

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories	2.9	11/30/21	9,385,000	9,429,476	0.173%
AbbVie	2.9	11/6/22	6,355,000	6,341,013	0.116%
AbbVie	3.2	11/6/22	1,385,000	1,397,432	0.026%
AbbVie	2.3	5/14/21	8,275,000	8,182,692	0.150%
Abn Amro Bank	3.21	8/27/21	13,715,000	13,731,719	0.252%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	10/30/20	1,630,000	1,668,713	0.031%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	3,990,000	4,094,738	0.075%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	10,295,000	10,423,688	0.191%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.75	5/15/19	4,546,000	4,549,773	0.084%
Aia	3.15	9/20/21	10,770,000	10,770,743	0.198%
AIG Global Funding	3.35	6/25/21	5,320,000	5,360,171	0.098%
Air Lease	2.13	1/15/20	11,220,000	11,147,855	0.205%
Air Lease	3.5	1/15/22	4,755,000	4,798,328	0.088%
Air Lease	2.5	3/1/21	2,110,000	2,089,094	0.038%
Alibaba Group Holding	2.5	11/28/19	19,100,000	19,080,863	0.350%
Allegro CLO III	3.61	7/25/27	9,675,000	9,622,678	0.177%
Ally Auto Receivables Trust 2015-2	2.41	1/15/21	9,435,000	9,433,953	0.173%
Ally Auto Receivables Trust 2016-1	2.84	9/15/22	3,200,000	3,197,383	0.059%
Ally Auto Receivables Trust 2017-2	2.93	11/15/23	1,700,000	1,690,936	0.031%
Ally Auto Receivables Trust 2017-2	2.46	9/15/22	1,225,000	1,217,729	0.022%
Ally Master Owner Trust	3.3	7/17/23	9,205,000	9,341,335	0.171%
Altria	3.49	2/14/22	4,210,000	4,276,063	0.078%
Altria	3.8	2/14/24	10,770,000	10,958,152	0.201%
America Movil SAB de CV	5	10/16/19	2,290,000	2,319,215	0.043%
America Movil SAB de CV	5	3/30/20	12,650,000	12,896,187	0.237%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	6,299,580	6,121,050	0.112%
American Campus Communities Operating Partnership	3.35	10/1/20	9,835,000	9,859,814	0.181%
American Electric Power	3.65	12/1/21	1,500,000	1,528,860	0.028%
American Express	3	2/22/21	9,080,000	9,127,261	0.168%
American Express Credit	2.2	3/3/20	12,825,000	12,765,197	0.234%
American Express Credit	2.38	5/26/20	3,395,000	3,383,837	0.062%
American International	6.4	12/15/20	5,200,000	5,494,247	0.101%
American International	2.3	7/16/19	6,038,000	6,035,398	0.111%
AmeriCredit Automobile Receivables Trust 2014-3	3.13	10/8/20	6,574,238	6,574,812	0.121%
AmeriCredit Automobile Receivables Trust 2014-3	3.72	3/8/22	2,580,000	2,580,284	0.047%
AmeriCredit Automobile Receivables Trust 2014-4	2.47	11/9/20	216,967	216,939	0.004%
AmeriCredit Automobile Receivables Trust 2014-4	3.07	11/9/20	1,675,000	1,675,218	0.031%
AmeriCredit Automobile Receivables Trust 2014-4	3.66	3/8/22	2,585,000	2,587,386	0.047%
AmeriCredit Automobile Receivables Trust 2015-2	3	6/8/21	4,490,000	4,492,242	0.082%
AmeriCredit Automobile Receivables Trust 2015-3	3.34	8/8/21	5,765,000	5,786,955	0.106%
AmeriCredit Automobile Receivables Trust 2016-3	2.71	9/8/22	10,015,000	9,978,449	0.183%
AmeriCredit Automobile Receivables Trust 2016-4	1.53	7/8/21	3,268,524	3,259,013	0.060%
AmeriCredit Automobile Receivables Trust 2017-1	3.13	1/18/23	15,265,000	15,299,432	0.281%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	4,115,000	4,104,579	0.075%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	4,910,000	4,932,218	0.091%
AmeriCredit Automobile Receivables Trust 2017-3	2.24	6/19/23	3,185,000	3,161,277	0.058%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	3,385,000	3,376,267	0.062%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	11,521,000	11,546,964	0.212%
Andeavor Logistics LP / Tesoro Logistics Finance	5.5	10/15/19	2,345,000	2,362,588	0.043%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	9,090,000	9,090,000	0.167%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	4,490,000	4,490,000	0.082%
Anglo American Capital	3.75	4/10/22	3,003,000	3,010,508	0.055%
Anglo American Capital	4.13	9/27/22	3,646,000	3,696,133	0.068%
Anthem	2.5	11/21/20	4,545,000	4,523,598	0.083%
ANZ New Zealand Int l Ltd/London	2.75	1/22/21	7,390,000	7,361,948	0.135%
ANZ New Zealand Int l Ltd/London	2.2	7/17/20	6,590,000	6,530,479	0.120%
Aon	2.8	3/15/21	13,495,000	13,469,157	0.247%
Aon	5	9/30/20	1,075,000	1,106,001	0.020%
ArcelorMittal	5.5	3/1/21	3,721,000	3,888,445	0.071%
ArcelorMittal	5.25	8/5/20	25,142,000	25,801,978	0.474%
Ari Fleet Lease Trust 2017	1.91	4/15/26	1,067,141	1,062,032	0.019%
Ari Fleet Lease Trust 2018	2.55	10/15/26	5,780,490	5,770,801	0.106%
Ascentium Equipment Receivables 2017-1 Trust	2.29	6/10/21	2,466,631	2,456,450	0.045%
Atrium Hotel Portfolio Trust 2017-ATRM	3.41	12/15/36	13,085,000	13,027,461	0.239%
AT&T 4/2 CP 144A	2.9	5/28/19	13,685,000	13,619,996	0.250%

AutoZone	1.63	4/21/19	1,315,000	1,314,165	0.024%
Avis Budget Rental Car Funding AESOP	2.63	12/20/21	4,838,000	4,812,423	0.088%
Avis Budget Rental Car Funding AESOP	2.5	2/20/21	24,410,000	24,339,528	0.447%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	1,960,000	1,977,268	0.036%
Avis Budget Rental Car Funding AESOP	2.46	7/20/20	1,939,333	1,937,753	0.036%
Avis Budget Rental Car Funding AESOP	2.5	7/20/21	5,020,000	4,996,494	0.092%
Avnet	3.75	12/1/21	4,624,000	4,679,312	0.086%
Axiata SPV2	3.47	11/19/20	5,710,000	5,742,456	0.105%
Baidu	2.75	6/9/19	19,912,000	19,918,312	0.366%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	3.33	9/15/34	8,180,000	8,138,950	0.149%
Banco de Credito del Peru/Panama	2.25	10/25/19	2,450,000	2,444,610	0.045%
Banco Santander	3.92	4/12/23	6,400,000	6,328,237	0.116%
Banco Santander Chile	2.5	12/15/20	13,710,000	13,639,119	0.250%
Bank of America	2.5	10/21/22	5,545,000	5,467,220	0.100%
Bank of America	3.92	1/20/23	12,500,000	12,653,050	0.232%
Bank of America	3.15	1/23/22	6,470,000	6,449,438	0.118%
Bank of America	2.63	4/19/21	7,010,000	6,980,930	0.128%
Bank of America	3.25	6/25/22	6,690,000	6,694,342	0.123%
Bank of Montreal	3.26	4/13/21	8,510,000	8,530,901	0.157%
Banque Federative Du Credit Mutuel	2.2	7/20/20	12,936,000	12,823,315	0.235%
Barclays	4.41	1/10/23	8,455,000	8,444,786	0.155%
Barclays	2.75	11/8/19	12,435,000	12,417,218	0.228%
Barclays Bank	2.65	1/11/21	7,025,000	6,972,305	0.128%
Barings CLO Ltd 2013-I	3.56	1/20/28	12,115,000	11,967,457	0.220%
BAT Capital	2.3	8/14/20	21,930,000	21,714,582	0.399%
BAT Capital	2.76	8/15/22	9,225,000	9,077,603	0.167%
Baxalta	3.6	6/23/22	2,150,000	2,172,489	0.040%
Bayer US Finance II	3.5	6/25/21	5,520,000	5,549,615	0.102%
Bayer US Finance II	3.23	6/25/21	10,390,000	10,280,063	0.189%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	11,175,737	11,209,952	0.206%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	9,714,434	9,745,177	0.179%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	3,448,015	3,458,437	0.063%
BB&T	2.15	2/1/21	9,285,000	9,193,051	0.169%
Becton Dickinson And	2.68	12/15/19	15,392,000	15,384,812	0.282%
Becton Dickinson And	3.48	12/29/20	3,315,000	3,311,310	0.061%
Becton Dickinson And	2.4	6/5/20	9,600,000	9,529,190	0.175%
Biogen	2.9	9/15/20	5,535,000	5,548,151	0.102%
BlueMountain CLO 2015-2	3.71	7/18/27	13,490,000	13,377,702	0.246%
BMW US Capital	3.21	4/12/21	9,105,000	9,098,199	0.167%
BMW US Capital	3.19	8/13/21	7,305,000	7,299,492	0.134%
Boral Finance Pty	3	11/1/22	1,070,000	1,049,590	0.019%
Bpce	3.88	5/22/22	4,865,000	4,895,956	0.090%
Brixmor Operating Partnership	3.88	8/15/22	1,410,000	1,429,558	0.026%
Broadcom Corp / Broadcom Cayman Finance	2.38	1/15/20	13,905,000	13,832,750	0.254%
Broadcom Corp / Broadcom Cayman Finance	3	1/15/22	13,070,000	13,023,066	0.239%
Bunge Ltd Finance	3.5	11/24/20	10,560,000	10,613,930	0.195%
Bunge Ltd Finance	3	9/25/22	3,485,000	3,433,798	0.063%
BX Commercial Mortgage Trust 2018-IND	3.23	11/15/35	7,061,428	7,043,742	0.129%
BX Trust 2017-IMC	3.88	10/15/32	11,826,000	11,769,896	0.216%
BX Trust 2017-IMC	4.73	10/15/32	7,625,000	7,591,415	0.139%
California Republic Auto Receivables Trust 2015-1	2.51	2/16/21	2,465,000	2,461,429	0.045%
Campbell Soup	3.24	3/15/21	7,800,000	7,736,305	0.142%
Campbell Soup	3.11	3/16/20	7,800,000	7,771,319	0.143%
Capital Auto Receivables Asset Trust 2016-2	1.63	1/20/21	3,028,388	3,019,100	0.055%
Capital Auto Receivables Asset Trust 2016-3	1.54	8/20/20	98,061	97,989	0.002%
Capital Auto Receivables Asset Trust 2017-1	2.43	5/20/22	1,235,000	1,227,786	0.023%
Capital Auto Receivables Asset Trust 2017-1	2.7	9/20/22	1,865,000	1,843,360	0.034%
Capital Auto Receivables Asset Trust 2018-1	3.36	11/21/22	15,835,000	15,843,217	0.291%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	15,125,000	15,182,145	0.279%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	3,020,000	3,046,105	0.056%
Capital Auto Receivables Asset Trust 2018-2	3.69	12/20/23	3,810,000	3,840,636	0.070%
Capital One Bank USA NA	8.8	7/15/19	9,412,000	9,572,042	0.176%
Capital One Financial	2.4	10/30/20	4,815,000	4,786,447	0.088%
Capital One Financial	3.9	1/29/24	4,115,000	4,200,477	0.077%
Capital One Financial	2.5	5/12/20	3,115,000	3,104,256	0.057%
Capital One NA	2.35	1/31/20	14,055,000	13,992,413	0.257%
Carlyle Global Market Strategies CLO 2015-1	3.76	4/20/27	7,425,000	7,441,397	0.137%
Carlyle Global Market Strategies CLO 2015-3	3.76	7/28/28	13,980,000	13,882,520	0.255%
CarMax Auto Owner Trust 2015-4	3	5/16/22	1,985,000	1,978,532	0.036%
CarMax Auto Owner Trust 2016-4	1.4	8/15/21	5,062,271	5,024,920	0.092%
CarMax Auto Owner Trust 2017-4	2.7	10/16/23	1,685,000	1,665,566	0.031%
Caterpillar Financial Services	2.95	2/26/22	8,635,000	8,716,687	0.160%

Caterpillar Financial Services	2.89	9/7/21	5,130,000	5,122,710	0.094%
Cboe Global Markets	1.95	6/28/19	4,975,000	4,966,259	0.091%
CCG Receivables Trust 2016-1	1.69	9/14/22	589,674	588,524	0.011%
Celgene	2.75	2/15/23	5,120,000	5,063,997	0.093%
Celgene	2.88	2/19/21	9,440,000	9,429,342	0.173%
Celgene	3.25	2/20/23	1,570,000	1,580,163	0.029%
Celgene	3.63	5/15/24	1,375,000	1,394,474	0.026%
Celgene	2.88	8/15/20	16,621,000	16,600,490	0.305%
Celulosa Arauco Y Constitucion	7.25	7/29/19	6,830,000	6,935,114	0.127%
Cenovus Energy	5.7	10/15/19	10,593,462	10,752,363	0.197%
CenterPoint Energy	3.6	11/1/21	3,885,000	3,942,754	0.072%
CenterPoint Energy Resources	4.5	1/15/21	460,000	471,603	0.009%
Charles Schwab	2.96	5/21/21	8,405,000	8,394,603	0.154%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.58	7/23/20	11,275,000	11,349,697	0.208%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/22	13,035,000	13,463,082	0.247%
China Overseas Finance Cayman VI	4.25	5/8/19	11,250,000	11,263,995	0.207%
China Shenhua Overseas Capital	3.13	1/20/20	21,255,000	21,196,698	0.389%
Chrysler Capital Auto Receivables Trust 2016	1.64	7/15/21	893,777	891,087	0.016%
CIFC Funding 2015-V	3.63	10/25/27	7,495,000	7,457,525	0.137%
Cigna	3.4	9/17/21	3,090,000	3,123,415	0.057%
Cigna	3.26	9/17/21	5,600,000	5,586,521	0.103%
Citibank NA	2.13	10/20/20	705,000	699,239	0.013%
Citigroup	3.57	1/10/20	13,000,000	13,042,744	0.239%
Citigroup	2.9	12/8/21	13,095,000	13,103,237	0.241%
Citigroup	2.7	3/30/21	4,019,000	4,016,319	0.074%
Citigroup	2.05	6/7/19	6,100,000	6,091,735	0.112%
Citigroup Commercial Mortgage Trust 2015-GC27	1.35	2/10/48	161,684	161,542	0.003%
Citigroup Commercial Mortgage Trust 2015-GC31	1.64	6/10/48	1,538,955	1,532,899	0.028%
Citizens Bank NA/Providence RI	2.25	10/30/20	2,430,000	2,409,974	0.044%
Citizens Bank NA/Providence RI	2.45	12/4/19	3,195,000	3,188,306	0.059%
Citizens Bank NA/Providence RI	3.25	2/14/22	5,060,000	5,106,441	0.094%
Citizens Bank NA/Providence RI	2.25	3/2/20	5,140,000	5,115,868	0.094%
Citizens Bank NA/Providence RI	2.55	5/13/21	5,020,000	4,977,375	0.091%
CLNS Trust 2017-IKPR	3.29	6/11/32	4,165,000	4,154,505	0.076%
CLNS Trust 2017-IKPR	3.49	6/11/32	5,935,000	5,912,586	0.109%
CNAC HK Finbridge	4.13	3/14/21	6,005,000	6,088,608	0.112%
CNAC HK Finbridge	3	7/19/20	6,945,000	6,934,048	0.127%
CNA Financial	5.88	8/15/20	2,246,000	2,336,145	0.043%
Cnh Equipment Trust 2015	1.66	11/16/20	1,414,385	1,412,487	0.026%
CNH Industrial Capital	3.88	10/15/21	10,774,000	10,707,471	0.197%
CNH Industrial Capital	4.38	11/6/20	16,171,000	16,284,472	0.299%
CNH Industrial Capital	3.38	7/15/19	3,875,000	3,865,425	0.071%
Cno Financial	4.5	5/30/20	5,270,000	5,296,350	0.097%
Cole Park CLO Ltd 2015-1	3.81	10/20/28	13,540,000	13,467,317	0.247%
COLT 2017-1 Mortgage Loan Trust	2.61	5/27/47	1,767,545	1,758,048	0.032%
COLT 2017-1 Mortgage Loan Trust	3.07	5/27/47	263,667	262,793	0.005%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	4,059,776	4,046,969	0.074%
COLT 2017-2 Mortgage Loan Trust	2.57	10/25/47	1,728,300	1,722,515	0.032%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	760,452	759,232	0.014%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	1,599,517	1,593,078	0.029%
COLT 2018-1 Mortgage Loan Trust	3.08	2/25/48	574,465	572,053	0.011%
COLT 2018-2 Mortgage Loan Trust	3.47	7/27/48	13,863,601	13,880,682	0.255%
COLT 2018-2 Mortgage Loan Trust	3.54	7/27/48	4,995,490	4,998,350	0.092%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	8,793,537	8,852,301	0.162%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	6,180,000	6,180,000	0.113%
Columbia Pipeline	3.3	6/1/20	9,286,000	9,315,678	0.171%
Comcast	3.7	4/15/24	14,505,000	14,989,365	0.275%
COMM 2014-TWC Mortgage Trust	3.35	2/13/32	4,880,000	4,880,004	0.090%
COMM 2015-LC23 Mortgage Trust	3.22	10/10/48	14,350,000	14,407,423	0.264%
COMM 2015-PC1 Mortgage Trust	1.67	7/10/50	1,057,568	1,055,044	0.019%
Conagra Brands	3.51	10/22/20	3,870,000	3,858,800	0.071%
Cooperatieve Rabobank UA	3.95	11/9/22	11,540,000	11,727,906	0.215%
Credit Agricole SA/London	3.8	4/24/23	5,525,000	5,462,733	0.100%
Credit Suisse AG/New York NY	5.4	1/14/20	5,249,000	5,354,757	0.098%
Credit Suisse Group Funding Guernsey	2.75	3/26/20	5,055,000	5,046,902	0.093%
Crown Castle International	3.4	2/15/21	8,425,000	8,487,749	0.156%
Crown Castle International	2.25	9/1/21	11,630,000	11,426,591	0.210%
Crown Castle Towers	3.72	7/15/23	1,785,000	1,808,336	0.033%
CSAIL 2015-C1 Commercial Mortgage Trust	1.68	4/15/50	276,378	275,464	0.005%
CVS Health	3.13	3/9/20	6,320,000	6,333,771	0.116%
CVS Health	3.23	3/9/20	4,810,000	4,820,298	0.088%
CVS Health	3.35	3/9/21	10,345,000	10,432,664	0.191%

CVS Health	3.32	3/9/21	5,330,000	5,341,076	0.098%
Daimler Finance North America	1.75	10/30/19	16,030,000	15,910,544	0.292%
Daimler Finance North America	3.75	11/5/21	8,125,000	8,261,906	0.152%
Daimler Finance North America	2.3	2/12/21	2,870,000	2,835,683	0.052%
Daimler Finance North America	2.25	3/2/20	7,500,000	7,457,198	0.137%
Daimler Finance North America	2.7	8/3/20	5,000,000	4,975,265	0.091%
Danone	1.69	10/30/19	27,116,000	26,932,262	0.494%
Danske Bank	2.2	3/2/20	13,340,000	13,227,864	0.243%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	856,103	856,540	0.016%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	4,301,746	4,281,912	0.079%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	362,900	361,278	0.007%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	339,556	337,885	0.006%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	3,486,506	3,484,161	0.064%
Deephaven Residential Mortgage Trust 2018-3	3.96	8/25/58	830,835	833,584	0.015%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	10,970,826	11,000,894	0.202%
Delta Air Lines	2.6	12/4/20	2,200,000	2,179,819	0.040%
Delta Air Lines	2.88	3/13/20	16,945,000	16,957,251	0.311%
Delta Air Lines	3.8	4/19/23	3,655,000	3,701,331	0.068%
Deutsche Bank AG/New York NY	4.03	2/4/21	7,055,000	6,923,989	0.127%
Discover Bank	7	4/15/20	17,285,000	17,994,618	0.330%
Discover Bank	3.1	6/4/20	6,909,000	6,925,741	0.127%
Discover Bank	3.2	8/9/21	1,975,000	1,984,105	0.036%
Discovery Communications	2.2	9/20/19	4,480,000	4,465,324	0.082%
Dollar Tree	3.47	4/17/20	10,330,000	10,329,473	0.190%
Dominion Energy	2.96	7/1/19	12,935,000	12,936,319	0.237%
Dominion Energy	2.58	7/1/20	6,115,000	6,082,376	0.112%
DowDuPont	3.77	11/15/20	9,240,000	9,399,880	0.173%
DR Horton	2.55	12/1/20	3,925,000	3,900,583	0.072%
Duke Energy	3.55	9/15/21	2,750,000	2,787,689	0.051%
Dxc Technology	3.58	3/1/21	11,138,000	11,131,896	0.204%
Dxc Technology	2.88	3/27/20	8,065,000	8,061,000	0.148%
Eastern Creation II Investment Holdings	2.75	9/26/20	11,660,000	11,567,070	0.212%
Eastman Chemical	2.7	1/15/20	569,000	568,389	0.010%
eBay	2.15	6/5/20	6,525,000	6,476,493	0.119%
Edison International	2.13	4/15/20	9,360,000	9,283,978	0.170%
Edison International	2.4	9/15/22	4,345,000	4,026,620	0.074%
EDP Finance BV	4.9	10/1/19	5,725,000	5,775,283	0.106%
EDP Finance BV	4.13	1/15/20	3,550,000	3,563,444	0.065%
Elanco Animal Health	3.91	8/27/21	5,360,000	5,446,703	0.100%
Elanco Animal Health	4.27	8/28/23	3,690,000	3,801,386	0.070%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	1,079,919	1,068,977	0.020%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	2,161,306	2,148,176	0.039%
Enable Midstream Partners	2.4	5/15/19	9,164,000	9,157,494	0.168%
Encana	6.5	5/15/19	19,297,000	19,369,634	0.356%
Enel Finance International	2.88	5/25/22	9,430,000	9,273,632	0.170%
Enel Finance International	4.25	9/14/23	7,095,000	7,247,415	0.133%
Energy Transfer Operating	9	4/15/19	6,685,000	6,699,072	0.123%
Eni	4	9/12/23	3,320,000	3,404,052	0.062%
Enlink Midstream Partners	2.7	4/1/19	14,066,000	14,064,200	0.258%
ENN Energy Holdings	3.25	10/23/19	6,355,000	6,356,875	0.117%
ENN Energy Holdings	6	5/13/21	1,140,000	1,199,225	0.022%
Enterprise Fleet Financing	2.87	10/20/23	8,207,180	8,214,436	0.151%
Enterprise Fleet Financing	1.97	1/20/23	951,519	947,168	0.017%
Enterprise Fleet Financing	1.74	2/22/22	921,332	919,196	0.017%
Enterprise Fleet Financing	2.36	5/20/23	3,445,000	3,398,029	0.062%
Enterprise Fleet Financing	2.13	5/22/23	8,366,377	8,324,090	0.153%
Enterprise Fleet Financing	2.13	7/20/22	1,428,649	1,423,917	0.026%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	7,545,000	7,577,264	0.139%
Enterprise Fleet Financing 2019-1	2.98	10/22/24	4,485,000	4,484,955	0.082%
Enterprise Products Operating	2.55	10/15/19	5,340,000	5,330,110	0.098%
Enterprise Products Operating	3.5	2/1/22	9,820,000	10,012,393	0.184%
Enterprise Products Operating	2.8	2/15/21	7,590,000	7,595,897	0.139%
EQT	8.13	6/1/19	3,235,000	3,255,122	0.060%
Equifax	2.3	6/1/21	7,825,000	7,674,502	0.141%
Equifax	3.6	8/15/21	4,780,000	4,816,969	0.088%
Equifax	3.55	8/15/21	5,125,000	5,093,210	0.093%
ERAC USA Finance	5.25	10/1/20	1,000,000	1,030,261	0.019%
ERAC USA Finance	2.35	10/15/19	1,670,000	1,664,734	0.031%
Exelon Generation	5.2	10/1/19	722,000	728,676	0.013%
Exelon Generation	2.95	1/15/20	11,653,000	11,594,782	0.213%
Expedia	5.95	8/15/20	2,800,000	2,901,629	0.053%
Express Scripts Holding	3.38	11/30/20	10,405,000	10,405,354	0.191%

Express Scripts Holding	2.25	6/15/19	1,500,000	1,497,825	0.027%
Fannie Mae Connecticut Avenue Securities	3.44	10/25/29	6,753,917	6,765,770	0.124%
Fannie Mae Connecticut Avenue Securities	3.17	10/25/30	9,353,864	9,349,873	0.172%
Fannie Mae Connecticut Avenue Securities	3.34	11/25/29	4,228,548	4,233,438	0.078%
Fannie Mae Connecticut Avenue Securities	3.04	1/25/30	5,918,538	5,914,910	0.109%
Fannie Mae Connecticut Avenue Securities	3.21	1/25/31	8,397,465	8,395,360	0.154%
Fannie Mae Connecticut Avenue Securities	3.24	2/25/30	4,840,541	4,841,142	0.089%
Fannie Mae Connecticut Avenue Securities	3.24	2/25/30	2,056,630	2,056,133	0.038%
Fannie Mae Connecticut Avenue Securities	3.79	5/25/29	305,591	305,828	0.006%
Fannie Mae Connecticut Avenue Securities	3.79	7/25/29	1,792,293	1,799,323	0.033%
Fannie Mae Connecticut Avenue Securities	3.14	8/25/30	6,142,083	6,139,454	0.113%
Fannie Mae Connecticut Avenue Securities	3.64	9/25/29	5,667,532	5,683,793	0.104%
Fannie Mae REMICS	2.99	11/25/46	8,543,920	8,562,033	0.157%
Fannie Mae REMICS	2.99	11/25/46	8,557,986	8,569,296	0.157%
Fannie Mae REMICS	2.99	11/25/46	5,887,148	5,898,758	0.108%
Fannie Mae REMICS	2.79	11/25/47	15,515,737	15,405,507	0.283%
Fannie Mae REMICS	4	6/25/44	19,693,318	20,310,239	0.373%
Fannie Mae REMICS	2.89	8/25/39	172,828	173,520	0.003%
Fannie Mae REMIC Trust 2001-W4	5.61	1/25/32	5,169	5,385	0.000%
Federal Home Loan Banks	2.63	5/28/20	40,715,000	40,806,478	0.749%
Federal Home Loan Mortgage	4.5	10/1/19	35,392	36,022	0.001%
Federal Home Loan Mortgage	6	10/1/21	2,036	2,070	0.000%
Federal Home Loan Mortgage	6	10/1/21	601	610	0.000%
Federal Home Loan Mortgage	5	10/1/22	297,567	303,479	0.006%
Federal Home Loan Mortgage	5	10/1/23	226,629	235,411	0.004%
Federal Home Loan Mortgage	4.63	10/1/33	1,896	1,969	0.000%
Federal Home Loan Mortgage	4.37	10/1/36	457,866	477,988	0.009%
Federal Home Loan Mortgage	5.5	10/1/38	52,528	57,437	0.001%
Federal Home Loan Mortgage	5.5	11/1/21	4,286	4,296	0.000%
Federal Home Loan Mortgage	6	11/1/21	302	304	0.000%
Federal Home Loan Mortgage	4.85	11/1/34	188,489	198,669	0.004%
Federal Home Loan Mortgage	4.78	11/1/35	13,254	13,965	0.000%
Federal Home Loan Mortgage	4.85	11/1/36	54,882	58,156	0.001%
Federal Home Loan Mortgage	4.72	1/1/36	28,888	30,010	0.001%
Federal Home Loan Mortgage	4.76	1/1/37	75,875	79,645	0.001%
Federal Home Loan Mortgage	6	1/1/38	11,566	12,519	0.000%
Federal Home Loan Mortgage	6	1/1/38	16,541	17,904	0.000%
Federal Home Loan Mortgage	6	12/1/19	3,163	3,167	0.000%
Federal Home Loan Mortgage	5	12/1/23	2,218,380	2,304,441	0.042%
Federal Home Loan Mortgage	5.5	12/1/23	242,242	248,140	0.005%
Federal Home Loan Mortgage	4.88	12/1/36	90,324	95,516	0.002%
Federal Home Loan Mortgage	5.09	2/1/33	2,838	2,969	0.000%
Federal Home Loan Mortgage	5.02	2/1/34	15,917	16,795	0.000%
Federal Home Loan Mortgage	6	2/1/35	608,240	664,663	0.012%
Federal Home Loan Mortgage	4.87	2/1/37	99,431	104,390	0.002%
Federal Home Loan Mortgage	4.86	2/1/37	91,866	96,321	0.002%
Federal Home Loan Mortgage	5.2	2/1/37	172,640	182,703	0.003%
Federal Home Loan Mortgage	5.21	2/1/38	351,714	370,810	0.007%
Federal Home Loan Mortgage	5.5	3/1/21	20,306	20,620	0.000%
Federal Home Loan Mortgage	3.5	3/1/46	6,374,967	6,523,754	0.120%
Federal Home Loan Mortgage	5.5	4/1/23	250,292	260,415	0.005%
Federal Home Loan Mortgage	3.94	4/1/37	16,151	16,834	0.000%
Federal Home Loan Mortgage	4.19	5/1/37	155,243	162,745	0.003%
Federal Home Loan Mortgage	4.16	5/1/38	211,084	220,223	0.004%
Federal Home Loan Mortgage	4.09	6/1/38	433,719	452,015	0.008%
Federal Home Loan Mortgage	4.28	6/1/38	54,397	56,687	0.001%
Federal Home Loan Mortgage	6	7/1/21	57,982	59,356	0.001%
Federal Home Loan Mortgage	5	7/1/25	8,422	8,478	0.000%
Federal Home Loan Mortgage	4.47	7/1/35	174,697	182,551	0.003%
Federal Home Loan Mortgage	4.38	7/1/38	302,537	318,720	0.006%
Federal Home Loan Mortgage	6	8/1/21	41,002	41,708	0.001%
Federal Home Loan Mortgage	6	8/1/22	92,121	94,750	0.002%
Federal Home Loan Mortgage	6	9/1/34	29,329	32,212	0.001%
Federal Home Loan Mortgage	6	9/1/35	204,397	225,352	0.004%
Federal Home Loan Mortgage	4.34	9/1/35	46,429	48,284	0.001%
Federal National Mortgage Assn.	5	10/1/21	65,416	66,898	0.001%
Federal National Mortgage Assn.	4.5	10/1/24	485,593	504,162	0.009%
Federal National Mortgage Assn.	4.5	10/1/26	2,354,794	2,422,074	0.044%
Federal National Mortgage Assn.	4.59	10/1/32	19,793	20,809	0.000%
Federal National Mortgage Assn.	3.98	10/1/33	535,588	549,150	0.010%
Federal National Mortgage Assn.	5.5	10/1/35	600,526	659,186	0.012%
Federal National Mortgage Assn.	5	10/1/35	14,089	15,162	0.000%

Federal National Mortgage Assn.	2.38	11/1/20	913	909	0.000%
Federal National Mortgage Assn.	4.5	11/1/20	148,128	150,708	0.003%
Federal National Mortgage Assn.	5.5	11/1/23	212,469	216,076	0.004%
Federal National Mortgage Assn.	4.5	11/1/24	468,024	483,820	0.009%
Federal National Mortgage Assn.	6	11/1/34	109,372	120,702	0.002%
Federal National Mortgage Assn.	5	11/1/48	6,734,687	7,134,024	0.131%
Federal National Mortgage Assn.	5	1/1/20	78	79	0.000%
Federal National Mortgage Assn.	5	1/1/21	212	217	0.000%
Federal National Mortgage Assn.	5	1/1/21	5,084	5,199	0.000%
Federal National Mortgage Assn.	6	1/1/22	115,721	117,583	0.002%
Federal National Mortgage Assn.	6	1/1/22	76,225	77,354	0.001%
Federal National Mortgage Assn.	5	1/1/24	483,307	496,747	0.009%
Federal National Mortgage Assn.	6	1/1/24	7,425	7,696	0.000%
Federal National Mortgage Assn.	5.5	1/1/24	1,496,139	1,535,741	0.028%
Federal National Mortgage Assn.	5.5	1/1/25	161,638	165,423	0.003%
Federal National Mortgage Assn.	5.5	1/1/25	5,843	5,966	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	1,561,686	1,612,318	0.030%
Federal National Mortgage Assn.	4.5	1/1/27	837,878	861,878	0.016%
Federal National Mortgage Assn.	4.66	1/1/34	15,244	15,901	0.000%
Federal National Mortgage Assn.	5.5	1/1/35	2,533,486	2,786,950	0.051%
Federal National Mortgage Assn.	4.71	1/1/35	14,965	15,711	0.000%
Federal National Mortgage Assn.	5.5	1/1/37	43,709	48,052	0.001%
Federal National Mortgage Assn.	6	1/1/37	97,157	106,873	0.002%
Federal National Mortgage Assn.	5	12/1/20	133,633	136,660	0.003%
Federal National Mortgage Assn.	6	12/1/21	11,568	11,598	0.000%
Federal National Mortgage Assn.	5	12/1/23	151,684	155,894	0.003%
Federal National Mortgage Assn.	4.5	12/1/24	597,609	618,844	0.011%
Federal National Mortgage Assn.	4.7	12/1/32	69,431	72,400	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	379,318	427,849	0.008%
Federal National Mortgage Assn.	5.5	12/1/34	28,617	31,441	0.001%
Federal National Mortgage Assn.	4.82	12/1/35	39,481	41,599	0.001%
Federal National Mortgage Assn.	4.46	12/1/35	87,689	91,419	0.002%
Federal National Mortgage Assn.	4.34	12/1/35	27,768	29,142	0.001%
Federal National Mortgage Assn.	4.77	12/1/35	33,148	35,296	0.001%
Federal National Mortgage Assn.	5.5	12/1/39	609,029	659,097	0.012%
Federal National Mortgage Assn.	4.5	12/1/45	10,465,683	11,072,947	0.203%
Federal National Mortgage Assn.	3.5	12/1/45	1,622,039	1,650,540	0.030%
Federal National Mortgage Assn.	5	2/1/21	3,947	4,037	0.000%
Federal National Mortgage Assn.	5.5	2/1/23	256,960	263,511	0.005%
Federal National Mortgage Assn.	6	2/1/23	1,544,475	1,594,345	0.029%
Federal National Mortgage Assn.	5.5	2/1/23	256,535	262,777	0.005%
Federal National Mortgage Assn.	4.79	2/1/33	6,693	6,902	0.000%
Federal National Mortgage Assn.	5	2/1/36	402,293	434,981	0.008%
Federal National Mortgage Assn.	6	2/1/37	185,416	204,621	0.004%
Federal National Mortgage Assn.	3.5	2/1/48	2,676,955	2,719,026	0.050%
Federal National Mortgage Assn.	5.5	3/1/21	42,731	43,273	0.001%
Federal National Mortgage Assn.	5	3/1/21	316	324	0.000%
Federal National Mortgage Assn.	6	3/1/22	740	751	0.000%
Federal National Mortgage Assn.	5	3/1/23	169,696	174,072	0.003%
Federal National Mortgage Assn.	6	3/1/23	585,188	605,174	0.011%
Federal National Mortgage Assn.	6	3/1/34	1,018,679	1,124,234	0.021%
Federal National Mortgage Assn.	5.5	3/1/36	177,488	195,154	0.004%
Federal National Mortgage Assn.	6	3/1/37	155,631	171,746	0.003%
Federal National Mortgage Assn.	5	4/1/21	4,803	4,912	0.000%
Federal National Mortgage Assn.	5	4/1/21	1,092	1,117	0.000%
Federal National Mortgage Assn.	5	4/1/21	448	458	0.000%
Federal National Mortgage Assn.	4.5	4/1/25	73,889	76,506	0.001%
Federal National Mortgage Assn.	4.5	4/1/26	2,501,752	2,573,056	0.047%
Federal National Mortgage Assn.	4.5	4/1/26	621,011	638,821	0.012%
Federal National Mortgage Assn.	6	4/1/35	281,011	310,283	0.006%
Federal National Mortgage Assn.	5.5	4/1/36	306,784	337,426	0.006%
Federal National Mortgage Assn.	6	4/1/36	32,540	35,932	0.001%
Federal National Mortgage Assn.	4.26	4/1/38	283,161	297,847	0.005%
Federal National Mortgage Assn.	5	4/1/38	150,284	161,522	0.003%
Federal National Mortgage Assn.	6	4/1/45	2,091,064	2,308,727	0.042%
Federal National Mortgage Assn.	4.5	5/1/19	1,084	1,102	0.000%
Federal National Mortgage Assn.	5	5/1/20	29,571	30,241	0.001%
Federal National Mortgage Assn.	6	5/1/21	301	307	0.000%
Federal National Mortgage Assn.	6	5/1/21	395	400	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	35,590	36,361	0.001%
Federal National Mortgage Assn.	5	5/1/23	178,572	182,882	0.003%
Federal National Mortgage Assn.	4.79	5/1/24	870	879	0.000%

Federal National Mortgage Assn.	4.5	5/1/25	1,724,144	1,773,466	0.033%
Federal National Mortgage Assn.	4.5	5/1/25	124,328	127,891	0.002%
Federal National Mortgage Assn.	4.5	5/1/27	2,565,285	2,638,692	0.048%
Federal National Mortgage Assn.	3.5	5/1/33	8,779,281	8,982,643	0.165%
Federal National Mortgage Assn.	5.5	5/1/36	209,620	230,570	0.004%
Federal National Mortgage Assn.	6	5/1/37	168,292	185,834	0.003%
Federal National Mortgage Assn.	6	5/1/38	45,636	50,019	0.001%
Federal National Mortgage Assn.	4.56	5/1/38	161,570	169,251	0.003%
Federal National Mortgage Assn.	4.36	5/1/38	450,353	474,309	0.009%
Federal National Mortgage Assn.	4.25	5/1/38	587,762	611,830	0.011%
Federal National Mortgage Assn.	6	5/1/42	435,119	480,275	0.009%
Federal National Mortgage Assn.	5	5/1/48	1,638,729	1,733,255	0.032%
Federal National Mortgage Assn.	4.5	6/1/19	5,676	5,775	0.000%
Federal National Mortgage Assn.	6	6/1/21	543	551	0.000%
Federal National Mortgage Assn.	6	6/1/22	18,211	18,553	0.000%
Federal National Mortgage Assn.	5	6/1/24	1,668,804	1,715,267	0.031%
Federal National Mortgage Assn.	4	6/1/33	5,680,448	5,851,996	0.107%
Federal National Mortgage Assn.	5	6/1/35	298,198	320,827	0.006%
Federal National Mortgage Assn.	5	6/1/35	1,414,452	1,521,638	0.028%
Federal National Mortgage Assn.	5	6/1/35	819,917	882,076	0.016%
Federal National Mortgage Assn.	6	6/1/36	53,198	58,728	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	26,824	29,004	0.001%
Federal National Mortgage Assn.	5	7/1/19	1	1	0.000%
Federal National Mortgage Assn.	5.5	7/1/20	70,092	70,410	0.001%
Federal National Mortgage Assn.	5.5	7/1/22	13,216	13,561	0.000%
Federal National Mortgage Assn.	4.5	7/1/25	142,760	146,828	0.003%
Federal National Mortgage Assn.	2.64	7/1/27	3,709	3,693	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	328,714	371,202	0.007%
Federal National Mortgage Assn.	4.25	7/1/33	1,789	1,861	0.000%
Federal National Mortgage Assn.	5.5	7/1/34	1,174,561	1,291,864	0.024%
Federal National Mortgage Assn.	4.6	7/1/34	12,672	13,496	0.000%
Federal National Mortgage Assn.	5	7/1/35	2,206,519	2,373,803	0.044%
Federal National Mortgage Assn.	4.29	7/1/35	109,578	113,934	0.002%
Federal National Mortgage Assn.	5	7/1/36	2,117,282	2,278,491	0.042%
Federal National Mortgage Assn.	5.5	7/1/36	49,176	54,094	0.001%
Federal National Mortgage Assn.	5.5	7/1/41	5,062,167	5,455,665	0.100%
Federal National Mortgage Assn.	4	7/1/48	8,834,244	9,108,406	0.167%
Federal National Mortgage Assn.	6	8/1/21	8,371	8,509	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	10,919	11,101	0.000%
Federal National Mortgage Assn.	4.5	8/1/24	3,712,705	3,893,250	0.071%
Federal National Mortgage Assn.	4.5	8/1/24	773,348	795,399	0.015%
Federal National Mortgage Assn.	4.5	8/1/26	377,970	391,396	0.007%
Federal National Mortgage Assn.	5.5	8/1/37	1,142,924	1,257,118	0.023%
Federal National Mortgage Assn.	5.5	8/1/37	1,467,716	1,610,299	0.030%
Federal National Mortgage Assn.	5.5	8/1/37	1,584,079	1,743,025	0.032%
Federal National Mortgage Assn.	5.5	8/1/37	490,954	540,158	0.010%
Federal National Mortgage Assn.	4.73	8/1/38	10,130	10,587	0.000%
Federal National Mortgage Assn.	4.6	8/1/38	148,707	156,744	0.003%
Federal National Mortgage Assn.	4.6	8/1/38	54,311	56,874	0.001%
Federal National Mortgage Assn.	4.5	8/1/44	5,067,073	5,357,061	0.098%
Federal National Mortgage Assn.	5.5	9/1/21	8,628	8,735	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	11,968	12,096	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	27,773	28,202	0.001%
Federal National Mortgage Assn.	5	9/1/22	28,367	29,009	0.001%
Federal National Mortgage Assn.	5	9/1/23	26,997	27,613	0.001%
Federal National Mortgage Assn.	4.5	9/1/24	1,329,291	1,373,237	0.025%
Federal National Mortgage Assn.	4.5	9/1/24	101,929	104,840	0.002%
Federal National Mortgage Assn.	5	9/1/25	123,357	126,326	0.002%
Federal National Mortgage Assn.	4.6	9/1/32	15,490	15,926	0.000%
Federal National Mortgage Assn.	4.13	9/1/36	343	346	0.000%
Federal National Mortgage Assn.	4.43	9/1/37	65,365	68,050	0.001%
Federal National Mortgage Assn.	6	9/1/39	2,491,753	2,748,224	0.050%
Federal National Mortgage Assn.	4	9/1/45	7,217,050	7,495,011	0.138%
Federal National Mortgage Assn.	5	9/1/48	4,394,487	4,652,345	0.085%
Federal National Mortgage Assn.	4.5	9/1/48	2,481,314	2,594,677	0.048%
Federal National Mortgage Association	1.5	7/30/20	66,650,000	65,887,390	1.209%
Fidelity National Information Services	3.63	10/15/20	1,983,000	1,998,005	0.037%
Fidelity National Information Services	2.25	8/15/21	10,005,000	9,819,597	0.180%
FirstEnergy	2.85	7/15/22	6,995,000	6,926,652	0.127%
First Niagara Financial	7.25	12/15/21	4,150,000	4,539,345	0.083%
Ford Credit Auto Lease Trust 2017	2.02	6/15/20	8,595,000	8,580,401	0.157%
Ford Credit Floorplan Master Owner Trust	1.75	7/15/21	3,640,000	3,628,142	0.067%

Ford Motor Credit	2.34	11/2/20	5,580,000	5,441,488	0.100%
Ford Motor Credit	2.6	11/4/19	1,700,000	1,693,948	0.031%
Ford Motor Credit	2.68	1/9/20	14,185,000	14,127,764	0.259%
Ford Motor Credit	2.46	3/27/20	4,325,000	4,290,746	0.079%
Ford Motor Credit	3.47	4/5/21	3,230,000	3,197,183	0.059%
Ford Motor Credit	2.02	5/3/19	8,405,000	8,394,267	0.154%
Ford Motor Credit	3.16	8/4/20	6,290,000	6,254,053	0.115%
Fox	3.67	1/25/22	2,125,000	2,169,510	0.040%
Fox	4.03	1/25/24	2,485,000	2,574,741	0.047%
Freddie Mac REMICS	6.5	11/15/20	1,517	1,531	0.000%
Freddie Mac REMICS	4	11/15/36	1,858,310	1,896,045	0.035%
Freddie Mac Stacr Trust 2018-HQA2	3.24	10/25/48	10,100,000	10,091,712	0.185%
Freddie Mac Strips	3	11/15/43	9,576,278	9,591,692	0.176%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	10/25/29	10,277,577	10,332,346	0.190%
Freddie Mac Structured Agency Credit Risk debt Notes	3.29	12/25/29	1,937,771	1,938,406	0.036%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	8,577,463	8,579,937	0.157%
Freddie Mac Structured Agency Credit Risk debt Notes	3.24	3/25/30	6,653,939	6,649,809	0.122%
Freddie Mac Structured Agency Credit Risk debt Notes	3.04	4/25/30	921,317	919,970	0.017%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	3,387,400	3,384,089	0.062%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	7/25/29	2,473,644	2,484,147	0.046%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	8/25/29	6,209,633	6,225,385	0.114%
Freddie Mac Structured Agency Credit Risk debt Notes	4.17	8/25/48	3,380,633	3,404,167	0.062%
Freddie Mac Structured Agency Credit Risk debt Notes	3.19	9/25/30	9,659,482	9,653,541	0.177%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	782,888	785,087	0.014%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.86	5/25/47	1,822,318	1,831,052	0.034%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	5,163,601	5,117,429	0.094%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	5,424,929	5,404,408	0.099%
GATX	2.6	3/30/20	12,032,000	11,989,142	0.220%
GATX	2.5	7/30/19	5,205,000	5,188,396	0.095%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	29,000,000	28,635,557	0.526%
General Dynamics	2.99	5/11/20	2,765,000	2,769,407	0.051%
General Dynamics	3.08	5/11/21	4,640,000	4,659,998	0.086%
General Mills	3.32	4/16/21	15,650,000	15,607,291	0.286%
General Motors Financial	3.65	4/9/21	6,085,000	6,005,426	0.110%
General Motors Financial	3.2	7/13/20	13,567,000	13,579,875	0.249%
GLP Capital LP / GLP Financing II	4.88	11/1/20	7,980,000	8,129,625	0.149%
GMF Floorplan Owner Revolving Trust	2.97	1/18/22	11,842,000	11,839,109	0.217%
GMF Floorplan Owner Revolving Trust	3.5	3/15/22	2,125,000	2,125,203	0.039%
GMF Floorplan Owner Revolving Trust	3.44	3/15/23	8,315,000	8,406,818	0.154%
GMF Floorplan Owner Revolving Trust	2.41	5/17/21	3,035,000	3,032,660	0.056%
GMF Floorplan Owner Revolving Trust	2.85	5/17/21	1,165,000	1,164,769	0.021%
GMF Floorplan Owner Revolving Trust	2.26	8/16/21	4,430,000	4,415,370	0.081%
GMF Floorplan Owner Revolving Trust	2.46	8/16/21	4,920,000	4,907,043	0.090%
GM Financial Automobile Leasing Trust 2017-1	2.26	8/20/20	1,405,000	1,401,429	0.026%
GM Financial Automobile Leasing Trust 2017-3	2.12	9/20/21	2,935,000	2,919,978	0.054%
GM Financial Automobile Leasing Trust 2017-3	2.73	9/20/21	2,390,000	2,377,765	0.044%
GM Financial Automobile Leasing Trust 2018-1	3.37	10/20/22	7,625,000	7,611,915	0.140%
GM Financial Automobile Leasing Trust 2018-1	3.11	12/20/21	3,075,000	3,070,961	0.056%
GM Financial Automobile Leasing Trust 2018-2	3.5	4/20/22	3,970,000	3,988,402	0.073%
GM Financial Automobile Leasing Trust 2019-1	3.56	12/20/22	7,185,000	7,232,355	0.133%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	1,895,000	1,879,004	0.034%
Goldman Sachs	3.52	10/31/22	5,200,000	5,178,139	0.095%
Goldman Sachs	2.3	12/13/19	10,423,000	10,385,915	0.191%
Goldman Sachs	5.75	1/24/22	6,341,000	6,800,564	0.125%
Goldman Sachs	5.38	3/15/20	3,074,000	3,144,468	0.058%
Goldman Sachs	3.87	4/26/22	9,220,000	9,272,923	0.170%
Goldman Sachs	6	6/15/20	940,000	976,127	0.018%
Golub Capital Partners CLO 39B	3.61	10/20/28	7,835,000	7,797,089	0.143%
Government National Mortgage Assn.	10	10/20/20	194	196	0.000%
Government National Mortgage Assn.	5	10/20/47	7,821,590	8,302,806	0.152%
Government National Mortgage Assn.	4	10/20/48	1,064,535	1,099,941	0.020%
Government National Mortgage Assn.	5	10/20/48	4,131,585	4,325,754	0.079%
Government National Mortgage Assn.	5	11/20/39	1,866,024	1,996,328	0.037%
Government National Mortgage Assn.	5	11/20/47	2,323,278	2,457,008	0.045%
Government National Mortgage Assn.	5	1/20/36	167,975	179,676	0.003%
Government National Mortgage Assn.	4.5	1/20/48	8,547,413	8,878,986	0.163%
Government National Mortgage Assn.	5	1/20/48	6,774,214	7,079,159	0.130%
Government National Mortgage Assn.	5	12/20/34	354,384	380,233	0.007%
Government National Mortgage Assn.	5	12/20/35	219,013	234,258	0.004%
Government National Mortgage Assn.	5	12/20/47	8,175,392	8,598,240	0.158%
Government National Mortgage Assn.	4	12/20/48	517,216	534,419	0.010%
Government National Mortgage Assn.	5	12/20/48	1,014,116	1,063,704	0.020%

Government National Mortgage Assn.	5	2/20/40	341,129	364,916	0.007%
Government National Mortgage Assn.	4	2/20/48	5,732,101	5,922,751	0.109%
Government National Mortgage Assn.	5	2/20/48	15,924,078	16,682,917	0.306%
Government National Mortgage Assn.	3.5	2/20/48	1,100,224	1,122,885	0.021%
Government National Mortgage Assn.	3.5	2/20/48	2,566,822	2,619,900	0.048%
Government National Mortgage Assn.	5	3/20/41	192,634	206,071	0.004%
Government National Mortgage Assn.	3.5	3/20/43	7,572,553	7,758,083	0.142%
Government National Mortgage Assn.	5.5	3/20/48	1,464,050	1,547,729	0.028%
Government National Mortgage Assn.	10	5/15/20	252	253	0.000%
Government National Mortgage Assn.	5	5/20/36	246,825	263,975	0.005%
Government National Mortgage Assn.	6	7/15/36	3,257,563	3,663,069	0.067%
Government National Mortgage Assn.	10	8/15/19	23	23	0.000%
Government National Mortgage Assn.	5	8/20/48	2,521,240	2,643,895	0.049%
Government National Mortgage Assn.	5.5	9/15/45	5,640,224	6,179,685	0.113%
Government National Mortgage Assn.	5	9/20/48	5,203,355	5,461,939	0.100%
Government National Mortgage Association	2.94	2/20/49	3,064,345	3,061,428	0.056%
Government National Mortgage Association	2.94	2/20/49	2,399,683	2,397,404	0.044%
Government National Mortgage Association	2.79	9/20/48	2,616,822	2,595,252	0.048%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	331,450	330,574	0.006%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	2,945,000	2,940,396	0.054%
Great Wolf Trust 2017-WOLF	3.48	9/15/34	5,385,000	5,371,525	0.099%
Great Wolf Trust 2017-WOLF	3.95	9/15/34	7,700,000	7,690,205	0.141%
GS Mortgage-Backed Securities Trust	2.46	7/25/44	1,173,107	1,155,549	0.021%
GS Mortgage Securities Corp Trust 2018-FBLU	3.43	11/15/35	5,145,000	5,135,582	0.094%
GS Mortgage Securities Corp Trust 2018-FBLU	4.48	11/15/35	2,700,000	2,689,996	0.049%
GS Mortgage Securities Trust 2014-GC24	1.51	9/10/47	598,476	597,226	0.011%
GS Mortgage Securities Trust 2015-GC28	1.53	2/10/48	908,883	906,469	0.017%
GS Mortgage Securities Trust 2015-GC32	1.59	7/10/48	1,268,944	1,260,775	0.023%
GS Mortgage Securities Trust 2016-GS3	1.43	10/10/49	1,000,154	985,495	0.018%
Halcyon Loan Advisors Funding 2014-3	4.46	10/22/25	6,000,000	5,991,889	0.110%
Hardee s Funding	4.25	6/20/48	7,669,195	7,758,005	0.142%
Harley-Davidson Financial Services	4.05	2/4/22	7,560,000	7,643,697	0.140%
Harley-Davidson Financial Services	3.56	3/2/21	8,295,000	8,261,049	0.152%
Harley-Davidson Financial Services	3.14	5/21/20	6,720,000	6,723,347	0.123%
HCA	4.25	10/15/19	2,825,000	2,842,656	0.052%
HCA	6.5	2/15/20	12,570,000	12,931,388	0.237%
HCP	2.63	2/1/20	1,990,000	1,984,916	0.036%
Hewlett Packard Enterprise	2.1	10/4/19	4,695,000	4,670,708	0.086%
Highwoods Realty	3.63	1/15/23	4,165,000	4,181,493	0.077%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	1,619,203	1,602,821	0.029%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	2,386,168	2,367,865	0.043%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	818,970	807,269	0.015%
HOF 2019-1 A1 144A	3.45	1/25/59	11,960,000	11,960,000	0.220%
HOF 2019-1 A3 144A	3.61	1/25/59	7,505,000	7,505,000	0.138%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	7,098,555	7,168,233	0.132%
Homeward Opportunities Fund I Trust 2018-1	3.9	6/25/48	5,655,892	5,709,656	0.105%
HPHT Finance 15	2.88	3/17/20	5,000,000	4,987,730	0.092%
HSBC Holdings	3.28	5/18/21	9,865,000	9,853,685	0.181%
HSBC Holdings	3.25	9/11/21	3,000,000	2,996,319	0.055%
HSBC USA	2.35	3/5/20	7,720,000	7,690,085	0.141%
HSBC USA	2.75	8/7/20	5,000,000	5,005,420	0.092%
Humana	2.63	10/1/19	5,090,000	5,085,724	0.093%
Humana	3.85	10/1/24	495,000	504,512	0.009%
Humana	3.15	12/1/22	2,548,000	2,558,302	0.047%
Humana	2.9	12/15/22	690,000	686,073	0.013%
Hyundai Auto Lease Securitization Trust 2016	1.65	7/15/20	1,822,551	1,821,766	0.033%
Hyundai Auto Receivables Trust 2017	2.38	4/17/23	2,830,000	2,805,836	0.052%
Hyundai Capital America	2	7/1/19	9,865,000	9,827,967	0.180%
Hyundai Capital America	1.75	9/27/19	1,325,000	1,316,374	0.024%
Imperial Brands Finance	2.95	7/21/20	16,517,000	16,475,526	0.302%
Ing Groep	3.75	3/29/22	6,030,000	6,052,389	0.111%
International Business Machines	2.88	11/9/22	1,020,000	1,023,214	0.019%
International Business Machines	2.5	1/27/22	3,715,000	3,684,797	0.068%
International Flavors & Fragrances	3.4	9/25/20	3,525,000	3,547,490	0.065%
International Lease Finance	6.25	5/15/19	7,434,000	7,459,677	0.137%
Interpublic Group of	3.5	10/1/20	2,505,000	2,524,078	0.046%
InTown Hotel Portfolio Trust 2018-STAY	3.18	1/15/33	1,865,000	1,853,852	0.034%
InTown Hotel Portfolio Trust 2018-STAY	3.73	1/15/33	1,495,000	1,486,708	0.027%
INVISTA Finance	4.25	10/15/19	16,065,000	16,119,235	0.296%
JD.com	3.13	4/29/21	12,675,000	12,536,137	0.230%
Johnson & Johnson	1.95	11/10/20	3,670,000	3,643,187	0.067%
JPMBB Commercial Mortgage Securities Trust 2015-C27	1.41	2/15/48	1,032,554	1,029,099	0.019%

JPMorgan Chase	4.25	10/15/20	2,872,000	2,939,124	0.054%
JPMorgan Chase	4.95	3/25/20	2,455,000	2,505,303	0.046%
JPMorgan Chase	3.15	3/9/21	12,365,000	12,381,087	0.227%
JPMorgan Chase	6.3	4/23/19	915,000	916,886	0.017%
JPMorgan Chase	4.4	7/22/20	1,855,000	1,896,899	0.035%
JPMorgan Chase Bank NA	2.6	2/1/21	2,280,000	2,274,897	0.042%
Kansas City Southern	2.35	5/15/20	19,244,000	19,135,060	0.351%
Keurig Dr Pepper	3.55	5/25/21	13,925,000	14,076,824	0.258%
Keysight Technologies	3.3	10/30/19	29,350,000	29,356,252	0.539%
Kinder Morgan Inc/DE	3.05	12/1/19	3,054,000	3,055,332	0.056%
KKR CLO 13	3.58	1/16/28	12,130,000	12,035,912	0.221%
Kroger	1.5	9/30/19	4,614,000	4,581,181	0.084%
Kubota Credit Owner Trust 2016-1	1.5	7/15/20	1,196,001	1,191,363	0.022%
Legg Mason	2.7	7/15/19	2,270,000	2,267,952	0.042%
Lincoln National	4	9/1/23	2,025,000	2,115,032	0.039%
Lloyds Bank	2.7	8/17/20	5,975,000	5,966,402	0.110%
Lyondellbasell Industries	6	11/15/21	5,369,000	5,731,628	0.105%
Madison Park Funding XVIII	3.95	10/21/30	10,775,000	10,705,000	0.196%
Magnetite XVI	3.58	1/18/28	15,995,000	15,795,866	0.290%
Marathon Oil	2.7	6/1/20	10,005,000	9,940,588	0.182%
Marsh & McLennan	3.5	12/29/20	6,340,000	6,426,034	0.118%
Marsh & McLennan	3.88	3/15/24	5,950,000	6,173,113	0.113%
Martin Marietta Materials	3.13	12/20/19	4,725,000	4,719,221	0.087%
Martin Marietta Materials	3.31	5/22/20	2,645,000	2,644,310	0.049%
McDonald s	3.35	4/1/23	5,285,000	5,391,931	0.099%
McKesson	3.65	11/30/20	11,510,000	11,666,260	0.214%
Medco Health Solutions	4.13	9/15/20	6,607,000	6,723,508	0.123%
METLIFE SECURITIZATION TRUST	3	4/25/55	4,126,471	4,088,043	0.075%
Microchip Technology	3.92	6/1/21	7,050,000	7,111,793	0.131%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	1,388,649	1,376,287	0.025%
Mississippi Power	3.26	3/27/20	3,855,000	3,850,536	0.071%
Mitsubishi Ufj Financial	3.58	2/22/22	7,060,000	7,103,765	0.130%
Mitsubishi Ufj Financial	3.22	3/7/22	8,685,000	8,748,670	0.161%
Mitsubishi Ufj Financial	3.41	7/26/21	3,496,000	3,500,286	0.064%
Mitsubishi Ufj Financial	3.62	7/26/23	5,645,000	5,659,254	0.104%
Molson Coors Brewing	2.25	3/15/20	5,090,000	5,058,335	0.093%
Morgan Stanley	5.5	1/26/20	860,000	877,555	0.016%
Morgan Stanley	3.25	2/10/21	9,510,000	9,518,226	0.175%
Morgan Stanley	5.5	7/24/20	4,260,000	4,405,415	0.081%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.11	10/15/47	3,065,000	3,200,193	0.059%
Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19	1.57	12/15/47	1,259,187	1,256,008	0.023%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	1.71	5/15/48	2,833,872	2,809,632	0.052%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	1,756,430	1,726,630	0.032%
Morgan Stanley Capital I Trust 2015-MS1	1.64	5/15/48	2,222,790	2,204,900	0.040%
Morgan Stanley Capital I Trust 2017-CLS	3.33	11/15/34	5,985,000	5,947,477	0.109%
Morgan Stanley Capital I Trust 2017-CLS	3.48	11/15/34	4,815,000	4,790,848	0.088%
MVW Owner Trust 2013-1	2.15	4/22/30	462,384	458,825	0.008%
MVW Owner Trust 2014-1	2.25	9/22/31	1,810,268	1,789,571	0.033%
MVW Owner Trust 2017-1	2.42	12/20/34	1,323,606	1,298,451	0.024%
MVW Owner Trust 2017-1	2.75	12/20/34	471,593	464,114	0.009%
MVW Owner Trust 2017-1	2.99	12/20/34	1,185,272	1,163,275	0.021%
Navient Private Education Refi Loan Trust 2018	2.53	2/18/42	5,270,520	5,247,444	0.096%
NBCUniversal Media	5.15	4/30/20	12,400,000	12,720,825	0.233%
Nelnet Student Loan Trust 2005-4	2.79	3/22/32	6,432,685	6,224,926	0.114%
Neuberger Berman CLO XIX	3.59	7/15/27	13,010,000	12,937,841	0.237%
Neuberger Berman CLO XVI-S	3.64	1/15/28	7,275,000	7,216,437	0.132%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	11,786,116	12,029,642	0.221%
New York Life Global Funding	3.05	8/6/21	10,540,000	10,605,422	0.195%
NextEra Energy Capital Holdings	2.3	4/1/19	3,735,000	3,734,671	0.069%
NextEra Energy Capital Holdings	3.18	8/28/21	10,945,000	10,894,018	0.200%
Nissan Auto Lease Trust 2017	2.17	12/15/21	1,980,000	1,970,074	0.036%
Nissan Master Owner Trust Receivables	1.54	6/15/21	7,005,000	6,986,576	0.128%
Nissan Motor Acceptance	2.15	7/13/20	2,490,000	2,454,898	0.045%
Nissan Motor Acceptance	1.55	9/13/19	6,680,000	6,628,210	0.122%
Nissan Motor Acceptance	3.65	9/21/21	2,395,000	2,410,984	0.044%
Nissan Motor Acceptance	2.15	9/28/20	13,270,000	13,055,185	0.240%
Northrop Grumman	2.08	10/15/20	12,975,000	12,855,448	0.236%
NXP BV / NXP Funding	4.13	6/1/21	2,925,000	2,976,188	0.055%
OCP CLO 2014-7	3.88	7/20/29	21,700,000	21,590,978	0.396%
OCP CLO 2015-10	3.58	10/26/27	11,020,000	10,950,794	0.201%
Octagon Investment Partners XXIII	3.64	7/15/27	5,090,000	5,040,236	0.093%
Omnicom Group Inc / Omnicom Capital	4.45	8/15/20	8,715,000	8,901,179	0.163%

OZLM VIII	3.63	10/17/29	8,565,000	8,528,518	0.157%
PACCAR Financial	3.1	5/10/21	10,660,000	10,741,709	0.197%
Packaging Corp of America	2.45	12/15/20	4,385,000	4,352,634	0.080%
Penske Truck Leasing Co Lp / PTL Finance	3.05	1/9/20	7,993,000	7,991,801	0.147%
Penske Truck Leasing Co Lp / PTL Finance	3.3	4/1/21	1,580,000	1,586,192	0.029%
Penske Truck Leasing Co Lp / PTL Finance	2.5	6/15/19	10,080,000	10,070,081	0.185%
Penske Truck Leasing Co Lp / PTL Finance	3.2	7/15/20	11,323,000	11,333,123	0.208%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	3,145,000	3,181,045	0.058%
Perrigo Finance Unlimited	3.5	3/15/21	1,163,000	1,156,449	0.021%
Petroleos Mexicanos	5.5	1/21/21	1,320,000	1,345,080	0.025%
Petroleos Mexicanos	6.38	2/4/21	7,360,000	7,650,720	0.140%
Petroleos Mexicanos	8	5/3/19	12,910,000	12,981,005	0.238%
Phillips 66	3.25	2/26/21	5,230,000	5,204,985	0.096%
Plains All American Pipeline LP / PAA Finance	5.75	1/15/20	7,164,000	7,312,402	0.134%
Plains All American Pipeline LP / PAA Finance	2.6	12/15/19	4,910,000	4,889,584	0.090%
Plains All American Pipeline LP / PAA Finance	5	2/1/21	3,554,000	3,647,811	0.067%
Planet Fitness Master Issuer	4.26	9/5/48	10,323,125	10,489,740	0.193%
PNC Bank NA	2.45	11/5/20	6,965,000	6,932,265	0.127%
PNM Resources	3.25	3/9/21	7,620,000	7,610,521	0.140%
Principal Life Global Funding II	1.5	4/18/19	5,450,000	5,446,419	0.100%
Principal Life Global Funding II	2.2	4/8/20	11,630,000	11,574,060	0.212%
QVC	3.13	4/1/19	30,752,000	30,748,802	0.564%
Regions Bank/Birmingham AL	3.18	4/1/21	10,315,000	10,227,467	0.188%
Regions Bank/Birmingham AL	3.19	8/13/21	4,050,000	4,025,242	0.074%
Reinsurance Group of America	6.45	11/15/19	8,675,000	8,860,402	0.163%
Reinsurance Group of America	5	6/1/21	910,000	946,551	0.017%
RELX Capital	3.5	3/16/23	4,470,000	4,509,113	0.083%
RETL 2019-RVP	3.63	3/15/36	13,685,000	13,685,000	0.251%
Reynolds American	3.25	6/12/20	2,201,000	2,205,133	0.040%
Reynolds American	8.13	6/23/19	3,407,000	3,443,250	0.063%
Rockwell Collins	1.95	7/15/19	3,665,000	3,654,584	0.067%
Roper Technologies	3	12/15/20	4,195,000	4,195,159	0.077%
Roper Technologies	3.65	9/15/23	2,210,000	2,237,983	0.041%
Royal Bank Of Scotland	6.4	10/21/19	2,216,000	2,256,958	0.041%
Royal Caribbean Cruises	2.65	11/28/20	1,980,000	1,970,100	0.036%
Sabine Pass Liquefaction	5.63	2/1/21	8,235,000	8,556,165	0.157%
San Diego Gas & Electric	1.91	2/1/22	2,440,740	2,389,172	0.044%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	6,060,000	6,089,221	0.112%
Santander Drive Auto Receivables Trust 2015-3	3.49	5/17/21	8,977,000	8,996,030	0.165%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	5,260,000	5,294,488	0.097%
Santander Drive Auto Receivables Trust 2015-4	3.53	8/16/21	4,397,000	4,413,717	0.081%
Santander Drive Auto Receivables Trust 2015-5	2.74	12/15/21	2,141,438	2,140,844	0.039%
Santander Drive Auto Receivables Trust 2015-5	3.65	12/15/21	6,990,000	7,024,471	0.129%
Santander Drive Auto Receivables Trust 2016-1	4.02	4/15/22	3,205,000	3,236,616	0.059%
Santander Drive Auto Receivables Trust 2016-3	2.46	3/15/22	10,205,000	10,181,564	0.187%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	1,180,000	1,176,779	0.022%
Santander Drive Auto Receivables Trust 2017-1	2.1	6/15/21	434,568	434,178	0.008%
Santander Drive Auto Receivables Trust 2017-3	2.19	3/15/22	12,390,000	12,353,556	0.227%
Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	1,975,000	1,976,396	0.036%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	2,490,000	2,502,224	0.046%
Santander Drive Auto Receivables Trust 2018-2	3.03	9/15/22	3,950,000	3,956,944	0.073%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	5,615,000	5,639,307	0.104%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	6,725,000	6,791,048	0.125%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	3,090,000	3,103,537	0.057%
Santander Retail Auto Lease Trust 2017	2.96	11/21/22	2,540,000	2,534,636	0.047%
Santander Retail Auto Lease Trust 2018	3.49	5/20/22	7,295,000	7,325,209	0.134%
Santander UK	2.13	11/3/20	4,985,000	4,917,408	0.090%
Santander UK Group Holdings	2.88	10/16/20	5,820,000	5,805,095	0.107%
SBA Tower Trust	3.45	3/15/23	6,515,000	6,539,996	0.120%
SBA Tower Trust	3.17	4/15/22	6,880,000	6,861,057	0.126%
Schlumberger Holdings	3.75	5/1/24	5,095,000	5,171,450	0.095%
Sempra Energy	2.88	10/1/22	4,570,000	4,502,698	0.083%
Sempra Energy	1.63	10/7/19	5,477,000	5,430,637	0.100%
Sempra Energy	3.29	1/15/21	7,910,000	7,841,215	0.144%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	8,934,741	9,009,261	0.165%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	13,425,076	13,655,520	0.251%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	3,638,264	3,730,789	0.068%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	6,171,738	6,256,205	0.115%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	4,002,357	4,129,500	0.076%
Sherwin-Williams	2.25	5/15/20	29,560,000	29,341,049	0.539%
Shire Acquisitions Investments Ireland DAC	1.9	9/23/19	38,130,000	37,926,310	0.696%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	915,000	900,183	0.017%

Sierra Timeshare 2014-3 Receivables Funding	2.3	10/20/31	1,072,463	1,067,994	0.020%
Sierra Timeshare 2015-1 Receivables Funding	2.4	3/22/32	1,408,290	1,402,218	0.026%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	1,790,640	1,773,139	0.033%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	2,015,597	2,004,715	0.037%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	1,699,197	1,696,220	0.031%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	1,112,304	1,096,832	0.020%
Sierra Timeshare 2016-3 Receivables Funding	2.43	10/20/33	3,487,938	3,467,461	0.064%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	4,565,000	4,593,617	0.084%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	940,691	932,860	0.017%
SLIde 2018-FUN	4.33	6/15/31	6,896,175	6,904,693	0.127%
Slm Private Education Loan Trust 2013	2.5	3/15/47	2,881,670	2,877,888	0.053%
SLM Student Loan Trust 2007-7	3.1	1/25/22	4,010,685	3,940,836	0.072%
SLM Student Loan Trust 2008-1	3.42	1/25/22	15,118,729	15,010,706	0.276%
SLM Student Loan Trust 2008-5	4.47	7/25/23	2,448,389	2,480,191	0.046%
SLM Student Loan Trust 2008-9	4.27	4/25/23	1,781,509	1,802,035	0.033%
SLM Student Loan Trust 2010-1	2.89	3/25/25	8,549,148	8,366,240	0.154%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	540,000	529,797	0.010%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	1,631,000	1,673,052	0.031%
Smb Private Education Loan Trust 2014	3.98	4/15/32	12,170,000	12,381,041	0.227%
Smb Private Education Loan Trust 2015	3.48	6/15/27	3,148,968	3,167,580	0.058%
Smb Private Education Loan Trust 2016	2.43	2/17/32	8,629,820	8,492,201	0.156%
Smb Private Education Loan Trust 2016	3.58	9/15/34	13,588,949	13,657,204	0.251%
Smb Private Education Loan Trust 2018	3.2	1/15/37	16,135,000	16,064,254	0.295%
Solvay Finance America	3.4	12/3/20	16,735,000	16,792,368	0.308%
Southern	2.35	7/1/21	2,695,000	2,663,725	0.049%
Southern Copper	5.38	4/16/20	5,768,000	5,923,566	0.109%
Southwest Airlines	2.75	11/6/19	8,015,000	7,999,435	0.147%
STACR Trust 2018-DNA2	3.29	12/25/30	17,650,000	17,645,199	0.324%
STACR Trust 2018-DNA3	3.24	9/25/48	6,615,000	6,608,183	0.121%
STACR Trust 2018-HRP2	3.34	2/25/47	2,890,000	2,889,997	0.053%
STACR Trust 2018-HRP2	3.74	2/25/47	5,840,000	5,864,391	0.108%
Standard Chartered	3.91	1/20/23	7,600,000	7,570,710	0.139%
Standard Chartered	2.1	8/19/19	8,075,000	8,044,888	0.148%
Standard Chartered	2.4	9/8/19	5,130,000	5,110,906	0.094%
Starbucks	2.7	6/15/22	3,505,000	3,506,577	0.064%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	4/25/49	5,350,000	5,350,000	0.098%
State Board of Administration Finance	2.16	7/1/19	10,855,000	10,843,494	0.199%
State Grid Overseas Investment 2016	2.25	5/4/20	18,240,000	18,094,286	0.332%
Sumitomo Mitsui Banking	2.51	1/17/20	10,345,000	10,333,352	0.190%
Sumitomo Mitsui Trust Bank	1.95	9/19/19	4,765,000	4,746,669	0.087%
SunTrust Bank/Atlanta GA	2.59	1/29/21	11,460,000	11,433,218	0.210%
Svenska Handelsbanken	3.35	5/24/21	9,315,000	9,419,514	0.173%
Swedbank	2.2	3/4/20	15,000,000	14,892,015	0.273%
Symphony CLO XVII	3.67	4/15/28	10,095,000	10,042,001	0.184%
Synchrony Credit Card Master Note Trust	2.64	3/15/23	5,075,000	5,054,283	0.093%
Synchrony Credit Card Master Note Trust	3.36	3/15/24	12,480,685	12,463,249	0.229%
Synchrony Credit Card Master Note Trust	2.95	5/15/24	8,841,763	8,775,417	0.161%
Synchrony Credit Card Master Note Trust	2.62	9/15/23	3,660,000	3,637,280	0.067%
Synchrony Financial	2.7	2/3/20	27,071,000	27,006,652	0.496%
Syngenta Finance	3.93	4/23/21	4,410,000	4,440,156	0.082%
Syngenta Finance	3.7	4/24/20	7,690,000	7,667,845	0.141%
Takeda Pharmaceutical	3.8	11/26/20	6,795,000	6,898,569	0.127%
Telefonica Emisiones	5.13	4/27/20	6,840,000	6,993,606	0.128%
Telefonos de Mexico SAB de CV	5.5	11/15/19	7,630,000	7,745,289	0.142%
Tencent Holdings	2.88	2/11/20	12,145,000	12,148,714	0.223%
Tencent Holdings	3.38	5/2/19	3,580,000	3,582,166	0.066%
Teva Pharmaceutical Finance Netherlands III BV	1.7	7/19/19	17,185,000	17,034,631	0.313%
Teva Pharmaceutical Finance Netherlands III BV	2.2	7/21/21	640,000	609,734	0.011%
Time Warner Cable	8.25	4/1/19	31,132,000	31,128,793	0.571%
Toronto-Dominion Bank	3.01	1/25/21	12,240,000	12,239,033	0.225%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	4,241,318	4,203,768	0.077%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	4,206,173	4,165,481	0.076%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	2,092,022	2,073,764	0.038%
Towd Point Mortgage Trust 2016-1	3	2/25/55	2,842,365	2,823,368	0.052%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	1,930,497	1,908,844	0.035%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	1,510,300	1,485,991	0.027%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	6,532,663	6,460,714	0.119%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	4,010,453	3,969,638	0.073%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	8,674,377	8,538,498	0.157%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	4,355,778	4,285,467	0.079%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	15,576,910	15,294,429	0.281%
Towd Point Mortgage Trust 2018-1	3	1/25/58	3,487,937	3,452,051	0.063%

Towd Point Mortgage Trust 2018-2	3.25	3/25/58	21,123,271	21,069,922	0.387%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	15,501,325	15,448,498	0.284%
Trinity Acquisition	3.5	9/15/21	5,535,000	5,559,348	0.102%
TRP Government Reserve	2.49		34,368,733	34,368,733	0.631%
Tyson Foods	2.25	8/23/21	4,705,000	4,600,036	0.084%
Ubs Group Funding Switzerland	3	4/15/21	14,810,000	14,805,216	0.272%
Ubs Group Funding Switzerland	3.87	5/23/23	7,020,000	7,066,648	0.130%
Union Pacific	3.2	6/8/21	10,145,000	10,261,059	0.188%
United Technologies	3.33	8/16/21	6,425,000	6,423,882	0.118%
USAA Auto Owner Trust 2017-1	2.2	10/15/24	3,149,500	3,128,925	0.057%
US Bank NA/Cincinnati OH	3.08	4/26/21	12,770,000	12,788,772	0.235%
U.S. Treasury Notes	2.88	10/15/21	56,135,000	57,003,338	1.046%
U.S. Treasury Notes	1.63	11/30/20	68,685,000	67,901,562	1.246%
U.S. Treasury Notes	2.88	11/30/23	13,315,000	13,697,806	0.251%
U.S. Treasury Notes	2.5	1/15/22	103,845,000	104,591,386	1.920%
U.S. Treasury Notes	1.88	12/15/20	21,675,000	21,515,824	0.395%
U.S. Treasury Notes	2.63	12/15/21	58,060,000	58,658,744	1.077%
U.S. Treasury Notes	2.5	2/15/22	40,595,000	40,912,148	0.751%
U.S. Treasury Notes	2.38	3/15/22	76,235,000	76,604,263	1.406%
U.S. Treasury Notes	1.38	5/31/21	87,435,000	85,795,594	1.575%
U.S. Treasury Notes	1.38	9/15/20	20,105,000	19,831,698	0.364%
U.S. Treasury Notes	2.75	9/30/20	27,275,000	27,436,945	0.504%
Vale Overseas	4.38	1/11/22	12,625,000	12,934,313	0.237%
Valero Energy	6.13	2/1/20	7,766,000	7,975,379	0.146%
Ventas Realty	3.1	1/15/23	1,455,000	1,455,407	0.027%
Verizon Owner Trust 2016-2	1.68	5/20/21	5,999,270	5,977,624	0.110%
Verizon Owner Trust 2016-2	2.36	5/20/21	5,280,000	5,248,091	0.096%
Verizon Owner Trust 2017-1	2.65	9/20/21	2,670,000	2,660,901	0.049%
Verizon Owner Trust 2017-3	2.53	4/20/22	7,520,000	7,471,397	0.137%
Verizon Owner Trust 2018-1	3.2	9/20/22	10,190,000	10,229,949	0.188%
Verus Securitization Trust 2018-1	2.93	2/25/48	1,743,240	1,734,775	0.032%
Verus Securitization Trust 2018-2	3.68	6/1/58	9,474,664	9,565,650	0.176%
Verus Securitization Trust 2018-2	3.78	6/1/58	2,522,293	2,539,628	0.047%
Verus Securitization Trust 2018-2	3.83	6/1/58	1,582,458	1,589,058	0.029%
Verus Securitization Trust 2018-3	4.11	10/25/58	9,479,427	9,635,990	0.177%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	3,096,650	3,096,434	0.057%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	1,367,200	1,378,144	0.025%
Verus Securitization Trust 2019-1	3.84	2/25/59	11,722,380	11,808,793	0.217%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	6,180,000	6,180,000	0.113%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	1,795,000	1,795,000	0.033%
Vodafone	3.75	1/16/24	5,530,000	5,572,924	0.102%
Volkswagen Group of America Finance	3.88	11/13/20	8,190,000	8,287,911	0.152%
Volvo Financial Equipment LLC Series 2016-1	1.67	2/18/20	212,838	212,737	0.004%
Volvo Financial Equipment LLC Series 2018-1	2.91	1/17/23	3,360,000	3,378,295	0.062%
Volvo Financial Equipment Master Owner Trust	2.98	11/15/22	1,890,000	1,894,517	0.035%
Vulcan Materials	3.28	3/1/21	12,040,000	12,022,361	0.221%
Vulcan Materials	3.21	6/15/20	6,350,000	6,310,033	0.116%
WEA Finance LLC / Westfield UK & Europe Finance	3.25	10/5/20	2,515,000	2,534,230	0.047%
WEA Finance LLC / Westfield UK & Europe Finance	2.7	9/17/19	16,788,000	16,769,197	0.308%
Wells Fargo	2.55	12/7/20	715,000	713,281	0.013%
Wells Fargo Bank NA	3.33	7/23/21	16,650,000	16,755,511	0.308%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	13,410,000	13,396,538	0.246%
Wells Fargo Commercial Mortgage Trust 2015-SG1	1.57	9/15/48	972,488	968,868	0.018%
Wells Fargo Commercial Mortgage Trust 2016-LC24	1.44	10/15/49	636,495	632,823	0.012%
WFCM 2015-C28	1.53	5/15/48	470,368	469,269	0.009%
WFRBS Commercial Mortgage Trust 2012-C6	4.7	4/15/45	6,351,000	6,564,427	0.120%
Wheels SPV 2	1.59	5/20/25	72,229	72,165	0.001%
Williams	5.25	3/15/20	21,613,000	22,073,011	0.405%
Williams	3.35	8/15/22	1,605,000	1,614,402	0.030%
World Omni Automobile Lease Securitization Trust 2018	3.06	5/15/23	2,135,000	2,135,580	0.039%
Xerox	5.63	12/15/19	8,905,000	9,009,313	0.165%

Total Investments in Securities **5,463,466,025**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	487,599	EUR	(429,000)	05/24/2019	4,075	0.000%
CITIBANK N A	USD	489,129	EUR	(429,000)	05/24/2019	5,604	0.000%
HSBC SECURITIES INC	EUR	2,146,201	USD	(2,424,062)	05/24/2019	(5,085)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	487,056	EUR	(429,000)	05/24/2019	3,531	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	490,189	EUR	(430,201)	05/24/2019	5,311	0.000%
UBS SECURITIES LLC	USD	489,525	EUR	(429,000)	05/24/2019	6,000	0.000%

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM9 5YR US NOTE FUT JUN 19	264	6/28/2019	30,578,626	267,751	0.561%
TUM9 2YR US NOTE FUT JUN 19	6,954	6/28/2019	1,481,853,938	4,825,007	27.200%
TYM9 UST 10YR FUT JUN 19	(302)	6/19/2019	(37,514,063)	(528,929)	(0.689%)

Total Futures Contracts

4,563,830

NET ASSETS

5,447,991,962

NET ASSET VALUE PER SHARE

Short-Term Bond Fund Shares

4.69

(\$4,622,063,930 / 985,876,069 Shares Outstanding)

Short-Term Bond Fund - Advisor Class Shares

4.68

(\$29,534,698 / 6,304,101 Shares Outstanding)

Short-Term Bond Fund - I Class Shares

4.69

(\$796,393,334 / 169,755,460 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	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldavan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyanana Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar

BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

Important Information

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