

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
21ST CENTURY FOX AMERICA	3.7	9/15/24	7,360,000	7,365,321	0.026%
ABBVIE INC	3.6	5/14/25	74,969,000	72,544,053	0.260%
ACER 2016-1A A3 144A	1.92	12/10/19	3,124,122	3,120,460	0.011%
ACER 2017-1A A3 144A	2.29	6/10/21	7,845,000	7,761,407	0.028%
AERCAP IRELAND CAP/GLOBA	4.5	5/15/21	20,000,000	20,325,000	0.073%
AERCAP IRELAND CAP/GLOBA	3.5	5/26/22	15,915,000	15,616,594	0.056%
AERCAP IRELAND CAP/GLOBA	4.63	7/1/22	9,300,000	9,474,375	0.034%
AERCAP IRELAND CAP/GLOBA	3.65	7/21/27	41,845,000	38,183,563	0.137%
AERCAP IRELAND CAP LTD/A	3.95	2/1/22	36,770,000	36,678,075	0.131%
AESOP 2013-2A A 144A	2.97	2/20/20	34,498,333	34,520,799	0.124%
AESOP 2014-1A A 144A	2.46	7/20/20	28,775,000	28,699,727	0.103%
AESOP 2014-2A A 144A	2.5	2/20/21	23,912,000	23,725,412	0.085%
AESOP 2016-2A A 144A	2.72	11/20/22	27,796,000	27,122,859	0.097%
AFIN 2015-2 E	4.5	1/22/24	15,455,000	15,574,155	0.056%
AFLAC INC	3.25	3/17/25	45,420,000	43,864,683	0.157%
AHPT 2017-ATRM A 144A	3.09	12/15/36	26,700,000	26,716,696	0.096%
AHT1 2018-ASHF A 144A	3.06	4/15/35	27,496,967	27,640,939	0.099%
AHT1 2018-ASHF B 144A	3.41	4/15/35	21,605,000	21,585,512	0.077%
AHT1 2018-ASHF C 144A	3.56	4/15/35	10,035,000	10,030,587	0.036%
AHT1 2018-KEYS A 144A	3.16	5/15/35	9,510,000	9,521,911	0.034%
AIA GROUP LTD 144A	3.9	4/6/28	42,045,000	41,148,895	0.147%
AIR LEASE CORP	2.75	1/15/23	32,895,000	31,200,677	0.112%
ALEXANDRIA REAL ESTATE E	4	1/15/24	12,170,000	12,200,096	0.044%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	26,345,000	25,326,318	0.091%
ALEXANDRIA REAL ESTATE E	3.95	1/15/28	16,220,000	15,579,359	0.056%
ALIBABA GROUP HOLDING	3.13	11/28/21	34,956,000	34,558,399	0.124%
ALIBABA GROUP HOLDING	3.6	11/28/24	34,045,000	33,480,975	0.120%
ALIBABA GROUP HOLDING	3.4	12/6/27	55,460,000	51,729,797	0.185%
ALIBABA GROUP HOLDING	4	12/6/37	14,745,000	13,548,701	0.049%
ALLEG 2015-1A AR 144A	3.18	7/25/27	34,935,000	34,723,318	0.124%
ALLYA 2014-3 A4	1.72	3/16/20	11,319,015	11,314,824	0.041%
ALLYA 2015-1 A4	1.75	5/15/20	7,497,065	7,481,807	0.027%
ALLYA 2015-2 B 144A	2.07	10/15/20	19,025,000	18,983,615	0.068%
ALLYA 2015-2 D 144A	3.01	3/15/22	4,400,000	4,402,556	0.016%
ALLYA 2016-1 B	1.99	3/15/21	18,385,000	18,268,189	0.065%
ALTICE US FINANCE II CRP 144A	7.75	7/15/25	23,712,000	25,253,280	0.091%
AMCAR 2014-2 C	2.18	6/8/20	1,366,921	1,366,597	0.005%
AMCAR 2014-2 D	2.57	7/8/20	11,425,000	11,422,921	0.041%
AMCAR 2014-3 E 144A	3.72	3/8/22	18,510,000	18,575,118	0.067%
AMCAR 2014-4 E	3.66	3/8/22	18,490,000	18,545,526	0.066%
AMCAR 2015-2 C	2.4	1/8/21	9,205,000	9,189,415	0.033%
AMCAR 2015-4 C	2.88	7/8/21	9,745,000	9,733,066	0.035%
AMCAR 2015-4 D	3.72	12/8/21	5,000,000	5,025,870	0.018%
AMCAR 2016-1 A3	1.81	10/8/20	1,613,759	1,612,504	0.006%
AMCAR 2016-1 C	2.89	1/10/22	9,007,000	8,996,773	0.032%
AMCAR 2016-2 C	2.87	11/8/21	7,083,000	7,067,466	0.025%
AMCAR 2016-2 D	3.65	5/9/22	6,754,000	6,771,049	0.024%
AMCAR 2017-1 B	2.3	2/18/22	16,540,000	16,369,648	0.059%
AMCAR 2017-3 B	2.24	6/19/23	6,885,000	6,761,479	0.024%
AMCAR 2017-3 C	2.69	6/19/23	7,310,000	7,179,570	0.026%
AMCAR 2017-4 C	2.6	9/18/23	12,750,000	12,462,340	0.045%
AMER AIRLINE 16-1 AA PTT	3.58	1/15/28	20,031,930	19,392,110	0.070%
AMER AIRLINE 16-3 B PTT	3.75	10/15/25	21,395,768	20,637,523	0.074%
AMER AIRLINE 17-2 AA PTT	3.35	10/15/29	29,485,000	27,984,685	0.100%
AMER AIRLINE 17-2B PTT	3.7	10/15/25	31,910,000	30,772,472	0.110%
AMER AIRLN 13-1 A PASS T	4	7/15/25	9,957,014	9,856,578	0.035%
AMER AIRLN 14-1 A PTT	3.7	10/1/26	15,123,356	14,718,187	0.053%
AMER AIRLN 14-1 B PTT	4.38	10/1/22	3,320,112	3,294,517	0.012%
AMER AIRLN 15-1 B PTT	3.7	5/1/23	6,493,872	6,303,738	0.023%
AMERICAN AIRLINES 2013-2	4.95	1/15/23	0	0	0.000%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	18,040,000	16,928,844	0.061%
AMOT 2018-1 A2	2.7	1/17/23	65,135,000	64,468,988	0.231%
AMXCA 2017-5 B	2.74	2/18/25	1,355,000	1,360,242	0.005%
AMXCA 2017-7 B	2.54	5/15/25	6,145,000	5,948,967	0.021%
ANGLO AMERICAN CAPITAL 144A	4.13	9/27/22	10,475,000	10,475,000	0.038%

ANGLO AMERICAN PLC 144A	4.88	5/14/25	12,365,000	12,318,631	0.044%
ANHEUSER-BUSCH INBEV FIN	3.65	2/1/26	68,560,000	66,604,874	0.239%
ANTHEM INC	3.65	12/1/27	20,250,000	19,270,103	0.069%
ANTHEM INC	3.5	8/15/24	35,860,000	34,995,523	0.125%
APT PIPELINES LTD 144A	3.88	10/11/22	19,635,000	19,482,416	0.070%
APT PIPELINES LTD 144A	4.25	7/15/27	4,738,000	4,620,706	0.017%
ARCONIC INC	5.87	2/23/22	18,450,000	19,303,313	0.069%
ARCONIC INC	6.15	8/15/20	62,622,000	65,120,367	0.233%
ARGENTINA	5.88	1/11/28	29,040,000	23,072,280	0.083%
ARIFL 2016-A A3 144A	2.11	7/15/24	26,160,000	26,063,399	0.093%
ARIFL 2017-A A2 144A	1.91	4/15/26	9,074,141	9,016,883	0.032%
ASURION LLC TL B2 2L BANKDEBT	8.74	8/4/25	10,460,000	10,741,165	0.038%
ASURION LLC TL B7 1L BANKDEBT	5.24	11/3/24	11,306,663	11,379,138	0.041%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	15,280,000	15,161,763	0.054%
AUSGRID FINANCE PTY LTD 144A	4.35	8/1/28	24,055,000	23,819,045	0.085%
AUTORIDAD CANAL DE PANAM 144A	4.95	7/29/35	9,150,000	9,493,125	0.034%
AVMT 2018-AVM A 144A	4.11	7/5/40	71,170,000	72,506,316	0.260%
AVNET INC	4.88	12/1/22	30,360,000	31,149,967	0.112%
AVNET INC	4.63	4/15/26	16,325,000	16,254,166	0.058%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	8,105,000	8,012,992	0.029%
AXA EQUITABLE HOLDINGS I 144A	4.35	4/20/28	24,620,000	23,808,426	0.085%
BABSN 2013-IA AR 144A	3.15	1/20/28	38,255,000	38,070,575	0.136%
BACM 2017-BNK3 A3	3.31	2/15/50	9,960,000	9,617,253	0.034%
BAHAMAS 144A	6	11/21/28	67,358,000	69,041,950	0.247%
BAIDU INC	4.38	3/29/28	26,585,000	26,258,882	0.094%
BAIDU INC	2.75	6/9/19	28,080,000	27,979,249	0.100%
BAIDU INC	2.88	7/6/22	31,475,000	30,311,306	0.109%
BAIDU INC	3.88	9/29/23	20,211,000	20,039,207	0.072%
BANCO DE BOGOTA SA	4.38	8/3/27	34,200,000	32,695,200	0.117%
BANCO SANTANDER CHILE 144A	3.88	9/20/22	18,645,000	18,675,395	0.067%
BANCO SANTANDER SA	3.8	2/23/28	57,600,000	52,250,458	0.187%
BANCO SANTANDER SA	3.5	4/11/22	45,800,000	44,867,787	0.161%
BANK 2017-BNK5 A5	3.39	6/15/60	9,280,000	9,004,887	0.032%
BANK 2017-BNK8 AS	3.73	11/15/50	2,705,000	2,648,312	0.009%
BANK OF AMERICA CORP	3.3	1/11/23	54,455,000	53,694,046	0.192%
BANK OF AMERICA CORP	3.82	1/20/28	61,485,000	59,860,320	0.215%
BANK OF AMERICA CORP	3.37	1/23/26	35,000,000	33,654,565	0.121%
BANK OF AMERICA CORP	3.55	3/5/24	60,795,000	60,070,020	0.215%
BANK OF AMERICA CORP	3.86	7/23/24	58,385,000	58,278,097	0.209%
BANK OF AMERICA CORP	4.2	8/26/24	18,905,000	18,967,991	0.068%
BARCLAYS BANK PLC	5.14	10/14/20	49,454,000	50,647,820	0.182%
BARCLAYS BANK PLC	4.34	5/16/24	15,830,000	15,634,959	0.056%
BARCLAYS PLC	3.68	1/10/23	46,455,000	45,229,842	0.162%
BARCLAYS PLC	2.75	11/8/19	32,805,000	32,627,558	0.117%
BAY AREA TOLL BRDG CA BUILD AMER	6.26	4/1/49	9,455,000	12,899,457	0.046%
BAYER US FINANCE II LLC 144A	3.88	12/15/23	74,019,000	73,471,259	0.263%
BAYER US FINANCE II LLC 144A	4.25	12/15/25	27,950,000	27,656,888	0.099%
BBCMS 2018-CBM A 144A	3.16	7/15/37	13,370,000	13,382,597	0.048%
BBVA BANCOMER SA TEXAS 144A	4.38	4/10/24	45,790,000	45,812,895	0.164%
BECTON DICKINSON AND CO	3.73	12/15/24	23,985,000	23,499,568	0.084%
BECTON DICKINSON AND CO	3.36	6/6/24	47,850,000	46,228,411	0.166%
BECTON DICKINSON AND CO	3.7	6/6/27	62,395,000	59,600,952	0.214%
BECTON DICKINSON AND CO	4.67	6/6/47	56,575,000	55,945,829	0.201%
BERMUDA 144A	4.14	1/3/23	7,900,000	8,045,360	0.029%
BERMUDA 144A	4.85	2/6/24	20,530,000	21,465,347	0.077%
BERMUDA 144A	5.6	7/20/20	14,570,000	15,178,006	0.054%
BLUEM 2015-2A A1R 144A	3.26	7/18/27	24,070,000	23,938,456	0.086%
BLUEM 2015-2A BR 144A	3.83	7/18/27	20,095,000	20,074,133	0.072%
BLUEM 2015-2A CR 144A	4.38	7/18/27	13,880,000	13,856,782	0.050%
BMARK 2018-B3 AS	4.2	4/10/51	14,540,000	14,793,107	0.053%
BMWLT 2017-1 A3	1.98	5/20/20	15,490,000	15,428,605	0.055%
BNP PARIBAS 144A	3.8	1/10/24	23,200,000	22,714,563	0.081%
BNP PARIBAS 144A	2.95	5/23/22	30,295,000	29,259,820	0.105%
BOARDWALK PIPELINES LP	4.95	12/15/24	10,000,000	10,150,710	0.036%
BOARDWALK PIPELINES LP	3.38	2/1/23	15,250,000	14,746,506	0.053%
BOARDWALK PIPELINES LP	5.95	6/1/26	11,317,000	11,976,091	0.043%
BOARDWALK PIPELINES LP	4.45	7/15/27	31,635,000	30,465,074	0.109%
BOMFT 2017-RT1 A1 144A	3	3/28/57	7,172,396	7,004,850	0.025%
BOMFT 2017-RT2 A 144A	3.5	8/28/57	5,973,813	5,921,762	0.021%
BOMFT 2017-SPL5 A 144A	3.5	6/28/57	13,811,909	13,727,509	0.049%
BORAL FINANCE PTY LTD 144A	3	11/1/22	5,705,000	5,488,701	0.020%
BORAL FINANCE PTY LTD 144A	3.75	5/1/28	42,215,000	39,446,962	0.141%

BOSTON PROPERTIES LP	2.75	10/1/26	81,348,000	73,644,914	0.264%
BOSTON PROPERTIES LP	3.2	1/15/25	4,629,000	4,411,446	0.016%
BOSTON PROPERTIES LP	3.65	2/1/26	20,960,000	20,284,836	0.073%
BPCE SA 144A	4.5	3/15/25	79,610,000	77,719,581	0.279%
BPCE SA 144A	3	5/22/22	21,110,000	20,438,533	0.073%
BPCE SA 144A	5.15	7/21/24	18,059,000	18,341,551	0.066%
BPRL INTERNATIONAL SINGA	4.38	1/18/27	50,000,000	46,886,000	0.168%
BRAMBLES USA INC 144A	4.13	10/23/25	13,445,000	13,283,633	0.048%
BRITISH SKY BROADCASTING 144A	3.75	9/16/24	13,335,000	13,254,803	0.048%
BRIXMOR OPERATING PART	3.85	2/1/25	8,595,000	8,265,141	0.030%
BRIXMOR OPERATING PART	3.9	3/15/27	31,087,000	29,547,820	0.106%
BRIXMOR OPERATING PART	3.65	6/15/24	43,450,000	41,764,705	0.150%
BRIXMOR OPERATING PART	4.13	6/15/26	57,211,000	55,448,329	0.199%
BRIXMOR OPERATING PART	3.25	9/15/23	42,670,000	40,973,227	0.147%
BROADCOM CRP / CAYMN FI	3	1/15/22	50,155,000	48,839,886	0.175%
BROADCOM CRP / CAYMN FI	3.63	1/15/24	98,120,000	95,392,853	0.342%
BROADCOM CRP / CAYMN FI	3.13	1/15/25	18,220,000	16,923,465	0.061%
BROADCOM CRP / CAYMN FI	3.88	1/15/27	4,180,000	3,944,311	0.014%
BTNY2 2018-1A A1 144A	3.19	4/30/31	32,750,000	32,692,782	0.117%
BX 2017-IMC A 144A	3.21	10/15/32	29,185,000	29,212,831	0.105%
BX 2017-IMC C 144A	3.76	10/15/32	19,045,000	19,056,894	0.068%
BX 2017-IMC D 144A	4.41	10/15/32	5,725,000	5,739,323	0.021%
BX 2018-GW A 144A	2.96	5/15/35	10,660,000	10,626,545	0.038%
BX 2018-GW B 144A	3.18	5/15/35	9,610,000	9,616,017	0.034%
BXP 2017-GM C 144A	3.54	6/13/39	23,065,000	21,805,746	0.078%
CAPITAL ONE BANK USA NA	3.38	2/15/23	37,549,000	36,461,318	0.131%
CAPITAL ONE FINANCIAL CO	3.3	10/30/24	51,605,000	49,121,561	0.176%
CAPITAL ONE FINANCIAL CO	3.8	1/31/28	49,635,000	46,881,449	0.168%
CARGILL INC 144A	3.25	3/1/23	6,475,000	6,410,218	0.023%
CARMX 2016-2 B	2.16	12/15/21	4,925,000	4,835,926	0.017%
CARMX 2016-4 C	2.26	7/15/22	6,750,000	6,600,506	0.024%
CAS 2016-C05 2M1	3.57	1/25/29	2,681,463	2,688,950	0.010%
CAS 2016-C07 2M1	3.52	5/25/29	4,201,177	4,214,876	0.015%
CAS 2016-C07 2M2	6.57	5/25/29	3,045,000	3,406,226	0.012%
CAS 2017-C02 2M1	3.37	9/25/29	12,100,443	12,173,685	0.044%
CAS 2017-C02 2M2	5.87	9/25/29	8,590,000	9,474,708	0.034%
CAS 2017-C04 2M2	5.07	11/25/29	13,685,000	14,416,343	0.052%
CAS 2017-C06 2M2	5.02	2/25/30	21,260,000	22,198,689	0.080%
CAS 2017-C07 2M2	4.72	5/25/30	45,610,000	47,113,552	0.169%
CAS 2018-C03 1M2	4.37	10/25/30	21,795,000	22,075,669	0.079%
CATHOLIC HEALTH INITIATI	2.95	11/1/22	14,480,000	13,972,780	0.050%
CCART 2016-BA A3 144A	1.64	7/15/21	11,438,065	11,377,587	0.041%
CCCI TREASURE LTD	3.5	10/21/66	12,150,000	12,030,408	0.043%
CCG 2016-1 A2 144A	1.69	9/14/22	5,972,944	5,948,004	0.021%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	64,550,000	64,132,362	0.230%
CD 2016-CD2 D	2.91	11/10/49	12,265,000	10,057,099	0.036%
CD 2017-CD6 A5	3.46	11/13/50	9,610,000	9,364,779	0.034%
CELGENE CORP	3.88	8/15/25	105,117,000	103,377,419	0.371%
CELULOSA ARAUCO CONSTITU	3.88	11/2/27	23,820,000	22,623,045	0.081%
CELULOSA ARAUCO CONSTITU	5.5	11/2/47	6,560,000	6,478,000	0.023%
CENCOSUD SA	5.15	2/12/25	530,000	528,502	0.002%
CENCOSUD SA	4.38	7/17/27	48,000,000	43,680,480	0.157%
CENOVUS ENERGY INC	4.25	4/15/27	14,320,000	13,836,700	0.050%
CGCMT 2015-GC27 AS	3.57	2/10/48	9,880,000	9,687,235	0.035%
CGCMT 2015-GC33 AS	4.11	9/10/58	8,061,000	8,106,391	0.029%
CGCMT 2016-P3 A3	3.06	4/15/49	39,350,000	37,720,501	0.135%
CGCMT 2016-P4 AS	3.08	7/10/49	11,205,000	10,544,928	0.038%
CGCMT 2017-B1 A3	3.2	8/15/50	12,260,000	11,704,289	0.042%
CGCMT 2017-P7 AS	3.92	4/14/50	27,657,000	27,431,098	0.098%
CGCMT 2018-B2 A4	4.01	3/10/51	16,755,000	16,997,880	0.061%
CGCMT 2018-B2 B	4.28	3/10/51	6,202,000	6,231,022	0.022%
CGCMT 2018-B2 C	4.83	3/10/51	3,320,000	3,314,586	0.012%
CHARTER COMM OPT LLC/CAP	3.99	2/1/24	25,735,000	26,250,369	0.094%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	53,400,000	54,087,685	0.194%
CHICAGO IL INTL ARPT BLD AMERICA	6.4	1/1/40	7,960,000	10,225,734	0.037%
CHICAGO IL WTR REC BLD AMERICA	5.72	12/1/38	13,370,000	16,140,531	0.058%
CHINA SOUTHERN POWER GRI	3.5	5/8/27	67,000,000	63,604,284	0.228%
CHI TXBL SR B CP	2.75	10/18/18	26,840,000	26,807,151	0.096%
CIFC 2015-5A A1R 144A	3.2	10/25/27	53,890,000	53,759,281	0.193%
CIGNA CORP	3.05	10/15/27	11,475,000	10,351,047	0.037%
CITIGROUP INC	3.2	10/21/26	50,025,000	46,591,434	0.167%
CITIGROUP INC	2.88	7/24/23	70,235,000	67,917,666	0.243%

CK HUTCHISON INTL 17 LTD	3.5	4/5/27	62,000,000	59,041,360	0.212%
CLNS 2017-IKPR A 144A	2.93	6/11/32	7,165,000	7,167,251	0.026%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	45,175,000	45,594,676	0.163%
CNA FINANCIAL CORP	5.88	8/15/20	4,420,000	4,607,099	0.017%
CNH 2016-C A3	1.44	12/15/21	15,740,797	15,558,772	0.056%
CNH 2017-C B	2.54	5/15/25	1,095,000	1,065,548	0.004%
CNOOC FINANCE 2015 US	3.75	5/2/23	44,000,000	43,662,476	0.156%
CODELCO INC 144A	3.63	8/1/27	14,680,000	14,076,065	0.050%
COLOMBIA	4	2/26/24	70,675,000	70,763,344	0.254%
COLOMBIA	10	7/24/24	170,007,300,000	67,684,228	0.243%
COLOMBIA	7.5	8/26/26	217,427,000,000	77,298,792	0.277%
COLT 2017-1 A1 144A	2.61	5/27/47	10,739,380	10,657,688	0.038%
COLT 2017-1 A3 144A	3.07	5/27/47	1,461,167	1,448,649	0.005%
COLT 2017-2 A1A 144A	2.42	10/25/47	7,558,827	7,507,339	0.027%
COLT 2017-2 A3A 144A	2.77	10/25/47	3,483,492	3,461,508	0.012%
COLT 2018-2 A1 144A	3.47	7/27/48	24,495,464	24,409,497	0.087%
COLT 2018-2 M1 144A	4.19	7/27/48	2,545,000	2,545,000	0.009%
COMCAST CORP	3.3	2/1/27	69,260,000	65,409,906	0.234%
COMCAST CORP	3.15	3/1/26	27,755,000	26,178,988	0.094%
COMCAST CORP	3.9	3/1/38	10,136,000	9,269,990	0.033%
COMCAST CORP	3.2	7/15/36	4,475,000	3,730,123	0.013%
COMCAST CORP	3.38	8/15/25	1,005,000	970,276	0.003%
COMISION FED DE ELECTRIC 144A	4.88	1/15/24	5,190,000	5,287,468	0.019%
COMM 2013-CR12 A4	4.05	10/10/46	4,475,000	4,591,012	0.016%
COMM 2013-CR6 AM 144A	3.15	3/10/46	6,715,000	6,578,393	0.024%
COMM 2014-CR20 AM	3.94	11/10/47	3,520,000	3,537,060	0.013%
COMM 2014-CR21 A3	3.53	12/10/47	36,715,000	36,551,798	0.131%
COMM 2014-TSC A 144A	2.98	2/13/32	16,940,000	16,955,874	0.061%
COMM 2014-UBS5 A4	3.84	9/10/47	12,535,000	12,666,699	0.045%
COMM 2015-CR24 A5	3.7	8/10/48	7,340,000	7,362,863	0.026%
COMM 2015-CR24 AM	4.03	8/10/48	5,745,000	5,784,852	0.021%
COMM 2015-CR26 A4	3.63	10/10/48	36,825,000	36,705,135	0.132%
COMM 2015-CR26 AM	4.09	10/10/48	15,540,000	15,683,725	0.056%
COMM 2015-DC1 AM	3.72	2/10/48	5,360,000	5,302,379	0.019%
COMM 2015-LC21 B	4.45	7/10/48	28,450,000	28,173,503	0.101%
COMM 2015-PC1 A5	3.9	7/10/50	17,970,000	18,168,042	0.065%
COMM 2015-PC1 B	4.59	7/10/50	13,560,000	13,512,922	0.048%
COMM 2016-CR28 A4	3.76	2/10/49	4,100,000	4,104,249	0.015%
COMM 2016-DC2 A4	3.5	2/10/49	20,775,000	20,453,359	0.073%
COMM 2016-DC2 A5	3.77	2/10/49	13,097,000	13,096,337	0.047%
CONCHO RESOURCES INC	3.75	10/1/27	17,220,000	16,488,150	0.059%
CONTINENTAL AIRLINES INC	4.75	1/12/21	2,499,338	2,539,585	0.009%
CONTL AIRLINES 2012-1	4.15	4/11/24	15,206,292	15,258,359	0.055%
CRCC YUPENG LTD	3.95	2/1/67	9,315,000	9,312,485	0.033%
CREDIT AGRICOLE LONDON 144A	3.25	10/4/24	25,420,000	23,896,808	0.086%
CREDIT SUISSE GROUP AG 144A	3	12/14/23	48,995,000	46,697,820	0.167%
CROWN CASTLE INTL CORP	5.25	1/15/23	2,040,000	2,140,541	0.008%
CROWN CASTLE INTL CORP	4.45	2/15/26	7,289,000	7,327,923	0.026%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	52,455,000	51,433,045	0.184%
CROWN CASTLE TOWERS LLC 144A	3.22	5/15/42	4,785,000	4,664,438	0.017%
CSAIL 2015-C2 B	4.21	6/15/57	16,227,000	16,183,443	0.058%
CSAIL 2015-C3 A4	3.72	8/15/48	28,930,000	28,924,130	0.104%
CSAIL 2016-C5 AS	4.01	11/15/48	5,000,000	5,030,241	0.018%
CSAIL 2016-C6 A5	3.09	1/15/49	21,630,000	20,670,787	0.074%
CSAIL 2016-C7 A5	3.5	11/15/49	12,616,000	12,308,787	0.044%
CSAIL 2016-C7 AS	3.96	11/15/49	22,584,000	22,490,789	0.081%
CSMC 2015-GLPB B 144A	3.94	11/15/34	27,685,000	27,633,932	0.099%
CVS HEALTH CORP	4.1	3/25/25	67,885,000	67,412,520	0.242%
CVS HEALTH CORP	3.7	3/9/23	105,435,000	104,555,672	0.375%
DBCG 2017-BBG A 144A	2.86	6/15/34	27,495,000	27,509,872	0.099%
DBJPM 2016-C1 AM	3.54	5/10/49	4,820,000	4,704,467	0.017%
DC INCOME TAX BUILD AMERICA E	5.59	12/1/34	2,190,000	2,521,413	0.009%
DELTA AIR LINES	7.75	12/17/19	1,081,286	1,125,275	0.004%
DELTA AIR LINES	4.95	5/23/19	1,399,286	1,404,786	0.005%
DELTA AIR LINES 2011-1	5.3	4/15/19	1,371,288	1,380,732	0.005%
DELTA AIR LINES INC	2.88	3/13/20	24,270,000	24,073,389	0.086%
DELTA AIR LINES INC	3.63	3/15/22	35,660,000	35,213,965	0.126%
DELTA AIR LINES INC	4.38	4/19/28	32,285,000	31,114,443	0.112%
DENVER COLO PUB SCHS SER B	4.24	12/15/37	12,015,000	12,143,200	0.044%
DEUTSCHE TELEKOM INT FIN 144A	4.38	6/21/28	112,725,000	112,024,189	0.402%
DISCOVER FINANCIAL SVS	4.1	2/9/27	81,640,000	78,100,416	0.280%
DISCOVER FINANCIAL SVS	3.75	3/4/25	24,305,000	23,187,942	0.083%

DNB BANK ASA	6.5	3/26/67	24,805,000	25,382,460	0.091%
DNKN 2017-1A A21 144A	3.63	11/20/47	24,648,738	24,017,237	0.086%
DRMT 2018-1A A1 144A	2.98	12/25/57	12,158,579	12,073,261	0.043%
DRMT 2018-2A A1 144A	3.48	4/25/58	33,893,614	33,724,315	0.121%
DRMT 2018-2A A2 144A	3.53	4/25/58	4,948,361	4,923,698	0.018%
DRMT 2018-2A A3 144A	3.68	4/25/58	10,371,162	10,320,066	0.037%
DRMT 2018-3A A1 144A	3.79	8/25/58	51,050,000	51,050,000	0.183%
DRMT 2018-3A A3 144A	3.96	8/25/58	5,050,000	5,050,000	0.018%
DROCK 2017-2 A	2.46	5/15/23	12,820,000	12,835,984	0.046%
DROT 2014-1 A 144A	2.54	5/20/27	4,521,269	4,518,894	0.016%
DROT 2015-2 A 144A	2.99	5/22/28	3,475,255	3,465,374	0.012%
DUKE ENERGY CORP	2.65	9/1/26	11,065,000	10,029,205	0.036%
E BAY CA MUD BUILD AMERICA	5.87	6/1/40	7,955,000	9,885,440	0.035%
EFF 2016-1 A3 144A	2.08	9/20/21	24,960,000	24,891,280	0.089%
EFF 2016-2 A2 144A	1.74	2/22/22	8,384,546	8,356,553	0.030%
EFF 2017-1 A2 144A	2.13	7/20/22	4,876,392	4,851,788	0.017%
EFF 2017-2 A2 144A	1.97	1/20/23	3,223,115	3,200,904	0.011%
EHGVT 2014-A A 144A	2.53	2/25/27	5,310,729	5,194,783	0.019%
EHGVT 2017-A A 144A	2.69	3/25/30	6,386,273	6,226,631	0.022%
ENBRIDGE INC	6	1/15/77	34,700,000	33,518,465	0.120%
ENEL CHILE SA	4.88	6/12/28	21,615,000	21,861,411	0.078%
ENEL FINANCE INTL NV 144A	2.75	4/6/23	61,055,000	56,935,131	0.204%
ENEL FINANCE INTL NV 144A	3.63	5/25/27	86,540,000	78,356,691	0.281%
ENI SPA 144A	4	9/12/23	6,600,000	6,536,812	0.023%
ENI SPA 144A	4.75	9/12/28	27,365,000	27,036,237	0.097%
EQT CORP	8.13	6/1/19	22,636,000	23,374,228	0.084%
EQUATE PETROCHEMICAL BV	4.25	11/3/26	52,747,000	51,990,081	0.186%
ESKOM HOLDINGS SOC LTD 144A	6.35	8/10/28	43,130,000	43,038,133	0.154%
ESSEX PORTFOLIO LP	3.63	5/1/27	11,045,000	10,565,172	0.038%
EXPEDIA INC	5	2/15/26	69,455,000	70,763,463	0.254%
EXPEDIA INC	3.8	2/15/28	72,980,000	67,242,093	0.241%
EXPRESS SCRIPTS HOLDING	4.5	2/25/26	16,400,000	16,487,806	0.059%
EXPRESS SCRIPTS HOLDING	3.4	3/1/27	7,680,000	7,132,408	0.026%
FED HOME LOAN MTG GOLD	6.5	12/1/23	681	753	0.000%
FED HOME LOAN MTG GOLD	7	2/1/24	11,781	12,530	0.000%
FED HOME LOAN MTG GOLD	6.5	2/1/24	16,141	17,856	0.000%
FED HOME LOAN MTG GOLD	6.5	4/1/24	1,090	1,205	0.000%
FED HOME LOAN MTG GOLD	6.5	4/1/24	1,303	1,441	0.000%
FED HOME LOAN MTG GOLD	6.5	4/1/24	3,776	4,177	0.000%
FED HOME LOAN MTG GOLD	6.5	4/1/24	3,035	3,358	0.000%
FED HOME LOAN MTG GOLD	6.5	4/1/24	229	253	0.000%
FED HOME LOAN MTG GOLD	6.5	5/1/24	3,255	3,601	0.000%
FED HOME LOAN MTG GOLD	6.5	5/1/24	13,071	14,460	0.000%
FED HOME LOAN MTG GOLD	7.5	5/1/24	629	632	0.000%
FED HOME LOAN MTG GOLD	7.5	5/1/24	2,266	2,270	0.000%
FED HOME LOAN MTG GOLD	7.5	5/1/24	7,047	7,060	0.000%
FED HOME LOAN MTG GOLD	6.5	5/1/24	344	380	0.000%
FED HOME LOAN MTG GOLD	7.5	6/1/24	2,381	2,517	0.000%
FHL-15YR GOLD	4.5	1/1/19	9,123	9,235	0.000%
FHL ARM	3.54	9/1/32	10,424	10,611	0.000%
FHLMC 15YR GIANT	6	8/1/22	552,429	568,425	0.002%
FHLMC 15YR GOLD	5	10/1/18	1,092	1,096	0.000%
FHLMC 15YR GOLD	6	10/1/21	36,859	37,594	0.000%
FHLMC 15YR GOLD	6	10/1/21	33,635	34,166	0.000%
FHLMC 15YR GOLD	4.5	11/1/18	10,737	10,869	0.000%
FHLMC 15YR GOLD	5.5	11/1/18	1,731	1,731	0.000%
FHLMC 15YR GOLD	5.5	11/1/21	11,158	11,246	0.000%
FHLMC 15YR GOLD	6	11/1/21	3,507	3,563	0.000%
FHLMC 15YR GOLD	5	1/1/19	1,760	1,769	0.000%
FHLMC 15YR GOLD	5.5	12/1/18	4,202	4,196	0.000%
FHLMC 15YR GOLD	4.5	2/1/19	3,277	3,317	0.000%
FHLMC 15YR GOLD	5.5	2/1/21	19,831	20,214	0.000%
FHLMC 15YR GOLD	5.5	4/1/20	9,529	9,577	0.000%
FHLMC 15YR GOLD	4.5	5/1/19	1,350	1,366	0.000%
FHLMC 15YR GOLD	4.5	5/1/19	7,642	7,736	0.000%
FHLMC 15YR GOLD	2.5	5/1/30	60,105,102	58,222,955	0.209%
FHLMC 15YR GOLD	5	7/1/25	26,810	26,956	0.000%
FHLMC 15YR GOLD	6	8/1/21	38,328	38,872	0.000%
FHLMC 20YR GOLD	6.5	10/1/25	45,138	47,360	0.000%
FHLMC 20YR GOLD	5.5	4/1/26	29,808	31,752	0.000%
FHLMC 20YR GOLD	7	8/1/19	1,069	1,077	0.000%
FHLMC 30YR GOLD	6	2/1/36	22,188	24,560	0.000%

FHLMC ARM	4.01	10/1/36	209,103	219,951	0.001%
FHLMC ARM	4.34	10/1/36	165,758	171,413	0.001%
FHLMC ARM	3.65	11/1/35	85,856	90,787	0.000%
FHLMC ARM	3.71	11/1/36	221,589	234,037	0.001%
FHLMC ARM	3.56	1/1/37	295,820	310,421	0.001%
FHLMC ARM	3.76	12/1/36	135,456	143,364	0.001%
FHLMC ARM	3.62	2/1/37	384,888	400,564	0.001%
FHLMC ARM	3.7	3/1/36	311,267	326,453	0.001%
FHLMC ARM	4.48	7/1/35	112,453	118,258	0.000%
FHLMC_ARM	3.47	1/1/36	88,059	91,051	0.000%
FHLMC GOLD	6	10/1/32	21,022	22,850	0.000%
FHLMC GOLD	5.5	10/1/38	3,238,326	3,492,352	0.013%
FHLMC GOLD	4.5	10/1/39	3,115,031	3,250,312	0.012%
FHLMC GOLD	4	10/1/40	590,617	601,592	0.002%
FHLMC GOLD	4	10/1/40	330,997	337,156	0.001%
FHLMC GOLD	4.5	10/1/40	1,902,795	1,985,411	0.007%
FHLMC GOLD	4.5	10/1/41	15,781,049	16,465,673	0.059%
FHLMC GOLD	3.5	10/1/42	27,990,264	27,757,139	0.099%
FHLMC GOLD	5	11/1/18	1,432	1,438	0.000%
FHLMC GOLD	5	11/1/33	123,847	132,114	0.000%
FHLMC GOLD	5	11/1/33	68,946	73,506	0.000%
FHLMC GOLD	5	11/1/33	82,708	88,228	0.000%
FHLMC GOLD	5	11/1/33	51,657	54,810	0.000%
FHLMC GOLD	4	11/1/40	376,096	383,068	0.001%
FHLMC GOLD	4	11/1/40	2,037,051	2,074,906	0.007%
FHLMC GOLD	3.5	11/1/42	61,042,961	60,534,552	0.217%
FHLMC GOLD	3.5	11/1/42	11,699,458	11,577,186	0.041%
FHLMC GOLD	5.5	1/1/39	3,026,245	3,264,963	0.012%
FHLMC GOLD	5.5	1/1/39	1,823,211	1,975,857	0.007%
FHLMC GOLD	4	1/1/41	31,742	32,332	0.000%
FHLMC GOLD	4	1/1/41	6,842,064	6,969,239	0.025%
FHLMC GOLD	3.5	1/1/44	47,213,473	46,820,386	0.168%
FHLMC GOLD	6	12/1/33	2,702,266	2,992,021	0.011%
FHLMC GOLD	6	12/1/33	4,439	4,915	0.000%
FHLMC GOLD	6	12/1/33	33,767	36,703	0.000%
FHLMC GOLD	5	12/1/35	1,003,929	1,065,908	0.004%
FHLMC GOLD	6	12/1/36	44,673	49,469	0.000%
FHLMC GOLD	5.5	12/1/39	1,410,656	1,520,936	0.005%
FHLMC GOLD	4.5	12/1/39	2,754,736	2,873,942	0.010%
FHLMC GOLD	4	12/1/40	106,792	108,776	0.000%
FHLMC GOLD	4	12/1/40	2,300,388	2,343,131	0.008%
FHLMC GOLD	3	12/1/42	31,342,925	30,267,387	0.108%
FHLMC GOLD	6.5	2/1/36	231,293	255,874	0.001%
FHLMC GOLD	6.5	2/1/36	7,523	8,323	0.000%
FHLMC GOLD	4	2/1/41	5,748,631	5,855,312	0.021%
FHLMC GOLD	3	2/1/43	3,258,189	3,139,454	0.011%
FHLMC GOLD	5	3/1/40	1,716,596	1,823,230	0.007%
FHLMC GOLD	3	3/1/43	1,052,677	1,014,195	0.004%
FHLMC GOLD	3	3/1/43	539,491	519,821	0.002%
FHLMC GOLD	3.5	3/1/44	9,182,511	9,086,149	0.033%
FHLMC GOLD	3.5	3/1/46	104,128,752	102,930,930	0.369%
FHLMC GOLD	7	4/1/32	3,493	3,919	0.000%
FHLMC GOLD	6.5	4/1/37	1,228,669	1,359,244	0.005%
FHLMC GOLD	5	4/1/40	2,027,020	2,152,470	0.008%
FHLMC GOLD	5	4/1/40	184,389	195,829	0.001%
FHLMC GOLD	4.5	5/1/40	1,252,511	1,306,814	0.005%
FHLMC GOLD	4.5	5/1/42	2,802,483	2,900,725	0.010%
FHLMC GOLD	4.5	5/1/42	11,637,221	12,142,067	0.044%
FHLMC GOLD	7	6/1/32	19,945	20,442	0.000%
FHLMC GOLD	7	6/1/32	4,043	4,140	0.000%
FHLMC GOLD	4.5	6/1/39	4,032,991	4,204,237	0.015%
FHLMC GOLD	5	7/1/33	6,491	6,873	0.000%
FHLMC GOLD	6	7/1/34	44,708	49,501	0.000%
FHLMC GOLD	5	7/1/40	1,011,264	1,072,778	0.004%
FHLMC GOLD	2.5	7/1/43	1,380,673	1,278,036	0.005%
FHLMC GOLD	7	8/1/31	191	196	0.000%
FHLMC GOLD	5	8/1/35	187,593	198,267	0.001%
FHLMC GOLD	6	8/1/38	1,059,772	1,166,690	0.004%
FHLMC GOLD	6	8/1/38	1,439,648	1,592,910	0.006%
FHLMC GOLD	4.5	8/1/40	1,996,670	2,083,371	0.007%
FHLMC GOLD	5	8/1/40	1,881,010	1,997,869	0.007%
FHLMC GOLD	4	8/1/45	3,325,861	3,365,416	0.012%

FHLMC GOLD	5	9/1/33	2,264	2,377	0.000%
FHLMC GOLD	5	9/1/35	1,669,646	1,760,646	0.006%
FHLMC GOLD	5	9/1/35	312,227	331,519	0.001%
FHLMC GOLD	6.5	9/1/39	625,517	691,993	0.002%
FHLMC GOLD	3.5	9/1/42	5,959,749	5,897,465	0.021%
FHLM Gold	4	12/1/41	8,057,127	8,207,099	0.029%
FHLM GOLD 30YR M	7	12/1/24	1,337	1,400	0.000%
FHLM GOLD 30YR M	7	3/1/24	959	995	0.000%
FHLM GOLD 30YR M	7	6/1/25	1,121	1,164	0.000%
FHR 4448 JA	4	11/15/36	623,539	630,141	0.002%
FHS 199 PO	0	8/1/28	19,390	17,215	0.000%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	28,990,000	28,503,867	0.102%
FIRSTENERGY CORP	3.9	7/15/27	69,410,000	67,473,253	0.242%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	61,885,000	62,615,862	0.224%
FL HURRICANE CATASTROPHE FD SR A	3	7/1/20	23,880,000	23,865,672	0.086%
FL ST BRD OF ADMIN FIN CORP TXBL SER A	2.16	7/1/19	9,885,000	9,851,391	0.035%
FMG RESOURCES AUG 2006 144A	5.13	5/15/24	14,765,000	14,321,518	0.051%
FNMA	6	2/1/36	18,981	20,895	0.000%
FNMA	5.5	4/1/34	90,108	97,330	0.000%
FNMA 15YR	5.5	10/1/18	227	226	0.000%
FNMA 15YR	5.5	10/1/18	8	8	0.000%
FNMA 15YR	5.5	10/1/19	508	511	0.000%
FNMA 15YR	5.5	10/1/19	5,158	5,180	0.000%
FNMA 15YR	5.5	10/1/19	13,634	13,650	0.000%
FNMA 15YR	4.5	10/1/20	156,080	158,150	0.001%
FNMA 15YR	5	10/1/20	37,921	39,160	0.000%
FNMA 15YR	5	10/1/21	119,732	123,436	0.000%
FNMA 15YR	6	10/1/21	1,267	1,288	0.000%
FNMA 15YR	5.5	10/1/21	13,070	13,212	0.000%
FNMA 15YR	6	10/1/21	58	58	0.000%
FNMA 15YR	4.5	10/1/26	450,421	465,124	0.002%
FNMA 15YR	3	10/1/29	7,992,930	7,923,809	0.028%
FNMA 15YR	3	10/1/30	3,302,528	3,273,964	0.012%
FNMA 15YR	5.5	11/1/19	969	973	0.000%
FNMA 15YR	6	11/1/21	19,221	19,520	0.000%
FNMA 15YR	3	11/1/27	7,800,854	7,752,694	0.028%
FNMA 15YR	3.5	11/1/32	37,517,028	37,798,546	0.135%
FNMA 15YR	5	1/1/20	12,589	12,968	0.000%
FNMA 15YR	5.5	1/1/21	3,175	3,194	0.000%
FNMA 15YR	5.5	1/1/21	17,980	18,235	0.000%
FNMA 15YR	5.5	1/1/21	9,766	9,827	0.000%
FNMA 15YR	5.5	1/1/21	2,287	2,310	0.000%
FNMA 15YR	5.5	1/1/22	16,459	16,782	0.000%
FNMA 15YR	5.5	1/1/22	26,646	27,119	0.000%
FNMA 15YR	5.5	12/1/18	141	140	0.000%
FNMA 15YR	5	12/1/18	2,010	2,071	0.000%
FNMA 15YR	5.5	12/1/18	357	357	0.000%
FNMA 15YR	5	12/1/19	190,261	195,986	0.001%
FNMA 15YR	4.5	12/1/20	2,029	2,054	0.000%
FNMA 15YR	5.5	12/1/20	21,748	22,100	0.000%
FNMA 15YR	6	12/1/21	2,358	2,395	0.000%
FNMA 15YR	5.5	12/1/21	21,300	21,582	0.000%
FNMA 15YR	6	12/1/21	1,606	1,656	0.000%
FNMA 15YR	6	12/1/21	63,841	64,664	0.000%
FNMA 15YR	6	12/1/21	15,048	15,271	0.000%
FNMA 15YR	6	12/1/21	938	953	0.000%
FNMA 15YR	5.5	2/1/19	7,512	7,513	0.000%
FNMA 15YR	5.5	2/1/21	10,516	10,657	0.000%
FNMA 15YR	5.5	2/1/21	26,394	26,781	0.000%
FNMA 15YR	5.5	2/1/21	30,594	31,087	0.000%
FNMA 15YR	5.5	2/1/23	24,599	25,314	0.000%
FNMA 15YR	5	3/1/20	126,785	130,791	0.000%
FNMA 15YR	6	3/1/21	79,641	81,404	0.000%
FNMA 15YR	5.5	3/1/21	597	598	0.000%
FNMA 15YR	5.5	3/1/21	13,254	13,409	0.000%
FNMA 15YR	6	3/1/21	4,551	4,606	0.000%
FNMA 15YR	5.5	3/1/21	18,311	18,453	0.000%
FNMA 15YR	6	3/1/22	20,831	21,154	0.000%
FNMA 15YR	5	3/1/23	839,714	864,983	0.003%
FNMA 15YR	5	3/1/25	3,642,504	3,777,318	0.014%
FNMA 15YR	5.5	4/1/19	1,405	1,403	0.000%
FNMA 15YR	5	4/1/20	99,260	102,247	0.000%

FNMA 15YR	5.5	4/1/21	29,587	29,953	0.000%
FNMA 15YR	5.5	4/1/21	7,797	7,871	0.000%
FNMA 15YR	5.5	4/1/21	595	600	0.000%
FNMA 15YR	5.5	4/1/21	16,284	16,493	0.000%
FNMA 15YR	6	4/1/21	7,534	7,632	0.000%
FNMA 15YR	5.5	4/1/21	8,282	8,335	0.000%
FNMA 15YR	5.5	4/1/21	27,162	27,343	0.000%
FNMA 15YR	5.5	4/1/21	90,711	92,251	0.000%
FNMA 15YR	6	4/1/22	2,258	2,309	0.000%
FNMA 15YR	4.5	4/1/26	5,605,145	5,814,292	0.021%
FNMA 15YR	4.5	4/1/26	4,628,503	4,800,728	0.017%
FNMA 15YR	4.5	5/1/19	14,318	14,495	0.000%
FNMA 15YR	5.5	5/1/19	653	653	0.000%
FNMA 15YR	6	5/1/21	26,390	27,013	0.000%
FNMA 15YR	5.5	5/1/21	10,119	10,299	0.000%
FNMA 15YR	6	5/1/21	1,463	1,483	0.000%
FNMA 15YR	5.5	5/1/21	24,231	24,583	0.000%
FNMA 15YR	5.5	5/1/21	3,606	3,656	0.000%
FNMA 15YR	6	5/1/21	12,126	12,297	0.000%
FNMA 15YR	5.5	5/1/21	13,132	13,296	0.000%
FNMA 15YR	5.5	5/1/21	9,005	9,121	0.000%
FNMA 15YR	6	5/1/21	4,609	4,667	0.000%
FNMA 15YR	5.5	5/1/21	50,080	50,799	0.000%
FNMA 15YR	5	5/1/21	25,503	26,271	0.000%
FNMA 15YR	4.5	5/1/22	9,662	9,781	0.000%
FNMA 15YR	6	5/1/22	15,953	16,306	0.000%
FNMA 15YR	5.5	5/1/22	56,943	58,040	0.000%
FNMA 15YR	2.5	5/1/30	8,013,229	7,768,550	0.028%
FNMA 15YR	3.5	5/1/33	44,005,362	44,257,434	0.159%
FNMA 15YR	5.5	6/1/20	4,178	4,198	0.000%
FNMA 15YR	6	6/1/21	14,351	14,615	0.000%
FNMA 15YR	6	6/1/21	4,429	4,496	0.000%
FNMA 15YR	6	6/1/22	71,796	73,044	0.000%
FNMA 15YR	5.5	6/1/22	12,688	12,924	0.000%
FNMA 15YR	6	6/1/22	10,802	10,838	0.000%
FNMA 15YR	3	6/1/27	4,278,401	4,251,990	0.015%
FNMA 15YR	5.5	7/1/19	1,535	1,536	0.000%
FNMA 15YR	5.5	7/1/19	4,232	4,241	0.000%
FNMA 15YR	5.5	7/1/19	7,070	7,091	0.000%
FNMA 15YR	5.5	7/1/21	9,938	10,092	0.000%
FNMA 15YR	5.5	7/1/21	790	801	0.000%
FNMA 15YR	6	7/1/21	3,700	3,747	0.000%
FNMA 15YR	6	7/1/22	658	669	0.000%
FNMA 15YR	6	7/1/22	11,592	11,969	0.000%
FNMA 15YR	3	7/1/30	17,161,058	17,012,601	0.061%
FNMA 15YR	5.5	8/1/19	12,577	12,629	0.000%
FNMA 15YR	5.5	8/1/19	5,743	5,760	0.000%
FNMA 15YR	5.5	8/1/19	10,210	10,242	0.000%
FNMA 15YR	6	8/1/21	26,669	27,071	0.000%
FNMA 15YR	6	8/1/21	3,123	3,180	0.000%
FNMA 15YR	6	8/1/21	2,850	2,895	0.000%
FNMA 15YR	5.5	8/1/21	1,474	1,494	0.000%
FNMA 15YR	5.5	8/1/21	3,270	3,311	0.000%
FNMA 15YR	5.5	8/1/21	4,765	4,779	0.000%
FNMA 15YR	5.5	8/1/21	37	37	0.000%
FNMA 15YR	6	8/1/21	2,874	2,923	0.000%
FNMA 15YR	6	8/1/21	5,413	5,506	0.000%
FNMA 15YR	6	8/1/22	8,705	8,865	0.000%
FNMA 15YR	6	8/1/22	81,351	82,403	0.000%
FNMA 15YR	3	8/1/32	8,119,068	8,028,071	0.029%
FNMA 15YR	5.5	9/1/19	3,332	3,351	0.000%
FNMA 15YR	6	9/1/19	91	92	0.000%
FNMA 15YR	5.5	9/1/19	16,260	16,327	0.000%
FNMA 15YR	5	9/1/19	254,387	262,042	0.001%
FNMA 15YR	5.5	9/1/19	7,634	7,654	0.000%
FNMA 15YR	5.5	9/1/23	207,088	213,069	0.001%
FNMA 15 YR TBA OCT	2.5	1/1/27	60,615,000	58,485,195	0.210%
FNMA 20 YR	6.5	8/1/27	66,124	72,494	0.000%
FNMA 20YR	3	11/1/36	19,701,286	19,213,768	0.069%
FNMA 20YR	3	11/1/36	23,597,997	23,014,067	0.082%
FNMA 20YR	3.5	1/1/36	27,794,293	27,815,686	0.100%
FNMA 20YR	3	12/1/36	30,192,099	29,444,976	0.106%

FNMA 20YR	3.5	2/1/35	2,982,806	2,985,101	0.011%
FNMA 30 yr	3.5	10/1/42	15,290,683	15,090,238	0.054%
FNMA 30 yr	3.5	10/1/43	6,100,917	6,020,937	0.022%
FNMA 30 yr	3.5	11/1/43	12,266,937	12,106,126	0.043%
FNMA 30 yr	3.5	1/1/43	15,328,213	15,127,259	0.054%
FNMA 30 yr	3	1/1/43	336,859	324,981	0.001%
FNMA 30 yr	3.5	1/1/44	10,200,278	10,066,554	0.036%
FNMA 30 yr	3.5	1/1/44	16,169,436	15,957,503	0.057%
FNMA 30 yr	3.5	12/1/44	9,439,527	9,315,743	0.033%
FNMA 30 yr	3	2/1/43	510,581	492,586	0.002%
FNMA 30 yr	3	3/1/43	987,880	953,057	0.003%
FNMA 30 yr	3	3/1/43	463,073	446,718	0.002%
FNMA 30 yr	3	3/1/43	4,915,810	4,742,841	0.017%
FNMA 30 yr	3.5	3/1/43	49,584,068	48,934,035	0.175%
FNMA 30 yr	3	4/1/33	247,618	237,122	0.001%
FNMA 30 yr	3	4/1/43	365,739	352,849	0.001%
FNMA 30 yr	3	4/1/45	1,223,332	1,178,936	0.004%
FNMA 30 yr	3.5	5/1/43	7,771,366	7,669,481	0.027%
FNMA 30 yr	3.5	6/1/42	4,251,226	4,195,617	0.015%
FNMA 30 yr	3.5	6/1/42	6,823,908	6,734,141	0.024%
FNMA 30 yr	3.5	7/1/42	14,012,363	13,828,676	0.050%
FNMA 30 yr	3.5	7/1/42	5,731,961	5,656,819	0.020%
FNMA 30 yr	3.5	8/1/42	11,787,378	11,632,751	0.042%
FNMA 30 yr	3	8/1/43	12,322,733	11,888,723	0.043%
FNMA 30 yr	3.5	9/1/42	6,986,883	6,895,092	0.025%
FNMA 30 yr	3	9/1/44	2,655,579	2,562,330	0.009%
FNMA 30 YR	7	10/1/29	483	486	0.000%
FNMA 30 YR	5	10/1/33	596,834	633,707	0.002%
FNMA 30 YR	5.5	10/1/34	890,777	957,154	0.003%
FNMA 30 YR	5	10/1/35	1,885,308	2,002,217	0.007%
FNMA 30 YR	6.5	10/1/35	1,816,381	2,023,885	0.007%
FNMA 30 YR	5.5	10/1/36	1,102,478	1,190,876	0.004%
FNMA 30 YR	6.5	10/1/36	9,208	10,160	0.000%
FNMA 30 YR	6.5	10/1/36	21,117	23,152	0.000%
FNMA 30 YR	6.5	10/1/36	9,568	10,489	0.000%
FNMA 30 YR	6.5	10/1/36	180,619	201,129	0.001%
FNMA 30 YR	6.5	10/1/36	20,534	22,958	0.000%
FNMA 30 YR	6.5	10/1/37	40,174	44,045	0.000%
FNMA 30 YR	6.5	10/1/37	105,429	115,586	0.000%
FNMA 30 YR	6.5	10/1/37	9,885	10,838	0.000%
FNMA 30 YR	6.5	10/1/37	44,620	48,919	0.000%
FNMA 30 YR	6.5	10/1/37	15,267	16,738	0.000%
FNMA 30 YR	6.5	10/1/37	74,785	83,115	0.000%
FNMA 30 YR	6.5	10/1/37	74,052	81,187	0.000%
FNMA 30 YR	6.5	10/1/37	1,613,410	1,815,920	0.007%
FNMA 30 YR	6	10/1/38	1,338,185	1,473,832	0.005%
FNMA 30 YR	6	10/1/39	2,570,291	2,806,822	0.010%
FNMA 30 YR	4.5	10/1/39	129,750	135,119	0.000%
FNMA 30 YR	4.5	10/1/39	73,211	76,225	0.000%
FNMA 30 YR	6	10/1/39	2,568,361	2,808,755	0.010%
FNMA 30 YR	6	10/1/39	33,032	36,416	0.000%
FNMA 30 YR	6	10/1/40	2,064,770	2,275,797	0.008%
FNMA 30 YR	4	10/1/41	5,076,638	5,164,928	0.019%
FNMA 30 YR	4.5	10/1/41	2,450,900	2,550,686	0.009%
FNMA 30 YR	4.5	10/1/41	947,045	984,630	0.004%
FNMA 30 YR	3	10/1/42	7,958,274	7,689,283	0.028%
FNMA 30 YR	3	10/1/42	6,315,967	6,104,141	0.022%
FNMA 30 YR	3	10/1/42	15,132,877	14,623,090	0.052%
FNMA 30 YR	3	10/1/46	5,478,460	5,279,966	0.019%
FNMA 30 YR	3	10/1/46	5,677,591	5,447,233	0.020%
FNMA 30 YR	3	10/1/46	105,623,438	101,335,513	0.363%
FNMA 30 YR	3	10/1/46	39,089,857	37,478,215	0.134%
FNMA 30 YR	7	11/1/29	878	905	0.000%
FNMA 30 YR	6.5	11/1/32	7,692	8,443	0.000%
FNMA 30 YR	6	11/1/32	564,897	621,766	0.002%
FNMA 30 YR	6	11/1/34	407,401	448,828	0.002%
FNMA 30 YR	5.5	11/1/34	3,044,250	3,289,729	0.012%
FNMA 30 YR	6	11/1/34	33,582	36,690	0.000%
FNMA 30 YR	5.5	11/1/34	787,801	853,729	0.003%
FNMA 30 YR	5.5	11/1/35	992	1,071	0.000%
FNMA 30 YR	5.5	11/1/35	2,288,317	2,470,110	0.009%
FNMA 30 YR	5	11/1/35	1,855,802	1,971,417	0.007%

FNMA 30 YR	6	11/1/36	13,829	15,242	0.000%
FNMA 30 YR	5.5	11/1/36	1,301,038	1,404,721	0.005%
FNMA 30 YR	5.5	11/1/36	7,982	8,623	0.000%
FNMA 30 YR	6.5	11/1/36	21,508	23,580	0.000%
FNMA 30 YR	6.5	11/1/36	156,460	172,893	0.001%
FNMA 30 YR	6.5	11/1/36	21,660	23,747	0.000%
FNMA 30 YR	6.5	11/1/37	235,867	258,590	0.001%
FNMA 30 YR	6	11/1/37	13,409	14,483	0.000%
FNMA 30 YR	6.5	11/1/37	265,371	290,937	0.001%
FNMA 30 YR	6	11/1/38	1,142,766	1,258,548	0.005%
FNMA 30 YR	4.5	11/1/39	1,517,031	1,579,847	0.006%
FNMA 30 YR	4.5	11/1/40	1,221,903	1,271,651	0.005%
FNMA 30 YR	4	11/1/40	26,041,190	26,493,678	0.095%
FNMA 30 YR	4	11/1/40	4,760,824	4,843,588	0.017%
FNMA 30 YR	4.5	11/1/40	9,809,967	10,209,347	0.037%
FNMA 30 YR	4	11/1/40	227,857	231,819	0.001%
FNMA 30 YR	4	11/1/41	4,372,762	4,448,681	0.016%
FNMA 30 YR	2.5	11/1/42	626,644	581,237	0.002%
FNMA 30 YR	3	11/1/42	2,287,363	2,210,497	0.008%
FNMA 30 YR	4	11/1/43	39,760,640	40,450,496	0.145%
FNMA 30 YR	5	11/1/44	3,117,565	3,317,191	0.012%
FNMA 30 YR	3.5	11/1/45	35,519,568	35,106,957	0.126%
FNMA 30 YR	4	11/1/45	4,166,293	4,213,154	0.015%
FNMA 30 YR	3	11/1/46	25,691,510	24,632,721	0.088%
FNMA 30 YR	3	11/1/46	17,032,949	16,330,708	0.059%
FNMA 30 YR	3	11/1/46	12,043,487	11,554,174	0.041%
FNMA 30 YR	3	11/1/46	18,221,150	17,481,307	0.063%
FNMA 30 YR	3	11/1/46	8,013,688	7,688,408	0.028%
FNMA 30 YR	3	11/1/46	1,497,857	1,437,001	0.005%
FNMA 30 YR	4.5	11/1/47	6,156,164	6,408,129	0.023%
FNMA 30 YR	3.5	11/1/47	13,986,672	13,772,281	0.049%
FNMA 30 YR	6.5	1/1/34	975,366	1,079,842	0.004%
FNMA 30 YR	6	1/1/35	4,504	4,866	0.000%
FNMA 30 YR	6	1/1/35	2,482	2,681	0.000%
FNMA 30 YR	5.5	1/1/36	2,598,886	2,823,911	0.010%
FNMA 30 YR	5.5	1/1/36	3,146,997	3,400,879	0.012%
FNMA 30 YR	6	1/1/36	201,231	218,747	0.001%
FNMA 30 YR	6	1/1/36	126,348	137,243	0.000%
FNMA 30 YR	5.5	1/1/36	1,442,650	1,558,056	0.006%
FNMA 30 YR	5.5	1/1/37	894,603	966,377	0.003%
FNMA 30 YR	6	1/1/37	25,747	28,345	0.000%
FNMA 30 YR	6.5	1/1/37	33,897	37,882	0.000%
FNMA 30 YR	6.5	1/1/37	81,581	89,440	0.000%
FNMA 30 YR	6.5	1/1/37	1,657	1,854	0.000%
FNMA 30 YR	5.5	1/1/39	377,034	406,923	0.001%
FNMA 30 YR	4.5	1/1/40	18,903,984	19,685,819	0.071%
FNMA 30 YR	6	1/1/40	337,216	371,680	0.001%
FNMA 30 YR	4	1/1/41	7,171,119	7,295,606	0.026%
FNMA 30 YR	4	1/1/41	2,575,591	2,620,369	0.009%
FNMA 30 YR	4.5	1/1/41	10,841	11,282	0.000%
FNMA 30 YR	4	1/1/41	8,808,327	8,961,129	0.032%
FNMA 30 YR	4	1/1/41	3,265,162	3,321,883	0.012%
FNMA 30 YR	4.5	1/1/41	690,089	718,182	0.003%
FNMA 30 YR	4	1/1/42	6,837,967	6,956,837	0.025%
FNMA 30 YR	4.5	1/1/42	1,240,946	1,292,360	0.005%
FNMA 30 YR	2.5	1/1/43	10,466,587	9,732,302	0.035%
FNMA 30 YR	4.5	1/1/44	778,033	807,201	0.003%
FNMA 30 YR	3.5	1/1/46	23,601,884	23,327,728	0.084%
FNMA 30 YR	3.5	1/1/46	49,746,320	49,168,458	0.176%
FNMA 30 YR	3	1/1/47	3,326,813	3,191,542	0.011%
FNMA 30 YR	7	12/1/29	5,315	5,684	0.000%
FNMA 30 YR	5.5	12/1/35	153,821	166,252	0.001%
FNMA 30 YR	5.5	12/1/35	13,631,939	14,848,797	0.053%
FNMA 30 YR	5	12/1/35	699,656	743,007	0.003%
FNMA 30 YR	5.5	12/1/35	290,197	313,654	0.001%
FNMA 30 YR	5	12/1/36	649,053	689,049	0.002%
FNMA 30 YR	5	12/1/36	1,587,034	1,685,650	0.006%
FNMA 30 YR	6.5	12/1/36	72,884	79,905	0.000%
FNMA 30 YR	6.5	12/1/36	9,691	10,624	0.000%
FNMA 30 YR	6	12/1/36	138,739	149,850	0.001%
FNMA 30 YR	6.5	12/1/37	24,439	26,794	0.000%
FNMA 30 YR	6	12/1/38	345,068	380,418	0.001%

FNMA 30 YR	4	12/1/40	5,855,656	5,957,017	0.021%
FNMA 30 YR	4.5	12/1/40	5,871,417	6,110,449	0.022%
FNMA 30 YR	4	12/1/40	12,059,165	12,268,804	0.044%
FNMA 30 YR	4.5	12/1/40	7,766,414	8,082,604	0.029%
FNMA 30 YR	3.5	12/1/41	1,601,505	1,588,607	0.006%
FNMA 30 YR	4	12/1/41	12,961,146	13,186,425	0.047%
FNMA 30 YR	4.5	12/1/41	7,156,483	7,447,774	0.027%
FNMA 30 YR	3.5	12/1/45	150,520,668	148,772,124	0.533%
FNMA 30 YR	3.5	12/1/45	17,026,515	16,828,724	0.060%
FNMA 30 YR	4	12/1/45	51,752,501	52,476,419	0.188%
FNMA 30 YR	4	12/1/45	7,397,024	7,500,487	0.027%
FNMA 30 YR	4	12/1/45	10,047,600	10,165,006	0.036%
FNMA 30 YR	3	12/1/46	38,850,004	37,272,070	0.134%
FNMA 30 YR	3	12/1/46	58,040,003	55,681,902	0.200%
FNMA 30 YR	3	12/1/46	38,286,516	36,707,716	0.132%
FNMA 30 YR	3	12/1/46	57,791,118	55,478,241	0.199%
FNMA 30 YR	3	12/1/46	26,503,522	25,426,713	0.091%
FNMA 30 YR	3	12/1/46	49,029,055	47,007,290	0.168%
FNMA 30 YR	3	12/1/46	9,954,417	9,550,241	0.034%
FNMA 30 YR	3.5	12/1/46	36,845,473	36,371,778	0.130%
FNMA 30 YR	7	2/1/30	1,644	1,680	0.000%
FNMA 30 YR	6	2/1/34	4,610,255	5,078,180	0.018%
FNMA 30 YR	6	2/1/34	138,397	151,319	0.001%
FNMA 30 YR	5.5	2/1/35	1,065,538	1,151,462	0.004%
FNMA 30 YR	5.5	2/1/35	501,758	542,367	0.002%
FNMA 30 YR	5	2/1/36	553,952	588,379	0.002%
FNMA 30 YR	6	2/1/36	114,289	125,100	0.000%
FNMA 30 YR	6.5	2/1/36	12,645	13,864	0.000%
FNMA 30 YR	5	2/1/36	118,570	125,917	0.000%
FNMA 30 YR	6	2/1/37	1,022,979	1,123,905	0.004%
FNMA 30 YR	6	2/1/37	905,071	995,902	0.004%
FNMA 30 YR	5	2/1/38	400,904	425,657	0.002%
FNMA 30 YR	6.5	2/1/38	116,939	128,205	0.000%
FNMA 30 YR	5.5	2/1/38	2,480,478	2,679,517	0.010%
FNMA 30 YR	4.5	2/1/40	18,302,100	19,054,352	0.068%
FNMA 30 YR	4.5	2/1/40	69,146	71,980	0.000%
FNMA 30 YR	4	2/1/41	1,096,836	1,115,906	0.004%
FNMA 30 YR	4.5	2/1/41	10,109,968	10,521,560	0.038%
FNMA 30 YR	4	2/1/41	8,799,794	8,952,764	0.032%
FNMA 30 YR	4	2/1/41	5,108,049	5,196,857	0.019%
FNMA 30 YR	4.5	2/1/41	623,342	648,717	0.002%
FNMA 30 YR	4	2/1/41	57,858,888	58,900,094	0.211%
FNMA 30 YR	4.5	2/1/41	82,000	85,338	0.000%
FNMA 30 YR	3	2/1/44	1,738,809	1,675,843	0.006%
FNMA 30 YR	4.5	2/1/45	1,161,017	1,204,663	0.004%
FNMA 30 YR	4	2/1/47	33,175,319	33,544,730	0.120%
FNMA 30 YR	6	3/1/33	460,723	507,381	0.002%
FNMA 30 YR	5	3/1/36	191,745	203,684	0.001%
FNMA 30 YR	5	3/1/36	1,673,733	1,777,411	0.006%
FNMA 30 YR	5	3/1/36	904,120	960,308	0.003%
FNMA 30 YR	6.5	3/1/36	385,125	425,429	0.002%
FNMA 30 YR	6	3/1/36	4,388	4,818	0.000%
FNMA 30 YR	6.5	3/1/37	86,928	97,702	0.000%
FNMA 30 YR	6	3/1/37	758,655	835,987	0.003%
FNMA 30 YR	6.5	3/1/37	37,798	41,439	0.000%
FNMA 30 YR	6.5	3/1/37	13,491	14,791	0.000%
FNMA 30 YR	6	3/1/37	9,130,204	10,061,440	0.036%
FNMA 30 YR	6	3/1/37	1,287,666	1,415,805	0.005%
FNMA 30 YR	6	3/1/38	5,747,477	6,334,006	0.023%
FNMA 30 YR	4.5	3/1/40	161,669	168,332	0.001%
FNMA 30 YR	4.5	3/1/41	103,817	108,040	0.000%
FNMA 30 YR	4.5	3/1/41	44,211	46,011	0.000%
FNMA 30 YR	5	3/1/42	3,582,111	3,810,374	0.014%
FNMA 30 YR	2.5	3/1/43	17,440,328	16,216,871	0.058%
FNMA 30 YR	2.5	3/1/43	740,991	689,011	0.002%
FNMA 30 YR	3	3/1/43	35,103,350	33,955,947	0.122%
FNMA 30 YR	3.5	3/1/44	7,367,809	7,304,846	0.026%
FNMA 30 YR	4.5	3/1/46	23,583,643	24,467,401	0.088%
FNMA 30 YR	4	3/1/46	63,280,261	64,018,231	0.229%
FNMA 30 YR	6	4/1/33	445,820	486,111	0.002%
FNMA 30 YR	5.5	4/1/35	1,277,878	1,380,903	0.005%
FNMA 30 YR	5	4/1/35	2,081,133	2,209,533	0.008%

FNMA 30 YR	5	4/1/35	168,326	178,707	0.001%
FNMA 30 YR	6	4/1/35	382,382	421,222	0.002%
FNMA 30 YR	5	4/1/35	498,809	529,604	0.002%
FNMA 30 YR	5.5	4/1/36	400,257	432,728	0.002%
FNMA 30 YR	6	4/1/36	7,582	8,355	0.000%
FNMA 30 YR	6.5	4/1/36	393,221	431,104	0.002%
FNMA 30 YR	6.5	4/1/37	36,147	39,629	0.000%
FNMA 30 YR	7	4/1/37	110,879	115,870	0.000%
FNMA 30 YR	6	4/1/39	3,366,311	3,710,539	0.013%
FNMA 30 YR	6	4/1/39	1,313,158	1,447,563	0.005%
FNMA 30 YR	6	4/1/40	2,501,946	2,757,412	0.010%
FNMA 30 YR	4.5	4/1/41	27,193	28,300	0.000%
FNMA 30 YR	4.5	4/1/41	211,036	219,628	0.001%
FNMA 30 YR	4.5	4/1/42	5,887,596	6,127,323	0.022%
FNMA 30 YR	3.5	4/1/43	3,320,532	3,293,793	0.012%
FNMA 30 YR	3.5	4/1/43	3,495,295	3,462,997	0.012%
FNMA 30 YR	3	4/1/43	64,595,938	62,360,771	0.224%
FNMA 30 YR	3.5	4/1/43	18,784,274	18,627,801	0.067%
FNMA 30 YR	4	4/1/44	16,140,940	16,421,408	0.059%
FNMA 30 YR	4.5	4/1/44	10,990,522	11,403,955	0.041%
FNMA 30 YR	3.5	4/1/46	49,705,523	49,112,713	0.176%
FNMA 30 YR	2.5	4/1/46	71,172	65,889	0.000%
FNMA 30 YR	5.5	5/1/34	580,004	626,853	0.002%
FNMA 30 YR	6	5/1/35	3,274	3,601	0.000%
FNMA 30 YR	5	5/1/36	1,252,642	1,330,464	0.005%
FNMA 30 YR	5.5	5/1/36	57,683	62,300	0.000%
FNMA 30 YR	6.5	5/1/36	14,069	15,424	0.000%
FNMA 30 YR	6.5	5/1/36	27,385	30,627	0.000%
FNMA 30 YR	5.5	5/1/36	261,483	282,472	0.001%
FNMA 30 YR	6	5/1/37	42,654	47,024	0.000%
FNMA 30 YR	6	5/1/37	198,395	218,673	0.001%
FNMA 30 YR	5.5	5/1/37	26,800	28,612	0.000%
FNMA 30 YR	6.5	5/1/37	57,929	63,510	0.000%
FNMA 30 YR	6	5/1/37	2,458,142	2,709,922	0.010%
FNMA 30 YR	6	5/1/38	4,739,205	5,186,741	0.019%
FNMA 30 YR	6.5	5/1/38	336,254	368,649	0.001%
FNMA 30 YR	5.5	5/1/39	1,675,494	1,825,142	0.007%
FNMA 30 YR	5	5/1/40	2,240,637	2,384,152	0.009%
FNMA 30 YR	4.5	5/1/41	13,310,049	13,851,786	0.050%
FNMA 30 YR	6	5/1/42	2,945,740	3,246,809	0.012%
FNMA 30 YR	4	5/1/42	11,367,599	11,565,040	0.041%
FNMA 30 YR	2.5	5/1/43	2,791,131	2,595,391	0.009%
FNMA 30 YR	3	5/1/43	88,014	84,949	0.000%
FNMA 30 YR	4.5	5/1/48	33,892,910	35,306,129	0.127%
FNMA 30 YR	4.5	5/1/48	31,391,157	32,404,946	0.116%
FNMA 30 YR	3	6/1/33	618,192	593,107	0.002%
FNMA 30 YR	5	6/1/35	1,095,084	1,162,723	0.004%
FNMA 30 YR	5	6/1/35	1,078,178	1,144,680	0.004%
FNMA 30 YR	5	6/1/35	2,838,690	3,013,672	0.011%
FNMA 30 YR	5	6/1/35	818,549	868,988	0.003%
FNMA 30 YR	6	6/1/36	2,810,628	3,097,864	0.011%
FNMA 30 YR	6	6/1/37	1,635	1,803	0.000%
FNMA 30 YR	6.5	6/1/37	3,641	3,992	0.000%
FNMA 30 YR	5	6/1/40	2,119,512	2,255,257	0.008%
FNMA 30 YR	5	6/1/40	14,297,340	15,212,929	0.055%
FNMA 30 YR	4.5	6/1/41	2,812,152	2,926,645	0.010%
FNMA 30 YR	3.5	6/1/43	4,548,221	4,511,594	0.016%
FNMA 30 YR	3.5	6/1/43	3,222,214	3,196,309	0.011%
FNMA 30 YR	4	6/1/45	131,184,060	132,751,814	0.476%
FNMA 30 YR	3.5	6/1/46	43,962,013	43,676,196	0.157%
FNMA 30 YR	5	6/1/48	1,127,700	1,192,789	0.004%
FNMA 30 YR	6.5	7/1/32	83,109	92,126	0.000%
FNMA 30 YR	6.5	7/1/32	151,285	165,860	0.001%
FNMA 30 YR	5	7/1/33	1,026,934	1,090,246	0.004%
FNMA 30 YR	5	7/1/34	372,717	395,721	0.001%
FNMA 30 YR	5	7/1/34	245,764	260,951	0.001%
FNMA 30 YR	5	7/1/35	604,625	641,948	0.002%
FNMA 30 YR	6.5	7/1/36	114,318	128,871	0.000%
FNMA 30 YR	5	7/1/36	671,859	713,641	0.003%
FNMA 30 YR	6.5	7/1/36	37,766	41,465	0.000%
FNMA 30 YR	5.5	7/1/36	7,147	7,737	0.000%
FNMA 30 YR	6	7/1/37	3,178	3,497	0.000%

FNMA 30 YR	5	7/1/37	86,799	92,154	0.000%
FNMA 30 YR	6.5	7/1/37	5,986	6,562	0.000%
FNMA 30 YR	6.5	7/1/37	34,623	37,959	0.000%
FNMA 30 YR	6.5	7/1/37	35,330	38,733	0.000%
FNMA 30 YR	6.5	7/1/37	26,895	29,634	0.000%
FNMA 30 YR	6	7/1/38	9,585,008	10,561,068	0.038%
FNMA 30 YR	4.5	7/1/39	1,297,071	1,350,742	0.005%
FNMA 30 YR	4.5	7/1/42	2,855,483	2,970,731	0.011%
FNMA 30 YR	4	7/1/42	10,043,707	10,218,289	0.037%
FNMA 30 YR	3.5	7/1/43	9,894,055	9,814,478	0.035%
FNMA 30 YR	3.5	7/1/43	4,165,138	4,122,939	0.015%
FNMA 30 YR	6.5	7/1/44	8,329,408	9,319,425	0.033%
FNMA 30 YR	3.5	7/1/44	7,902,735	7,836,081	0.028%
FNMA 30 YR	5	7/1/45	1,341,723	1,423,981	0.005%
FNMA 30 YR	3.5	7/1/47	10,566,426	10,415,273	0.037%
FNMA 30 YR	4	7/1/48	51,999,367	52,533,109	0.188%
FNMA 30 YR	6	8/1/34	551,160	607,040	0.002%
FNMA 30 YR	6.5	8/1/36	31,925	36,152	0.000%
FNMA 30 YR	6.5	8/1/36	65,064	71,332	0.000%
FNMA 30 YR	6.5	8/1/36	16,274	17,842	0.000%
FNMA 30 YR	6.5	8/1/36	60,320	66,634	0.000%
FNMA 30 YR	6.5	8/1/36	8,843	9,695	0.000%
FNMA 30 YR	6.5	8/1/36	8,112	8,893	0.000%
FNMA 30 YR	6.5	8/1/36	9,352	10,253	0.000%
FNMA 30 YR	6	8/1/37	6,765,015	7,451,602	0.027%
FNMA 30 YR	6	8/1/37	8,046,378	8,861,024	0.032%
FNMA 30 YR	5.5	8/1/37	1,752,917	1,894,646	0.007%
FNMA 30 YR	5.5	8/1/37	373,550	403,752	0.001%
FNMA 30 YR	6	8/1/37	2,950,226	3,252,247	0.012%
FNMA 30 YR	6.5	8/1/37	17,008	18,763	0.000%
FNMA 30 YR	6	8/1/37	775	837	0.000%
FNMA 30 YR	6.5	8/1/37	11,392	12,490	0.000%
FNMA 30 YR	6.5	8/1/37	40,596	44,507	0.000%
FNMA 30 YR	6.5	8/1/37	131,892	144,599	0.001%
FNMA 30 YR	5.5	8/1/37	2,009,351	2,171,659	0.008%
FNMA 30 YR	5.5	8/1/37	2,545,231	2,750,735	0.010%
FNMA 30 YR	6.5	8/1/38	4,271,811	4,752,960	0.017%
FNMA 30 YR	6	8/1/38	1,060,299	1,171,200	0.004%
FNMA 30 YR	4.5	8/1/39	2,045,638	2,130,701	0.008%
FNMA 30 YR	4.5	8/1/40	1,964,350	2,044,321	0.007%
FNMA 30 YR	4	8/1/42	35,056,249	35,665,685	0.128%
FNMA 30 YR	3	8/1/43	6,885,026	6,635,544	0.024%
FNMA 30 YR	3.5	8/1/43	4,205,039	4,171,175	0.015%
FNMA 30 YR	5	8/1/45	1,990,301	2,113,063	0.008%
FNMA 30 YR	3.5	8/1/56	51,730,162	50,779,045	0.182%
FNMA 30 YR	5.5	9/1/34	46,809	50,548	0.000%
FNMA 30 YR	6.5	9/1/36	104,992	115,217	0.000%
FNMA 30 YR	6.5	9/1/36	30,502	33,440	0.000%
FNMA 30 YR	6.5	9/1/36	12,214	13,391	0.000%
FNMA 30 YR	6.5	9/1/36	35,784	39,231	0.000%
FNMA 30 YR	6	9/1/36	8,021,944	8,833,767	0.032%
FNMA 30 YR	5.5	9/1/36	581,890	628,862	0.002%
FNMA 30 YR	6	9/1/37	173,691	191,115	0.001%
FNMA 30 YR	6.5	9/1/37	19,417	21,477	0.000%
FNMA 30 YR	6.5	9/1/37	76,092	83,752	0.000%
FNMA 30 YR	6.5	9/1/37	13,603	15,145	0.000%
FNMA 30 YR	6.5	9/1/37	95,414	104,607	0.000%
FNMA 30 YR	6.5	9/1/37	4,176	4,578	0.000%
FNMA 30 YR	6.5	9/1/37	104,572	117,233	0.000%
FNMA 30 YR	6	9/1/38	3,029,452	3,338,594	0.012%
FNMA 30 YR	6	9/1/38	714,598	784,968	0.003%
FNMA 30 YR	5	9/1/39	2,198,964	2,334,890	0.008%
FNMA 30 YR	4.5	9/1/39	2,673,204	2,783,716	0.010%
FNMA 30 YR	4.5	9/1/39	186,677	194,337	0.001%
FNMA 30 YR	6	9/1/39	1,408,590	1,541,937	0.006%
FNMA 30 YR	6	9/1/39	2,394,752	2,622,977	0.009%
FNMA 30 YR	4.5	9/1/40	6,953	7,237	0.000%
FNMA 30 YR	4.5	9/1/40	554,779	577,325	0.002%
FNMA 30 YR	4.5	9/1/40	37,843,220	39,383,868	0.141%
FNMA 30 YR	4	9/1/41	17,718,435	18,026,520	0.065%
FNMA 30 YR	5.5	9/1/41	571,596	617,794	0.002%
FNMA 30 YR	4.5	9/1/42	4,524,626	4,705,140	0.017%

FNMA 30 YR	4	9/1/42	5,795,095	5,895,845	0.021%
FNMA 30 YR	4	9/1/43	34,463,539	35,008,054	0.125%
FNMA 30 YR	3.5	9/1/43	15,899,315	15,771,447	0.057%
FNMA 30 YR	3.5	9/1/45	18,220,070	18,008,427	0.065%
FNMA 30 YR	4	9/1/46	3,068,570	3,103,541	0.011%
FNMA 30 YR	3	9/1/46	420,388	402,708	0.001%
FNMA 30YR	6.5	10/1/28	3,449	3,782	0.000%
FNMA 30YR	4	11/1/40	47,670,363	48,385,610	0.173%
FNMA 30YR	6.5	7/1/32	1,340,479	1,494,086	0.005%
FNMA 30 YR TBA OCT	4.5	1/1/35	36,025,000	37,163,448	0.133%
FNMA 30 YR TBA OCT	3	1/1/42	70,450,000	67,415,430	0.242%
FNMA ARM	3.09	12/1/35	84,275	88,180	0.000%
FNMA ARM	4.03	7/1/36	1,098,300	1,148,139	0.004%
FNMA ARM	4.55	8/1/36	346,082	362,450	0.001%
FNMA ARM	4.13	9/1/36	2,136	2,148	0.000%
FNMA ARM	4.32	9/1/37	537,290	559,942	0.002%
FNR 1989 69 G	7.6	10/25/19	234	234	0.000%
FNR 2018-44 PC	4	6/25/44	29,432,672	29,808,915	0.107%
FNS 319 2	6.5	2/25/32	61,387	13,724	0.000%
FORDL 2017-A A3	1.88	4/15/20	28,950,000	28,870,211	0.103%
FORDO 2016-C B	1.73	3/15/22	14,105,000	13,743,434	0.049%
FORDO 2016-C C	1.93	4/15/23	9,405,000	9,198,254	0.033%
FORDR 2015-1 A 144A	2.12	7/15/26	11,030,000	10,901,338	0.039%
FREMF 2018-K731 B 144A	3.91	2/25/25	8,375,000	8,094,752	0.029%
GALC 2016-1 A4 144A	1.99	4/20/22	20,000,000	19,839,040	0.071%
GALC 2017-1 A2 144A	1.72	4/22/19	279,240	279,098	0.001%
GALC 2017-1 A3 144A	2.06	6/22/20	3,365,000	3,348,602	0.012%
GALC 2018-1 A2 144A	2.35	5/15/20	8,580,000	8,556,290	0.031%
GALC 2018-1 A4 144A	2.83	6/17/24	4,205,000	4,149,213	0.015%
GALXY 2018-29A A 144A	3.1	11/15/26	33,860,000	33,595,001	0.120%
GALXY 2018-29A B 144A	3.71	11/15/26	13,100,000	13,001,142	0.047%
GCBSL 2018-39A A1 144A	3.47	10/20/28	40,075,000	40,075,000	0.144%
GENERAL MOTORS CO	3.14	8/7/20	34,245,000	34,342,256	0.123%
GFMT 2018-1 A23 144A	3.5	11/25/57	10,817,277	10,596,418	0.038%
GFORT 2016-1 B 144A	2.41	5/17/21	8,100,000	8,068,267	0.029%
GFORT 2016-1 C 144A	2.85	5/17/21	3,300,000	3,283,945	0.012%
GFORT 2018-1 A 144A	2.36	3/15/22	39,515,000	39,539,843	0.142%
GLP CAPITAL LP / FIN II	5.25	6/1/25	8,830,000	8,962,450	0.032%
GMALT 2016-2 B	2.08	3/20/20	15,310,000	15,250,389	0.055%
GMALT 2016-2 C	2.58	3/20/20	8,840,000	8,829,162	0.032%
GMCAR 2017-1A A3 144A	1.78	10/18/21	14,350,000	14,192,734	0.051%
GMCAR 2017-1A C 144A	2.45	7/17/23	1,800,000	1,760,874	0.006%
GNMA	8	5/15/32	8,427	8,448	0.000%
GNMA	6.5	7/15/31	4,740	5,200	0.000%
GNMA 15 YR	4.5	7/15/26	2,580,837	2,685,285	0.010%
GNMA 15 YR PLAT	6	4/15/36	171,835	187,615	0.001%
GNMA 30 YR	5	10/15/39	4,339,500	4,608,428	0.017%
GNMA 30 YR	6.5	12/15/31	50,602	55,519	0.000%
GNMA 30 YR	2.5	2/15/43	2,043,478	1,918,042	0.007%
GNMA 30 YR	3.5	2/15/45	2,539,105	2,529,909	0.009%
GNMA 30 YR	7.5	7/15/28	85,054	91,577	0.000%
GNMA 30 YR	7.5	8/15/28	17,653	17,690	0.000%
GNMA 30 YR	7	9/15/27	2,586	2,590	0.000%
GNMA 30 YR	5	9/15/33	1,549,250	1,645,051	0.006%
GNMA 30 YR	5	9/15/39	4,358,923	4,629,881	0.017%
GNMA 30 YR	3	9/15/42	8,347,970	8,120,342	0.029%
GNMA 30 YR	3	9/15/42	49,927,335	48,565,945	0.174%
GNMA 30 YR PLAT	5.5	10/15/38	38,299	41,595	0.000%
GNMA 30 YR PLAT	5	12/15/39	8,096,494	8,600,501	0.031%
GNMA 30 YR PLAT	5	2/15/40	6,989,126	7,491,563	0.027%
GNMA 30 YR PLAT	5	2/15/40	6,995,828	7,498,746	0.027%
GNMA 30 YR PLAT	6.5	5/15/29	4,063	4,485	0.000%
GNMA 30 YR PLAT	5	6/15/40	4,069,283	4,321,708	0.015%
GNMA 30 YR PLAT	5.5	7/20/34	196,978	212,219	0.001%
GNMA 30 YR PLAT	3.5	9/15/41	10,409,207	10,397,178	0.037%
GNMA 30 YR PLAT	4.5	9/15/45	4,930,020	5,143,304	0.018%
GNMA II 30 YR	2.5	11/20/42	800,645	759,738	0.003%
GNMA II 30 YR	4	1/20/48	34,507,883	35,119,264	0.126%
GNMA II 30 YR	6	12/20/38	436,995	477,631	0.002%
GNMA II 30 YR	6	12/20/38	3,994,232	4,377,836	0.016%
GNMA II 30 YR	3.5	2/20/46	22,366,443	22,321,262	0.080%
GNMA II 30 YR	3.5	2/20/48	37,589,171	37,342,187	0.134%

GNMA II 30 YR	3.5	2/20/48	15,577,986	15,478,820	0.055%
GNMA II 30 YR	5	3/20/40	1,471,497	1,568,128	0.006%
GNMA II 30 YR	3.5	3/20/43	17,400,701	17,309,037	0.062%
GNMA II 30 YR	5.5	5/20/43	6,230,054	6,678,788	0.024%
GNMA II 30 YR	4	5/20/48	27,980,853	28,165,385	0.101%
GNMA II 30 YR	3.5	6/20/43	13,110,381	13,064,734	0.047%
GNMA II 30 YR	5.5	6/20/44	7,404,526	8,008,556	0.029%
GNMA II 30 YR	4.5	9/20/47	37,851,011	39,162,850	0.140%
GNMA II 30 YR	5	9/20/47	63,940,976	66,844,327	0.240%
GNMA II TBA OCT	5	1/1/33	41,535,000	43,371,628	0.155%
GNMA II 30 YR	5.5	10/20/32	115,241	124,150	0.000%
GNMA II 30 YR	5	10/20/39	604,158	645,194	0.002%
GNMA II 30 YR	4.5	10/20/40	1,799,653	1,886,859	0.007%
GNMA II 30 YR	5	10/20/40	3,941,365	4,203,113	0.015%
GNMA II 30 YR	4	10/20/41	9,314,890	9,558,230	0.034%
GNMA II 30 YR	3.5	10/20/44	2,313,999	2,304,700	0.008%
GNMA II 30 YR	3.5	10/20/45	4,501,230	4,483,973	0.016%
GNMA II 30 YR	3.5	10/20/45	6,457,863	6,433,103	0.023%
GNMA II 30 YR	5	10/20/47	6,381,830	6,671,608	0.024%
GNMA II 30 YR	7	11/20/28	21,045	23,562	0.000%
GNMA II 30 YR	4.5	11/20/39	1,741,958	1,827,020	0.007%
GNMA II 30 YR	5	11/20/39	3,972,062	4,232,021	0.015%
GNMA II 30 YR	4.5	11/20/40	20,891,859	21,902,504	0.079%
GNMA II 30 YR	3.5	11/20/42	227,973	226,917	0.001%
GNMA II 30 YR	4	11/20/42	613,432	629,136	0.002%
GNMA II 30 YR	3	11/20/46	16,997,528	16,488,091	0.059%
GNMA II 30 YR	5	11/20/47	11,711,779	12,243,573	0.044%
GNMA II 30 YR	5.5	1/20/29	346	368	0.000%
GNMA II 30 YR	6	1/20/34	30,250	32,893	0.000%
GNMA II 30 YR	5.5	1/20/36	13,224,228	14,222,534	0.051%
GNMA II 30 YR	4.5	1/20/41	20,447,548	21,435,790	0.077%
GNMA II 30 YR	2.5	1/20/43	36,419,165	34,558,380	0.124%
GNMA II 30 YR	3	1/20/46	10,906,473	10,609,964	0.038%
GNMA II 30 YR	4	1/20/46	692,665	709,910	0.003%
GNMA II 30 YR	4.5	1/20/46	6,098,028	6,388,699	0.023%
GNMA II 30 YR	3.5	1/20/46	1,120,014	1,115,283	0.004%
GNMA II 30 YR	4.5	1/20/47	8,988,914	9,418,006	0.034%
GNMA II 30 YR	5	1/20/48	40,400,688	42,235,151	0.151%
GNMA II 30 YR	6.5	12/20/33	40,495	45,070	0.000%
GNMA II 30 YR	5.5	12/20/39	130,327	139,824	0.001%
GNMA II 30 YR	2.5	12/20/42	990,712	940,093	0.003%
GNMA II 30 YR	3.5	12/20/42	7,639,951	7,640,449	0.027%
GNMA II 30 YR	3.5	12/20/44	870,051	867,650	0.003%
GNMA II 30 YR	5	12/20/47	41,866,569	43,767,593	0.157%
GNMA II 30 YR	5.5	2/20/35	128,030	137,914	0.000%
GNMA II 30 YR	5.5	2/20/36	205,189	220,622	0.001%
GNMA II 30 YR	4	2/20/41	989,372	1,015,282	0.004%
GNMA II 30 YR	3.5	2/20/43	41,244,940	41,247,631	0.148%
GNMA II 30 YR	4	2/20/44	30,780,494	31,547,389	0.113%
GNMA II 30 YR	3.5	2/20/45	7,909,563	7,877,776	0.028%
GNMA II 30 YR	3.5	2/20/46	3,968,761	3,952,001	0.014%
GNMA II 30 YR	3	2/20/48	11,480,308	11,126,680	0.040%
GNMA II 30 YR	5.5	3/20/34	101,421	109,277	0.000%
GNMA II 30 YR	4.5	3/20/41	1,872,240	1,962,863	0.007%
GNMA II 30 YR	5	3/20/41	6,504,984	6,913,518	0.025%
GNMA II 30 YR	4	3/20/47	15,247,417	15,550,753	0.056%
GNMA II 30 YR	4.5	3/20/47	52,663,264	54,944,986	0.197%
GNMA II 30 YR	5	4/20/39	3,569,244	3,805,602	0.014%
GNMA II 30 YR	5	4/20/40	995,671	1,059,981	0.004%
GNMA II 30 YR	3.5	4/20/45	1,552,544	1,546,152	0.006%
GNMA II 30 YR	3	4/20/46	11,637,817	11,301,625	0.041%
GNMA II 30 YR	5	4/20/48	4,173,461	4,427,959	0.016%
GNMA II 30 YR	5	4/20/48	4,209,304	4,465,991	0.016%
GNMA II 30 YR	5	5/20/40	2,486,056	2,654,747	0.010%
GNMA II 30 YR	3.5	5/20/45	1,822,907	1,815,366	0.007%
GNMA II 30 YR	3.5	5/20/45	3,933,006	3,916,812	0.014%
GNMA II 30 YR	3.5	5/20/45	1,248,372	1,243,208	0.004%
GNMA II 30 YR	4	5/20/46	46,593,874	47,669,951	0.171%
GNMA II 30 YR	3.5	5/20/46	2,361,995	2,352,064	0.008%
GNMA II 30 YR	3.5	5/20/46	5,134,823	5,113,183	0.018%
GNMA II 30 YR	3	5/20/46	1,707,298	1,658,506	0.006%
GNMA II 30 YR	3	5/20/46	3,507,234	3,409,822	0.012%

GNMA II 30 YR	3.5	5/20/46	780,639	776,656	0.003%
GNMA II 30 YR	5	5/20/48	23,933,865	25,039,914	0.090%
GNMA II 30 YR	5.5	5/20/48	63,020,279	66,515,112	0.238%
GNMA II 30 YR	5	5/20/48	2,897,774	3,074,484	0.011%
GNMA II 30 YR	5	6/20/40	4,544,077	4,902,291	0.018%
GNMA II 30 YR	3.5	6/20/46	5,241,000	5,218,967	0.019%
GNMA II 30 YR	3	6/20/46	7,308,150	7,094,356	0.025%
GNMA II 30 YR	5	6/20/47	13,327,515	13,959,836	0.050%
GNMA II 30 YR	5	7/20/39	897,012	959,230	0.003%
GNMA II 30 YR	4	7/20/42	14,756,994	15,139,311	0.054%
GNMA II 30 YR	3	7/20/46	32,794,902	31,827,222	0.114%
GNMA II 30 YR	3	7/20/46	3,707,882	3,604,746	0.013%
GNMA II 30 YR	3	7/20/46	6,700,181	6,508,116	0.023%
GNMA II 30 YR	3	7/20/46	6,474,615	6,289,419	0.023%
GNMA II 30 YR	3	7/20/46	9,098,638	8,838,390	0.032%
GNMA II 30 YR	3	7/20/46	2,058,006	1,999,013	0.007%
GNMA II 30 YR	3	7/20/46	11,835,930	11,497,661	0.041%
GNMA II 30 YR	5	7/20/47	8,601,111	8,991,659	0.032%
GNMA II 30 YR	4.5	7/20/47	34,064,785	35,245,400	0.126%
GNMA II 30 YR	4.5	7/20/48	27,416,450	28,366,647	0.102%
GNMA II 30 YR	5	7/20/48	61,999,363	64,916,415	0.233%
GNMA II 30 YR	5	7/20/48	127,310	135,054	0.000%
GNMA II 30 YR	5	7/20/48	4,285,994	4,546,715	0.016%
GNMA II 30 YR	5	7/20/48	13,132,058	13,857,650	0.050%
GNMA II 30 YR	5	7/20/48	3,224,121	3,434,210	0.012%
GNMA II 30 YR	5	8/20/40	546,069	578,621	0.002%
GNMA II 30 YR	3.5	8/20/42	2,241,473	2,241,619	0.008%
GNMA II 30 YR	3	8/20/45	8,441,213	8,216,521	0.029%
GNMA II 30 YR	3	8/20/46	47,194,709	45,823,791	0.164%
GNMA II 30 YR	3	8/20/46	2,983,361	2,896,227	0.010%
GNMA II 30 YR	3	8/20/46	4,504,642	4,376,046	0.016%
GNMA II 30 YR	3	8/20/46	4,954,000	4,816,398	0.017%
GNMA II 30 YR	4.5	8/20/47	68,700,736	71,081,762	0.255%
GNMA II 30 YR	5	8/20/47	15,181,497	15,870,839	0.057%
GNMA II 30 YR	5	8/20/48	24,135,269	25,237,359	0.090%
GNMA II 30 YR	5	8/20/48	4,760,064	5,049,627	0.018%
GNMA II 30 YR	5.5	9/20/34	44,509	47,942	0.000%
GNMA II 30 YR	6	9/20/34	28,389	31,365	0.000%
GNMA II 30 YR	6	9/20/38	841,828	914,636	0.003%
GNMA II 30 YR	4.5	9/20/40	8,878,769	9,308,514	0.033%
GNMA II 30 YR	3.5	9/20/42	9,545,124	9,545,747	0.034%
GNMA II 30 YR	4	9/20/42	777,054	797,087	0.003%
GNMA II 30 YR	3	9/20/46	2,803,143	2,721,512	0.010%
GNMA II 30 YR	3	9/20/46	2,879,672	2,797,550	0.010%
GNMA II 30 YR	5	9/20/48	41,670,000	43,572,783	0.156%
GNMA II 30 YR	5	9/20/48	16,682,170	17,769,206	0.064%
GNR 2010-103 IN	4.5	2/20/39	718,500	36,068	0.000%
GNR 2010-116 NI	4.5	12/20/39	1,418,986	173,823	0.001%
GNR 2010-31 AI	4.5	8/20/38	541,057	24,293	0.000%
GNR 2010-79 IP	4.5	5/20/39	1,931,719	177,906	0.001%
GNR 2011-41 AI	4.5	12/20/39	5,749,195	356,513	0.001%
GNR 2011-88 EI	4.5	11/20/39	939,935	53,855	0.000%
GNR 2012-94 BI	4	5/20/37	20,157,629	2,675,075	0.010%
GNR 2013-24 OI	4	2/20/43	7,079,956	1,532,693	0.005%
GNR 2013-82 IG	3.5	5/20/43	7,512,792	1,661,431	0.006%
GNR 2014-160 DI	3.5	4/20/39	4,456,923	467,953	0.002%
GNR 2017-184 JH	3	12/20/47	20,845,446	20,451,025	0.073%
GNR 2018-8 DA	3	11/20/47	24,882,402	24,659,593	0.088%
GOLDMAN SACHS GROUP INC	3.5	11/16/26	98,325,000	93,341,594	0.335%
GOLDMAN SACHS GROUP INC	5.75	1/24/22	67,665,000	71,978,711	0.258%
GOLDMAN SACHS GROUP INC	3.69	6/5/28	66,760,000	63,449,372	0.227%
GOVT NATL MORTG ASSN	7	3/15/26	1,878	1,881	0.000%
GOVT NATL MORTG ASSN	7	6/15/26	1,158	1,174	0.000%
GOVT NATL MORTG ASSN	8	9/15/27	137,383	148,423	0.001%
GOVT NATL MTG ASSN	8.5	2/15/23	4,726	4,740	0.000%
GOVT NATL MTG ASSN	8.5	3/15/20	423	424	0.000%
GOVT NATL MTG ASSN	7	4/15/26	2,203	2,207	0.000%
GOVT NATL MTG ASSN	7	4/15/26	520	524	0.000%
GOVT NATL MTG ASSN	7	4/15/26	2,032	2,035	0.000%
GOVT NATL MTG ASSN	7	4/15/26	977	1,015	0.000%
GOVT NATL MTG ASSN	7	4/15/26	807	808	0.000%
GOVT NATL MTG ASSN	6.5	5/15/26	7,419	8,139	0.000%

GOVT NATL MTG ASSN	8.5	6/15/23	2,929	2,937	0.000%
GOVT NATL MTG ASSN	8.5	7/15/21	392	393	0.000%
GOVT NATL MTG ASSN GPM	10.25	11/15/20	12,972	13,023	0.000%
GOVT NATL MTG ASSN I	7	10/15/27	256	258	0.000%
GOVT NATL MTG ASSN I	7	10/15/27	356	368	0.000%
GOVT NATL MTG ASSN I	8	10/15/27	17,528	17,571	0.000%
GOVT NATL MTG ASSN I	8	10/15/27	119,291	129,287	0.000%
GOVT NATL MTG ASSN I	7	10/15/27	91	93	0.000%
GOVT NATL MTG ASSN I	8	11/15/19	904	905	0.000%
GOVT NATL MTG ASSN I	8	11/15/19	1,056	1,059	0.000%
GOVT NATL MTG ASSN I	7	11/15/26	2,046	2,237	0.000%
GOVT NATL MTG ASSN I	8.5	1/15/20	788	789	0.000%
GOVT NATL MTG ASSN I	8.5	1/15/23	1,058	1,069	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	3,042	3,047	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	15,632	16,146	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	3,700	3,706	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	3,900	4,050	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	1,716	1,738	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	2,103	2,118	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	99	99	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	116	116	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	341	343	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	9,808	10,189	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	670	671	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	193	195	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	661	662	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	1,132	1,193	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	2,994	3,144	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	4,852	4,860	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	754	789	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	9,068	9,241	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	1,429	1,454	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	3,064	3,094	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	1,014	1,030	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	155	158	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	143	143	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	2,917	2,921	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	4,224	4,323	0.000%
GOVT NATL MTG ASSN I	8	12/15/21	783	814	0.000%
GOVT NATL MTG ASSN I	8	12/15/21	1,672	1,697	0.000%
GOVT NATL MTG ASSN I	8	12/15/21	1,424	1,447	0.000%
GOVT NATL MTG ASSN I	7.5	12/15/22	289	292	0.000%
GOVT NATL MTG ASSN I	8.5	2/15/20	271	271	0.000%
GOVT NATL MTG ASSN I	8	2/15/22	637	642	0.000%
GOVT NATL MTG ASSN I	8	2/15/22	1,424	1,428	0.000%
GOVT NATL MTG ASSN I	7.5	2/15/22	95	96	0.000%
GOVT NATL MTG ASSN I	7	2/15/24	72	75	0.000%
GOVT NATL MTG ASSN I	7	2/15/24	456	457	0.000%
GOVT NATL MTG ASSN I	7	2/15/24	2,017	2,039	0.000%
GOVT NATL MTG ASSN I	7	2/15/24	3,527	3,533	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	1,225	1,227	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	14,881	15,600	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	5,515	5,651	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	847	864	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	7,205	7,558	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	4,470	4,548	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	4,537	4,767	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	1,671	1,691	0.000%
GOVT NATL MTG ASSN I	7	3/15/24	821	854	0.000%
GOVT NATL MTG ASSN I	7	3/15/24	1,867	1,890	0.000%
GOVT NATL MTG ASSN I	7	3/15/24	1,366	1,412	0.000%
GOVT NATL MTG ASSN I	7	3/15/24	427	444	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	1,900	2,004	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	1,476	1,547	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	56	56	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	846	889	0.000%
GOVT NATL MTG ASSN I	7	3/15/27	4,723	4,792	0.000%
GOVT NATL MTG ASSN I	7	3/15/27	13,202	13,462	0.000%
GOVT NATL MTG ASSN I	7	3/15/27	33,540	34,278	0.000%
GOVT NATL MTG ASSN I	7	3/15/28	1,019	1,082	0.000%
GOVT NATL MTG ASSN I	8	4/15/22	825	848	0.000%
GOVT NATL MTG ASSN I	8	4/15/22	2,829	2,836	0.000%

GOVT NATL MTG ASSN I	8	4/15/22	1,053	1,062	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	4,703	4,898	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	703	731	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	2,913	2,936	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	9,729	9,724	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	7,929	8,066	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	62	63	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	485	509	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	634	635	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	84	84	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	217	217	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	1,941	1,956	0.000%
GOVT NATL MTG ASSN I	7	4/15/27	548	549	0.000%
GOVT NATL MTG ASSN I	8.5	5/15/23	1,468	1,472	0.000%
GOVT NATL MTG ASSN I	7	5/15/24	843	845	0.000%
GOVT NATL MTG ASSN I	7	5/15/24	1,638	1,701	0.000%
GOVT NATL MTG ASSN I	7	5/15/24	157	159	0.000%
GOVT NATL MTG ASSN I	7	5/15/24	287	287	0.000%
GOVT NATL MTG ASSN I	7	5/15/24	3,709	3,723	0.000%
GOVT NATL MTG ASSN I	7	5/15/24	2,212	2,221	0.000%
GOVT NATL MTG ASSN I	7	5/15/26	47	49	0.000%
GOVT NATL MTG ASSN I	8	6/15/22	328	329	0.000%
GOVT NATL MTG ASSN I	8	6/15/22	297	309	0.000%
GOVT NATL MTG ASSN I	7	6/15/24	4,410	4,564	0.000%
GOVT NATL MTG ASSN I	7	6/15/26	2,969	3,120	0.000%
GOVT NATL MTG ASSN I	7	7/15/24	1,012	1,014	0.000%
GOVT NATL MTG ASSN I	7	7/15/24	14,026	14,049	0.000%
GOVT NATL MTG ASSN I	7	8/15/24	14,148	14,170	0.000%
GOVT NATL MTG ASSN I	7	8/15/27	14,127	14,331	0.000%
GOVT NATL MTG ASSN I	8	9/15/22	657	658	0.000%
GOVT NATL MTG ASSN I	8.5	9/15/22	336	340	0.000%
GOVT NATL MTG ASSN I	8	9/15/22	579	600	0.000%
GOVT NATL MTG ASSN I	7	9/15/24	406	431	0.000%
GOVT NATL MTG ASSN I	7	9/15/27	231	236	0.000%
GOVT NATL MTG ASSN I	7	9/15/27	3,510	3,589	0.000%
GOVT NATL MTG ASSN I	7	9/15/27	866	947	0.000%
GOVT NATL MTG ASSN II	7	12/20/23	4,426	4,598	0.000%
GOVT NATL MTG ASSN II	8.5	9/20/26	361	391	0.000%
GOVT NATL MTG ASSN II30Y	7	5/20/28	14,482	16,205	0.000%
GOVT NATL MTG ASSN I NEW	6.5	1/15/26	6,014	6,598	0.000%
GOVT NATL MTG ASSN I NEW	6.5	2/15/26	11,959	13,121	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	1,304	1,431	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	4,373	4,798	0.000%
GOVT NATL MTG ASSN I NEW	6.5	4/15/26	25	28	0.000%
GOVT NATL MTG ASSN I NEW	6.5	5/15/26	8,107	8,895	0.000%
GOVT NATL MTG ASSOC	7	5/15/26	5,615	5,877	0.000%
GRAIN SPECTRUM FUNDING 144A	4	10/10/18	33,920,000	33,916,994	0.122%
GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	6,286,026	6,137,540	0.022%
GSMS 2014-GC18 AS	4.38	1/10/47	13,685,000	14,015,133	0.050%
GSMS 2014-GC26 A5	3.63	11/10/47	15,515,000	15,514,212	0.056%
GSMS 2015-GC30 A3	3.12	5/10/50	7,125,000	6,912,186	0.025%
GSMS 2015-GC32 A4	3.76	7/10/48	6,250,000	6,291,065	0.023%
GSMS 2015-GC32 AS	4.02	7/10/48	8,640,000	8,725,362	0.031%
GSMS 2015-GC34 A4	3.51	10/10/48	25,605,000	25,326,159	0.091%
GSMS 2015-GC34 AS	3.91	10/10/48	8,060,000	7,972,626	0.029%
GTP ACQUISITION PARTNERS 144A	2.35	6/15/20	51,375,000	50,241,703	0.180%
GWT 2017-WOLF A 144A	3.16	9/15/34	48,825,000	48,840,224	0.175%
GWT 2017-WOLF B 144A	3.36	9/15/34	33,675,000	33,696,077	0.121%
HALFMOON PARENT INC 144A	4.38	10/15/28	28,097,000	27,940,275	0.100%
HALFMOON PARENT INC 144A	4.13	11/15/25	77,490,000	77,292,788	0.277%
HALFMOON PARENT INC 144A	4.9	12/15/48	30,520,000	30,521,679	0.109%
HALST 2016-B A4 144A	1.68	4/15/20	4,935,000	4,926,084	0.018%
HALST 2017-C A3 144A	2.12	2/16/21	11,775,000	11,680,470	0.042%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	26,640,000	27,534,305	0.099%
HESS CORP	4.3	4/1/27	61,270,000	59,220,273	0.212%
HESS CORP	5.8	4/1/47	14,850,000	15,623,878	0.056%
HGVT 2014-AA A 144A	1.77	11/25/26	7,686,174	7,553,643	0.027%
HGVT 2017-AA A 144A	2.66	12/26/28	6,423,116	6,301,195	0.023%
HGVT 2017-AA B 144A	2.96	12/26/28	2,730,306	2,660,735	0.010%
HIGHWOODS REALTY LP	4.13	3/15/28	17,905,000	17,427,599	0.062%
HILT 2018-ORL A 144A	2.93	12/15/34	33,055,000	33,034,433	0.118%
HILT 2018-ORL B 144A	3.21	12/15/34	5,540,000	5,540,023	0.020%

HLA 2014-3A AR 144A	3.45	10/22/25	33,960,000	33,932,815	0.122%
HNGRY 2018-1A AI 144A	4.25	6/20/48	22,765,000	22,736,999	0.081%
HNGRY 2018-1A AII 144A	4.96	6/20/48	28,885,000	28,897,709	0.104%
HOF 2018-1 A1 144A	3.77	6/25/48	7,293,947	7,294,035	0.026%
HONK 2018-1A A2 144A	4.74	4/20/48	3,341,625	3,321,007	0.012%
HPLY 2017-HIT A 144A	2.98	5/8/30	11,655,000	11,662,207	0.042%
HPLY 2017-HIT B 144A	3.31	5/8/30	18,550,000	18,561,527	0.067%
HSBC HOLDINGS PLC	2.65	1/5/22	25,770,000	24,964,198	0.089%
HSBC HOLDINGS PLC	3.95	5/18/24	10,790,000	10,709,075	0.038%
HSBC HOLDINGS PLC	2.95	5/25/21	35,605,000	35,057,324	0.126%
HSBC HOLDINGS PLC	6.38	9/30/65	42,050,000	41,629,500	0.149%
HUMANA INC	3.85	10/1/24	19,350,000	19,132,970	0.069%
HUNT 2016-1 A4	1.93	4/15/22	13,715,000	13,514,883	0.048%
IHPT 2018-STAY B 144A	3.21	1/15/33	3,510,000	3,508,908	0.013%
IMPERIAL TOBACCO FINANCE 144A	2.95	7/21/20	54,135,000	53,586,775	0.192%
INDONESIA	4.13	1/15/25	34,500,000	34,019,415	0.122%
INDONESIA 144A	3.7	1/8/22	47,375,000	47,121,970	0.169%
INDONESIA 144A	3.75	4/25/22	29,970,000	29,782,388	0.107%
ING BANK NV	4.13	11/21/23	49,990,000	49,972,004	0.179%
INTELSAT JACKSON HLDG 144A	9.5	9/30/22	2,355,000	2,743,575	0.010%
INTELSAT JACKSON HLDG TL B3 1L BANKDEBT	5.98	11/27/23	16,610,000	16,667,637	0.060%
INTERPUBLIC GROUP COS	3.75	2/15/23	7,677,000	7,598,633	0.027%
INTERPUBLIC GROUP COS	4	3/15/22	5,195,000	5,180,646	0.019%
INTESA SANPAOLO SPA 144A	3.88	1/12/28	22,040,000	18,667,549	0.067%
INTESA SANPAOLO SPA 144A	4.38	1/12/48	28,550,000	21,712,104	0.078%
INTESA SANPAOLO SPA 144A	3.13	7/14/22	20,020,000	18,611,373	0.067%
INVISTA FINANCE LLC 144A	4.25	10/15/19	14,535,000	14,547,500	0.052%
IPT 2018-INDP B 144A	3.91	7/10/35	12,220,000	12,120,236	0.043%
ISRAEL	3.75	3/31/47	92,025,000	27,797,051	0.100%
JIMMY 2017-1A A2I 144A	3.61	7/30/47	11,870,100	11,717,688	0.042%
JOBOSHOIO BEV SYS LIQ PROFIT SR B	4.53	1/1/35	11,670,000	12,343,126	0.044%
JPMBB 2014-C22 A4	3.8	9/15/47	15,395,000	15,540,711	0.056%
JPMBB 2014-C24 A5	3.64	11/15/47	12,375,000	12,381,253	0.044%
JPMBB 2014 C25 A5	3.67	11/15/47	3,745,000	3,751,620	0.013%
JPMBB 2015-C31 A3	3.8	8/15/48	40,662,807	41,001,544	0.147%
JPMCC 2013-LC11 A5	2.96	4/15/46	17,110,000	16,744,713	0.060%
JPMCC 2016-JP3 B	3.4	8/15/49	14,495,000	13,753,236	0.049%
JPMCC 2016-NINE B 144A	2.95	10/6/38	11,320,000	10,333,983	0.037%
JPMCC 2018-WPT AFX 144A	4.25	7/5/33	9,860,000	10,102,317	0.036%
JPMCC 2018-WPT BFX 144A	4.55	7/5/33	7,620,000	7,807,655	0.028%
JPMCC 2018-WPT CFX 144A	4.95	7/5/33	11,395,000	11,686,150	0.042%
JPMDB 2016-C2 A4	3.14	6/15/49	17,635,000	16,950,855	0.061%
JPMDB 2016-C4 AS	3.38	12/15/49	15,210,000	14,641,961	0.052%
JPMDB 2017-C5 AS	3.86	3/15/50	15,745,000	15,607,316	0.056%
JPMORGAN CHASE & CO	3.57	10/24/23	140,140,000	142,831,529	0.512%
JPMORGAN CHASE & CO	3.3	4/1/26	23,100,000	22,128,391	0.079%
JPMORGAN CHASE & CO	3.2	6/15/26	20,290,000	19,308,147	0.069%
JPMORGAN CHASE & CO	3.9	7/15/25	13,995,000	13,966,464	0.050%
JPMORGAN CHASE & CO	3.8	7/23/24	57,075,000	56,928,203	0.204%
KAISER FOUNDATION HOSPIT	3.5	4/1/22	14,530,000	14,546,085	0.052%
KCOT 2016-1A A3 144A	1.5	7/15/20	6,767,758	6,711,758	0.024%
KEYSIGHT TECHNOLOGIES	4.55	10/30/24	43,580,000	43,886,803	0.157%
KEYSIGHT TECHNOLOGIES	4.6	4/6/27	16,498,000	16,505,111	0.059%
KILROY REALTY LP	6.63	6/1/20	9,675,000	10,083,517	0.036%
KIMCO REALTY CORP	2.8	10/1/26	22,695,000	20,235,429	0.073%
KKR 12 A1R 144A	3.39	7/15/27	38,810,000	38,819,403	0.139%
KKR 13 A1R 144A	3.14	1/16/28	41,390,000	41,162,000	0.148%
KKR 13 B1R 144A	3.49	1/16/28	11,320,000	11,083,602	0.040%
KRAFT HEINZ FOODS CO	4.38	6/1/46	22,170,000	19,472,111	0.070%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	10,980,000	15,157,231	0.054%
LBTY 2016-225L A 144A	3.6	2/10/36	13,535,000	13,370,605	0.048%
LIBERTY MUTUAL GROUP INC 144A	4.85	8/1/44	19,805,000	19,774,956	0.071%
LIFE TECHNOLOGIES CORP	6	3/1/20	4,187,000	4,330,442	0.016%
MAD 2015-11MD A 144A	3.67	9/10/35	23,679,000	23,496,463	0.084%
MARSH & MCLENNAN COS INC	4.35	1/30/47	11,950,000	11,460,827	0.041%
MARTIN MARIETTA MATERIAL	4.25	7/2/24	23,000,000	23,104,972	0.083%
MCMLT 2016-1 A1 144A	2.5	4/25/57	9,324,554	9,106,473	0.033%
MCMLT 2018-1 A1 144A	3.25	5/25/62	20,271,878	20,019,814	0.072%
MDPK 2014-14A A2R 144A	3.47	7/20/26	60,460,000	60,458,542	0.217%
MD ST TRANS BUILD AMERICA	5.89	7/1/43	6,180,000	7,677,785	0.028%
MEAD JOHNSON NUTRITION C	4.13	11/15/25	8,285,000	8,382,258	0.030%
MET TRANS AUTH NY DED TX BLD AMER	7.34	11/15/39	6,205,000	8,848,951	0.032%

MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	6,640,000	6,629,569	0.024%
MIZUHO FINANCIAL GROUP	3.55	3/5/23	12,535,000	12,354,446	0.044%
MMAF 2015-AA A4 144A	1.93	7/16/21	6,190,792	6,166,709	0.022%
MMAF 2016-AA A4 144A	1.76	1/17/23	21,720,000	21,162,495	0.076%
MMAF 2017-AA A2 144A	1.73	5/18/20	6,256,427	6,240,706	0.022%
MMAF 2017-AA A3 144A	2.04	2/16/22	9,955,000	9,820,956	0.035%
MMAF 2017-B A3 144A	2.21	10/17/22	33,530,000	32,968,161	0.118%
MMAF 2017-B A4 144A	2.41	11/15/24	12,690,000	12,363,925	0.044%
MOHAWK INDUSTRIES INC	3.85	2/1/23	16,064,000	16,072,337	0.058%
MORGAN STANLEY	3.7	10/23/24	18,570,000	18,296,965	0.066%
MORGAN STANLEY	4.88	11/1/22	66,665,000	68,952,943	0.247%
MORGAN STANLEY	3.63	1/20/27	75,530,000	72,285,760	0.259%
MORGAN STANLEY	3.88	1/27/26	20,209,000	19,843,156	0.071%
MORGAN STANLEY	3.75	2/25/23	85,765,000	85,744,931	0.307%
MORGAN STANLEY	3.13	7/27/26	39,640,000	36,914,314	0.132%
MPT OPER PARTNERSP/FINL	5	10/15/27	38,365,000	37,022,225	0.133%
MPT OPER PARTNERSP/FINL	5.25	8/1/26	3,460,000	3,438,375	0.012%
MSBAM 2014-C17 B	4.46	8/15/47	20,470,000	20,585,649	0.074%
MSBAM 2015-C22 A4	3.31	4/15/48	6,240,000	6,102,908	0.022%
MSBAM 2016-C29 A4	3.33	5/15/49	17,685,000	17,198,864	0.062%
MSC 2015-MS1 AS	4.16	5/15/48	3,355,000	3,381,525	0.012%
MSC 2017-H1 AS	3.77	6/15/50	20,075,000	19,797,700	0.071%
MSC 2017-H1 B	4.08	6/15/50	9,225,000	9,096,058	0.033%
MSC 2017-H1 C	4.28	6/15/50	22,345,000	21,693,118	0.078%
MST 2018-1A A 144A	3.75	3/25/57	34,004,293	33,841,940	0.121%
MVWOT 2013-1A A 144A	2.15	4/22/30	1,876,132	1,850,603	0.007%
MVWOT 2014-1A A 144A	2.25	9/22/31	8,641,385	8,444,355	0.030%
MVWOT 2017-1A A 144A	2.42	12/20/34	6,069,375	5,871,653	0.021%
MVWOT 2017-1A B 144A	2.75	12/20/34	4,029,183	3,892,141	0.014%
NALT 2017-A A3	1.91	4/15/20	39,490,000	39,258,936	0.141%
NATIONAL RETAIL PROP INC	4.3	10/15/28	12,755,000	12,689,095	0.045%
NAVSL 2016-1A A 144A	2.92	2/25/70	51,270,008	51,607,555	0.185%
NAVSL 2017-A A2A 144A	2.88	12/16/58	4,980,000	4,824,647	0.017%
NAVSL 2017-A SUB 144A	3.91	12/16/58	8,525,000	8,157,740	0.029%
NAVSL 2018-2A A2 144A	2.6	3/25/67	50,255,000	50,236,617	0.180%
NAVSL 2018-A A1 144A	2.53	2/18/42	28,697,094	28,478,302	0.102%
NC ST ESTRN MUNI PWR AGY TXBL	2.58	7/1/19	1,865,000	1,860,785	0.007%
NEUB 2015-19A A1R2 144A	3.14	7/15/27	67,400,000	67,382,732	0.242%
NEUB 2017-16SA A 144A	3.19	1/15/28	43,005,000	42,844,913	0.154%
NOVANT HEALTH INC	5.85	11/1/19	8,220,000	8,447,275	0.030%
NSLT 2005-4 A4	2.55	3/22/32	31,445,726	31,045,091	0.111%
NSLT 2006-1 A6 144A	2.76	8/23/36	16,173,000	15,981,112	0.057%
NSLT 2008-3 A4	3.96	11/25/24	20,580,750	20,866,094	0.075%
NUMERICABLE GROUP SA 144A	6.25	5/15/24	18,860,000	18,600,675	0.067%
NYC FIN AUTH BUILD AMERICA	5.51	8/1/37	12,450,000	14,613,561	0.052%
NYC MUN WTR SWR BUILD AMERICA	5.95	6/15/42	4,740,000	6,024,967	0.022%
NYC SR H-1 BABS	5.85	6/1/40	15,620,000	19,092,638	0.068%
NYC TXBL BAB SR F1	6.27	12/1/37	9,850,000	12,417,994	0.045%
OCT23 2015-1A A1R 144A	3.19	7/15/27	28,855,000	28,843,792	0.103%
OCT23 2015-1A BR 144A	3.54	7/15/27	23,930,000	23,865,596	0.086%
OMNICOM GROUP INC	3.65	11/1/24	47,690,000	46,428,695	0.166%
OMNICOM GROUP INC	3.6	4/15/26	20,440,000	19,395,802	0.070%
OMPT 2017-1MKT A 144A	3.61	2/10/32	76,350,000	75,897,405	0.272%
ORIGIN ENERGY FINANCE 144A	3.5	10/9/18	34,005,000	34,005,000	0.122%
OZLM 2014-7RA A1R 144A	3.35	7/17/29	58,305,000	58,130,273	0.208%
OZLM 2014-8A A1AR 144A	3.47	10/17/26	33,810,000	33,810,345	0.121%
OZLM 2014-8A A2AR 144A	3.94	10/17/26	25,225,000	25,221,449	0.090%
PCT 2016-PLSD A 144A	2.71	4/13/33	48,500,000	47,288,300	0.169%
PERTAMINA PERSERO PT 144A	6.45	5/30/44	14,460,000	15,777,161	0.057%
PERU 144A	6.15	8/12/32	222,805,000	68,968,536	0.247%
PERU LNG SRL	5.38	3/22/30	27,000,000	27,040,500	0.097%
PERUSAHAAN GAS NEGARA	5.13	5/16/24	55,000,000	55,629,530	0.199%
PERUSAHAAN LISTRIK NEGAR 144A	5.45	5/21/28	41,500,000	42,768,481	0.153%
PERUSAHAAN PENERBIT SBSN	4.35	9/10/24	14,140,000	14,193,025	0.051%
PETROBRAS GLOBAL FINANCE	7.38	1/17/27	40,950,000	41,535,585	0.149%
PETROLEOS MEXICANOS	5.5	1/21/21	63,345,000	65,493,029	0.235%
PETROLEOS MEXICANOS	4.88	1/24/22	61,330,000	62,188,620	0.223%
PETROLEOS MEXICANOS	6.38	2/4/21	48,585,000	51,063,321	0.183%
PETROLEOS MEXICANOS	5.38	3/13/22	28,255,000	29,173,288	0.105%
PLAINS ALL AMER PIPELINE	3.85	10/15/23	7,460,000	7,336,477	0.026%
PLAINS ALL AMER PIPELINE	4.65	10/15/25	47,605,000	47,991,505	0.172%
PLAINS ALL AMER PIPELINE	2.85	1/31/23	8,445,000	7,998,158	0.029%

PLMRS 2018-2A A1A 144A	3.36	7/16/31	69,765,000	69,653,222	0.250%
PLMRS 2018-2A A2 144A	3.91	7/16/31	13,815,000	13,785,388	0.049%
PLNT 2018-1A A2I 144A	4.26	9/5/48	26,570,000	26,515,532	0.095%
PLNT 2018-1A A2II 144A	4.67	9/5/48	41,975,000	41,547,695	0.149%
PORT AUTH NY & NJ CONS 174TH	4.46	10/1/62	31,055,000	32,181,365	0.115%
PRICELINE GROUP INC/THE	3.65	3/15/25	40,620,000	39,831,972	0.143%
PRICELINE GROUP INC/THE	3.6	6/1/26	51,369,000	49,778,667	0.178%
PRINCIPAL FINANCIAL GROUP	4.7	5/15/55	39,225,000	39,323,063	0.141%
PRK 2017-280P A 144A	3.04	9/15/34	55,500,000	55,534,421	0.199%
PRK 2017-280P B 144A	3.24	9/15/34	22,175,000	22,188,908	0.080%
QATAR 144A	3.88	4/23/23	70,210,000	70,831,780	0.254%
QVC INC	4.38	3/15/23	41,030,000	40,505,267	0.145%
QVC INC	5.13	7/2/22	18,090,000	18,333,998	0.066%
REGENCY CENTERS LP	3.6	2/1/27	3,095,000	2,941,646	0.011%
REGENCY CENTERS LP	4.4	2/1/47	19,835,000	18,729,615	0.067%
REGENCY CENTERS LP	4.13	3/15/28	10,100,000	9,953,106	0.036%
REINSURANCE GRP OF AMER	6.45	11/15/19	5,130,000	5,294,873	0.019%
REINSURANCE GRP OF AMER	5	6/1/21	24,405,000	25,285,654	0.091%
REINSURANCE GRP OF AMER	4.7	9/15/23	30,614,000	30,982,654	0.111%
REI - SECURITY LENDING COLLATERAL			51,331,278	513,312,782	1.840%
RETL 2018-RVP A 144A	3.26	3/15/33	18,592,512	18,662,277	0.067%
REYNOLDS AMERICAN INC	3.25	11/1/22	15,085,000	14,499,732	0.052%
REYNOLDS AMERICAN INC	4	6/12/22	19,655,000	19,777,588	0.071%
REYNOLDS AMERICAN INC	5.85	8/15/45	17,585,000	18,992,415	0.068%
ROMANIA	5.85	4/26/23	186,170,000	49,456,072	0.177%
ROYAL BK SCOTLND GRP PLC	3.5	5/15/23	40,780,000	39,514,026	0.142%
ROYAL BK SCOTLND GRP PLC	3.88	9/12/23	47,653,000	46,250,048	0.166%
SABINE PASS LIQUEFACTION	5	3/15/27	92,890,000	95,328,363	0.342%
SABINE PASS LIQUEFACTION	4.2	3/15/28	48,145,000	46,700,650	0.167%
SABINE PASS LIQUEFACTION	5.75	5/15/24	11,950,000	12,831,313	0.046%
SBA TOWER TRUST 144A	2.9	10/15/19	18,815,000	18,668,681	0.067%
SBA TOWER TRUST 144A	3.16	10/8/20	35,680,000	35,145,182	0.126%
SBA TOWER TRUST 144A	3.87	10/8/49	51,235,000	51,095,724	0.183%
SBA TOWER TRUST 144A	3.17	4/15/22	71,745,000	70,360,762	0.252%
SCRT 2017-2 M1 144A	4	8/25/56	22,845,000	22,359,544	0.080%
SC ST PSA REV TXBL OBLIG SR E	4.32	12/1/27	19,105,000	19,237,780	0.069%
SC ST PUB SVC AUTH TXBL REV SER D	2.39	12/1/23	26,665,000	24,783,518	0.089%
SDART 2014-3 D	2.65	8/17/20	4,379,570	4,379,858	0.016%
SDART 2014-3 E 144A	3.49	9/15/21	16,185,000	16,210,273	0.058%
SDART 2015-2 E 144A	4.02	9/15/22	32,910,000	33,048,044	0.118%
SDART 2015-3 E 144A	4.5	6/17/23	25,079,000	25,347,920	0.091%
SDART 2015-5 D	3.65	12/15/21	8,210,000	8,241,933	0.030%
SDART 2016-1 D	4.02	4/15/22	4,190,000	4,231,607	0.015%
SDART 2016-3 C	2.46	3/15/22	4,085,000	4,056,670	0.015%
SDART 2017-1 B	2.1	6/15/21	6,040,000	6,023,235	0.022%
SDART 2017-1 C	2.58	5/16/22	7,115,000	7,068,138	0.025%
SDART 2018-1 C	2.96	3/15/24	8,445,000	8,342,127	0.030%
SDART 2018-2 B	3.03	9/15/22	22,295,000	22,197,988	0.080%
SDART 2018-2 C	3.35	7/17/23	13,705,000	13,630,338	0.049%
SEMPRA ENERGY	3.4	2/1/28	40,185,000	37,563,853	0.135%
SEMPRA ENERGY	3.8	2/1/38	21,600,000	19,458,014	0.070%
SEMPRA ENERGY	4	2/1/48	12,590,000	11,215,990	0.040%
SEMPRA ENERGY	3.25	6/15/27	21,759,000	20,213,393	0.072%
SEMT 2018-CH1 A2 144A	3.5	2/25/48	12,148,011	11,981,014	0.043%
SEMT 2018-CH2 A3 144A	4	6/25/48	52,318,408	52,347,193	0.188%
SEMT 2018-CH3 A2 144A	4	8/25/48	49,024,179	49,048,730	0.176%
SEMT 2018-CH4 A2 144A	4	10/25/48	58,495,000	58,568,505	0.210%
SEVEN GENERATIONS ENERGY 144A	5.38	9/30/25	15,260,000	14,687,750	0.053%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	85,869,000	81,010,618	0.290%
SHIRE ACQ INV IRELAND DA	3.2	9/23/26	33,900,000	31,295,056	0.112%
SLIDE 2018-FUN B 144A	3.32	6/15/31	9,695,000	9,717,008	0.035%
SLIDE 2018-FUN E 144A	4.37	6/15/31	27,980,000	28,105,350	0.101%
SLMA 2008-3 A3	3.34	10/25/21	2,599,535	2,610,053	0.009%
SLMA 2008-4 A4	3.99	7/25/22	15,295,903	15,610,274	0.056%
SLMA 2008-5 A4	4.04	7/25/23	32,266,229	33,106,484	0.119%
SLMA 2008-9 A	3.84	4/25/23	34,495,683	35,223,449	0.126%
SMAT 2016-2US A3A	1.71	3/15/21	46,675,000	46,209,324	0.166%
SMAT 2016-2US A4A	2.05	12/14/22	17,155,000	16,677,559	0.060%
SMB 2015-A A2A 144A	2.49	6/15/27	18,264,015	18,060,958	0.065%
SMB 2015-B A2A 144A	2.98	7/15/27	19,182,438	19,066,438	0.068%
SMB 2015-C A2A 144A	2.75	7/15/27	18,815,243	18,636,139	0.067%
SMB 2015-C B 144A	3.5	9/15/43	14,070,000	13,848,177	0.050%

SMB 2016-A A2A 144A	2.7	5/15/31	9,633,666	9,446,994	0.034%
SMB 2016-B A2A 144A	2.43	2/17/32	23,796,568	22,994,419	0.082%
SMB 2016-C A2A 144A	2.34	9/15/34	20,145,000	19,544,842	0.070%
SMB 2018-B A2A 144A	3.6	1/15/37	14,545,000	14,465,747	0.052%
SMB 2018-B A2B 144A	2.88	1/15/37	8,220,000	8,228,184	0.029%
SMB 2018-C A2A 144A	3.63	11/15/35	30,535,000	30,522,368	0.109%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	5,951,000	5,950,536	0.021%
SOLVAY FINANCE (AMERICA) 144A	4.45	12/3/25	34,580,000	34,908,579	0.125%
SOUTHERN CO	3.25	7/1/26	8,685,000	8,114,369	0.029%
SRFC 2014-2A A 144A	2.05	6/20/31	3,822,598	3,813,761	0.014%
SRFC 2014-3A A 144A	2.3	10/20/31	7,380,490	7,315,340	0.026%
SRFC 2015-2A A 144A	2.43	6/20/32	8,368,456	8,287,866	0.030%
SRFC 2015-3A A 144A	2.58	9/20/32	1,705,054	1,679,415	0.006%
SRFC 2016-1A A 144A	3.08	3/21/33	6,903,222	6,857,211	0.025%
SRFC 2017-1A A 144A	2.91	3/20/34	4,807,298	4,745,892	0.017%
SRT 2017-A A3 144A	2.22	1/20/21	16,330,000	16,167,557	0.058%
STACR 2014-HQ2 M2	4.42	9/25/24	16,331,703	16,822,490	0.060%
STACR 2015-DNA1 M2	4.07	10/25/27	35,998,676	36,640,262	0.131%
STACR 2015-DNA3 M2	5.07	4/25/28	14,165,447	14,665,008	0.053%
STACR 2015-HQ1 M2	4.42	3/25/25	2,373,793	2,380,091	0.009%
STACR 2015-HQ2 M2	4.17	5/25/25	18,926,084	19,425,352	0.070%
STACR 2016-DNA1 M2	5.12	7/25/28	13,549,368	13,879,596	0.050%
STACR 2016-HQA3 M3	6.07	3/25/29	19,025,000	21,583,035	0.077%
STACR 2017-DNA1 M1	3.42	7/25/29	7,735,656	7,803,171	0.028%
STACR 2017-DNA1 M2	5.47	7/25/29	8,910,000	9,751,614	0.035%
STACR 2017-DNA2 M2	5.67	10/25/29	25,305,000	27,890,473	0.100%
STACR 2017-DNA3 M1	2.97	3/25/30	9,110,345	9,145,601	0.033%
STACR 2017-HQA1 M2	5.77	8/25/29	22,500,000	24,760,800	0.089%
STACR 2017-HQA2 M1	3.02	12/25/29	3,682,700	3,691,309	0.013%
STACR 2017-HQA2 M2	4.87	12/25/29	7,495,000	7,865,034	0.028%
STACR 2018-DNA1 M1	2.67	7/25/30	33,237,667	33,187,800	0.119%
STACR 2018-DNA2 M1 144A	3.02	12/25/30	68,555,000	68,765,594	0.246%
STACR 2018-DNA2 M2 144A	4.37	12/25/30	25,900,000	26,134,229	0.094%
STACR 2018-DNA3 M 144A	2.88	9/25/48	10,810,000	10,831,002	0.039%
STACR 2018-HQA1 M1	2.92	9/25/30	37,171,676	37,248,008	0.134%
STACR 2018-SPI2 M2 144A	3.82	5/25/48	5,530,000	5,142,929	0.018%
STAT 2015-1A A4 144A	1.78	1/15/21	11,795,321	11,744,254	0.042%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	21,575,000	21,554,934	0.077%
STATE GRID OVERSEAS INV 144A	2.75	5/4/22	82,985,000	80,282,242	0.288%
SYMP 2016-17A AR 144A	3.22	4/15/28	57,245,000	57,180,868	0.205%
SYNCT 2015-1 B	2.64	3/15/23	29,181,666	28,869,092	0.103%
SYNCT 2015-4 B	2.62	9/15/23	15,214,863	14,948,615	0.054%
SYNCT 2018-1 A	2.97	3/15/24	14,150,000	14,058,172	0.050%
SYNCT 2018-2 C	3.87	5/15/26	20,705,069	20,670,510	0.074%
SYNGENTA FINANCE NV 144A	3.93	4/23/21	18,290,000	18,241,202	0.065%
TENCENT HOLDINGS LTD	3.8	2/11/25	33,975,000	33,279,388	0.119%
TENCENT HOLDINGS LTD 144A	3.93	1/19/38	59,735,000	53,988,405	0.194%
TENCENT HOLDINGS LTD 144A	2.88	2/11/20	31,410,000	31,198,276	0.112%
TESLA INC 144A	5.3	8/15/25	35,835,000	30,101,400	0.108%
TEVA PHARMACEUTICALS NE	6.75	3/1/28	34,450,000	36,341,271	0.130%
THOMSON REUTERS CORP	3.35	5/15/26	11,880,000	10,960,345	0.039%
TIME WARNER CABLE INC	6.55	5/1/37	25,030,000	27,151,793	0.097%
TIME WARNER CABLE INC	6.75	6/15/39	32,563,000	35,482,436	0.127%
TIPS	0.13	4/15/22	340,634,914	331,001,333	1.186%
TIPS	0.63	4/15/23	111,279,902	109,871,516	0.394%
TIPS	0.13	7/15/26	140,094,979	132,170,857	0.474%
TPMT 2015-3 A1B 144A	3	3/25/54	12,093,085	11,999,620	0.043%
TPMT 2015-4 A1B 144A	2.75	4/25/55	13,940,655	13,736,488	0.049%
TPMT 2015-4 M1 144A	3.75	4/25/55	14,707,000	14,503,645	0.052%
TPMT 2015-5 A1B 144A	2.75	5/25/55	13,366,495	13,150,325	0.047%
TPMT 2015-5 M1 144A	3.5	5/25/55	9,835,000	9,657,489	0.035%
TPMT 2016-1 A1B 144A	2.75	2/25/55	12,210,914	12,022,389	0.043%
TPMT 2016-1 A3B 144A	3	2/25/55	15,963,390	15,694,891	0.056%
TPMT 2016-2 A1A 144A	2.75	8/25/55	11,298,491	11,072,189	0.040%
TPMT 2016-3 A1 144A	2.25	4/25/56	9,014,517	8,795,930	0.032%
TPMT 2016-4 A1 144A	2.25	7/25/56	14,262,445	13,859,296	0.050%
TPMT 2016-4 M1 144A	3.25	7/25/56	12,010,000	11,534,864	0.041%
TPMT 2016-5 A1 144A	2.5	10/25/56	40,116,519	38,986,461	0.140%
TPMT 2017-1 A1 144A	2.75	10/25/56	15,327,496	15,008,778	0.054%
TPMT 2017-2 A1 144A	2.75	4/25/57	6,189,624	6,074,340	0.022%
TPMT 2017-3 A1 144A	2.75	7/25/57	43,475,616	42,349,141	0.152%
TPMT 2017-4 A1 144A	2.75	6/25/57	45,470,527	44,196,816	0.158%

TPMT 2017-5 A1 144A	2.82	2/25/57	19,716,513	19,734,185	0.071%
TPMT 2017-6 A1 144A	2.75	10/25/57	73,087,432	71,270,515	0.255%
TPMT 2018-2 A1 144A	3.25	3/25/58	77,780,897	76,746,193	0.275%
TPMT 2018-5 A1A 144A	3.25	7/25/58	74,870,000	73,881,716	0.265%
TRANSCONT GAS PIPE LINE	4	3/15/28	10,905,000	10,658,056	0.038%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	14,965,000	14,568,607	0.052%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	7,105,000	6,981,259	0.025%
TRANSURBAN FINANCE CO 144A	3.38	3/22/27	10,525,000	9,737,919	0.035%
TRINITY ACQUISITION PLC	3.5	9/15/21	10,200,000	10,071,398	0.036%
TRP Government Reserve	2.09		453,573,953	453,573,953	1.626%
TRP Inst Floating Rate - Inst			76,188,699	76,125,106	2.728%
TRP Institutional High Yield - Inst			8,856,608	76,963,925	0.276%
UBSCM 2018-C9 AS	4.32	3/15/51	12,230,000	12,420,038	0.045%
UBS GROUP FUNDING 144A	4.13	9/24/25	20,480,000	20,297,687	0.073%
UBS GROUP FUNDING SWITZE 144A	3.49	5/23/23	92,465,000	90,616,070	0.325%
UBS GROUP FUNDING SWITZE 144A	2.86	8/15/23	15,270,000	14,595,142	0.052%
UDSA 2013-T T1	2.04	6/15/21	9,909,000	9,894,137	0.035%
UNICREDIT SPA 144A	3.75	4/12/22	37,025,000	35,479,836	0.127%
UNICREDIT SPA 144A	4.63	4/12/27	13,707,000	12,605,944	0.045%
UNITED AIR 2013-1 A PTT	4.3	8/15/25	18,200,406	18,422,633	0.066%
UNITED MEXICAN STATES	4	10/2/23	22,896,000	23,077,451	0.083%
UNITED MEXICAN STATES	3.75	1/11/28	74,775,000	71,354,044	0.256%
UNITED MEXICAN STATES	4.13	1/21/26	41,805,000	41,501,078	0.149%
UNIV OF CA REVS LTD PRJ SR J	4.13	5/15/45	12,720,000	12,680,059	0.045%
UNUM GROUP	5.63	9/15/20	11,480,000	11,880,790	0.043%
US AIRWAYS 2012-2A PTT	4.63	6/3/25	17,785,691	18,023,201	0.065%
US AIRWAYS 2013-1A PTT	3.95	11/15/25	17,056,176	16,887,422	0.061%
US TREASURY N/B	1.75	11/15/20	331,840,000	324,425,450	1.163%
US TREASURY N/B	2.25	11/15/25	29,855,000	28,385,574	0.102%
US TREASURY N/B	3.75	11/15/43	34,945,000	38,253,855	0.137%
US TREASURY N/B	3	11/15/44	219,835,000	212,140,775	0.760%
US TREASURY N/B	3	11/15/45	267,575,000	257,959,023	0.925%
US TREASURY N/B	1.63	2/15/26	62,240,000	56,492,525	0.202%
US TREASURY N/B	2.25	2/15/27	89,330,000	84,109,778	0.301%
US TREASURY N/B	2.75	2/15/28	67,125,000	65,467,852	0.235%
US TREASURY N/B	5.38	2/15/31	41,705,000	51,531,741	0.185%
US TREASURY N/B	4.63	2/15/40	77,660,000	95,206,306	0.341%
US TREASURY N/B	3.13	2/15/43	362,500,000	358,025,391	1.283%
US TREASURY N/B	2.5	2/15/46	19,690,000	17,176,448	0.062%
US TREASURY N/B	1.63	5/15/26	65,530,000	59,284,172	0.212%
US TREASURY N/B	2.88	5/15/28	85,505,000	84,222,425	0.302%
US TREASURY N/B	3.38	5/15/44	74,750,000	77,050,898	0.276%
US TREASURY N/B	3	5/15/45	157,790,000	152,193,386	0.546%
US TREASURY N/B	1.38	5/31/21	371,530,000	357,365,419	1.281%
US TREASURY N/B	2.5	6/30/20	142,765,000	142,051,175	0.509%
US TREASURY N/B	2.63	7/15/21	423,950,000	421,035,344	1.509%
US TREASURY N/B	1.5	8/15/20	91,340,000	89,184,947	0.320%
US TREASURY N/B	3	8/15/48	65,625,000	63,133,301	0.226%
US TREASURY N/B	2	8/31/21	49,565,000	48,356,853	0.173%
US TREASURY STRIPS	0	5/15/20	27,925,000	26,703,281	0.096%
UT TRAN TAX REV BUILD AMERICA B	5.94	6/15/39	7,120,000	8,740,512	0.031%
VA PUB BLDG BUILD AMERICA	5.9	8/1/30	6,090,000	7,203,313	0.026%
VA ST PUB SCH QUAL SCH CONSTR	4.25	12/15/30	30,070,000	30,472,337	0.109%
VA TRANS REV BUILD AMERICA BONDS	5.35	5/15/35	2,180,000	2,438,199	0.009%
VENTAS REALTY LP	3.25	10/15/26	51,880,000	47,931,465	0.172%
VEREIT OPERATING PARTNER	4.6	2/6/24	42,230,000	42,454,072	0.152%
VEREIT OPERATING PARTNER	4.88	6/1/26	47,755,000	48,232,550	0.173%
VEREIT OPERATING PARTNER	3.95	8/15/27	29,214,000	27,468,843	0.098%
VERIZON COMMUNICATIONS	3.38	2/15/25	46,490,000	45,211,525	0.162%
VERUS 2018-2 A1 144A	3.68	6/1/58	28,851,934	28,849,484	0.103%
VERUS 2018-2 A3 144A	3.83	6/1/58	8,052,374	8,051,654	0.029%
VERUS 2018-INV1 A1 144A	3.63	3/25/58	13,547,513	13,524,504	0.048%
VFET 2016-1A A3 144A	1.67	2/18/20	7,290,915	7,273,249	0.026%
VFET 2017-1A A3 144A	1.92	3/15/21	11,440,000	11,346,717	0.041%
VFET 2018-1A A3 144A	2.54	2/15/22	23,920,000	23,705,349	0.085%
VODAFONE GROUP PLC	4.13	5/30/25	27,450,000	27,324,279	0.098%
VODAFONE GROUP PLC	4.38	5/30/28	98,360,000	96,841,813	0.347%
VODAFONE GROUP PLC	5	5/30/38	42,895,000	42,468,881	0.152%
VZOT 2017-1A C 144A	2.65	9/20/21	16,865,000	16,622,918	0.060%
WESTERN GAS PARTNERS	4	7/1/22	46,509,000	46,336,870	0.166%
WFCM 2014-LC18 AS	3.81	12/15/47	5,860,000	5,812,147	0.021%
WFCM 2015-C29 AS	4.01	6/15/48	6,250,000	6,240,595	0.022%

WFCM 2015-C31 A4	3.7	11/15/48	13,190,000	13,143,398	0.047%
WFCM 2015-LC20 C	4.06	4/15/50	13,705,000	13,356,512	0.048%
WFCM 2015-NXS2 AS	4.12	7/15/58	6,215,000	6,248,440	0.022%
WFCM 2015-NXS2 C	4.39	7/15/58	4,900,000	4,744,250	0.017%
WFCM 2016-C33 A3	3.16	3/15/59	39,350,000	37,862,897	0.136%
WFCM 2016-C34 A4	3.1	6/15/49	30,280,000	28,917,352	0.104%
WFCM 2016-C35 B	3.44	7/15/48	8,830,000	8,450,569	0.030%
WFCM 2016-LC24 AS	3.37	10/15/49	20,150,000	19,256,863	0.069%
WFCM 2017-C38 A5	3.45	7/15/50	9,610,000	9,346,692	0.034%
WFCM 2017-C39 B	4.03	9/15/50	5,750,000	5,642,415	0.020%
WFCM 2017-C41 AS	3.79	11/15/50	15,000,000	14,680,292	0.053%
WFCM 2017-C41 B	4.19	11/15/50	10,405,000	10,330,286	0.037%
WFCM 2017-RB1 A5	3.64	3/15/50	32,055,000	31,603,002	0.113%
WFRBS 2014-C20 AS	4.18	5/15/47	20,974,000	21,295,211	0.076%
WILLIAMS PARTNERS LP	3.9	1/15/25	12,665,000	12,303,769	0.044%
WILLIAMS PARTNERS LP	4.85	3/1/48	32,660,000	31,672,362	0.114%
WILLIS NORTH AMERICA INC	3.6	5/15/24	20,420,000	19,827,861	0.071%
WINDR 2016-1A BR	4	7/15/28	12,980,000	12,961,833	0.046%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	35,816,000	33,592,758	0.120%
WOODSIDE FINANCE LTD 144A	3.65	3/5/25	13,200,000	12,691,048	0.045%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	43,137,000	40,895,515	0.147%
WPP FINANCE 2010	4.75	11/21/21	36,892,000	37,571,735	0.135%
WPP FINANCE 2010	3.75	9/19/24	18,332,000	17,588,252	0.063%
WPP FINANCE 2010	3.63	9/7/22	11,070,000	10,859,017	0.039%
WPT 2017-WWP A 144A	3.53	11/10/36	33,185,000	32,260,950	0.116%
WPT 2017-WWP C 144A	3.72	11/10/36	6,005,000	5,752,179	0.021%

Total Investments in Securities **28,553,611,333**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
UBS SECURITIES LLC	USD	8,004,227	CLP	(5,101,894,000)	10/05/2018	247,130	0.001%
UBS SECURITIES LLC	USD	5,744,912	EUR	(4,935,000)	11/16/2018	(7,312)	0.000%
UBS SECURITIES LLC	USD	5,743,782	EUR	(4,935,000)	11/16/2018	(8,442)	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	31,244,000	EUR	(26,750,000)	11/16/2018	64,265	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	5,665,010	EUR	(4,935,000)	11/16/2018	(87,214)	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	31,041,443	NOK	(260,655,000)	11/16/2018	(1,048,679)	-0.004%
JP MORGAN SECURITIES LLC	COP	231,950,430,000	USD	(76,002,723)	11/02/2018	2,289,541	0.008%
JP MORGAN SECURITIES LLC	USD	58,094,975	COP	(168,112,916,000)	11/02/2018	1,350,347	0.005%
JP MORGAN SECURITIES LLC	USD	31,253,856	NZD	(47,430,000)	11/16/2018	(194,342)	-0.001%
JP MORGAN SECURITIES LLC	USD	31,311,817	CHF	(30,075,000)	11/23/2018	510,746	0.002%
CREDIT SUISSE FIRST BOSTON	CLP	21,086,548,331	USD	(31,772,459)	10/05/2018	288,260	0.001%
CREDIT SUISSE FIRST BOSTON	CLP	14,375,921,669	USD	(21,593,249)	10/05/2018	264,400	0.001%
CREDIT SUISSE FIRST BOSTON	USD	26,256,876	COP	(76,643,822,000)	11/02/2018	386,614	0.001%
BNP PARIBAS SECURITIES CORP	USD	7,890,340	CLP	(5,101,894,000)	10/05/2018	133,244	0.000%
BNP PARIBAS SECURITIES CORP	USD	7,890,340	CLP	(5,101,894,000)	10/05/2018	133,244	0.000%
BNP PARIBAS SECURITIES CORP	USD	7,997,075	CLP	(5,101,894,000)	10/05/2018	239,979	0.001%
BNP PARIBAS SECURITIES CORP	USD	10,372,901	EUR	(9,099,000)	11/16/2018	(232,871)	-0.001%
GOLDMAN SACHS & CO	USD	31,140,768	CAD	(40,830,000)	01/25/2019	(549,575)	-0.002%
GOLDMAN SACHS & CO	USD	31,187,138	JPY	(3,449,575,000)	10/19/2018	778,959	0.003%
GOLDMAN SACHS & CO	COP	20,453,451,066	USD	(6,759,237)	11/02/2018	144,596	0.001%
GOLDMAN SACHS & CO	USD	31,116,022	SEK	(281,600,000)	11/16/2018	(697,785)	-0.003%
MORGAN STANLEY & COMPANY LLC	USD	5,678,961	EUR	(4,935,000)	11/16/2018	(73,263)	0.000%
HSBC SECURITIES INC	USD	7,984,934	CLP	(5,101,894,000)	10/05/2018	227,838	0.001%
CITIBANK N A	USD	31,124,304	AUD	(43,200,000)	01/25/2019	(138,390)	0.000%
CITIBANK N A	USD	7,854,143	CLP	(5,101,894,000)	10/05/2018	97,046	0.000%
CITIBANK N A	USD	7,468,066	CLP	(4,851,106,000)	10/05/2018	92,276	0.000%
CITIBANK N A	USD	5,681,073	EUR	(4,935,000)	11/16/2018	(71,151)	0.000%
CITIBANK N A	USD	5,660,050	EUR	(4,935,000)	11/16/2018	(92,174)	0.000%
CITIBANK N A	USD	5,677,180	EUR	(4,935,000)	11/16/2018	(75,044)	0.000%
CITIBANK N A	USD	4,693,755	ILS	(16,964,640)	11/21/2018	9,557	0.000%
CITIBANK N A	USD	14,579,415	ILS	(52,463,295)	11/21/2018	93,491	0.000%
CITIBANK N A	USD	4,113,770	ILS	(14,770,080)	11/21/2018	35,524	0.000%
CITIBANK N A	USD	5,311,567	ILS	(19,097,050)	11/21/2018	38,578	0.000%
CITIBANK N A	USD	33,601,519	GBP	(25,915,000)	11/23/2018	(261,119)	-0.001%
STATE STREET BANK & TRUST	USD	5,668,662	EUR	(4,935,000)	11/16/2018	(83,562)	0.000%
STANDARD CHARTERED SECURITIES	USD	68,370,033	COP	(202,286,416,043)	11/02/2018	90,524	0.000%

Total Forward Currency Exchange Contracts **3,895,235**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S30 PAY 102 10/17/2018	5.00	10/17/2018	(283,485,000)	(28,467)	0.000%

CDX HY S30 PAY 105 10/17/2018	5.00	10/17/2018	283,485,000	87,003	0.000%
CDX IG S30 PAY 67.5 10/17/2018	1.00	10/17/2018	566,970,000	71,881	0.000%
CDX IG S30 PAY 85 10/17/2018	1.00	10/17/2018	(566,970,000)	(21,898)	0.000%
TYZ8C 120 CALL OPT 10YR FUT DEC 18	120.00	11/23/2018	(709,300,000)	(1,440,766)	(0.005%)
TYZ8P 118 PUT OPT 10YR FUT DEC 18	118.00	11/23/2018	(709,300,000)	(2,216,563)	(0.008%)

Total Options (3,548,809)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BRAZIL CDS 12/20/2023	25,000,000	(1,827,450)	(0.007%)
BRAZIL CDS 12/20/2023	20,000,000	(1,461,960)	(0.005%)
BRAZIL CDS 12/20/2023	30,000,000	(2,192,940)	(0.008%)
COLOMBIA CDS 12/20/2023	85,515,000	(417,399)	(0.001%)
COLOMBIA CDS 12/20/2023	85,345,000	(416,569)	(0.001%)
HUMANA INC CDS 12/20/2018	24,950,000	52,969	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2023	70,865,000	(1,018,188)	(0.004%)
REPUBLIC OF INDONESIA CDS 12/20/2023	43,685,000	(627,666)	(0.002%)
REPUBLIC OF INDONESIA CDS 12/20/2023	10,200,000	(146,554)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2023	32,910,000	(472,851)	(0.002%)
SOUTH AFRICA CDS 12/20/2023	88,216,000	(4,169,265)	(0.015%)
UNITED MEXICAN STATES CDS 12/20/2023	85,572,000	(520,278)	(0.002%)
UNITED MEXICAN STATES CDS 12/20/2023	18,100,000	(110,048)	0.000%
UNITED MEXICAN STATES CDS 12/20/2023	67,710,000	(411,677)	(0.001%)

Total Swap Contracts (13,739,875)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ8 5YR US NOTE FUT DEC 18	(5,526)	12/31/2018	(621,545,471)	(509,204)	(2.228%)
TUZ8 2YR US NOTE FUT DEC 18	10,171	12/31/2018	2,143,379,379	(7,290,024)	7.683%
TYZ8 UST 10YR FUT DEC 18	(13,864)	12/19/2018	(1,646,783,250)	19,067,073	(5.903%)
USZ8 UST 30YR FUT DEC 18	(309)	12/19/2018	(43,414,500)	1,198,558	(0.156%)
UXYZ8 UST 10YR ULTRA FUT DEC 18	(1,636)	12/19/2018	(206,136,000)	3,823,885	(0.739%)
WNZ8 ULTRA US BOND FUT DEC 18	15,393	12/19/2018	2,374,851,281	(67,550,741)	8.512%

Total Futures Contracts (51,260,453)

NET ASSETS 27,899,433,316

NET ASSET VALUE PER SHARE

New Income Fund Shares (\$20,183,269,434 / 2,216,578,048 Shares Outstanding)	9.13
New Income Fund - Advisor Class Shares (\$56,929,922 / 6,238,207 Shares Outstanding)	9.11
New Income Fund - I Class Shares (\$7,654,943,420 / 836,204,092 Shares Outstanding)	9.12
New Income Fund - R Class Shares (\$4,290,539 / 471,616 Shares Outstanding)	9.12

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant

REIT Real Estate Investment Trust
RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN Tax Anticipation Note
TAW Tax Anticipation Warrant
TBA To Be Announced purchase commitment
TDFA Trade & Deposit Facility Agreement
TECP Tax-Exempt Commercial Paper
TRAN Tax Revenue Anticipation Note
VR Variable Rate; rate shown is effective rate at period end
VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP Andorran Peseta	DOP Dominican Peso	LBP Lebanese Pound	QAR Qatari Rial
AED United Arab Emirates Dirham	DZD Algerian Dinar	LKR Sri Lanka Rupee	RON Romanian Leu
AFA Afghanistan Afghani	ECS Ecuador Sucre	LRD Liberian Dollar	RSD Serbian Dinar
ALL Albania Lek	EEK Estonian Kroon	LTL Lithuanian Litas	RUB Russian Rouble
AMD Armenian Dram	EGP Egyptian Pound	LVL Latvian Lats	RWF Rwandan Franc
ANG Netherlands Antillian Guilder	ETB Ethiopian Birr	LYD Libyan Dinar	SAR Saudi Riyal
AOA Angolan Kwanza	EUR Euro	MAD Moroccan Dirham	SDD Sudanese Dinar
ARS Argentine Peso	FJD Fiji Dollar	MDL Moldavian Leu	SEK Swedish Krona
AUD Australian Dollar	FKP Falkland Islands Pound	MGA Malagasy Franc	SGD Singapore Dollar
AZM Azerbaijan Manat	GBP British Pound	MOP Macau Pataca	SIT Slovenian Tolar
BAM Bosnia and Herzegovina Convertible Mark	GHC Ghanaian Cedi	MRO Mauritanian Ouguiya	SKK Slovak Koruna
BBD Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UAG Ukrainian Hryvni
CAD Canadian Dollar	IQD Iraqi Dinar	NZD New Zealand Dollar	UGX Uganda Shilling
CHF Swiss Franc	IRR Iranian Rial	OMR Omani Rial	USD U.S. Dollar
CLP Chilean Peso	ISK Iceland Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP Colombian Peso	JOD Jordanian Dinar	PGK Papua New Guinea Kina	VND Vietnamese Dong
CRC Costa Rican Colon	JPY Japanese Yen	PHP Philippine Peso	XAF CFA Franc BEAC
CUP Cuban Peso	KES Kenyan Shilling	PKR Pakistan Rupee	XCD East Caribbean Dollar
CYP Cyprus Pound	KHR Cambodian Riel	PLN Polish Zloty	XOF CFA Franc BCEAO
CZK Czech Koruna	KPW North Korean Won	PYG Guarani	YER Yemeni Rial

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.