

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories	2.9	11/30/21	9,385,000	9,534,100	0.176%
AbbVie	2.9	11/6/22	6,355,000	6,422,643	0.119%
AbbVie	3.2	11/6/22	1,385,000	1,410,833	0.026%
AbbVie	2.3	5/14/21	8,275,000	8,249,819	0.152%
Abn Amro Bank	3.09	8/27/21	13,715,000	13,748,108	0.254%
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	6,715,000	6,941,631	0.128%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	10,295,000	10,578,113	0.195%
Aia	2.91	9/20/21	10,770,000	10,755,805	0.199%
AIG Global Funding	3.35	6/25/21	5,320,000	5,411,696	0.100%
Air Lease	2.13	1/15/20	11,220,000	11,194,239	0.207%
Air Lease	3.5	1/15/22	4,755,000	4,867,408	0.090%
Air Lease	2.5	3/1/21	2,110,000	2,107,130	0.039%
Alibaba Group Holding	2.5	11/28/19	19,100,000	19,109,446	0.353%
Alibaba Group Holding	3.6	11/28/24	3,625,000	3,782,005	0.070%
Allegro CLO III	3.42	7/25/27	9,675,000	9,634,885	0.178%
Allergan Finance	3.25	10/1/22	1,335,000	1,356,049	0.025%
Ally Auto Receivables Trust 2016-1	2.84	9/15/22	3,200,000	3,201,215	0.059%
Ally Auto Receivables Trust 2017-2	2.93	11/15/23	1,700,000	1,710,139	0.032%
Ally Auto Receivables Trust 2017-2	2.46	9/15/22	1,225,000	1,225,621	0.023%
Ally Master Owner Trust	3.3	7/17/23	9,205,000	9,382,294	0.173%
Altria	3.49	2/14/22	4,210,000	4,320,525	0.080%
Altria	3.8	2/14/24	10,770,000	11,216,449	0.207%
America Movil SAB de CV	5	3/30/20	3,721,000	3,791,972	0.070%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	5,964,160	5,908,646	0.109%
American Campus Communities Operating Partnership	3.35	10/1/20	9,835,000	9,921,912	0.183%
American Electric Power	3.65	12/1/21	1,500,000	1,546,190	0.029%
American Express	3	2/22/21	9,080,000	9,178,545	0.170%
American Express Credit	2.2	3/3/20	12,825,000	12,813,971	0.237%
American Express Credit	2.38	5/26/20	3,395,000	3,394,837	0.063%
American International	6.4	12/15/20	5,200,000	5,494,029	0.101%
American International	4.88	6/1/22	5,637,000	6,038,191	0.112%
American International	2.3	7/16/19	6,038,000	6,037,493	0.112%
AmeriCredit Automobile Receivables Trust 2015-2	3	6/8/21	4,490,000	4,495,730	0.083%
AmeriCredit Automobile Receivables Trust 2015-3	3.34	8/8/21	5,765,000	5,791,291	0.107%
AmeriCredit Automobile Receivables Trust 2016-3	2.71	9/8/22	10,015,000	10,047,798	0.186%
Americredit Automobile Receivables Trust 2016-4	1.53	7/8/21	1,668,347	1,666,409	0.031%
AmeriCredit Automobile Receivables Trust 2017-1	3.13	1/18/23	15,265,000	15,437,499	0.285%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	4,115,000	4,128,960	0.076%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	4,910,000	4,984,774	0.092%
AmeriCredit Automobile Receivables Trust 2017-3	2.24	6/19/23	3,185,000	3,183,133	0.059%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	3,385,000	3,401,920	0.063%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	11,521,000	11,647,831	0.215%
AmerisourceBergen	3.5	11/15/21	5,125,000	5,225,245	0.097%
Andeavor Logistics LP / Tesoro Logistics Finance	5.5	10/15/19	2,345,000	2,359,539	0.044%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	8,583,489	8,693,583	0.161%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	4,490,000	4,625,076	0.085%
Anglo American Capital	3.75	4/10/22	3,003,000	3,070,568	0.057%
Anglo American Capital	4.13	9/27/22	3,646,000	3,787,283	0.070%
Anthem	2.5	11/21/20	4,545,000	4,552,340	0.084%
ANZ New Zealand Int l Ltd/London	2.2	7/17/20	6,590,000	6,583,318	0.122%
Aon	2.8	3/15/21	13,495,000	13,579,641	0.251%
Aon	5	9/30/20	1,075,000	1,109,938	0.020%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	6,540,000	6,587,520	0.122%
ArcelorMittal	5.5	3/1/21	10,751,000	11,167,601	0.206%
ArcelorMittal	5.25	8/5/20	25,142,000	25,770,550	0.476%
Ari Fleet Lease Trust 2017	1.91	4/15/26	798,765	796,609	0.015%
Ari Fleet Lease Trust 2018	2.55	10/15/26	4,798,039	4,800,740	0.089%
Ascentium Equipment Receivables 2017-1 Trust	2.29	6/10/21	2,036,762	2,036,355	0.038%
Atrium Hotel Portfolio Trust 2017-ATRM	3.32	12/15/36	13,085,000	13,076,622	0.242%
Avis Budget Rental Car Funding AESOP	2.63	12/20/21	4,838,000	4,849,923	0.090%
Avis Budget Rental Car Funding AESOP	2.5	2/20/21	24,410,000	24,398,935	0.451%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	1,960,000	2,003,266	0.037%
Avis Budget Rental Car Funding AESOP	2.46	7/20/20	484,833	484,822	0.009%
Avis Budget Rental Car Funding AESOP	2.5	7/20/21	5,020,000	5,024,323	0.093%

Avis Budget Rental Car Funding AESOP	3.41	9/20/23	4,535,000	4,612,186	0.085%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	5,400,000	5,562,697	0.103%
Avnet	3.75	12/1/21	4,624,000	4,716,855	0.087%
Avolon Holdings Funding	3.63	5/1/22	7,655,000	7,758,228	0.143%
Avolon Holdings Funding	3.95	7/1/24	2,230,000	2,281,870	0.042%
Axiata SPV2	3.47	11/19/20	5,710,000	5,779,799	0.107%
Baidu	3.5	11/28/22	5,706,000	5,840,205	0.108%
Baidu	3.88	9/29/23	2,295,000	2,381,513	0.044%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	3.24	9/15/34	8,180,000	8,182,146	0.151%
Banco de Credito del Peru/Panama	2.25	10/25/19	2,450,000	2,450,000	0.045%
Banco Santander	3.72	4/12/23	6,400,000	6,352,544	0.117%
Banco Santander Chile	2.5	12/15/20	13,710,000	13,799,115	0.255%
Bank of America	2.5	10/21/22	5,545,000	5,552,408	0.103%
Bank of America	3.75	1/20/23	12,500,000	12,663,325	0.234%
Bank of America	2.97	1/23/22	6,470,000	6,453,159	0.119%
Bank of America	2.63	4/19/21	7,010,000	7,053,469	0.130%
Bank of America	3	6/25/22	6,690,000	6,706,063	0.124%
Bank of Montreal	3.06	4/13/21	8,510,000	8,542,287	0.158%
Banque Federative Du Credit Mutuel	2.2	7/20/20	12,936,000	12,926,712	0.239%
Barclays	4.21	1/10/23	7,520,000	7,534,085	0.139%
Barclays	2.75	11/8/19	12,435,000	12,443,680	0.230%
Barclays Bank	2.65	1/11/21	7,025,000	7,023,623	0.130%
Barings CLO Ltd 2013-I	3.39	1/20/28	12,115,000	12,031,742	0.222%
BAT Capital	2.3	8/14/20	21,930,000	21,869,561	0.404%
BAT Capital	2.76	8/15/22	9,225,000	9,241,531	0.171%
Baxalta	3.6	6/23/22	2,150,000	2,192,033	0.040%
Bayer US Finance II	3.5	6/25/21	5,520,000	5,612,388	0.104%
Bayer US Finance II	2.98	6/25/21	10,390,000	10,326,195	0.191%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	10,579,258	10,779,450	0.199%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	9,166,433	9,329,934	0.172%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	3,252,876	3,310,125	0.061%
BB&T	2.15	2/1/21	9,285,000	9,265,288	0.171%
Becton Dickinson And	2.68	12/15/19	15,392,000	15,396,756	0.284%
Becton Dickinson And	3.19	12/29/20	3,315,000	3,316,532	0.061%
Becton Dickinson And	2.4	6/5/20	9,600,000	9,593,318	0.177%
Becton Dickinson And	2.89	6/6/22	5,655,000	5,729,618	0.106%
Biogen	2.9	9/15/20	5,535,000	5,559,852	0.103%
BlueMountain CLO 2015-2	3.53	7/18/27	13,490,000	13,463,851	0.249%
BMW US Capital	3.01	4/12/21	9,105,000	9,112,065	0.168%
BMW US Capital	3.04	8/13/21	7,305,000	7,339,414	0.136%
Boral Finance Pty	3	11/1/22	1,070,000	1,066,819	0.020%
Bpce	3.74	5/22/22	4,865,000	4,901,551	0.091%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	3,073,306	3,122,387	0.058%
Bristol-Myers Squibb	2.6	5/16/22	3,380,000	3,417,630	0.063%
Bristol-Myers Squibb	2.9	7/26/24	7,060,000	7,211,070	0.133%
Brixmor Operating Partnership	3.88	8/15/22	1,410,000	1,452,734	0.027%
Broadcom Corp / Broadcom Cayman Finance	2.38	1/15/20	13,905,000	13,869,653	0.256%
Broadcom Corp / Broadcom Cayman Finance	3	1/15/22	13,070,000	13,120,581	0.242%
Bunge Ltd Finance	3.5	11/24/20	20,680,000	20,891,101	0.386%
Bunge Ltd Finance	3	9/25/22	3,485,000	3,497,379	0.065%
BX Commercial Mortgage Trust 2018-IND	3.14	11/15/35	7,012,688	7,018,445	0.130%
California Republic Auto Receivables Trust 2015-1	2.51	2/16/21	2,211,804	2,211,320	0.041%
Campbell Soup	2.91	3/16/20	7,800,000	7,790,422	0.144%
Capital Auto Receivables Asset Trust 2016-2	1.63	1/20/21	1,511,822	1,509,620	0.028%
Capital Auto Receivables Asset Trust 2017-1	2.43	5/20/22	1,235,000	1,239,013	0.023%
Capital Auto Receivables Asset Trust 2017-1	2.7	9/20/22	1,865,000	1,869,854	0.035%
Capital Auto Receivables Asset Trust 2018-1	3.36	11/21/22	15,835,000	16,006,944	0.296%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	15,125,000	15,335,923	0.283%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	3,020,000	3,063,120	0.057%
Capital Auto Receivables Asset Trust 2018-2	3.69	12/20/23	3,810,000	3,869,170	0.071%
Capital One Bank USA NA	8.8	7/15/19	9,412,000	9,432,029	0.174%
Capital One Financial	2.4	10/30/20	4,815,000	4,818,510	0.089%
Capital One Financial	3.9	1/29/24	4,115,000	4,317,417	0.080%
Capital One Financial	2.5	5/12/20	3,115,000	3,118,433	0.058%
Capital One NA	2.35	1/31/20	14,055,000	14,050,882	0.260%
Carlyle Global Market Strategies CLO 2015-1	3.59	4/20/27	7,425,000	7,433,179	0.137%
Carlyle Global Market Strategies CLO 2015-3	3.58	7/28/28	13,980,000	13,908,398	0.257%
CarMax Auto Owner Trust 2015-4	3	5/16/22	1,985,000	1,985,886	0.037%
CarMax Auto Owner Trust 2016-4	1.4	8/15/21	3,883,248	3,865,688	0.071%
CarMax Auto Owner Trust 2017-4	2.7	10/16/23	1,685,000	1,688,104	0.031%
Caterpillar Financial Services	2.95	2/26/22	8,635,000	8,814,858	0.163%
Caterpillar Financial Services	2.75	9/7/21	5,130,000	5,123,741	0.095%

CCG Receivables Trust 2016-1	1.69	9/14/22	306,816	306,696	0.006%
Celgene	2.75	2/15/23	5,120,000	5,171,661	0.096%
Celgene	2.88	2/19/21	9,440,000	9,514,189	0.176%
Celgene	3.25	2/20/23	1,570,000	1,612,498	0.030%
Celgene	3.63	5/15/24	1,375,000	1,437,572	0.027%
Celgene	2.88	8/15/20	16,621,000	16,704,637	0.309%
Celgene	3.55	8/15/22	4,988,000	5,162,794	0.095%
Celulosa Arauco Y Constitucion	7.25	7/29/19	6,830,000	6,864,765	0.127%
Cenovus Energy	5.7	10/15/19	10,593,462	10,672,913	0.197%
Cenovus Energy	3	8/15/22	9,143,000	9,177,286	0.169%
CenterPoint Energy	3.6	11/1/21	3,885,000	3,989,996	0.074%
CenterPoint Energy Resources	4.5	1/15/21	460,000	472,357	0.009%
Charles Schwab	2.84	5/21/21	8,405,000	8,411,682	0.155%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.58	7/23/20	11,275,000	11,374,930	0.210%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/22	18,850,000	19,785,752	0.365%
China Shenhua Overseas Capital	3.13	1/20/20	21,255,000	21,291,027	0.393%
Chrysler Capital Auto Receivables Trust 2016	1.64	7/15/21	473,355	472,670	0.009%
CIFC Funding 2015-V	3.44	10/25/27	7,495,000	7,449,920	0.138%
Cigna	3.75	7/15/23	5,520,000	5,737,869	0.106%
Cigna	3.4	9/17/21	3,090,000	3,149,053	0.058%
Cigna	3.06	9/17/21	5,600,000	5,601,053	0.103%
Citibank NA	2.13	10/20/20	705,000	703,554	0.013%
Citibank NA	2.84	5/20/22	10,385,000	10,448,328	0.193%
Citigroup	3.37	1/10/20	13,000,000	13,034,216	0.241%
Citigroup	2.9	12/8/21	13,095,000	13,222,349	0.244%
Citigroup	2.7	3/30/21	4,019,000	4,038,733	0.075%
Citigroup Commercial Mortgage Trust 2015-GC31	1.64	6/10/48	932,415	930,414	0.017%
Citizens Bank NA/Providence RI	2.25	10/30/20	2,430,000	2,425,079	0.045%
Citizens Bank NA/Providence RI	2.45	12/4/19	3,195,000	3,194,831	0.059%
Citizens Bank NA/Providence RI	3.25	2/14/22	5,060,000	5,153,347	0.095%
Citizens Bank NA/Providence RI	2.25	3/2/20	5,140,000	5,134,552	0.095%
Citizens Bank NA/Providence RI	2.55	5/13/21	5,020,000	5,031,697	0.093%
CLNS Trust 2017-IKPR	3.21	6/11/32	4,165,000	4,167,047	0.077%
CLNS Trust 2017-IKPR	3.41	6/11/32	5,935,000	5,934,913	0.110%
CNAC HK Finbridge	4.13	3/14/21	6,005,000	6,114,089	0.113%
CNAC HK Finbridge	3	7/19/20	6,945,000	6,972,716	0.129%
Cnh Equipment Trust 2018	3.47	10/15/25	3,105,000	3,193,230	0.059%
CNH Industrial Capital	3.88	10/15/21	10,774,000	11,003,680	0.203%
CNH Industrial Capital	4.38	11/6/20	16,171,000	16,501,745	0.305%
CNH Industrial Capital	3.38	7/15/19	3,875,000	3,875,992	0.072%
Cole Park CLO Ltd 2015-1	3.64	10/20/28	13,540,000	13,503,205	0.249%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	3,475,660	3,466,042	0.064%
COLT 2017-2 Mortgage Loan Trust	2.57	10/25/47	1,479,634	1,476,703	0.027%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	651,039	650,792	0.012%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	1,279,772	1,277,299	0.024%
COLT 2018-1 Mortgage Loan Trust	3.08	2/25/48	459,672	458,525	0.008%
COLT 2018-2 Mortgage Loan Trust	3.47	7/27/48	11,237,811	11,278,846	0.208%
COLT 2018-2 Mortgage Loan Trust	3.54	7/27/48	4,049,335	4,061,992	0.075%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	7,763,629	7,899,278	0.146%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	5,799,008	5,890,192	0.109%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	13,545,000	13,545,000	0.250%
Columbia Pipeline	3.3	6/1/20	9,286,000	9,349,098	0.173%
Comcast	3.7	4/15/24	14,505,000	15,390,429	0.284%
COMM 2015-LC23 Mortgage Trust	3.22	10/10/48	14,350,000	14,478,326	0.267%
COMM 2015-PC1 Mortgage Trust	1.67	7/10/50	406,047	405,644	0.007%
Conagra Brands	3.34	10/22/20	3,870,000	3,869,907	0.071%
Cooperatieve Rabobank UA	3.95	11/9/22	11,540,000	11,938,419	0.220%
Credit Agricole SA/London	3.6	4/24/23	5,525,000	5,503,883	0.102%
Credit Suisse AG/New York NY	5.4	1/14/20	5,249,000	5,325,446	0.098%
Credit Suisse Group Funding Guernsey	2.75	3/26/20	5,055,000	5,063,012	0.094%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.82	5/15/36	8,520,000	8,538,648	0.158%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.99	5/15/36	6,220,000	6,237,521	0.115%
Crown Castle International	3.4	2/15/21	8,425,000	8,538,695	0.158%
Crown Castle International	2.25	9/1/21	11,630,000	11,565,814	0.214%
Crown Castle Towers	3.72	7/15/23	1,785,000	1,836,399	0.034%
CSAIL 2015-C1 Commercial Mortgage Trust	1.68	4/15/50	112,866	112,682	0.002%
CVS Health	3.13	3/9/20	6,320,000	6,344,572	0.117%
CVS Health	3.08	3/9/20	4,810,000	4,822,458	0.089%
CVS Health	3.35	3/9/21	10,345,000	10,488,971	0.194%
CVS Health	3.17	3/9/21	5,330,000	5,349,055	0.099%
CVS Health	3.7	3/9/23	7,246,000	7,476,966	0.138%
Daimler Finance North America	1.75	10/30/19	16,030,000	15,984,266	0.295%

Daimler Finance North America	3.75	11/5/21	8,125,000	8,324,899	0.154%
Daimler Finance North America	2.3	2/12/21	2,870,000	2,858,067	0.053%
Daimler Finance North America	2.25	3/2/20	7,500,000	7,485,398	0.138%
Daimler Finance North America	2.7	8/3/20	5,000,000	5,000,710	0.092%
Danone	1.69	10/30/19	27,116,000	27,014,396	0.499%
Danske Bank	2.2	3/2/20	13,340,000	13,288,321	0.245%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	664,980	667,692	0.012%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	3,675,638	3,666,625	0.068%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	310,081	309,397	0.006%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	290,134	289,483	0.005%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	3,096,974	3,104,713	0.057%
Deephaven Residential Mortgage Trust 2018-3	3.96	8/25/58	692,643	700,877	0.013%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	9,957,755	10,076,103	0.186%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	6,130,517	6,195,431	0.114%
Deephaven Residential Mortgage Trust 2019-2	3.92	4/25/59	3,170,000	3,240,177	0.060%
Delta Air Lines	2.6	12/4/20	2,200,000	2,197,010	0.041%
Delta Air Lines	2.88	3/13/20	16,945,000	16,923,243	0.313%
Deutsche Bank AG/New York NY	3.86	2/4/21	7,055,000	6,975,335	0.129%
Discover Bank	7	4/15/20	17,285,000	17,876,527	0.330%
Discover Bank	3.1	6/4/20	6,909,000	6,944,616	0.128%
Discover Bank	3.2	8/9/21	1,975,000	2,003,831	0.037%
Discovery Communications	2.2	9/20/19	4,480,000	4,473,674	0.083%
Dollar Tree	3.29	4/17/20	10,330,000	10,327,490	0.191%
Dominion Energy	2.96	7/1/19	12,935,000	12,935,000	0.239%
Dominion Energy	2.58	7/1/20	6,115,000	6,106,702	0.113%
DR Horton	2.55	12/1/20	3,925,000	3,920,526	0.072%
Duke Energy	3.55	9/15/21	2,750,000	2,808,999	0.052%
DuPont de Nemours	3.77	11/15/20	9,240,000	9,415,930	0.174%
Dxc Technology	3.47	3/1/21	11,138,000	11,125,459	0.205%
Eastern Creation II Investment Holdings	2.75	9/26/20	11,660,000	11,669,449	0.216%
Eastman Chemical	2.7	1/15/20	569,000	569,152	0.011%
eBay	2.15	6/5/20	6,525,000	6,509,836	0.120%
Edison International	2.13	4/15/20	9,360,000	9,300,424	0.172%
Edison International	2.4	9/15/22	4,345,000	4,105,060	0.076%
EDP Finance BV	4.9	10/1/19	5,725,000	5,753,562	0.106%
EDP Finance BV	4.13	1/15/20	3,550,000	3,563,089	0.066%
Elanco Animal Health	3.91	8/27/21	5,360,000	5,487,343	0.101%
Elanco Animal Health	4.27	8/28/23	3,690,000	3,879,659	0.072%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	969,841	968,993	0.018%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	2,018,804	2,022,198	0.037%
EMD Finance	2.95	3/19/22	3,170,000	3,196,416	0.059%
Enel Finance International	2.88	5/25/22	9,430,000	9,454,150	0.175%
Enel Finance International	4.25	9/14/23	7,095,000	7,449,019	0.138%
Energy Transfer Operating	4.25	3/15/23	5,150,000	5,373,871	0.099%
Eni	4	9/12/23	3,320,000	3,452,959	0.064%
ENN Energy Holdings	3.25	10/23/19	6,355,000	6,365,327	0.118%
ENN Energy Holdings	6	5/13/21	1,140,000	1,204,033	0.022%
Enterprise Fleet Financing	2.87	10/20/23	7,117,409	7,150,813	0.132%
Enterprise Fleet Financing	1.97	1/20/23	738,715	737,084	0.014%
Enterprise Fleet Financing	1.74	2/22/22	348,593	348,228	0.006%
Enterprise Fleet Financing	2.36	5/20/23	3,445,000	3,429,546	0.063%
Enterprise Fleet Financing	2.13	5/22/23	6,849,850	6,837,426	0.126%
Enterprise Fleet Financing	2.13	7/20/22	1,033,270	1,031,741	0.019%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	7,301,414	7,355,549	0.136%
Enterprise Fleet Financing 2019-1	2.98	10/22/24	4,485,000	4,536,246	0.084%
Enterprise Products Operating	2.55	10/15/19	5,340,000	5,340,144	0.099%
Enterprise Products Operating	3.5	2/1/22	9,820,000	10,075,742	0.186%
Enterprise Products Operating	2.8	2/15/21	7,590,000	7,636,269	0.141%
Equifax	2.3	6/1/21	7,825,000	7,777,119	0.144%
Equifax	3.6	8/15/21	4,780,000	4,860,663	0.090%
Equifax	3.39	8/15/21	5,125,000	5,097,079	0.094%
ERAC USA Finance	5.25	10/1/20	1,000,000	1,033,990	0.019%
ERAC USA Finance	2.35	10/15/19	1,670,000	1,668,687	0.031%
Exelon Generation	5.2	10/1/19	722,000	726,759	0.013%
Exelon Generation	2.95	1/15/20	11,653,000	11,677,273	0.216%
Expedia	5.95	8/15/20	2,800,000	2,900,932	0.054%
Express Scripts Holding	3.27	11/30/20	10,405,000	10,408,340	0.192%
Fannie Mae Connecticut Avenue Securities	3.35	10/25/29	6,011,467	6,027,215	0.111%
Fannie Mae Connecticut Avenue Securities	3.08	10/25/30	9,134,045	9,136,185	0.169%
Fannie Mae Connecticut Avenue Securities	3.25	11/25/29	3,558,366	3,561,535	0.066%
Fannie Mae Connecticut Avenue Securities	2.95	1/25/30	4,480,599	4,478,512	0.083%
Fannie Mae Connecticut Avenue Securities	3.12	1/25/31	8,178,755	8,181,612	0.151%

Fannie Mae Connecticut Avenue Securities	3.15	2/25/30	3,842,528	3,842,526	0.071%
Fannie Mae Connecticut Avenue Securities	3.15	2/25/30	1,455,323	1,456,130	0.027%
Fannie Mae Connecticut Avenue Securities	3.15	6/25/39	5,540,000	5,540,000	0.102%
Fannie Mae Connecticut Avenue Securities	3.7	7/25/29	1,465,798	1,470,819	0.027%
Fannie Mae Connecticut Avenue Securities	3.05	8/25/30	4,881,918	4,883,609	0.090%
Fannie Mae Connecticut Avenue Securities	3.55	9/25/29	4,663,653	4,677,279	0.086%
Fannie Mae REMICS	2.9	11/25/46	8,207,824	8,213,052	0.152%
Fannie Mae REMICS	2.9	11/25/46	8,268,663	8,283,766	0.153%
Fannie Mae REMICS	2.9	11/25/46	5,712,016	5,725,578	0.106%
Fannie Mae REMICS	2.7	11/25/47	14,824,175	14,762,136	0.273%
Fannie Mae REMICS	4	6/25/44	18,865,594	19,560,551	0.361%
Fannie Mae REMICS	2.8	8/25/39	151,553	152,138	0.003%
Fannie Mae REMIC Trust 2001-W4	5.61	1/25/32	4,838	5,096	0.000%
Federal Home Loan Banks	2.63	5/28/20	40,715,000	40,937,728	0.756%
Federal Home Loan Mortgage	4.5	10/1/19	16,120	16,461	0.000%
Federal Home Loan Mortgage	6	10/1/21	1,813	1,846	0.000%
Federal Home Loan Mortgage	6	10/1/21	461	468	0.000%
Federal Home Loan Mortgage	5	10/1/22	261,735	268,888	0.005%
Federal Home Loan Mortgage	5	10/1/23	202,921	209,000	0.004%
Federal Home Loan Mortgage	4.72	10/1/33	546	565	0.000%
Federal Home Loan Mortgage	4.56	10/1/36	420,651	442,126	0.008%
Federal Home Loan Mortgage	5.5	10/1/38	50,525	54,906	0.001%
Federal Home Loan Mortgage	5.5	11/1/21	2,759	2,766	0.000%
Federal Home Loan Mortgage	6	11/1/21	201	202	0.000%
Federal Home Loan Mortgage	4.85	11/1/34	186,340	196,527	0.004%
Federal Home Loan Mortgage	4.78	11/1/35	13,128	13,868	0.000%
Federal Home Loan Mortgage	4.85	11/1/36	54,360	57,610	0.001%
Federal Home Loan Mortgage	4.72	1/1/36	28,581	29,768	0.001%
Federal Home Loan Mortgage	4.77	1/1/37	65,509	68,870	0.001%
Federal Home Loan Mortgage	6	1/1/38	11,489	12,583	0.000%
Federal Home Loan Mortgage	6	1/1/38	16,427	18,032	0.000%
Federal Home Loan Mortgage	6	12/1/19	1,826	1,827	0.000%
Federal Home Loan Mortgage	5	12/1/23	1,959,198	2,016,631	0.037%
Federal Home Loan Mortgage	5.5	12/1/23	206,386	211,684	0.004%
Federal Home Loan Mortgage	4.88	12/1/36	89,351	94,759	0.002%
Federal Home Loan Mortgage	5.09	2/1/33	2,799	2,938	0.000%
Federal Home Loan Mortgage	5.02	2/1/34	15,719	16,628	0.000%
Federal Home Loan Mortgage	6	2/1/35	585,529	658,578	0.012%
Federal Home Loan Mortgage	4.87	2/1/37	97,794	103,016	0.002%
Federal Home Loan Mortgage	4.86	2/1/37	76,688	80,557	0.001%
Federal Home Loan Mortgage	5.2	2/1/37	171,203	182,017	0.003%
Federal Home Loan Mortgage	5.21	2/1/38	348,676	370,529	0.007%
Federal Home Loan Mortgage	5.5	3/1/21	16,090	16,325	0.000%
Federal Home Loan Mortgage	3.5	3/1/46	6,152,019	6,408,079	0.118%
Federal Home Loan Mortgage	5.5	4/1/23	229,066	239,447	0.004%
Federal Home Loan Mortgage	4.56	4/1/37	13,402	14,052	0.000%
Federal Home Loan Mortgage	4.65	5/1/37	139,470	147,253	0.003%
Federal Home Loan Mortgage	4.65	5/1/38	163,202	171,518	0.003%
Federal Home Loan Mortgage	4.5	6/1/38	429,398	450,278	0.008%
Federal Home Loan Mortgage	4.46	6/1/38	44,376	46,395	0.001%
Federal Home Loan Mortgage	6	7/1/21	48,826	50,022	0.001%
Federal Home Loan Mortgage	5	7/1/25	6,466	6,618	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	151,718	158,633	0.003%
Federal Home Loan Mortgage	4.38	7/1/38	299,841	316,028	0.006%
Federal Home Loan Mortgage	6	8/1/21	28,599	29,047	0.001%
Federal Home Loan Mortgage	6	8/1/22	77,570	79,787	0.001%
Federal Home Loan Mortgage	6	9/1/34	28,942	32,669	0.001%
Federal Home Loan Mortgage	6	9/1/35	194,520	220,707	0.004%
Federal Home Loan Mortgage	4.34	9/1/35	45,902	47,776	0.001%
Federal National Mortgage Assn.	5	10/1/21	52,478	53,694	0.001%
Federal National Mortgage Assn.	4.5	10/1/24	444,229	464,741	0.009%
Federal National Mortgage Assn.	4.5	10/1/26	2,183,939	2,253,600	0.042%
Federal National Mortgage Assn.	4.59	10/1/32	19,530	20,552	0.000%
Federal National Mortgage Assn.	4.12	10/1/33	516,280	529,951	0.010%
Federal National Mortgage Assn.	5.5	10/1/35	583,511	650,932	0.012%
Federal National Mortgage Assn.	5	10/1/35	13,444	14,697	0.000%
Federal National Mortgage Assn.	2.35	11/1/20	780	777	0.000%
Federal National Mortgage Assn.	4.5	11/1/20	103,940	106,091	0.002%
Federal National Mortgage Assn.	5.5	11/1/23	173,998	177,229	0.003%
Federal National Mortgage Assn.	4.5	11/1/24	441,737	458,224	0.008%
Federal National Mortgage Assn.	6	11/1/34	104,325	118,263	0.002%
Federal National Mortgage Assn.	5	11/1/48	6,306,621	6,686,700	0.123%

Federal National Mortgage Assn.	5	1/1/20	39	40	0.000%
Federal National Mortgage Assn.	5	1/1/21	163	166	0.000%
Federal National Mortgage Assn.	5	1/1/21	4,014	4,107	0.000%
Federal National Mortgage Assn.	6	1/1/22	104,611	106,631	0.002%
Federal National Mortgage Assn.	6	1/1/22	68,025	69,275	0.001%
Federal National Mortgage Assn.	5	1/1/24	454,048	467,565	0.009%
Federal National Mortgage Assn.	6	1/1/24	6,706	6,997	0.000%
Federal National Mortgage Assn.	5.5	1/1/24	1,305,389	1,345,656	0.025%
Federal National Mortgage Assn.	5.5	1/1/25	136,903	140,408	0.003%
Federal National Mortgage Assn.	5.5	1/1/25	5,014	5,139	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	1,361,992	1,410,362	0.026%
Federal National Mortgage Assn.	3.5	1/1/26	8,515,000	8,788,624	0.162%
Federal National Mortgage Assn.	4.5	1/1/27	770,815	808,974	0.015%
Federal National Mortgage Assn.	5	1/1/34	2,580,000	2,726,571	0.050%
Federal National Mortgage Assn.	4.66	1/1/34	15,042	15,712	0.000%
Federal National Mortgage Assn.	5.5	1/1/35	2,417,888	2,684,829	0.050%
Federal National Mortgage Assn.	4.68	1/1/35	7,200	7,558	0.000%
Federal National Mortgage Assn.	5.5	1/1/37	41,223	45,782	0.001%
Federal National Mortgage Assn.	6	1/1/37	96,399	109,122	0.002%
Federal National Mortgage Assn.	4	1/1/41	3,115,000	3,218,732	0.059%
Federal National Mortgage Assn.	5	12/1/20	89,404	91,476	0.002%
Federal National Mortgage Assn.	6	12/1/21	10,597	10,635	0.000%
Federal National Mortgage Assn.	5	12/1/23	141,587	145,796	0.003%
Federal National Mortgage Assn.	4.5	12/1/24	511,337	524,474	0.010%
Federal National Mortgage Assn.	4.7	12/1/32	64,741	67,552	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	331,262	383,758	0.007%
Federal National Mortgage Assn.	5.5	12/1/34	28,191	31,265	0.001%
Federal National Mortgage Assn.	4.85	12/1/35	24,204	25,560	0.000%
Federal National Mortgage Assn.	4.45	12/1/35	80,119	83,480	0.002%
Federal National Mortgage Assn.	4.34	12/1/35	27,506	28,918	0.001%
Federal National Mortgage Assn.	4.77	12/1/35	13,527	14,346	0.000%
Federal National Mortgage Assn.	5.5	12/1/39	584,120	638,055	0.012%
Federal National Mortgage Assn.	4.5	12/1/45	10,049,681	10,792,276	0.199%
Federal National Mortgage Assn.	3.5	12/1/45	1,570,783	1,619,551	0.030%
Federal National Mortgage Assn.	4.5	12/1/48	8,346,332	8,731,550	0.161%
Federal National Mortgage Assn.	5	2/1/21	3,319	3,396	0.000%
Federal National Mortgage Assn.	5.5	2/1/23	222,728	228,988	0.004%
Federal National Mortgage Assn.	6	2/1/23	1,342,815	1,389,139	0.026%
Federal National Mortgage Assn.	5.5	2/1/23	220,179	226,010	0.004%
Federal National Mortgage Assn.	4.81	2/1/33	5,806	6,014	0.000%
Federal National Mortgage Assn.	3	2/1/33	1,744,757	1,782,703	0.033%
Federal National Mortgage Assn.	5	2/1/36	385,857	421,830	0.008%
Federal National Mortgage Assn.	6	2/1/37	175,082	198,095	0.004%
Federal National Mortgage Assn.	3.5	2/1/48	2,615,132	2,689,022	0.050%
Federal National Mortgage Assn.	5.5	3/1/21	31,475	31,796	0.001%
Federal National Mortgage Assn.	5	3/1/21	237	243	0.000%
Federal National Mortgage Assn.	6	3/1/22	660	673	0.000%
Federal National Mortgage Assn.	5	3/1/23	148,283	152,153	0.003%
Federal National Mortgage Assn.	6	3/1/23	506,309	524,647	0.010%
Federal National Mortgage Assn.	6	3/1/34	975,300	1,105,491	0.020%
Federal National Mortgage Assn.	5.5	3/1/36	172,011	191,085	0.004%
Federal National Mortgage Assn.	6	3/1/37	148,953	168,883	0.003%
Federal National Mortgage Assn.	4.5	3/1/49	3,036,701	3,178,827	0.059%
Federal National Mortgage Assn.	5	4/1/21	4,183	4,280	0.000%
Federal National Mortgage Assn.	5	4/1/21	876	896	0.000%
Federal National Mortgage Assn.	5	4/1/21	394	403	0.000%
Federal National Mortgage Assn.	4.5	4/1/25	67,723	71,071	0.001%
Federal National Mortgage Assn.	4.5	4/1/26	2,338,300	2,454,697	0.045%
Federal National Mortgage Assn.	4.5	4/1/26	553,722	579,448	0.011%
Federal National Mortgage Assn.	6	4/1/35	268,753	304,732	0.006%
Federal National Mortgage Assn.	5.5	4/1/36	293,201	325,649	0.006%
Federal National Mortgage Assn.	6	4/1/36	30,006	33,970	0.001%
Federal National Mortgage Assn.	4.72	4/1/38	228,818	241,848	0.004%
Federal National Mortgage Assn.	5	4/1/38	146,352	158,664	0.003%
Federal National Mortgage Assn.	6	4/1/45	1,997,351	2,264,749	0.042%
Federal National Mortgage Assn.	5	5/1/20	20,946	21,431	0.000%
Federal National Mortgage Assn.	6	5/1/21	244	249	0.000%
Federal National Mortgage Assn.	6	5/1/21	341	346	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	32,265	33,051	0.001%
Federal National Mortgage Assn.	5	5/1/23	154,390	158,032	0.003%
Federal National Mortgage Assn.	4.78	5/1/24	823	829	0.000%
Federal National Mortgage Assn.	4.5	5/1/25	1,603,137	1,654,206	0.031%

Federal National Mortgage Assn.	4.5	5/1/25	114,013	119,652	0.002%
Federal National Mortgage Assn.	4.5	5/1/27	2,350,904	2,467,079	0.046%
Federal National Mortgage Assn.	5.5	5/1/36	201,727	224,089	0.004%
Federal National Mortgage Assn.	6	5/1/37	161,836	183,489	0.003%
Federal National Mortgage Assn.	6	5/1/38	43,747	49,609	0.001%
Federal National Mortgage Assn.	4.74	5/1/38	160,040	168,254	0.003%
Federal National Mortgage Assn.	4.78	5/1/38	342,288	361,828	0.007%
Federal National Mortgage Assn.	4.57	5/1/38	582,575	613,688	0.011%
Federal National Mortgage Assn.	6	5/1/42	415,838	471,461	0.009%
Federal National Mortgage Assn.	5	5/1/48	1,541,028	1,633,891	0.030%
Federal National Mortgage Assn.	6	6/1/21	472	479	0.000%
Federal National Mortgage Assn.	6	6/1/22	16,770	17,154	0.000%
Federal National Mortgage Assn.	5	6/1/24	1,510,855	1,555,994	0.029%
Federal National Mortgage Assn.	4	6/1/33	5,347,107	5,589,741	0.103%
Federal National Mortgage Assn.	5	6/1/35	285,862	312,423	0.006%
Federal National Mortgage Assn.	5	6/1/35	1,351,782	1,477,145	0.027%
Federal National Mortgage Assn.	5	6/1/35	785,643	858,562	0.016%
Federal National Mortgage Assn.	6	6/1/36	51,126	57,974	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	25,606	27,915	0.001%
Federal National Mortgage Assn.	5.5	7/1/20	39,764	39,839	0.001%
Federal National Mortgage Assn.	5.5	7/1/22	11,543	11,879	0.000%
Federal National Mortgage Assn.	4.5	7/1/25	129,181	135,456	0.003%
Federal National Mortgage Assn.	2.57	7/1/27	3,507	3,497	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	313,818	362,495	0.007%
Federal National Mortgage Assn.	4.5	7/1/33	1,767	1,842	0.000%
Federal National Mortgage Assn.	5.5	7/1/34	1,123,085	1,247,409	0.023%
Federal National Mortgage Assn.	4.61	7/1/34	12,348	13,211	0.000%
Federal National Mortgage Assn.	5	7/1/35	2,106,958	2,302,341	0.043%
Federal National Mortgage Assn.	4.34	7/1/35	99,694	103,746	0.002%
Federal National Mortgage Assn.	5	7/1/36	1,986,813	2,171,852	0.040%
Federal National Mortgage Assn.	5.5	7/1/36	47,022	52,211	0.001%
Federal National Mortgage Assn.	5.5	7/1/41	4,848,748	5,263,737	0.097%
Federal National Mortgage Assn.	6	8/1/21	7,134	7,264	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	9,032	9,190	0.000%
Federal National Mortgage Assn.	4.5	8/1/24	3,401,370	3,586,733	0.066%
Federal National Mortgage Assn.	4.5	8/1/24	713,998	736,736	0.014%
Federal National Mortgage Assn.	4.5	8/1/26	346,386	363,512	0.007%
Federal National Mortgage Assn.	5.5	8/1/37	1,099,824	1,221,684	0.023%
Federal National Mortgage Assn.	5.5	8/1/37	1,407,254	1,559,118	0.029%
Federal National Mortgage Assn.	5.5	8/1/37	1,515,743	1,683,782	0.031%
Federal National Mortgage Assn.	5.5	8/1/37	468,227	519,908	0.010%
Federal National Mortgage Assn.	4.73	8/1/38	10,051	10,515	0.000%
Federal National Mortgage Assn.	4.6	8/1/38	125,583	132,614	0.002%
Federal National Mortgage Assn.	4.6	8/1/38	39,554	41,529	0.001%
Federal National Mortgage Assn.	4.5	8/1/44	4,892,000	5,253,450	0.097%
Federal National Mortgage Assn.	5.5	9/1/21	7,518	7,631	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	9,886	10,006	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	20,061	20,354	0.000%
Federal National Mortgage Assn.	5	9/1/22	21,956	22,465	0.000%
Federal National Mortgage Assn.	5	9/1/23	22,771	23,313	0.000%
Federal National Mortgage Assn.	4.5	9/1/24	1,216,100	1,261,357	0.023%
Federal National Mortgage Assn.	4.5	9/1/24	95,277	98,309	0.002%
Federal National Mortgage Assn.	5	9/1/25	102,593	104,989	0.002%
Federal National Mortgage Assn.	4.6	9/1/32	13,699	14,096	0.000%
Federal National Mortgage Assn.	3	9/1/32	368,221	376,324	0.007%
Federal National Mortgage Assn.	4.63	9/1/36	146	147	0.000%
Federal National Mortgage Assn.	4.41	9/1/37	42,377	44,231	0.001%
Federal National Mortgage Assn.	6	9/1/39	2,371,801	2,689,675	0.050%
Federal National Mortgage Assn.	4	9/1/45	6,870,998	7,195,646	0.133%
Federal National Mortgage Assn.	5	9/1/48	4,063,226	4,308,085	0.080%
Federal National Mortgage Assn.	4.5	9/1/48	2,287,539	2,400,533	0.044%
Federal National Mortgage Association	1.5	7/30/20	61,150,000	60,834,343	1.124%
Fidelity National Information Services	3.63	10/15/20	1,983,000	2,011,502	0.037%
Fidelity National Information Services	2.25	8/15/21	10,005,000	9,975,775	0.184%
FirstEnergy	2.85	7/15/22	6,995,000	7,073,498	0.131%
First Niagara Financial	7.25	12/15/21	4,150,000	4,603,205	0.085%
Fiserv	2.75	7/1/24	13,355,000	13,444,893	0.248%
Ford Credit Auto Lease Trust 2017	2.02	6/15/20	3,423,991	3,423,393	0.063%
Ford Credit Floorplan Master Owner Trust	1.75	7/15/21	3,640,000	3,638,629	0.067%
Ford Motor Credit	2.34	11/2/20	5,580,000	5,540,276	0.102%
Ford Motor Credit	2.6	11/4/19	1,700,000	1,698,700	0.031%
Ford Motor Credit	2.68	1/9/20	14,185,000	14,179,085	0.262%

Ford Motor Credit	2.46	3/27/20	4,325,000	4,302,462	0.079%
Ford Motor Credit	3.47	4/5/21	3,230,000	3,250,901	0.060%
Ford Motor Credit	3.16	8/4/20	6,290,000	6,313,153	0.117%
Ford Motor Credit	3.27	9/24/20	15,610,000	15,591,721	0.288%
Fox	3.67	1/25/22	2,125,000	2,195,148	0.041%
Fox	4.03	1/25/24	2,485,000	2,633,362	0.049%
Freddie Mac REMICS	6.5	11/15/20	970	975	0.000%
Freddie Mac REMICS	4	11/15/36	1,721,224	1,757,403	0.032%
Freddie Mac Stacr Trust 2018-HQA2	3.15	10/25/48	10,100,000	10,112,159	0.187%
Freddie Mac Strips	2.91	11/15/43	9,172,419	9,192,302	0.170%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	10/25/29	9,237,678	9,291,192	0.172%
Freddie Mac Structured Agency Credit Risk debt Notes	3.2	12/25/29	1,596,014	1,596,543	0.029%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	8,156,962	8,218,548	0.152%
Freddie Mac Structured Agency Credit Risk debt Notes	3.15	3/25/30	6,248,691	6,255,818	0.116%
Freddie Mac Structured Agency Credit Risk debt Notes	2.95	4/25/30	618,081	617,757	0.011%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	3,136,812	3,147,096	0.058%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	7/25/29	2,135,621	2,143,963	0.040%
Freddie Mac Structured Agency Credit Risk debt Notes	3.6	8/25/29	4,913,070	4,929,348	0.091%
Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	3,022,127	3,053,570	0.056%
Freddie Mac Structured Agency Credit Risk debt Notes	3.1	9/25/30	8,799,086	8,802,574	0.163%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	725,623	731,084	0.014%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.86	5/25/47	1,683,837	1,699,314	0.031%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	4,908,117	4,916,702	0.091%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	4,668,781	4,736,903	0.087%
GATX	2.6	3/30/20	12,032,000	12,034,334	0.222%
GATX	2.5	7/30/19	5,205,000	5,204,360	0.096%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	32,270,000	32,087,094	0.593%
General Dynamics	2.83	5/11/20	2,765,000	2,769,145	0.051%
General Dynamics	2.92	5/11/21	4,640,000	4,647,962	0.086%
General Mills	3.14	4/16/21	7,865,000	7,872,747	0.145%
General Motors Financial	3.44	4/9/21	6,085,000	6,079,992	0.112%
General Motors Financial	3.2	7/13/20	13,567,000	13,630,643	0.252%
GLP Capital LP / GLP Financing II	4.88	11/1/20	7,980,000	8,119,650	0.150%
GMF Floorplan Owner Revolving Trust	2.97	1/18/22	11,842,000	11,870,256	0.219%
GMF Floorplan Owner Revolving Trust	3.5	3/15/22	2,125,000	2,130,623	0.039%
GMF Floorplan Owner Revolving Trust	3.44	3/15/23	8,315,000	8,479,408	0.157%
GMF Floorplan Owner Revolving Trust	2.7	4/15/24	5,910,000	5,977,246	0.110%
GMF Floorplan Owner Revolving Trust	2.26	8/16/21	4,430,000	4,426,684	0.082%
GMF Floorplan Owner Revolving Trust	2.46	8/16/21	4,920,000	4,917,471	0.091%
GM Financial Automobile Leasing Trust 2017-1	2.26	8/20/20	1,405,000	1,404,148	0.026%
GM Financial Automobile Leasing Trust 2017-3	2.12	9/20/21	2,935,000	2,929,762	0.054%
GM Financial Automobile Leasing Trust 2017-3	2.73	9/20/21	2,390,000	2,390,981	0.044%
GM Financial Automobile Leasing Trust 2018-1	3.37	10/20/22	7,625,000	7,665,134	0.142%
GM Financial Automobile Leasing Trust 2018-1	3.11	12/20/21	3,075,000	3,090,346	0.057%
GM Financial Automobile Leasing Trust 2018-2	3.5	4/20/22	3,970,000	4,015,694	0.074%
GM Financial Automobile Leasing Trust 2019-1	3.56	12/20/22	7,185,000	7,321,476	0.135%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	1,895,000	1,900,140	0.035%
Goldman Sachs	3.36	10/31/22	5,200,000	5,203,052	0.096%
Goldman Sachs	2.3	12/13/19	10,423,000	10,422,260	0.192%
Goldman Sachs	5.75	1/24/22	6,341,000	6,827,735	0.126%
Goldman Sachs	5.38	3/15/20	3,074,000	3,137,174	0.058%
Goldman Sachs	3.7	4/26/22	9,220,000	9,297,383	0.172%
Goldman Sachs	6	6/15/20	940,000	971,247	0.018%
Golub Capital Partners CLO 39B	3.74	10/20/28	7,835,000	7,819,892	0.144%
Government National Mortgage Assn.	10	10/20/20	132	133	0.000%
Government National Mortgage Assn.	5	10/20/47	7,235,871	7,708,458	0.142%
Government National Mortgage Assn.	4	10/20/48	1,022,679	1,060,088	0.020%
Government National Mortgage Assn.	5	11/20/39	1,789,655	1,969,027	0.036%
Government National Mortgage Assn.	5	11/20/47	2,142,456	2,282,076	0.042%
Government National Mortgage Assn.	5	1/20/36	162,191	174,484	0.003%
Government National Mortgage Assn.	4.5	1/20/48	7,567,300	7,938,507	0.147%
Government National Mortgage Assn.	5	1/20/48	6,184,084	6,466,817	0.119%
Government National Mortgage Assn.	5	12/20/34	336,918	363,412	0.007%
Government National Mortgage Assn.	5	12/20/35	210,536	226,468	0.004%
Government National Mortgage Assn.	5	12/20/47	7,469,824	7,956,640	0.147%
Government National Mortgage Assn.	4	12/20/48	508,359	526,954	0.010%
Government National Mortgage Assn.	5	12/20/48	995,533	1,041,048	0.019%
Government National Mortgage Assn.	5	2/20/40	329,206	362,271	0.007%
Government National Mortgage Assn.	4	2/20/48	5,378,499	5,600,063	0.103%
Government National Mortgage Assn.	5	2/20/48	14,085,447	14,840,361	0.274%
Government National Mortgage Assn.	3.5	2/20/48	1,075,136	1,108,854	0.020%
Government National Mortgage Assn.	3.5	2/20/48	2,494,519	2,572,725	0.048%

Government National Mortgage Assn.	5	3/20/41	183,301	200,950	0.004%
Government National Mortgage Assn.	3.5	3/20/43	7,325,126	7,585,747	0.140%
Government National Mortgage Assn.	5.5	3/20/48	1,306,577	1,383,840	0.026%
Government National Mortgage Assn.	4.5	4/20/49	3,099,952	3,233,561	0.060%
Government National Mortgage Assn.	10	5/15/20	198	198	0.000%
Government National Mortgage Assn.	5	5/20/36	238,261	256,317	0.005%
Government National Mortgage Assn.	5	6/20/49	8,795,000	9,239,523	0.171%
Government National Mortgage Assn.	6	7/15/36	3,135,949	3,576,419	0.066%
Government National Mortgage Assn.	10	8/15/19	5	5	0.000%
Government National Mortgage Assn.	5	8/20/48	2,042,003	2,136,651	0.039%
Government National Mortgage Assn.	5.5	9/15/45	5,416,284	6,076,332	0.112%
Government National Mortgage Association	2.83	2/20/49	3,002,316	3,004,418	0.055%
Government National Mortgage Association	2.83	2/20/49	2,360,734	2,362,276	0.044%
Government National Mortgage Association	2.68	9/20/48	2,543,840	2,536,357	0.047%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	205,638	205,413	0.004%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	2,945,000	2,953,252	0.055%
Great Wolf Trust 2017-WOLF	3.24	9/15/34	5,385,000	5,388,370	0.100%
Great Wolf Trust 2017-WOLF	3.71	9/15/34	7,700,000	7,699,896	0.142%
GS Mortgage-Backed Securities Trust	2.46	7/25/44	1,078,703	1,076,185	0.020%
GS Mortgage Securities Corp Trust 2018-FBLU	3.34	11/15/35	5,145,000	5,143,324	0.095%
GS Mortgage Securities Corp Trust 2018-FBLU	4.39	11/15/35	2,700,000	2,694,038	0.050%
GS Mortgage Securities Trust 2015-GC28	1.53	2/10/48	210,279	210,110	0.004%
GS Mortgage Securities Trust 2015-GC32	1.59	7/10/48	660,441	658,447	0.012%
GS Mortgage Securities Trust 2016-GS3	1.43	10/10/49	904,960	897,170	0.017%
Halcyon Loan Advisors Funding 2014-3	4.29	10/22/25	6,000,000	6,005,899	0.111%
Hardee s Funding	4.25	6/20/48	7,649,926	7,805,143	0.144%
Harley-Davidson Financial Services	4.05	2/4/22	7,560,000	7,801,035	0.144%
Harley-Davidson Financial Services	3.46	3/2/21	8,295,000	8,303,245	0.153%
Harley-Davidson Financial Services	3.02	5/21/20	6,720,000	6,724,798	0.124%
HCA	4.25	10/15/19	2,825,000	2,835,594	0.052%
HCA	6.5	2/15/20	12,570,000	12,868,538	0.238%
HCP	2.63	2/1/20	1,990,000	1,990,000	0.037%
Hewlett Packard Enterprise	2.1	10/4/19	4,695,000	4,688,455	0.087%
Highwoods Realty	3.63	1/15/23	4,165,000	4,260,628	0.079%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	1,442,867	1,435,706	0.027%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	2,208,944	2,220,511	0.041%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	758,144	761,474	0.014%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	6,589,502	6,707,626	0.124%
Homeward Opportunities Fund I Trust 2018-1	3.9	6/25/48	5,250,296	5,335,754	0.099%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	11,372,130	11,517,611	0.213%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	7,136,107	7,227,039	0.133%
HPHT Finance 15	2.88	3/17/20	5,000,000	5,012,175	0.093%
HSBC Holdings	3.12	5/18/21	9,865,000	9,876,631	0.182%
HSBC Holdings	3.09	9/11/21	3,000,000	3,003,912	0.055%
HSBC USA	2.35	3/5/20	7,720,000	7,721,776	0.143%
HSBC USA	2.75	8/7/20	5,000,000	5,024,810	0.093%
Humana	2.63	10/1/19	5,090,000	5,091,888	0.094%
Humana	3.85	10/1/24	495,000	516,424	0.010%
Humana	3.15	12/1/22	2,548,000	2,600,073	0.048%
Humana	2.9	12/15/22	1,360,000	1,378,912	0.025%
Hyundai Auto Receivables Trust 2017	2.38	4/17/23	2,830,000	2,838,678	0.052%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	5,280,000	5,363,020	0.099%
Hyundai Capital America	3	6/20/22	7,780,000	7,803,713	0.144%
Hyundai Capital America	2	7/1/19	9,865,000	9,864,744	0.182%
Hyundai Capital America	1.75	9/27/19	1,325,000	1,321,945	0.024%
Imperial Brands Finance	2.95	7/21/20	16,517,000	16,557,219	0.306%
Ing Groep	3.48	3/29/22	6,030,000	6,097,379	0.113%
International Business Machines	2.88	11/9/22	1,020,000	1,040,878	0.019%
International Business Machines	2.5	1/27/22	3,715,000	3,736,421	0.069%
International Business Machines	2.85	5/13/22	6,190,000	6,292,921	0.116%
International Flavors & Fragrances	3.4	9/25/20	3,525,000	3,559,996	0.066%
Interpublic Group of	3.5	10/1/20	2,505,000	2,535,055	0.047%
InTown Hotel Portfolio Trust 2018-STAY	3.09	1/15/33	1,865,000	1,862,087	0.034%
InTown Hotel Portfolio Trust 2018-STAY	3.64	1/15/33	1,495,000	1,487,779	0.027%
INVISTA Finance	4.25	10/15/19	16,065,000	16,116,826	0.298%
Jabil	5.63	12/15/20	4,068,000	4,229,561	0.078%
JD.com	3.13	4/29/21	12,675,000	12,724,229	0.235%
Johnson & Johnson	1.95	11/10/20	3,670,000	3,671,013	0.068%
JPMBB Commercial Mortgage Securities Trust 2015-C27	1.41	2/15/48	380,362	379,791	0.007%
JPMorgan Chase	4.25	10/15/20	2,872,000	2,942,215	0.054%
JPMorgan Chase	4.95	3/25/20	2,455,000	2,501,321	0.046%
JPMorgan Chase	3	3/9/21	12,365,000	12,385,946	0.229%

JPMorgan Chase	4.4	7/22/20	1,855,000	1,895,840	0.035%
JPMorgan Chase Bank NA	2.6	2/1/21	2,280,000	2,282,474	0.042%
Kansas City Southern	2.35	5/15/20	19,244,000	19,213,056	0.355%
Keurig Dr Pepper	3.55	5/25/21	7,905,000	8,057,661	0.149%
Keysight Technologies	3.3	10/30/19	29,350,000	29,380,348	0.543%
Kinder Morgan Inc/DE	3.05	12/1/19	3,054,000	3,060,361	0.057%
KKR CLO 13	3.4	1/16/28	12,130,000	12,049,536	0.223%
Kroger	1.5	9/30/19	4,614,000	4,601,482	0.085%
Kubota Credit Owner Trust 2016-1	1.5	7/15/20	615,248	614,229	0.011%
Legg Mason	2.7	7/15/19	2,270,000	2,270,102	0.042%
Lincoln National	4	9/1/23	2,025,000	2,141,061	0.040%
Lloyds Bank	2.7	8/17/20	5,975,000	5,997,520	0.111%
Lyondellbasell Industries	6	11/15/21	5,369,000	5,729,577	0.106%
Madison Park Funding XVIII	3.78	10/21/30	10,775,000	10,754,610	0.199%
Magnetite XVI	3.4	1/18/28	15,995,000	15,943,677	0.294%
Marathon Oil	2.7	6/1/20	10,005,000	10,011,033	0.185%
Marsh & McLennan	3.5	12/29/20	6,340,000	6,443,786	0.119%
Marsh & McLennan	3.88	3/15/24	5,950,000	6,303,591	0.116%
Martin Marietta Materials	2.89	12/20/19	4,725,000	4,725,009	0.087%
Martin Marietta Materials	3.17	5/22/20	2,645,000	2,645,733	0.049%
McDonald s	3.35	4/1/23	5,285,000	5,478,954	0.101%
McKesson	3.65	11/30/20	11,510,000	11,687,680	0.216%
Medco Health Solutions	4.13	9/15/20	6,607,000	6,728,747	0.124%
METLIFE SECURITIZATION TRUST	3	4/25/55	3,947,314	3,983,299	0.074%
Microchip Technology	3.92	6/1/21	7,050,000	7,175,236	0.133%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	1,282,029	1,280,758	0.024%
Mississippi Power	2.96	3/27/20	3,855,000	3,854,911	0.071%
Mitsubishi Ufj Financial	3.44	2/22/22	7,060,000	7,112,703	0.131%
Mitsubishi Ufj Financial	3.22	3/7/22	8,685,000	8,856,433	0.164%
Mitsubishi Ufj Financial	3.24	7/26/21	3,496,000	3,504,387	0.065%
Mitsubishi Ufj Financial	3.45	7/26/23	5,645,000	5,652,446	0.104%
Molson Coors Brewing	2.25	3/15/20	5,090,000	5,077,061	0.094%
Morgan Stanley	5.5	1/26/20	860,000	874,803	0.016%
Morgan Stanley	3.1	2/10/21	9,510,000	9,521,669	0.176%
Morgan Stanley	2.75	5/19/22	4,430,000	4,472,218	0.083%
Morgan Stanley	5.5	7/24/20	4,260,000	4,397,653	0.081%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.11	10/15/47	3,065,000	3,269,115	0.060%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	1.71	5/15/48	2,391,038	2,379,000	0.044%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	1,611,762	1,595,433	0.029%
Morgan Stanley Capital I Trust 2015-MS1	1.64	5/15/48	1,826,619	1,817,850	0.034%
Morgan Stanley Capital I Trust 2017-CLS	3.24	11/15/34	5,985,000	5,973,265	0.110%
Morgan Stanley Capital I Trust 2017-CLS	3.39	11/15/34	4,815,000	4,798,446	0.089%
MVW Owner Trust 2013-1	2.15	4/22/30	412,502	410,995	0.008%
MVW Owner Trust 2014-1	2.25	9/22/31	1,657,203	1,652,586	0.031%
MVW Owner Trust 2017-1	2.42	12/20/34	1,169,269	1,165,646	0.022%
MVW Owner Trust 2017-1	2.75	12/20/34	416,604	415,144	0.008%
MVW Owner Trust 2017-1	2.99	12/20/34	1,047,065	1,039,132	0.019%
Navient Private Education Refi Loan Trust 2018	2.53	2/18/42	4,361,989	4,367,857	0.081%
Navient Private Education Refi Loan Trust 2019	2.82	2/15/68	13,015,000	13,093,026	0.242%
Navient Student Loan Trust 2019-2	2.67	2/27/68	6,958,734	6,942,237	0.128%
NBCUniversal Media	5.15	4/30/20	12,400,000	12,681,170	0.234%
Nelnet Student Loan Trust 2005-4	2.52	3/22/32	6,182,743	5,965,511	0.110%
Neuberger Berman CLO XIX	3.4	7/15/27	13,010,000	12,990,303	0.240%
Neuberger Berman CLO XVI-S	3.45	1/15/28	7,275,000	7,247,509	0.134%
New Orleans Hotel Trust 2019-HNLA	3.68	4/15/32	13,305,000	13,267,746	0.245%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	10,941,335	11,151,322	0.206%
New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	9,655,000	9,670,545	0.179%
New Residential Mortgage Loan Trust 2019-NQM3	3.09	7/25/49	3,810,000	3,816,089	0.070%
New York Life Global Funding	2.89	8/6/21	10,540,000	10,551,583	0.195%
NextEra Energy Capital Holdings	3.07	8/28/21	10,945,000	10,855,744	0.200%
Nissan Auto Lease Trust 2017	2.17	12/15/21	1,980,000	1,976,707	0.037%
Nissan Motor Acceptance	2.15	7/13/20	2,490,000	2,481,965	0.046%
Nissan Motor Acceptance	1.55	9/13/19	6,680,000	6,665,752	0.123%
Nissan Motor Acceptance	3.65	9/21/21	2,395,000	2,443,968	0.045%
Nissan Motor Acceptance	2.15	9/28/20	13,270,000	13,193,724	0.244%
Northrop Grumman	2.08	10/15/20	12,975,000	12,952,008	0.239%
Northrop Grumman	2.55	10/15/22	5,765,000	5,791,196	0.107%
NRG Energy	3.75	6/15/24	4,470,000	4,588,549	0.085%
NXP BV / NXP Funding	4.13	6/1/21	4,980,000	5,092,050	0.094%
NXP BV / NXP Funding	4.63	6/1/23	5,315,000	5,600,681	0.103%
OCP CLO 2014-7	3.71	7/20/29	21,700,000	21,642,294	0.400%
OCP CLO 2015-10	3.41	10/26/27	11,020,000	10,986,081	0.203%

Octagon Investment Partners XXIII	3.45	7/15/27	5,090,000	5,074,444	0.094%
Omnicom Group Inc / Omnicom Capital	4.45	8/15/20	8,715,000	8,905,981	0.164%
O Reilly Automotive	3.8	9/1/22	3,280,000	3,400,504	0.063%
OZLM VIII	3.76	10/17/29	8,565,000	8,553,746	0.158%
PACCAR Financial	3.1	5/10/21	10,660,000	10,836,807	0.200%
Packaging Corp of America	2.45	12/15/20	4,385,000	4,382,571	0.081%
Penske Truck Leasing Co Lp / PTL Finance	3.05	1/9/20	7,993,000	8,000,306	0.148%
Penske Truck Leasing Co Lp / PTL Finance	3.3	4/1/21	1,580,000	1,598,835	0.030%
Penske Truck Leasing Co Lp / PTL Finance	3.2	7/15/20	11,323,000	11,375,120	0.210%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	3,145,000	3,210,372	0.059%
Pernod Ricard	4.45	1/15/22	8,946,000	9,359,350	0.173%
Perrigo Finance Unlimited	3.5	12/15/21	1,503,000	1,490,677	0.028%
Perrigo Finance Unlimited	3.5	3/15/21	1,163,000	1,159,855	0.021%
Petroleos Mexicanos	5.5	1/21/21	445,000	451,008	0.008%
Phillips 66	3.12	2/26/21	5,230,000	5,222,150	0.096%
Plains All American Pipeline LP / PAA Finance	5.75	1/15/20	7,164,000	7,267,584	0.134%
Plains All American Pipeline LP / PAA Finance	2.6	12/15/19	4,910,000	4,905,915	0.091%
Plains All American Pipeline LP / PAA Finance	5	2/1/21	3,554,000	3,660,115	0.068%
Planet Fitness Master Issuer	4.26	9/5/48	10,297,188	10,608,060	0.196%
PNC Bank NA	2.45	11/5/20	6,965,000	6,981,082	0.129%
PNM Resources	3.25	3/9/21	7,620,000	7,679,093	0.142%
Principal Life Global Funding II	2.2	4/8/20	11,630,000	11,604,240	0.214%
Regions Bank/Birmingham AL	2.97	4/1/21	10,315,000	10,283,096	0.190%
Regions Bank/Birmingham AL	3.04	8/13/21	4,050,000	4,045,926	0.075%
Reinsurance Group of America	6.45	11/15/19	8,675,000	8,801,924	0.163%
Reinsurance Group of America	5	6/1/21	910,000	950,824	0.018%
RELX Capital	3.5	3/16/23	4,470,000	4,609,688	0.085%
RETL 2019-RVP	3.54	3/15/36	9,839,608	9,857,992	0.182%
Reynolds American	3.25	6/12/20	2,201,000	2,215,778	0.041%
Rockwell Collins	1.95	7/15/19	3,665,000	3,664,197	0.068%
Roper Technologies	3.13	11/15/22	11,005,000	11,181,894	0.207%
Roper Technologies	3	12/15/20	4,195,000	4,220,132	0.078%
Roper Technologies	3.65	9/15/23	2,210,000	2,301,034	0.042%
Royal Bank Of Scotland	6.4	10/21/19	2,216,000	2,240,968	0.041%
Royal Caribbean Cruises	2.65	11/28/20	1,980,000	1,982,475	0.037%
Sabine Pass Liquefaction	5.63	2/1/21	20,505,000	21,296,493	0.393%
San Diego Gas & Electric	1.91	2/1/22	2,440,740	2,378,091	0.044%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	6,060,000	6,079,131	0.112%
Santander Drive Auto Receivables Trust 2015-3	3.49	5/17/21	8,151,763	8,166,603	0.151%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	5,260,000	5,294,704	0.098%
Santander Drive Auto Receivables Trust 2015-4	3.53	8/16/21	4,397,000	4,413,494	0.082%
Santander Drive Auto Receivables Trust 2015-5	3.65	12/15/21	6,820,816	6,846,714	0.126%
Santander Drive Auto Receivables Trust 2016-1	4.02	4/15/22	5,085,000	5,145,641	0.095%
Santander Drive Auto Receivables Trust 2016-3	2.46	3/15/22	9,535,261	9,533,317	0.176%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	1,180,000	1,179,813	0.022%
Santander Drive Auto Receivables Trust 2017-1	2.1	6/15/21	39,852	39,837	0.001%
Santander Drive Auto Receivables Trust 2017-3	2.19	3/15/22	11,238,123	11,226,824	0.207%
Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	1,975,000	1,984,859	0.037%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	2,490,000	2,513,350	0.046%
Santander Drive Auto Receivables Trust 2018-2	3.03	9/15/22	3,950,000	3,966,487	0.073%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	5,615,000	5,658,648	0.105%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	6,725,000	6,782,620	0.125%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	3,090,000	3,140,301	0.058%
Santander Retail Auto Lease Trust 2017	2.96	11/21/22	2,540,000	2,553,386	0.047%
Santander Retail Auto Lease Trust 2018	3.49	5/20/22	7,295,000	7,375,788	0.136%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	6,050,000	6,133,717	0.113%
Santander UK	2.13	11/3/20	4,985,000	4,958,231	0.092%
Santander UK Group Holdings	2.88	10/16/20	5,820,000	5,835,918	0.108%
Saudi Arabian Oil	2.75	4/16/22	13,480,000	13,605,469	0.251%
SBA Tower Trust	3.45	3/15/23	6,515,000	6,657,518	0.123%
SBA Tower Trust	3.17	4/15/22	6,880,000	6,960,105	0.129%
Schlumberger Holdings	3.75	5/1/24	5,095,000	5,286,536	0.098%
Sempra Energy	2.88	10/1/22	4,570,000	4,585,154	0.085%
Sempra Energy	1.63	10/7/19	5,477,000	5,461,845	0.101%
Sempra Energy	3.1	1/15/21	7,910,000	7,869,857	0.145%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	7,980,298	8,118,553	0.150%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	12,419,667	12,756,996	0.236%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	3,236,915	3,349,968	0.062%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	5,358,327	5,545,571	0.102%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	3,474,862	3,642,744	0.067%
Sherwin-Williams	2.25	5/15/20	29,560,000	29,505,905	0.545%
Shire Acquisitions Investments Ireland DAC	1.9	9/23/19	38,130,000	38,071,966	0.703%

Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	915,000	923,000	0.017%
Sierra Timeshare 2014-3 Receivables Funding	2.3	10/20/31	963,162	962,523	0.018%
Sierra Timeshare 2015-1 Receivables Funding	2.4	3/22/32	1,261,973	1,259,343	0.023%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	1,618,763	1,613,799	0.030%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	1,821,517	1,818,745	0.034%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	1,525,800	1,535,743	0.028%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	991,742	988,087	0.018%
Sierra Timeshare 2016-3 Receivables Funding	2.43	10/20/33	3,133,364	3,123,225	0.058%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	3,967,654	4,064,264	0.075%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	847,516	855,739	0.016%
SLIde 2018-FUN	4.24	6/15/31	6,849,262	6,889,907	0.127%
Slm Private Education Loan Trust 2013	2.5	3/15/47	2,043,196	2,042,596	0.038%
SLM Student Loan Trust 2007-7	2.91	1/25/22	8,840,156	8,670,413	0.160%
SLM Student Loan Trust 2008-1	3.23	1/25/22	14,510,651	14,305,635	0.264%
SLM Student Loan Trust 2008-5	4.28	7/25/23	2,300,837	2,328,590	0.043%
SLM Student Loan Trust 2008-9	4.08	4/25/23	1,679,642	1,698,493	0.031%
SLM Student Loan Trust 2010-1	2.8	3/25/25	8,233,266	7,991,993	0.148%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	2,800,000	2,876,152	0.053%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	540,000	537,844	0.010%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	1,631,000	1,701,332	0.031%
Smb Private Education Loan Trust 2014	3.89	4/15/32	12,170,000	12,345,311	0.228%
Smb Private Education Loan Trust 2015	3.39	6/15/27	2,819,186	2,833,136	0.052%
Smb Private Education Loan Trust 2016	2.43	2/17/32	8,146,429	8,124,103	0.150%
Smb Private Education Loan Trust 2016	3.49	9/15/34	12,414,019	12,486,919	0.231%
Smb Private Education Loan Trust 2018	3.11	1/15/37	16,135,000	16,081,048	0.297%
Solvay Finance America	3.4	12/3/20	16,735,000	16,901,530	0.312%
Southern	2.35	7/1/21	2,695,000	2,677,146	0.049%
Southern Copper	5.38	4/16/20	5,768,000	5,893,643	0.109%
Southwest Airlines	2.75	11/6/19	8,015,000	8,016,491	0.148%
STACR Trust 2018-DNA2	3.2	12/25/30	15,773,304	15,801,299	0.292%
STACR Trust 2018-DNA3	3.15	9/25/48	6,264,543	6,270,007	0.116%
STACR Trust 2018-HRP2	3.25	2/25/47	2,134,927	2,134,475	0.039%
STACR Trust 2018-HRP2	3.65	2/25/47	5,840,000	5,865,650	0.108%
Standard Chartered	3.74	1/20/23	7,600,000	7,570,314	0.140%
Standard Chartered	2.1	8/19/19	8,075,000	8,068,556	0.149%
Standard Chartered	2.4	9/8/19	5,130,000	5,128,492	0.095%
Starbucks	2.7	6/15/22	3,505,000	3,535,483	0.065%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	5,048,071	5,124,386	0.095%
State Board of Administration Finance	2.16	7/1/19	10,855,000	10,855,000	0.200%
State Grid Overseas Investment 2016	2.25	5/4/20	18,240,000	18,211,249	0.336%
Sumitomo Mitsui Banking	2.51	1/17/20	10,345,000	10,349,241	0.191%
Sumitomo Mitsui Trust Bank	1.95	9/19/19	4,765,000	4,759,830	0.088%
SunTrust Bank/Atlanta GA	2.59	1/29/21	11,460,000	11,468,343	0.212%
SunTrust Bank/Atlanta GA	2.8	5/17/22	8,110,000	8,210,475	0.152%
Svenska Handelsbanken	3.35	5/24/21	9,315,000	9,487,691	0.175%
Swedbank	2.65	3/10/21	9,758,000	9,742,934	0.180%
Swedbank	2.2	3/4/20	15,000,000	14,943,765	0.276%
Symphony CLO XVII	3.48	4/15/28	10,095,000	10,026,712	0.185%
Synchrony Card Funding	2.34	6/16/25	13,765,000	13,764,002	0.254%
Synchrony Credit Card Master Note Trust	2.64	3/15/23	5,075,000	5,074,804	0.094%
Synchrony Credit Card Master Note Trust	3.36	3/15/24	12,480,685	12,574,731	0.232%
Synchrony Credit Card Master Note Trust	2.95	5/15/24	8,841,763	8,828,804	0.163%
Synchrony Credit Card Master Note Trust	2.62	9/15/23	3,660,000	3,662,882	0.068%
Synchrony Financial	2.7	2/3/20	27,071,000	27,080,475	0.500%
Syngenta Finance	3.93	4/23/21	4,410,000	4,487,850	0.083%
Syngenta Finance	3.7	4/24/20	7,690,000	7,726,535	0.143%
Takeda Pharmaceutical	3.8	11/26/20	6,795,000	6,916,332	0.128%
Telefonica Emisiones	5.13	4/27/20	6,840,000	6,984,823	0.129%
Tencent Holdings	2.88	2/11/20	12,145,000	12,172,618	0.225%
Teva Pharmaceutical Finance Netherlands III BV	1.7	7/19/19	17,185,000	17,163,519	0.317%
Teva Pharmaceutical Finance Netherlands III BV	2.2	7/21/21	640,000	606,400	0.011%
Toronto-Dominion Bank	2.82	1/25/21	12,240,000	12,249,559	0.226%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	3,849,133	3,855,192	0.071%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	3,864,410	3,872,117	0.072%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	1,908,406	1,915,262	0.035%
Towd Point Mortgage Trust 2016-1	3	2/25/55	2,646,469	2,654,539	0.049%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	1,811,795	1,821,948	0.034%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	1,407,403	1,399,157	0.026%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	6,176,008	6,199,753	0.115%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	3,731,786	3,737,757	0.069%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	8,096,744	8,119,327	0.150%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	4,144,318	4,162,697	0.077%

Towd Point Mortgage Trust 2017-6	2.75	10/25/57	14,916,474	15,027,290	0.278%
Towd Point Mortgage Trust 2018-1	3	1/25/58	3,306,496	3,340,852	0.062%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	20,084,126	20,416,763	0.377%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	14,724,239	14,969,312	0.276%
Trinity Acquisition	3.5	9/15/21	5,535,000	5,611,549	0.104%
TRP Government Reserve	2.46		70,017,624	70,017,624	1.293%
Tyson Foods	2.25	8/23/21	4,705,000	4,689,243	0.087%
Ubs Group Funding Switzerland	3	4/15/21	14,810,000	14,934,893	0.276%
Ubs Group Funding Switzerland	3.74	5/23/23	7,020,000	7,084,043	0.131%
Union Pacific	3.2	6/8/21	10,145,000	10,323,390	0.191%
United Technologies	3.17	8/16/21	6,425,000	6,429,196	0.119%
USAA Auto Owner Trust 2017-1	2.2	10/15/24	3,149,500	3,137,813	0.058%
US Bank NA/Cincinnati OH	2.91	4/26/21	12,770,000	12,787,546	0.236%
U.S. Treasury Notes	2.88	10/15/21	56,135,000	57,547,146	1.063%
U.S. Treasury Notes	2.88	11/30/23	13,315,000	13,949,543	0.258%
U.S. Treasury Notes	2.5	1/15/22	103,845,000	105,775,868	1.954%
U.S. Treasury Notes	2.63	12/15/21	79,020,000	80,736,216	1.491%
U.S. Treasury Notes	2.5	2/15/22	40,595,000	41,381,528	0.764%
U.S. Treasury Notes	2.38	3/15/22	76,235,000	77,569,113	1.433%
U.S. Treasury Notes	2.25	4/15/22	53,630,000	54,367,413	1.004%
U.S. Treasury Notes	2.13	5/15/22	13,375,000	13,521,289	0.250%
U.S. Treasury Notes	1.38	5/31/21	81,935,000	81,307,685	1.502%
U.S. Treasury Notes	1.75	6/15/22	47,080,000	47,153,563	0.871%
Vale Overseas	4.38	1/11/22	12,625,000	13,070,158	0.241%
Ventas Realty	3.1	1/15/23	1,455,000	1,481,077	0.027%
Verizon Owner Trust 2016-2	2.36	5/20/21	5,280,000	5,278,161	0.097%
Verizon Owner Trust 2017-1	2.65	9/20/21	2,670,000	2,675,357	0.049%
Verizon Owner Trust 2017-3	2.53	4/20/22	7,520,000	7,536,843	0.139%
Verizon Owner Trust 2018-1	3.2	9/20/22	10,190,000	10,344,869	0.191%
Verus Securitization Trust 2018-1	2.93	2/25/48	1,554,034	1,554,805	0.029%
Verus Securitization Trust 2018-2	3.68	6/1/58	8,171,689	8,264,395	0.153%
Verus Securitization Trust 2018-2	3.78	6/1/58	2,175,422	2,198,150	0.041%
Verus Securitization Trust 2018-2	3.83	6/1/58	1,364,835	1,379,075	0.025%
Verus Securitization Trust 2018-3	4.11	10/25/58	8,364,224	8,545,437	0.158%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	2,889,787	2,927,552	0.054%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	1,275,868	1,295,679	0.024%
Verus Securitization Trust 2019-1	3.84	2/25/59	10,938,143	11,107,065	0.205%
Verus Securitization Trust 2019-2	3.21	4/25/59	7,871,474	7,932,459	0.147%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	5,948,218	6,013,131	0.111%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	1,795,000	1,822,266	0.034%
Vistra Operations	3.55	7/15/24	6,610,000	6,643,050	0.123%
Vodafone	3.75	1/16/24	5,530,000	5,779,707	0.107%
Volkswagen Group of America Finance	3.88	11/13/20	8,190,000	8,340,213	0.154%
Volvo Financial Equipment LLC Series 2018-1	2.91	1/17/23	3,360,000	3,387,853	0.063%
Volvo Financial Equipment Master Owner Trust	2.89	11/15/22	1,890,000	1,895,467	0.035%
Vulcan Materials	3.17	3/1/21	12,040,000	12,044,094	0.222%
Vulcan Materials	3.01	6/15/20	6,350,000	6,329,407	0.117%
Waste Management	2.95	6/15/24	3,380,000	3,455,671	0.064%
WEA Finance LLC / Westfield UK & Europe Finance	3.25	10/5/20	2,515,000	2,538,455	0.047%
WEA Finance LLC / Westfield UK & Europe Finance	2.7	9/17/19	16,788,000	16,787,278	0.310%
Weibo	3.5	7/5/24	2,830,000	2,845,696	0.053%
Wells Fargo	2.55	12/7/20	715,000	716,376	0.013%
Wells Fargo Bank NA	3.33	7/23/21	16,650,000	16,804,629	0.310%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	13,410,000	13,407,032	0.248%
Wells Fargo Commercial Mortgage Trust 2015-SG1	1.57	9/15/48	489,169	488,225	0.009%
Wells Fargo Commercial Mortgage Trust 2016-LC24	1.44	10/15/49	425,639	424,160	0.008%
WFRBS Commercial Mortgage Trust 2012-C6	4.7	4/15/45	6,351,000	6,661,292	0.123%
Williams	5.25	3/15/20	21,613,000	22,012,711	0.407%
Williams	3.35	8/15/22	1,605,000	1,633,993	0.030%
World Omni Automobile Lease Securitization Trust 2018	3.06	5/15/23	2,135,000	2,149,039	0.040%
Xerox	5.63	12/15/19	8,905,000	8,982,678	0.166%

Total Investments in Securities				5,477,157,602	
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Swap Contracts	Notional Amount	Market Value	% of Net Assets
CAMPBELL SOUP CO CDS 06/20/2024	(13,350,000)	(93,677)	(0.002%)

Total Swap Contracts		(93,677)	
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU9 US 5YR NOTE CBT FUT SEPT 19	250	9/30/2019	29,539,063	360,973	0.546%

TUU9 US 2YR NOTE CBT SEPT 19	7,683	9/30/2019	1,653,225,543	9,124,223	30.533%
TYU9 UST 10YR NOTE FUT SEPT19	(769)	9/19/2019	(98,407,969)	(2,121,848)	(1.817%)

Total Futures Contracts **7,363,348**

NET ASSETS **5,414,479,368**

NET ASSET VALUE PER SHARE

Short-Term Bond Fund Shares **4.73**
(\$4,564,547,245 / 965,683,122 Shares Outstanding)

Short-Term Bond Fund - Advisor Class Shares **4.72**
(\$24,952,411 / 5,282,807 Shares Outstanding)

Short-Term Bond Fund - I Class Shares **4.73**
(\$824,979,711 / 174,415,738 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

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.