

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	7,375,552	0.028%
ABBVIE INC	3.6	5/14/25	36,019,000	34,595,817	0.133%
ACER 2016-1A A3 144A	1.92	12/10/19	676,541	676,293	0.003%
ACER 2017-1A A3 144A	2.29	6/10/21	7,845,000	7,786,206	0.030%
AERCAP IRELAND CAP/GLOBA	4.5	5/15/21	20,000,000	20,050,000	0.077%
AERCAP IRELAND CAP/GLOBA	3.5	5/26/22	15,915,000	15,417,656	0.059%
AERCAP IRELAND CAP/GLOBA	4.63	7/1/22	9,300,000	9,323,250	0.036%
AERCAP IRELAND CAP/GLOBA	3.65	7/21/27	10,215,000	8,848,744	0.034%
AERCAP IRELAND CAP LTD/A	3.95	2/1/22	36,770,000	36,126,525	0.139%
AESOP 2013-2A A 144A	2.97	2/20/20	13,799,333	13,793,416	0.053%
AESOP 2014-1A A 144A	2.46	7/20/20	28,775,000	28,690,709	0.110%
AESOP 2014-2A A 144A	2.5	2/20/21	23,912,000	23,802,605	0.092%
AESOP 2016-2A A 144A	2.72	11/20/22	27,796,000	27,350,694	0.105%
AESOP 2018-2A A 144A	4	3/20/25	56,790,000	57,953,496	0.223%
AFIN 2015-2 E	4.5	1/22/24	15,455,000	15,522,973	0.060%
AFLAC INC	3.25	3/17/25	18,055,000	17,572,318	0.068%
AHPT 2017-ATRM A 144A	3.39	12/15/36	26,700,000	26,465,160	0.102%
AHT1 2018-ASHF A 144A	3.36	4/15/35	27,496,967	27,288,433	0.105%
AHT1 2018-ASHF B 144A	3.71	4/15/35	21,605,000	21,382,077	0.082%
AHT1 2018-ASHF C 144A	3.86	4/15/35	10,035,000	9,903,991	0.038%
AHT1 2018-KEYS A 144A	3.46	5/15/35	9,510,000	9,456,391	0.036%
AIA GROUP LTD 144A	3.9	4/6/28	42,045,000	41,894,269	0.161%
ALEXANDRIA REAL ESTATE E	4	1/15/24	12,170,000	12,287,161	0.047%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	26,345,000	25,521,930	0.098%
ALEXANDRIA REAL ESTATE E	3.95	1/15/28	16,220,000	15,579,894	0.060%
ALIBABA GROUP HOLDING	3.13	11/28/21	34,956,000	34,602,044	0.133%
ALIBABA GROUP HOLDING	3.6	11/28/24	34,045,000	33,326,271	0.128%
ALIBABA GROUP HOLDING	3.4	12/6/27	55,460,000	51,370,029	0.198%
ALLEG 2015-1A AR 144A	3.33	7/25/27	34,935,000	34,815,786	0.134%
ALLYA 2015-2 B 144A	2.07	10/15/20	19,025,000	18,988,053	0.073%
ALLYA 2015-2 D 144A	3.01	3/15/22	4,400,000	4,399,398	0.017%
ALLYA 2016-1 B	1.99	3/15/21	18,385,000	18,295,774	0.070%
AMCAR 2014-2 D	2.57	7/8/20	10,234,720	10,232,445	0.039%
AMCAR 2014-3 E 144A	3.72	3/8/22	18,510,000	18,535,382	0.071%
AMCAR 2014-4 E	3.66	3/8/22	18,490,000	18,518,506	0.071%
AMCAR 2015-2 C	2.4	1/8/21	7,041,308	7,027,381	0.027%
AMCAR 2015-4 C	2.88	7/8/21	9,745,000	9,726,969	0.037%
AMCAR 2015-4 D	3.72	12/8/21	5,000,000	5,024,120	0.019%
AMCAR 2016-1 A3	1.81	10/8/20	15,367	15,362	0.000%
AMCAR 2016-1 C	2.89	1/10/22	9,007,000	8,977,341	0.035%
AMCAR 2016-2 C	2.87	11/8/21	7,083,000	7,064,166	0.027%
AMCAR 2016-2 D	3.65	5/9/22	6,754,000	6,809,482	0.026%
AMCAR 2017-1 B	2.3	2/18/22	16,540,000	16,376,534	0.063%
AMCAR 2017-3 B	2.24	6/19/23	6,885,000	6,797,857	0.026%
AMCAR 2017-3 C	2.69	6/19/23	7,310,000	7,221,697	0.028%
AMCAR 2017-4 C	2.6	9/18/23	12,750,000	12,536,824	0.048%
AMER AIRLINE 16-1 AA PTT	3.58	1/15/28	20,031,930	19,388,344	0.075%
AMER AIRLINE 16-3 B PTT	3.75	10/15/25	20,406,535	19,494,036	0.075%
AMER AIRLINE 17-2 AA PTT	3.35	10/15/29	28,687,103	27,087,682	0.104%
AMER AIRLINE 17-2B PTT	3.7	10/15/25	30,296,851	29,135,451	0.112%
AMER AIRLN 13-1 A PASS T	4	7/15/25	9,957,014	9,918,490	0.038%
AMER AIRLN 14-1 A PTT	3.7	10/1/26	10,760,117	10,391,336	0.040%
AMER AIRLN 14-1 B PTT	4.38	10/1/22	3,132,765	3,092,979	0.012%
AMER AIRLN 15-1 B PTT	3.7	5/1/23	6,119,546	5,921,206	0.023%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	18,040,000	16,900,684	0.065%
AMOT 2018-1 A2	2.7	1/17/23	65,135,000	64,646,774	0.249%
AMXCA 2017-5 B	3.04	2/18/25	1,355,000	1,358,663	0.005%
AMXCA 2017-7 B	2.54	5/15/25	6,145,000	6,025,955	0.023%
ANGLO AMERICAN CAPITAL 144A	4.75	4/10/27	17,831,000	17,050,894	0.066%
ANGLO AMERICAN CAPITAL 144A	4	9/11/27	2,755,000	2,465,725	0.009%
ANGLO AMERICAN CAPITAL 144A	4.13	9/27/22	10,475,000	10,317,875	0.040%
ANGLO AMERICAN PLC 144A	4.88	5/14/25	12,365,000	12,024,963	0.046%
ANHEUSER-BUSCH CO/INBEV 144A	3.65	2/1/26	68,560,000	64,796,262	0.249%
APT PIPELINES LTD 144A	3.88	10/11/22	19,635,000	19,448,762	0.075%
APT PIPELINES LTD 144A	4.25	7/15/27	4,738,000	4,603,995	0.018%

ARCONIC INC	5.87	2/23/22	16,915,000	17,232,156	0.066%
ARCONIC INC	6.15	8/15/20	62,622,000	64,488,198	0.248%
ARIFL 2016-A A3 144A	2.11	7/15/24	24,457,032	24,369,040	0.094%
ARIFL 2017-A A2 144A	1.91	4/15/26	7,539,644	7,485,243	0.029%
ASURION LLC TL B2 2L BANKDEBT	9.02	8/4/25	10,460,000	10,322,765	0.040%
ASURION LLC TL B7 1L BANKDEBT	5.52	11/3/24	11,278,325	10,767,304	0.041%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	15,280,000	15,214,418	0.059%
AUSGRID FINANCE PTY LTD 144A	4.35	8/1/28	24,055,000	23,801,821	0.092%
AUTORIDAD CANAL DE PANAM 144A	4.95	7/29/35	9,150,000	9,355,967	0.036%
AVMT 2018-AVM A 144A	4.11	7/5/40	71,170,000	73,429,035	0.282%
AVNET INC	4.88	12/1/22	30,360,000	30,819,741	0.119%
AVNET INC	4.63	4/15/26	7,050,000	6,828,729	0.026%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	8,105,000	8,032,590	0.031%
AXA EQUITABLE HOLDINGS I 144A	4.35	4/20/28	28,947,000	27,547,268	0.106%
BABSN 2013-IA AR 144A	3.27	1/20/28	38,255,000	37,825,664	0.146%
BABSN 2016-2A AR 144A	3.56	7/20/28	29,655,000	29,655,000	0.114%
BAHAMAS 144A	6	11/21/28	67,358,000	68,873,555	0.265%
BAIDU INC	4.38	3/29/28	26,585,000	26,110,538	0.100%
BAIDU INC	4.38	5/14/24	12,910,000	13,042,018	0.050%
BAIDU INC	2.75	6/9/19	28,080,000	28,033,696	0.108%
BAIDU INC	2.88	7/6/22	31,475,000	30,607,958	0.118%
BAIDU INC	3.88	9/29/23	20,211,000	20,149,801	0.078%
BAMLL 2018-DSNY A 144A	3.31	9/15/34	43,235,000	43,020,260	0.166%
BANCO DE BOGOTA SA	4.38	8/3/27	34,200,000	31,507,092	0.121%
BANCO SANTANDER CHILE 144A	3.88	9/20/22	18,645,000	18,626,290	0.072%
BANCO SANTANDER SA	3.5	4/11/22	18,200,000	17,852,780	0.069%
BANK 2017-BNK8 AS	3.73	11/15/50	2,705,000	2,691,227	0.010%
BANK OF AMERICA CORP	3.37	1/23/26	35,000,000	33,427,905	0.129%
BANK OF AMERICA CORP	3.55	3/5/24	47,295,000	46,656,612	0.179%
BARCLAYS BANK PLC	5.14	10/14/20	43,074,000	43,611,262	0.168%
BARCLAYS PLC	3.68	1/10/23	43,220,000	41,432,983	0.159%
BARCLAYS PLC	2.75	11/8/19	32,805,000	32,495,354	0.125%
BARCLAYS PLC	4.61	2/15/23	34,120,000	33,830,492	0.130%
BAYER US FINANCE II LLC 144A	3.88	12/15/23	54,964,000	53,929,852	0.207%
BBCMS 2018-CBM A 144A	3.46	7/15/37	13,370,000	13,307,227	0.051%
BBVA BANCOMER SA TEXAS 144A	4.38	4/10/24	45,790,000	45,160,845	0.174%
BECTON DICKINSON AND CO	3.73	12/15/24	23,985,000	23,134,612	0.089%
BECTON DICKINSON AND CO	3.36	6/6/24	47,850,000	45,794,268	0.176%
BECTON DICKINSON AND CO	3.7	6/6/27	62,395,000	58,984,053	0.227%
BECTON DICKINSON AND CO	4.67	6/6/47	56,575,000	53,308,529	0.205%
BELL 2018-1 A2I 144A	4.32	11/25/48	38,310,000	38,782,745	0.149%
BLUEM 2012-2A AR2 144A	3.69	11/20/28	19,305,000	19,184,655	0.074%
BLUEM 2015-2A A1R 144A	3.37	7/18/27	24,070,000	23,865,671	0.092%
BLUEM 2015-2A BR 144A	3.94	7/18/27	20,095,000	19,638,399	0.076%
BLUEM 2015-2A CR 144A	4.49	7/18/27	13,880,000	13,617,691	0.052%
BMARK 2018-B3 AS	4.2	4/10/51	14,540,000	14,736,325	0.057%
BOARDWALK PIPELINES LP	4.95	12/15/24	10,000,000	9,949,990	0.038%
BOARDWALK PIPELINES LP	3.38	2/1/23	15,250,000	14,601,677	0.056%
BOARDWALK PIPELINES LP	5.95	6/1/26	11,317,000	11,556,671	0.044%
BOARDWALK PIPELINES LP	4.45	7/15/27	31,635,000	29,465,693	0.113%
BOMFT 2017-RT1 A1 144A	3	3/28/57	6,727,074	6,580,469	0.025%
BOMFT 2017-RT2 A 144A	3.5	8/28/57	5,507,276	5,457,876	0.021%
BOMFT 2017-SPL5 A 144A	3.5	6/28/57	12,739,792	12,623,842	0.049%
BORAL FINANCE PTY LTD 144A	3	11/1/22	5,705,000	5,508,548	0.021%
BORAL FINANCE PTY LTD 144A	3.75	5/1/28	52,215,000	48,590,966	0.187%
BOSTON PROPERTIES LP	2.75	10/1/26	81,348,000	73,635,722	0.283%
BOSTON PROPERTIES LP	3.2	1/15/25	4,629,000	4,416,381	0.017%
BOSTON PROPERTIES LP	3.65	2/1/26	20,960,000	20,289,909	0.078%
BPCE SA 144A	4.5	3/15/25	37,770,000	36,544,552	0.141%
BPCE SA 144A	5.15	7/21/24	18,059,000	18,129,520	0.070%
BPRL INTERNATIONAL SINGA	4.38	1/18/27	50,000,000	47,161,500	0.181%
BRAMBLES USA INC 144A	4.13	10/23/25	13,445,000	13,475,224	0.052%
BRITISH SKY BROADCASTING 144A	3.75	9/16/24	13,335,000	13,202,117	0.051%
BRIXMOR OPERATING PART	3.85	2/1/25	8,595,000	8,306,767	0.032%
BRIXMOR OPERATING PART	3.9	3/15/27	31,087,000	29,437,524	0.113%
BRIXMOR OPERATING PART	3.65	6/15/24	43,450,000	42,135,594	0.162%
BRIXMOR OPERATING PART	4.13	6/15/26	57,211,000	55,176,119	0.212%
BRIXMOR OPERATING PART	3.25	9/15/23	26,995,000	26,091,774	0.100%
BROADCOM CRP / CAYMN FI	3.63	1/15/24	98,120,000	92,397,740	0.355%
BROADCOM CRP / CAYMN FI	3.13	1/15/25	12,180,000	10,905,217	0.042%
BTNY2 2018-1A A1 144A	3.6	4/30/31	32,750,000	32,235,713	0.124%
BX 2017-IMC A 144A	3.51	10/15/32	29,185,000	28,876,544	0.111%

BX 2017-IMC C 144A	4.06	10/15/32	19,045,000	19,023,555	0.073%
BX 2017-IMC D 144A	4.71	10/15/32	5,725,000	5,639,504	0.022%
BX 2018-GW A 144A	3.26	5/15/35	10,660,000	10,429,484	0.040%
BX 2018-GW B 144A	3.48	5/15/35	9,610,000	9,360,289	0.036%
BXP 2017-GM C 144A	3.42	6/13/39	23,065,000	21,727,327	0.084%
CAMDEN PROPERTY TRUST	4.1	10/15/28	6,605,000	6,686,486	0.026%
CAPITAL ONE BANK USA NA	3.38	2/15/23	37,549,000	36,260,131	0.139%
CAPITAL ONE FINANCIAL CO	3.3	10/30/24	29,515,000	27,857,497	0.107%
CARMX 2016-4 C	2.26	7/15/22	6,750,000	6,615,201	0.025%
CAS 2016-C05 2M1	3.86	1/25/29	1,593,100	1,595,361	0.006%
CAS 2016-C07 2M1	3.81	5/25/29	2,631,204	2,634,080	0.010%
CAS 2017-C02 2M1	3.66	9/25/29	10,397,951	10,421,254	0.040%
CAS 2017-C03 1M1	3.46	10/25/29	16,354,075	16,366,760	0.063%
CAS 2017-C06 2M2	5.31	2/25/30	21,260,000	21,635,460	0.083%
CAS 2017-C07 2M2	5.01	5/25/30	45,610,000	45,507,245	0.175%
CAS 2018-C03 1M2	4.66	10/25/30	21,795,000	21,296,503	0.082%
CAS 2018-C06 1M1	3.06	3/25/31	19,461,520	19,400,788	0.075%
CAS 2018-R07 1M1 144A	3.26	4/25/31	13,737,650	13,716,451	0.053%
CATHOLIC HEALTH INITIATI	2.95	11/1/22	14,480,000	14,030,946	0.054%
CCART 2016-BA A3 144A	1.64	7/15/21	8,358,559	8,317,303	0.032%
CCCI TREASURE LTD	3.5	10/21/67	12,150,000	11,959,099	0.046%
CCG 2016-1 A2 144A	1.69	9/14/22	4,470,447	4,453,926	0.017%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	66,590,000	65,916,176	0.254%
CD 2017-CD6 A5	3.46	11/13/50	9,610,000	9,456,839	0.036%
CELGENE CORP	3.88	8/15/25	105,117,000	101,237,657	0.389%
CELULOSA ARAUCO CONSTITU	3.88	11/2/27	20,810,000	19,108,991	0.074%
CELULOSA ARAUCO CONSTITU	5.5	11/2/47	6,560,000	6,191,066	0.024%
CENCOSUD SA	5.15	2/12/25	530,000	511,825	0.002%
CENCOSUD SA	4.38	7/17/27	48,000,000	41,760,000	0.161%
CGCMT 2015-GC27 AS	3.57	2/10/48	9,880,000	9,847,084	0.038%
CGCMT 2015-GC33 AS	4.11	9/10/58	8,061,000	8,262,885	0.032%
CGCMT 2016-P4 AS	3.08	7/10/49	11,205,000	10,746,012	0.041%
CGCMT 2017-P7 AS	3.92	4/14/50	27,657,000	27,847,291	0.107%
CGCMT 2018-B2 B	4.28	3/10/51	6,202,000	6,236,642	0.024%
CGCMT 2018-B2 C	4.67	3/10/51	3,320,000	3,281,816	0.013%
CHARTER COMM OPT LLC/CAP	4.19	2/1/24	25,735,000	25,065,401	0.096%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	32,892,000	32,730,928	0.126%
CHICAGO IL INTL ARPT BLD AMERICA	6.4	1/1/40	7,960,000	10,159,030	0.039%
CHICAGO IL WTR REC BLD AMERICA	5.72	12/1/38	13,370,000	16,072,211	0.062%
CHINA SOUTHERN POWER GRI	3.5	5/8/27	67,000,000	64,365,457	0.248%
CIFC 2015-4A A1R 144A	3.77	10/20/27	26,840,000	26,840,000	0.103%
CIFC 2015-5A A1R 144A	3.35	10/25/27	53,890,000	53,143,783	0.204%
CIGNA CORP	3.05	10/15/27	11,475,000	10,406,150	0.040%
CK HUTCHISON INTL 17 LTD	3.5	4/5/27	62,000,000	59,754,980	0.230%
CLNS 2017-IKPR A 144A	3.2	6/11/32	7,165,000	7,120,189	0.027%
CLPK 2015-1A AR 144A	3.64	10/20/28	49,390,000	49,328,816	0.190%
CNAC HK FINBRIDGE CO LTD	4.63	3/14/23	45,175,000	45,622,052	0.176%
CNH 2017-C B	2.54	5/15/25	1,095,000	1,080,844	0.004%
CNOOC FINANCE 2015 US	3.75	5/2/23	52,250,000	52,249,739	0.201%
CODELCO INC 144A	3.63	8/1/27	14,680,000	14,017,198	0.054%
COLOMBIA	4	2/26/24	70,675,000	70,056,594	0.270%
COLOMBIA	4.5	3/15/29	73,700,000	72,963,000	0.281%
COLOMBIA	10	7/24/24	170,007,300,000	61,715,765	0.237%
COLOMBIA	7.5	8/26/26	217,427,000,000	70,877,252	0.273%
COLT 2017-1 A1 144A	2.61	5/27/47	9,272,503	9,214,295	0.035%
COLT 2017-1 A3 144A	3.07	5/27/47	1,261,589	1,252,295	0.005%
COLT 2017-2 A1A 144A	2.42	10/25/47	6,195,781	6,155,731	0.024%
COLT 2017-2 A3A 144A	2.77	10/25/47	2,855,331	2,838,102	0.011%
COLT 2018-2 A1 144A	3.47	7/27/48	20,790,846	20,697,670	0.080%
COLT 2018-2 M1 144A	4.19	7/27/48	5,635,000	5,635,000	0.022%
COLT 2018-4 A1 144A	4.01	12/28/48	46,481,146	46,743,583	0.180%
COMCAST CORP	3.95	10/15/25	10,515,000	10,648,351	0.041%
COMCAST CORP	4.15	10/15/28	14,955,000	15,187,565	0.058%
COMCAST CORP	4.7	10/15/48	1,605,000	1,627,918	0.006%
COMCAST CORP	3.3	2/1/27	69,260,000	65,728,433	0.253%
COMCAST CORP	3.15	3/1/26	27,755,000	26,471,054	0.102%
COMCAST CORP	3.2	7/15/36	4,475,000	3,819,439	0.015%
COMCAST CORP	3.38	8/15/25	1,005,000	975,833	0.004%
COMISION FED DE ELECTRIC 144A	4.88	1/15/24	5,190,000	5,079,764	0.020%
COMM 2013-CR12 A4	4.05	10/10/46	4,475,000	4,621,395	0.018%
COMM 2013-CR6 AM 144A	3.15	3/10/46	6,715,000	6,634,854	0.026%
COMM 2014-CR20 AM	3.94	11/10/47	3,520,000	3,574,055	0.014%

COMM 2014-CR21 A3	3.53	12/10/47	36,715,000	36,877,141	0.142%
COMM 2014-TSC A 144A	3.24	2/13/32	16,940,000	16,889,258	0.065%
COMM 2014-UBS5 A4	3.84	9/10/47	12,535,000	12,801,376	0.049%
COMM 2015-CR24 A5	3.7	8/10/48	7,340,000	7,424,550	0.029%
COMM 2015-CR24 AM	4.03	8/10/48	5,745,000	5,818,796	0.022%
COMM 2015-CR26 A4	3.63	10/10/48	36,825,000	37,085,857	0.143%
COMM 2015-CR26 AM	4.09	10/10/48	15,540,000	15,656,822	0.060%
COMM 2015-DC1 AM	3.72	2/10/48	5,360,000	5,292,080	0.020%
COMM 2015-LC21 B	4.3	7/10/48	28,450,000	28,968,498	0.111%
COMM 2015-PC1 A5	3.9	7/10/50	17,970,000	18,333,562	0.071%
COMM 2015-PC1 B	4.44	7/10/50	13,560,000	13,640,290	0.052%
COMM 2016-CR28 A4	3.76	2/10/49	4,100,000	4,149,044	0.016%
COMM 2016-DC2 A5	3.77	2/10/49	13,097,000	13,232,203	0.051%
CONCHO RESOURCES INC	3.75	10/1/27	17,220,000	16,186,800	0.062%
CONTINENTAL AIRLINES INC	4.75	1/12/21	2,499,338	2,529,995	0.010%
CRCC YUPENG LTD	3.95	2/1/67	9,315,000	9,291,713	0.036%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	52,455,000	51,958,964	0.200%
CROWN CASTLE TOWERS LLC 144A	3.22	5/15/42	4,785,000	4,706,737	0.018%
CSAIL 2015-C2 B	4.21	6/15/57	16,227,000	16,353,881	0.063%
CSAIL 2015-C3 A4	3.72	8/15/48	28,930,000	29,218,470	0.112%
CSAIL 2016-C5 AS	4.01	11/15/48	5,000,000	5,129,200	0.020%
CSAIL 2016-C6 A5	3.09	1/15/49	21,630,000	20,919,459	0.080%
CSAIL 2016-C7 AS	3.96	11/15/49	22,584,000	22,366,320	0.086%
CSC HOLDINGS LLC 144A	7.75	7/15/25	23,712,000	24,097,320	0.093%
CSMC 2015-GLPB B 144A	3.81	11/15/34	27,685,000	27,803,309	0.107%
CVS HEALTH CORP	4.1	3/25/25	39,985,000	39,515,576	0.152%
CVS HEALTH CORP	3.7	3/9/23	75,435,000	74,574,287	0.287%
DANSKE BANK A/S 144A	2.7	3/2/22	11,070,000	10,535,839	0.041%
DANSKE BANK A/S 144A	2	9/8/21	16,265,000	15,331,226	0.059%
DBC 2017-BBG A 144A	3.16	6/15/34	27,495,000	27,082,322	0.104%
DBJPM 2016-C1 AM	3.54	5/10/49	4,820,000	4,690,069	0.018%
DC INCOME TAX BUILD AMERICA E	5.59	12/1/34	2,190,000	2,599,640	0.010%
DELTA AIR LINES	7.75	12/17/19	937,112	970,660	0.004%
DELTA AIR LINES	4.95	5/23/19	504,975	507,936	0.002%
DELTA AIR LINES 2011-1	5.3	4/15/19	1,244,849	1,251,818	0.005%
DELTA AIR LINES INC	2.88	3/13/20	24,270,000	24,197,360	0.093%
DELTA AIR LINES INC	3.63	3/15/22	35,660,000	34,978,145	0.135%
DELTA AIR LINES INC	4.38	4/19/28	18,500,000	17,719,300	0.068%
DENVER COLO PUB SCHS SER B	4.24	12/15/37	12,015,000	12,397,197	0.048%
DEUTSCHE TELEKOM INT FIN 144A	4.38	6/21/28	52,115,000	51,632,415	0.199%
DISCOVER FINANCIAL SVS	4.1	2/9/27	81,640,000	76,235,759	0.293%
DISCOVER FINANCIAL SVS	3.75	3/4/25	24,305,000	23,271,211	0.090%
DNB BANK ASA	6.5	3/26/67	18,605,000	18,268,063	0.070%
DRMT 2018-1A A1 144A	2.98	12/25/57	9,888,720	9,793,052	0.038%
DRMT 2018-2A A1 144A	3.48	4/25/58	30,015,218	29,878,508	0.115%
DRMT 2018-2A A2 144A	3.53	4/25/58	4,382,128	4,369,196	0.017%
DRMT 2018-2A A3 144A	3.68	4/25/58	9,184,406	9,180,884	0.035%
DRMT 2018-3A A1 144A	3.79	8/25/58	47,221,554	47,313,178	0.182%
DRMT 2018-3A A3 144A	3.96	8/25/58	4,671,280	4,677,545	0.018%
DRMT 2018-4A A1 144A	4.08	10/25/58	49,921,070	50,264,492	0.193%
DROT 2015-2 A 144A	2.99	5/22/28	3,177,524	3,170,206	0.012%
DUKE ENERGY CORP	2.65	9/1/26	15,985,000	14,556,772	0.056%
EFF 2016-1 A3 144A	2.08	9/20/21	24,960,000	24,880,490	0.096%
EFF 2016-2 A2 144A	1.74	2/22/22	6,261,367	6,238,064	0.024%
EFF 2017-1 A2 144A	2.13	7/20/22	4,077,887	4,053,788	0.016%
EFF 2017-2 A2 144A	1.97	1/20/23	2,786,762	2,765,236	0.011%
EHGVT 2014-A A 144A	2.53	2/25/27	4,784,255	4,723,305	0.018%
EHGVT 2017-A A 144A	2.69	3/25/30	5,744,307	5,675,542	0.022%
ENBRIDGE INC	6	1/15/77	34,700,000	30,796,250	0.118%
ENEL CHILE SA	4.88	6/12/28	36,575,000	36,575,000	0.141%
ENEL FINANCE INTL NV 144A	2.75	4/6/23	61,055,000	56,266,151	0.216%
ENEL FINANCE INTL NV 144A	3.63	5/25/27	86,540,000	76,245,634	0.293%
ENI SPA 144A	4	9/12/23	21,100,000	20,772,908	0.080%
ENI SPA 144A	4.75	9/12/28	30,945,000	30,247,531	0.116%
EQT CORP	8.13	6/1/19	22,636,000	22,996,976	0.088%
EQUATE PETROCHEMICAL BV	4.25	11/3/26	52,747,000	51,209,161	0.197%
ESKOM HOLDINGS SOC LTD	6.35	8/10/28	10,000,000	9,659,360	0.037%
ESKOM HOLDINGS SOC LTD 144A	6.35	8/10/28	43,130,000	41,660,820	0.160%
ESSEX PORTFOLIO LP	3.63	5/1/27	11,045,000	10,635,242	0.041%
EXPEDIA INC	5	2/15/26	69,455,000	71,180,818	0.274%
EXPEDIA INC	3.8	2/15/28	39,295,000	36,183,976	0.139%
EXPRESS SCRIPTS HOLDING	4.5	2/25/26	16,400,000	16,502,795	0.063%

EXPRESS SCRIPTS HOLDING	3.4	3/1/27	7,680,000	7,104,991	0.027%
FED HOME LOAN MTG GOLD	6.5	12/1/23	653	709	0.000%
FED HOME LOAN MTG GOLD	7	2/1/24	10,478	11,111	0.000%
FED HOME LOAN MTG GOLD	6.5	2/1/24	15,479	16,805	0.000%
FED HOME LOAN MTG GOLD	6.5	4/1/24	989	1,074	0.000%
FED HOME LOAN MTG GOLD	6.5	4/1/24	1,253	1,361	0.000%
FED HOME LOAN MTG GOLD	6.5	4/1/24	3,620	3,930	0.000%
FED HOME LOAN MTG GOLD	6.5	4/1/24	2,924	3,175	0.000%
FED HOME LOAN MTG GOLD	6.5	4/1/24	212	230	0.000%
FED HOME LOAN MTG GOLD	6.5	5/1/24	2,931	3,182	0.000%
FED HOME LOAN MTG GOLD	6.5	5/1/24	11,886	12,904	0.000%
FED HOME LOAN MTG GOLD	7.5	5/1/24	607	609	0.000%
FED HOME LOAN MTG GOLD	7.5	5/1/24	2,186	2,188	0.000%
FED HOME LOAN MTG GOLD	7.5	5/1/24	6,719	6,726	0.000%
FED HOME LOAN MTG GOLD	6.5	5/1/24	331	359	0.000%
FED HOME LOAN MTG GOLD	7.5	6/1/24	2,246	2,375	0.000%
FHL-15YR GOLD	4.5	1/1/19	415	422	0.000%
FHL ARM	4.54	9/1/32	10,169	10,335	0.000%
FHLMC 15YR GIANT	6	8/1/22	481,204	493,634	0.002%
FHLMC 15YR GOLD	6	10/1/21	33,113	33,659	0.000%
FHLMC 15YR GOLD	6	10/1/21	27,337	27,682	0.000%
FHLMC 15YR GOLD	5.5	11/1/21	7,256	7,297	0.000%
FHLMC 15YR GOLD	6	11/1/21	2,985	3,018	0.000%
FHLMC 15YR GOLD	5	1/1/19	64	64	0.000%
FHLMC 15YR GOLD	4.5	2/1/19	745	758	0.000%
FHLMC 15YR GOLD	5.5	2/1/21	16,924	17,190	0.000%
FHLMC 15YR GOLD	5.5	4/1/20	7,038	7,048	0.000%
FHLMC 15YR GOLD	4.5	5/1/19	690	703	0.000%
FHLMC 15YR GOLD	4.5	5/1/19	4,730	4,815	0.000%
FHLMC 15YR GOLD	2.5	5/1/30	58,275,010	57,069,472	0.220%
FHLMC 15YR GOLD	5	7/1/25	21,151	21,255	0.000%
FHLMC 15YR GOLD	6	8/1/21	33,283	33,664	0.000%
FHLMC 20YR GOLD	6.5	10/1/25	43,545	45,877	0.000%
FHLMC 20YR GOLD	5.5	4/1/26	28,627	30,290	0.000%
FHLMC 20YR GOLD	7	8/1/19	656	658	0.000%
FHLMC 30YR GOLD	6	2/1/36	20,995	22,912	0.000%
FHLMC ARM	4.53	10/1/36	198,660	209,282	0.001%
FHLMC ARM	4.34	10/1/36	164,327	169,768	0.001%
FHLMC ARM	4.78	11/1/35	40,191	42,341	0.000%
FHLMC ARM	4.85	11/1/36	204,354	216,433	0.001%
FHLMC ARM	3.98	1/1/37	293,025	307,588	0.001%
FHLMC ARM	4.88	12/1/36	134,180	141,785	0.001%
FHLMC ARM	3.62	2/1/37	377,931	396,237	0.002%
FHLMC ARM	4.58	3/1/36	307,744	322,458	0.001%
FHLMC ARM	4.48	7/1/35	111,028	116,697	0.000%
FHLMC_ARM	3.47	1/1/36	87,177	90,300	0.000%
FHLMC GOLD	6	10/1/32	10,819	11,635	0.000%
FHLMC GOLD	5.5	10/1/38	3,108,204	3,331,837	0.013%
FHLMC GOLD	4.5	10/1/39	3,019,821	3,162,878	0.012%
FHLMC GOLD	4	10/1/40	450,546	460,823	0.002%
FHLMC GOLD	4	10/1/40	328,622	338,131	0.001%
FHLMC GOLD	4.5	10/1/40	1,824,562	1,910,999	0.007%
FHLMC GOLD	4.5	10/1/41	15,159,695	15,876,954	0.061%
FHLMC GOLD	3.5	10/1/42	27,366,649	27,576,739	0.106%
FHLMC GOLD	5	11/1/33	119,050	127,154	0.000%
FHLMC GOLD	5	11/1/33	67,584	72,133	0.000%
FHLMC GOLD	5	11/1/33	81,405	86,947	0.000%
FHLMC GOLD	5	11/1/33	51,020	54,122	0.000%
FHLMC GOLD	4	11/1/40	367,068	377,668	0.001%
FHLMC GOLD	4	11/1/40	1,978,137	2,035,371	0.008%
FHLMC GOLD	3.5	11/1/42	59,464,329	59,920,822	0.231%
FHLMC GOLD	3.5	11/1/42	11,305,158	11,370,671	0.044%
FHLMC GOLD	5.5	1/1/39	2,940,373	3,157,075	0.012%
FHLMC GOLD	5.5	1/1/39	1,759,115	1,901,880	0.007%
FHLMC GOLD	4	1/1/41	30,874	31,767	0.000%
FHLMC GOLD	4	1/1/41	6,643,620	6,835,853	0.026%
FHLMC GOLD	3.5	1/1/44	46,023,461	46,376,711	0.178%
FHLMC GOLD	6	12/1/33	2,591,681	2,829,741	0.011%
FHLMC GOLD	6	12/1/33	4,282	4,675	0.000%
FHLMC GOLD	6	12/1/33	33,431	35,953	0.000%
FHLMC GOLD	5	12/1/35	958,918	1,017,894	0.004%
FHLMC GOLD	6	12/1/36	43,448	47,443	0.000%

FHLMC GOLD	5.5	12/1/39	1,352,357	1,449,083	0.006%
FHLMC GOLD	4.5	12/1/39	2,731,760	2,860,849	0.011%
FHLMC GOLD	4	12/1/40	104,543	107,568	0.000%
FHLMC GOLD	4	12/1/40	2,247,409	2,312,388	0.009%
FHLMC GOLD	3	12/1/42	30,555,622	30,047,207	0.116%
FHLMC GOLD	6.5	2/1/36	229,592	250,398	0.001%
FHLMC GOLD	6.5	2/1/36	7,466	8,241	0.000%
FHLMC GOLD	4	2/1/41	5,668,172	5,831,985	0.022%
FHLMC GOLD	3	2/1/43	3,230,153	3,169,246	0.012%
FHLMC GOLD	5	3/1/40	1,642,198	1,739,445	0.007%
FHLMC GOLD	3	3/1/43	991,593	972,963	0.004%
FHLMC GOLD	3	3/1/43	533,952	523,907	0.002%
FHLMC GOLD	3.5	3/1/44	8,917,290	8,969,068	0.035%
FHLMC GOLD	3.5	3/1/46	101,070,500	101,533,455	0.391%
FHLMC GOLD	7	4/1/32	3,316	3,764	0.000%
FHLMC GOLD	6.5	4/1/37	1,153,684	1,283,772	0.005%
FHLMC GOLD	5	4/1/40	2,006,930	2,127,331	0.008%
FHLMC GOLD	5	4/1/40	178,157	188,625	0.001%
FHLMC GOLD	4.5	5/1/40	1,209,757	1,267,060	0.005%
FHLMC GOLD	4.5	5/1/42	2,772,189	2,882,308	0.011%
FHLMC GOLD	4.5	5/1/42	11,237,051	11,768,708	0.045%
FHLMC GOLD	7	6/1/32	19,729	20,182	0.000%
FHLMC GOLD	7	6/1/32	3,996	4,083	0.000%
FHLMC GOLD	4.5	6/1/39	3,882,098	4,062,727	0.016%
FHLMC GOLD	5	7/1/33	6,143	6,519	0.000%
FHLMC GOLD	6	7/1/34	42,513	46,418	0.000%
FHLMC GOLD	5	7/1/40	987,589	1,044,340	0.004%
FHLMC GOLD	2.5	7/1/43	1,354,142	1,281,537	0.005%
FHLMC GOLD	7	8/1/31	189	194	0.000%
FHLMC GOLD	5	8/1/35	165,726	175,797	0.001%
FHLMC GOLD	6	8/1/38	1,044,913	1,141,095	0.004%
FHLMC GOLD	6	8/1/38	1,293,609	1,412,595	0.005%
FHLMC GOLD	4.5	8/1/40	1,926,357	2,017,608	0.008%
FHLMC GOLD	5	8/1/40	1,786,880	1,891,878	0.007%
FHLMC GOLD	4	8/1/45	3,209,691	3,278,070	0.013%
FHLMC GOLD	5	9/1/33	2,178	2,280	0.000%
FHLMC GOLD	5	9/1/35	1,653,787	1,744,503	0.007%
FHLMC GOLD	5	9/1/35	300,404	318,850	0.001%
FHLMC GOLD	6.5	9/1/39	594,715	664,350	0.003%
FHLMC GOLD	3.5	9/1/42	5,865,426	5,899,617	0.023%
FHLM Gold	4	12/1/41	7,793,366	8,018,908	0.031%
FHLM GOLD 30YR M	7	12/1/24	1,243	1,303	0.000%
FHLM GOLD 30YR M	7	3/1/24	915	951	0.000%
FHLM GOLD 30YR M	7	6/1/25	1,032	1,072	0.000%
FHR 4448 JA	4	11/15/36	583,548	594,577	0.002%
FHS 199 PO	0	8/1/28	18,144	16,326	0.000%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	28,990,000	28,641,250	0.110%
FIRST ABU DHABI BK PJSC	5.25	12/17/67	10,000,000	10,025,440	0.039%
FIRSTENERGY CORP	3.9	7/15/27	69,410,000	67,221,572	0.259%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	61,885,000	62,783,137	0.242%
FL HURRICANE CATASTROPHE FD SR A	3	7/1/20	23,880,000	23,911,283	0.092%
FL ST BRD OF ADMIN FIN CORP TXBL SER A	2.16	7/1/19	9,885,000	9,856,334	0.038%
FMG RESOURCES AUG 2006 144A	5.13	5/15/24	14,765,000	13,694,538	0.053%
FNMA	6	2/1/36	18,416	20,084	0.000%
FNMA	5.5	4/1/34	79,762	85,922	0.000%
FNMA 15YR	5.5	10/1/19	323	323	0.000%
FNMA 15YR	5.5	10/1/19	3,568	3,574	0.000%
FNMA 15YR	5.5	10/1/19	9,492	9,489	0.000%
FNMA 15YR	4.5	10/1/20	126,925	129,655	0.000%
FNMA 15YR	5	10/1/20	32,521	33,120	0.000%
FNMA 15YR	5	10/1/21	100,108	101,865	0.000%
FNMA 15YR	6	10/1/21	1,160	1,176	0.000%
FNMA 15YR	5.5	10/1/21	12,066	12,170	0.000%
FNMA 15YR	6	10/1/21	53	53	0.000%
FNMA 15YR	4.5	10/1/26	423,031	435,473	0.002%
FNMA 15YR	3	10/1/29	7,611,960	7,619,529	0.029%
FNMA 15YR	3	10/1/30	3,238,301	3,241,527	0.012%
FNMA 15YR	5.5	11/1/19	751	753	0.000%
FNMA 15YR	6	11/1/21	17,729	17,967	0.000%
FNMA 15YR	3	11/1/27	7,434,988	7,460,633	0.029%
FNMA 15YR	3.5	11/1/32	35,704,036	36,206,256	0.139%
FNMA 15YR	5	1/1/20	9,060	9,210	0.000%

FNMA 15YR	5.5	1/1/21	2,069	2,074	0.000%
FNMA 15YR	5.5	1/1/21	15,121	15,271	0.000%
FNMA 15YR	5.5	1/1/21	8,781	8,817	0.000%
FNMA 15YR	5.5	1/1/21	2,041	2,055	0.000%
FNMA 15YR	5.5	1/1/22	11,496	11,633	0.000%
FNMA 15YR	5.5	1/1/22	24,368	24,733	0.000%
FNMA 15YR	5	12/1/19	67,865	68,987	0.000%
FNMA 15YR	4.5	12/1/20	1,505	1,532	0.000%
FNMA 15YR	5.5	12/1/20	18,600	18,815	0.000%
FNMA 15YR	6	12/1/21	2,133	2,163	0.000%
FNMA 15YR	5.5	12/1/21	18,969	19,176	0.000%
FNMA 15YR	6	12/1/21	1,455	1,498	0.000%
FNMA 15YR	6	12/1/21	56,531	57,237	0.000%
FNMA 15YR	6	12/1/21	13,701	13,878	0.000%
FNMA 15YR	6	12/1/21	856	867	0.000%
FNMA 15YR	5.5	2/1/19	2,050	2,047	0.000%
FNMA 15YR	5.5	2/1/21	9,047	9,136	0.000%
FNMA 15YR	5.5	2/1/21	21,315	21,529	0.000%
FNMA 15YR	5.5	2/1/21	25,038	25,302	0.000%
FNMA 15YR	5.5	2/1/23	23,033	23,805	0.000%
FNMA 15YR	5	3/1/20	95,810	97,393	0.000%
FNMA 15YR	6	3/1/21	65,903	67,055	0.000%
FNMA 15YR	5.5	3/1/21	541	541	0.000%
FNMA 15YR	5.5	3/1/21	10,319	10,402	0.000%
FNMA 15YR	6	3/1/21	3,982	4,019	0.000%
FNMA 15YR	5.5	3/1/21	16,484	16,569	0.000%
FNMA 15YR	6	3/1/22	14,979	15,170	0.000%
FNMA 15YR	5	3/1/23	674,439	685,583	0.003%
FNMA 15YR	5	3/1/25	3,317,875	3,391,387	0.013%
FNMA 15YR	5.5	4/1/19	17	17	0.000%
FNMA 15YR	5	4/1/20	62,702	63,738	0.000%
FNMA 15YR	5.5	4/1/21	19,155	19,330	0.000%
FNMA 15YR	5.5	4/1/21	6,568	6,613	0.000%
FNMA 15YR	5.5	4/1/21	449	449	0.000%
FNMA 15YR	5.5	4/1/21	14,661	14,821	0.000%
FNMA 15YR	6	4/1/21	6,673	6,743	0.000%
FNMA 15YR	5.5	4/1/21	7,517	7,549	0.000%
FNMA 15YR	5.5	4/1/21	24,681	24,817	0.000%
FNMA 15YR	5.5	4/1/21	82,524	83,618	0.000%
FNMA 15YR	6	4/1/22	1,933	1,971	0.000%
FNMA 15YR	4.5	4/1/26	5,266,068	5,421,044	0.021%
FNMA 15YR	4.5	4/1/26	4,356,150	4,484,459	0.017%
FNMA 15YR	4.5	5/1/19	5,769	5,872	0.000%
FNMA 15YR	5.5	5/1/19	335	334	0.000%
FNMA 15YR	6	5/1/21	22,548	23,001	0.000%
FNMA 15YR	5.5	5/1/21	9,057	9,184	0.000%
FNMA 15YR	6	5/1/21	1,122	1,133	0.000%
FNMA 15YR	5.5	5/1/21	21,732	21,979	0.000%
FNMA 15YR	5.5	5/1/21	2,788	2,816	0.000%
FNMA 15YR	6	5/1/21	8,970	9,067	0.000%
FNMA 15YR	5.5	5/1/21	11,658	11,766	0.000%
FNMA 15YR	5.5	5/1/21	8,165	8,246	0.000%
FNMA 15YR	6	5/1/21	4,170	4,208	0.000%
FNMA 15YR	5.5	5/1/21	39,989	40,402	0.000%
FNMA 15YR	5	5/1/21	16,506	16,779	0.000%
FNMA 15YR	4.5	5/1/22	7,375	7,508	0.000%
FNMA 15YR	6	5/1/22	13,968	14,252	0.000%
FNMA 15YR	5.5	5/1/22	53,351	54,292	0.000%
FNMA 15YR	2.5	5/1/30	7,619,044	7,460,786	0.029%
FNMA 15YR	3.5	5/1/33	42,663,370	43,192,611	0.166%
FNMA 15YR	5.5	6/1/20	2,819	2,824	0.000%
FNMA 15YR	6	6/1/21	12,133	12,303	0.000%
FNMA 15YR	6	6/1/21	3,941	3,990	0.000%
FNMA 15YR	6	6/1/22	64,101	65,072	0.000%
FNMA 15YR	5.5	6/1/22	11,647	11,839	0.000%
FNMA 15YR	6	6/1/22	9,843	9,862	0.000%
FNMA 15YR	3	6/1/27	4,073,885	4,087,931	0.016%
FNMA 15YR	5.5	7/1/19	1,010	1,009	0.000%
FNMA 15YR	5.5	7/1/19	2,684	2,682	0.000%
FNMA 15YR	5.5	7/1/19	4,379	4,377	0.000%
FNMA 15YR	5.5	7/1/21	8,909	9,015	0.000%
FNMA 15YR	5.5	7/1/21	726	734	0.000%

FNMA 15YR	6	7/1/21	3,086	3,119	0.000%
FNMA 15YR	6	7/1/22	604	615	0.000%
FNMA 15YR	6	7/1/22	10,701	10,974	0.000%
FNMA 15YR	3	7/1/30	16,366,113	16,382,407	0.063%
FNMA 15YR	5.5	8/1/19	8,831	8,838	0.000%
FNMA 15YR	5.5	8/1/19	3,706	3,704	0.000%
FNMA 15YR	5.5	8/1/19	6,753	6,759	0.000%
FNMA 15YR	6	8/1/21	23,728	24,005	0.000%
FNMA 15YR	6	8/1/21	2,728	2,767	0.000%
FNMA 15YR	6	8/1/21	2,408	2,439	0.000%
FNMA 15YR	5.5	8/1/21	1,352	1,368	0.000%
FNMA 15YR	5.5	8/1/21	2,900	2,927	0.000%
FNMA 15YR	5.5	8/1/21	4,343	4,347	0.000%
FNMA 15YR	6	8/1/21	2,325	2,356	0.000%
FNMA 15YR	6	8/1/21	4,897	4,965	0.000%
FNMA 15YR	6	8/1/22	8,116	8,256	0.000%
FNMA 15YR	6	8/1/22	76,735	77,519	0.000%
FNMA 15YR	3	8/1/32	7,850,087	7,838,578	0.030%
FNMA 15YR	5.5	9/1/19	1,871	1,875	0.000%
FNMA 15YR	6	9/1/19	53	53	0.000%
FNMA 15YR	5.5	9/1/19	11,935	11,950	0.000%
FNMA 15YR	5	9/1/19	180,702	183,688	0.001%
FNMA 15YR	5.5	9/1/19	5,516	5,516	0.000%
FNMA 15YR	5.5	9/1/23	184,035	189,271	0.001%
FNMA 15 YR TBA JAN	2.5	1/1/27	46,955,000	45,857,749	0.176%
FNMA 20 YR	6.5	8/1/27	63,227	68,285	0.000%
FNMA 20YR	3	11/1/36	19,078,648	18,894,409	0.073%
FNMA 20YR	3	11/1/36	22,884,712	22,663,719	0.087%
FNMA 20YR	3.5	1/1/36	26,815,158	27,322,622	0.105%
FNMA 20YR	3	12/1/36	29,514,160	29,229,140	0.112%
FNMA 20YR	3.5	2/1/35	2,910,361	2,949,235	0.011%
FNMA 30 yr	3.5	10/1/42	14,739,219	14,830,976	0.057%
FNMA 30 yr	3.5	10/1/43	5,849,601	5,885,992	0.023%
FNMA 30 yr	3.5	11/1/43	11,860,015	11,933,943	0.046%
FNMA 30 yr	3.5	1/1/43	14,925,219	15,018,541	0.058%
FNMA 30 yr	3	1/1/43	324,219	318,784	0.001%
FNMA 30 yr	3.5	1/1/44	9,864,492	9,925,989	0.038%
FNMA 30 yr	3.5	1/1/44	15,620,211	15,717,329	0.060%
FNMA 30 yr	3.5	12/1/44	9,001,203	9,056,842	0.035%
FNMA 30 yr	3	2/1/43	506,703	498,186	0.002%
FNMA 30 yr	3	3/1/43	978,789	962,371	0.004%
FNMA 30 yr	3	3/1/43	458,966	451,256	0.002%
FNMA 30 yr	3	3/1/43	4,859,748	4,778,058	0.018%
FNMA 30 yr	3.5	3/1/43	47,775,062	48,072,424	0.185%
FNMA 30 yr	3	4/1/33	244,083	238,252	0.001%
FNMA 30 yr	3	4/1/43	351,116	345,230	0.001%
FNMA 30 yr	3	4/1/45	1,112,156	1,092,534	0.004%
FNMA 30 yr	3.5	5/1/43	7,551,926	7,599,104	0.029%
FNMA 30 yr	3.5	6/1/42	4,104,048	4,129,614	0.016%
FNMA 30 yr	3.5	6/1/42	6,576,377	6,617,313	0.025%
FNMA 30 yr	3.5	7/1/42	13,403,638	13,487,016	0.052%
FNMA 30 yr	3.5	7/1/42	5,572,332	5,606,993	0.022%
FNMA 30 yr	3.5	8/1/42	11,180,314	11,249,865	0.043%
FNMA 30 yr	3	8/1/43	12,025,386	11,823,458	0.045%
FNMA 30 yr	3.5	9/1/42	6,694,406	6,736,037	0.026%
FNMA 30 yr	3	9/1/44	2,630,667	2,586,483	0.010%
FNMA 30 YR	7	10/1/29	474	477	0.000%
FNMA 30 YR	5	10/1/33	569,946	605,392	0.002%
FNMA 30 YR	5.5	10/1/34	879,039	946,417	0.004%
FNMA 30 YR	5	10/1/35	1,808,058	1,920,722	0.007%
FNMA 30 YR	6.5	10/1/35	1,733,315	1,952,493	0.008%
FNMA 30 YR	5.5	10/1/36	1,036,116	1,115,173	0.004%
FNMA 30 YR	6.5	10/1/36	8,716	9,823	0.000%
FNMA 30 YR	6.5	10/1/36	20,897	22,740	0.000%
FNMA 30 YR	6.5	10/1/36	9,489	10,464	0.000%
FNMA 30 YR	6.5	10/1/36	179,250	201,628	0.001%
FNMA 30 YR	6.5	10/1/36	20,342	23,037	0.000%
FNMA 30 YR	6.5	10/1/37	39,942	44,203	0.000%
FNMA 30 YR	6.5	10/1/37	104,737	114,372	0.000%
FNMA 30 YR	6.5	10/1/37	9,824	10,544	0.000%
FNMA 30 YR	6.5	10/1/37	44,314	49,846	0.000%
FNMA 30 YR	6.5	10/1/37	15,140	16,249	0.000%



FNMA 30 YR	6.5	10/1/37	74,183	83,858	0.000%
FNMA 30 YR	6.5	10/1/37	73,472	78,855	0.000%
FNMA 30 YR	6.5	10/1/37	1,513,319	1,713,231	0.007%
FNMA 30 YR	6	10/1/38	1,280,424	1,400,692	0.005%
FNMA 30 YR	6	10/1/39	2,435,112	2,638,844	0.010%
FNMA 30 YR	4.5	10/1/39	125,228	131,191	0.001%
FNMA 30 YR	4.5	10/1/39	71,521	74,927	0.000%
FNMA 30 YR	6	10/1/39	2,466,199	2,685,855	0.010%
FNMA 30 YR	6	10/1/39	31,080	33,905	0.000%
FNMA 30 YR	6	10/1/40	1,965,867	2,145,470	0.008%
FNMA 30 YR	4	10/1/41	4,835,925	4,974,186	0.019%
FNMA 30 YR	4.5	10/1/41	2,415,448	2,531,215	0.010%
FNMA 30 YR	4.5	10/1/41	923,052	965,167	0.004%
FNMA 30 YR	3	10/1/42	7,727,896	7,609,792	0.029%
FNMA 30 YR	3	10/1/42	6,103,403	6,012,290	0.023%
FNMA 30 YR	3	10/1/42	14,794,183	14,569,808	0.056%
FNMA 30 YR	3	10/1/46	5,419,489	5,326,788	0.020%
FNMA 30 YR	3	10/1/46	5,495,441	5,367,594	0.021%
FNMA 30 YR	3	10/1/46	102,602,763	100,369,929	0.386%
FNMA 30 YR	3	10/1/46	37,640,426	36,798,127	0.142%
FNMA 30 YR	7	11/1/29	865	892	0.000%
FNMA 30 YR	6.5	11/1/32	7,227	8,039	0.000%
FNMA 30 YR	6	11/1/32	554,166	604,259	0.002%
FNMA 30 YR	6	11/1/34	388,043	423,428	0.002%
FNMA 30 YR	5.5	11/1/34	2,916,928	3,142,638	0.012%
FNMA 30 YR	6	11/1/34	33,233	36,018	0.000%
FNMA 30 YR	5.5	11/1/34	609,770	648,708	0.002%
FNMA 30 YR	5.5	11/1/35	947	1,020	0.000%
FNMA 30 YR	5.5	11/1/35	2,205,731	2,377,369	0.009%
FNMA 30 YR	5	11/1/35	1,774,117	1,884,705	0.007%
FNMA 30 YR	6	11/1/36	13,186	14,390	0.000%
FNMA 30 YR	5.5	11/1/36	1,259,808	1,357,661	0.005%
FNMA 30 YR	5.5	11/1/36	7,389	7,952	0.000%
FNMA 30 YR	6.5	11/1/36	21,235	23,136	0.000%
FNMA 30 YR	6.5	11/1/36	155,270	174,326	0.001%
FNMA 30 YR	6.5	11/1/36	21,493	23,115	0.000%
FNMA 30 YR	6.5	11/1/37	233,684	259,018	0.001%
FNMA 30 YR	6	11/1/37	13,318	14,294	0.000%
FNMA 30 YR	6.5	11/1/37	263,634	287,533	0.001%
FNMA 30 YR	6	11/1/38	1,099,206	1,198,928	0.005%
FNMA 30 YR	4.5	11/1/39	1,451,908	1,521,138	0.006%
FNMA 30 YR	4.5	11/1/40	1,187,841	1,244,785	0.005%
FNMA 30 YR	4	11/1/40	25,485,599	26,214,020	0.101%
FNMA 30 YR	4	11/1/40	4,630,635	4,762,987	0.018%
FNMA 30 YR	4.5	11/1/40	9,292,532	9,736,379	0.037%
FNMA 30 YR	4	11/1/40	222,293	228,646	0.001%
FNMA 30 YR	4	11/1/41	4,207,025	4,327,300	0.017%
FNMA 30 YR	2.5	11/1/42	605,066	572,173	0.002%
FNMA 30 YR	3	11/1/42	2,224,011	2,190,454	0.008%
FNMA 30 YR	4	11/1/43	37,819,386	38,899,817	0.150%
FNMA 30 YR	5	11/1/44	2,978,501	3,162,480	0.012%
FNMA 30 YR	3.5	11/1/45	34,446,979	34,571,989	0.133%
FNMA 30 YR	4	11/1/45	4,005,101	4,088,810	0.016%
FNMA 30 YR	3	11/1/46	25,222,759	24,658,344	0.095%
FNMA 30 YR	3	11/1/46	16,590,629	16,219,379	0.062%
FNMA 30 YR	3	11/1/46	11,269,025	11,027,337	0.042%
FNMA 30 YR	3	11/1/46	17,507,634	17,132,146	0.066%
FNMA 30 YR	3	11/1/46	7,677,391	7,512,737	0.029%
FNMA 30 YR	3	11/1/46	1,463,634	1,432,243	0.006%
FNMA 30 YR	3	11/1/46	80,410,001	78,510,947	0.302%
FNMA 30 YR	4.5	11/1/47	5,951,053	6,231,284	0.024%
FNMA 30 YR	6.5	1/1/34	936,857	1,048,973	0.004%
FNMA 30 YR	6	1/1/35	4,463	4,792	0.000%
FNMA 30 YR	6	1/1/35	2,460	2,640	0.000%
FNMA 30 YR	5.5	1/1/36	2,485,610	2,678,241	0.010%
FNMA 30 YR	5.5	1/1/36	3,005,752	3,238,417	0.012%
FNMA 30 YR	6	1/1/36	199,227	215,053	0.001%
FNMA 30 YR	6	1/1/36	125,267	136,415	0.001%
FNMA 30 YR	5.5	1/1/36	1,387,528	1,495,385	0.006%
FNMA 30 YR	5.5	1/1/37	866,025	933,305	0.004%
FNMA 30 YR	6	1/1/37	23,749	25,888	0.000%
FNMA 30 YR	6.5	1/1/37	18,805	20,182	0.000%

FNMA 30 YR	6.5	1/1/37	80,988	89,129	0.000%
FNMA 30 YR	6.5	1/1/37	1,644	1,856	0.000%
FNMA 30 YR	5.5	1/1/39	360,153	387,414	0.001%
FNMA 30 YR	4.5	1/1/40	18,338,303	19,211,716	0.074%
FNMA 30 YR	6	1/1/40	325,855	355,624	0.001%
FNMA 30 YR	4	1/1/41	6,966,785	7,165,917	0.028%
FNMA 30 YR	4	1/1/41	2,497,848	2,569,244	0.010%
FNMA 30 YR	4.5	1/1/41	10,464	10,965	0.000%
FNMA 30 YR	4	1/1/41	8,527,984	8,771,742	0.034%
FNMA 30 YR	4	1/1/41	3,155,524	3,245,643	0.012%
FNMA 30 YR	4.5	1/1/41	660,912	692,525	0.003%
FNMA 30 YR	4	1/1/42	6,501,894	6,687,640	0.026%
FNMA 30 YR	4.5	1/1/42	1,196,792	1,253,753	0.005%
FNMA 30 YR	2.5	1/1/43	10,190,030	9,661,854	0.037%
FNMA 30 YR	4.5	1/1/44	766,490	798,506	0.003%
FNMA 30 YR	3.5	1/1/46	22,663,482	22,748,048	0.088%
FNMA 30 YR	3.5	1/1/46	48,417,306	48,587,978	0.187%
FNMA 30 YR	3	1/1/47	3,241,241	3,171,639	0.012%
FNMA 30 YR	7	12/1/29	5,238	5,657	0.000%
FNMA 30 YR	5.5	12/1/35	146,622	157,929	0.001%
FNMA 30 YR	5.5	12/1/35	13,182,785	14,242,122	0.055%
FNMA 30 YR	5	12/1/35	673,020	715,021	0.003%
FNMA 30 YR	5.5	12/1/35	278,668	300,282	0.001%
FNMA 30 YR	5	12/1/36	616,407	654,398	0.003%
FNMA 30 YR	5	12/1/36	1,534,185	1,629,856	0.006%
FNMA 30 YR	6.5	12/1/36	72,113	78,518	0.000%
FNMA 30 YR	6.5	12/1/36	9,622	10,500	0.000%
FNMA 30 YR	6	12/1/36	137,723	147,814	0.001%
FNMA 30 YR	6.5	12/1/37	24,292	26,072	0.000%
FNMA 30 YR	6	12/1/38	332,604	362,976	0.001%
FNMA 30 YR	4	12/1/40	5,658,370	5,820,107	0.022%
FNMA 30 YR	4.5	12/1/40	5,715,183	5,988,948	0.023%
FNMA 30 YR	4	12/1/40	11,702,034	12,036,499	0.046%
FNMA 30 YR	4.5	12/1/40	7,496,637	7,856,006	0.030%
FNMA 30 YR	3.5	12/1/41	1,556,757	1,569,338	0.006%
FNMA 30 YR	4	12/1/41	12,665,236	13,027,138	0.050%
FNMA 30 YR	4.5	12/1/41	6,776,443	7,098,682	0.027%
FNMA 30 YR	3.5	12/1/45	145,735,665	146,249,506	0.563%
FNMA 30 YR	3.5	12/1/45	16,569,732	16,628,155	0.064%
FNMA 30 YR	4	12/1/45	49,619,001	50,826,167	0.196%
FNMA 30 YR	4	12/1/45	7,197,342	7,372,445	0.028%
FNMA 30 YR	4	12/1/45	9,624,130	9,823,770	0.038%
FNMA 30 YR	3	12/1/46	38,238,437	37,418,331	0.144%
FNMA 30 YR	3	12/1/46	56,322,878	55,114,910	0.212%
FNMA 30 YR	3	12/1/46	37,180,171	36,348,183	0.140%
FNMA 30 YR	3	12/1/46	56,566,209	55,361,778	0.213%
FNMA 30 YR	3	12/1/46	25,577,229	25,028,669	0.096%
FNMA 30 YR	3	12/1/46	48,034,272	46,959,418	0.181%
FNMA 30 YR	3	12/1/46	9,803,880	9,593,620	0.037%
FNMA 30 YR	3.5	12/1/46	35,808,839	35,911,052	0.138%
FNMA 30 YR	7	2/1/30	1,605	1,637	0.000%
FNMA 30 YR	6	2/1/34	4,384,150	4,781,785	0.018%
FNMA 30 YR	6	2/1/34	133,260	145,398	0.001%
FNMA 30 YR	5.5	2/1/35	1,011,608	1,089,503	0.004%
FNMA 30 YR	5.5	2/1/35	478,132	515,171	0.002%
FNMA 30 YR	5	2/1/36	529,914	562,909	0.002%
FNMA 30 YR	6	2/1/36	110,285	120,280	0.000%
FNMA 30 YR	6.5	2/1/36	12,541	13,460	0.000%
FNMA 30 YR	5	2/1/36	113,525	120,584	0.000%
FNMA 30 YR	6	2/1/37	919,157	996,064	0.004%
FNMA 30 YR	6	2/1/37	880,930	960,839	0.004%
FNMA 30 YR	5	2/1/38	383,482	407,300	0.002%
FNMA 30 YR	6.5	2/1/38	116,226	124,741	0.000%
FNMA 30 YR	5.5	2/1/38	2,367,400	2,550,798	0.010%
FNMA 30 YR	4.5	2/1/40	17,714,718	18,563,820	0.071%
FNMA 30 YR	4.5	2/1/40	66,679	69,875	0.000%
FNMA 30 YR	4	2/1/41	1,084,175	1,115,163	0.004%
FNMA 30 YR	4.5	2/1/41	9,408,037	9,859,029	0.038%
FNMA 30 YR	4	2/1/41	8,561,474	8,806,200	0.034%
FNMA 30 YR	4	2/1/41	4,932,777	5,073,762	0.020%
FNMA 30 YR	4.5	2/1/41	595,763	624,159	0.002%
FNMA 30 YR	4	2/1/41	56,103,675	57,742,293	0.222%

FNMA 30 YR	4.5	2/1/41	78,364	82,121	0.000%
FNMA 30 YR	3	2/1/44	1,718,785	1,689,404	0.006%
FNMA 30 YR	4.5	2/1/45	1,107,738	1,153,872	0.004%
FNMA 30 YR	4	2/1/47	32,034,390	32,700,710	0.126%
FNMA 30 YR	6	3/1/33	438,093	477,850	0.002%
FNMA 30 YR	5	3/1/36	185,252	196,802	0.001%
FNMA 30 YR	5	3/1/36	1,601,605	1,701,358	0.007%
FNMA 30 YR	5	3/1/36	867,311	921,396	0.004%
FNMA 30 YR	6.5	3/1/36	381,239	433,218	0.002%
FNMA 30 YR	6	3/1/36	3,825	4,138	0.000%
FNMA 30 YR	6.5	3/1/37	83,086	94,975	0.000%
FNMA 30 YR	6	3/1/37	718,875	784,374	0.003%
FNMA 30 YR	6.5	3/1/37	28,194	30,436	0.000%
FNMA 30 YR	6.5	3/1/37	13,398	14,380	0.000%
FNMA 30 YR	6	3/1/37	1,237,917	1,350,064	0.005%
FNMA 30 YR	4.5	3/1/40	155,760	163,226	0.001%
FNMA 30 YR	4.5	3/1/41	100,444	105,259	0.000%
FNMA 30 YR	4.5	3/1/41	43,232	45,304	0.000%
FNMA 30 YR	5	3/1/42	3,438,138	3,650,921	0.014%
FNMA 30 YR	2.5	3/1/43	17,026,095	16,143,628	0.062%
FNMA 30 YR	2.5	3/1/43	725,765	688,149	0.003%
FNMA 30 YR	3	3/1/43	34,136,005	33,653,155	0.129%
FNMA 30 YR	3.5	3/1/44	7,141,097	7,195,513	0.028%
FNMA 30 YR	4.5	3/1/46	22,721,247	23,668,932	0.091%
FNMA 30 YR	4	3/1/46	60,871,474	62,171,986	0.239%
FNMA 30 YR	6	4/1/33	413,802	450,851	0.002%
FNMA 30 YR	5.5	4/1/35	1,228,736	1,324,339	0.005%
FNMA 30 YR	5	4/1/35	2,000,292	2,124,472	0.008%
FNMA 30 YR	5	4/1/35	160,378	170,341	0.001%
FNMA 30 YR	6	4/1/35	365,987	399,318	0.002%
FNMA 30 YR	5	4/1/35	478,231	507,954	0.002%
FNMA 30 YR	5.5	4/1/36	380,914	410,408	0.002%
FNMA 30 YR	6	4/1/36	7,206	7,860	0.000%
FNMA 30 YR	6.5	4/1/36	389,800	430,811	0.002%
FNMA 30 YR	6.5	4/1/37	35,893	39,257	0.000%
FNMA 30 YR	7	4/1/37	110,161	115,636	0.000%
FNMA 30 YR	6	4/1/39	3,221,388	3,515,703	0.014%
FNMA 30 YR	6	4/1/39	1,239,212	1,351,644	0.005%
FNMA 30 YR	6	4/1/40	2,371,204	2,587,852	0.010%
FNMA 30 YR	4.5	4/1/41	25,999	27,243	0.000%
FNMA 30 YR	4.5	4/1/41	205,393	215,239	0.001%
FNMA 30 YR	4.5	4/1/42	5,667,244	5,938,890	0.023%
FNMA 30 YR	3.5	4/1/43	3,212,052	3,238,083	0.012%
FNMA 30 YR	3.5	4/1/43	3,471,891	3,495,415	0.013%
FNMA 30 YR	3	4/1/43	62,799,057	61,788,131	0.238%
FNMA 30 YR	3.5	4/1/43	18,073,990	18,213,886	0.070%
FNMA 30 YR	4	4/1/44	15,723,654	16,172,871	0.062%
FNMA 30 YR	4.5	4/1/44	10,565,175	11,006,178	0.042%
FNMA 30 YR	3.5	4/1/46	48,308,463	48,468,790	0.186%
FNMA 30 YR	2.5	4/1/46	70,706	66,754	0.000%
FNMA 30 YR	5.5	5/1/34	555,272	598,319	0.002%
FNMA 30 YR	6	5/1/35	3,146	3,425	0.000%
FNMA 30 YR	5	5/1/36	1,194,632	1,268,889	0.005%
FNMA 30 YR	5.5	5/1/36	54,892	59,130	0.000%
FNMA 30 YR	6.5	5/1/36	13,967	15,077	0.000%
FNMA 30 YR	6.5	5/1/36	27,137	31,005	0.000%
FNMA 30 YR	5.5	5/1/36	242,235	260,987	0.001%
FNMA 30 YR	6	5/1/37	40,844	44,564	0.000%
FNMA 30 YR	6	5/1/37	190,366	207,716	0.001%
FNMA 30 YR	5.5	5/1/37	26,601	28,164	0.000%
FNMA 30 YR	6.5	5/1/37	57,493	62,868	0.000%
FNMA 30 YR	6	5/1/37	2,337,048	2,549,283	0.010%
FNMA 30 YR	6	5/1/38	4,488,025	4,860,836	0.019%
FNMA 30 YR	6.5	5/1/38	334,206	365,682	0.001%
FNMA 30 YR	5.5	5/1/39	1,630,939	1,762,447	0.007%
FNMA 30 YR	5	5/1/40	2,189,286	2,324,154	0.009%
FNMA 30 YR	4.5	5/1/41	12,835,178	13,450,419	0.052%
FNMA 30 YR	6	5/1/42	2,819,142	3,076,706	0.012%
FNMA 30 YR	4	5/1/42	11,008,499	11,323,058	0.044%
FNMA 30 YR	2.5	5/1/43	2,714,837	2,574,117	0.010%
FNMA 30 YR	3	5/1/43	85,946	84,542	0.000%
FNMA 30 YR	4.5	5/1/48	32,898,406	34,477,580	0.133%

FNMA 30 YR	4.5	5/1/48	4,714,960	4,888,138	0.019%
FNMA 30 YR	3	6/1/33	527,920	514,592	0.002%
FNMA 30 YR	5	6/1/35	1,048,530	1,113,609	0.004%
FNMA 30 YR	5	6/1/35	1,037,644	1,102,067	0.004%
FNMA 30 YR	5	6/1/35	2,716,346	2,884,857	0.011%
FNMA 30 YR	5	6/1/35	787,870	836,780	0.003%
FNMA 30 YR	6	6/1/36	2,690,484	2,935,954	0.011%
FNMA 30 YR	6	6/1/37	1,548	1,688	0.000%
FNMA 30 YR	6.5	6/1/37	3,254	3,605	0.000%
FNMA 30 YR	5	6/1/40	2,034,581	2,160,473	0.008%
FNMA 30 YR	5	6/1/40	13,667,251	14,541,686	0.056%
FNMA 30 YR	4.5	6/1/41	2,718,438	2,848,702	0.011%
FNMA 30 YR	3.5	6/1/43	4,442,337	4,478,396	0.017%
FNMA 30 YR	3.5	6/1/43	3,124,777	3,150,139	0.012%
FNMA 30 YR	4	6/1/45	125,197,155	127,912,619	0.492%
FNMA 30 YR	3.5	6/1/46	42,833,793	43,251,793	0.166%
FNMA 30 YR	5	6/1/48	1,124,088	1,186,518	0.005%
FNMA 30 YR	6.5	7/1/32	77,912	87,374	0.000%
FNMA 30 YR	6.5	7/1/32	149,531	164,198	0.001%
FNMA 30 YR	5	7/1/33	974,179	1,034,647	0.004%
FNMA 30 YR	5	7/1/34	358,495	380,744	0.001%
FNMA 30 YR	5	7/1/34	237,643	252,406	0.001%
FNMA 30 YR	5	7/1/35	578,648	614,611	0.002%
FNMA 30 YR	6.5	7/1/36	111,384	127,486	0.000%
FNMA 30 YR	5	7/1/36	648,021	688,529	0.003%
FNMA 30 YR	6.5	7/1/36	37,425	41,703	0.000%
FNMA 30 YR	5.5	7/1/36	6,840	7,370	0.000%
FNMA 30 YR	6	7/1/37	3,125	3,410	0.000%
FNMA 30 YR	5	7/1/37	83,025	88,183	0.000%
FNMA 30 YR	6.5	7/1/37	34,301	36,814	0.000%
FNMA 30 YR	6.5	7/1/37	35,093	37,664	0.000%
FNMA 30 YR	6.5	7/1/37	26,698	29,784	0.000%
FNMA 30 YR	4.5	7/1/39	1,232,593	1,291,279	0.005%
FNMA 30 YR	4.5	7/1/42	2,774,532	2,907,526	0.011%
FNMA 30 YR	4	7/1/42	9,637,858	9,913,133	0.038%
FNMA 30 YR	3.5	7/1/43	9,578,195	9,655,904	0.037%
FNMA 30 YR	3.5	7/1/43	3,923,079	3,945,714	0.015%
FNMA 30 YR	6.5	7/1/44	7,998,709	9,062,909	0.035%
FNMA 30 YR	3.5	7/1/44	7,712,526	7,769,948	0.030%
FNMA 30 YR	5	7/1/45	1,298,466	1,379,503	0.005%
FNMA 30 YR	4	7/1/48	30,905,163	31,520,794	0.121%
FNMA 30 YR	6	8/1/34	527,887	575,849	0.002%
FNMA 30 YR	6.5	8/1/36	30,283	34,833	0.000%
FNMA 30 YR	6.5	8/1/36	60,893	67,704	0.000%
FNMA 30 YR	6.5	8/1/36	16,060	18,023	0.000%
FNMA 30 YR	6.5	8/1/36	59,858	66,870	0.000%
FNMA 30 YR	6.5	8/1/36	8,766	9,409	0.000%
FNMA 30 YR	6.5	8/1/36	8,035	8,805	0.000%
FNMA 30 YR	6.5	8/1/36	9,285	9,968	0.000%
FNMA 30 YR	5.5	8/1/37	1,664,289	1,793,494	0.007%
FNMA 30 YR	5.5	8/1/37	357,186	384,878	0.001%
FNMA 30 YR	6	8/1/37	2,830,307	3,088,724	0.012%
FNMA 30 YR	6.5	8/1/37	16,855	18,983	0.000%
FNMA 30 YR	6	8/1/37	770	826	0.000%
FNMA 30 YR	6.5	8/1/37	11,319	12,193	0.000%
FNMA 30 YR	6.5	8/1/37	40,289	44,109	0.000%
FNMA 30 YR	6.5	8/1/37	117,967	128,151	0.000%
FNMA 30 YR	5.5	8/1/37	1,921,644	2,070,821	0.008%
FNMA 30 YR	5.5	8/1/37	2,444,495	2,634,552	0.010%
FNMA 30 YR	6.5	8/1/38	3,971,138	4,463,422	0.017%
FNMA 30 YR	6	8/1/38	960,496	1,051,109	0.004%
FNMA 30 YR	4.5	8/1/39	1,973,548	2,067,570	0.008%
FNMA 30 YR	4.5	8/1/40	1,902,858	1,994,073	0.008%
FNMA 30 YR	4	8/1/42	34,162,917	35,139,301	0.135%
FNMA 30 YR	3	8/1/43	6,485,792	6,375,180	0.025%
FNMA 30 YR	3.5	8/1/43	4,052,239	4,083,776	0.016%
FNMA 30 YR	5	8/1/45	1,908,904	2,027,424	0.008%
FNMA 30 YR	5	8/1/48	48,418,762	50,753,890	0.195%
FNMA 30 YR	3.5	8/1/56	50,524,063	50,394,387	0.194%
FNMA 30 YR	5.5	9/1/34	44,639	48,061	0.000%
FNMA 30 YR	6.5	9/1/36	98,459	109,691	0.000%
FNMA 30 YR	6.5	9/1/36	30,267	32,877	0.000%

FNMA 30 YR	6.5	9/1/36	12,100	13,134	0.000%
FNMA 30 YR	6.5	9/1/36	35,495	38,096	0.000%
FNMA 30 YR	5.5	9/1/36	555,633	598,715	0.002%
FNMA 30 YR	6	9/1/37	166,116	181,294	0.001%
FNMA 30 YR	6.5	9/1/37	17,383	19,483	0.000%
FNMA 30 YR	6.5	9/1/37	57,768	63,667	0.000%
FNMA 30 YR	6.5	9/1/37	13,506	15,292	0.000%
FNMA 30 YR	6.5	9/1/37	94,781	104,201	0.000%
FNMA 30 YR	6.5	9/1/37	4,142	4,480	0.000%
FNMA 30 YR	6.5	9/1/37	103,006	117,461	0.000%
FNMA 30 YR	6	9/1/38	2,862,368	3,127,243	0.012%
FNMA 30 YR	6	9/1/38	692,800	755,946	0.003%
FNMA 30 YR	5	9/1/39	2,108,843	2,239,734	0.009%
FNMA 30 YR	4.5	9/1/39	2,561,404	2,683,376	0.010%
FNMA 30 YR	4.5	9/1/39	179,322	187,863	0.001%
FNMA 30 YR	6	9/1/39	1,347,035	1,468,952	0.006%
FNMA 30 YR	6	9/1/39	2,254,418	2,459,329	0.009%
FNMA 30 YR	4.5	9/1/40	6,759	7,083	0.000%
FNMA 30 YR	4.5	9/1/40	535,290	560,933	0.002%
FNMA 30 YR	4.5	9/1/40	36,374,371	38,118,012	0.147%
FNMA 30 YR	4	9/1/41	17,186,255	17,677,138	0.068%
FNMA 30 YR	5.5	9/1/41	548,242	590,768	0.002%
FNMA 30 YR	4.5	9/1/42	4,373,293	4,574,822	0.018%
FNMA 30 YR	4	9/1/42	5,629,423	5,790,322	0.022%
FNMA 30 YR	4	9/1/43	33,208,193	34,087,475	0.131%
FNMA 30 YR	3.5	9/1/43	15,363,834	15,488,380	0.060%
FNMA 30 YR	3.5	9/1/45	17,593,951	17,660,520	0.068%
FNMA 30 YR	4	9/1/46	2,957,161	3,019,430	0.012%
FNMA 30 YR	3	9/1/46	406,374	396,780	0.002%
FNMA 30YR	6.5	10/1/28	3,302	3,633	0.000%
FNMA 30YR	4	11/1/40	45,870,283	47,134,881	0.181%
FNMA 30YR	6.5	7/1/32	1,273,917	1,436,022	0.006%
FNMA 30 YR TBA JAN	4	1/1/40	140,765,000	143,539,199	0.552%
FNMA 30 YR TBA JAN	3.5	1/1/41	129,850,000	129,868,039	0.500%
FNMA 30 YR TBA JAN	3	1/1/42	145,160,000	141,649,120	0.545%
FNMA ARM	4.34	12/1/35	83,421	87,444	0.000%
FNMA ARM	4.2	7/1/36	956,851	999,122	0.004%
FNMA ARM	4.62	8/1/36	284,081	297,613	0.001%
FNMA ARM	4.13	9/1/36	1,773	1,783	0.000%
FNMA ARM	4.35	9/1/37	393,697	409,260	0.002%
FNR 1989 69 G	7.6	10/25/19	33	33	0.000%
FNR 2018-44 PC	4	6/25/44	28,467,387	29,246,044	0.113%
FNS 319 2	6.5	2/25/32	59,055	13,163	0.000%
FORDO 2016-C B	1.73	3/15/22	14,105,000	13,833,513	0.053%
FORDO 2016-C C	1.93	4/15/23	9,405,000	9,207,838	0.035%
FREMF 2018-K731 B 144A	3.91	2/25/25	8,375,000	8,312,888	0.032%
GALC 2017-1 A3 144A	2.06	6/22/20	2,785,409	2,772,893	0.011%
GALC 2018-1 A2 144A	2.35	5/15/20	7,761,859	7,735,194	0.030%
GALC 2018-1 A4 144A	2.83	6/17/24	4,205,000	4,192,745	0.016%
GALXY 2018-29A A 144A	3.41	11/15/26	33,860,000	33,723,811	0.130%
GALXY 2018-29A B 144A	4.02	11/15/26	13,100,000	12,807,442	0.049%
GCBSL 2018-39A A1 144A	3.61	10/20/28	40,075,000	39,733,930	0.153%
GE CAPITAL INTL FUNDING	3.37	11/15/25	29,535,000	26,205,431	0.101%
GE CAPITAL INTL FUNDING	4.42	11/15/35	44,325,000	37,306,402	0.144%
GENERAL MOTORS CO	3.39	8/7/20	28,665,000	28,546,757	0.110%
GENERAL MOTORS FINL CO	4	10/6/26	11,785,000	10,543,698	0.041%
GENERAL MOTORS FINL CO	4.2	11/6/21	27,685,000	27,530,601	0.106%
GENERAL MOTORS FINL CO	4.35	4/9/25	11,395,000	10,838,594	0.042%
GFMT 2018-1 A23 144A	3.5	11/25/57	10,124,921	9,976,099	0.038%
GFORT 2016-1 B 144A	2.41	5/17/21	8,100,000	8,074,832	0.031%
GFORT 2016-1 C 144A	2.85	5/17/21	3,300,000	3,294,263	0.013%
GFORT 2018-4 A1 144A	3.5	9/15/23	33,625,000	34,048,813	0.131%
GLP CAPITAL LP / FIN II	5.25	6/1/25	8,830,000	8,763,775	0.034%
GMALT 2016-2 B	2.08	3/20/20	15,310,000	15,284,079	0.059%
GMALT 2016-2 C	2.58	3/20/20	8,840,000	8,828,096	0.034%
GMCAR 2017-1A A3 144A	1.78	10/18/21	14,350,000	14,221,669	0.055%
GMCAR 2017-1A C 144A	2.45	7/17/23	1,800,000	1,774,812	0.007%
GNMA	8	5/15/32	8,210	8,223	0.000%
GNMA	6.5	7/15/31	4,668	5,025	0.000%
GNMA 15 YR	4.5	7/15/26	2,426,532	2,540,212	0.010%
GNMA 30 YR	5	10/15/39	4,124,739	4,372,899	0.017%
GNMA 30 YR	6.5	12/15/31	49,960	53,978	0.000%

GNMA 30 YR	2.5	2/15/43	1,979,284	1,894,816	0.007%
GNMA 30 YR	3.5	2/15/45	2,431,102	2,453,065	0.009%
GNMA 30 YR	7.5	7/15/28	82,979	90,039	0.000%
GNMA 30 YR	7.5	8/15/28	17,346	17,368	0.000%
GNMA 30 YR	7	9/15/27	2,482	2,484	0.000%
GNMA 30 YR	5	9/15/33	1,483,476	1,572,767	0.006%
GNMA 30 YR	5	9/15/39	4,194,819	4,447,971	0.017%
GNMA 30 YR	3	9/15/42	8,014,741	7,922,709	0.030%
GNMA 30 YR	3	9/15/42	48,582,874	48,024,305	0.185%
GNMA 30 YR PLAT	5.5	10/15/38	36,866	39,902	0.000%
GNMA 30 YR PLAT	5	12/15/39	7,811,281	8,283,617	0.032%
GNMA 30 YR PLAT	5	2/15/40	6,747,711	7,222,125	0.028%
GNMA 30 YR PLAT	5	2/15/40	6,754,181	7,229,050	0.028%
GNMA 30 YR PLAT	6	4/15/36	163,144	177,453	0.001%
GNMA 30 YR PLAT	6.5	5/15/29	3,935	4,395	0.000%
GNMA 30 YR PLAT	5	6/15/40	3,883,121	4,116,738	0.016%
GNMA 30 YR PLAT	5.5	7/20/34	188,776	201,586	0.001%
GNMA 30 YR PLAT	3.5	9/15/41	10,018,528	10,133,694	0.039%
GNMA 30 YR PLAT	4.5	9/15/45	4,735,548	4,944,363	0.019%
GNMA II 30 YR	2.5	11/20/42	773,352	748,833	0.003%
GNMA II 30 YR	4	1/20/48	33,499,725	34,319,614	0.132%
GNMA II 30 YR	6	12/20/38	416,547	452,127	0.002%
GNMA II 30 YR	6	12/20/38	3,819,204	4,158,915	0.016%
GNMA II 30 YR	3.5	2/20/46	21,541,344	21,755,466	0.084%
GNMA II 30 YR	3.5	2/20/48	36,916,256	37,118,317	0.143%
GNMA II 30 YR	3.5	2/20/48	15,320,449	15,407,459	0.059%
GNMA II 30 YR	5	3/20/40	1,415,974	1,503,603	0.006%
GNMA II 30 YR	3.5	3/20/43	16,808,089	16,921,001	0.065%
GNMA II 30 YR	5.5	5/20/43	5,881,543	6,268,731	0.024%
GNMA II 30 YR	3.5	6/20/43	12,735,338	12,843,750	0.049%
GNMA II 30 YR	5.5	6/20/44	7,076,230	7,583,627	0.029%
GNMA II 30 YR	5	9/20/47	59,749,072	62,213,588	0.239%
GNMA II TBA JAN	4.5	1/1/39	(32,510,000)	(33,640,526)	(0.129%)
GNMA II TBA JAN	3.5	1/1/41	(35,425,000)	(35,666,587)	(0.137%)
GNMA II TBA JAN	4	1/1/41	51,540,000	52,780,458	0.203%
GNMA II 30 YR	5.5	10/20/32	110,707	118,225	0.000%
GNMA II 30 YR	5	10/20/39	578,687	615,713	0.002%
GNMA II 30 YR	4.5	10/20/40	1,726,552	1,811,774	0.007%
GNMA II 30 YR	5	10/20/40	3,759,789	3,994,398	0.015%
GNMA II 30 YR	4	10/20/41	8,958,563	9,254,274	0.036%
GNMA II 30 YR	3.5	10/20/44	2,228,487	2,248,931	0.009%
GNMA II 30 YR	3.5	10/20/45	4,402,622	4,439,247	0.017%
GNMA II 30 YR	3.5	10/20/45	6,278,808	6,330,919	0.024%
GNMA II 30 YR	5	10/20/47	6,081,274	6,332,113	0.024%
GNMA II 30 YR	4	10/20/48	27,265,868	27,941,141	0.107%
GNMA II 30 YR	7	11/20/28	20,176	22,835	0.000%
GNMA II 30 YR	4.5	11/20/39	1,660,923	1,743,548	0.007%
GNMA II 30 YR	5	11/20/39	3,814,026	4,048,847	0.016%
GNMA II 30 YR	4.5	11/20/40	20,026,056	21,014,248	0.081%
GNMA II 30 YR	3.5	11/20/42	216,707	218,294	0.001%
GNMA II 30 YR	4	11/20/42	597,748	617,261	0.002%
GNMA II 30 YR	3	11/20/46	16,459,129	16,211,155	0.062%
GNMA II 30 YR	5	11/20/47	11,034,787	11,489,948	0.044%
GNMA II 30 YR	4	11/20/48	26,728,549	27,390,515	0.105%
GNMA II 30 YR	5.5	1/20/29	338	358	0.000%
GNMA II 30 YR	6	1/20/34	29,209	31,929	0.000%
GNMA II 30 YR	5.5	1/20/36	12,733,894	13,587,657	0.052%
GNMA II 30 YR	4.5	1/20/41	19,660,926	20,632,133	0.079%
GNMA II 30 YR	2.5	1/20/43	35,142,627	34,028,419	0.131%
GNMA II 30 YR	3	1/20/46	10,551,544	10,421,932	0.040%
GNMA II 30 YR	4	1/20/46	660,319	678,805	0.003%
GNMA II 30 YR	4.5	1/20/46	5,815,742	6,098,653	0.023%
GNMA II 30 YR	3.5	1/20/46	1,114,066	1,122,871	0.004%
GNMA II 30 YR	4.5	1/20/47	8,491,556	8,903,286	0.034%
GNMA II 30 YR	5	1/20/48	35,883,663	37,363,784	0.144%
GNMA II 30 YR	6.5	12/20/33	38,519	43,719	0.000%
GNMA II 30 YR	5.5	12/20/39	125,609	133,918	0.001%
GNMA II 30 YR	2.5	12/20/42	956,198	925,882	0.004%
GNMA II 30 YR	3.5	12/20/42	7,383,098	7,471,987	0.029%
GNMA II 30 YR	3.5	12/20/44	835,333	843,018	0.003%
GNMA II 30 YR	5	12/20/47	39,749,479	41,389,056	0.159%
GNMA II 30 YR	5.5	2/20/35	123,173	131,542	0.001%

GNMA II 30 YR	5.5	2/20/36	198,890	212,286	0.001%
GNMA II 30 YR	4	2/20/41	949,626	980,950	0.004%
GNMA II 30 YR	3.5	2/20/43	39,602,716	40,249,681	0.155%
GNMA II 30 YR	4	2/20/44	29,499,426	30,435,690	0.117%
GNMA II 30 YR	3.5	2/20/45	7,599,388	7,659,745	0.029%
GNMA II 30 YR	3.5	2/20/46	3,881,677	3,912,310	0.015%
GNMA II 30 YR	3	2/20/48	11,247,728	11,069,582	0.043%
GNMA II 30 YR	5.5	3/20/34	98,178	104,861	0.000%
GNMA II 30 YR	4.5	3/20/41	1,798,422	1,887,230	0.007%
GNMA II 30 YR	5	3/20/41	6,238,275	6,606,753	0.025%
GNMA II 30 YR	4.5	3/20/47	50,235,558	52,457,998	0.202%
GNMA II 30 YR	5	4/20/39	3,418,743	3,629,290	0.014%
GNMA II 30 YR	5	4/20/40	954,078	1,011,938	0.004%
GNMA II 30 YR	3.5	4/20/45	1,493,603	1,505,465	0.006%
GNMA II 30 YR	3	4/20/46	11,230,981	11,073,929	0.043%
GNMA II 30 YR	5	4/20/48	4,159,321	4,395,054	0.017%
GNMA II 30 YR	5	4/20/48	4,194,686	4,432,517	0.017%
GNMA II 30 YR	5	5/20/40	2,376,550	2,528,474	0.010%
GNMA II 30 YR	3.5	5/20/45	1,811,763	1,826,081	0.007%
GNMA II 30 YR	3.5	5/20/45	3,742,669	3,772,026	0.015%
GNMA II 30 YR	3.5	5/20/45	1,041,991	1,049,101	0.004%
GNMA II 30 YR	4	5/20/46	44,400,966	45,643,824	0.176%
GNMA II 30 YR	3.5	5/20/46	2,349,787	2,368,156	0.009%
GNMA II 30 YR	3.5	5/20/46	4,758,076	4,790,742	0.018%
GNMA II 30 YR	3	5/20/46	1,588,320	1,566,615	0.006%
GNMA II 30 YR	3	5/20/46	3,484,942	3,439,997	0.013%
GNMA II 30 YR	3.5	5/20/46	776,271	782,315	0.003%
GNMA II 30 YR	5.5	5/20/48	60,689,062	63,561,262	0.245%
GNMA II 30 YR	5	5/20/48	2,888,082	3,051,945	0.012%
GNMA II 30 YR	5	6/20/40	4,361,574	4,688,938	0.018%
GNMA II 30 YR	3.5	6/20/46	4,852,676	4,885,990	0.019%
GNMA II 30 YR	3	6/20/46	7,164,657	7,062,284	0.027%
GNMA II 30 YR	5	6/20/47	12,655,069	13,205,509	0.051%
GNMA II 30 YR	5	7/20/39	855,650	911,664	0.004%
GNMA II 30 YR	4	7/20/42	14,245,026	14,711,452	0.057%
GNMA II 30 YR	3	7/20/46	62,820,443	61,903,123	0.238%
GNMA II 30 YR	3	7/20/46	3,681,433	3,633,954	0.014%
GNMA II 30 YR	3	7/20/46	6,602,725	6,512,242	0.025%
GNMA II 30 YR	3	7/20/46	6,289,287	6,203,679	0.024%
GNMA II 30 YR	3	7/20/46	9,049,222	8,925,776	0.034%
GNMA II 30 YR	3	7/20/46	1,983,620	1,956,513	0.008%
GNMA II 30 YR	3	7/20/46	11,462,199	11,305,557	0.043%
GNMA II 30 YR	5	7/20/47	8,141,388	8,477,202	0.033%
GNMA II 30 YR	4.5	7/20/47	32,543,278	33,696,660	0.130%
GNMA II 30 YR	5	7/20/48	126,878	133,618	0.001%
GNMA II 30 YR	5	7/20/48	4,271,609	4,514,432	0.017%
GNMA II 30 YR	5	7/20/48	13,088,413	13,759,287	0.053%
GNMA II 30 YR	5	7/20/48	3,213,234	3,409,835	0.013%
GNMA II 30 YR	5	8/20/40	523,076	552,221	0.002%
GNMA II 30 YR	3.5	8/20/42	2,157,285	2,183,218	0.008%
GNMA II 30 YR	3	8/20/45	8,160,744	8,055,039	0.031%
GNMA II 30 YR	3	8/20/46	53,707,321	52,947,707	0.204%
GNMA II 30 YR	3	8/20/46	2,965,926	2,923,675	0.011%
GNMA II 30 YR	3	8/20/46	4,477,413	4,416,336	0.017%
GNMA II 30 YR	3	8/20/46	4,766,242	4,704,937	0.018%
GNMA II 30 YR	4.5	8/20/47	9,529,058	9,866,783	0.038%
GNMA II 30 YR	5	8/20/47	14,138,429	14,721,607	0.057%
GNMA II 30 YR	5	8/20/48	4,744,235	5,013,926	0.019%
GNMA II 30 YR	5.5	9/20/34	42,692	45,590	0.000%
GNMA II 30 YR	6	9/20/34	26,977	29,611	0.000%
GNMA II 30 YR	6	9/20/38	798,648	861,991	0.003%
GNMA II 30 YR	4.5	9/20/40	8,517,172	8,936,715	0.034%
GNMA II 30 YR	3.5	9/20/42	9,211,769	9,322,619	0.036%
GNMA II 30 YR	4	9/20/42	744,964	769,222	0.003%
GNMA II 30 YR	3	9/20/46	2,604,796	2,567,790	0.010%
GNMA II 30 YR	3	9/20/46	2,861,849	2,822,809	0.011%
GNMA II 30 YR	5	9/20/48	16,621,432	17,638,432	0.068%
GNR 2010-103 IN	4.5	2/20/39	632,748	25,027	0.000%
GNR 2010-116 NI	4.5	12/20/39	1,325,052	138,863	0.001%
GNR 2010-31 AI	4.5	8/20/38	463,195	15,400	0.000%
GNR 2010-79 IP	4.5	5/20/39	1,771,871	135,539	0.001%
GNR 2011-41 AI	4.5	12/20/39	5,000,468	276,050	0.001%

GNR 2011-88 EI	4.5	11/20/39	822,574	35,950	0.000%
GNR 2012-94 BI	4	5/20/37	18,856,536	2,238,346	0.009%
GNR 2013-24 OI	4	2/20/43	6,818,716	1,408,461	0.005%
GNR 2013-82 IG	3.5	5/20/43	7,260,450	1,540,475	0.006%
GNR 2014-160 DI	3.5	4/20/39	4,170,376	390,456	0.002%
GNR 2017-184 JH	3	12/20/47	20,309,691	20,295,419	0.078%
GNR 2018-8 DA	3	11/20/47	24,233,800	24,101,040	0.093%
GOVT NATL MORTG ASSN	7	3/15/26	1,829	1,830	0.000%
GOVT NATL MORTG ASSN	7	6/15/26	1,115	1,128	0.000%
GOVT NATL MORTG ASSN	8	9/15/27	134,404	146,039	0.001%
GOVT NATL MTG ASSN	8.5	2/15/23	4,498	4,507	0.000%
GOVT NATL MTG ASSN	8.5	3/15/20	343	343	0.000%
GOVT NATL MTG ASSN	7	4/15/26	2,123	2,125	0.000%
GOVT NATL MTG ASSN	7	4/15/26	507	510	0.000%
GOVT NATL MTG ASSN	7	4/15/26	1,730	1,731	0.000%
GOVT NATL MTG ASSN	7	4/15/26	933	972	0.000%
GOVT NATL MTG ASSN	7	4/15/26	787	787	0.000%
GOVT NATL MTG ASSN	6.5	5/15/26	7,140	7,687	0.000%
GOVT NATL MTG ASSN	8.5	6/15/23	2,801	2,807	0.000%
GOVT NATL MTG ASSN	8.5	7/15/21	263	263	0.000%
GOVT NATL MTG ASSN GPM	10.25	11/15/20	11,253	11,285	0.000%
GOVT NATL MTG ASSN I	7	10/15/27	250	251	0.000%
GOVT NATL MTG ASSN I	7	10/15/27	349	361	0.000%
GOVT NATL MTG ASSN I	8	10/15/27	17,185	17,213	0.000%
GOVT NATL MTG ASSN I	8	10/15/27	116,859	127,415	0.000%
GOVT NATL MTG ASSN I	7	10/15/27	88	91	0.000%
GOVT NATL MTG ASSN I	8	11/15/19	352	352	0.000%
GOVT NATL MTG ASSN I	8	11/15/19	734	735	0.000%
GOVT NATL MTG ASSN I	7	11/15/26	1,901	2,083	0.000%
GOVT NATL MTG ASSN I	8.5	1/15/20	511	512	0.000%
GOVT NATL MTG ASSN I	8.5	1/15/23	992	1,001	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	2,866	2,869	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	14,668	15,132	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	3,519	3,522	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	3,729	3,875	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	1,375	1,383	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	2,021	2,033	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	326	326	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	9,237	9,437	0.000%
GOVT NATL MTG ASSN I	7	1/15/24	637	637	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	183	184	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	554	554	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	1,057	1,118	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	2,904	3,062	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	4,716	4,721	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	595	623	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	8,778	8,927	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	1,385	1,407	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	2,978	3,002	0.000%
GOVT NATL MTG ASSN I	7	1/15/26	986	1,000	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	152	155	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	140	140	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	2,859	2,861	0.000%
GOVT NATL MTG ASSN I	7	1/15/28	4,143	4,235	0.000%
GOVT NATL MTG ASSN I	8	12/15/21	709	733	0.000%
GOVT NATL MTG ASSN I	8	12/15/21	1,526	1,537	0.000%
GOVT NATL MTG ASSN I	8	12/15/21	1,284	1,294	0.000%
GOVT NATL MTG ASSN I	7.5	12/15/22	272	273	0.000%
GOVT NATL MTG ASSN I	8.5	2/15/20	219	219	0.000%
GOVT NATL MTG ASSN I	8	2/15/22	521	524	0.000%
GOVT NATL MTG ASSN I	8	2/15/22	1,270	1,271	0.000%
GOVT NATL MTG ASSN I	7.5	2/15/22	89	89	0.000%
GOVT NATL MTG ASSN I	7	2/15/24	69	71	0.000%
GOVT NATL MTG ASSN I	7	2/15/24	438	438	0.000%
GOVT NATL MTG ASSN I	7	2/15/24	1,898	1,914	0.000%
GOVT NATL MTG ASSN I	7	2/15/24	3,388	3,390	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	1,186	1,187	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	14,228	14,990	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	5,369	5,488	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	825	839	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	7,004	7,380	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	4,243	4,307	0.000%



GOVT NATL MTG ASSN I	7	2/15/26	4,399	4,645	0.000%
GOVT NATL MTG ASSN I	7	2/15/26	1,598	1,612	0.000%
GOVT NATL MTG ASSN I	7	3/15/24	787	819	0.000%
GOVT NATL MTG ASSN I	7	3/15/24	1,753	1,769	0.000%
GOVT NATL MTG ASSN I	7	3/15/24	1,312	1,355	0.000%
GOVT NATL MTG ASSN I	7	3/15/24	411	428	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	1,846	1,956	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	1,433	1,509	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	55	55	0.000%
GOVT NATL MTG ASSN I	7	3/15/26	820	866	0.000%
GOVT NATL MTG ASSN I	7	3/15/27	4,617	4,676	0.000%
GOVT NATL MTG ASSN I	7	3/15/27	12,314	12,526	0.000%
GOVT NATL MTG ASSN I	7	3/15/27	32,820	33,477	0.000%
GOVT NATL MTG ASSN I	7	3/15/28	1,000	1,068	0.000%
GOVT NATL MTG ASSN I	8	4/15/22	764	780	0.000%
GOVT NATL MTG ASSN I	8	4/15/22	2,646	2,650	0.000%
GOVT NATL MTG ASSN I	8	4/15/22	977	984	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	4,527	4,727	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	670	696	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	2,743	2,759	0.000%
GOVT NATL MTG ASSN I	7	4/15/24	9,351	9,357	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	7,727	7,844	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	56	56	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	469	494	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	605	606	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	82	82	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	211	211	0.000%
GOVT NATL MTG ASSN I	7	4/15/26	1,863	1,874	0.000%
GOVT NATL MTG ASSN I	7	4/15/27	514	515	0.000%
GOVT NATL MTG ASSN I	8.5	5/15/23	1,315	1,318	0.000%
GOVT NATL MTG ASSN I	7	5/15/24	812	813	0.000%
GOVT NATL MTG ASSN I	7	5/15/24	1,548	1,608	0.000%
GOVT NATL MTG ASSN I	7	5/15/24	150	152	0.000%
GOVT NATL MTG ASSN I	7	5/15/24	276	276	0.000%
GOVT NATL MTG ASSN I	7	5/15/24	3,574	3,577	0.000%
GOVT NATL MTG ASSN I	7	5/15/24	2,129	2,134	0.000%
GOVT NATL MTG ASSN I	7	5/15/26	45	47	0.000%
GOVT NATL MTG ASSN I	8	6/15/22	307	308	0.000%
GOVT NATL MTG ASSN I	8	6/15/22	276	287	0.000%
GOVT NATL MTG ASSN I	7	6/15/24	4,155	4,300	0.000%
GOVT NATL MTG ASSN I	7	6/15/26	2,889	3,050	0.000%
GOVT NATL MTG ASSN I	7	7/15/24	905	906	0.000%
GOVT NATL MTG ASSN I	7	7/15/24	13,525	13,537	0.000%
GOVT NATL MTG ASSN I	7	8/15/24	12,152	12,161	0.000%
GOVT NATL MTG ASSN I	7	8/15/27	13,843	14,018	0.000%
GOVT NATL MTG ASSN I	8.5	9/15/22	319	321	0.000%
GOVT NATL MTG ASSN I	8	9/15/22	530	536	0.000%
GOVT NATL MTG ASSN I	7	9/15/24	377	401	0.000%
GOVT NATL MTG ASSN I	7	9/15/27	226	230	0.000%
GOVT NATL MTG ASSN I	7	9/15/27	3,432	3,501	0.000%
GOVT NATL MTG ASSN I	7	9/15/27	836	922	0.000%
GOVT NATL MTG ASSN II	7	12/20/23	4,190	4,350	0.000%
GOVT NATL MTG ASSN II	8.5	9/20/26	350	380	0.000%
GOVT NATL MTG ASSN II30Y	7	5/20/28	13,968	15,799	0.000%
GOVT NATL MTG ASSN I NEW	6.5	1/15/26	5,830	6,277	0.000%
GOVT NATL MTG ASSN I NEW	6.5	2/15/26	11,549	12,435	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	1,243	1,339	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	4,224	4,548	0.000%
GOVT NATL MTG ASSN I NEW	6.5	4/15/26	10	11	0.000%
GOVT NATL MTG ASSN I NEW	6.5	5/15/26	7,830	8,431	0.000%
GOVT NATL MTG ASSOC	7	5/15/26	4,655	4,904	0.000%
GSMBBS 2014-EB1A 2A1 144A	2.46	7/25/44	5,978,271	5,855,479	0.023%
GSMS 2014-GC18 AS	4.38	1/10/47	13,685,000	14,003,480	0.054%
GSMS 2014-GC26 A5	3.63	11/10/47	15,515,000	15,746,805	0.061%
GSMS 2015-GC30 A3	3.12	5/10/50	7,125,000	6,977,964	0.027%
GSMS 2015-GC32 A4	3.76	7/10/48	6,250,000	6,342,885	0.024%
GSMS 2015-GC32 AS	4.02	7/10/48	8,640,000	8,741,070	0.034%
GSMS 2015-GC34 AS	3.91	10/10/48	8,060,000	8,122,684	0.031%
GSMS 2018-FBLU A 144A	3.41	11/15/35	26,980,000	26,866,279	0.103%
GSMS 2018-FBLU D 144A	4.46	11/15/35	33,950,000	33,526,786	0.129%
GTP ACQUISITION PARTNERS 144A	2.35	6/15/20	51,375,000	50,548,715	0.194%
GWT 2017-WOLF A 144A	3.46	9/15/34	48,825,000	47,973,922	0.185%

GWT 2017-WOLF B 144A	3.66	9/15/34	33,675,000	33,198,950	0.128%
HALFMOON PARENT INC 144A	4.38	10/15/28	28,097,000	28,225,431	0.109%
HALFMOON PARENT INC 144A	4.13	11/15/25	77,490,000	77,522,003	0.298%
HALFMOON PARENT INC 144A	4.9	12/15/48	30,520,000	30,035,892	0.116%
HALST 2016-B A4 144A	1.68	4/15/20	1,977,007	1,975,747	0.008%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	26,640,000	27,469,596	0.106%
HESS CORP	4.3	4/1/27	61,270,000	56,078,225	0.216%
HESS CORP	5.8	4/1/47	14,850,000	13,361,184	0.051%
HGVT 2014-AA A 144A	1.77	11/25/26	6,906,279	6,795,837	0.026%
HGVT 2017-AA A 144A	2.66	12/26/28	5,891,545	5,830,526	0.022%
HGVT 2017-AA B 144A	2.96	12/26/28	2,504,348	2,462,175	0.009%
HIGHWOODS REALTY LP	4.13	3/15/28	17,905,000	17,540,132	0.067%
HILT 2018-ORL A 144A	3.23	12/15/34	33,055,000	32,800,767	0.126%
HILT 2018-ORL B 144A	3.51	12/15/34	5,540,000	5,485,722	0.021%
HLA 2014-3A AR 144A	3.57	10/22/25	33,960,000	33,891,293	0.130%
HNGRY 2018-1A AI 144A	4.25	6/20/48	22,708,088	22,961,964	0.088%
HNGRY 2018-1A AII 144A	4.96	6/20/48	28,812,788	29,344,383	0.113%
HOF 2018-1 A1 144A	3.77	6/25/48	6,777,357	6,768,419	0.026%
HONK 2018-1A A2 144A	4.74	4/20/48	3,333,250	3,393,182	0.013%
HPLY 2017-HIT A 144A	3.24	5/8/30	11,655,000	11,483,279	0.044%
HPLY 2017-HIT B 144A	3.57	5/8/30	18,550,000	18,203,646	0.070%
HSBC HOLDINGS PLC	2.65	1/5/22	25,770,000	25,008,522	0.096%
HSBC HOLDINGS PLC	3.95	5/18/24	10,790,000	10,682,100	0.041%
HUMANA INC	3.85	10/1/24	19,350,000	19,057,931	0.073%
HUNT 2016-1 A4	1.93	4/15/22	13,715,000	13,576,979	0.052%
IHPT 2018-STAY B 144A	3.51	1/15/33	3,510,000	3,481,267	0.013%
INDONESIA	4.13	1/15/25	34,500,000	34,031,973	0.131%
INDONESIA 144A	3.7	1/8/22	47,375,000	46,951,278	0.181%
INDONESIA 144A	3.75	4/25/22	29,970,000	29,725,055	0.114%
INTELSAT JACKSON HLDG 144A	9.5	9/30/22	2,355,000	2,684,700	0.010%
INTELSAT JACKSON HLDG TL B3 1L BANKDEBT	6.26	11/27/23	16,610,000	16,046,423	0.062%
INVISTA FINANCE LLC 144A	4.25	10/15/19	14,535,000	14,579,840	0.056%
IPT 2018-INDP B 144A	3.91	7/10/35	12,220,000	12,308,749	0.047%
JIMMY 2017-1A A2I 144A	3.61	7/30/47	11,840,125	11,806,617	0.045%
JOBOSHIO BEV SYS LIQ PROFIT SR B	4.53	1/1/35	11,670,000	12,454,574	0.048%
JPMBB 2014-C22 A4	3.8	9/15/47	15,395,000	15,650,087	0.060%
JPMBB 2014-C24 A5	3.64	11/15/47	12,375,000	12,481,361	0.048%
JPMBB 2014 C25 A5	3.67	11/15/47	3,745,000	3,783,873	0.015%
JPMCC 2013-LC11 A5	2.96	4/15/46	17,110,000	16,840,949	0.065%
JPMCC 2016-JP3 B	3.4	8/15/49	14,495,000	13,697,015	0.053%
JPMCC 2016-NINE B 144A	2.85	10/6/38	11,320,000	10,415,084	0.040%
JPMCC 2018-WPT AFX 144A	4.25	7/5/33	9,860,000	10,234,595	0.039%
JPMCC 2018-WPT BFX 144A	4.55	7/5/33	7,620,000	7,889,896	0.030%
JPMCC 2018-WPT CFX 144A	4.95	7/5/33	11,395,000	11,769,730	0.045%
JPMDB 2016-C4 AS	3.38	12/15/49	15,210,000	14,573,405	0.056%
JPMDB 2017-C5 AS	3.86	3/15/50	15,745,000	15,564,929	0.060%
JPMORGAN CHASE & CO	3.72	10/24/23	140,140,000	140,011,632	0.539%
JPMORGAN CHASE & CO	3.3	4/1/26	23,100,000	22,024,141	0.085%
JPMORGAN CHASE & CO	3.9	7/15/25	13,995,000	13,869,409	0.053%
KAISER FOUNDATION HOSPIT	3.5	4/1/22	14,530,000	14,433,521	0.056%
KCOT 2016-1A A3 144A	1.5	7/15/20	5,072,949	5,040,931	0.019%
KEYSIGHT TECHNOLOGIES	4.55	10/30/24	43,580,000	44,544,425	0.171%
KEYSIGHT TECHNOLOGIES	4.6	4/6/27	16,498,000	16,411,831	0.063%
KIMCO REALTY CORP	2.8	10/1/26	22,695,000	20,421,687	0.079%
KKR 13 A1R 144A	3.24	1/16/28	41,390,000	40,726,846	0.157%
KKR 13 B1R 144A	3.59	1/16/28	11,320,000	10,824,346	0.042%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	10,980,000	15,468,404	0.060%
LBTY 2016-225L A 144A	3.6	2/10/36	13,535,000	13,506,949	0.052%
LONGFOR PROPERTIES	3.88	7/13/22	43,000,000	41,213,522	0.159%
MAD 2015-11MD A 144A	3.55	9/10/35	23,679,000	23,815,052	0.092%
MARTIN MARIETTA MATERIAL	4.25	7/2/24	23,000,000	22,896,500	0.088%
MCMLT 2016-1 A1 144A	2.5	4/25/57	8,658,526	8,471,944	0.033%
MCMLT 2018-1 A1 144A	3.25	5/25/62	27,079,924	26,740,857	0.103%
MD ST TRANS BUILD AMERICA	5.89	7/1/43	6,180,000	7,734,455	0.030%
MET TRANS AUTH NY DED TX BLD AMER	7.34	11/15/39	6,205,000	8,808,184	0.034%
MMAF 2016-AA A4 144A	1.76	1/17/23	21,720,000	21,305,871	0.082%
MMAF 2017-AA A2 144A	1.73	5/18/20	2,426,218	2,422,215	0.009%
MMAF 2017-AA A3 144A	2.04	2/16/22	9,955,000	9,861,723	0.038%
MMAF 2017-B A3 144A	2.21	10/17/22	33,530,000	33,011,972	0.127%
MMAF 2017-B A4 144A	2.41	11/15/24	12,690,000	12,451,319	0.048%
MOHAWK INDUSTRIES INC	3.85	2/1/23	16,064,000	16,059,823	0.062%
MORGAN STANLEY	3.75	2/25/23	63,290,000	63,112,915	0.243%

MPT OPER PARTNERSP/FINL	5	10/15/27	38,365,000	35,008,063	0.135%
MPT OPER PARTNERSP/FINL	5.25	8/1/26	3,460,000	3,261,050	0.013%
MSBAM 2014-C17 B	4.46	8/15/47	20,470,000	20,790,153	0.080%
MSBAM 2015-C22 A4	3.31	4/15/48	6,240,000	6,166,379	0.024%
MSC 2015-MS1 AS	4.03	5/15/48	3,355,000	3,444,921	0.013%
MSC 2017-H1 AS	3.77	6/15/50	20,075,000	19,820,124	0.076%
MSC 2017-H1 B	4.08	6/15/50	9,225,000	9,093,472	0.035%
MSC 2017-H1 C	4.28	6/15/50	22,345,000	21,516,807	0.083%
MST 2018-1A A 144A	3.75	3/25/57	33,068,764	33,357,219	0.128%
MVWOT 2013-1A A 144A	2.15	4/22/30	1,699,222	1,678,666	0.006%
MVWOT 2014-1A A 144A	2.25	9/22/31	7,886,936	7,760,406	0.030%
MVWOT 2017-1A A 144A	2.42	12/20/34	5,497,863	5,387,432	0.021%
MVWOT 2017-1A B 144A	2.75	12/20/34	3,649,782	3,574,304	0.014%
NAVSL 2016-1A A 144A	3.21	2/25/70	50,015,545	49,887,140	0.192%
NAVSL 2017-A A2A 144A	2.88	12/16/58	4,980,000	4,870,735	0.019%
NAVSL 2017-A SUB 144A	3.91	12/16/58	8,525,000	8,437,034	0.032%
NAVSL 2018-2A A2 144A	2.89	3/25/67	50,255,000	50,270,448	0.193%
NAVSL 2018-A A1 144A	2.53	2/18/42	25,135,942	24,953,916	0.096%
NC ST ESTRN MUNI PWR AGY TXBL	2.58	7/1/19	1,865,000	1,861,736	0.007%
NETFLIX INC 144A	4.63	5/15/29	33,980,000	38,153,966	0.147%
NEUB 2015-19A A1R2 144A	3.24	7/15/27	67,400,000	66,807,390	0.257%
NEUB 2017-16SA A 144A	3.29	1/15/28	43,005,000	42,213,180	0.162%
NOVANT HEALTH INC	5.85	11/1/19	8,220,000	8,416,540	0.032%
NRZT 2018-NQM1 A1 144A	3.99	11/25/48	12,829,865	13,019,596	0.050%
NSLT 2005-4 A4	3	3/22/32	30,429,133	29,774,259	0.115%
NSLT 2006-1 A6 144A	3.1	8/23/36	16,173,000	15,772,629	0.061%
NSLT 2008-3 A4	4.33	11/25/24	19,742,245	19,880,612	0.076%
NUMERICABLE GROUP SA 144A	6.25	5/15/24	18,860,000	17,586,950	0.068%
NXP BV/NXP FUNDING LLC 144A	4.88	3/1/24	18,005,000	18,050,013	0.069%
NYC FIN AUTH BUILD AMERICA	5.51	8/1/37	12,450,000	14,619,039	0.056%
NYC MUN WTR SWR BUILD AMERICA	5.95	6/15/42	4,740,000	6,149,913	0.024%
NYC SR H-1 BABS	5.85	6/1/40	15,620,000	19,295,074	0.074%
OCT23 2015-1A A1R 144A	3.29	7/15/27	28,855,000	28,462,095	0.109%
OCT23 2015-1A BR 144A	3.64	7/15/27	23,930,000	23,023,373	0.089%
OCT36 2018-1A A1 144A	3.41	4/15/31	19,000,000	18,629,453	0.072%
OMNICOM GROUP INC	3.65	11/1/24	47,690,000	46,062,388	0.177%
OMNICOM GROUP INC	3.6	4/15/26	20,440,000	19,312,182	0.074%
OMPT 2017-1MKT A 144A	3.61	2/10/32	76,350,000	76,668,593	0.295%
OZLM 2014-7RA A1R 144A	3.46	7/17/29	58,305,000	57,589,027	0.222%
OZLM 2014-8A A1RR 144A	3.63	10/17/29	21,515,000	21,402,916	0.082%
OZLM 2014-8A A2RR 144A	4.26	10/17/29	26,360,000	25,926,626	0.100%
PCT 2016-PLSD A 144A	2.71	4/13/33	48,500,000	47,669,855	0.183%
PERTAMINA PERSERO PT 144A	6.45	5/30/44	28,060,000	29,397,255	0.113%
PERU LNG SRL	5.38	3/22/30	27,000,000	26,258,850	0.101%
PERUSAHAAN GAS NEGARA	5.13	5/16/24	55,000,000	55,091,795	0.212%
PERUSAHAAN LISTRIK NEGAR 144A	5.45	5/21/28	60,500,000	61,420,465	0.236%
PERUSAHAAN PENERBIT SBSN	4.35	9/10/24	14,140,000	14,086,975	0.054%
PETROBRAS GLOBAL FINANCE	7.38	1/17/27	40,950,000	42,158,025	0.162%
PETROLEOS MEXICANOS	5.5	1/21/21	63,345,000	63,203,107	0.243%
PETROLEOS MEXICANOS	6.5	1/23/29	15,855,000	14,812,534	0.057%
PETROLEOS MEXICANOS	4.88	1/24/22	61,330,000	59,858,080	0.230%
PETROLEOS MEXICANOS	4.75	2/26/29	35,125,000	36,898,173	0.142%
PETROLEOS MEXICANOS	6.38	2/4/21	48,585,000	49,240,898	0.189%
PETROLEOS MEXICANOS	5.38	3/13/22	28,255,000	27,817,048	0.107%
PETROLEOS MEXICANOS	5.13	3/15/23	31,835,000	37,812,228	0.145%
PLAINS ALL AMER PIPELINE	3.85	10/15/23	7,460,000	7,151,089	0.028%
PLAINS ALL AMER PIPELINE	4.65	10/15/25	47,605,000	46,290,436	0.178%
PLAINS ALL AMER PIPELINE	2.85	1/31/23	8,445,000	7,948,983	0.031%
PLMRS 2018-2A A1A 144A	3.36	7/16/31	69,765,000	68,819,524	0.265%
PLMRS 2018-2A A2 144A	3.91	7/16/31	13,815,000	13,369,591	0.051%
PLNT 2018-1A A2I 144A	4.26	9/5/48	26,503,575	26,613,830	0.102%
PLNT 2018-1A A2II 144A	4.67	9/5/48	41,870,063	42,401,394	0.163%
PRICELINE GROUP INC/THE	3.65	3/15/25	40,620,000	39,267,557	0.151%
PRICELINE GROUP INC/THE	3.6	6/1/26	51,369,000	49,244,892	0.189%
PRINCIPAL FINANCIAL GROUP	4.7	5/15/55	39,225,000	37,803,094	0.145%
PRK 2017-280P A 144A	3.34	9/15/34	55,500,000	54,945,377	0.211%
PRK 2017-280P B 144A	3.54	9/15/34	22,175,000	21,956,587	0.084%
QVC INC	4.38	3/15/23	41,030,000	39,349,780	0.151%
QVC INC	5.13	7/2/22	18,090,000	18,025,527	0.069%
REGENCY CENTERS LP	3.6	2/1/27	3,095,000	2,957,365	0.011%
REGENCY CENTERS LP	4.4	2/1/47	19,835,000	18,644,424	0.072%
REGENCY CENTERS LP	4.13	3/15/28	10,100,000	9,954,277	0.038%

REI - SECURITY LENDING COLLATERAL			44,518,357	445,183,567	1.713%
RETL 2018-RVP A 144A	3.56	3/15/33	15,317,333	15,286,476	0.059%
REYNOLDS AMERICAN INC	3.25	11/1/22	15,085,000	14,424,096	0.055%
REYNOLDS AMERICAN INC	4	6/12/22	19,655,000	19,438,225	0.075%
REYNOLDS AMERICAN INC	5.85	8/15/45	17,585,000	16,395,480	0.063%
ROYAL BK SCOTLND GRP PLC	3.5	5/15/23	40,780,000	39,110,181	0.150%
ROYAL BK SCOTLND GRP PLC	3.88	9/12/23	26,308,000	25,233,371	0.097%
SABINE PASS LIQUEFACTION	5	3/15/27	92,890,000	93,122,225	0.358%
SABINE PASS LIQUEFACTION	5.75	5/15/24	11,950,000	12,527,544	0.048%
SBA TOWER TRUST 144A	2.9	10/15/19	18,815,000	18,691,441	0.072%
SBA TOWER TRUST 144A	3.16	10/8/20	35,680,000	35,411,066	0.136%
SBA TOWER TRUST 144A	3.87	10/8/24	51,235,000	51,711,844	0.199%
SBA TOWER TRUST 144A	3.17	4/15/22	71,745,000	70,418,865	0.271%
SCRT 2017-2 M1 144A	4	8/25/56	22,845,000	21,826,988	0.084%
SC ST PSA REV TXBL OBLIG SR E	4.32	12/1/27	19,105,000	18,941,461	0.073%
SC ST PUB SVC AUTH TXBL REV SER D	2.39	12/1/23	26,665,000	25,303,218	0.097%
SDART 2015-2 E 144A	4.02	9/15/22	32,910,000	33,031,056	0.127%
SDART 2015-3 E 144A	4.5	6/17/23	25,079,000	25,295,324	0.097%
SDART 2015-5 D	3.65	12/15/21	8,210,000	8,228,365	0.032%
SDART 2016-1 D	4.02	4/15/22	4,190,000	4,228,560	0.016%
SDART 2016-3 C	2.46	3/15/22	4,085,000	4,057,651	0.016%
SDART 2017-1 B	2.1	6/15/21	5,418,028	5,404,918	0.021%
SDART 2017-1 C	2.58	5/16/22	7,115,000	7,075,295	0.027%
SDART 2018-1 C	2.96	3/15/24	8,445,000	8,406,719	0.032%
SDART 2018-2 B	3.03	9/15/22	22,295,000	22,270,045	0.086%
SDART 2018-2 C	3.35	7/17/23	13,705,000	13,718,423	0.053%
SDART 2018-5 B	3.52	12/15/22	16,730,000	16,741,545	0.064%
SEMPRA ENERGY	3.4	2/1/28	7,912,000	7,232,454	0.028%
SEMPRA ENERGY	3.8	2/1/38	21,600,000	18,601,510	0.072%
SEMPRA ENERGY	4	2/1/48	12,590,000	10,567,530	0.041%
SEMPRA ENERGY	3.25	6/15/27	21,759,000	20,072,547	0.077%
SEMT 2018-CH1 A2 144A	3.5	2/25/48	11,616,206	11,584,241	0.045%
SEMT 2018-CH2 A3 144A	4	6/25/48	48,906,246	49,312,398	0.190%
SEMT 2018-CH3 A2 144A	4	8/25/48	45,082,315	45,211,399	0.174%
SEMT 2018-CH4 A2 144A	4	10/25/48	54,926,331	55,674,565	0.214%
SEVEN GENERATIONS ENERGY 144A	5.38	9/30/25	15,260,000	13,848,450	0.053%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	85,869,000	81,439,619	0.313%
SHIRE ACQ INV IRELAND DA	3.2	9/23/26	33,900,000	30,754,453	0.118%
SIGMA ALIMENTOS SA	4.13	5/2/26	19,800,000	18,537,948	0.071%
SLIDE 2018-FUN B 144A	3.71	6/15/31	9,629,933	9,563,452	0.037%
SLIDE 2018-FUN E 144A	4.76	6/15/31	27,792,215	27,486,770	0.106%
SLMA 2008-3 A3	3.49	10/25/21	2,505,639	2,509,365	0.010%
SLMA 2008-4 A4	4.14	7/25/22	14,666,008	14,849,799	0.057%
SLMA 2008-5 A4	4.19	7/25/23	31,020,714	31,517,935	0.121%
SLMA 2008-9 A	3.99	4/25/23	33,190,261	33,363,524	0.128%
SMAT 2016-2US A3A	1.71	3/15/21	37,670,685	37,314,924	0.144%
SMAT 2016-2US A4A	2.05	12/14/22	17,155,000	16,783,371	0.065%
SMB 2015-B A2A 144A	2.98	7/15/27	17,559,476	17,524,798	0.067%
SMB 2016-A A2A 144A	2.7	5/15/31	8,861,357	8,858,925	0.034%
SMB 2016-B A2A 144A	2.43	2/17/32	21,799,450	21,345,214	0.082%
SMB 2016-C A2A 144A	2.34	9/15/34	19,399,774	18,743,988	0.072%
SMB 2018-B A2A 144A	3.6	1/15/37	14,545,000	14,728,520	0.057%
SMB 2018-B A2B 144A	3.18	1/15/37	8,220,000	8,163,709	0.031%
SMB 2018-C A2A 144A	3.63	11/15/35	30,535,000	30,742,262	0.118%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	5,951,000	5,960,016	0.023%
SOLVAY FINANCE (AMERICA) 144A	4.45	12/3/25	34,580,000	34,363,460	0.132%
SOUTHERN CO	3.25	7/1/26	29,550,000	27,587,200	0.106%
SRFC 2014-2A A 144A	2.05	6/20/31	3,379,577	3,375,499	0.013%
SRFC 2014-3A A 144A	2.3	10/20/31	6,674,647	6,635,613	0.026%
SRFC 2015-2A A 144A	2.43	6/20/32	7,564,598	7,457,350	0.029%
SRFC 2015-3A A 144A	2.58	9/20/32	1,533,628	1,518,150	0.006%
SRFC 2016-1A A 144A	3.08	3/21/33	6,081,560	6,050,026	0.023%
SRFC 2017-1A A 144A	2.91	3/20/34	4,225,543	4,186,695	0.016%
STACR 2014-HQ2 M2	4.71	9/25/24	15,089,351	15,405,198	0.059%
STACR 2015-DNA1 M2	4.36	10/25/27	32,991,074	33,397,838	0.128%
STACR 2015-DNA3 M2	5.36	4/25/28	12,914,113	13,266,353	0.051%
STACR 2015-HQ1 M2	4.71	3/25/25	847,762	849,250	0.003%
STACR 2015-HQ2 M2	4.46	5/25/25	17,509,723	17,778,431	0.068%
STACR 2016-DNA1 M2	5.41	7/25/28	11,916,160	12,123,414	0.047%
STACR 2017-DNA1 M1	3.71	7/25/29	6,757,264	6,787,821	0.026%
STACR 2017-DNA3 M1	3.26	3/25/30	8,945,675	8,918,480	0.034%
STACR 2017-HQA2 M1	3.31	12/25/29	3,135,138	3,133,024	0.012%

STACR 2017-HQA2 M2	5.16	12/25/29	7,495,000	7,588,325	0.029%
STACR 2018-DNA1 M1	2.96	7/25/30	32,548,826	32,387,088	0.125%
STACR 2018-DNA2 M1 144A	3.31	12/25/30	68,555,000	68,475,675	0.263%
STACR 2018-DNA2 M2 144A	4.66	12/25/30	25,900,000	25,143,850	0.097%
STACR 2018-DNA3 M 144A	3.26	9/25/48	10,810,000	10,789,163	0.042%
STACR 2018-HQA1 M1	3.21	9/25/30	36,314,695	36,229,654	0.139%
STACR 2018-HQA2 M1 144A	3.26	10/25/48	51,045,000	50,923,615	0.196%
STACR 2018-HQA2 M2 144A	4.81	10/25/48	13,500,000	13,021,646	0.050%
STACR 2018-HRP2 M1 144A	3.36	2/25/47	14,220,000	14,200,015	0.055%
STACR 2018-HRP2 M2 144A	3.76	2/25/47	21,540,000	21,546,621	0.083%
STACR 2018-SPI2 M2 144A	3.82	5/25/48	5,530,000	4,971,760	0.019%
STACR 2018-SPI4 M1 144A	4.46	11/25/48	18,145,000	18,117,988	0.070%
STACR 2018-SPI4 M2 144A	4.46	11/25/48	10,480,000	9,663,240	0.037%
STAR 2018-IMC2 A1 144A	4.12	10/25/48	15,578,071	15,702,867	0.060%
STAT 2015-1A A4 144A	1.78	1/15/21	8,499,773	8,465,661	0.033%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	21,575,000	21,796,129	0.084%
STATE GRID OVERSEAS INV 144A	2.75	5/4/22	82,985,000	80,992,485	0.312%
SYMP 2016-17A AR 144A	3.32	4/15/28	57,245,000	56,920,855	0.219%
SYNCT 2015-1 B	2.64	3/15/23	29,181,666	28,966,612	0.111%
SYNCT 2015-4 B	2.62	9/15/23	15,214,863	15,048,785	0.058%
SYNCT 2018-2 C	3.87	5/15/26	20,705,069	20,868,861	0.080%
SYNGENTA FINANCE NV 144A	3.93	4/23/21	18,290,000	18,037,196	0.069%
TENCENT HOLDINGS LTD	3.8	2/11/25	33,975,000	33,350,773	0.128%
TENCENT HOLDINGS LTD 144A	2.88	2/11/20	31,410,000	31,286,587	0.120%
TESLA INC 144A	5.3	8/15/25	35,835,000	31,176,450	0.120%
TEVA PHARMACEUTICALS NE	6.75	3/1/28	34,450,000	33,362,551	0.128%
THOMSON REUTERS CORP	3.35	5/15/26	11,880,000	11,055,053	0.043%
TIME WARNER CABLE INC	6.55	5/1/37	25,030,000	25,809,685	0.099%
TIME WARNER CABLE INC	6.75	6/15/39	32,563,000	33,001,917	0.127%
TIPS	0.13	4/15/22	135,818,910	131,426,017	0.506%
TPMT 2015-3 A1B 144A	3	3/25/54	11,017,363	10,899,749	0.042%
TPMT 2015-4 A1B 144A	2.75	4/25/55	12,615,459	12,439,480	0.048%
TPMT 2015-4 M1 144A	3.75	4/25/55	14,707,000	14,774,440	0.057%
TPMT 2015-5 A1B 144A	2.75	5/25/55	12,486,290	12,297,338	0.047%
TPMT 2016-1 A1B 144A	2.75	2/25/55	11,140,902	10,987,129	0.042%
TPMT 2016-1 A3B 144A	3	2/25/55	14,824,173	14,645,400	0.056%
TPMT 2016-2 A1A 144A	2.75	8/25/55	10,733,866	10,516,739	0.040%
TPMT 2016-3 A1 144A	2.25	4/25/56	8,390,990	8,198,135	0.032%
TPMT 2016-4 A1 144A	2.25	7/25/56	13,233,006	12,850,076	0.049%
TPMT 2016-5 A1 144A	2.5	10/25/56	37,876,625	36,716,165	0.141%
TPMT 2017-1 A1 144A	2.75	10/25/56	14,490,847	14,173,148	0.055%
TPMT 2017-2 A1 144A	2.75	4/25/57	5,863,246	5,733,683	0.022%
TPMT 2017-3 A1 144A	2.75	7/25/57	40,581,851	39,505,149	0.152%
TPMT 2017-4 A1 144A	2.75	6/25/57	50,170,049	48,801,485	0.188%
TPMT 2017-5 A1 144A	3.11	2/25/57	17,608,134	17,511,992	0.067%
TPMT 2017-6 A1 144A	2.75	10/25/57	69,546,578	67,902,462	0.261%
TPMT 2018-1 A1 144A	3	1/25/58	20,252,738	19,878,709	0.076%
TPMT 2018-2 A1 144A	3.25	3/25/58	74,590,694	73,472,363	0.283%
TPMT 2018-5 A1A 144A	3.25	7/25/58	71,957,829	71,062,630	0.273%
TRANSCONT GAS PIPE LINE	4	3/15/28	10,905,000	10,710,062	0.041%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	14,965,000	13,853,520	0.053%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	7,105,000	6,939,219	0.027%
TRANSURBAN FINANCE CO 144A	3.38	3/22/27	10,525,000	9,619,166	0.037%
TRINITY ACQUISITION PLC	3.5	9/15/21	10,200,000	10,027,304	0.039%
TRP Government Reserve	2.45		194,841,302	194,841,302	0.750%
TRP Inst Floating Rate - Inst			71,200,381	681,387,642	2.621%
TRP Institutional High Yield - Inst			9,002,145	73,817,585	0.284%
UBSCM 2018-C9 AS	4.32	3/15/51	12,230,000	12,455,891	0.048%
UBS GROUP FUNDING SWITZE 144A	2.86	8/15/23	15,270,000	14,655,031	0.056%
UDSA 2013-T T1	2.04	6/15/21	6,191,000	6,170,879	0.024%
UNITED AIR 2013-1 A PTT	4.3	8/15/25	18,200,406	18,335,962	0.071%
UNITEDHEALTH GROUP INC	3.7	12/15/25	14,360,000	14,521,780	0.056%
UNITEDHEALTH GROUP INC	3.88	12/15/28	8,090,000	8,196,092	0.032%
UNITEDHEALTH GROUP INC	3.5	2/15/24	9,465,000	9,524,488	0.037%
UNITED MEXICAN STATES	4	10/2/23	22,896,000	22,817,810	0.088%
UNITED MEXICAN STATES	3.75	1/11/28	74,775,000	70,121,004	0.270%
UNITED MEXICAN STATES	4.13	1/21/26	41,805,000	40,995,028	0.158%
UNIV OF CA REVS LTD PRJ SR J	4.13	5/15/45	12,720,000	12,765,665	0.049%
US AIRWAYS 2012-2A PTT	4.63	6/3/25	16,948,143	17,201,433	0.066%
US AIRWAYS 2013-1A PTT	3.95	11/15/25	16,475,313	16,388,142	0.063%
US TREASURY N/B	2.88	10/15/21	369,705,000	373,633,116	1.437%
US TREASURY N/B	2.88	10/31/23	1,336,780,000	1,359,338,163	5.230%

US TREASURY N/B	1.75	11/15/20	281,840,000	277,920,663	1.069%
US TREASURY N/B	2.25	11/15/25	29,855,000	29,201,922	0.112%
US TREASURY N/B	3.75	11/15/43	34,945,000	39,520,611	0.152%
US TREASURY N/B	3	11/15/44	219,835,000	219,766,302	0.845%
US TREASURY N/B	3	11/15/45	267,575,000	267,616,809	1.030%
US TREASURY N/B	2.88	11/30/23	607,830,000	618,561,998	2.380%
US TREASURY N/B	1.63	2/15/26	62,240,000	58,272,200	0.224%
US TREASURY N/B	2.25	2/15/27	89,330,000	86,761,763	0.334%
US TREASURY N/B	2.75	2/15/28	67,125,000	67,492,090	0.260%
US TREASURY N/B	5.38	2/15/31	41,705,000	53,010,965	0.204%
US TREASURY N/B	4.63	2/15/40	77,660,000	98,555,394	0.379%
US TREASURY N/B	3.13	2/15/43	362,500,000	370,542,969	1.426%
US TREASURY N/B	2.5	2/15/46	19,690,000	17,822,527	0.069%
US TREASURY N/B	1.63	5/15/26	65,530,000	61,209,116	0.235%
US TREASURY N/B	2.88	5/15/28	85,505,000	86,854,376	0.334%
US TREASURY N/B	3.38	5/15/44	74,750,000	79,702,188	0.307%
US TREASURY N/B	3	5/15/45	157,790,000	157,839,309	0.607%
US TREASURY N/B	1.38	5/31/21	371,530,000	361,951,492	1.392%
US TREASURY N/B	2.63	7/15/21	322,950,000	324,161,063	1.247%
US TREASURY N/B	3	8/15/48	65,625,000	65,553,223	0.252%
US TREASURY N/B	2	8/31/21	49,565,000	48,953,182	0.188%
US TREASURY STRIPS	0	5/15/20	27,925,000	26,956,352	0.104%
UT TRAN TAX REV BUILD AMERICA B	5.94	6/15/39	7,120,000	8,974,190	0.035%
VA PUB BLDG BUILD AMERICA	5.9	8/1/30	6,090,000	7,389,302	0.028%
VA TRANS REV BUILD AMERICA BONDS	5.35	5/15/35	2,180,000	2,480,186	0.010%
VENTAS REALTY LP	3.25	10/15/26	51,880,000	48,450,628	0.186%
VEREIT OPERATING PARTNER	4.6	2/6/24	42,230,000	42,270,499	0.163%
VEREIT OPERATING PARTNER	4.88	6/1/26	47,755,000	47,691,295	0.183%
VEREIT OPERATING PARTNER	3.95	8/15/27	29,214,000	27,094,261	0.104%
VERIZON COMMUNICATIONS	3.38	2/15/25	46,490,000	45,134,863	0.174%
VERUS 2018-2 A1 144A	3.68	6/1/58	26,023,173	25,977,380	0.100%
VERUS 2018-2 A3 144A	3.83	6/1/58	7,262,886	7,269,342	0.028%
VERUS 2018-3 A1 144A	4.11	10/25/58	25,413,832	25,250,617	0.097%
VERUS 2018-3 A3 144A	4.28	10/25/58	20,008,314	20,008,314	0.077%
VERUS 2018-INV1 A1 144A	3.63	3/25/58	12,616,088	12,599,065	0.048%
VERUS 2018-INV2 A1FX 144A	4.14	10/25/58	35,700,000	35,700,000	0.137%
VFET 2016-1A A3 144A	1.67	2/18/20	4,004,196	3,996,180	0.015%
VODAFONE GROUP PLC	4.38	5/30/28	86,380,000	83,839,910	0.323%
VODAFONE GROUP PLC	5	5/30/38	40,955,000	38,385,483	0.148%
VOLKSWAGEN GROUP AMERICA 144A	4.63	11/13/25	37,615,000	37,241,333	0.143%
VZOT 2017-1A C 144A	2.65	9/20/21	16,865,000	16,756,248	0.064%
WESTERN GAS PARTNERS	4	7/1/22	46,509,000	45,974,844	0.177%
WFCM 2014-LC18 AS	3.81	12/15/47	5,860,000	5,837,205	0.022%
WFCM 2015-C29 AS	4.01	6/15/48	6,250,000	6,360,396	0.024%
WFCM 2015-LC20 C	4.06	4/15/50	13,705,000	13,305,618	0.051%
WFCM 2015-NXS2 AS	4.12	7/15/58	6,215,000	6,366,598	0.024%
WFCM 2015-NXS2 C	4.25	7/15/58	4,900,000	4,774,087	0.018%
WFCM 2016-C34 A4	3.1	6/15/49	30,280,000	29,228,391	0.112%
WFCM 2016-C35 B	3.44	7/15/48	8,830,000	8,555,092	0.033%
WFCM 2016-LC24 AS	3.37	10/15/49	20,150,000	19,215,163	0.074%
WFCM 2017-C38 A5	3.45	7/15/50	9,610,000	9,427,252	0.036%
WFCM 2017-C39 B	4.03	9/15/50	5,750,000	5,704,102	0.022%
WFCM 2017-C41 AS	3.79	11/15/50	15,000,000	15,006,482	0.058%
WFCM 2017-C41 B	4.19	11/15/50	10,405,000	10,437,558	0.040%
WFRBS 2014-C20 AS	4.18	5/15/47	20,974,000	21,635,629	0.083%
WILLIAMS PARTNERS LP	4.5	11/15/23	10,000,000	10,030,820	0.039%
WILLIAMS PARTNERS LP	3.9	1/15/25	12,665,000	12,256,807	0.047%
WILLIAMS PARTNERS LP	4.85	3/1/48	32,660,000	29,763,581	0.115%
WILLIS NORTH AMERICA INC	3.6	5/15/24	20,420,000	19,820,734	0.076%
WINDR 2016-1A BR	4.09	7/15/28	12,980,000	12,847,348	0.049%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	35,816,000	32,696,498	0.126%
WOODSIDE FINANCE LTD 144A	3.65	3/5/25	13,200,000	12,562,216	0.048%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	43,137,000	40,173,445	0.155%
WPP FINANCE 2010	3.75	9/19/24	18,332,000	17,061,171	0.066%
WPP FINANCE 2010	3.63	9/7/22	11,070,000	10,720,575	0.041%
WPT 2017-WWP A 144A	3.53	11/10/36	33,185,000	32,720,526	0.126%
WPT 2017-WWP C 144A	3.6	11/10/36	6,005,000	5,737,064	0.022%

Total Investments in Securities

26,837,668,125

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
GOLDMAN SACHS & CO	USD	31,140,768	CAD	(40,830,000)	01/25/2019	1,213,085	0.005%

CITIBANK N A	USD	31,124,304	AUD	(43,200,000)	01/25/2019	680,329	0.003%
BNP PARIBAS SECURITIES CORP	USD	43,140,701	EUR	(37,527,000)	02/22/2019	(50,021)	0.000%
BANK OF AMERICA	CAD	40,830,000	USD	(30,828,124)	01/25/2019	(900,441)	-0.003%
BANK OF AMERICA	EUR	27,182,000	USD	(31,285,123)	02/22/2019	(708)	0.000%
BANK OF AMERICA	NOK	251,581,000	USD	(29,646,594)	02/22/2019	(478,807)	-0.002%
BANK OF AMERICA	SEK	281,600,000	USD	(31,459,469)	02/22/2019	451,109	0.002%
BANK OF AMERICA	USD	29,728,890	CHF	(29,662,000)	02/22/2019	(598,094)	-0.002%
BANK OF AMERICA	USD	42,903,606	EUR	(37,527,000)	02/22/2019	(287,117)	-0.001%
BANK OF AMERICA	USD	30,017,784	NZD	(44,244,000)	02/22/2019	292,560	0.001%
JP MORGAN CHASE BANK	USD	13,437,487	COP	(43,162,551,997)	02/08/2019	172,847	0.001%
JP MORGAN CHASE BANK	USD	13,446,278	COP	(43,162,551,997)	02/08/2019	181,638	0.001%
JP MORGAN CHASE BANK	CHF	29,662,000	USD	(30,119,546)	02/22/2019	207,438	0.001%
JP MORGAN CHASE BANK	NZD	44,244,000	USD	(30,284,266)	02/22/2019	(559,042)	-0.002%
CITIBANK N A	AUD	43,200,000	USD	(31,415,472)	01/25/2019	(971,497)	-0.004%
CITIBANK N A	JPY	3,383,603,000	USD	(30,116,841)	01/25/2019	815,400	0.003%
CITIBANK N A	USD	30,493,467	JPY	(3,383,603,000)	01/25/2019	(438,774)	-0.002%
CITIBANK N A	GBP	24,966,000	USD	(32,069,326)	02/22/2019	(163,371)	-0.001%
CITIBANK N A	USD	42,925,822	EUR	(37,527,000)	02/22/2019	(264,901)	-0.001%
CITIBANK N A	USD	15,785,656	SEK	(140,800,000)	02/22/2019	(169,633)	-0.001%
GOLDMAN SACHS & CO	RON	15,384,445	USD	(3,771,706)	01/18/2019	14,229	0.000%
GOLDMAN SACHS & CO	USD	3,742,173	RON	(15,384,445)	01/18/2019	(43,762)	0.000%
GOLDMAN SACHS & CO	USD	13,444,678	COP	(43,162,551,997)	02/08/2019	180,038	0.001%
GOLDMAN SACHS & CO	EUR	31,784,000	USD	(36,506,435)	02/22/2019	74,532	0.000%
GOLDMAN SACHS & CO	USD	32,253,216	GBP	(24,966,000)	02/22/2019	347,260	0.001%
GOLDMAN SACHS & CO	USD	29,761,360	NOK	(251,581,000)	02/22/2019	593,573	0.002%
MORGAN STANLEY & COMPANY LLC	USD	13,494,750	COP	(43,162,551,997)	02/08/2019	230,109	0.001%
MORGAN STANLEY & COMPANY LLC	USD	13,503,700	COP	(43,162,551,997)	02/08/2019	239,060	0.001%
MORGAN STANLEY & COMPANY LLC	USD	13,504,123	COP	(43,162,551,997)	02/08/2019	239,482	0.001%
MORGAN STANLEY & COMPANY LLC	USD	13,498,421	COP	(43,162,551,997)	02/08/2019	233,781	0.001%
MORGAN STANLEY & COMPANY LLC	USD	13,498,421	COP	(43,162,551,997)	02/08/2019	233,781	0.001%
MORGAN STANLEY & COMPANY LLC	USD	13,469,247	COP	(43,162,551,997)	02/08/2019	204,607	0.001%
MORGAN STANLEY & COMPANY LLC	USD	13,475,664	COP	(43,162,551,997)	02/08/2019	211,024	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	8,301,208	EUR	(7,262,361)	02/22/2019	(57,218)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	15,798,214	SEK	(140,800,000)	02/22/2019	(157,075)	-0.001%
UBS SECURITIES LLC	USD	43,243,978	EUR	(37,526,090)	02/22/2019	54,302	0.000%

Total Forward Currency Exchange Contracts

1,729,723

**Swap Contracts**

	Notional Amount	Market Value	% of Net Assets
COLOMBIA CDS 12/20/2023	85,515,000	(2,202,182)	(0.008%)
COLOMBIA CDS 12/20/2023	55,030,000	(1,417,133)	(0.005%)
COLOMBIA CDS 12/20/2023	85,345,000	(2,197,804)	(0.008%)
REPUBLIC OF INDONESIA CDS 12/20/2023	70,865,000	(1,181,603)	(0.005%)
REPUBLIC OF INDONESIA CDS 12/20/2023	55,732,000	(929,275)	(0.004%)
REPUBLIC OF INDONESIA CDS 12/20/2023	43,685,000	(728,404)	(0.003%)
REPUBLIC OF INDONESIA CDS 12/20/2023	10,200,000	(170,075)	(0.001%)
REPUBLIC OF INDONESIA CDS 12/20/2023	32,910,000	(548,741)	(0.002%)
PENERBANGAN MALAYSIA BHD - SNR DEBT CDS	67,615,000	(288,378)	(0.001%)
SOUTH AFRICA CDS 12/20/2023	88,216,000	(4,807,772)	(0.018%)
SOUTH AFRICA CDS 12/20/2023	43,870,000	(2,390,915)	(0.009%)
CDX HY CDSI S31 5Y PRC 12/20/2023	(256,850,000)	(5,185,802)	(0.020%)

Total Swap Contracts

(22,048,084)

**Futures Contracts**

	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH9 5YR US NOTE FUT MAR 19	(1,513)	3/29/2019	(173,522,188)	(1,528,360)	(0.668%)
TUH9 2YR US NOTE FUT MAR 19	8,918	3/29/2019	1,893,402,875	12,388,886	7.284%
TYH9 UST 10YR FUT MAR 19	3,124	3/20/2019	381,176,828	3,212,126	1.466%
USH9 UST 30YR FUT MAR 19	(1,456)	3/20/2019	(212,576,000)	(3,415,723)	(0.818%)
UXYH9 UST 10YR ULTRA FUT MAR 19	(564)	3/20/2019	(73,364,065)	(2,288,092)	(0.282%)
WNH9 ULTRA US BOND FUT MAR 19	11,840	3/20/2019	1,902,170,000	97,108,128	7.318%

Total Futures Contracts

105,476,965

**NET ASSETS**

25,993,107,104

**NET ASSET VALUE PER SHARE**

**New Income Fund Shares**

9.15

(\$18,282,244,201 / 1,997,927,127 Shares Outstanding)

**New Income Fund - Advisor Class Shares**

9.13

(\$53,729,539 / 5,883,862 Shares Outstanding)

**New Income Fund - I Class Shares**

9.15

(\$7,653,322,373 / 836,783,596 Shares Outstanding)

(\$3,810,991 / 416,675 Shares Outstanding)

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