

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABBOTT LABORATORIES	2.9	11/30/21	9,385,000	9,266,561	0.170%
ABBVIE INC	2.3	5/14/21	8,275,000	8,052,237	0.147%
ABN AMRO BANK NV 144A	2.1	1/18/19	14,260,000	14,236,785	0.261%
ABN AMRO BANK NV 144A	2.88	8/27/21	13,715,000	13,747,738	0.252%
ACER 2017-1A A2 144A	1.87	7/10/19	783,098	782,122	0.014%
ACER 2017-1A A3 144A	2.29	6/10/21	2,795,000	2,765,218	0.051%
AERCAP IRELAND CAP/GLOBA	3.75	5/15/19	4,546,000	4,563,866	0.084%
AERCAP IRELAND CAP LTD/A	4.63	10/30/20	1,630,000	1,660,563	0.030%
AERCAP IRELAND CAP LTD/A	3.95	2/1/22	10,295,000	10,269,263	0.188%
AESOP 2013-2A A 144A	2.97	2/20/20	5,549,167	5,552,780	0.102%
AESOP 2013-2A B 144A	3.66	2/20/20	4,405,000	4,409,525	0.081%
AESOP 2014-1A A 144A	2.46	7/20/20	2,909,000	2,901,390	0.053%
AESOP 2014-2A A 144A	2.5	2/20/21	24,410,000	24,219,526	0.443%
AESOP 2015-1A A 144A	2.5	7/20/21	5,020,000	4,953,464	0.091%
AESOP 2015-2A A 144A	2.63	12/20/21	4,838,000	4,766,040	0.087%
AFIN 2016-1 A3	1.73	4/20/20	699,130	698,474	0.013%
AFIN 2016-2 A4	1.63	1/20/21	3,580,000	3,552,449	0.065%
AFIN 2016-3 A3	1.54	8/20/20	1,003,867	1,000,958	0.018%
AFIN 2017-1 B 144A	2.43	5/20/22	1,235,000	1,210,861	0.022%
AFIN 2017-1 C 144A	2.7	9/20/22	1,865,000	1,829,555	0.033%
AFIN 2018-1 C 144A	3.36	11/21/22	15,835,000	15,718,095	0.288%
AFIN 2018-1 D 144A	3.7	6/20/25	15,125,000	15,010,569	0.275%
AHPT 2017-ATRM A 144A	3.09	12/15/36	13,085,000	13,093,182	0.240%
AIA GROUP LTD 144A	2.25	3/11/19	4,084,000	4,067,562	0.074%
AIA GROUP LTD 144A	2.86	9/20/21	10,770,000	10,780,598	0.197%
AIG GLOBAL FUNDING 144A	3.35	6/25/21	5,320,000	5,291,948	0.097%
AIR LEASE CORP	2.13	1/15/20	11,220,000	11,021,440	0.202%
AIR LEASE CORP	3.5	1/15/22	4,755,000	4,723,603	0.086%
AIR LEASE CORP	2.5	3/1/21	2,110,000	2,054,241	0.038%
ALIBABA GROUP HOLDING	2.5	11/28/19	19,100,000	19,003,858	0.348%
ALLEG 2015-1A AR 144A	3.18	7/25/27	9,675,000	9,616,376	0.176%
ALLYA 2015-2 C 144A	2.41	1/15/21	9,435,000	9,426,257	0.172%
ALLYA 2016-1 D	2.84	9/15/22	3,200,000	3,190,124	0.058%
ALLYA 2017-2 C	2.46	9/15/22	1,225,000	1,209,470	0.022%
ALLYA 2017-2 D	2.93	11/15/23	1,700,000	1,671,641	0.031%
AMCAR 2014-1 E 144A	3.58	8/9/21	3,075,000	3,077,348	0.056%
AMCAR 2014-2 E 144A	3.37	11/8/21	6,420,000	6,435,786	0.118%
AMCAR 2014-3 C	2.58	9/8/20	1,173,172	1,172,935	0.021%
AMCAR 2014-3 D	3.13	10/8/20	7,620,000	7,633,835	0.140%
AMCAR 2014-3 E 144A	3.72	3/8/22	2,580,000	2,589,076	0.047%
AMCAR 2014-4 C	2.47	11/9/20	2,740,544	2,738,876	0.050%
AMCAR 2014-4 D	3.07	11/9/20	1,675,000	1,677,212	0.031%
AMCAR 2014-4 E	3.66	3/8/22	2,585,000	2,592,763	0.047%
AMCAR 2015-2 D	3	6/8/21	4,490,000	4,489,801	0.082%
AMCAR 2015-3 D	3.34	8/8/21	5,765,000	5,782,098	0.106%
AMCAR 2015-4 A3	1.7	7/8/20	218,732	218,675	0.004%
AMCAR 2016-1 A3	1.81	10/8/20	325,864	325,611	0.006%
AMCAR 2016-3 D	2.71	9/8/22	10,015,000	9,844,458	0.180%
AMCAR 2016-4 A3	1.53	7/8/21	6,841,704	6,807,407	0.125%
AMCAR 2017-1 C	2.71	8/18/22	4,115,000	4,059,850	0.074%
AMCAR 2017-1 D	3.13	1/18/23	15,265,000	15,051,504	0.275%
AMCAR 2017-2 D	3.42	4/18/23	4,910,000	4,875,941	0.089%
AMCAR 2017-3 B	2.24	6/19/23	3,185,000	3,127,859	0.057%
AMCAR 2017-3 C	2.69	6/19/23	3,385,000	3,324,602	0.061%
AMERICA MOVIL SAB DE CV	5	10/16/19	2,290,000	2,336,427	0.043%
AMERICA MOVIL SAB DE CV	5	3/30/20	10,390,000	10,648,755	0.195%
AMERICAN CAMPUS CMNTYS	3.35	10/1/20	8,765,000	8,737,688	0.160%
AMERICAN EXPRESS CREDIT	2.2	3/3/20	12,825,000	12,663,495	0.232%
AMERICAN EXPRESS CREDIT	2.38	5/26/20	3,395,000	3,347,962	0.061%
AMERICAN INTL GROUP	6.4	12/15/20	5,200,000	5,524,319	0.101%
AMERICAN INTL GROUP	2.3	7/16/19	6,038,000	6,006,325	0.110%
AMOT 2018-4 A	3.3	7/17/23	9,205,000	9,195,364	0.168%
ANADARKO PETROLEUM	8.7	3/15/19	5,270,000	5,404,554	0.099%
ANADARKO PETROLEUM CORP	6.95	6/15/19	9,831,000	10,091,286	0.185%
ANDEAVOR LOGIS LP/CORP	5.5	10/15/19	2,345,000	2,386,038	0.044%

ANGLO AMERICAN CAPITAL 144A	3.75	4/10/22	3,003,000	2,965,463	0.054%
ANGLO AMERICAN CAPITAL 144A	4.13	9/27/22	3,060,000	3,060,000	0.056%
ANTHEM INC	2.5	11/21/20	4,545,000	4,475,757	0.082%
ANZ NEW ZEALAND INTL/LDN 144A	2.75	1/22/21	7,390,000	7,249,915	0.133%
ANZ NEW ZEALAND INTL/LDN 144A	2.2	7/17/20	6,590,000	6,454,312	0.118%
AON CORP	5	9/30/20	1,075,000	1,107,204	0.020%
AON PLC	2.8	3/15/21	13,495,000	13,238,757	0.242%
APPLE INC	1.8	11/13/19	11,375,000	11,244,483	0.206%
APTIV PLC	3.15	11/19/20	9,540,000	9,421,093	0.172%
ARCELORMITTAL	5.5	3/1/21	3,721,000	3,855,886	0.071%
ARCELORMITTAL	5.25	8/5/20	9,282,000	9,537,255	0.175%
ARC PROP OPER PART LP/CL	3	2/6/19	21,139,000	21,129,826	0.387%
ARIFL 2016-A A2 144A	1.82	7/15/24	669,399	668,991	0.012%
ARIFL 2017-A A2 144A	1.91	4/15/26	1,693,744	1,683,056	0.031%
ARIFL 2018-A A2 144A	2.55	10/15/26	4,535,000	4,514,221	0.083%
AT&T 4/2 CP 144A	2.9	5/28/19	13,685,000	13,423,462	0.246%
AUTOZONE INC	1.63	4/21/19	1,315,000	1,305,489	0.024%
AVNET INC	3.75	12/1/21	4,624,000	4,609,763	0.084%
BABSN 2013-IA AR 144A	3.15	1/20/28	12,115,000	12,056,594	0.221%
BAIDU INC	2.75	6/9/19	19,912,000	19,840,556	0.363%
BANCO DE CREDITO DEL PER 144A	2.25	10/25/19	2,450,000	2,427,950	0.044%
BANCO SANTANDER CHILE 144A	2.5	12/15/20	13,710,000	13,487,213	0.247%
BANCO SANTANDER SA	3.46	4/12/23	7,800,000	7,809,656	0.143%
BANK OF AMERICA CORP	2.5	10/21/22	5,545,000	5,302,273	0.097%
BANK OF AMERICA CORP	3.51	1/20/23	12,500,000	12,713,800	0.233%
BANK OF AMERICA CORP	2.73	1/23/22	6,470,000	6,449,089	0.118%
BANK OF AMERICA CORP	2.63	4/19/21	7,010,000	6,896,824	0.126%
BANK OF AMERICA CORP	3.02	6/25/22	6,690,000	6,707,280	0.123%
BANK OF MONTREAL	2.8	4/13/21	8,510,000	8,547,631	0.156%
BANK OF MONTREAL	1.75	9/11/19	18,765,000	18,573,935	0.340%
BANQUE FED CRED MUTUEL 144A	2.5	10/29/18	15,785,000	15,783,706	0.289%
BANQUE FED CRED MUTUEL 144A	2.2	7/20/20	12,936,000	12,635,341	0.231%
BANQUE FED CRED MUTUEL 144A	3.31	7/20/23	10,930,000	10,988,377	0.201%
BARCLAYS BANK PLC	2.65	1/11/21	7,025,000	6,884,338	0.126%
BARCLAYS PLC	3.96	1/10/23	8,455,000	8,591,599	0.157%
BARCLAYS PLC	2.75	11/8/19	12,435,000	12,367,739	0.226%
BAT CAPITAL CORP 144A	2.3	8/14/20	21,930,000	21,486,773	0.393%
BAYER US FINANCE II LLC 144A	3.5	6/25/21	5,520,000	5,504,285	0.101%
BAYER US FINANCE II LLC 144A	3	6/25/21	10,390,000	10,430,656	0.191%
BB&T CORPORATION	2.15	2/1/21	9,285,000	9,036,896	0.165%
BECTON DICKINSON AND CO	2.68	12/15/19	15,392,000	15,301,864	0.280%
BECTON DICKINSON AND CO	3.26	12/29/20	4,420,000	4,428,053	0.081%
BECTON DICKINSON AND CO	2.4	6/5/20	9,600,000	9,454,147	0.173%
BELL 2016-1A A2I 144A	3.83	5/25/46	7,795,290	7,794,978	0.143%
BIOGEN INC	2.9	9/15/20	5,535,000	5,493,106	0.101%
BLUEM 2015-2A A1R 144A	3.26	7/18/27	13,490,000	13,416,277	0.245%
BMWLT 2016-2 A3	1.43	9/20/19	2,607,971	2,600,734	0.048%
BMW US CAPITAL LLC 144A	2.75	4/12/21	9,105,000	9,116,026	0.167%
BMW US CAPITAL LLC 144A	2.82	8/13/21	7,305,000	7,319,237	0.134%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	12,871,402	12,759,618	0.233%
BOMFT 2017-SPL4 A 144A	3.5	1/28/55	3,919,683	3,893,412	0.071%
BOMFT 2017-SPL5 A 144A	3.5	6/28/57	11,114,725	11,046,807	0.202%
BORAL FINANCE PTY LTD 144A	3	11/1/22	1,070,000	1,029,432	0.019%
BPCE SA	2.5	12/10/18	21,020,000	21,018,949	0.385%
BPCE SA	2.5	7/15/19	4,685,000	4,671,414	0.085%
BPCE SA 144A	3.53	5/22/22	4,865,000	4,908,041	0.090%
BRIXMOR OPERATING PART	3.88	8/15/22	1,410,000	1,404,883	0.026%
BROADCOM CRP / CAYMN FI	2.38	1/15/20	13,905,000	13,741,783	0.251%
BROADCOM CRP / CAYMN FI	3	1/15/22	13,070,000	12,727,292	0.233%
BUNGE LIMITED FINANCE CO	3.5	11/24/20	6,910,000	6,900,872	0.126%
BX 2017-IMC B 144A	3.56	10/15/32	11,826,000	11,829,715	0.216%
BX 2017-IMC D 144A	4.41	10/15/32	7,625,000	7,644,077	0.140%
CAMPBELL SOUP CO	2.96	3/15/21	7,800,000	7,795,172	0.143%
CAMPBELL SOUP CO	2.83	3/16/20	7,800,000	7,798,908	0.143%
CAPITAL ONE BANK	8.8	7/15/19	9,412,000	9,832,246	0.180%
CAPITAL ONE FINANCIAL CO	2.4	10/30/20	620,000	607,046	0.011%
CAPITAL ONE FINANCIAL CO	2.5	5/12/20	3,115,000	3,075,673	0.056%
CAPITAL ONE NA	2.35	1/31/20	14,055,000	13,895,771	0.254%
CAPITAL ONE NA	1.85	9/13/19	13,095,000	12,938,462	0.237%
CARMX 2014-4 A4	1.81	7/15/20	3,130,277	3,125,277	0.057%
CARMX 2016-4 A3	1.4	8/15/21	7,475,549	7,393,708	0.135%
CARMX 2017-4 C	2.7	10/16/23	1,685,000	1,648,046	0.030%

CAS 2016-C07 2M1	3.52	5/25/29	909,975	912,942	0.017%
CAS 2017-C01 1M1	3.52	7/25/29	2,438,542	2,455,177	0.045%
CAS 2017-C02 2M1	3.37	9/25/29	7,500,754	7,546,154	0.138%
CAS 2017-C03 1M1	3.17	10/25/29	8,197,239	8,247,713	0.151%
CAS 2017-C04 2M1	3.07	11/25/29	5,439,251	5,458,036	0.100%
CAS 2017-C05 1M1	2.77	1/25/30	8,265,674	8,273,148	0.151%
CAS 2017-C06 1M1	2.97	2/25/30	6,635,901	6,648,740	0.122%
CAS 2017-C06 2M1	2.97	2/25/30	2,937,820	2,939,733	0.054%
CAS 2018-C02 2M1	2.87	8/25/30	7,836,458	7,847,322	0.144%
CAS 2018-C03 1M1	2.9	10/25/30	9,783,722	9,800,612	0.179%
CAS 2018-C05 1M1	2.94	1/25/31	8,824,739	8,840,686	0.162%
CATERPILLAR FINL SERVICE	2.6	9/7/21	5,130,000	5,134,012	0.094%
CBOE HOLDINGS INC	1.95	6/28/19	4,975,000	4,944,563	0.090%
CCART 2014-BA D 144A	3.44	8/16/21	5,753,000	5,759,855	0.105%
CCART 2016-BA A3 144A	1.64	7/15/21	1,825,967	1,816,313	0.033%
CCG 2016-1 A2 144A	1.69	9/14/22	1,095,216	1,090,642	0.020%
CELGENE CORP	2.88	2/19/21	5,040,000	4,978,396	0.091%
CELGENE CORP	2.88	8/15/20	16,621,000	16,471,893	0.301%
CELULOSA ARAUCO CONSTITU	7.25	7/29/19	6,830,000	7,068,845	0.129%
CENOVUS ENERGY INC	5.7	10/15/19	20,441,000	20,900,923	0.382%
CGCMT 2014-GC25 A1	1.49	10/10/47	332,245	331,412	0.006%
CGCMT 2015-GC27 A1	1.35	2/10/48	1,143,042	1,138,473	0.021%
CGCMT 2015-GC31 A1	1.64	6/10/48	2,778,378	2,760,484	0.051%
CGMS 2015-1A AR 144A	3.35	4/20/27	7,425,000	7,425,597	0.136%
CGMS 2015-3A A1R 144A	3.34	7/28/28	13,980,000	13,966,101	0.256%
CHARLES SCHWAB CORP	2.63	5/21/21	8,405,000	8,408,143	0.154%
CHARTER COMM OPT LLC/CAP	3.58	7/23/20	11,275,000	11,269,904	0.206%
CHARTER COMM OPT LLC/CAP	4.46	7/23/22	13,035,000	13,252,437	0.242%
CHINA OVERSEAS FIN KY VI	4.25	5/8/19	11,250,000	11,294,325	0.207%
CIFC 2015-5A A1R 144A	3.2	10/25/27	7,495,000	7,476,820	0.137%
CITIBANK NA	2.13	10/20/20	705,000	688,431	0.013%
CITIGROUP INC	3.12	1/10/20	13,000,000	13,090,571	0.240%
CITIGROUP INC	2.9	12/8/21	13,095,000	12,817,137	0.235%
CITIGROUP INC	2.7	3/30/21	4,019,000	3,948,426	0.072%
CITIGROUP INC	2.05	6/7/19	6,100,000	6,070,086	0.111%
CITIZENS BANK NA/RI	2.3	12/3/18	1,395,000	1,394,379	0.026%
CITIZENS BANK NA/RI	2.45	12/4/19	3,195,000	3,171,568	0.058%
CITIZENS BANK NA/RI	2.5	3/14/19	11,980,000	11,971,925	0.219%
CITIZENS BANK NA/RI	2.25	3/2/20	5,140,000	5,058,850	0.093%
CITIZENS BANK NA/RI	2.55	5/13/21	5,020,000	4,885,785	0.089%
CLNS 2017-IKPR A 144A	2.93	6/11/32	4,165,000	4,166,309	0.076%
CLNS 2017-IKPR B 144A	3.13	6/11/32	5,935,000	5,938,703	0.109%
CNAC HK FINBRIDGE CO LTD	4.13	3/14/21	6,005,000	5,981,605	0.109%
CNAC HK FINBRIDGE CO LTD	3	7/19/20	6,945,000	6,828,018	0.125%
CNA FINANCIAL CORP	5.88	8/15/20	2,246,000	2,341,073	0.043%
CNH 2015-C A3	1.66	11/16/20	2,751,654	2,740,790	0.050%
CNH 2016-C A3	1.44	12/15/21	5,109,196	5,050,114	0.092%
CNH INDUSTRIAL CAPITAL L	4.38	11/6/20	16,171,000	16,373,138	0.300%
CNH INDUSTRIAL CAP LLC	3.88	10/15/21	9,179,000	9,144,579	0.167%
CNH INDUSTRIAL CAP LLC	3.38	7/15/19	3,875,000	3,865,313	0.071%
COLT 2017-1 A1 144A	2.61	5/27/47	2,549,999	2,530,602	0.046%
COLT 2017-1 A3 144A	3.07	5/27/47	380,387	377,128	0.007%
COLT 2017-2 A1A 144A	2.42	10/25/47	6,348,117	6,304,876	0.115%
COLT 2017-2 A2A 144A	2.57	10/25/47	2,702,476	2,685,323	0.049%
COLT 2017-2 A3A 144A	2.77	10/25/47	1,189,090	1,181,585	0.022%
COLT 2018-1 A1 144A	2.93	2/25/48	2,254,795	2,243,244	0.041%
COLT 2018-1 A3 144A	3.08	2/25/48	809,807	806,680	0.015%
COLT 2018-2 A1 144A	3.47	7/27/48	19,515,543	19,447,053	0.356%
COLT 2018-2 A2 144A	3.54	7/27/48	6,947,691	6,922,362	0.127%
COLUMBIA PIPELINE GROUP	3.3	6/1/20	9,286,000	9,261,457	0.169%
COMM 2014-CR21 A1	1.49	12/10/47	649,090	645,561	0.012%
COMM 2014-LC17 A1	1.38	10/10/47	471,662	470,808	0.009%
COMM 2014-TSC A 144A	2.98	2/13/32	4,880,000	4,884,573	0.089%
COMM 2015-CR22 A1	1.57	3/10/48	581,447	578,578	0.011%
COMM 2015-CR26 A1	1.6	10/10/48	1,800,811	1,781,450	0.033%
COMM 2015-LC23 A2	3.22	10/10/48	14,350,000	14,339,860	0.262%
COMM 2015-PC1 A1	1.67	7/10/50	2,390,309	2,379,720	0.044%
CRART 2015-1 B	2.51	2/16/21	2,465,000	2,454,367	0.045%
CREDIT AGRICOLE LONDON 144A	3.36	4/24/23	5,525,000	5,531,790	0.101%
CREDIT SUISSE	5.4	1/14/20	5,249,000	5,382,115	0.098%
CRED SUIS GP FUN LTD	2.75	3/26/20	5,055,000	5,008,352	0.092%
CROWN CASTLE INTL CORP	3.4	2/15/21	8,425,000	8,403,297	0.154%

CROWN CASTLE INTL CORP	2.25	9/1/21	11,630,000	11,164,009	0.204%
CROWN CASTLE TOWERS LLC 144A	3.72	7/15/23	1,785,000	1,786,053	0.033%
CSAILL 2015-C1 A1	1.68	4/15/50	716,152	711,385	0.013%
CVS HEALTH CORP	3.13	3/9/20	6,320,000	6,320,101	0.116%
CVS HEALTH CORP	2.96	3/9/20	4,810,000	4,837,393	0.089%
CVS HEALTH CORP	3.35	3/9/21	10,345,000	10,303,403	0.189%
CVS HEALTH CORP	3.05	3/9/21	5,330,000	5,365,972	0.098%
DAIMLER FINANCE NA LLC 144A	1.75	10/30/19	16,030,000	15,788,861	0.289%
DAIMLER FINANCE NA LLC 144A	2.3	2/12/21	2,870,000	2,794,410	0.051%
DAIMLER FINANCE NA LLC 144A	2.25	3/2/20	7,500,000	7,393,823	0.135%
DAIMLER FINANCE NA LLC 144A	2.7	8/3/20	5,000,000	4,942,465	0.090%
DANONE SA 144A	1.69	10/30/19	27,116,000	26,673,575	0.488%
DANSKE BANK A/S 144A	2.2	3/2/20	12,265,000	12,037,546	0.220%
DELL INT LLC / EMC CORP 144A	3.48	6/1/19	20,963,000	21,022,158	0.385%
DELTA AIR LINES INC	2.6	12/4/20	2,200,000	2,151,092	0.039%
DELTA AIR LINES INC	2.88	3/13/20	16,945,000	16,807,729	0.308%
DELTA AIR LINES INC	3.8	4/19/23	3,655,000	3,592,602	0.066%
DISCOVER BANK	7	4/15/20	16,180,000	16,940,233	0.310%
DISCOVER BANK	3.1	6/4/20	6,909,000	6,860,955	0.126%
DISCOVERY COMMUNICATIONS	2.2	9/20/19	4,480,000	4,442,588	0.081%
DOLLAR TREE INC	3.04	4/17/20	10,330,000	10,348,243	0.189%
DOMINION ENERGY INC	2.58	7/1/20	3,270,000	3,224,583	0.059%
DOMINION RESOURCES INC	1.88	1/15/19	1,750,000	1,744,789	0.032%
DOMINION RESOURCES INC	2.96	7/1/19	12,935,000	12,922,220	0.236%
D.R. HORTON INC	2.55	12/1/20	3,925,000	3,844,404	0.070%
DRMT 2017-1A A3 144A	3.49	12/26/46	1,199,295	1,195,459	0.022%
DRMT 2017 3A A1 144A	2.58	10/25/47	5,987,689	5,934,832	0.109%
DRMT 2017-3A A2 144A	2.71	10/25/47	505,128	500,512	0.009%
DRMT 2017-3A A3 144A	2.81	10/25/47	472,635	467,774	0.009%
DRMT 2018-1A A1 144A	2.98	12/25/57	5,038,690	5,003,333	0.092%
DRMT 2018-3A A3 144A	3.96	8/25/58	990,000	990,000	0.018%
DUKE ENERGY CORP	3.55	9/15/21	2,750,000	2,756,628	0.050%
DXC TECHNOLOGY CO	3.27	3/1/21	14,480,000	14,481,274	0.265%
DXC TECHNOLOGY CO	2.88	3/27/20	8,065,000	8,003,787	0.146%
EASTERN CREATION II INVE	2.75	9/26/20	9,890,000	9,692,863	0.177%
EASTMAN CHEMICAL CO	2.7	1/15/20	1,821,000	1,811,320	0.033%
EBAY INC	2.15	6/5/20	6,525,000	6,409,521	0.117%
EDP FINANCE BV 144A	4.9	10/1/19	5,725,000	5,803,266	0.106%
EFF 2016-1 A2 144A	1.83	9/20/21	2,948,542	2,946,043	0.054%
EFF 2016-2 A2 144A	1.74	2/22/22	2,052,546	2,045,693	0.037%
EFF 2017-1 A2 144A	2.13	7/20/22	2,130,247	2,119,498	0.039%
EFF 2017-2 A2 144A	1.97	1/20/23	1,332,438	1,323,256	0.024%
EFF 2017-3 A2 144A	2.13	5/22/23	11,067,771	10,970,138	0.201%
EFF 2017-3 A3 144A	2.36	5/20/23	3,445,000	3,374,250	0.062%
EFF 2018-1 A2 144A	2.87	10/20/23	9,000,000	8,976,987	0.164%
EFF 2018-2 A2 144A	3.14	2/20/24	7,545,000	7,541,620	0.138%
EHGVT 2014-A A 144A	2.53	2/25/27	1,325,334	1,296,399	0.024%
EHGVT 2017-A A 144A	2.69	3/25/30	2,665,231	2,598,606	0.048%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	3,910,000	3,918,305	0.072%
ELANCO ANIMAL HEALTH INC 144A	4.27	8/28/23	3,690,000	3,705,428	0.068%
ENABLE MIDSTREAM PARTNER	2.4	5/15/19	9,164,000	9,119,628	0.167%
ENBRIDGE ENERGY PARTNERS	9.88	3/1/19	3,200,000	3,288,266	0.060%
ENCANA CORP	6.5	5/15/19	19,297,000	19,682,072	0.360%
ENEL FINANCE INTL NV 144A	2.88	5/25/22	9,430,000	8,990,939	0.165%
ENEL FINANCE INTL NV 144A	4.25	9/14/23	7,095,000	6,993,400	0.128%
ENERGY TRANSFER PARTNERS LP	9	4/15/19	6,685,000	6,895,029	0.126%
ENI SPA 144A	4	9/12/23	3,320,000	3,288,214	0.060%
ENLINK MIDSTREAM PARTNER	2.7	4/1/19	11,421,000	11,381,175	0.208%
ENN ENERGY HOLDINGS LTD	3.25	10/23/19	6,355,000	6,303,073	0.115%
ENN ENERGY HOLDINGS LTD 144A	6	5/13/21	1,140,000	1,187,140	0.022%
ENTERPRISE PRODUCTS OPER	2.55	10/15/19	5,340,000	5,316,013	0.097%
ENTERPRISE PRODUCTS OPER	2.8	2/15/21	7,590,000	7,493,288	0.137%
EQT CORP	8.13	6/1/19	3,235,000	3,340,503	0.061%
EQUIFAX INC	2.3	6/1/21	2,330,000	2,242,017	0.041%
EQUIFAX INC	3.6	8/15/21	4,780,000	4,754,460	0.087%
EQUIFAX INC	3.18	8/15/21	5,125,000	5,172,447	0.095%
ERAC USA FINANCE COMPANY 144A	5.25	10/1/20	1,000,000	1,033,612	0.019%
ERAC USA FINANCE LLC 144A	2.35	10/15/19	1,670,000	1,651,735	0.030%
ERAC USA FINANCE LLC 144A	2.8	11/1/18	1,655,000	1,655,142	0.030%
EXELON GENERATION CO LLC	5.2	10/1/19	722,000	736,469	0.013%
EXELON GENERATION CO LLC	2.95	1/15/20	11,653,000	11,605,654	0.212%
EXPEDIA INC	5.95	8/15/20	2,800,000	2,929,024	0.054%

EXPRESS SCRIPTS HOLDING	3.06	11/30/20	10,405,000	10,458,586	0.191%
EXPRESS SCRIPTS HOLDING	2.25	6/15/19	1,500,000	1,493,207	0.027%
FANNIE MAE	1.5	7/30/20	79,635,000	77,825,374	1.424%
FEDERAL HOME LOAN BANK	2.63	5/28/20	40,715,000	40,598,759	0.743%
FED HOME LOAN MTG 1014-F	6.5	11/15/20	3,139	3,188	0.000%
FED HOME LOAN MTG 30YR ARM	3.6	11/1/34	231,487	245,085	0.004%
FED NATL MTG ASSN ARM	2.27	11/1/20	1,177	1,172	0.000%
FED NATL MTG ASSN ARM	5.68	1/1/19	321	321	0.000%
FED NATL MTG ASSN ARM	2.14	3/1/19	32	32	0.000%
FED NATL MTG ASSN ARM	2.23	3/1/20	260	259	0.000%
FED NATL MTG ASSN ARM	4.79	5/1/24	973	992	0.000%
FED NATL MTG ASSN ARM	2.52	7/1/27	4,129	4,105	0.000%
FHL-15YR GOLD	6	12/1/19	5,774	5,778	0.000%
FHL ARM	3.47	10/1/33	1,949	2,025	0.000%
FHL ARM	3.96	2/1/33	2,944	3,067	0.000%
FHL ARM	3.77	2/1/34	16,280	17,102	0.000%
FHLMC 15YR GIANT	6	8/1/22	121,556	125,075	0.002%
FHLMC 15YR GOLD	5	10/1/18	413	415	0.000%
FHLMC 15YR GOLD	4.5	10/1/19	91,044	92,169	0.002%
FHLMC 15YR GOLD	6	10/1/21	2,601	2,653	0.000%
FHLMC 15YR GOLD	6	10/1/21	831	844	0.000%
FHLMC 15YR GOLD	5	10/1/22	389,846	397,874	0.007%
FHLMC 15YR GOLD	5	10/1/23	277,599	288,102	0.005%
FHLMC 15YR GOLD	5.5	11/1/21	9,462	9,536	0.000%
FHLMC 15YR GOLD	6	11/1/21	407	413	0.000%
FHLMC 15YR GOLD	5	12/1/23	2,671,269	2,773,189	0.051%
FHLMC 15YR GOLD	5.5	12/1/23	318,535	326,374	0.006%
FHLMC 15YR GOLD	5.5	3/1/21	29,588	30,140	0.001%
FHLMC 15YR GOLD	5.5	4/1/23	292,395	301,588	0.006%
FHLMC 15YR GOLD	6	7/1/21	79,175	81,267	0.001%
FHLMC 15YR GOLD	5	7/1/25	13,404	13,478	0.000%
FHLMC 15YR GOLD	6	8/1/21	52,000	53,008	0.001%
FHLMC ARM	4.29	10/1/36	627,359	654,262	0.012%
FHLMC ARM	3.65	11/1/35	28,579	30,220	0.001%
FHLMC ARM	3.71	11/1/36	60,015	63,386	0.001%
FHLMC ARM	3.56	1/1/37	85,335	89,547	0.002%
FHLMC ARM	3.76	12/1/36	91,984	97,353	0.002%
FHLMC ARM	3.62	2/1/37	111,265	115,797	0.002%
FHLMC ARM	3.61	2/1/37	115,864	121,186	0.002%
FHLMC ARM	3.98	2/1/37	218,220	230,956	0.004%
FHLMC ARM	4.05	2/1/38	503,334	530,351	0.010%
FHLMC ARM	3.85	4/1/37	18,515	19,268	0.000%
FHLMC ARM	4.19	5/1/37	158,743	166,080	0.003%
FHLMC ARM	4.15	5/1/38	300,487	314,881	0.006%
FHLMC ARM	4.09	6/1/38	441,037	459,886	0.008%
FHLMC ARM	4.29	6/1/38	63,242	66,000	0.001%
FHLMC ARM	4.47	7/1/35	211,945	222,429	0.004%
FHLMC ARM	4.38	7/1/38	307,153	323,500	0.006%
FHLMC ARM	4.34	9/1/35	67,882	70,429	0.001%
FHLMC_ARM	3.47	1/1/36	29,465	30,466	0.001%
FHLMC GOLD	5.5	10/1/38	56,204	60,613	0.001%
FHLMC GOLD	5	11/1/18	541	543	0.000%
FHLMC GOLD	6	1/1/38	22,938	24,932	0.000%
FHLMC GOLD	6	1/1/38	16,764	18,221	0.000%
FHLMC GOLD	6	2/1/35	660,992	725,254	0.013%
FHLMC GOLD	3.5	3/1/46	6,751,864	6,674,196	0.122%
FHLMC GOLD	6	9/1/34	34,062	37,225	0.001%
FHLMC GOLD	6	9/1/35	220,548	244,194	0.004%
FHMS K715 A1	2.06	3/25/20	6,787,543	6,752,362	0.124%
FHR 4448 JA	4	11/15/36	2,093,606	2,115,773	0.039%
FHS 317 F3	2.68	11/15/43	8,230,938	8,286,658	0.152%
FIDELITY NATIONAL INFORM	3.63	10/15/20	1,983,000	1,992,739	0.036%
FIDELITY NATIONAL INFORM	2.25	8/15/21	10,005,000	9,652,144	0.177%
FIRSTENERGY CORP	2.85	7/15/22	6,995,000	6,739,487	0.123%
FIRST NIAGARA FIN GRP	7.25	12/15/21	4,150,000	4,564,369	0.084%
FL ST BRD OF ADMIN FIN CORP TXBL SER A	2.16	7/1/19	10,855,000	10,818,093	0.198%
FNARM	3.47	10/1/32	20,316	21,348	0.000%
FNMA 15YR	5	10/1/21	97,132	100,137	0.002%
FNMA 15YR	4.5	10/1/24	580,664	602,527	0.011%
FNMA 15YR	4.5	10/1/26	2,698,580	2,786,673	0.051%
FNMA 15YR	5	11/1/18	1,082	1,115	0.000%
FNMA 15YR	4.5	11/1/20	242,768	246,355	0.005%

FNMA 15YR	5.5	11/1/23	306,004	312,293	0.006%
FNMA 15YR	4.5	11/1/24	547,010	563,020	0.010%
FNMA 15YR	5	1/1/20	165	170	0.000%
FNMA 15YR	5	1/1/21	300	309	0.000%
FNMA 15YR	5	1/1/21	7,746	7,979	0.000%
FNMA 15YR	6	1/1/22	137,248	139,489	0.003%
FNMA 15YR	6	1/1/22	92,234	93,664	0.002%
FNMA 15YR	5	1/1/24	565,045	585,969	0.011%
FNMA 15YR	6	1/1/24	9,389	9,731	0.000%
FNMA 15YR	5.5	1/1/24	1,983,359	2,040,554	0.037%
FNMA 15YR	5.5	1/1/25	214,283	219,499	0.004%
FNMA 15YR	5.5	1/1/25	7,734	7,900	0.000%
FNMA 15YR	5.5	1/1/25	1,944,424	2,007,754	0.037%
FNMA 15YR	4.5	1/1/27	957,272	992,729	0.018%
FNMA 15YR	5.5	12/1/18	128	128	0.000%
FNMA 15YR	5	12/1/20	236,340	243,471	0.004%
FNMA 15YR	6	12/1/21	13,463	13,523	0.000%
FNMA 15YR	5	12/1/23	172,835	179,223	0.003%
FNMA 15YR	4.5	12/1/24	681,190	701,912	0.013%
FNMA 15YR	5	2/1/21	5,346	5,507	0.000%
FNMA 15YR	5.5	2/1/23	334,590	343,998	0.006%
FNMA 15YR	6	2/1/23	1,962,330	2,027,800	0.037%
FNMA 15YR	5.5	2/1/23	334,595	343,556	0.006%
FNMA 15YR	5.5	3/1/19	2,847	2,846	0.000%
FNMA 15YR	5.5	3/1/21	64,019	65,094	0.001%
FNMA 15YR	5	3/1/21	445	458	0.000%
FNMA 15YR	6	3/1/22	1,138	1,155	0.000%
FNMA 15YR	5	3/1/23	214,784	222,611	0.004%
FNMA 15YR	6	3/1/23	736,340	760,983	0.014%
FNMA 15YR	5	4/1/21	8,090	8,333	0.000%
FNMA 15YR	5	4/1/21	1,652	1,706	0.000%
FNMA 15YR	5	4/1/21	553	570	0.000%
FNMA 15YR	4.5	4/1/25	85,780	88,950	0.002%
FNMA 15YR	4.5	4/1/26	2,891,472	2,999,362	0.055%
FNMA 15YR	4.5	4/1/26	707,537	733,865	0.013%
FNMA 15YR	4.5	5/1/19	25,774	26,092	0.000%
FNMA 15YR	5	5/1/20	47,375	48,820	0.001%
FNMA 15YR	6	5/1/21	419	429	0.000%
FNMA 15YR	6	5/1/21	604	613	0.000%
FNMA 15YR	5.5	5/1/22	41,746	42,633	0.001%
FNMA 15YR	5	5/1/23	233,349	241,757	0.004%
FNMA 15YR	4.5	5/1/25	1,967,659	2,040,796	0.037%
FNMA 15YR	4.5	5/1/25	141,824	147,095	0.003%
FNMA 15YR	4.5	5/1/27	2,933,182	3,042,108	0.056%
FNMA 15YR	3.5	5/1/33	15,400,406	15,488,623	0.283%
FNMA 15YR	4.5	6/1/19	34,976	35,408	0.001%
FNMA 15YR	6	6/1/21	772	786	0.000%
FNMA 15YR	6	6/1/22	21,028	21,400	0.000%
FNMA 15YR	5	6/1/24	1,986,533	2,060,183	0.038%
FNMA 15YR	4	6/1/33	6,060,213	6,185,826	0.113%
FNMA 15YR	5	7/1/19	460	474	0.000%
FNMA 15YR	5.5	7/1/20	134,094	135,547	0.002%
FNMA 15YR	5.5	7/1/22	17,002	17,501	0.000%
FNMA 15YR	4.5	7/1/25	163,558	169,620	0.003%
FNMA 15YR	6	8/1/21	12,286	12,548	0.000%
FNMA 15YR	5.5	8/1/21	13,467	13,709	0.000%
FNMA 15YR	4.5	8/1/24	4,325,205	4,496,501	0.082%
FNMA 15YR	4.5	8/1/24	886,515	919,421	0.017%
FNMA 15YR	4.5	8/1/26	442,663	459,106	0.008%
FNMA 15YR	5.5	9/1/21	11,157	11,285	0.000%
FNMA 15YR	5.5	9/1/21	19,199	19,503	0.000%
FNMA 15YR	5.5	9/1/21	33,327	33,887	0.001%
FNMA 15YR	5	9/1/22	42,617	43,900	0.001%
FNMA 15YR	5	9/1/23	38,517	39,713	0.001%
FNMA 15YR	4.5	9/1/24	1,595,183	1,654,399	0.030%
FNMA 15YR	4.5	9/1/24	118,781	123,198	0.002%
FNMA 15YR	5	9/1/25	165,076	170,421	0.003%
FNMA 30 YR	5.5	10/1/35	696,651	752,891	0.014%
FNMA 30 YR	5	10/1/35	15,240	16,185	0.000%
FNMA 30 YR	6	11/1/34	119,598	131,758	0.002%
FNMA 30 YR	5.5	1/1/35	2,744,442	2,970,516	0.054%
FNMA 30 YR	5.5	1/1/37	47,172	50,921	0.001%

FNMA 30 YR	6	1/1/37	112,044	123,351	0.002%
FNMA 30 YR	6.5	12/1/32	415,110	463,730	0.008%
FNMA 30 YR	5.5	12/1/34	29,426	31,900	0.001%
FNMA 30 YR	5.5	12/1/39	668,646	720,261	0.013%
FNMA 30 YR	4.5	12/1/45	11,044,598	11,502,529	0.210%
FNMA 30 YR	3.5	12/1/45	1,701,356	1,681,593	0.031%
FNMA 30 YR	5	2/1/36	434,921	461,951	0.008%
FNMA 30 YR	6	2/1/37	205,085	225,667	0.004%
FNMA 30 YR	6	3/1/34	1,123,058	1,236,921	0.023%
FNMA 30 YR	5.5	3/1/36	200,226	216,315	0.004%
FNMA 30 YR	6	3/1/37	171,051	188,487	0.003%
FNMA 30 YR	6	4/1/35	305,509	336,540	0.006%
FNMA 30 YR	5.5	4/1/36	337,183	364,537	0.007%
FNMA 30 YR	6	4/1/36	35,629	39,258	0.001%
FNMA 30 YR	5	4/1/38	156,558	164,853	0.003%
FNMA 30 YR	6	4/1/45	2,259,971	2,489,457	0.046%
FNMA 30 YR	5.5	5/1/36	229,728	248,117	0.005%
FNMA 30 YR	6	5/1/37	180,163	198,620	0.004%
FNMA 30 YR	6	5/1/38	50,375	55,132	0.001%
FNMA 30 YR	6	5/1/42	475,897	524,536	0.010%
FNMA 30 YR	5	5/1/48	1,868,094	1,964,028	0.036%
FNMA 30 YR	5	6/1/35	322,425	342,321	0.006%
FNMA 30 YR	5	6/1/35	1,532,446	1,627,100	0.030%
FNMA 30 YR	5	6/1/35	896,473	951,733	0.017%
FNMA 30 YR	6	6/1/36	57,824	63,734	0.001%
FNMA 30 YR	5.5	6/1/36	28,919	31,183	0.001%
FNMA 30 YR	5.5	7/1/34	1,287,433	1,391,119	0.025%
FNMA 30 YR	5	7/1/35	2,389,912	2,537,377	0.046%
FNMA 30 YR	5	7/1/36	2,263,404	2,404,163	0.044%
FNMA 30 YR	5.5	7/1/36	53,453	57,863	0.001%
FNMA 30 YR	5.5	7/1/41	5,512,941	5,933,082	0.109%
FNMA 30 YR	4	7/1/48	5,391,137	5,446,474	0.100%
FNMA 30 YR	5.5	8/1/37	1,242,668	1,342,847	0.025%
FNMA 30 YR	5.5	8/1/37	1,591,730	1,720,081	0.031%
FNMA 30 YR	5.5	8/1/37	1,747,659	1,888,954	0.035%
FNMA 30 YR	5.5	8/1/37	526,750	569,280	0.010%
FNMA 30 YR	4.6	8/1/38	152,539	160,772	0.003%
FNMA 30 YR	4.5	8/1/44	5,389,116	5,609,909	0.103%
FNMA 30 YR	6	9/1/39	2,809,144	3,076,862	0.056%
FNMA 30 YR	4	9/1/45	7,789,800	7,902,268	0.145%
FNMA 30YR	6.5	7/1/32	363,134	404,745	0.007%
FNMA ARM	3.8	10/1/33	577,357	592,975	0.011%
FNMA ARM	3.54	1/1/34	29,625	31,180	0.001%
FNMA ARM	3.47	1/1/35	16,011	16,841	0.000%
FNMA ARM	3.47	12/1/32	82,007	85,723	0.002%
FNMA ARM	3.64	12/1/35	40,241	42,471	0.001%
FNMA ARM	3.58	12/1/35	95,358	99,475	0.002%
FNMA ARM	3.09	12/1/35	28,313	29,625	0.001%
FNMA ARM	3.65	12/1/35	33,876	35,949	0.001%
FNMA ARM	3.66	2/1/33	6,870	7,109	0.000%
FNMA ARM	4.18	4/1/38	287,755	302,825	0.006%
FNMA ARM	4.03	5/1/38	343,961	361,258	0.007%
FNMA ARM	4.19	5/1/38	513,069	538,934	0.010%
FNMA ARM	4.2	5/1/38	1,092,216	1,137,411	0.021%
FNMA ARM	4.25	7/1/33	1,832	1,904	0.000%
FNMA ARM	3.84	7/1/34	13,744	14,621	0.000%
FNMA ARM	4.26	7/1/35	132,929	138,770	0.003%
FNMA ARM	4.2	8/1/38	10,294	10,754	0.000%
FNMA ARM	4.6	8/1/38	89,924	94,643	0.002%
FNMA ARM	4.6	9/1/32	18,951	19,474	0.000%
FNMA ARM	4.13	9/1/36	618	621	0.000%
FNMA ARM	4.32	9/1/37	98,747	102,911	0.002%
FNR 2012-114 DF	2.62	8/25/39	202,036	203,077	0.004%
FNR 2016-83 FA	2.72	11/25/46	6,201,709	6,254,196	0.114%
FNR 2016-85 FA	2.72	11/25/46	8,998,035	9,095,191	0.166%
FNR 2016-85 FG	2.72	11/25/46	9,068,199	9,128,485	0.167%
FNR 2017-85 FC	2.52	11/25/47	16,642,123	16,658,024	0.305%
FNR 2018-44 PC	4	6/25/44	21,149,917	21,420,281	0.392%
FNW 2001-W4 AF6	5.61	1/25/32	6,004	6,156	0.000%
FORDF 2016-3 B	1.75	7/15/21	3,640,000	3,604,835	0.066%
FORDL 2017-A A4	2.02	6/15/20	8,595,000	8,545,335	0.156%
FORD MOTOR CREDIT CO 4/2 144A CP	0	2/19/19	12,635,000	12,484,795	0.228%

FORD MOTOR CREDIT CO LLC	2.55	10/5/18	11,120,000	11,119,844	0.203%
FORD MOTOR CREDIT CO LLC	2.34	11/2/20	5,580,000	5,419,625	0.099%
FORD MOTOR CREDIT CO LLC	2.6	11/4/19	1,700,000	1,686,218	0.031%
FORD MOTOR CREDIT CO LLC	2.46	3/27/20	4,325,000	4,252,357	0.078%
FORD MOTOR CREDIT CO LLC	3.47	4/5/21	3,230,000	3,186,440	0.058%
FORD MOTOR CREDIT CO LLC	2.02	5/3/19	8,405,000	8,353,595	0.153%
FORTIVE CORPORATION	1.8	6/15/19	157,000	155,543	0.003%
FWLS 2017-SC02 M1 144A	3.87	5/25/47	1,964,080	1,958,916	0.036%
GALC 2016-1 A3 144A	1.73	6/20/19	1,268,207	1,266,452	0.023%
GALC 2017-1 A2 144A	1.72	4/22/19	46,989	46,965	0.001%
GALC 2017-1 A3 144A	2.06	6/22/20	560,000	557,271	0.010%
GALC 2018-1 A3 144A	2.6	6/15/21	2,945,000	2,917,940	0.053%
GALXY 2018-29A A 144A	3.1	11/15/26	21,175,000	21,009,278	0.384%
GATX CORP	2.6	3/30/20	14,427,000	14,240,993	0.261%
GATX CORP	2.5	7/30/19	5,205,000	5,184,071	0.095%
GCBSL 2018-39A A1 144A	3.47	10/20/28	7,835,000	7,835,000	0.143%
GENERAL DYNAMICS CORP	2.63	5/11/20	2,765,000	2,780,227	0.051%
GENERAL DYNAMICS CORP	2.72	5/11/21	4,640,000	4,671,594	0.085%
GENERAL MILLS INC	2.88	4/16/21	15,650,000	15,723,211	0.288%
GENERAL MOTORS FINL CO	3.1	1/15/19	6,345,000	6,350,038	0.116%
GENERAL MOTORS FINL CO	3.19	4/9/21	6,085,000	6,113,204	0.112%
GENERAL MOTORS FINL CO	3.2	7/13/20	13,567,000	13,529,338	0.248%
GFMT 2018-1 A33 144A	3.5	11/25/57	5,920,820	5,766,279	0.106%
GFORT 2016-1 B 144A	2.41	5/17/21	3,035,000	3,023,110	0.055%
GFORT 2016-1 C 144A	2.85	5/17/21	1,165,000	1,159,332	0.021%
GFORT 2017-1 C 144A	2.97	1/18/22	11,842,000	11,797,658	0.216%
GFORT 2017-3 B 144A	2.26	8/16/21	4,430,000	4,399,716	0.081%
GFORT 2017-3 C 144A	2.46	8/16/21	4,920,000	4,892,804	0.090%
GFORT 2018-1 D 144A	3.5	3/15/22	2,125,000	2,121,974	0.039%
GFORT 2018-2 C 144A	3.44	3/15/23	8,315,000	8,299,417	0.152%
GMALT 2017-1 A4	2.26	8/20/20	1,405,000	1,395,718	0.026%
GMALT 2017-3 A4	2.12	9/20/21	2,935,000	2,896,819	0.053%
GMALT 2017-3 C	2.73	9/20/21	2,390,000	2,361,157	0.043%
GMALT 2018-1 C	3.11	12/20/21	3,075,000	3,047,097	0.056%
GMALT 2018-1 D	3.37	10/20/22	7,625,000	7,557,469	0.138%
GMALT 2018-2 C	3.5	4/20/22	3,970,000	3,959,265	0.072%
GMCAR 2017-3A C 144A	2.52	3/16/23	1,895,000	1,845,346	0.034%
GNMA 30 YR PLAT	6	7/15/36	3,486,860	3,867,092	0.071%
GNMA II 30 YR	5	1/20/36	179,579	191,319	0.004%
GNMA II 30 YR	3.5	2/20/48	1,145,358	1,137,832	0.021%
GNMA II 30 YR	3.5	2/20/48	2,656,809	2,639,896	0.048%
GNMA II 30 YR	4	5/20/48	865,428	871,135	0.016%
GNMA II TBA OCT	5	1/1/33	9,515,000	9,935,742	0.182%
GNMA II 30 YR	5	10/20/47	8,834,311	9,235,448	0.169%
GNMA II 30 YR	5	11/20/39	2,007,531	2,138,918	0.039%
GNMA II 30 YR	5	11/20/47	2,624,603	2,743,777	0.050%
GNMA II 30 YR	4.5	1/20/48	9,721,800	10,058,738	0.184%
GNMA II 30 YR	5	1/20/48	8,194,497	8,566,582	0.157%
GNMA II 30 YR	5	12/20/34	382,722	411,470	0.008%
GNMA II 30 YR	5	12/20/35	237,853	253,510	0.005%
GNMA II 30 YR	5	12/20/47	9,286,465	9,708,134	0.178%
GNMA II 30 YR	5	2/20/40	368,950	393,115	0.007%
GNMA II 30 YR	4	2/20/48	6,119,214	6,227,661	0.114%
GNMA II 30 YR	5	2/20/48	20,084,429	20,996,398	0.384%
GNMA II 30 YR	5	3/20/41	208,150	221,223	0.004%
GNMA II 30 YR	3.5	3/20/43	8,096,505	8,076,750	0.148%
GNMA II 30 YR	5	5/20/36	271,606	289,448	0.005%
GNMA II 30 YR	5	8/20/48	2,619,687	2,739,310	0.050%
GOLDMAN SACHS GROUP INC	3.12	10/31/22	5,200,000	5,221,294	0.096%
GOLDMAN SACHS GROUP INC	2.3	12/13/19	10,423,000	10,331,559	0.189%
GOLDMAN SACHS GROUP INC	5.38	3/15/20	3,074,000	3,168,562	0.058%
GOLDMAN SACHS GROUP INC	3.44	4/26/22	9,220,000	9,336,817	0.171%
GOLDMAN SACHS GROUP INC	6	6/15/20	940,000	981,318	0.018%
GOLDMAN SACHS GROUP INC	1.95	7/23/19	4,200,000	4,170,600	0.076%
GOVT NATL MTG ASSN	10	12/15/18	16	16	0.000%
GOVT NATL MTG ASSN	10	3/15/19	10	10	0.000%
GOVT NATL MTG ASSN I	10	5/15/20	357	358	0.000%
GOVT NATL MTG ASSN I	10	8/15/19	57	57	0.000%
GOVT NATL MTG ASSN II	10	10/20/20	292	295	0.000%
GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	1,317,753	1,286,625	0.024%
GSMS 2014-GC24 A1	1.51	9/10/47	1,808,775	1,800,857	0.033%
GSMS 2015-GC28 A1	1.53	2/10/48	2,319,256	2,307,340	0.042%

GSMS 2015-GC32 A1	1.59	7/10/48	1,898,563	1,880,144	0.034%
GSMS 2016-GS3 A1	1.43	10/10/49	1,183,867	1,157,825	0.021%
GWT 2017-WOLF A 144A	3.16	9/15/34	5,385,000	5,386,679	0.099%
GWT 2017-WOLF C 144A	3.63	9/15/34	7,700,000	7,707,229	0.141%
HALFMOON PARENT INC 144A	3.4	9/17/21	3,090,000	3,074,226	0.056%
HALFMOON PARENT INC 144A	2.98	9/17/21	5,600,000	5,604,094	0.103%
HALST 2016-C A4 144A	1.65	7/15/20	5,965,000	5,941,708	0.109%
HARLEY-DAVIDSON FINL SER 144A	2.81	5/21/20	6,720,000	6,741,954	0.123%
HART 2017-A B	2.38	4/17/23	2,830,000	2,769,365	0.051%
HCA INC	6.5	2/15/20	12,570,000	13,072,800	0.239%
HCP INC	2.63	2/1/20	1,990,000	1,972,277	0.036%
HGVT 2014-AA A 144A	1.77	11/25/26	2,001,231	1,966,724	0.036%
HGVT 2017-AA A 144A	2.66	12/26/28	2,813,723	2,760,314	0.051%
HGVT 2017-AA B 144A	2.96	12/26/28	965,713	941,106	0.017%
HLA 2014-3A B1R 144A	4.05	10/22/25	6,000,000	5,999,426	0.110%
HNGRY 2018-1A AI 144A	4.25	6/20/48	7,707,734	7,698,253	0.141%
HOF 2018-1 A1 144A	3.77	6/25/48	8,230,044	8,230,142	0.151%
HOF 2018-1 A2 144A	3.9	6/25/48	6,557,425	6,557,386	0.120%
HONEYWELL INTERNATIONAL	1.8	10/30/19	8,595,000	8,510,339	0.156%
HP ENTERPRISE CO 144A	2.1	10/4/19	4,695,000	4,652,398	0.085%
HP ENTERPRISE CO WI	2.85	10/5/18	2,976,000	2,976,009	0.054%
HPHT FINANCE 15 LTD 144A	2.88	3/17/20	5,000,000	4,943,095	0.090%
HPLY 2017-HIT A 144A	2.98	5/8/30	7,005,000	7,009,332	0.128%
HSBC HOLDINGS PLC	2.92	5/18/21	9,865,000	9,876,493	0.181%
HSBC HOLDINGS PLC	2.98	9/11/21	3,000,000	3,002,190	0.055%
HSBC USA INC	2.35	3/5/20	7,720,000	7,635,566	0.140%
HSBC USA INC	2.75	8/7/20	5,000,000	4,956,295	0.091%
HUMANA INC	2.63	10/1/19	5,090,000	5,053,958	0.092%
HUNTINGTON NATIONAL BANK	2.2	11/6/18	9,125,000	9,122,126	0.167%
HYUNDAI CAPITAL AMERICA 144A	2.4	10/30/18	5,240,000	5,238,323	0.096%
HYUNDAI CAPITAL AMERICA 144A	2.55	2/6/19	3,419,000	3,414,162	0.062%
HYUNDAI CAPITAL AMERICA 144A	2.5	3/18/19	14,460,000	14,417,213	0.264%
HYUNDAI CAPITAL AMERICA 144A	2	7/1/19	9,865,000	9,757,294	0.179%
HYUNDAI CAPITAL AMERICA 144A	1.75	9/27/19	1,325,000	1,304,602	0.024%
IHPT 2018-STAY A 144A	2.86	1/15/33	1,865,000	1,863,889	0.034%
IHPT 2018-STAY C 144A	3.41	1/15/33	1,495,000	1,495,935	0.027%
IMPERIAL TOBACCO FINANCE 144A	2.95	7/21/20	16,517,000	16,349,732	0.299%
ING GROEP NV	3.54	3/29/22	6,030,000	6,120,384	0.112%
INTERPUBLIC GROUP COS	3.5	10/1/20	2,505,000	2,504,817	0.046%
INTESA SANPAOLO SPA	3.88	1/15/19	8,222,000	8,227,879	0.151%
INTESA SANPAOLO SPA 144A	3.38	1/12/23	5,545,000	5,131,654	0.094%
INTL FLAVOR & FRAGRANCES	3.4	9/25/20	3,525,000	3,528,144	0.065%
INTL LEASE FINANCE CORP	6.25	5/15/19	7,434,000	7,577,045	0.139%
INVISTA FINANCE LLC 144A	4.25	10/15/19	16,065,000	16,078,816	0.294%
JB HUNT TRANSPRT SVCS	2.4	3/15/19	2,830,000	2,822,336	0.052%
JD.COM INC	3.13	4/29/21	12,850,000	12,489,730	0.229%
JOHNSON & JOHNSON	1.95	11/10/20	3,670,000	3,596,086	0.066%
JPMBB 2015-C27 A1	1.41	2/15/48	2,268,626	2,254,102	0.041%
JPMBB 2015-C28 A1	1.45	10/15/48	1,050,105	1,047,538	0.019%
JPMCC 2014-C20 A1	1.27	7/15/47	201,663	201,357	0.004%
JPMCC 2016-JP3 A1	1.46	8/15/49	1,067,623	1,042,927	0.019%
JP MORGAN CHASE BANK NA	2.6	2/1/21	2,280,000	2,260,039	0.041%
JPMORGAN CHASE & CO	4.25	10/15/20	2,872,000	2,926,976	0.054%
JPMORGAN CHASE & CO	4.95	3/25/20	2,455,000	2,516,269	0.046%
JPMORGAN CHASE & CO	2.88	3/9/21	12,365,000	12,403,702	0.227%
JPMORGAN CHASE & CO	6.3	4/23/19	915,000	933,112	0.017%
JPMORGAN CHASE & CO	4.4	7/22/20	1,855,000	1,892,694	0.035%
KANSAS CITY SOUTHERN	2.35	5/15/20	19,244,000	18,873,553	0.345%
KCOT 2016-1A A3 144A	1.5	7/15/20	2,375,114	2,355,461	0.043%
KEYSIGHT TECHNOLOGIES	3.3	10/30/19	29,350,000	29,311,610	0.536%
KINDER MORGAN ENER PART	9	2/1/19	7,055,000	7,192,841	0.132%
KINDER MORGAN ENER PART	2.65	2/1/19	6,040,000	6,034,739	0.110%
KINDER MORGAN INC	3.05	12/1/19	3,054,000	3,046,896	0.056%
KKR 12 A1R 144A	3.39	7/15/27	12,375,000	12,377,998	0.226%
KKR 13 A1R 144A	3.14	1/16/28	12,130,000	12,063,181	0.221%
KROGER CO	1.5	9/30/19	4,614,000	4,545,671	0.083%
KROGER CO/THE	2.3	1/15/19	2,755,000	2,751,823	0.050%
LEGG MASON INC	2.7	7/15/19	2,270,000	2,263,994	0.041%
LINCOLN NATIONAL CORP	4	9/1/23	2,025,000	2,044,203	0.037%
LLOYDS BANK PLC	2.7	8/17/20	5,975,000	5,918,477	0.108%
LYONDELLBASELL IND NV	6	11/15/21	5,369,000	5,696,396	0.104%
LYONDELLBASELL IND NV	5	4/15/19	2,292,000	2,302,293	0.042%

MAGNE 2015-16A AR 144A	3.13	1/18/28	15,995,000	15,943,435	0.292%
MAPLE ESCROW SUB 144A	3.55	5/25/21	13,925,000	13,892,485	0.254%
MARATHON OIL CORP	2.7	6/1/20	7,655,000	7,546,567	0.138%
MARSH & MCLENNAN COS INC	2.55	10/15/18	6,465,000	6,464,489	0.118%
MARTIN MARIETTA MATERIAL	2.84	12/20/19	4,725,000	4,736,349	0.087%
MARTIN MARIETTA MATERIAL	2.96	5/22/20	2,645,000	2,653,620	0.049%
MCMLT 2016-1 A1 144A	2.5	4/25/57	1,606,998	1,569,413	0.029%
MDPK 2014-14A A2R 144A	3.47	7/20/26	8,565,000	8,564,794	0.157%
MDPK 2015-18A A1R 144A	3.54	10/21/30	10,775,000	10,791,804	0.197%
MEDCO HEALTH SOLUTIONS I	4.13	9/15/20	6,607,000	6,688,821	0.122%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	7,050,000	7,038,924	0.129%
MISSISSIPPI POWER CO	3.03	3/27/20	3,855,000	3,855,393	0.071%
MITSUBISHI UFJ FIN GRP	3.23	2/22/22	7,060,000	7,121,034	0.130%
MITSUBISHI UFJ FIN GRP	2.98	7/26/21	3,496,000	3,510,141	0.064%
MITSUBISHI UFJ FIN GRP	3.19	7/26/23	5,645,000	5,647,218	0.103%
MMAF 2017-AA A2 144A	1.73	5/18/20	926,208	923,881	0.017%
MORGAN STANLEY	3.19	1/24/19	38,810,000	38,898,758	0.712%
MORGAN STANLEY	5.5	1/26/20	860,000	885,599	0.016%
MORGAN STANLEY	2.89	2/10/21	9,510,000	9,539,985	0.175%
MORGAN STANLEY	2.45	2/1/19	2,345,000	2,343,225	0.043%
MORGAN STANLEY	5.5	7/24/20	4,260,000	4,419,426	0.081%
MSBAM 2014-C16 A1	1.29	6/15/47	153,580	153,362	0.003%
MSBAM 2014-C19 A1	1.57	12/15/47	3,349,762	3,332,331	0.061%
MSBAM 2015-C24 A1	1.71	5/15/48	3,725,886	3,677,661	0.067%
MSBAM 2016-C30 A1	1.39	9/15/49	2,046,275	1,993,628	0.036%
MSC 2015-MS1 A1	1.64	5/15/48	3,006,583	2,970,511	0.054%
MSC 2017-CLS B 144A	3.01	11/15/34	5,985,000	5,984,998	0.110%
MSC 2017-CLS C 144A	3.16	11/15/34	4,815,000	4,815,002	0.088%
MST 2017-1A A 144A	3	4/25/55	4,388,021	4,262,627	0.078%
MVWOT 2013-1A A 144A	2.15	4/22/30	569,193	561,448	0.010%
MVWOT 2014-1A A 144A	2.25	9/22/31	2,160,346	2,111,089	0.039%
MVWOT 2017-1A A 144A	2.42	12/20/34	1,658,148	1,604,131	0.029%
MVWOT 2017-1A B 144A	2.75	12/20/34	590,789	570,695	0.010%
MVWOT 2017-1A C 144A	2.99	12/20/34	1,484,850	1,432,906	0.026%
NALT 2016-B A4	1.61	1/18/22	7,395,000	7,372,647	0.135%
NALT 2017-B A4	2.17	12/15/21	1,980,000	1,955,107	0.036%
NAVSL 2018-A A1 144A	2.53	2/18/42	7,094,475	7,040,385	0.129%
NBC UNIVERSAL MEDIA LLC	5.15	4/30/20	12,400,000	12,779,874	0.234%
NEUB 2015-19A A1R2 144A	3.14	7/15/27	13,010,000	13,006,667	0.238%
NEUB 2017-16SA A 144A	3.19	1/15/28	7,275,000	7,247,919	0.133%
NEW YORK LIFE GLOBAL FDG 144A	2.66	8/6/21	10,540,000	10,534,308	0.193%
NEXTERA ENERGY CAPITAL	2.3	4/1/19	3,735,000	3,726,884	0.068%
NEXTERA ENERGY CAPITAL	2.86	8/28/21	10,945,000	10,943,238	0.200%
NISSAN MOTOR ACCEPTANCE 144A	2.15	7/13/20	2,490,000	2,436,607	0.045%
NISSAN MOTOR ACCEPTANCE 144A	3.65	9/21/21	2,395,000	2,400,954	0.044%
NISSAN MOTOR ACCEPTANCE 144A	2.15	9/28/20	13,270,000	12,933,645	0.237%
NISSAN MOTOR ACCEPTANCE CORP 144A	1.55	9/13/19	6,680,000	6,582,205	0.120%
NMOTR 2016-A A2	1.54	6/15/21	7,005,000	6,924,158	0.127%
NORTHROP GRUMMAN CORP	2.08	10/15/20	12,975,000	12,667,441	0.232%
NSLT 2005-4 A4	2.55	3/22/32	6,881,690	6,794,014	0.124%
OCP 2014-7A A1RR 144A	3.47	7/20/29	21,700,000	21,700,000	0.397%
OCP 2015-10A A1R 144A	3.15	10/26/27	11,020,000	11,018,586	0.202%
OCT23 2015-1A A1R 144A	3.19	7/15/27	5,090,000	5,088,023	0.093%
OMNICOM GROUP INC	4.45	8/15/20	8,715,000	8,888,141	0.163%
ONEOK PARTNERS LP	8.63	3/1/19	7,930,000	8,106,339	0.148%
ORIGIN ENERGY FINANCE 144A	3.5	10/9/18	14,437,000	14,437,000	0.264%
OZLM 2014-8A A1AR 144A	3.47	10/17/26	9,720,000	9,720,099	0.178%
PACCAR FINANCIAL CORP	3.1	5/10/21	10,660,000	10,611,444	0.194%
PACKAGING CORP OF AMERIC	2.45	12/15/20	4,385,000	4,297,844	0.079%
PENSKE TRUCK LEASING/PTL 144A	3.05	1/9/20	7,993,000	7,947,192	0.145%
PENSKE TRUCK LEASING/PTL 144A	2.5	6/15/19	10,080,000	10,039,226	0.184%
PENSKE TRUCK LEASING/PTL 144A	3.2	7/15/20	11,323,000	11,252,107	0.206%
PERRIGO FINANCE UNLIMITE	3.5	3/15/21	1,163,000	1,151,235	0.021%
PETROLEOS MEXICANOS	5.5	1/21/21	1,320,000	1,364,761	0.025%
PETROLEOS MEXICANOS	6.38	2/4/21	7,360,000	7,735,434	0.142%
PETROLEOS MEXICANOS	8	5/3/19	12,910,000	13,297,300	0.243%
PHILLIPS 66	2.91	2/26/21	5,230,000	5,225,575	0.096%
PHILLIPS 66 144A	2.99	4/15/19	4,225,000	4,223,813	0.077%
PLAINS ALL AMER PIPELINE	5.75	1/15/20	7,164,000	7,347,907	0.134%
PLAINS ALL AMER PIPELINE	2.6	12/15/19	3,575,000	3,548,845	0.065%
PLAINS ALL AMER PIPELINE	5	2/1/21	3,554,000	3,628,730	0.066%
PLNT 2018-1A A2I 144A	4.26	9/5/48	10,375,000	10,353,731	0.189%

PNC BANK NA	2.45	11/5/20	6,965,000	6,847,570	0.125%
PNM RESOURCES INC	3.25	3/9/21	7,620,000	7,541,918	0.138%
PRINCIPAL FINANCIAL GROU 144A	1.5	4/18/19	5,450,000	5,415,948	0.099%
PRINCIPAL LFE GLB FND II 144A	2.2	4/8/20	11,630,000	11,440,024	0.209%
QVC INC	3.13	4/1/19	30,752,000	30,729,705	0.562%
RABOBANK NEDERLAND	3.95	11/9/22	11,540,000	11,459,347	0.210%
REGIONS BANK	2.72	4/1/21	10,315,000	10,308,553	0.189%
REGIONS BANK	2.84	8/13/21	4,050,000	4,053,046	0.074%
REINSURANCE GRP OF AMER	6.45	11/15/19	8,675,000	8,953,806	0.164%
REINSURANCE GRP OF AMER	5	6/1/21	910,000	942,837	0.017%
RELX CAPITAL INC	3.5	3/16/23	4,470,000	4,414,125	0.081%
RETL 2018-RVP A 144A	3.26	3/15/33	4,163,970	4,179,595	0.076%
REYNOLDS AMERICAN INC	3.25	6/12/20	2,201,000	2,194,357	0.040%
REYNOLDS AMERICAN INC	8.13	6/23/19	3,407,000	3,528,460	0.065%
ROCKWELL COLLINS INC	1.95	7/15/19	3,665,000	3,635,739	0.067%
ROPER INDUSTRIES INC	2.05	10/1/18	15,310,000	15,309,709	0.280%
ROPER TECHNOLOGIES INC	3	12/15/20	1,865,000	1,848,346	0.034%
ROYAL BK SCOTLND GRP PLC	6.4	10/21/19	2,216,000	2,285,921	0.042%
ROYAL CARIBBEAN CRUISES	2.65	11/28/20	1,980,000	1,950,300	0.036%
SABINE PASS LIQUEFACTION	5.63	2/1/21	8,235,000	8,547,930	0.156%
SAN DIEGO G & E	1.91	2/1/22	2,847,523	2,768,165	0.051%
SANTANDER UK GROUP HLDGS	2.88	10/16/20	5,820,000	5,748,641	0.105%
SANTANDER UK PLC	2.13	11/3/20	4,985,000	4,851,821	0.089%
SBA TOWER TRUST 144A	3.45	3/15/23	6,515,000	6,418,864	0.117%
SBA TOWER TRUST 144A	3.17	4/15/22	6,880,000	6,747,258	0.123%
SBERBANK (SB CAP SA)	3.08	3/7/19	2,120,000	2,479,639	0.045%
SDART 2014-3 D	2.65	8/17/20	1,074,033	1,074,104	0.020%
SDART 2014-3 E 144A	3.49	9/15/21	2,135,000	2,138,334	0.039%
SDART 2015-2 E 144A	4.02	9/15/22	6,060,000	6,085,419	0.111%
SDART 2015-3 D	3.49	5/17/21	8,977,000	9,016,920	0.165%
SDART 2015-3 E 144A	4.5	6/17/23	5,260,000	5,316,402	0.097%
SDART 2015-4 D	3.53	8/16/21	4,397,000	4,410,520	0.081%
SDART 2015-5 C	2.74	12/15/21	7,824,864	7,823,727	0.143%
SDART 2015-5 D	3.65	12/15/21	6,990,000	7,017,188	0.128%
SDART 2016-1 B	2.47	12/15/20	479,462	479,446	0.009%
SDART 2016-1 D	4.02	4/15/22	3,205,000	3,236,826	0.059%
SDART 2016-3 C	2.46	3/15/22	10,205,000	10,134,226	0.185%
SDART 2017-1 B	2.1	6/15/21	975,000	972,294	0.018%
SDART 2017-1 C	2.58	5/16/22	1,180,000	1,172,228	0.021%
SDART 2017-3 B	2.19	3/15/22	12,390,000	12,297,868	0.225%
SDART 2018-1 C	2.96	3/15/24	1,975,000	1,950,942	0.036%
SDART 2018-2 B	3.03	9/15/22	3,950,000	3,932,812	0.072%
SDART 2018-2 C	3.35	7/17/23	2,490,000	2,476,435	0.045%
SDART 2018-4 B	3.27	1/17/23	5,615,000	5,598,075	0.102%
SEAGATE HDD CAYMAN	3.75	11/15/18	6,851,000	6,851,000	0.125%
SEMPRA ENERGY	1.63	10/7/19	5,477,000	5,397,348	0.099%
SEMPRA ENERGY	2.84	1/15/21	7,910,000	7,909,779	0.145%
SEMT 2018-CH1 A11 144A	3.5	2/25/48	9,844,373	9,810,086	0.180%
SEMT 2018-CH2 A3 144A	4	6/25/48	15,060,214	15,068,500	0.276%
SEMT 2018-CH3 A19 144A	4.5	8/25/48	4,294,299	4,341,794	0.079%
SEMT 2018-CH4 A19 144A	4.5	10/25/48	4,640,000	4,680,218	0.086%
SEMT 2018-CH4 A2 144A	4	10/25/48	7,155,000	7,163,991	0.131%
SES GLOBAL AMERICAS HLDG 144A	2.5	3/25/19	7,134,000	7,111,935	0.130%
SHENHUA OVERSEAS CAPITAL	3.13	1/20/20	21,255,000	21,046,021	0.385%
SHERWIN WILLIAMS CO	2.25	5/15/20	29,560,000	29,104,687	0.533%
SHIRE ACQ INV IRELAND DA	1.9	9/23/19	38,130,000	37,721,551	0.690%
SKANDINAVISKA ENSKILDA	1.5	9/13/19	13,675,000	13,489,430	0.247%
SLIDE 2018-FUN D 144A	3.92	6/15/31	6,990,000	7,016,282	0.128%
SLMA 2007-7 A4	2.67	1/25/22	4,337,039	4,259,810	0.078%
SLMA 2008-1 A4	2.99	1/25/22	16,285,355	16,168,412	0.296%
SLMA 2008-4 A4	3.99	7/25/22	3,989,123	4,071,110	0.074%
SLMA 2008-5 A4	4.04	7/25/23	4,488,734	4,605,626	0.084%
SLMA 2008-9 A	3.84	4/25/23	3,221,497	3,289,461	0.060%
SLMA 2010-1 A	2.62	3/25/25	9,249,052	9,107,252	0.167%
SLMA 2013-A B 144A	2.5	3/15/47	2,900,000	2,880,590	0.053%
SMAT 2016-2US A2A	1.45	8/14/19	105,652	105,624	0.002%
SMB 2015-A A2B 144A	3.16	6/15/27	3,823,604	3,859,881	0.071%
SMB 2016-B A2A 144A	2.43	2/17/32	10,053,790	9,714,891	0.178%
SMB 2016-C A2B 144A	3.26	9/15/34	15,595,000	15,792,405	0.289%
SMBC AVIATION CAPITAL FI 144A	2.65	7/15/21	540,000	520,211	0.010%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	1,631,000	1,630,873	0.030%
SOLVAY FINANCE (AMERICA) 144A	3.4	12/3/20	16,735,000	16,671,089	0.305%

SOUTHERN CO	1.85	7/1/19	12,725,000	12,624,600	0.231%
SOUTHERN CO	2.35	7/1/21	2,695,000	2,610,097	0.048%
SOUTHERN PERU COPPER COR	5.38	4/16/20	5,768,000	5,961,428	0.109%
SOUTHWEST AIRLINES CO	2.75	11/6/19	8,015,000	7,982,956	0.146%
SRFC 2014-2A A 144A	2.05	6/20/31	853,171	851,198	0.016%
SRFC 2014-3A A 144A	2.3	10/20/31	1,298,080	1,286,621	0.024%
SRFC 2015-1A A 144A	2.4	3/22/32	1,739,195	1,727,054	0.032%
SRFC 2015-2A A 144A	2.43	6/20/32	2,218,483	2,197,119	0.040%
SRFC 2015-3A A 144A	2.58	9/20/32	2,479,602	2,442,315	0.045%
SRFC 2016-1A A 144A	3.08	3/21/33	2,157,492	2,143,112	0.039%
SRFC 2016-2A A 144A	2.33	7/20/33	1,403,429	1,376,107	0.025%
SRFC 2016-3A A 144A	2.43	10/20/33	4,333,781	4,244,961	0.078%
SRFC 2017-1A A 144A	2.91	3/20/34	1,190,817	1,175,606	0.022%
SRT 2017-A A3 144A	2.22	1/20/21	3,115,000	3,084,014	0.056%
SRT 2017-A C 144A	2.96	11/21/22	2,540,000	2,510,844	0.046%
SRT 2018-A C 144A	3.49	5/20/22	7,295,000	7,243,063	0.133%
STACR 2017-DNA1 M1	3.42	7/25/29	3,099,371	3,126,422	0.057%
STACR 2017-DNA2 M1	3.42	10/25/29	11,390,558	11,516,746	0.211%
STACR 2017-DNA3 M1	2.97	3/25/30	6,906,033	6,932,758	0.127%
STACR 2017-HQA1 M1	3.42	8/25/29	7,992,412	8,046,301	0.147%
STACR 2017-HQA2 M1	3.02	12/25/29	2,530,002	2,535,917	0.046%
STACR 2017-HQA3 M1	2.77	4/25/30	1,285,052	1,285,052	0.024%
STACR 2017-SPI1 M1 144A	3.99	9/25/47	841,834	842,592	0.015%
STACR 2018-DNA2 M1 144A	3.02	12/25/30	17,650,000	17,704,219	0.324%
STACR 2018-DNA3 M 144A	2.88	9/25/48	6,615,000	6,627,852	0.121%
STACR 2018-HQA1 M1	2.92	9/25/30	10,131,207	10,152,012	0.186%
STACR 2018-SPI1 M1 144A	3.75	2/25/48	9,113,565	9,051,848	0.166%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	3,668,353	3,666,208	0.067%
STACR 2018-SPI3 M1 144A	4.17	8/25/48	3,650,000	3,662,560	0.067%
STANDARD CHARTERED PLC 144A	3.56	1/20/23	7,600,000	7,615,056	0.139%
STANDARD CHARTERED PLC 144A	2.1	8/19/19	8,075,000	8,000,920	0.146%
STANDARD CHARTERED PLC 144A	2.4	9/8/19	5,130,000	5,097,024	0.093%
STANLEY BLACK & DECKER I	2.45	11/17/18	27,105,000	27,101,395	0.496%
STATE GRID OVERSEAS INV 144A	2.25	5/4/20	18,240,000	17,874,871	0.327%
SUMITOMO MITSUI BANKING	1.76	10/19/18	3,805,000	3,803,493	0.070%
SUMITOMO MITSUI BANKING	2.51	1/17/20	10,345,000	10,255,278	0.188%
SUMITOMO MITSUI TR BK LT 144A	1.95	9/19/19	4,765,000	4,718,108	0.086%
SUNTRUST BANKS INC	2.35	11/1/18	7,250,000	7,249,282	0.133%
SUNTRUST BANKS INC	2.59	1/29/21	11,460,000	11,346,294	0.208%
SVENSKA HANDELSBANKEN AB	3.35	5/24/21	9,315,000	9,288,350	0.170%
SWEDBANK AB 144A	2.2	3/4/20	15,000,000	14,771,820	0.270%
SYMP 2016-17A AR 144A	3.22	4/15/28	10,095,000	10,083,690	0.185%
SYNCHRONY FINANCIAL	2.7	2/3/20	2,771,000	2,739,031	0.050%
SYNCT 2015-1 B	2.64	3/15/23	5,075,000	5,020,640	0.092%
SYNCT 2015-4 B	2.62	9/15/23	3,660,000	3,595,953	0.066%
SYNCT 2016-2 C	2.95	5/15/24	8,841,763	8,651,847	0.158%
SYNCT 2018-1 C	3.36	3/15/24	12,480,685	12,381,538	0.227%
SYNGENTA FINANCE NV 144A	3.7	4/24/20	7,690,000	7,681,203	0.141%
SYNGENTA WILMINGTON INC 4/2 144A CP	0	11/16/18	20,110,000	20,040,147	0.367%
TELEFONICA EMISIONES SAU	5.13	4/27/20	6,840,000	7,027,751	0.129%
TELEFONOS DE MEXICO SAB	5.5	11/15/19	7,630,000	7,818,647	0.143%
TENCENT HOLDINGS LTD 144A	2.88	2/11/20	12,145,000	12,063,135	0.221%
TENCENT HOLDINGS LTD 144A	3.38	5/2/19	3,580,000	3,588,658	0.066%
TEVA PHARMACEUTICALS NE	1.7	7/19/19	17,185,000	16,922,070	0.310%
TEVA PHARMACEUTICALS NE	2.2	7/21/21	640,000	599,971	0.011%
TIME WARNER CABLE INC	8.75	2/14/19	3,291,000	3,359,055	0.061%
TIME WARNER CABLE INC	8.25	4/1/19	31,132,000	31,929,041	0.584%
TIPS	0.63	4/15/23	27,910,271	27,557,031	0.504%
TORONTO-DOMINION BANK	2.58	1/25/21	12,240,000	12,247,760	0.224%
TPMT 2015-4 A1B 144A	2.75	4/25/55	5,058,643	4,984,557	0.091%
TPMT 2015-5 A1B 144A	2.75	5/25/55	4,831,768	4,753,626	0.087%
TPMT 2016-1 A1B 144A	2.75	2/25/55	2,510,716	2,471,953	0.045%
TPMT 2016-1 A3B 144A	3	2/25/55	3,289,061	3,233,740	0.059%
TPMT 2016-2 A1A 144A	2.75	8/25/55	2,130,525	2,087,852	0.038%
TPMT 2016-3 A1 144A	2.25	4/25/56	1,719,486	1,677,791	0.031%
TPMT 2017-1 A1 144A	2.75	10/25/56	7,210,922	7,060,978	0.129%
TPMT 2017-2 A1 144A	2.75	4/25/57	4,416,093	4,333,841	0.079%
TPMT 2017-3 A1 144A	2.75	7/25/57	9,717,047	9,465,274	0.173%
TPMT 2017-4 A1 144A	2.75	6/25/57	4,685,817	4,554,559	0.083%
TPMT 2017-6 A1 144A	2.75	10/25/57	16,939,262	16,518,160	0.302%
TPMT 2018-1 A1 144A	3	1/25/58	3,850,957	3,778,556	0.069%
TPMT 2018-2 A1 144A	3.25	3/25/58	22,858,469	22,554,387	0.413%

TPMT 2018-5 A1A 144A	3.25	7/25/58	16,600,000	16,380,880	0.300%
TRINITY ACQUISITION PLC	3.5	9/15/21	5,535,000	5,465,215	0.100%
TRP Government Reserve	2.09		28,402,617	28,402,617	0.520%
TYSON FOODS INC	2.25	8/23/21	4,705,000	4,527,829	0.083%
UBS GROUP FUNDING 144A	3	4/15/21	14,810,000	14,563,562	0.266%
UBS GROUP FUNDING SWITZE 144A	3.53	5/23/23	7,020,000	7,116,525	0.130%
UNION PACIFIC CORP	3.2	6/8/21	10,145,000	10,115,488	0.185%
UNITED TECHNOLOGIES CORP	2.97	8/16/21	6,425,000	6,443,954	0.118%
UNIVERSAL HEALTH SVCS 144A	3.75	8/1/19	5,750,000	5,750,000	0.105%
USAOT 2017-1 B	2.2	10/15/24	3,149,500	3,082,597	0.056%
US BANK NA CINCINNATI	2.65	4/26/21	12,770,000	12,803,534	0.234%
US TREASURY N/B	1.63	11/30/20	82,410,000	80,311,120	1.470%
US TREASURY N/B	1.88	12/15/20	21,675,000	21,227,953	0.388%
US TREASURY N/B	2.38	4/30/20	31,350,000	31,158,961	0.570%
US TREASURY N/B	1.5	6/15/20	132,355,000	129,521,776	2.370%
US TREASURY N/B	2.5	6/30/20	137,500,000	136,812,500	2.503%
US TREASURY N/B	1.38	9/15/20	49,105,000	47,769,958	0.874%
US TREASURY N/B	2.75	9/30/20	27,275,000	27,236,645	0.498%
VALERO ENERGY CORP	6.13	2/1/20	7,766,000	8,055,796	0.147%
VERUS 2018-1 A1 144A	2.93	2/25/48	2,291,102	2,260,291	0.041%
VERUS 2018-2 A1 144A	3.68	6/1/58	11,347,401	11,346,438	0.208%
VERUS 2018-2 A2 144A	3.78	6/1/58	3,020,843	3,020,579	0.055%
VERUS 2018-2 A3 144A	3.83	6/1/58	1,895,242	1,895,073	0.035%
VERUS 2018-INV1 A1 144A	3.63	3/25/58	3,584,117	3,578,030	0.065%
VERUS 2018-INV1 A2 144A	3.85	3/25/58	1,582,422	1,580,455	0.029%
VFET 2016-1A A3 144A	1.67	2/18/20	1,533,527	1,529,812	0.028%
VFET 2018-1A B 144A	2.91	1/17/23	3,360,000	3,313,755	0.061%
VIACOM INC	2.75	12/15/19	13,492,000	13,385,535	0.245%
VIACOM INC	5.63	9/15/19	4,819,000	4,937,191	0.090%
VMOT 2017-A A 144A	2.56	11/15/22	1,890,000	1,895,092	0.035%
VOTO-VOTORANTIM O/S TRAD 144A	6.63	9/25/19	2,920,000	3,000,300	0.055%
VULCAN MATERIALS CO	2.97	3/1/21	12,040,000	12,080,816	0.221%
VULCAN MATERIALS CO	2.93	6/15/20	6,350,000	6,366,180	0.116%
VZOT 2016-2A A 144A	1.68	5/20/21	9,785,000	9,716,370	0.178%
VZOT 2016-2A C 144A	2.36	5/20/21	5,280,000	5,198,633	0.095%
VZOT 2017-1A C 144A	2.65	9/20/21	2,670,000	2,631,675	0.048%
VZOT 2017-3A C 144A	2.53	4/20/22	7,520,000	7,377,186	0.135%
VZOT 2018-1A C 144A	3.2	9/20/22	10,190,000	10,104,669	0.185%
WALMART INC	3.13	6/23/21	13,215,000	13,256,535	0.243%
WEA FINANCE LLC/WESTFIEL 144A	3.25	10/5/20	2,515,000	2,498,904	0.046%
WEA FINANCE LLC/WESTFIEL 144A	2.7	9/17/19	16,788,000	16,661,905	0.305%
WELLS FARGO BANK NA	3.33	7/23/21	16,650,000	16,627,722	0.304%
WELLS FARGO & COMPANY	2.55	12/7/20	715,000	703,937	0.013%
WFCM 2015-C26 A1	1.45	2/15/48	756,885	754,311	0.014%
WFCM 2015-C28 A1	1.53	5/15/48	1,356,659	1,350,057	0.025%
WFCM 2015-LC20 A1	1.47	4/15/50	3,023,543	2,999,498	0.055%
WFCM 2015-NXS2 A2	3.02	7/15/58	13,410,000	13,399,972	0.245%
WFCM 2015-SG1 A1	1.57	9/15/48	1,961,476	1,949,062	0.036%
WFCM 2016-LC24 A1	1.44	10/15/49	1,068,991	1,059,368	0.019%
WFRBS 2014-C23 A1	1.66	10/15/57	635,760	632,908	0.012%
WHLS 2016-1A A2 144A	1.59	5/20/25	506,738	505,166	0.009%
WILLIAMS PARTNERS LP	5.25	3/15/20	20,188,000	20,691,630	0.379%
WILLIAMS PARTNERS LP	3.35	8/15/22	1,605,000	1,575,446	0.029%
WOLS 2016-A A3	1.45	8/15/19	5,943,024	5,929,546	0.108%
WOLS 2018-A B	3.06	5/15/23	2,135,000	2,119,700	0.039%
XEROX CORPORATION	5.63	12/15/19	8,905,000	9,112,460	0.167%
XEROX CORPORATION	2.75	3/15/19	10,605,000	10,580,057	0.194%
XLIT LTD	2.3	12/15/18	7,820,000	7,809,959	0.143%

Total Investments in Securities **5,514,686,891**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
UBS SECURITIES LLC	USD	282,825	EUR	(243,000)	11/16/2018	(416)	0.000%
UBS SECURITIES LLC	USD	282,880	EUR	(243,000)	11/16/2018	(360)	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	278,946	EUR	(243,000)	11/16/2018	(4,294)	0.000%
BNP PARIBAS SECURITIES CORP	USD	276,110	EUR	(242,201)	11/16/2018	(6,199)	0.000%
MORGAN STANLEY & COMPANY LLC	USD	279,633	EUR	(243,000)	11/16/2018	(3,607)	0.000%
CITIBANK N A	USD	279,737	EUR	(243,000)	11/16/2018	(3,503)	0.000%
CITIBANK N A	USD	278,702	EUR	(243,000)	11/16/2018	(4,539)	0.000%
CITIBANK N A	USD	279,545	EUR	(243,000)	11/16/2018	(3,695)	0.000%
STATE STREET BANK & TRUST	USD	279,126	EUR	(243,000)	11/16/2018	(4,115)	0.000%

Total Forward Currency Exchange Contracts

(30,728)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
HUMANA INC CDS 12/20/2018	12,540,000	26,622	0.000%

Total Swap Contracts

26,622

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ8 5YR US NOTE FUT DEC 18	294	12/31/2018	33,068,109	(317,381)	0.605%
TUZ8 2YR US NOTE FUT DEC 18	4,600	12/31/2018	969,378,148	(3,163,654)	17.738%
TYZ8 UST 10YR FUT DEC 18	428	12/19/2018	50,838,375	(112,537)	0.930%

Total Futures Contracts

(3,593,572)

NET ASSETS

5,465,062,936

NET ASSET VALUE PER SHARE

Short-Term Bond Fund Shares

4.65

(\$4,718,613,409 / 1,014,377,606 Shares Outstanding)

Short-Term Bond Fund - Advisor Class Shares

4.64

(\$29,696,845 / 6,455,138 Shares Outstanding)

Short-Term Bond Fund - I Class Shares

4.65

(\$716,752,683 / 153,541,793 Shares Outstanding)

ADR	American Depositary Receipts
ADS	American Depositary 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 Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary 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	Moldovan 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.