 06/15/2044 | Corporate Bond 25,000 units | 25,337 |
| UDR, Inc. 2.95% Due 09/01/2026 | Corporate Bond 27,000 units | 25,255 |
| EnLink Midstream, LLC 4.15% Due 06/01/2025 | Corporate Bond 26,000 units | 25,237 |
| Barrick North America Finance LLC 4.4% Due 05/30/2021 | Corporate Bond 24,000 units | 25,221 |
| Occidental Petroleum Corporation 3.4% Due 04/15/2026 | Corporate Bond 25,000 units | 25,189 |
| Lowe's Companies, Inc. 3.125% Due 09/15/2024 | Corporate Bond 25,000 units | 25,127 |
| Dr Pepper Snapple Group Inc. 2.55% Due 09/15/2026 | Corporate Bond 27,000 units | 25,003 |
| Microsoft Corporation 2.375% Due 02/12/2022 | Corporate Bond 25,000 units | 24,899 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3211 6% Due 12/15/2035 | Government Mortgage Backed Security 24,407 units | 24,793 |
| Ginnie Mae 2008-087 Remic Pass-Through 6.5% Due 10/20/2038 | Government Mortgage Backed Security 132,320 units | 24,734 |
| DaVita HealthCare Partners Inc. 5% Due 05/01/2025 | Corporate Bond 25,000 units | 24,594 |
| Apple Inc. 4.5% Due 02/23/2036 | Corporate Bond 23,000 units | 24,562 |
| Microsoft Corporation 2.375% Due 05/01/2023 | Corporate Bond 25,000 units | 24,541 |
| Residential Accredited Loans, Inc. Pass-Through Trust Series 2004-QS3 5% Due 03/25/2019 | Collateralized Mortgage Obligation 24,567 units | 24,485 |

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| Wells Fargo & Company 4.75% Due 12/07/2046* | Corporate Bond 24,000 units | 24,357 |
| Xylem Inc. 3.25% Due 11/01/2026 | Corporate Bond 25,000 units | 24,276 |
| Viacom Inc. 3.875% Due 04/01/2024 | Corporate Bond 25,000 units | 24,263 |
| Reliance Standard Tranche 5 3.05% Due 01/20/2021 | Corporate Bond 24,000 units | 24,191 |
| Plains All American Pipeline LP 3.6% Due 11/01/2024 | Corporate Bond 25,000 units | 23,938 |
| Santander Dr Auto 1.27% Due 02/15/2019 | Asset Backed Security 23,860 units | 23,860 |
| American Airlines Group Inc. 3.65% Due 06/15/2028 | Corporate Bond 24,000 units | 23,835 |
| Energy Transfer 4.05% Due 03/15/2025 | Corporate Bond 24,000 units | 23,758 |
| Actavis Funding SCS 4.55% Due 03/15/2035 | Corporate Bond 24,000 units | 23,755 |
| Marathon Petroleum Corporation 3.625% Due 09/15/2024 | Corporate Bond 24,000 units | 23,702 |
| Johnson Controls International plc 3.9% Due 02/14/2026 | Corporate Bond 23,000 units | 23,690 |
| Oracle Corporation 2.4% Due 09/15/2023 | Corporate Bond 24,000 units | 23,251 |
| Dow Chemical Company 4.125% Due 11/15/2021 | Corporate Bond 22,000 units | 23,246 |
| Ginnie Mae 2009-106 Floating Rate Due 06/20/2037 | Government Mortgage Backed Security 202,063 units | 23,175 |
| The Goldman Sachs Group, Inc. 3.75% Due 02/25/2026 | Corporate Bond 23,000 units | 23,068 |
| Discovery Communications, Inc. 4.95 Due 05/15/2042 | Corporate Bond 25,000 units | 23,058 |
| Bed Bath & Beyond Inc. 4.915% Due 08/01/2034 | Corporate Bond 23,000 units | 23,012 |
| Dow Chemical Company 3% Due 11/15/2022 | Corporate Bond 23,000 units | 23,010 |
| Liberty Properties Ltd. 3.25% Due 10/01/2026 | Corporate Bond 24,000 units | 22,982 |
| Realty Income Corporation 3% Due 01/15/2027 | Corporate Bond 24,000 units | 22,596 |
| CSX Corporation 3.95% Due 05/01/2050 | Corporate Bond 25,000 units | 22,482 |
| Public Service Company of New Hampshire 3.5% Due 11/01/2023 | Corporate Bond 22,000 units | 22,426 |
| American Honda Finance Corporation 2.3% Due 09/09/2026 | Corporate Bond 24,000 units | 22,402 |
| Fannie Mae Series 390 Variable Rate Due 06/25/2038 | Government Mortgage Backed Security 122,463 units | 22,382 |
| DTE Energy Company 3.3% Due 06/15/2022 | Corporate Bond 22,000 units | 22,379 |
| Microsoft Corporation 3.5% Due 02/12/2035 | Corporate Bond 23,000 units | 22,139 |
| Fannie Mae Pool #550387 6.45% Due 08/01/2030 | Government Mortgage Backed Security 21,889 units | 22,028 |
| Boston Properties Ltd. Partnership 3.65% Due 02/01/2026 | Corporate Bond 22,000 units | 21,725 |
| Ginnie Mae Remic Series 2008-79 Floating Rate Due 09/20/2038 | Government Mortgage Backed Security 115,114 units | 21,681 |
| Citi Held For Asset Issuance Series 15-PM1 Class A 2% Due 12/15/2021 | Asset Backed Security 21,454 units | 21,451 |
| Arrow Electronics Inc. 4% Due 04/01/2025 | Corporate Bond 22,000 units | 21,435 |
| Raytheon Company 3.15% Due 12/15/2024 | Corporate Bond 21,000 units | 21,377 |
| CMS Energy Corporation 3% Due 05/15/2026 | Corporate Bond 22,000 units | 21,174 |
| FedEx Corporation 3.9% Due 02/01/2035 | Corporate Bond 22,000 units | 21,125 |
| Kroger Company 4% Due 02/01/2024 | Corporate Bond 20,000 units | 20,870 |
| FedEx Corporation 3.25% Due 04/01/2026 | Corporate Bond 21,000 units | 20,856 |
| EnSCO plc 5.2% Due 03/15/2025 | Corporate Bond 24,000 units | 20,728 |
| UnitedHealth Group, Inc. 3.35% Due 07/15/2022 | Corporate Bond 20,000 units | 20,606 |
| Equifax, Inc. 2.3% Due 06/01/2021 | Corporate Bond 21,000 units | 20,580 |
| Pacific Gas & Electric Company 2.95% Due 03/01/2026 | Corporate Bond 21,000 units | 20,574 |
| AGL Capital Corporation 3.25% Due 06/15/2026 | Corporate Bond 21,000 units | 20,492 |
| Fannie Mae Remic Trust 2006-20 Variable Rate Due 04/25/2036 | Government Mortgage Backed Security 130,861 units | 20,435 |
| Wi Energy Corporation 3.55% Due 06/15/2025 | Corporate Bond 20,000 units | 20,383 |
| Huntington Bancshares Inc. 3.15% Due 03/14/2021 | Corporate Bond 20,000 units | 20,282 |

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| Gilead Sciences, Inc. 3.65% Due 03/01/2026 | Corporate Bond 20,000 units | 20,279 |
| Bunge Ltd. Finance Corp. 3.25% Due 08/15/2026 | Corporate Bond 21,000 units | 20,166 |
| Macquarie Group Ltd. 2.6% Due 06/24/2019 | Corporate Bond 20,000 units | 20,139 |
| Walgreens Boots Alliance, Inc. 4.5% Due 11/18/2034 | Corporate Bond 20,000 units | 20,125 |
| United States Treasury Bond Inflation Index 3.875% Due 04/15/2029 | Index Linked Government Bond 10,000 units | 20,102 |
| Consumer Credit Origination Loan Trust 2015-1 Class A 2.82% Due 03/15/21 | Asset Backed Security 19,989 units | 20,002 |
| PACCAR Financial Corporation 1.4% Due 05/18/2018 | Corporate Bond 20,000 units | 19,978 |
| PacifiCorp 3.6% Due 04/01/2024 | Corporate Bond 19,000 units | 19,760 |
| Fannie Mae Series 331 Variable Rate Due 02/01/2033 | Government Mortgage Backed Security 104,332 units | 19,663 |
| Federal Home Loan Mortgage Corporation Series 3218 Floating Rate Due 09/15/2026 | Government Mortgage Backed Security 145,150 units | 19,660 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3117 Principal Only Due 02/15/2036 | Government Mortgage Backed Security 22,287 units | 19,604 |
| Johnson Controls International plc Senior Note Step Up Due 07/02/2064 | Corporate Bond 21,000 units | 19,584 |
| Federal Home Loan Mortgage Corporation Multiclass Series 2934 Principal Only Due 02/15/2020 | Government Mortgage Backed Security 20,123 units | 19,513 |
| Deutsche Bank AG 3.7% Due 5/30/2024 | Corporate Bond 20,000 units | 19,449 |
| Roper Technologies, Inc. 3% Due 12/15/2020 | Corporate Bond 19,000 units | 19,247 |
| Enesco plc 4.7% Due 03/15/2021 | Corporate Bond 20,000 units | 19,238 |
| Sysco Corporation 3.75% Due 10/01/2025 | Corporate Bond 19,000 units | 19,229 |
| The Home Depot, Inc. 2.625% Due 06/01/2022 | Corporate Bond 19,000 units | 19,092 |
| The Home Depot, Inc. 3% Due 04/01/2026 | Corporate Bond 19,000 units | 18,964 |
| The Provident Service Corporation 2.746% Due 10/01/2026 | Corporate Bond 20,000 units | 18,933 |
| Federal Home Loan Mortgage Corporation Pool #G02809 3.5% Due 05/01/2036 | Government Mortgage Backed Security 16,465 units | 18,911 |
| Baltimore Gas and Electric Company 3.5% Due 08/15/2046 | Corporate Bond 21,000 units | 18,896 |
| Sumitomo Mitsui 2.442% Due 10/19/2021 | Corporate Bond 19,000 units | 18,692 |
| Time Warner Companies 7.57% Due 02/01/2024 | Corporate Bond 15,000 units | 18,549 |
| Federal Home Loan Mortgage Corporation Series 3201 Floating Rate Due 08/15/2036 | Government Mortgage Backed Security 144,680 units | 18,520 |
| Federal Home Loan Mortgage Corporation Multiclass Preassign 00890 Due 04/15/2036 | Government Mortgage Backed Security 21,199 units | 18,475 |
| Cisco Systems, Inc. 2.9% Due 03/04/2021 | Corporate Bond 18,000 units | 18,419 |
| Banc America Mortgage Securities Inc. 5% Due 06/25/2019* | Collateralized Mortgage Obligation 18,243 units | 18,390 |
| Mead Johnson Company 3% Due 11/15/2020 | Corporate Bond 18,000 units | 18,226 |
| Ginnie Mae 2010-014 Remic Pass-Through Principal Only Due 12/20/2032 | Government Mortgage Backed Security 19,112 units | 18,134 |
| Enterprise Products Operating LLC 3.7% Due 02/15/2026 | Corporate Bond 18,000 units | 18,065 |
| The Goldman Sachs Group, Inc. 2.625% Due 04/25/2021 | Corporate Bond 18,000 units | 17,869 |
| Magellan Midstream Partners LP 4.25% Due 09/15/2046 | Corporate Bond 19,000 units | 17,852 |
| Walgreens Boots Alliance, Inc. 3.45% Due 06/01/2026 | Corporate Bond 18,000 units | 17,669 |
| Shell International Finance BV 3.4% Due 08/12/2023 | Corporate Bond 17,000 units | 17,445 |
| Federal Home Loan Mortgage Corporation Pool #1J1574 5.697% Due 04/1/2037 | Government Mortgage Backed Security 16,241 units | 17,247 |
| Ryder System, Inc. 2.875% Due 09/01/2020 | Corporate Bond 17,000 units | 17,185 |
| Ace Ina Holdings Inc. 2.875% Due 11/03/2022 | Corporate Bond 17,000 units | 17,139 |

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| CPS Auto 1.59% Due 03/16/2020 | Asset Backed Security 17,040 units | 17,038 |
| Mead Johnson Company 4.6% Due 06/01/2044 | Corporate Bond 17,000 units | 16,428 |
| Boardwalk REIT 5.95% Due 06/01/2026 | Corporate Bond 15,000 units | 16,294 |
| Bunge Ltd. Finance Corporation 3.5% Due 11/24/2020 | Corporate Bond 16,000 units | 16,285 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3117 Due 02/15/2036 | Government Mortgage Backed Security 19,256 units | 16,229 |
| L3 Technologies 3.85% Due 12/15/2026 | Corporate Bond 16,000 units | 15,904 |
| Thermo Fisher Corporation 3% Due 04/15/2023 | Corporate Bond 16,000 units | 15,726 |
| Teva 3.15% Due 10/01/2026 | Corporate Bond 17,000 units | 15,673 |
| General Motors Financial Company, Inc. 3.1% Due 01/15/2019 | Corporate Bond 15,000 units | 15,159 |
| Marsh & McLennan Companies, Inc. 2.35% 09/10/2019 | Corporate Bond 15,000 units | 15,084 |
| Freddie Mac Series 2643 Floating Rate Due 03/15/2032 | Government Mortgage Backed Security 7,696 units | 15,022 |
| Master Asset Security Trust 2004-6 5.25% Due 07/25/2019 | Collateralized Mortgage Obligation 14,666 units | 14,738 |
| Burlington Northern and Santa Fe Railway Company 3.75% Due 04/01/2024 | Corporate Bond 14,000 units | 14,718 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3171 Principal Only Due 06/15/2036 | Government Mortgage Backed Security 15,840 units | 14,669 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3784 Floating Rate Due 07/15/2023 | Government Mortgage Backed Security 173,706 units | 14,631 |
| Ginnie Mae 2010-001 Remic Pass-Through Floating Rate Due 08/16/2039 | Government Mortgage Backed Security 201,048 units | 14,580 |
| GMAC Mortgage Loan Trust 2003-J10 4.75% Due 01/25/2019 | Collateralized Mortgage Obligation 14,590 units | 14,547 |
| PSEG Power LLC 4.3% Due 11/15/2023 | Corporate Bond 14,000 units | 14,471 |
| Federal Home Loan Mortgage Corporation Multiclass Series 2611 Floating Rate Due 05/15/2033 | Government Mortgage Backed Security 11,847 units | 14,470 |
| Aetna Inc. 4.25% Due 06/15/2036 | Corporate Bond 14,000 units | 14,037 |
| Citigroup Inc. 5.3% Due 05/06/2044 | Corporate Bond 13,000 units | 14,003 |
| Roper Technologies, Inc. 2.8% Due 12/15/2021 | Corporate Bond 14,000 units | 13,993 |
| Federal Home Loan Mortgage Corporation Pool #A3-980 5.5% Due 11/01/2035 | Government Mortgage Backed Security 12,249 units | 13,742 |
| Shell International Finance BV 4.55% Due 08/12/2043 | Corporate Bond 13,000 units | 13,557 |
| Target Corporation 3.5% Due 07/01/2024 | Corporate Bond 13,000 units | 13,504 |
| Banc America Mortgage Securities Inc. 2004-11 5.75% Due 12/25/2024* | Collateralized Mortgage Obligation 12,805 units | 13,063 |
| Thermo Fisher Corporation 3.15% Due 01/15/2023 | Corporate Bond 13,000 units | 13,013 |
| Fannie Mae Floating Rate Series 2007-88 Due 09/25/2037 | Government Mortgage Backed Security 72,540 units | 12,879 |
| Fannie Mae Preassign 00869 Variable Rate Due 12/25/2032 | Government Mortgage Backed Security 10,592 units | 12,858 |
| Federal Home Loan Mortgage Corporation Pool #G13390 6% Due 01/01/2024 | Government Mortgage Backed Security 11,905 units | 12,776 |
| Fannie Mae Pool #889745 5.5% Due 06/1/2036 | Government Mortgage Backed Security 11,362 units | 12,750 |
| Ginnie Mae 2007-059 Remic Pass-Through Due 04/20/2037 | Government Mortgage Backed Security 152,003 units | 12,682 |
| Thermo Fisher Scientific Inc. 4.15% Due 02/01/2024 | Corporate Bond 12,000 units | 12,496 |
| Prudential Financial, Inc. 4.6% Due 05/15/2020* | Corporate Bond 12,000 units | 12,489 |

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| Southern Company Gas Capital Corporation 2.45% Due 10/01/2023 | Corporate Bond 13,000 units | 12,468 |
| Dominion Gas Holdings, LLC 2.8% Due 11/15/2020 | Corporate Bond 12,000 units | 12,109 |
| United States dollar | Cash and cash equivalents 12,055 units | 12,055 |
| Dr Pepper Snapple Group Inc. 2.53% Due 11/15/2021 | Corporate Bond 12,000 units | 11,930 |
| Duke Realty Ltd. 4.375% Due 06/15/2022 | Corporate Bond 11,000 units | 11,723 |
| Gilead Sciences, Inc. 4.6% Due 09/01/2035 | Corporate Bond 11,000 units | 11,409 |
| Fannie Mae Remic Trust 2010-35 Variable Rate Due 04/25/2040 | Government Mortgage Backed Security 88,486 units | 11,323 |
| Virginia Electric & Power Company 3.45% Due 02/15/2024 | Corporate Bond 11,000 units | 11,304 |
| American Water Capital Corporation 3.4% Due 03/01/2025 | Corporate Bond 11,000 units | 11,257 |
| Statoil ASA 3.15% Due 01/23/2022 | Corporate Bond 11,000 units | 11,224 |
| Fifth Third Bancorp 2.875% Due 07/27/2020 | Corporate Bond 11,000 units | 11,121 |
| AT&T Inc. 3.95% Due 01/15/2025 | Corporate Bond 11,000 units | 11,019 |
| Arizona Public Service Company 2.2% Due 01/15/2020 | Corporate Bond 11,000 units | 11,013 |
| CBS Corporation 4.9% Due 08/15/2044 | Corporate Bond 11,000 units | 11,011 |
| Enscopl 5.75% Due 10/01/2044 | Corporate Bond 15,000 units | 10,875 |
| Prime Mortgage Trust 2004-2 Pass-Through 4.75% Due 11/25/2019 | Collateralized Mortgage Obligation 10,724 units | 10,747 |
| Federal Home Loan Mortgage Corporation Series 3306 Floating Rate Due 04/15/2037 | Government Mortgage Backed Security 10,022 units | 10,691 |
| Chubb Corporation 5.75% Due 05/15/2018 | Corporate Bond 10,000 units | 10,553 |
| Fannie Mae Remic Trust 1997-30 8% Due 05/18/2027 | Government Mortgage Backed Security 54,520 units | 10,422 |
| Indymac Mortgage Backed Securities, Inc. 4.75% Due 02/25/2019 | Asset Backed Security 10,175 units | 10,296 |
| Zoetis, Inc. 3.45% Due 11/13/2020 | Corporate Bond 10,000 units | 10,264 |
| Waste Management, Inc. 3.9% Due 03/01/2035 | Corporate Bond 10,000 units | 9,942 |
| National Retail Properties, Inc. 3.6% Due 12/15/2026 | Corporate Bond 10,000 units | 9,851 |
| Fannie Mae Series 343 Class 29 5% Due 10/01/2018 | Government Mortgage Backed Security 329,916 units | 9,781 |
| Fannie Mae Pool #745948 6.5% Due 10/01/2036 | Government Mortgage Backed Security 8,497 units | 9,685 |
| Fannie Mae Pool #735439 6% Due 09/01/2019 | Government Mortgage Backed Security 9,353 units | 9,606 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3593 Floating Rate Due 11/15/2024 | Government Mortgage Backed Security 100,166 units | 9,447 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3253 Principal Only Due 12/15/2021 | Government Mortgage Backed Security 9,570 units | 9,428 |
| Legg Mason Inc. 4.75% Due 03/15/2026 | Corporate Bond 9,000 units | 9,316 |
| Becton Dickinson & Company 3.734% Due 12/15/2024 | Corporate Bond 9,000 units | 9,204 |
| Federal Home Loan Mortgage Corporation Multiclass Floating Rate Due 04/15/2037 | Government Mortgage Backed Security 8,668 units | 9,127 |
| AT&T Inc. 4.35% Due 06/15/2045 | Corporate Bond 10,000 units | 8,910 |
| Americredit .9% Due 01/08/2019 | Asset Backed Security 8,859 units | 8,858 |
| Fannie Mae Remic Trust 1993-G17 Variable Rate Due 04/25/2023 | Government Mortgage Backed Security 54,864 units | 8,719 |
| Prologis LP 3.75% Due 11/01/2025 | Corporate Bond 8,000 units | 8,197 |
| CBS Corporation 4% Due 01/15/2026 | Corporate Bond 8,000 units | 8,136 |
| Monsanto Company 4.7% Due 07/15/2064 | Corporate Bond 9,000 units | 8,106 |

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| Ginnie Mae 2006-023 Remic Floating Rate Due 01/20/2036 | Government Mortgage Backed Security 131,998 units | 8,068 |
| Federal Home Loan Mortgage Corporation Multiclass Series 2650 Principal Only Due 12/15/2032 | Government Mortgage Backed Security 8,140 units | 7,957 |
| Walgreens Boots Alliance, Inc. 3.1% Due 06/01/2023 | Corporate Bond 8,000 units | 7,947 |
| VRX Escrow Corporation 5.875% Due 05/15/2023 | Corporate Bond 10,000 units | 7,550 |
| Fannie Mae Preassign 00470 7% Due 06/25/2033 | Government Mortgage Backed Security 28,453 units | 7,073 |
| Stryker Corporation 3.5% Due 03/15/2026 | Corporate Bond 7,000 units | 7,066 |
| Federal Home Loan Mortgage Corporation Multiclass Preassign 00603 5% Due 02/15/2020 | Government Mortgage Backed Security 124,764 units | 6,831 |
| Enterprise Products Company 4.95% Due 10/15/2054 | Corporate Bond 7,000 units | 6,784 |
| Federal Home Loan Mortgage Corporation Multiclass Series 2650 Principal Only Due 12/15/2032 | Government Mortgage Backed Security 6,160 units | 6,099 |
| Marsh & McLennan Companies, Inc. 3.3% Due 03/14/2023 | Corporate Bond 6,000 units | 6,098 |
| Citigroup Mortgage Loan Trust Series 2010-8 4.5% Due 12/25/2036 | Collateralized Mortgage Obligation 5,873 units | 5,871 |
| Fannie Mae Pool #852523 5.5% Due 02/1/2036 | Government Mortgage Backed Security 5,249 units | 5,860 |
| CarNow Auto 1.69% Due 01/15/2020 | Asset Backed Security 5,831 units | 5,831 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3747 4.5% Due 07/15/2037 | Government Mortgage Backed Security 115,590 units | 5,821 |
| Fannie Mae Remic Trust 390 6% Due 07/25/2023 | Government Mortgage Backed Security 64,940 units | 5,719 |
| Fannie Mae Preassign 00464 Due 01/25/2036 | Government Mortgage Backed Security 5,715 units | 5,509 |
| The Walt Disney Company 1.85% Due 07/30/2026 | Corporate Bond 6,000 units | 5,402 |
| Federal Home Loan Mortgage Corporation Pool #M30285 5% Due 02/01/2018 | Government Mortgage Backed Security 5,317 units | 5,383 |
| Fannie Mae Remic Series 2008-80 5.60825% Due 09/25/2038 | Government Mortgage Backed Security 31,155 units | 4,112 |
| Banc America Commercial Mortgage Inc. 2006/3 Due 07/10/2044* | Commercial Mortgage-Backed Security 3,925 units | 3,919 |
| Centex Home Equity Series 2004-D 4.68% Due 06/25/2032 | Asset Backed Security 3,789 units | 3,783 |
| Federal Home Loan Mortgage Corporation Series 10 Due 07/15/2019 | Government Mortgage Backed Security 3,590 units | 3,677 |
| Fannie Mae Remic Trust 2009-15 Variable Rate Due 03/25/2024 | Government Mortgage Backed Security 62,995 units | 3,648 |
| A10 Securitization 2013-1 LLC Class A 2.4% Due 11/15/2025 | Commercial Mortgage-Backed Security 3,532 units | 3,532 |
| Ginnie Mae 2008-071 Remic Pass-Through Floating Rate Due 08/20/2038 | Government Mortgage Backed Security 26,107 units | 3,380 |
| Verizon Communications Inc. 5.012% Due 08/21/2054 | Corporate Bond 3,000 units | 2,984 |
| CPS Auto 1.21% Due 08/15/2018 | Asset Backed Security 2,894 units | 2,893 |
| Federal Home Loan Mortgage Corporation Multiclass Series 3219 6% Due 04/15/2036 | Government Mortgage Backed Security 14,088 units | 2,836 |
| Agrium Inc. 4.125% Due 03/15/2035 | Corporate Bond 3,000 units | 2,751 |
| Fannie Mae Remic Trust 2008-53 Variable Rate Due 07/25/2038 | Government Mortgage Backed Security 16,019 units | 2,585 |
| Flagship Credit Auto Trust 2013-2 Class A 1.94% Due 01/15/2019 | Asset Backed Security 2,419 units | 2,420 |

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| Bear Stearns Asset Backed Securities Trust Adjustable Rate Due 12/25/2033 | Asset Backed Security 2,493 units | 2,375 |
| Federal Home Loan Mortgage Corporation Multiclass Preassign 00482 6.5% Due 03/15/2033 | Government Mortgage Backed Security 9,642 units | 1,826 |
| Ginnie Mae 2009-010 Remic Pass-Through Floating Rate Due 03/16/2034 | Government Mortgage Backed Security 56,630 units | 1,808 |
| Fannie Mae Remic Trust 2010-43 4.5% Due 02/25/2025 | Government Mortgage Backed Security 41,534 units | 1,419 |
| Fannie Mae Series 2009-18 5% Due 03/25/2024 | Government Mortgage Backed Security 26,660 units | 1,238 |
| Residential Asset Mortgage Products Floating Rate Due 03/25/2033 | Asset Backed Security 1,208 units | 1,094 |
| Federal Home Loan Mortgage Corporation Pool #M30277 5% Due 11/01/2017 | Government Mortgage Backed Security 1,081 units | 1,085 |
| Fannie Mae Remic Series 2009-9 5% Due 02/25/2024 | Government Mortgage Backed Security 17,890 units | 1,079 |
| Ginnie Mae 6% Due 06/20/2032 | Government Mortgage Backed Security 998 units | 1,000 |
| Fannie Mae Series 2008-19 5% Due 03/25/2023 | Government Mortgage Backed Security 21,244 units | 580 |
| Federal Home Loan Mortgage Corporation Pool #M30262 5% Due 03/1/2017 | Government Mortgage Backed Security 203 units | 203 |
| Morgan Stanley Capital I Trust Due 02/12/2044 | Commercial Mortgage-Backed Security 4,540,897 units | 54 |
| Fannie Mae Preassign 00506 6% Due 04/25/2017 | Government Mortgage Backed Security 2 units | 2 |
| Total Fixed Income Asset Class | | 295,871,439 |
| Fixed Income Index Asset Class: | | |
| NT Collective Aggregate Bond Index Fund - Non Lending* | Collective trust fund 373,882 units | 50,739,534 |
| Total Fixed Income Index Asset Class | | 50,739,534 |
| High Yield Asset Class: | | |
| Blackrock High Yield Bond Fund Class A | Mutual Fund 6,964,483 shares | 53,208,639 |
| NT Collective Short Term Investment Fund* | Collective trust fund 9,866,846 units | 9,866,846 |
| Crown Castle International Corporation 5.25% Due 01/15/2023 | Corporate Bond 525,000 units | 565,025 |
| Virgin Media Finance plc 5.25% Due 1/15/2021 | Corporate Bond 460,000 units | 485,295 |
| Smurfit KAPPA Funding plc 7.5% Due 11/20/2025 | Corporate Bond 415,000 units | 481,395 |
| Freeport-McMoRan Inc. 6.875% Due 02/15/2023 | Corporate Bond 440,000 units | 461,995 |
| Carlson Wagonlit Travel BV 6.875% Due 06/15/2019 | Corporate Bond 445,000 units | 460,294 |
| Nielsen Finance LLC 5% Due 04/15/2022 | Corporate Bond 440,000 units | 448,245 |
| Telecable Videotron Ltee 5% Due 07/15/2022 | Corporate Bond 430,000 units | 440,750 |
| Wise Metals Group LLC 8.75% Due 12/15/18 | Corporate Bond 405,000 units | 421,200 |
| Mens Wearhouse Inc. 7% Due 07/01/2022 | Corporate Bond 415,000 units | 406,700 |
| Rex Energy Corporation 1% Due 10/01/2020 | Corporate Bond 775,000 units | 403,000 |
| Comstock Resources Inc. 12.25% Due 03/15/2020 | Corporate Bond 380,000 units | 389,500 |
| Quebecor Media Inc. 5.75% Due 01/15/2023 | Corporate Bond 370,000 units | 383,875 |
| Belden Inc. 5.5% Due 09/01/2022 | Corporate Bond 370,000 units | 381,100 |
| Micron Technology, Inc. 7.5% Due 09/15/2023 | Corporate Bond 340,000 units | 376,550 |
| IHS Markit Ltd. 5% Due 11/01/2022 | Corporate Bond 352,000 units | 365,200 |

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| AuRico Gold Inc. 7.75% Due 04/01/2020 | Corporate Bond 350,000 units | 364,000 |
| Detour Gold Corporation 5.5% Due 11/30/2017 | Corporate Convertible Bond 359,000 units | 362,590 |
| ACI Worldwide, Inc. 6.375% Due 08/15/2020 | Corporate Bond 345,000 units | 354,919 |
| HCA Inc. 5.875% Due 02/15/2026 | Corporate Bond 340,000 units | 350,200 |
| Calpine Corporation 5.875% Due 01/15/2021 | Corporate Bond 335,000 units | 349,238 |
| Florida East Coast Holdings Corporation 6.75% Due 05/01/2019 | Corporate Bond 335,000 units | 346,725 |
| Hughes Satellite 7.625% Due 06/15/2021 | Corporate Bond 305,000 units | 334,738 |
| MGP Escrow Issuer, LLC 5.625% Due 05/01/2024 | Corporate Bond 295,000 units | 309,013 |
| Great Lakes Dredge & Dock Corporation 7.375% Due 02/01/2019 | Corporate Bond 300,000 units | 297,000 |
| Carlson Wagonlit Travel, Inc. 6.75% Due 12/15/2023 | Corporate Bond 280,000 units | 291,200 |
| William Carter Company 5.25% Due 08/15/2021 | Corporate Bond 275,000 units | 284,969 |
| MPH Acquisition Holdings LLC 7.125% Due 06/01/2024 | Corporate Bond 270,000 units | 284,202 |
| Stone Energy Corporation 7.5% Due 11/15/2022 in default | Corporate Bond 470,000 units | 282,000 |
| Brookfield Residential Property Inc. 6.5% Due 12/15/2020 | Corporate Bond 265,000 units | 270,963 |
| RRI Energy, Inc. 7.875% Due 06/15/2017 | Corporate Bond 380,000 units | 270,750 |
| Schaeffler Verwaltung Zwei GmbH 4.75% Due 09/15/2026 | Corporate Bond 280,000 units | 270,200 |
| Summit Midstream Partners, LP 7.5% Due 07/01/2021 | Corporate Bond 255,000 units | 267,750 |
| General Cable Corporation 5.75% Due 10/01/2022 | Corporate Bond 275,000 units | 266,750 |
| C&S Group Enterprises LLC 5.375% Due 7/15/2022 | Corporate Bond 275,000 units | 265,375 |
| California Resources Corporation 5% Due 01/15/2020 | Corporate Bond 320,000 units | 263,200 |
| Hecla Mining Company 6.875% Due 05/01/2021 | Corporate Bond 255,000 units | 260,738 |
| Neustar Inc. 4.5% Due 01/15/2023 | Corporate Bond 255,000 units | 260,738 |
| Forum Energy Technologies, Inc. 6.25% Due 10/01/2021 | Corporate Bond 260,000 units | 260,000 |
| T-Mobile US, Inc. 6.5% Due 01/15/2026 | Corporate Bond 240,000 units | 259,500 |
| Match Group Inc. 6.75% Due 12/15/2022 | Corporate Bond 245,000 units | 258,475 |
| American Realty Capital Trust Inc. 3.75% Due 12/15/2020 | Corporate Convertible Bond 255,000 units | 255,000 |
| CONSOL Energy Inc. 5.875% Due 04/15/2022 | Corporate Bond 260,000 units | 254,800 |
| NBTY, Inc. 7.625% Due 05/05/2016 | Corporate Bond 245,000 units | 253,575 |
| CBRE Services, Inc. 5.25% Due 03/15/2025 | Corporate Bond 240,000 units | 247,478 |
| Radio System Corporation 8.375% Due 11/01/2019 | Corporate Bond 235,000 units | 244,988 |
| Halcón Resources Corporation 8.625% Due 02/01/2020 | Corporate Bond 235,000 units | 244,400 |
| Micron Technology, Inc. 5.5% Due 02/01/2025 | Corporate Bond 245,000 units | 243,775 |
| Drivetime Automotive Group, Inc. 8% Due 06/01/2021 | Corporate Bond 250,000 units | 242,188 |
| Equinix Inc. 5.875% Due 01/15/2026 | Corporate Bond 230,000 units | 242,075 |
| Florida East Coast Holdings Corporation 9.75% Due 05/01/2020 | Corporate Bond 235,000 units | 241,463 |
| Blue Cube Spinco Inc. 9.75% Due 10/15/2023 | Corporate Bond 200,000 units | 238,000 |
| Allied Specialty 8.5% Due 11/01/2019 | Corporate Bond 230,000 units | 236,325 |
| PetroQuest Energy Inc. 10% Due 02/15/2021 | Corporate Bond 335,000 units | 234,500 |
| Rialto Holdings LLC 7% Due 12/01/2018 | Corporate Bond 230,000 units | 232,875 |
| Limited Brands, Inc. 6.625% Due 04/01/2021 | Corporate Bond 205,000 units | 230,113 |
| Genesis Energy, LP 6.75% Due 08/01/2022 | Corporate Bond 220,000 units | 228,580 |
| Mattamy Group Corporation 6.5% Due 11/15/2020 | Corporate Bond 225,000 units | 228,375 |
| Frontier 10.5% Due 09/15/2022 | Corporate Bond 215,000 units | 226,030 |
| Ashtead Capital Inc. 5.625% Due 10/01/2024 | Corporate Bond 214,000 units | 224,165 |
| Calumet Specialty Products Partners, LP 11.5% Due 01/15/2021 | Corporate Bond 195,000 units | 222,788 |

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| GenOn Escrow Corporation 9.5% Due 10/15/2018 | Corporate Bond 315,000 units | 222,666 |
| Avis Budget Car Rent LLC 5.5% Due 04/01/2023 | Corporate Bond 225,000 units | 221,063 |
| NAI Entertainment Holding LLC 5% Due 08/01/2018 | Corporate Bond 215,000 units | 217,903 |
| Zebra Technologies Corporation 7.25% Due 10/15/2022 | Corporate Bond 200,000 units | 217,500 |
| BlueScope Steel (Finance) Ltd. 6.5% Due 05/15/2021 | Corporate Bond 205,000 units | 217,218 |
| Alcoa Nederland Holding B.V. 6.75% Due 09/30/2024 | Corporate Bond 200,000 units | 217,000 |
| MPLX LP 4.875% Due 12/01/2024 | Corporate Bond 210,000 units | 216,236 |
| New Gold Inc. 7% Due 04/15/2020 | Corporate Bond 205,000 units | 210,125 |
| AAF Holdings / AAF Finance 12% Due 07/01/2019 | Corporate Bond 203,192 units | 209,796 |
| Carlson Wagonlit Travel, Inc. 9.5% Due 12/15/2024 | Corporate Bond 200,000 units | 209,250 |
| T-Mobile US, Inc. 6.5% Due 01/15/2024 | Corporate Bond 195,000 units | 209,138 |
| Churchill Downs Inc. 5.375% Due 12/15/2021 | Corporate Bond 200,000 units | 207,500 |
| Cogent Communications Group Inc. 5.625% Due 04/15/2021 | Corporate Bond 205,000 units | 207,050 |
| Ashton Woods USA LLC 6.875% Due 2/15/21 | Corporate Bond 215,000 units | 206,938 |
| Sprint Nextel Corporation 7% Due 03/01/2020 | Corporate Bond 190,000 units | 206,150 |
| PTC Inc. 6% Due 05/15/2024 | Corporate Bond 195,000 units | 205,725 |
| Numericable Group SA 6% Due 05/15/2022 | Corporate Bond 200,000 units | 205,250 |
| Numericable-SFR 7.375% Due 05/01/2026 | Corporate Bond 200,000 units | 205,000 |
| Woodside Homes Company 6.75% Due 12/15/2021 | Corporate Bond 210,000 units | 202,650 |
| T-Mobile US, Inc. 6.625% Due 04/01/2023 | Corporate Bond 190,000 units | 201,400 |
| IMS Health 5% Due 10/15/2026 | Corporate Bond 200,000 units | 200,500 |
| Freeport-McMoRan Inc. 6.75% Due 02/01/2022 | Corporate Bond 195,000 units | 200,363 |
| Summit Materials, LLC 6.125% Due 07/15/2023 | Corporate Bond 195,000 units | 200,117 |
| Asbury Automotive Group Inc. 6% Due 12/15/2024 | Corporate Bond 195,000 units | 199,388 |
| DISH Network Corp 3.375% Due 08/15/2026 | Corporate Convertible Bond 175,000 units | 199,172 |
| PDC Energy, Inc. 7.75% Due 10/15/2022 | Corporate Bond 185,000 units | 197,025 |
| Adient Global Holdings Ltd. 4.875% Due 08/15/2026 | Corporate Bond 200,000 units | 196,000 |
| Cimpress N.V. 7% Due 04/01/2022 | Corporate Bond 190,000 units | 193,800 |
| Continental Resources, Inc. 5% Due 09/15/2022 | Corporate Bond 190,000 units | 191,784 |
| Concho Resources Inc. 5.5% Due 10/01/2022 | Corporate Bond 185,000 units | 191,706 |
| Comstock Resources Inc. 7.75% Due 04/01/2019 | Corporate Convertible Bond 220,000 units | 191,400 |
| KLX, Inc. 5.875% Due 12/1/2022 | Corporate Bond 185,000 units | 190,550 |
| Aleris International Inc. 7.875% Due 11/01/2020 | Corporate Bond 190,000 units | 190,475 |
| Team Health Inc. 7.25% Due 12/15/2023 | Corporate Bond 165,000 units | 187,688 |
| American Equity Investment Life Holding Company 6.625% Due 07/15/2021 | Corporate Bond 180,000 units | 187,650 |
| Sprint Corporation 7.875% Due 09/15/2023 | Corporate Bond 175,000 units | 186,813 |
| HCA Inc. 6.5% Due 02/15/2020 | Corporate Bond 170,000 units | 185,980 |
| Transfield Services Ltd. 8.375% Due 05/15/2020 | Corporate Bond 175,000 units | 185,063 |
| WPX Energy Inc. 7.5% Due 08/01/2020 | Corporate Bond 170,000 units | 182,750 |
| Sprint Corporation 7.125% Due 06/15/2024 | Corporate Bond 175,000 units | 180,250 |
| Grifols Worldwide 5.25% Due 04/01/2022 | Corporate Bond 170,000 units | 175,950 |
| MSCI, Inc. 5.75% Due 08/15/2025 | Corporate Bond 165,000 units | 175,313 |
| Blue Cube Spinco Inc. 10% Due 10/15/2025 | Corporate Bond 145,000 units | 175,088 |
| MPLX LP 4.875% Due 06/01/2025 | Corporate Bond 170,000 units | 174,785 |
| WPX Energy, Inc. 6% Due 01/15/2022 | Corporate Bond 170,000 units | 174,250 |
| BCD Acquisition Inc. 9.625% Due 09/15/2023 | Corporate Bond 160,000 units | 171,200 |
| Gates Global LLC 6% Due 07/15/2022 | Corporate Bond 175,000 units | 171,150 |
| | Corporate Bond 170,000 units | 170,000 |

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| Cantor Commercial Real Estate Company, LP 7.75% Due 02/15/18 | | |
| KEMET Corporation 10.5% Due 05/01/2018 | Corporate Bond 170,000 units | 169,788 |
| T-Mobile US, Inc. 6.125% Due 01/15/2022 | Corporate Bond 160,000 units | 168,800 |
| Energizer Holdings Inc. 4.7% Due 05/19/2021 | Corporate Bond 160,000 units | 168,414 |
| Group 1 Automotive, Inc. 5% Due 06/01/2022 | Corporate Bond 170,000 units | 167,875 |
| Emdeon Inc. 6% Due 02/15/2021 | Corporate Bond 160,000 units | 167,200 |
| James Hardie International 5.875% Due 02/15/2023 | Corporate Bond 160,000 units | 165,600 |
| Hilton Worldwide Holdings Inc. 5.625% Due 10/15/2021 | Corporate Bond 160,000 units | 165,280 |
| KeHE Distributors LLC 7.625% Due 08/15/2021 | Corporate Bond 165,000 units | 164,175 |
| The Howard Hughes Corporation 6.875% Due 10/01/2021 | Corporate Bond 155,000 units | 163,339 |
| Gulfport Energy Corporation 6% Due 10/15/2024 | Corporate Bond 160,000 units | 162,800 |
| Lamar Media Corporation 5.875% Due 02/01/2022 | Corporate Bond 158,000 units | 162,740 |
| L Brands Inc. 6.75% Due 07/01/2036 | Corporate Bond 160,000 units | 162,000 |
| Reliant Energy Mid Atlantic Power Holdings LLC 9.681% Due 07/02/2026 | Corporate Bond 250,000 units | 161,250 |
| Equinix, Inc. 5.375% Due 04/01/2023 | Corporate Bond 155,000 units | 160,813 |
| Amsted Industries Inc. 5% Due 3/15/2022 | Corporate Bond 160,000 units | 160,000 |
| EnPro Industries, Inc. 5.875% Due 09/15/2022 | Corporate Bond 155,000 units | 159,263 |
| Century Communities, Inc. 6.875% Due 05/15/2022 | Corporate Bond 155,000 units | 158,875 |
| Compass Investors Inc. 7.75% Due 01/15/2021 | Corporate Bond 155,000 units | 158,100 |
| Allegry 5.875% Due 08/15/2023 | Corporate Bond 160,000 units | 156,800 |
| Ladder Capital Finance LLC 5.875% Due 08/01/2021 | Corporate Bond 165,000 units | 156,750 |
| CCO Holdings LLC/CCO Holdings Capital Corporation 5.875% Due 05/01/2027 | Corporate Bond 150,000 units | 155,625 |
| Lincoln National Corporation 7.375% Due 04/15/2021 | Corporate Bond 145,000 units | 154,425 |
| Schaeffler Finance BV 4.75% Due 05/15/2023 | Corporate Bond 150,000 units | 152,250 |
| CFG Holdings Ltd. 11.5% Due 11/15/2019 | Corporate Bond 150,000 units | 151,875 |
| Brunswick Corporation 4.625% Due 05/15/2021 | Corporate Bond 150,000 units | 151,688 |
| Allegion US Holdings Company Inc. 5.75% Due 10/01/2021 | Corporate Bond 145,000 units | 151,525 |
| Spectrum Brands, Inc. 6.625% Due 11/15/2022 | Corporate Bond 140,000 units | 148,750 |
| Dollar Tree, Inc. 5.75% Due 03/01/2023 | Corporate Bond 140,000 units | 148,235 |
| B&G Foods, Inc. 4.625% Due 06/01/2021 | Corporate Bond 145,000 units | 147,900 |
| AV Homes, Inc. 8.5% Due 07/01/2019 | Corporate Bond 140,000 units | 144,550 |
| Chesapeake Midstream Partners, LP 6.125% Due 07/15/2022 | Corporate Bond 140,000 units | 144,400 |
| Drawbridge Special Opportunities Fund LP 5% Due 08/01/2021 | Corporate Bond 150,000 units | 144,375 |
| JLL-Delta Dutch Newco BV 7.5% Due 02/01/2025 | Corporate Bond 135,000 units | 142,763 |
| CTP Transportation Products LLC 8.25% Due 12/15/2019 | Corporate Bond 165,000 units | 142,313 |
| Molina Healthcare, Inc. 5.375% Due 11/15/2022 | Corporate Bond 140,000 units | 142,100 |
| Amerigas Partners 5.875% Due 08/20/2026 | Corporate Bond 140,000 units | 142,100 |
| Land O'Lakes, Inc. 6% Due 11/15/2022 | Corporate Bond 130,000 units | 141,700 |
| Anixter International Inc. 5.625% Due 05/01/2019 | Corporate Bond 135,000 units | 141,244 |
| Murphy Oil Corporation 6% Due 8/15/2023 | Corporate Bond 135,000 units | 140,738 |
| MGIC Investment Corp. 5.75% Due 08/15/2023 | Corporate Bond 135,000 units | 140,738 |
| Hughes Satellite 6.625% Due 08/01/2026 | Corporate Bond 140,000 units | 140,700 |
| MPLX LP 5.5% Due 02/15/2023 | Corporate Bond 135,000 units | 140,448 |
| CBS Outdoor Americas Inc. 5.25% Due 02/15/2022 | Corporate Bond 135,000 units | 140,063 |
| Fidelity & Guaranty Life Holdings, Inc. 6.375% Due 04/01/2021 | Corporate Bond 140,000 units | 139,300 |
| Netflix, Inc. 5.75% Due 03/01/2024 | Corporate Bond 130,000 units | 139,100 |

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| Amerigas Partners 5.625% Due 05/20/2024 | Corporate Bond 135,000 units | 138,038 |
| 1st Quantum 7.25% Due 10/15/2019 | Corporate Bond 135,000 units | 136,350 |
| Vista Outdoor Inc. 5.875% Due 10/01/2023 | Corporate Bond 130,000 units | 136,094 |
| KCG Holdings Inc. 6.875% Due 03/15/2020 | Corporate Bond 135,000 units | 135,000 |
| Orbital ATK Inc. 5.5% Due 10/01/2023 | Corporate Bond 130,000 units | 133,900 |
| Choice Hotels International Inc. 5.75% Due 07/01/2022 | Corporate Bond 125,000 units | 133,438 |
| CONSOL Energy Inc. 8% Due 04/01/2023 | Corporate Bond 130,000 units | 133,413 |
| KFC Holding Company 5% Due 06/01/2024 | Corporate Bond 130,000 units | 132,763 |
| Tenet Healthcare Corporation 6.75% Due 06/15/2023 | Corporate Bond 150,000 units | 132,375 |
| Koppers Holdings, Inc. 7.875% Due 12/01/2019 | Corporate Bond 130,000 units | 131,788 |
| Grinding Media Inc. 7.375% Due 12/15/2023 | Corporate Bond 125,000 units | 131,325 |
| HCA Inc. 5.375% Due 02/01/2025 | Corporate Bond 130,000 units | 130,325 |
| Amag Pharmaceuticals, Inc. 7.875% Due 09/01/2023 | Corporate Bond 130,000 units | 130,000 |
| Altice Us Finance I Corporation 5.375% Due 07/15/2023 | Corporate Bond 125,000 units | 129,688 |
| Sabine Pass Liquefaction LLC 5.875% | Corporate Bond 120,000 units | 129,300 |
| WESCO Distribution, Inc. 5.375% Due 12/15/2021 | Corporate Bond 125,000 units | 129,063 |
| Weekley Homes LLC 6% Due 02/01/2023 | Corporate Bond 145,000 units | 129,050 |
| Freeport-McMoRan Inc. 6.5% Due 11/15/2020 | Corporate Bond 125,000 units | 128,438 |
| Amerigas Finance Corporation 7% Due 5/20/2022 | Corporate Bond 121,000 units | 127,353 |
| T-Mobile US, Inc. 6% Due 04/15/2024 | Corporate Bond 120,000 units | 126,450 |
| Centene Corporation 6.125% Due 02/15/2024 | Corporate Bond 120,000 units | 126,450 |
| Prestige Brands Holdings, Inc. 6.375% Due 03/01/2024 | Corporate Bond 120,000 units | 126,000 |
| Provident Funding Associates LP 6.75% Due 06/15/2021 | Corporate Bond 125,000 units | 125,625 |
| T-Mobile US, Inc. 6.731% Due 04/28/2022 | Corporate Bond 120,000 units | 125,400 |
| Netflix, Inc. 5.5% Due 02/15/2022 | Corporate Bond 115,000 units | 123,913 |
| HCA Inc. 5.875% Due 05/01/2023 | Corporate Bond 115,000 units | 122,188 |
| Novelis Inc. 6.25% Due 08/15/2024 | Corporate Bond 115,000 units | 121,900 |
| KFC Holding Company/Pizza Hut Holdings, LLC 5.25% Due 06/01/2026 | Corporate Bond 120,000 units | 121,800 |
| Westlake Chemical Corporation 4.625% Due 02/15/2021 | Corporate Bond 115,000 units | 119,025 |
| Sprint Capital Corporation 6.875% Due 11/15/2028 | Corporate Bond 120,000 units | 118,500 |
| Aleris International, Inc. 9.5% Due 04/01/2021 | Corporate Bond 110,000 units | 117,975 |
| Wells Enterprises, Inc. 6.75% Due 02/01/2020 | Corporate Bond 114,000 units | 117,705 |
| Hughes Satellite 5.25% Due 08/01/2026 | Corporate Bond 120,000 units | 117,600 |
| SM Energy Company 6.5% Due 01/01/2023 | Corporate Bond 115,000 units | 116,869 |
| E-Trade Financial Corporation 5.375% Due 11/15/2022 | Corporate Bond 110,000 units | 116,404 |
| Novelis Inc. 5.875% Due 09/30/2026 | Corporate Bond 115,000 units | 116,150 |
| Match Group Inc. 6.375% Due 06/01/2024 | Corporate Bond 110,000 units | 116,050 |
| Range Resources Corporation 5.75% Due 06/01/2021 | Corporate Bond 110,000 units | 115,225 |
| ATD Finance Corporation 10.25% Due 03/01/2022 | Corporate Bond 120,000 units | 115,120 |
| CCO Holdings LLC 5.75% Due 01/15/2024 | Corporate Bond 110,000 units | 114,950 |
| GCP Applied Technologies Inc. 9.5% Due 02/01/2023 | Corporate Bond 100,000 units | 114,750 |
| Rockies Express Pipeline LLC 6% Due 01/15/2019 | Corporate Bond 109,000 units | 114,450 |
| Hospital Corporation of America 7.69% Due 06/15/2025 | Corporate Bond 105,000 units | 114,188 |
| Energizer Holdings Inc. 4.7% Due 05/24/2022 | Corporate Bond 110,000 units | 113,300 |
| Credit Acceptance Corp. 7.375% Due 03/15/2023 | Corporate Bond 110,000 units | 113,025 |
| Comstock Resources Inc. 9.5% Due 06/15/2020 | Corporate Convertible Bond 128,265 units | 111,591 |
| Algeco Scotsman Global Finance plc 8.5% Due 10/15/2018 | Corporate Bond 120,000 units | 111,300 |
| Kissner Group Holdings LP/Kissner Milling Company Ltd. 8.375% Due 12/01/2022 | Corporate Bond 110,000 units | 111,100 |

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| Cablevision Systems Corporation 7.75% Due 04/15/2018 | Corporate Bond 105,000 units | 110,775 |
| Newfield Exploration Company 5.75% Due 01/30/2022 | Corporate Bond 105,000 units | 110,644 |
| AerCap Ireland Capital 5% Due 10/01/2021 | Corporate Bond 105,000 units | 110,381 |
| Stone Energy Corporation 1.75% Due 03/01/2017 in default | Corporate Convertible Bond 185,000 units | 110,075 |
| Acadia Healthcare 5.625% Due 02/15/2023 | Corporate Bond 110,000 units | 110,000 |
| Brinker International, Inc. 5% Due 10/01/2024 | Corporate Bond 110,000 units | 109,725 |
| Newfield Exploration Company 5.625% Due 07/01/2024 | Corporate Bond 105,000 units | 109,463 |
| MSCI, Inc. 4.75% Due 08/01/2026 | Corporate Bond 110,000 units | 109,450 |
| Gibraltar Industries, Inc. 6.25% Due 02/01/2021 | Corporate Bond 105,000 units | 108,150 |
| NuStar Logistics LP 6.75% Due 02/01/2021 | Corporate Bond 100,000 units | 108,000 |
| TransDigm Group Inc. 5.5% Due 10/15/2020 | Corporate Bond 105,000 units | 107,625 |
| VeriSign, Inc. 5.25% Due 04/01/2025 | Corporate Bond 105,000 units | 107,625 |
| HealthSouth Corporation 5.75% Due 11/01/2024 | Corporate Bond 105,000 units | 106,313 |
| Jack Ohio Finance LLC 6.75% Due 11/15/2021 | Corporate Bond 105,000 units | 106,313 |
| Evraz, Inc. 7.5% Due 11/15/2019 | Corporate Bond 105,000 units | 105,525 |
| CCO Holdings LLC 5.25% Due 09/30/2022 | Corporate Bond 100,000 units | 103,500 |
| First Cash Financial 6.75% Due 01/22/2021 | Corporate Bond 100,000 units | 103,250 |
| Petra Diamonds Ltd. 8.25% Due 05/31/2020 | Corporate Bond 100,000 units | 103,250 |
| CCO Holdings LLC / CCO Holdings Capital Corporation 5.125% Due 05/01/2023 | Corporate Bond 100,000 units | 103,000 |
| Sabra Health Care Ltd. Partnership 5.5% Due 02/01/2021 | Corporate Bond 100,000 units | 102,750 |
| Endo Ltd. / Endo Finance LLC / Endo Finco Inc. 6% Due 07/15/2023 | Corporate Bond 115,000 units | 100,769 |
| CCO Holdings LLC 5.375% Due 05/01/2025 | Corporate Bond 95,000 units | 97,850 |
| Cheniere Corpus Christi Holdings, LLC 5.875% Due 03/31/2025 | Corporate Bond 95,000 units | 96,929 |
| Donnelley Financial Solutions Inc. 8.25% Due 10/15/2024 | Corporate Bond 95,000 units | 96,663 |
| Ladder Capital Finance LLC 7.375% Due 10/01/2017 | Corporate Bond 95,000 units | 95,000 |
| VPI Escrow Corporation 6.75% Due 08/15/2018 | Corporate Bond 100,000 units | 94,750 |
| H&E Equipment Services, Inc. 7% Due 09/01/2022 | Corporate Bond 90,000 units | 94,725 |
| Equinix, Inc. 5.375% Due 01/01/2022 | Corporate Bond 90,000 units | 94,500 |
| THC Escrow Corporation 6% Due 10/01/2020 | Corporate Bond 90,000 units | 94,275 |
| California Resources Corporation 8.0% Due 12/15/2022 | Corporate Bond 105,000 units | 93,450 |
| Blueline Rental Finance Corporation 7% Due 02/01/2019 | Corporate Bond 95,000 units | 92,625 |
| International Automotive Components Group LLC 9.125% Due 06/01/2018 | Corporate Bond 95,000 units | 92,625 |
| Quintiles 4.875% Due 05/15/2023 | Corporate Bond 90,000 units | 91,350 |
| AEP Industries Inc. 8.25% Due 04/15/2019 | Corporate Bond 89,000 units | 90,780 |
| Open Text Corporation 5.875% Due 06/01/2026 | Corporate Bond 85,000 units | 89,675 |
| Centene Corporation 5.625% Due 02/15/2021 | Corporate Bond 85,000 units | 89,369 |
| VPI Escrow Corporation 7.5% Due 07/15/2021 | Corporate Bond 105,000 units | 88,988 |
| OneMain Financial Holdings, Inc. 7.5% Due 12/15/2021 | Corporate Bond 85,000 units | 88,613 |
| Avis Budget Car Rental, LLC 6.375% Due 04/01/2024 | Corporate Bond 85,000 units | 84,894 |
| Brookfield Residential Properties Inc. 6.375% Due 05/15/2025 | Corporate Bond 85,000 units | 84,788 |
| Ashtead Capital Inc. 6.5% Due 07/15/2022 | Corporate Bond 80,000 units | 83,800 |
| TransDigm Group Inc. 6.5% Due 07/15/2024 | Corporate Bond 80,000 units | 83,700 |
| Vulcan Materials Company 7.15% Due 11/30/2037 | Corporate Bond 70,000 units | 83,650 |
| GLP Capital, LP 5.375% Due 04/15/2026 | Corporate Bond 80,000 units | 83,432 |

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| Range Resources Corporation 5.875% Due 07/01/2022 | Corporate Bond 80,000 units | 83,200 |
| Exide Technologies .0% Due 12/31/2049 | Corporate Convertible Bond 159,468 units | 82,923 |
| Summit Materials, LLC 8.5% Due 04/15/2022 | Corporate Bond 75,000 units | 82,875 |
| Carrizo Oil & Gas, Inc. 7.5% Due 09/15/2020 | Corporate Bond 80,000 units | 82,800 |
| Halyard Health, Inc. 6.25% Due 10/15/2022 | Corporate Bond 80,000 units | 82,400 |
| Oasis Petroleum Inc. 6.875% Due 03/15/2022 | Corporate Bond 80,000 units | 82,000 |
| Gamestop Corporation 5.5% Due 10/01/2019 | Corporate Bond 80,000 units | 81,900 |
| Felcor Lodging Ltd. Partnership 5.625 Due 03/01/2023 | Corporate Bond 80,000 units | 81,600 |
| Land O'Lakes Capital Trust I 7.45% Due 03/15/2028 | Corporate Bond 75,000 units | 81,000 |
| Calumet Specialty Products Partners, LP 6.5% Due 04/15/2021 | Corporate Bond 95,000 units | 80,513 |
| Midcontinent Fixed 6.875% Due 08/15/2023 | Corporate Bond 75,000 units | 79,875 |
| Briggs & Stratton Corporation 6.875% Due 12/15/2020 | Corporate Bond 72,000 units | 78,862 |
| CCO Holdings LLC / CCO Holdings Capital Corporation 5.75% Due 02/15/2026 | Corporate Bond 75,000 units | 77,625 |
| Hilton Domestic Operating Company Inc. 4.25% Due 09/01/2024 | Corporate Bond 80,000 units | 77,600 |
| Flexi-Van Leasing, Inc. 7.875% Due 08/15/2018 | Corporate Bond 85,000 units | 77,350 |
| Realogy Group LLC 4.875% | Corporate Bond 80,000 units | 77,200 |
| MGM Growth Properties LLC 4.5% Due 09/01/2026 | Corporate Bond 80,000 units | 76,800 |
| Speedy Cash International 10.75% Due 05/15/2018 | Corporate Bond 80,000 units | 76,600 |
| Endo Ltd. / Endo 6% Due 02/01/2025 | Corporate Bond 90,000 units | 75,375 |
| Hologic, Inc. 5.25% Due 07/15/2022 | Corporate Bond 70,000 units | 73,675 |
| Tenneco Inc. 5% Due 07/15/2026 | Corporate Bond 75,000 units | 73,594 |
| Centene Corp 4.75% Due 01/15/2025 | Corporate Bond 75,000 units | 73,219 |
| Callon Petroleum Company 6.125% Due 10/01/2024 | Corporate Bond 70,000 units | 72,100 |
| MetroPCS Communications,, Inc. 6.625% Due 11/15/2020 | Corporate Bond 70,000 units | 71,575 |
| L Brands Inc. 6.875% Due 11/01/2035 | Corporate Bond 70,000 units | 71,400 |
| ZF North America Capital Inc. 4.75% Due 04/29/2025 | Corporate Bond 70,000 units | 71,225 |
| Gamestop Corporation 6.75% Due 03/15/2021 | Corporate Bond 70,000 units | 70,525 |
| Sabra Health Care REIT, Inc. 5.375% Due 06/01/2023 | Corporate Bond 70,000 units | 69,825 |
| Hughes Satellite 6.5% Due 06/15/2019 | Corporate Bond 64,000 units | 69,600 |
| Lamb Weston Holdings Inc. 4.875% Due 11/01/2026 | Corporate Bond 70,000 units | 69,256 |
| EnLink Midstream, LLC 4.15% Due 06/01/2025 | Corporate Bond 70,000 units | 67,946 |
| Standard Industries Inc. 5.125% Due 02/15/2021 | Corporate Bond 65,000 units | 67,763 |
| TransDigm Group Inc. 6% Due 07/15/2022 | Corporate Bond 65,000 units | 67,600 |
| Nexteer Automotive Group Ltd. 5.875% Due 11/15/2021 | Corporate Bond 65,000 units | 67,438 |
| Hill-Rom Holdings, Inc. 5.75% Due 09/01/2023 | Corporate Bond 65,000 units | 67,113 |
| Cogent Communications Group, Inc. 5.375% Due 03/01/2022 | Corporate Bond 65,000 units | 67,113 |
| E*TRADE Financial Corporation 4.625% Due 09/15/2023 | Corporate Bond 65,000 units | 66,300 |
| Ocwen Loan Servicing LLC 8.375% Due 11/15/2022 | Corporate Bond 65,000 units | 66,008 |
| Calumet Specialty Products Partners, LP 7.625% Due 01/15/2022 | Corporate Bond 75,000 units | 63,563 |
| Guitar Center, Inc. 6.5% Due 04/15/2019 | Corporate Bond 70,000 units | 63,525 |
| Hanesbrands Inc. 4.625% Due 05/15/2024 | Corporate Bond 65,000 units | 63,050 |
| Camelot Financial SA 7.875% Due 10/15/2024 | Corporate Bond 60,000 units | 62,100 |
| Starwood Property Trust 5% Due 12/15/2021 | Corporate Bond 60,000 units | 60,804 |
| Hospital Corporation of America 7.58% Due 09/15/2025 | Corporate Bond 55,000 units | 59,263 |
| NCR Corporation 6.375% Due 12/15/2023 | Corporate Bond 55,000 units | 59,125 |

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| Vander Intermediate Holding Corporation 9.75% Due 02/01/2019 | Corporate Bond 82,625 units | 58,664 |
| Hanesbrands Inc. 4.875% Due 05/15/2026 | Corporate Bond 60,000 units | 58,650 |
| National Financial Partners Corporation 9% Due 07/15/2021 | Corporate Bond 55,000 units | 58,025 |
| WCI Communities, Inc. 6.875% Due 08/15/2021 | Corporate Bond 55,000 units | 57,888 |
| Matador Resources Company 6.875% Due 04/15/2023 | Corporate Bond 55,000 units | 57,750 |
| Treehouse Foods, Inc. 6% Due 02/15/2024 | Corporate Bond 55,000 units | 57,750 |
| Holly Energy Partners, LP 6% Due 08/01/2024 | Corporate Bond 55,000 units | 57,338 |
| JDA Escrow LLC / JDA Bond Finance Inc. 7.375% Due 10/15/2024 | Corporate Bond 55,000 units | 57,063 |
| MPT Operating Partnership LP 6.375% Due 02/15/2022 | Corporate Bond 55,000 units | 56,994 |
| Level 3 Communications, Inc. 5.75% Due 12/01/2022 | Corporate Bond 55,000 units | 56,513 |
| Meritor, Inc. 6.75% Due 06/15/2021 | Corporate Bond 55,000 units | 56,238 |
| Ritchie Bros Auctioneers Inc. 5.375% Due 01/15/2025 | Corporate Bond 55,000 units | 56,100 |
| PolyOne Corp 5.25% Due 03/15/2023 | Corporate Bond 55,000 units | 55,825 |
| Gulfport Energy Corporation 6.375% Due 05/15/2025 | Corporate Bond 55,000 units | 55,699 |
| The Fresh Market Inc. 9.75% Due 05/01/2023 | Corporate Bond 65,000 units | 55,575 |
| Antero Midstream Partners LP 5.375 Due 9/15/2024 | Corporate Bond 55,000 units | 55,550 |
| Optimas Oe 8.625% Due 06/01/2021 | Corporate Bond 70,000 units | 55,300 |
| Sprint Nextel Corporation 9% Due 11/15/2018 | Corporate Bond 50,000 units | 55,125 |
| First Quantum Minerals Ltd. 6.75% Due 02/15/2020 | Corporate Bond 55,000 units | 54,863 |
| First Quality Finance Company Inc. 4.625% Due 05/15/2021 | Corporate Bond 55,000 units | 54,450 |
| Springleaf Finance Corporation 8.25% Due 12/15/2020 | Corporate Bond 50,000 units | 54,375 |
| Meritor, Inc. 6.25% Due 02/15/2024 | Corporate Bond 55,000 units | 53,900 |
| Jaguar Holding Company II 6.375% Due 08/01/2023 | Corporate Bond 50,000 units | 53,500 |
| Murphy Oil Corporation 6.875% Due 08/15/2024 | Corporate Bond 50,000 units | 53,250 |
| RSP Permian, Inc. 6.625% Due 10/01/2022 | Corporate Bond 50,000 units | 52,875 |
| Yum! Brands, Inc. 3.875% Due 11/01/2023 | Corporate Bond 55,000 units | 52,663 |
| CenturyLink, Inc. 5.625% Due 04/01/2025 | Corporate Bond 55,000 units | 52,250 |
| AerCap Ireland Capital 4.625% Due 10/30/2020 | Corporate Bond 50,000 units | 52,000 |
| Goodyear Tire & Rubber Company 5.125% Due 11/15/2023 | Corporate Bond 50,000 units | 51,500 |
| CCO Holdings LLC 5.125% Due 02/15/2023 | Corporate Bond 50,000 units | 51,375 |
| United Rentals North America 4.625% Due 07/15/2023 | Corporate Bond 50,000 units | 51,000 |
| Centene Corporation 4.75% Due 05/15/2022 | Corporate Bond 50,000 units | 50,500 |
| Kindred Healthcare Inc. 8% Due 01/15/2020 | Corporate Bond 50,000 units | 49,750 |
| Micron Technology, Inc. 5.625% Due 01/15/2026 | Corporate Bond 50,000 units | 49,563 |
| Group 1 Automotive, Inc. 5.25% Due 12/15/2023 | Corporate Bond 50,000 units | 49,500 |
| Netflix, Inc. 5.375% Due 02/01/2021 | Corporate Bond 45,000 units | 48,375 |
| T-Mobile US, Inc. 6.375% Due 03/01/2025 | Corporate Bond 45,000 units | 48,094 |
| Jones Energy Holdings, LLC / Jones Energy Finance Corporation 6.75% Due 04/01/2022 | Corporate Bond 50,000 units | 47,625 |
| Equinix, Inc. 5.75% Due 01/01/2025 | Corporate Bond 45,000 units | 47,025 |
| Onemain Financial Holdings, Inc. 6.75% Due 12/15/2019 | Corporate Bond 45,000 units | 46,913 |
| TransDigm Group Inc. 6.375% Due 06/15/2026 | Corporate Bond 45,000 units | 46,215 |
| Quorum Health Corporation 11.625% Due 04/15/2023 | Corporate Bond 55,000 units | 46,063 |
| VEREIT Operating Partnership, LP 4.875% Due 06/01/2026 | Corporate Bond 45,000 units | 45,578 |
| RSP Permian, Inc. 5.25% Due 01/15/2025 | Corporate Bond 45,000 units | 45,225 |
| BMC East, LLC 5.5% Due 10/01/2024 | Corporate Bond 45,000 units | 44,888 |
| Virgin Media Finance plc 5.5% Due 08/15/2026 | Corporate Bond 45,000 units | 44,888 |
| MPT Operating Partnership LP 5.25% Due 08/01/2026 | Corporate Bond 45,000 units | 44,100 |
| Allegheny Technologies Inc. 9.375% Due 06/01/2019 | Corporate Bond 40,000 units | 42,800 |

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| Tesoro Logistics LP 6.125% Due 10/15/2021 | Corporate Bond 40,000 units | 42,000 |
| inVentiv Group Holdings, Inc. 7.5% Due 10/01/2024 | Corporate Bond 40,000 units | 41,896 |
| Micron Technology, Inc. 5.875% Due 02/15/2022 | Corporate Bond 40,000 units | 41,700 |
| CBRE Services, Inc. 5% Due 03/15/2023 | Corporate Bond 40,000 units | 41,264 |
| VEREIT Operating Partnership, LP 4.125% Due 06/01/2021 | Corporate Bond 40,000 units | 40,600 |
| Amerigas Partners 5.5% Due 05/20/2025 | Corporate Bond 40,000 units | 40,400 |
| Genesis Energy, LP 5.75% Due 02/15/2021 | Corporate Bond 40,000 units | 40,400 |
| Credit Acceptance Corp. Michigan 6.125% Due 02/15/2021 | Corporate Bond 40,000 units | 40,400 |
| Cooper-Standard Automotive, Inc. 5.625% Due 11/15/2026 | Corporate Bond 40,000 units | 39,550 |
| Ltd. Brands, Inc. 5.625% Due 02/15/2022 | Corporate Bond 35,000 units | 37,363 |
| Tesoro Logistics LP 6.25% Due 10/15/2022 | Corporate Bond 35,000 units | 37,100 |
| Tenet Healthcare Corporation 7.5% 01/01/2022 | Corporate Bond 35,000 units | 36,488 |
| Penske Automotive Group, Inc. 5.75% Due 10/01/2022 | Corporate Bond 35,000 units | 36,050 |
| PDC Energy Inc. 6.125% Due 09/15/2024 | Corporate Bond 35,000 units | 35,788 |
| Acadia Healthcare 6.5% Due 03/01/2024 | Corporate Bond 35,000 units | 35,788 |
| Nationstar Mortgage LLC 6.5% Due 08/01/2018 | Corporate Bond 35,000 units | 35,569 |
| Tesoro Logistics LP 6.375% Due 05/01/2024 | Corporate Bond 30,000 units | 32,100 |
| Spectrum Brands, Inc. 5.75% Due 07/15/2025 | Corporate Bond 30,000 units | 31,125 |
| TRAC Intermodal 11% Due 08/15/2019 | Corporate Bond 29,000 units | 30,668 |
| Brookfield 6.125% Due 07/01/2022 | Corporate Bond 30,000 units | 30,150 |
| Netflix, Inc. 5.875% Due 02/15/2025 | Corporate Bond 25,000 units | 26,969 |
| Qorvo, Inc. 7% Due 12/01/2025 | Corporate Bond 20,000 units | 22,150 |
| PetroQuest Energy Inc. | Common and preferred stock 4,839 shares | 16,017 |
| Nielsen Company Luxembourg S.A.R.L. 5.5% Due 10/01/2021 | Corporate Bond 15,000 units | 15,600 |
| Rex Energy Corporation | Common and preferred stock 13,800 shares | 6,503 |
| Exide Technologies 11% Due 04/30/2020 | Corporate Bond 7,247 units | 5,653 |
| T-Mobile US, Inc. 6.464% Due 04/28/2019 | Corporate Bond 5,000 units | 5,088 |
| VPI Escrow Corporation 6.375% Due 10/15/2020 | Corporate Bond 5,000 units | 4,295 |
| Arch Coal Inc. | Common and preferred stock 34 shares | 2,654 |
| Exide Technologies | Common and preferred stock 2,430 shares | 1,494 |
| Total High Yield Asset Class | | 114,931,763 |
| Inflation Protection Asset Class: | | |
| NT Collective Treasury Inflation/Protected Securities Index Fund - Non Lending* | Collective trust fund 490,255 units | 67,351,214 |
| Total Inflation Protection Asset Class | | 67,351,214 |
| International Growth Asset Class: | | |
| MFS Institutional International Equity Fund | Mutual Fund 2,405,903 shares | 48,743,594 |
| Artisan International Fund* | Collective trust fund 2,497,358 units | 45,252,125 |
| NT Collective EAFE Index Fund - Non Lending* | Collective trust fund 18,468 units | 4,802,546 |
| Total International Growth Asset Class | | 98,798,265 |
| International Index Asset Class: | | |
| NT Collective All Country World Index (ACWI) Ex/US Fund - Non Lending* | Collective trust fund 803,233 units | 100,323,863 |

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| Total International Index Asset Class | | 100,323,863 |
| International Value Asset Class: | | |
| Dodge & Cox International Fund | Mutual Fund 3,134,272 shares | 119,415,781 |
| Altrinsic International Equity Fund Class C* | Collective trust fund 11,791,960 units | 114,586,013 |
| NT Collective EAFE Index Fund - Non Lending* | Collective trust fund 97,070 units | 25,242,136 |
| Total International Value Asset Class | | 259,243,930 |
| Large Cap Growth Asset Class: | | |
| NT Collective Russell 1000 Growth Index Fund - Non Lending* | Collective trust fund 74,388 units | 23,556,793 |
| Visa Inc. Class A | Common and preferred stock 252,560 shares | 19,704,731 |
| Amazon.com, Inc. | Common and preferred stock 20,744 shares | 15,555,303 |
| Facebook, Inc. | Common and preferred stock 117,353 shares | 13,501,463 |
| The Priceline Group Inc. | Common and preferred stock 8,273 shares | 12,128,714 |
| Alphabet Inc. Class A | Common and preferred stock 12,710 shares | 10,072,040 |
| NT Collective Short Term Investment Fund* | Collective trust fund 9,541,158 units | 9,541,158 |
| Apple Inc. | Common and preferred stock 79,190 shares | 9,171,786 |
| salesforce.com, inc. | Common and preferred stock 126,531 shares | 8,662,312 |
| Chipotle Mexican Grill, Inc. | Common and preferred stock 17,856 shares | 6,737,426 |
| Netflix, Inc. | Common and preferred stock 53,106 shares | 6,574,523 |
| Regeneron Pharmaceuticals, Inc. | Common and preferred stock 17,603 shares | 6,461,885 |
| FleetCor Technologies, Inc. | Common and preferred stock 44,723 shares | 6,329,199 |
| Alphabet Inc. Class C | Common and preferred stock 7,410 shares | 5,719,186 |
| Edwards Lifesciences Corporation | Common and preferred stock 56,341 shares | 5,279,152 |
| The Charles Schwab Corporation | Common and preferred stock 132,100 shares | 5,213,987 |
| Schlumberger Ltd. | Common and preferred stock 59,939 shares | 5,031,879 |
| Microsoft Corporation | Common and preferred stock 73,700 shares | 4,579,718 |
| Mondelez International, Inc. | Common and preferred stock 101,160 shares | 4,484,423 |
| Ecolab Inc. | Common and preferred stock 37,870 shares | 4,439,121 |
| Automatic Data Processing, Inc. | Common and preferred stock 43,092 shares | 4,428,996 |
| Alexion Pharmaceuticals, Inc. | | 4,257,780 |

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| | Common and preferred stock 34,800 shares | |
| Colgate-Palmolive Company | Common and preferred stock 64,780 shares | 4,239,203 |
| Core Laboratories N.V. | Common and preferred stock 34,765 shares | 4,173,191 |
| Nike, Inc. Class B | Common and preferred stock 79,942 shares | 4,063,452 |
| Whole Foods Market, Inc. | Common and preferred stock 126,665 shares | 3,896,215 |
| Alibaba Group Holding Ltd. | Common and preferred stock 44,300 shares | 3,889,983 |
| Adobe Systems Inc. | Common and preferred stock 37,600 shares | 3,870,920 |
| Lowe's Companies, Inc. | Common and preferred stock 53,460 shares | 3,802,075 |
| SAP SE | Common and preferred stock 43,937 shares | 3,797,475 |
| Alliance Data Systems Corporation | Common and preferred stock 15,977 shares | 3,650,745 |
| Red Hat, Inc. | Common and preferred stock 51,145 shares | 3,564,807 |
| Starbucks Corporation | Common and preferred stock 64,049 shares | 3,556,000 |
| Equinix Inc. | Common and preferred stock 9,880 shares | 3,531,211 |
| Novo Nordisk A-S | Common and preferred stock 95,641 shares | 3,429,686 |
| Biogen Inc. | Common and preferred stock 11,650 shares | 3,303,707 |
| Biomarin Pharmaceutical Inc. | Common and preferred stock 38,500 shares | 3,189,340 |
| Cerner Corporation | Common and preferred stock 66,443 shares | 3,147,405 |
| Ulta Salon, Cosmetics & Fragrance, Inc. | Common and preferred stock 12,180 shares | 3,105,169 |
| Mastercard Inc. Class A | Common and preferred stock 29,011 shares | 2,995,386 |
| Monster Beverage Corp | Common and preferred stock 66,200 shares | 2,935,308 |
| Illumina, Inc. | Common and preferred stock 22,900 shares | 2,932,116 |
| Baidu, Inc. | Common and preferred stock 17,200 shares | 2,827,852 |
| Procter & Gamble Company | Common and preferred stock 32,336 shares | 2,718,811 |
| TJX Companies, Inc. | Common and preferred stock 34,980 shares | 2,628,047 |
| State Street Corporation | Common and preferred stock 32,823 shares | 2,551,004 |
| Splunk Inc. | | 2,531,925 |

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| | Common and preferred stock 49,500 shares | |
| FedEx Corporation | Common and preferred stock 13,241 shares | 2,465,474 |
| Lam Resh Corporation | Common and preferred stock 23,032 shares | 2,435,173 |
| Caterpillar Inc. | Common and preferred stock 25,600 shares | 2,374,144 |
| Kansas City Southern | Common and preferred stock 27,898 shares | 2,367,145 |
| Celgene Corporation | Common and preferred stock 20,075 shares | 2,323,681 |
| UnitedHealth Group Inc. | Common and preferred stock 14,420 shares | 2,307,777 |
| Incyte Corporation | Common and preferred stock 22,700 shares | 2,276,129 |
| Palo Alto Networks, Inc. | Common and preferred stock 18,200 shares | 2,275,910 |
| Delta Air Lines, Inc. | Common and preferred stock 45,900 shares | 2,257,821 |
| Thermo Fisher Corporation | Common and preferred stock 15,574 shares | 2,197,491 |
| Intuitive Surgical, Inc. | Common and preferred stock 3,323 shares | 2,107,347 |
| Pioneer Natural Resources | Common and preferred stock 11,408 shares | 2,054,239 |
| Royal Caribbean Cruises Ltd. | Common and preferred stock 24,800 shares | 2,034,592 |
| Masco Corporation | Common and preferred stock 62,200 shares | 1,966,764 |
| Diamondback Energy Inc. | Common and preferred stock 19,406 shares | 1,961,170 |
| Mobileye N.V. | Common and preferred stock 51,100 shares | 1,947,932 |
| athenahealth, Inc. | Common and preferred stock 18,500 shares | 1,945,645 |
| Kraft Heinz Foods Company | Common and preferred stock 22,000 shares | 1,921,040 |
| NXP Semiconductors N.V. | Common and preferred stock 17,726 shares | 1,737,325 |
| Broadcom Ltd. | Common and preferred stock 9,788 shares | 1,730,225 |
| Micron Technology, Inc. | Common and preferred stock 74,000 shares | 1,622,080 |
| Fidelity National Information Services Inc. | Common and preferred stock 20,970 shares | 1,586,171 |
| Applied Materials, Inc. | Common and preferred stock 48,800 shares | 1,574,776 |
| ServiceNow, Inc. | Common and preferred stock 20,700 shares | 1,538,838 |
| Newell Rubbermaid Inc. | | 1,522,565 |

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| | Common and preferred stock 34,100 shares | |
| CME Group Inc. | Common and preferred stock 12,478 shares | 1,439,337 |
| CSX Corporation | Common and preferred stock 40,000 shares | 1,437,200 |
| Citizens Financial Group, Inc. | Common and preferred stock 40,100 shares | 1,428,763 |
| Panera Bread Company Class A | Common and preferred stock 6,958 shares | 1,427,016 |
| Wynn Resorts, Ltd. | Common and preferred stock 16,382 shares | 1,417,207 |
| Analog Devices, Inc. | Common and preferred stock 19,200 shares | 1,394,304 |
| S&P Global Inc. | Common and preferred stock 12,918 shares | 1,389,202 |
| Dollar Tree, Inc. | Common and preferred stock 17,223 shares | 1,329,271 |
| Albemarle Corporation | Common and preferred stock 14,593 shares | 1,256,165 |
| Dexcom, Inc. | Common and preferred stock 20,162 shares | 1,203,671 |
| Kellogg Company | Common and preferred stock 15,728 shares | 1,159,311 |
| Vantiv, Inc. | Common and preferred stock 18,600 shares | 1,108,932 |
| Deere & Company | Common and preferred stock 10,600 shares | 1,092,224 |
| eBay Inc. | Common and preferred stock 36,500 shares | 1,083,685 |
| LendingClub Corporation | Common and preferred stock 179,800 shares | 943,950 |
| Under Armour, Inc. Class A | Common and preferred stock 32,400 shares | 941,220 |
| Nordstrom, Inc. | Common and preferred stock 19,500 shares | 934,635 |
| L3 Technologies Inc. | Common and preferred stock 5,500 shares | 836,605 |
| Under Armour, Inc. Class C | Common and preferred stock 32,547 shares | 819,208 |
| Halliburton Company | Common and preferred stock 14,800 shares | 800,532 |
| Pinnacle Foods Inc. | Common and preferred stock 11,100 shares | 593,295 |
| CBS Corporation Class B | Common and preferred stock 8,400 shares | 534,408 |
| Total Large Cap Growth Asset Class | | 350,864,203 |
| Large Cap Index Asset Class: | | |
| NT Collective S&P 500 Index Fund – Non Lending* | Collective trust fund 111,199 units | 835,809,943 |
| Total Large Cap Index Asset Class | | 835,809,943 |

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Large Cap Value Asset Class:

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| NT Collective Russell 1000 Value Index Fund - Non Lending* | Collective trust fund 26,896 units | 8,535,037 |
| Oracle Corporation | Common and preferred stock 185,876 shares | 7,146,930 |
| National Oilwell Varco, Inc. | Common and preferred stock 183,378 shares | 6,865,672 |
| Bank of New York Mellon Corporation | Common and preferred stock 96,194 shares | 4,557,672 |
| Anthem Inc. | Common and preferred stock 31,633 shares | 4,547,876 |
| Time Warner Inc. | Common and preferred stock 45,403 shares | 4,382,752 |
| Axis Capital Holdings Ltd. | Common and preferred stock 66,710 shares | 4,354,162 |
| NT Collective Short Term Investment Fund* | Collective trust fund 4,227,469 units | 4,227,469 |
| Swiss Re AG | Common and preferred stock 44,416 shares | 4,217,193 |
| CVS Health Corporation | Common and preferred stock 48,561 shares | 3,831,949 |
| Bank of America Corporation* | Common and preferred stock 173,000 shares | 3,823,300 |
| McKesson Corporation | Common and preferred stock 26,892 shares | 3,776,981 |
| Capital One Financial Corporation | Common and preferred stock 42,200 shares | 3,681,528 |
| The Charles Schwab Corporation | Common and preferred stock 91,500 shares | 3,611,505 |
| Wells Fargo & Company* | Common and preferred stock 65,000 shares | 3,582,150 |
| Everest Re Group | Common and preferred stock 16,482 shares | 3,566,705 |
| AmerisourceBergen Corporation | Common and preferred stock 44,421 shares | 3,473,278 |
| Cisco Systems, Inc. | Common and preferred stock 114,225 shares | 3,451,880 |
| State Street Corporation | Common and preferred stock 43,187 shares | 3,356,494 |
| Discovery Communications, Inc. Series C | Common and preferred stock 122,560 shares | 3,282,157 |
| Hewlett Packard Enterprise Company | Common and preferred stock 140,000 shares | 3,239,600 |
| GKN plc | Common and preferred stock 790,110 shares | 3,238,385 |
| Hilton Worldwide Holdings Inc. | Common and preferred stock 118,063 shares | 3,211,314 |
| The Goldman Sachs Group, Inc. | Common and preferred stock 13,200 shares | 3,160,740 |
| Visa Inc. Class A | Common and preferred stock 39,028 shares | 3,044,965 |

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| Cardinal Health, Inc. | Common and preferred stock 39,841 shares | 2,867,357 |
| Charter Communications, Inc. Class A | Common and preferred stock 9,922 shares | 2,856,742 |
| Mastercard Inc. Class A | Common and preferred stock 27,001 shares | 2,787,853 |
| Sanofi-Aventis | Common and preferred stock 68,000 shares | 2,749,920 |
| Qorvo, Inc. | Common and preferred stock 49,375 shares | 2,603,544 |
| Skyworks Solutions Inc. | Common and preferred stock 33,884 shares | 2,529,779 |
| Comcast Corporation Class A | Common and preferred stock 36,500 shares | 2,520,325 |
| Microsoft Corporation | Common and preferred stock 40,000 shares | 2,485,600 |
| UnitedHealth Group Inc. | Common and preferred stock 15,350 shares | 2,456,614 |
| Novartis AG | Common and preferred stock 33,000 shares | 2,403,720 |
| Boeing Company | Common and preferred stock 15,195 shares | 2,365,558 |
| J.P. Morgan Chase & Company* | Common and preferred stock 26,100 shares | 2,252,169 |
| CBRE Group Inc. Class A | Common and preferred stock 69,473 shares | 2,187,705 |
| Schlumberger Ltd. | Common and preferred stock 25,500 shares | 2,140,725 |
| Alphabet Inc. Class C | Common and preferred stock 2,759 shares | 2,129,451 |
| MetLife, Inc.* | Common and preferred stock 39,200 shares | 2,112,488 |
| FedEx Corporation | Common and preferred stock 11,000 shares | 2,048,200 |
| Franklin Resources, Inc. | Common and preferred stock 50,624 shares | 2,003,698 |
| InterContinental Hotels Group plc | Common and preferred stock 44,722 shares | 1,982,526 |
| American Express Company | Common and preferred stock 26,700 shares | 1,977,936 |
| Twenty-First Century Fox, Inc. Class A | Common and preferred stock 64,500 shares | 1,808,580 |
| Walt Disney Company | Common and preferred stock 16,651 shares | 1,735,367 |
| Cigna Corporation | Common and preferred stock 12,800 shares | 1,707,392 |
| Apache Corporation | Common and preferred stock 26,500 shares | 1,681,955 |
| Aetna Inc. | Common and preferred stock 13,399 shares | 1,661,610 |
| Hewlett-Packard, Inc. | | 1,651,692 |

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| | Common and preferred stock 111,300 shares | |
| Fossil Group, Inc. | Common and preferred stock 62,820 shares | 1,624,525 |
| Baker Hughes Inc. 7.5% Due 11/15/2018 | Common and preferred stock 25,000 shares | 1,624,250 |
| Wal-Mart Stores, Inc. | Common and preferred stock 21,700 shares | 1,499,904 |
| Parker-Hannifin Corporation | Common and preferred stock 10,521 shares | 1,472,940 |
| Roche Holdings Ltd. | Common and preferred stock 48,900 shares | 1,395,117 |
| Union Pacific Corporation | Common and preferred stock 13,450 shares | 1,394,496 |
| Sabre Corporation | Common and preferred stock 55,146 shares | 1,375,893 |
| Express Scripts Holding Company | Common and preferred stock 19,800 shares | 1,362,042 |
| Sprint Corporation | Common and preferred stock 150,092 shares | 1,263,775 |
| Anadarko Petroleum Corporation | Common and preferred stock 17,000 shares | 1,185,410 |
| AstraZeneca plc | Common and preferred stock 41,500 shares | 1,133,780 |
| Bristol-Myers Squibb Company | Common and preferred stock 19,000 shares | 1,110,360 |
| The Priceline Group Inc. | Common and preferred stock 750 shares | 1,099,545 |
| TE Connectivity Ltd. | Common and preferred stock 15,650 shares | 1,084,232 |
| BB&T Corporation | Common and preferred stock 23,000 shares | 1,081,460 |
| Celanese Corporation | Common and preferred stock 12,500 shares | 984,250 |
| Dish Network Corporation Class A | Common and preferred stock 15,000 shares | 868,950 |
| Corning Inc. | Common and preferred stock 35,000 shares | 849,450 |
| Merck & Co., Inc. | Common and preferred stock 14,100 shares | 830,067 |
| NetApp, Inc. | Common and preferred stock 22,600 shares | 797,102 |
| Maxim Integrated Products, Inc. | Common and preferred stock 19,800 shares | 763,686 |
| Concho Resources Inc. | Common and preferred stock 5,700 shares | 755,820 |
| Medtronic plc | Common and preferred stock 10,500 shares | 747,915 |
| Synopsys, Inc. | Common and preferred stock 12,700 shares | 747,522 |
| Johnson Controls International plc | | 743,685 |

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| | Common and preferred stock 18,055 shares | |
| Target Corporation | Common and preferred stock 10,100 shares | 729,523 |
| VMware Inc. Class A | Common and preferred stock 9,050 shares | 712,507 |
| Dell Technologies Inc. Class V | Common and preferred stock 12,384 shares | 680,748 |
| Aegon N.V.* | Common and preferred stock 99,400 shares | 549,682 |
| Harley-Davidson | Common and preferred stock 8,800 shares | 513,392 |
| Coach, Inc. | Common and preferred stock 14,200 shares | 497,284 |
| Danaher Corporation | Common and preferred stock 6,300 shares | 490,392 |
| Liberty Interactive Corporation | Common and preferred stock 20,500 shares | 409,590 |
| Twenty-First Century Fox, Inc. Class B | Common and preferred stock 13,800 shares | 376,050 |
| Zayo Group Holdings Inc. | Common and preferred stock 11,300 shares | 371,318 |
| Juniper Networks, Inc. | Common and preferred stock 7,600 shares | 214,776 |
| Alphabet Inc. Class A | Common and preferred stock 250 shares | 198,113 |
| Weatherford International Ltd. | Common and preferred stock 39,700 shares | 198,103 |
| Alnylam Pharmaceuticals, Inc. | Common and preferred stock 5,000 shares | 187,200 |
| Symantec Corporation | Common and preferred stock 5,200 shares | 124,228 |
| Adient plc | Common and preferred stock 1,805 shares | 105,773 |
| News Corporation Class A | Common and preferred stock 7,900 shares | 90,534 |
| Total Large Cap Value Asset Class | | 196,121,589 |
| Participant Self-Directed Accounts | Various Investments | 319,185,084 319,185,084 |
| Real Estate Investment Trust (REIT) Asset Class: | | |
| Vanguard Specialized Portfolios REIT Index Fund Institutional Class | Mutual Fund 7,422,730 shares | 134,277,192 |
| NT Collective Short Term Investment Fund* | Collective trust fund 6,168,143 units | 6,168,143 |
| Total Real Estate Investment Trust (REIT) Asset Class | | 140,445,335 |
| Small-Mid Cap Growth Asset Class: | | |
| NT Collective Russell 2000 Growth Index Fund - Non Lending* | Collective trust fund 14,539 units | 4,083,721 |
| NT Collective Short Term Investment Fund* | Collective trust fund 2,044,504 units | 2,044,504 |
| Spirit Airlines, Inc. | | 1,511,013 |

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| | Common and preferred stock 26,115 shares | |
| Knight Transportation, Inc. | Common and preferred stock 43,107 shares | 1,424,686 |
| Cornerstone OnDemand, Inc. | Common and preferred stock 32,206 shares | 1,362,636 |
| Ultimate Software Group, Inc. | Common and preferred stock 6,866 shares | 1,252,015 |
| Copart, Inc. | Common and preferred stock 22,243 shares | 1,232,485 |
| Idexx Laboratories, Inc. | Common and preferred stock 10,100 shares | 1,184,427 |
| Mobileye N.V. | Common and preferred stock 30,295 shares | 1,154,845 |
| Cavium, Inc. | Common and preferred stock 14,550 shares | 908,502 |
| WellCare Health Plans, Inc. | Common and preferred stock 6,300 shares | 863,604 |
| O'Reilly Automotive, Inc. | Common and preferred stock 3,099 shares | 862,793 |
| Micron Technology, Inc. | Common and preferred stock 37,350 shares | 818,712 |
| BorgWarner Inc. | Common and preferred stock 20,700 shares | 816,408 |
| Waste Connections Inc. | Common and preferred stock 10,380 shares | 815,764 |
| ServiceNow, Inc. | Common and preferred stock 10,660 shares | 792,464 |
| Bank of Hawaii Corporation | Common and preferred stock 8,845 shares | 784,463 |
| CommScope Holding Company, Inc. | Common and preferred stock 20,450 shares | 760,740 |
| Align Technology, Inc. | Common and preferred stock 7,790 shares | 748,853 |
| Middleby Corporation | Common and preferred stock 5,800 shares | 747,098 |
| Royal Caribbean Cruises Ltd. | Common and preferred stock 9,000 shares | 738,360 |
| Burlington Stores, Inc. | Common and preferred stock 8,656 shares | 733,596 |
| Tenneco Inc. | Common and preferred stock 11,600 shares | 724,652 |
| Seattle Genetics, Inc. | Common and preferred stock 13,608 shares | 718,094 |
| Zions Bancorporation | Common and preferred stock 16,300 shares | 701,552 |
| ICON Public Ltd. Company | Common and preferred stock 9,162 shares | 688,982 |
| Monro Muffler Brake, Inc. | Common and preferred stock 11,995 shares | 686,114 |
| Pinnacle Financial Partners | | 676,645 |

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| | Common and preferred stock 9,764 shares | |
| Stamps.com Inc. | Common and preferred stock 5,900 shares | 676,435 |
| E*TRADE Financial Corporation | Common and preferred stock 18,600 shares | 644,490 |
| MEDNAX, Inc. | Common and preferred stock 9,511 shares | 634,003 |
| Ollie's Bargain Outlet Holdings Inc. | Common and preferred stock 22,220 shares | 632,159 |
| AMETEK, Inc. | Common and preferred stock 13,000 shares | 631,800 |
| Vail Resorts Inc. | Common and preferred stock 3,800 shares | 612,978 |
| Newfield Exploration Company | Common and preferred stock 15,100 shares | 611,550 |
| MakeMyTrip Ltd. | Common and preferred stock 27,523 shares | 611,011 |
| Healthequity, Inc. | Common and preferred stock 14,567 shares | 590,255 |
| HEICO Corporation Class A | Common and preferred stock 8,674 shares | 588,965 |
| Balchem Corporation | Common and preferred stock 6,949 shares | 583,160 |
| First Republic Bank | Common and preferred stock 6,200 shares | 571,268 |
| Eagle Bancorp, Inc. | Common and preferred stock 9,363 shares | 570,675 |
| Snyder's-Lance Inc. | Common and preferred stock 14,800 shares | 567,432 |
| Ulta Salon, Cosmetics & Fragrance, Inc. | Common and preferred stock 2,200 shares | 560,868 |
| Zumiez Inc. | Common and preferred stock 25,354 shares | 553,985 |
| Monolithic Power Systems, Inc. | Common and preferred stock 6,531 shares | 535,085 |
| Wayfair Inc. Class A | Common and preferred stock 15,247 shares | 534,407 |
| Luxoft Holding Inc. | Common and preferred stock 9,475 shares | 532,495 |
| NuVasive, Inc. | Common and preferred stock 7,900 shares | 532,144 |
| The Ensign Group, Inc. | Common and preferred stock 23,855 shares | 529,820 |
| Echo Global Logistics, Inc. | Common and preferred stock 20,699 shares | 518,510 |
| Five Below, Inc. | Common and preferred stock 12,957 shares | 517,762 |
| Allegiant Travel Company | Common and preferred stock 3,060 shares | 509,184 |
| Texas Capital Bancshares, Inc. | | 502,622 |

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| | Common and preferred stock 6,411 shares | |
| Glacier Bancorp, Inc. | Common and preferred stock 13,699 shares | 496,315 |
| Fiesta Restaurant Group Inc. | Common and preferred stock 16,596 shares | 495,391 |
| Genesee & Wyoming Inc. Class A | Common and preferred stock 7,100 shares | 492,811 |
| Zendesk, Inc. | Common and preferred stock 23,203 shares | 491,904 |
| Envestnet, Inc. | Common and preferred stock 13,935 shares | 491,209 |
| Nevro Corporation | Common and preferred stock 6,626 shares | 481,445 |
| MSC Industrial Direct Co., Inc. Class A | Common and preferred stock 5,211 shares | 481,444 |
| Callidus Software Inc. | Common and preferred stock 28,350 shares | 476,280 |
| RingCentral, Inc. Class A | Common and preferred stock 23,050 shares | 474,830 |
| Albemarle Corporation | Common and preferred stock 5,400 shares | 464,832 |
| The Chefs' Warehouse Holdings, Inc. | Common and preferred stock 29,128 shares | 460,222 |
| Universal Display Corporation | Common and preferred stock 7,343 shares | 413,411 |
| Stantec Inc. | Common and preferred stock 16,311 shares | 411,853 |
| iRobot Corporation | Common and preferred stock 7,000 shares | 409,150 |
| TESARO Inc. | Common and preferred stock 3,000 shares | 403,440 |
| Imax Corp | Common and preferred stock 12,400 shares | 389,360 |
| Square Inc. Class A | Common and preferred stock 28,183 shares | 384,134 |
| Diamondback Energy Inc. | Common and preferred stock 3,800 shares | 384,028 |
| HubSpot, Inc. | Common and preferred stock 7,991 shares | 375,577 |
| U.S. Concrete, Inc. | Common and preferred stock 5,648 shares | 369,944 |
| CommVault Systems, Inc. | Common and preferred stock 7,000 shares | 359,800 |
| Radian Group Inc. | Common and preferred stock 19,600 shares | 352,408 |
| Exlservice Holdings, Inc. | Common and preferred stock 6,971 shares | 351,617 |
| Vocera Communications Inc. | Common and preferred stock 18,900 shares | 349,461 |
| Cyber-Ark Software Inc. | | 343,980 |

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| | Common and preferred stock 7,560 shares | |
| Booz Allen Hamilton Holding Corporation Class A | Common and preferred stock 9,500 shares | 342,665 |
| Cognex Corporation | Common and preferred stock 5,300 shares | 337,186 |
| SPS Commerce, Inc. | Common and preferred stock 4,784 shares | 334,354 |
| Nordstrom, Inc. | Common and preferred stock 6,900 shares | 330,717 |
| Mettler-Toledo International Inc. | Common and preferred stock 780 shares | 326,477 |
| Take Two Interactive Software Inc. | Common and preferred stock 6,600 shares | 325,314 |
| U.S. Silica Holdings Inc. | Common and preferred stock 5,700 shares | 323,076 |
| HealthSouth Corporation | Common and preferred stock 7,800 shares | 321,672 |
| Inter Parfums, Inc. | Common and preferred stock 9,700 shares | 317,675 |
| MINDBODY Inc. Class A | Common and preferred stock 14,500 shares | 308,850 |
| Five9 Inc. | Common and preferred stock 21,755 shares | 308,703 |
| Proofpoint, Inc. | Common and preferred stock 4,336 shares | 306,338 |
| Chuy's Holdings, Inc. | Common and preferred stock 9,301 shares | 301,817 |
| Comerica Inc. | Common and preferred stock 4,400 shares | 299,684 |
| K2M Group Holdings, Inc. | Common and preferred stock 14,489 shares | 290,360 |
| Trimble Inc. | Common and preferred stock 9,350 shares | 281,903 |
| MKS Instruments, Inc. | Common and preferred stock 4,500 shares | 267,300 |
| Panera Bread Company Class A | Common and preferred stock 1,300 shares | 266,617 |
| Coherent, Inc. | Common and preferred stock 1,847 shares | 253,750 |
| Cimpres N.V. | Common and preferred stock 2,742 shares | 251,195 |
| Dycom Industries, Inc. | Common and preferred stock 3,118 shares | 250,344 |
| Vantiv, Inc. | Common and preferred stock 4,000 shares | 238,480 |
| ABIOMED, Inc. | Common and preferred stock 2,100 shares | 236,628 |
| Intra-Cellular Therapies, Inc. | Common and preferred stock 15,565 shares | 234,876 |
| Grubhub Inc. | | 233,244 |

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| | Common and preferred stock 6,200 shares | |
| Match Group Inc. | Common and preferred stock 13,500 shares | 230,850 |
| Norwegian Cruise Line Holdings Ltd. | Common and preferred stock 5,300 shares | 225,409 |
| FactSet Research Systems, Inc. | Common and preferred stock 1,365 shares | 223,082 |
| Power Integrations, Inc. | Common and preferred stock 3,264 shares | 221,462 |
| Mercury Systems, Inc. | Common and preferred stock 7,000 shares | 211,540 |
| Paylocity Corporation | Common and preferred stock 6,978 shares | 209,410 |
| Shopify Inc. | Common and preferred stock 4,760 shares | 204,061 |
| Dave & Buster's Entertainment, Inc. | Common and preferred stock 3,600 shares | 202,680 |
| Zoe's Kitchen, Inc. | Common and preferred stock 8,209 shares | 196,934 |
| Jack in the Box Inc. | Common and preferred stock 1,700 shares | 189,788 |
| HFF, Inc. Class A | Common and preferred stock 6,184 shares | 187,066 |
| Coherus Biosciences, Inc. | Common and preferred stock 6,468 shares | 182,074 |
| Lexicon Pharmaceuticals, Inc. | Common and preferred stock 13,035 shares | 180,274 |
| CACI International Inc. | Common and preferred stock 1,400 shares | 174,020 |
| Microsemi Corporation | Common and preferred stock 3,200 shares | 172,704 |
| Wabash National Corporation | Common and preferred stock 10,500 shares | 166,110 |
| Parsley Energy Inc. Class A | Common and preferred stock 4,700 shares | 165,628 |
| PVH Corporation | Common and preferred stock 1,800 shares | 162,432 |
| Whiting Petroleum Corporation | Common and preferred stock 13,000 shares | 156,260 |
| ViaSat, Inc. | Common and preferred stock 2,340 shares | 154,955 |
| Cytokinetics, Inc. | Common and preferred stock 12,554 shares | 152,531 |
| Expedia, Inc. | Common and preferred stock 1,300 shares | 147,264 |
| Flexion Therapeutics Inc. | Common and preferred stock 7,742 shares | 147,253 |
| Ultragenyx Pharmaceutical Inc. | Common and preferred stock 2,000 shares | 140,620 |
| Shutterstock, Inc. | | 137,523 |

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| | Common and preferred stock 2,894 shares | |
| Globant SA | Common and preferred stock 4,086 shares | 136,268 |
| ChemoCentryx, Inc. | Common and preferred stock 17,253 shares | 127,672 |
| Exact Sciences Corporation | Common and preferred stock 9,509 shares | 127,040 |
| Fluidigm Corporation | Common and preferred stock 15,914 shares | 115,854 |
| bluebird bio Inc. | Common and preferred stock 1,800 shares | 111,060 |
| Trupanion, Inc. | Common and preferred stock 7,088 shares | 110,006 |
| Neurocrine Biosciences, Inc. | Common and preferred stock 2,500 shares | 96,750 |
| Inovio Pharmaceuticals, Inc. | Common and preferred stock 13,844 shares | 96,077 |
| Sangamo Biosciences, Inc. | Common and preferred stock 30,313 shares | 92,455 |
| Tetra Tech, Inc. | Common and preferred stock 2,142 shares | 92,427 |
| WPX Energy Inc. | Common and preferred stock 6,138 shares | 89,431 |
| Argos Therapeutics, Inc. | Common and preferred stock 16,023 shares | 78,513 |
| Papa Murphy's Holdings, Inc. | Common and preferred stock 15,662 shares | 66,094 |
| Dril-Quip, Inc. | Common and preferred stock 1,081 shares | 64,914 |
| EP Energy Corporation Class A | Common and preferred stock 9,438 shares | 61,819 |
| Esperion Therapeutics, Inc. | Common and preferred stock 3,970 shares | 49,704 |
| Nabors Industries Ltd. | Common and preferred stock 2,982 shares | 48,905 |
| Cempra, Inc. | Common and preferred stock 14,830 shares | 41,524 |
| Oceaneering International | Common and preferred stock 1,100 shares | 31,031 |
| Delek US Holdings, Inc. | Common and preferred stock 1,245 shares | 29,967 |
| Western Refining Inc. | Common and preferred stock 775 shares | 29,334 |
| Seadrill Ltd. | Common and preferred stock 7,382 shares | 25,173 |
| Archrock, Inc. | Common and preferred stock 1,586 shares | 20,935 |
| Franks International N.V. | Common and preferred stock 1,418 shares | 17,456 |
| Tandem Diabetes Care, Inc. | | 16,437 |

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| | Common and preferred stock 7,645 shares | |
| CVR Energy, Inc. | Common and preferred stock 616 shares | 15,640 |
| Total Small-Mid Cap Growth Asset Class | | 68,419,278 |
| Small-Mid Cap Index Asset Class: | | |
| NT Collective Extended Equity Market Index Fund - Non Lending* | Collective trust fund 1,557,829 units | 252,103,519 |
| Total Small-Mid Cap Index Asset Class | | 252,103,519 |
| Small-Mid Cap Value Asset Class: | | |
| NT Collective Russell 2000 Value Index Fund - Non Lending* | Collective trust fund 108,306 units | 31,089,007 |
| NT Collective Short Term Investment Fund* | Collective trust fund 13,524,730 units | 13,524,730 |
| Popular, Inc. | Common and preferred stock 185,900 shares | 8,146,134 |
| ARRIS International plc | Common and preferred stock 195,885 shares | 5,902,015 |
| Tri Pointe Homes, Inc. | Common and preferred stock 482,325 shares | 5,537,091 |
| Whiting Petroleum Corporation | Common and preferred stock 433,000 shares | 5,204,660 |
| Citigroup Inc. | Common and preferred stock 121,695 shares | 5,193,943 |
| Bio-Rad Laboratories, Inc. Class A | Common and preferred stock 26,495 shares | 4,829,509 |
| Mitel Networks Corporation | Common and preferred stock 648,592 shares | 4,410,426 |
| NRG Energy, Inc. | Common and preferred stock 342,000 shares | 4,192,920 |
| Citizens Financial Group, Inc. | Common and preferred stock 111,900 shares | 3,986,997 |
| Haverty Furniture Companies, Inc. | Common and preferred stock 166,885 shares | 3,955,175 |
| Regions Financial Corporation | Common and preferred stock 274,400 shares | 3,940,384 |
| Corning Inc. | Common and preferred stock 159,100 shares | 3,861,357 |
| Office Depot, Inc. | Common and preferred stock 842,700 shares | 3,809,004 |
| Goodyear Tire & Rubber Company | Common and preferred stock 123,200 shares | 3,803,184 |
| Lattice Semiconductor Company | Common and preferred stock 503,115 shares | 3,702,926 |
| Calpine Corporation | Common and preferred stock 322,700 shares | 3,688,461 |
| Ericsson | Common and preferred stock 631,000 shares | 3,678,730 |
| Kosmos Energy Ltd. | Common and preferred stock 517,500 shares | 3,627,675 |

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| Western Alliance Bancorporation | Common and preferred stock 73,785 shares | 3,594,067 |
| Pacwest Bancorp Company | Common and preferred stock 61,935 shares | 3,371,741 |
| Ophir Energy Company | Common and preferred stock 1,392,000 shares | 3,319,642 |
| Newfield Exploration Company | Common and preferred stock 81,700 shares | 3,308,850 |
| Axis Capital Holdings Ltd. | Common and preferred stock 49,585 shares | 3,236,413 |
| Coherent, Inc. | Common and preferred stock 22,875 shares | 3,142,682 |
| Kemper Corporation | Common and preferred stock 69,900 shares | 3,096,570 |
| Treehouse Foods, Inc. | Common and preferred stock 42,825 shares | 3,091,537 |
| Cairn Energy plc | Common and preferred stock 529,300 shares | 3,085,713 |
| Ramco-Gershenson Properties Trust | Common and preferred stock 184,635 shares | 3,061,248 |
| EnerSys | Common and preferred stock 38,750 shares | 3,026,375 |
| Forestar Group Inc. | Common and preferred stock 219,285 shares | 2,916,491 |
| Electronics For Imaging, Inc. | Common and preferred stock 65,855 shares | 2,888,400 |
| Capital Bank Financial Corporation | Common and preferred stock 72,870 shares | 2,860,148 |
| Hewlett Packard Enterprise Company | Common and preferred stock 123,100 shares | 2,848,534 |
| Materion Corporation | Common and preferred stock 71,795 shares | 2,843,082 |
| Taylor Morrison Home Corporation | Common and preferred stock 147,280 shares | 2,836,613 |
| Royal Mail plc | Common and preferred stock 246,400 shares | 2,811,424 |
| PPDC Energy Inc. | Common and preferred stock 38,650 shares | 2,805,217 |
| Willis Towers Watson plc | Common and preferred stock 22,591 shares | 2,762,427 |
| CNO Financial Group, Inc. | Common and preferred stock 141,700 shares | 2,713,555 |
| Bed Bath & Beyond Inc. | Common and preferred stock 64,600 shares | 2,625,344 |
| Orbital ATK Inc. | Common and preferred stock 29,764 shares | 2,611,196 |
| PrivateBancorp, Inc. | Common and preferred stock 47,330 shares | 2,564,813 |
| Equity Commonwealth | Common and preferred stock 84,800 shares | 2,564,352 |
| Brandywine Realty Trust | | 2,559,166 |

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| | Common and preferred stock 155,007 shares | |
| Ameris Bancorp | Common and preferred stock 58,350 shares | 2,544,060 |
| John B. Sanfilippo & Son, Inc. | Common and preferred stock 35,940 shares | 2,529,817 |
| Customers Bancorp, Inc. | Common and preferred stock 70,600 shares | 2,528,892 |
| Libbey, Inc. | Common and preferred stock 125,100 shares | 2,434,446 |
| Gulfport Energy Corporation | Common and preferred stock 111,900 shares | 2,421,516 |
| Universal Electronics Inc. | Common and preferred stock 37,451 shares | 2,417,462 |
| Colony Starwood Homes | Common and preferred stock 82,900 shares | 2,388,349 |
| Discovery Communications Inc. Series A | Common and preferred stock 86,500 shares | 2,370,965 |
| La-Z-Boy, Inc. | Common and preferred stock 76,281 shares | 2,368,525 |
| Marathon Oil Corporation | Common and preferred stock 136,100 shares | 2,355,891 |
| Albany International Corporation Class A | Common and preferred stock 50,712 shares | 2,347,966 |
| The Geo Group, Inc. | Common and preferred stock 65,300 shares | 2,346,229 |
| Navistar International Corporation | Common and preferred stock 74,000 shares | 2,321,380 |
| Heritage Financial Corporation | Common and preferred stock 89,007 shares | 2,291,930 |
| Synergy Resources Corporation | Common and preferred stock 254,960 shares | 2,271,694 |
| Fred's Inc. Class A | Common and preferred stock 115,630 shares | 2,146,093 |
| ON Semiconductor Corporation | Common and preferred stock 166,800 shares | 2,128,368 |
| Gramercy Property Trust | Common and preferred stock 231,700 shares | 2,127,006 |
| Tutor Perini Corporation | Common and preferred stock 75,900 shares | 2,125,200 |
| Tetra Tech, Inc. | Common and preferred stock 416,500 shares | 2,090,830 |
| Avnet, Inc. | Common and preferred stock 43,900 shares | 2,090,079 |
| Accuray Inc. | Common and preferred stock 440,700 shares | 2,027,220 |
| The Bank of N.T. Butterfield & Son Ltd. | Common and preferred stock 64,225 shares | 2,019,234 |
| CDW Corporation | Common and preferred stock 38,600 shares | 2,010,674 |
| Great Lakes Dredge & Dock Corporation | | 1,981,140 |

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| | Common and preferred stock 471,700 shares | |
| Northfield Bancorp Inc. | Common and preferred stock 97,500 shares | 1,947,075 |
| National Bank Holdings Corporation Class A | Common and preferred stock 61,000 shares | 1,945,290 |
| Exar Corporation | Common and preferred stock 179,200 shares | 1,931,776 |
| Bunge Ltd. | Common and preferred stock 26,500 shares | 1,914,360 |
| State Bank Financial Corporation | Common and preferred stock 70,700 shares | 1,899,002 |
| MDC Partners Inc. Class A | Common and preferred stock 286,500 shares | 1,876,575 |
| Kennedy-Wilson Holdings, Inc. | Common and preferred stock 91,500 shares | 1,875,750 |
| Central Pacific Financial Corporation | Common and preferred stock 58,800 shares | 1,847,496 |
| Covanta Holding Corporation | Common and preferred stock 117,900 shares | 1,839,240 |
| Teradyne, Inc. | Common and preferred stock 71,535 shares | 1,816,989 |
| Marvell Technology Group Ltd. | Common and preferred stock 129,500 shares | 1,796,165 |
| Qorvo, Inc. | Common and preferred stock 33,790 shares | 1,781,747 |
| Boise Cascade Company | Common and preferred stock 78,255 shares | 1,760,738 |
| First Foundation Inc. | Common and preferred stock 60,800 shares | 1,732,800 |
| Microsemi Corporation | Common and preferred stock 31,480 shares | 1,698,976 |
| Fulton Financial Corporation | Common and preferred stock 89,400 shares | 1,680,720 |
| Maiden Holdings Ltd. | Common and preferred stock 96,200 shares | 1,678,690 |
| KBR, Inc. | Common and preferred stock 95,700 shares | 1,597,233 |
| FreightCar America, Inc. | Common and preferred stock 106,600 shares | 1,591,538 |
| Reinsurance Group of America, Inc. | Common and preferred stock 12,555 shares | 1,579,796 |
| Meridian Bancorp, Inc. | Common and preferred stock 83,100 shares | 1,570,590 |
| Scorpio Tankers Inc. | Common and preferred stock 338,400 shares | 1,532,952 |
| PHH Corporation | Common and preferred stock 101,100 shares | 1,532,676 |
| InnerWorkings, Inc. | Common and preferred stock 155,600 shares | 1,532,660 |
| ICF International, Inc. | | 1,473,840 |

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| | Common and preferred stock 26,700 shares | |
| Lumber Liquidators Holdings Inc. | Common and preferred stock 93,500 shares | 1,471,690 |
| Cedar Realty Trust, Inc. | Common and preferred stock 223,600 shares | 1,460,108 |
| News Corporation Class A | Common and preferred stock 126,500 shares | 1,449,690 |
| Santander Consumer USA Holdings, Inc. | Common and preferred stock 106,900 shares | 1,443,150 |
| Babcock & Wilcox Enterprises Inc. | Common and preferred stock 86,700 shares | 1,438,353 |
| Inter Parfums, Inc. | Common and preferred stock 43,879 shares | 1,437,037 |
| United Community Bank Blairsville Georgia | Common and preferred stock 48,300 shares | 1,430,646 |
| Cummins Inc. | Common and preferred stock 10,300 shares | 1,407,701 |
| Century Communities, Inc. | Common and preferred stock 66,700 shares | 1,400,700 |
| DHT Holdings Inc. | Common and preferred stock 329,000 shares | 1,362,060 |
| Two Harbors Investment Corporation | Common and preferred stock 155,500 shares | 1,355,960 |
| Adient plc | Common and preferred stock 22,600 shares | 1,324,360 |
| Kohl's Corporation | Common and preferred stock 26,500 shares | 1,308,570 |
| Murphy Oil Corporation | Common and preferred stock 41,700 shares | 1,298,121 |
| Xi Group Ltd. | Common and preferred stock 33,555 shares | 1,250,259 |
| PH Glatfelter Company | Common and preferred stock 52,210 shares | 1,247,297 |
| Bruker Corporation | Common and preferred stock 57,440 shares | 1,216,579 |
| Euronet Worldwide, Inc. | Common and preferred stock 16,505 shares | 1,195,457 |
| Deltic Timber Corporation | Common and preferred stock 15,190 shares | 1,170,693 |
| Woodward Inc. | Common and preferred stock 16,910 shares | 1,167,636 |
| Ultratech, Inc. | Common and preferred stock 48,500 shares | 1,163,030 |
| Embraer SA | Common and preferred stock 60,100 shares | 1,156,925 |
| Harley-Davidson | Common and preferred stock 19,830 shares | 1,156,882 |
| McDermott International, Inc. | Common and preferred stock 156,200 shares | 1,154,318 |
| Cobalt International Energy, Inc. | | 1,148,386 |

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| | Common and preferred stock 941,300 shares | |
| NorthWestern Corporation | Common and preferred stock 20,000 shares | 1,137,400 |
| Aerohive Networks Inc. | Common and preferred stock 196,000 shares | 1,117,200 |
| Titan Machinery Inc. | Common and preferred stock 75,700 shares | 1,102,949 |
| Great Plains Energy Inc. | Common and preferred stock 39,910 shares | 1,091,539 |
| Trinity Biotech plc | Common and preferred stock 157,700 shares | 1,091,284 |
| ALLETE Inc. | Common and preferred stock 17,000 shares | 1,091,230 |
| ARC Document Solutions Inc. | Common and preferred stock 210,900 shares | 1,071,372 |
| Avery Dennison Corporation | Common and preferred stock 14,815 shares | 1,040,309 |
| PNM Resources, Inc. | Common and preferred stock 30,000 shares | 1,029,000 |
| Apogee Enterprises, Inc. | Common and preferred stock 18,600 shares | 996,216 |
| Seritage Growth Properties Class A | Common and preferred stock 22,400 shares | 956,704 |
| Portland General Electric Company | Common and preferred stock 21,900 shares | 948,927 |
| Bazaarvoice Inc. | Common and preferred stock 194,600 shares | 943,810 |
| QAD Inc. Class A | Common and preferred stock 30,900 shares | 939,360 |
| Matrix Service Company | Common and preferred stock 40,400 shares | 917,080 |
| Magna International Inc. | Common and preferred stock 21,000 shares | 911,400 |
| Kearny Financial Corporation | Common and preferred stock 57,800 shares | 898,790 |
| Teradata Corporation | Common and preferred stock 31,400 shares | 853,138 |
| MedEquities Realty Trust Inc. | Common and preferred stock 74,900 shares | 831,390 |
| Xcerra Corporation | Common and preferred stock 108,800 shares | 831,232 |
| Ferroglobe plc | Common and preferred stock 75,100 shares | 813,333 |
| FBR & Co. formerly FBR Capital Markets Corporation | Common and preferred stock 61,900 shares | 804,700 |
| Barrett Bill Corporation | Common and preferred stock 113,500 shares | 793,365 |
| Caretrust REIT Inc. | Common and preferred stock 50,700 shares | 776,724 |
| Orion Marine Group, Inc. | | 776,100 |

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| | Common and preferred stock 78,000 shares | |
| Celadon Group, Inc. | Common and preferred stock 107,600 shares | 769,340 |
| South Jersey Industries Inc. | Common and preferred stock 22,600 shares | 761,394 |
| Air Transport Services Group, Inc. | Common and preferred stock 45,600 shares | 727,776 |
| Allegheny Technologies Inc. | Common and preferred stock 45,200 shares | 720,036 |
| AdvanSix Inc. | Common and preferred stock 32,400 shares | 717,336 |
| Imperva Inc. | Common and preferred stock 18,600 shares | 714,240 |
| The Hanover Insurance Group, Inc. | Common and preferred stock 7,600 shares | 691,676 |
| Chesapeake Utilities Corporation | Common and preferred stock 10,200 shares | 682,890 |
| Westmoreland Coal Company | Common and preferred stock 38,300 shares | 676,761 |
| Ardmore Shipping Corporation | Common and preferred stock 91,400 shares | 676,360 |
| Vocera Communications Inc. | Common and preferred stock 36,500 shares | 674,885 |
| Landec Corporation | Common and preferred stock 48,400 shares | 667,920 |
| Extraction Oil & Gas Inc. | Common and preferred stock 33,100 shares | 663,324 |
| AMN Healthcare Services, Inc. | Common and preferred stock 17,000 shares | 653,650 |
| Texas Capital Bancshares, Inc. | Common and preferred stock 8,225 shares | 644,840 |
| Real Industry, Inc. | Common and preferred stock 105,600 shares | 644,160 |
| Generac Holdings Inc. | Common and preferred stock 15,700 shares | 639,618 |
| Pacific Ethanol, Inc. | Common and preferred stock 66,500 shares | 631,750 |
| Lumentum Holdings Inc. | Common and preferred stock 16,207 shares | 626,401 |
| Spirit Airlines, Inc. | Common and preferred stock 10,800 shares | 624,888 |
| Eclipse Resources Corporation | Common and preferred stock 233,200 shares | 622,644 |
| SBV Financial Group | Common and preferred stock 3,625 shares | 622,268 |
| Zimmer Biomet Holdings Inc. | Common and preferred stock 6,000 shares | 619,200 |
| Atmos Energy Corporation | Common and preferred stock 8,350 shares | 619,153 |
| El Paso Electric Company | | 618,450 |

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| | Common and preferred stock 13,300 shares | |
| RH | Common and preferred stock 19,800 shares | 607,860 |
| Sierra Wireless, Inc. | Common and preferred stock 38,700 shares | 607,590 |
| Brown & Brown Inc. | Common and preferred stock 13,400 shares | 601,124 |
| Fifth Third Bancorp | Common and preferred stock 22,000 shares | 593,340 |
| KEYW Holding Corporation | Common and preferred stock 50,200 shares | 591,858 |
| Discovery Communications, Inc. Series C | Common and preferred stock 22,100 shares | 591,838 |
| Del Taco Restaurants Inc. | Common and preferred stock 41,900 shares | 591,628 |
| Cadiz Inc. | Common and preferred stock 46,700 shares | 583,750 |
| SunTrust Banks, Inc. | Common and preferred stock 10,500 shares | 575,925 |
| Nimble Storage Inc. | Common and preferred stock 72,500 shares | 574,200 |
| Fidelity National Financial, Inc. | Common and preferred stock 41,700 shares | 571,290 |
| Ally Financial Inc. | Common and preferred stock 30,000 shares | 570,600 |
| Allison Transmission Holdings, Inc. | Common and preferred stock 16,900 shares | 569,361 |
| Sequential Brands Group, Inc. | Common and preferred stock 120,000 shares | 561,600 |
| Franks International N.V. | Common and preferred stock 45,100 shares | 555,181 |
| Stealthgas Inc. | Common and preferred stock 160,100 shares | 541,138 |
| Engility Holdings, Inc. | Common and preferred stock 15,700 shares | 529,090 |
| Freshpet, Inc. | Common and preferred stock 51,400 shares | 521,710 |
| Investors Bancorp, Inc. | Common and preferred stock 37,200 shares | 518,940 |
| Avis Budget Group Inc. | Common and preferred stock 13,400 shares | 491,512 |
| Staples, Inc. | Common and preferred stock 53,800 shares | 486,890 |
| Digi International Inc. | Common and preferred stock 34,100 shares | 468,875 |
| Shoe Carnival, Inc. | Common and preferred stock 17,200 shares | 464,056 |
| Flotek Industries Inc. | Common and preferred stock 47,900 shares | 449,781 |
| Viavi Solutions Inc. | | 444,174 |

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| | | |
|-------------------------------------|---|---------|
| | Common and preferred stock 54,300 shares | |
| Hess Corporation LLC | Common and preferred stock 7,000 shares | 436,030 |
| Carpenter Technology Corporation | Common and preferred stock 11,500 shares | 415,955 |
| Catchmark Timber Trust, Inc. | Common and preferred stock 36,800 shares | 414,368 |
| Crocs, Inc. | Common and preferred stock 59,000 shares | 404,740 |
| Ichor Holdings Ltd. | Common and preferred stock 33,900 shares | 366,798 |
| Newpark Resources Inc. | Common and preferred stock 46,800 shares | 351,000 |
| Rent-A-Center, Inc. | Common and preferred stock 30,900 shares | 347,625 |
| Tabula Rasa HealthCare Inc. | Common and preferred stock 23,100 shares | 346,038 |
| Enstar Group Ltd. | Common and preferred stock 1,700 shares | 336,090 |
| Smart Sand Inc. | Common and preferred stock 19,600 shares | 324,380 |
| Ooma Inc. | Common and preferred stock 35,300 shares | 317,700 |
| Super Com Ltd. | Common and preferred stock 92,200 shares | 312,558 |
| LifePoint Hospitals, Inc. | Common and preferred stock 5,300 shares | 301,040 |
| Ciber, Inc. | Common and preferred stock 467,900 shares | 295,619 |
| Unum Group | Common and preferred stock 6,700 shares | 294,331 |
| Approach Resources Inc. | Common and preferred stock 87,100 shares | 291,785 |
| Marten Transport Ltd. | Common and preferred stock 12,145 shares | 282,979 |
| Korn-Ferry International | Common and preferred stock 9,600 shares | 282,528 |
| InterOil Corporation | Common and preferred stock 5,200 shares | 247,416 |
| Corecivic Inc. | Common and preferred stock 9,700 shares | 237,262 |
| Mercury Systems, Inc. | Common and preferred stock 7,200 shares | 217,584 |
| Sterling Construction Company, Inc. | Common and preferred stock 23,700 shares | 200,502 |
| NN, Inc. | Common and preferred stock 9,600 shares | 182,880 |
| Applied Micro Circuits Corporation | Common and preferred stock 22,000 shares | 181,500 |
| Callaway Golf Company | | 145,768 |

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| | | |
|---|---|-----------------|
| | Common and preferred stock 13,300 shares | |
| Destination XL Group, Inc. | Common and preferred stock 32,600 shares | 138,550 |
| Tetra Tech, Inc. | Common and preferred stock 53,350 shares | 96,030 |
| Scorpio Bulkers Inc. | Common and preferred stock 12,400 shares | 62,620 |
| Rand Logistics, Inc. | Common and preferred stock 46,140 shares | 38,287 |
| Total Small-Mid Cap Value Asset Class | | 397,373,962 |
| Notes Receivable from Participants | Interest Rate 4.25% - 10.70% | 35,223,353 |
| | | 35,223,353 |
| Other: | | |
| BIF Money Fund* | Cash and cash equivalents 2,144,064 units | 2,144,064 |
| NT Collective Short Term Investment Fund* | Collective trust fund 223,405 units | 223,405 |
| Total Other | | 2,367,469 |
| Grand Total | | \$4,283,660,983 |

* Indicates party-in-interest

Schedule H, line 4i – Schedule of Assets (Acquired and Disposed of Within Year) (continued)

Supplemental Schedule

Amgen Retirement and Savings Plan

EIN: 95-3540776 Plan: #001

Year Ended December 31, 2016

Schedule H, line 4i – Schedule of Assets (Acquired and Disposed of Within Year)

| Identity of Issue | Description of Investment | Proceeds of Dispositions |
|--|------------------------------|--------------------------|
| Morgan Stanley 3.875% Due 01/27/2026 | Corporate Bond 600,000 units | \$ 624,355 |
| Bank America Corporation 3.5% Due 04/19/2026 | Corporate Bond 406,000 units | 401,160 |
| MassMutual Global Funding Medium Term Notes 2.0% Due 04/15/2021 | Corporate Bond 400,000 units | 399,960 |
| Anheuser-Busch 4.9% Due 02/01/2046 | Corporate Bond 327,000 units | 396,822 |
| Schaeffler 4.125% Due 09/15/2021 | Corporate Bond 280,000 units | 283,500 |
| Morgan Stanley 2.5% Due 04/21/2021 | Corporate Bond 275,000 units | 278,878 |
| Molson Coors 3% Due 07/15/2026 | Corporate Bond 275,000 units | 274,770 |
| Wells Fargo & Company 2.5% Due 03/04/2021 | Corporate Bond 265,000 units | 268,352 |
| Exxon Mobil Corporation 2.222% Due 03/01/2021 | Corporate Bond 265,000 units | 267,814 |
| Credit Suisse Group 4.55% Due 04/17/2026 | Corporate Bond 250,000 units | 255,825 |
| Siemens 2.35% Due 10/15/2026 | Corporate Bond 250,000 units | 248,445 |
| Lloyds Banking Group plc 3.1% Due 07/06/2021 | Corporate Bond 205,000 units | 208,262 |
| Royal Bank of Scotland 4.8% Due 04/05/2026 | Corporate Bond 200,000 units | 205,842 |
| Altice Fing SA 7.5% Due 05/15/2026 | Corporate Bond 200,000 units | 200,500 |
| Valeant Pharmaceuticals International 7.25% Due 07/15/2022 | Corporate Bond 225,000 units | 193,310 |
| Citigroup Inc. 3.75% Due 06/16/2024 | Corporate Bond 165,000 units | 174,791 |
| Barclays plc 3.65% Due 03/16/2025 | Corporate Bond 175,000 units | 172,604 |
| General Motors Company 6.75% Due 04/01/2046 | Corporate Bond 130,000 units | 168,606 |
| CCO Hldgs LLC 5.875% Due 04/01/2024 | Corporate Bond 160,000 units | 166,400 |
| Diamond 1 Financial Corporation 6.02% | Corporate Bond 140,000 units | 150,049 |
| HCP Inc. 4% Due 06/01/2025 | Corporate Bond 130,000 units | 129,398 |
| Western Digital Corporation 10.5% Due 04/01/2024 | Corporate Bond 125,000 units | 126,465 |
| Yum Brands Inc. 5.3% Due 09/15/2019 | Corporate Bond 100,000 units | 107,000 |
| Rivers Pittsburgh Borrower LP 6.125% Due 08/15/2021 | Corporate Bond 100,000 units | 103,906 |
| Royal Bank of Scotland Group plc 6% Due 12/19/2023 | Corporate Bond 100,000 units | 102,902 |
| Dish DBS Corporation 7.75% Due 07/01/2026 | Corporate Bond 95,000 units | 100,820 |
| Apple Inc. 1.55% Due 08/04/2021 | Corporate Bond 87,000 units | 86,401 |
| Outerwall Inc. 6% Due 03/15/2019 | Corporate Bond 80,000 units | 82,600 |
| Conduent Financial Inc./Xerox Business Services 10.5% Due 12/15/2024 | Corporate Bond 70,000 units | 73,850 |
| Cortes NP Acquisition Corporation 9.25% Due 10/15/2024 | Corporate Bond 70,000 units | 73,675 |
| MDC Partners Inc. 6.5% Due 05/01/2024 | Corporate Bond 70,000 units | 71,313 |
| Kaiser Aluminum Corporation 5.875% Due 05/15/2024 | Corporate Bond 70,000 units | 71,138 |
| Lamar Media Corporation 5.75% Due 02/01/2026 | Corporate Bond 65,000 units | 69,225 |
| Allison Transmission Brands 5.0% Due 10/01/2024 | Corporate Bond 65,000 units | 65,197 |
| Boyd Gaming Corporation 6.375% Due 04/01/2026 | Corporate Bond 60,000 units | 64,200 |

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| | | |
|--|-----------------------------|--------|
| Pultegroup Inc. 5.5% Due 03/01/2026 | Corporate Bond 60,000 units | 61,725 |
| Cheniere Corpus Christi Holdings LLC 7% Due 06/30/2024 | Corporate Bond 60,000 units | 60,900 |
| HCA Inc. 5.25% Due 06/15/2026 | Corporate Bond 60,000 units | 60,875 |
| Valvoline Finance Company 5.5% Due 07/15/2024 | Corporate Bond 55,000 units | 57,956 |
| Continental Resources Inc. 7.375% Due 10/01/2020 | Corporate Bond 55,000 units | 56,352 |
| Pultegroup Inc. 5% Due 01/15/2027 | Corporate Bond 55,000 units | 56,238 |
| Eagle Materials Inc. 4.5% Due 08/01/2026 | Corporate Bond 55,000 units | 56,100 |

Schedule H, line 4i – Schedule of Assets (Acquired and Disposed of Within Year) (continued)

| | | |
|---|-----------------------------|--------|
| UTD Rentals North America 5.875% Due 09/15/2026 | Corporate Bond 55,000 units | 55,206 |
| Pultegroup Inc. 4.25% Due 03/01/2021 | Corporate Bond 50,000 units | 52,250 |
| STD Industries Inc. 5.5% Due 02/15/2023 | Corporate Bond 50,000 units | 52,000 |
| Pinnacle Foods Financial 5.875% Due 01/15/2024 | Corporate Bond 50,000 units | 51,000 |
| Hertz Corporation 5.5% Due 10/15/2024 | Corporate Bond 55,000 units | 50,394 |
| Lamb Weston Holdings 4.625% Due 11/01/2024 | Corporate Bond 50,000 units | 50,125 |
| Penske Automotive 5.5% Due 05/15/2026 | Corporate Bond 50,000 units | 49,625 |
| RegionalCare Hospital Partners Holdings Inc. 8.25% Due 05/01/2023 | Corporate Bond 40,000 units | 40,800 |
| AMN Healthcare Inc. 5.125% Due 10/01/2024 | Corporate Bond 40,000 units | 40,388 |
| Abbvie Inc. 3.2% Due 05/14/2026 | Corporate Bond 32,000 units | 32,354 |
| Apple Inc. 2.85% Due 02/23/2023 | Corporate Bond 29,000 units | 30,684 |
| Teck Resources Ltd 8.5% Due 06/01/2024 | Corporate Bond 30,000 units | 30,675 |
| J C Penney Corporation 5.875% Due 07/01/2023 | Corporate Bond 30,000 units | 30,113 |
| Parsley Energy LLC 6.25% Due 06/01/2024 | Corporate Bond 25,000 units | 25,375 |
| MPT Operating Partnership 6.375% Due 03/01/2024 | Corporate Bond 25,000 units | 25,344 |
| Diamond 1 Financial Corporation 7.125% Due 06/15/2024 | Corporate Bond 25,000 units | 25,250 |
| Diamond 1 Financial Corporation 5.875% | Corporate Bond 25,000 units | 25,219 |
| Tranche # Trust 00018 2.35% Due 01/15/2019 | Corporate Bond 20,000 units | 20,005 |
| Participant Directed Brokerage Accounts | Various Investments | 56,100 |

Supplemental Schedule

Amgen Retirement and Savings Plan

EIN: 95-3540776 Plan Number: #001

As of December 31, 2016

Schedule G, Part 1 – Schedule of Loans or Fixed Income Obligations

in Default or Classified as Uncollectible

| Identity of obligor | Original amount of loan (cost of security) | Unpaid balance at end of year (fair value of security) | Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation and other material items (description of fixed income obligation) | Amount of principal overdue | Amount of interest overdue |
|--------------------------|--|--|--|-----------------------------|----------------------------|
| Kaupthing Bank | \$ 183,033 | \$ 54,638 | Corporate bonds 310,000 units due 2/28/2020 | \$ — | \$ — |
| Stone Energy Corporation | 162,063 | 110,075 | Corporate bonds 185,000 units 1.75% due 3/1/2017 | — | — |
| Stone Energy Corporation | 453,025 | 282,000 | Corporate bonds 470,000 units 7.5% due 11/15/2022 | — | 17,625 |

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

Amgen Retirement and Savings
Plan
(Name of Plan)

Date: June 13, 2017 By: /s/ DAVID W. MELINE
David W. Meline
Executive Vice President and
Chief Financial Officer
Amgen Inc.

AMGEN RETIREMENT AND SAVINGS PLAN
INDEX TO EXHIBIT

Consent of Independent Registered Public Accounting Firm Exhibit 23.1

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