

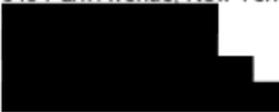
Date Acquired	Quantity	Unit Cost	Adjusted Cost Basis	Market Price	Market Value	Unrealized Gain/Loss	Accrued Interest	Estimated Annual Income	Estimated Yield
<b>Fixed Income 23.00% of Portfolio (By Maturity Date Sequence)</b>									
<b>Asset Backed Securities</b>									
WASHINGTON MJT MTG SECS CORP 2004-RA2 Security Identifier: 939336520									
MTG PASSTHRU CTF CL C-B-1 VAR RATE									
7.616% 07/25/33 B/E DTD 06/01/04 S & P Rating D									
Factor: 0.49647867 Effective Date: 05/02/16									
Current Face Value: 627,557,494									
12/13/13	1,290,000,000	76.5193	493,198.25	81.9380	526,758.20	46,560.95	3.98318		
Original Cost Basis: \$638,906.71									

Best regards,  
Andrew King



Andrew King, CFA  
Vice President | Investment Solutions Group

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*Passion to Perform*