

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABBOTT LABORATORIES	2.9	11/30/21	9,385,000	9,284,346	0.172%
ABBVIE INC	2.3	5/14/21	8,275,000	8,069,929	0.150%
ABN AMRO BANK NV 144A	2.1	1/18/19	14,260,000	14,254,724	0.264%
ABN AMRO BANK NV 144A	3.26	8/27/21	13,715,000	13,628,486	0.252%
ACER 2017-1A A2 144A	1.87	7/10/19	131,375	131,324	0.002%
ACER 2017-1A A3 144A	2.29	6/10/21	2,795,000	2,774,053	0.051%
AERCAP IRELAND CAP/GLOBA	3.75	5/15/19	4,546,000	4,546,000	0.084%
AERCAP IRELAND CAP LTD/A	4.63	10/30/20	1,630,000	1,640,188	0.030%
AERCAP IRELAND CAP LTD/A	3.95	2/1/22	10,295,000	10,114,838	0.187%
AESOP 2013-2A A 144A	2.97	2/20/20	2,219,667	2,218,715	0.041%
AESOP 2013-2A B 144A	3.66	2/20/20	1,468,333	1,468,250	0.027%
AESOP 2014-1A A 144A	2.46	7/20/20	2,909,000	2,900,479	0.054%
AESOP 2014-2A A 144A	2.5	2/20/21	24,410,000	24,298,327	0.450%
AESOP 2015-1A A 144A	2.5	7/20/21	5,020,000	4,972,347	0.092%
AESOP 2015-2A A 144A	2.63	12/20/21	4,838,000	4,783,973	0.089%
AFIN 2016-2 A4	1.63	1/20/21	3,580,000	3,559,232	0.066%
AFIN 2016-3 A3	1.54	8/20/20	527,041	525,834	0.010%
AFIN 2017-1 B 144A	2.43	5/20/22	1,235,000	1,217,555	0.023%
AFIN 2017-1 C 144A	2.7	9/20/22	1,865,000	1,846,848	0.034%
AFIN 2018-1 C 144A	3.36	11/21/22	15,835,000	15,879,569	0.294%
AFIN 2018-1 D 144A	3.7	6/20/25	15,125,000	15,170,898	0.281%
AFIN 2018-2 B 144A	3.48	10/20/23	3,020,000	3,035,317	0.056%
AFIN 2018-2 C 144A	3.69	12/20/23	3,810,000	3,841,542	0.071%
AHPT 2017-ATRM A 144A	3.39	12/15/36	13,085,000	12,969,911	0.240%
AIA GROUP LTD 144A	2.25	3/11/19	4,084,000	4,075,673	0.076%
AIA GROUP LTD 144A	3.31	9/20/21	10,770,000	10,728,643	0.199%
AIG GLOBAL FUNDING 144A	3.35	6/25/21	5,320,000	5,298,800	0.098%
AIR LEASE CORP	2.13	1/15/20	11,220,000	11,093,809	0.206%
AIR LEASE CORP	3.5	1/15/22	4,755,000	4,686,661	0.087%
AIR LEASE CORP	2.5	3/1/21	2,110,000	2,054,868	0.038%
ALIBABA GROUP HOLDING	2.5	11/28/19	19,100,000	18,998,569	0.352%
ALLEG 2015-1A AR 144A	3.33	7/25/27	9,675,000	9,641,985	0.179%
ALLYA 2015-2 C 144A	2.41	1/15/21	9,435,000	9,422,411	0.175%
ALLYA 2016-1 D	2.84	9/15/22	3,200,000	3,193,077	0.059%
ALLYA 2017-2 C	2.46	9/15/22	1,225,000	1,211,871	0.022%
ALLYA 2017-2 D	2.93	11/15/23	1,700,000	1,682,896	0.031%
AMCAR 2014-2 E 144A	3.37	11/8/21	6,420,000	6,420,103	0.119%
AMCAR 2014-3 C	2.58	9/8/20	349,887	349,793	0.006%
AMCAR 2014-3 D	3.13	10/8/20	7,620,000	7,620,104	0.141%
AMCAR 2014-3 E 144A	3.72	3/8/22	2,580,000	2,583,538	0.048%
AMCAR 2014-4 C	2.47	11/9/20	1,428,577	1,427,357	0.026%
AMCAR 2014-4 D	3.07	11/9/20	1,675,000	1,674,495	0.031%
AMCAR 2014-4 E	3.66	3/8/22	2,585,000	2,588,985	0.048%
AMCAR 2015-2 D	3	6/8/21	4,490,000	4,477,250	0.083%
AMCAR 2015-3 D	3.34	8/8/21	5,765,000	5,783,733	0.107%
AMCAR 2016-1 A3	1.81	10/8/20	3,103	3,102	0.000%
AMCAR 2016-3 D	2.71	9/8/22	10,015,000	9,891,536	0.183%
AMCAR 2016-4 A3	1.53	7/8/21	4,954,406	4,928,648	0.091%
AMCAR 2017-1 C	2.71	8/18/22	4,115,000	4,077,001	0.076%
AMCAR 2017-1 D	3.13	1/18/23	15,265,000	15,174,280	0.281%
AMCAR 2017-2 D	3.42	4/18/23	4,910,000	4,898,403	0.091%
AMCAR 2017-3 B	2.24	6/19/23	3,185,000	3,144,688	0.058%
AMCAR 2017-3 C	2.69	6/19/23	3,385,000	3,344,110	0.062%
AMERICA MOVIL SAB DE CV	5	10/16/19	2,290,000	2,320,923	0.043%
AMERICA MOVIL SAB DE CV	5	3/30/20	12,650,000	12,875,583	0.239%
AMERICAN CAMPUS CMNTYS	3.35	10/1/20	8,765,000	8,729,414	0.162%
AMERICAN ELECTRIC POWER	3.65	12/1/21	1,500,000	1,508,658	0.028%
AMERICAN EXPRESS CREDIT	2.2	3/3/20	12,825,000	12,687,837	0.235%
AMERICAN EXPRESS CREDIT	2.38	5/26/20	3,395,000	3,353,778	0.062%
AMERICAN INTL GROUP	6.4	12/15/20	5,200,000	5,455,674	0.101%
AMERICAN INTL GROUP	2.3	7/16/19	6,038,000	6,026,359	0.112%
AMOT 2018-4 A	3.3	7/17/23	9,205,000	9,262,753	0.172%
ANADARKO PETROLEUM	8.7	3/15/19	5,270,000	5,322,927	0.099%
ANADARKO PETROLEUM CORP	6.95	6/15/19	9,831,000	9,974,965	0.185%
ANDEAVOR LOGIS LP/CORP	5.5	10/15/19	2,345,000	2,364,464	0.044%

ANGLO AMERICAN CAPITAL 144A	3.75	4/10/22	3,003,000	2,935,433	0.054%
ANGLO AMERICAN CAPITAL 144A	4.13	9/27/22	3,060,000	3,014,100	0.056%
ANTHEM INC	2.5	11/21/20	4,545,000	4,475,861	0.083%
ANZ NEW ZEALAND INTL/LDN 144A	2.75	1/22/21	7,390,000	7,294,144	0.135%
ANZ NEW ZEALAND INTL/LDN 144A	2.2	7/17/20	6,590,000	6,480,118	0.120%
AON CORP	5	9/30/20	1,075,000	1,102,892	0.020%
AON PLC	2.8	3/15/21	13,495,000	13,306,421	0.247%
APPLE INC	1.8	11/13/19	11,375,000	11,290,222	0.209%
APTIV PLC	3.15	11/19/20	9,540,000	9,489,877	0.176%
ARCELORMITTAL	5.5	3/1/21	3,721,000	3,827,979	0.071%
ARCELORMITTAL	5.25	8/5/20	15,132,000	15,340,065	0.284%
ARC PROP OPER PART LP/CL	3	2/6/19	21,139,000	21,131,242	0.391%
ARIFL 2017-A A2 144A	1.91	4/15/26	1,407,320	1,397,166	0.026%
ARIFL 2018-A A2 144A	2.55	10/15/26	6,535,000	6,504,118	0.120%
AT&T 4/2 CP 144A	2.9	5/28/19	13,685,000	13,507,329	0.250%
AUTOZONE INC	1.63	4/21/19	1,315,000	1,310,486	0.024%
AVNET INC	3.75	12/1/21	4,624,000	4,648,100	0.086%
AXIATA SPV2 BHD	3.47	11/19/20	3,045,000	3,043,478	0.056%
BABSN 2013-IA AR 144A	3.27	1/20/28	12,115,000	11,979,033	0.222%
BAIDU INC	2.75	6/9/19	19,912,000	19,879,165	0.368%
BAMLL 2018-DSNY A 144A	3.31	9/15/34	8,180,000	8,139,372	0.151%
BANCO DE CREDITO DEL PER 144A	2.25	10/25/19	2,450,000	2,427,215	0.045%
BANCO SANTANDER CHILE 144A	2.5	12/15/20	13,710,000	13,417,977	0.249%
BANCO SANTANDER SA	3.55	4/12/23	7,800,000	7,576,694	0.140%
BANK OF AMERICA CORP	2.5	10/21/22	5,545,000	5,326,283	0.099%
BANK OF AMERICA CORP	3.63	1/20/23	12,500,000	12,461,450	0.231%
BANK OF AMERICA CORP	2.86	1/23/22	6,470,000	6,344,404	0.118%
BANK OF AMERICA CORP	2.63	4/19/21	7,010,000	6,912,680	0.128%
BANK OF AMERICA CORP	3.47	6/25/22	6,690,000	6,604,241	0.122%
BANK OF MONTREAL	2.9	4/13/21	8,510,000	8,467,629	0.157%
BANK OF MONTREAL	1.75	9/11/19	18,765,000	18,629,967	0.345%
BANQUE FED CRED MUTUEL 144A	2.2	7/20/20	12,936,000	12,703,851	0.235%
BANQUE FED CRED MUTUEL 144A	3.43	7/20/23	10,930,000	10,836,221	0.201%
BARCLAYS BANK PLC	2.65	1/11/21	7,025,000	6,890,556	0.128%
BARCLAYS PLC	4.04	1/10/23	8,455,000	8,233,099	0.153%
BARCLAYS PLC	2.75	11/8/19	12,435,000	12,317,626	0.228%
BAT CAPITAL CORP	2.3	8/14/20	21,930,000	21,361,465	0.396%
BAYER US FINANCE II LLC 144A	3.5	6/25/21	5,520,000	5,487,620	0.102%
BAYER US FINANCE II LLC 144A	3.45	6/25/21	10,390,000	10,246,971	0.190%
BB&T CORPORATION	2.15	2/1/21	9,285,000	9,070,934	0.168%
BECTON DICKINSON AND CO	2.68	12/15/19	15,392,000	15,244,468	0.282%
BECTON DICKINSON AND CO	3.68	12/29/20	4,420,000	4,376,127	0.081%
BECTON DICKINSON AND CO	2.4	6/5/20	9,600,000	9,461,674	0.175%
BIOGEN INC	2.9	9/15/20	5,535,000	5,496,725	0.102%
BLUEM 2015-2A A1R 144A	3.37	7/18/27	13,490,000	13,375,484	0.248%
BMWLT 2016-2 A3	1.43	9/20/19	1,250,387	1,248,530	0.023%
BMW US CAPITAL LLC 144A	2.84	4/12/21	9,105,000	9,025,659	0.167%
BMW US CAPITAL LLC 144A	3.12	8/13/21	7,305,000	7,241,834	0.134%
BOMFT 2017-RT3 A 144A	3.5	1/28/58	11,831,024	11,710,736	0.217%
BOMFT 2017-SPL4 A 144A	3.5	1/28/55	3,611,226	3,578,916	0.066%
BOMFT 2017-SPL5 A 144A	3.5	6/28/57	10,251,971	10,158,664	0.188%
BORAL FINANCE PTY LTD 144A	3	11/1/22	1,070,000	1,033,155	0.019%
BPCE SA	2.5	7/15/19	4,685,000	4,670,706	0.087%
BPCE SA 144A	3.9	5/22/22	4,865,000	4,840,787	0.090%
BRIXMOR OPERATING PART	3.88	8/15/22	1,410,000	1,406,053	0.026%
BROADCOM CRP / CAYMN FI	2.38	1/15/20	13,905,000	13,730,868	0.254%
BROADCOM CRP / CAYMN FI	3	1/15/22	13,070,000	12,556,336	0.233%
BUNGE LIMITED FINANCE CO	3.5	11/24/20	6,910,000	6,882,401	0.128%
BX 2017-IMC B 144A	3.86	10/15/32	11,826,000	11,809,040	0.219%
BX 2017-IMC D 144A	4.71	10/15/32	7,625,000	7,511,130	0.139%
BX 2018-IND A 144A	3.21	11/15/35	8,622,134	8,568,236	0.159%
CAMPBELL SOUP CO	3.42	3/15/21	7,800,000	7,672,532	0.142%
CAMPBELL SOUP CO	3.29	3/16/20	7,800,000	7,760,836	0.144%
CAPITAL ONE BANK	8.8	7/15/19	9,412,000	9,681,908	0.179%
CAPITAL ONE FINANCIAL CO	2.4	10/30/20	4,815,000	4,711,506	0.087%
CAPITAL ONE FINANCIAL CO	2.5	5/12/20	3,115,000	3,072,888	0.057%
CAPITAL ONE NA	2.35	1/31/20	14,055,000	13,870,303	0.257%
CAPITAL ONE NA	1.85	9/13/19	13,095,000	12,954,281	0.240%
CARMX 2014-4 A4	1.81	7/15/20	1,675,586	1,674,712	0.031%
CARMX 2015-4 D	3	5/16/22	1,985,000	1,974,807	0.037%
CARMX 2016-4 A3	1.4	8/15/21	6,224,309	6,152,094	0.114%
CARMX 2017-4 C	2.7	10/16/23	1,685,000	1,664,264	0.031%

CAS 2016-C07 2M1	3.81	5/25/29	569,919	570,542	0.011%
CAS 2017-C01 1M1	3.81	7/25/29	2,074,200	2,080,457	0.039%
CAS 2017-C02 2M1	3.66	9/25/29	6,445,422	6,459,867	0.120%
CAS 2017-C03 1M1	3.46	10/25/29	7,398,567	7,404,305	0.137%
CAS 2017-C04 2M1	3.36	11/25/29	4,786,947	4,786,941	0.089%
CAS 2017-C05 1M1	3.06	1/25/30	7,193,431	7,182,882	0.133%
CAS 2017-C06 1M1	3.26	2/25/30	5,647,070	5,641,499	0.105%
CAS 2017-C06 2M1	3.26	2/25/30	2,449,153	2,447,158	0.045%
CAS 2018-C02 2M1	3.16	8/25/30	6,773,094	6,765,474	0.125%
CAS 2018-C03 1M1	3.19	10/25/30	9,570,496	9,546,100	0.177%
CAS 2018-C05 1M1	3.23	1/25/31	8,612,814	8,592,400	0.159%
CATERPILLAR FINL SERVICE	3.05	9/7/21	5,130,000	5,137,023	0.095%
CBOE HOLDINGS INC	1.95	6/28/19	4,975,000	4,944,827	0.092%
CCART 2016-BA A3 144A	1.64	7/15/21	1,334,356	1,327,770	0.025%
CCG 2016-1 A2 144A	1.69	9/14/22	819,713	816,684	0.015%
CELGENE CORP	2.88	2/19/21	5,040,000	4,976,940	0.092%
CELGENE CORP	2.88	8/15/20	16,621,000	16,443,288	0.305%
CELULOSA ARAUCO CONSTITU	7.25	7/29/19	6,830,000	6,996,242	0.130%
CENOVUS ENERGY INC	5.7	10/15/19	10,593,462	10,778,847	0.200%
CENTERPOINT ENERGY INC	3.6	11/1/21	3,885,000	3,879,658	0.072%
CGCMT 2014-GC25 A1	1.49	10/10/47	137,876	137,648	0.003%
CGCMT 2015-GC27 A1	1.35	2/10/48	664,907	662,844	0.012%
CGCMT 2015-GC31 A1	1.64	6/10/48	2,169,780	2,156,139	0.040%
CGMS 2015-1A AR 144A	3.47	4/20/27	7,425,000	7,397,254	0.137%
CGMS 2015-3A A1R 144A	3.51	7/28/28	13,980,000	13,896,860	0.257%
CHARLES SCHWAB CORP	2.97	5/21/21	8,405,000	8,410,648	0.156%
CHARTER COMM OPT LLC/CAP	3.58	7/23/20	11,275,000	11,272,971	0.209%
CHARTER COMM OPT LLC/CAP	4.46	7/23/22	13,035,000	13,161,075	0.244%
CHINA OVERSEAS FIN KY VI	4.25	5/8/19	11,250,000	11,286,934	0.209%
CIFC 2015-5A A1R 144A	3.35	10/25/27	7,495,000	7,391,216	0.137%
CITIBANK NA	2.13	10/20/20	705,000	690,086	0.013%
CITIGROUP INC	3.2	1/10/20	13,000,000	13,012,337	0.241%
CITIGROUP INC	2.9	12/8/21	13,095,000	12,864,620	0.238%
CITIGROUP INC	2.7	3/30/21	4,019,000	3,952,972	0.073%
CITIGROUP INC	2.05	6/7/19	6,100,000	6,074,734	0.113%
CITIZENS BANK NA/RI	2.25	10/30/20	2,430,000	2,380,212	0.044%
CITIZENS BANK NA/RI	2.45	12/4/19	3,195,000	3,173,804	0.059%
CITIZENS BANK NA/RI	2.5	3/14/19	11,980,000	11,965,085	0.222%
CITIZENS BANK NA/RI	2.25	3/2/20	5,140,000	5,080,705	0.094%
CITIZENS BANK NA/RI	2.55	5/13/21	5,020,000	4,916,422	0.091%
CLNS 2017-IKPR A 144A	3.2	6/11/32	4,165,000	4,138,952	0.077%
CLNS 2017-IKPR B 144A	3.4	6/11/32	5,935,000	5,854,264	0.108%
CLPK 2015-1A AR 144A	3.64	10/20/28	13,540,000	13,523,227	0.251%
CNAC HK FINBRIDGE CO LTD	4.13	3/14/21	6,005,000	6,011,557	0.111%
CNAC HK FINBRIDGE CO LTD	3	7/19/20	6,945,000	6,870,772	0.127%
CNA FINANCIAL CORP	5.88	8/15/20	2,246,000	2,326,557	0.043%
CNH 2015-C A3	1.66	11/16/20	2,077,579	2,070,053	0.038%
CNH INDUSTRIAL CAPITAL L	4.38	11/6/20	16,171,000	16,272,069	0.301%
CNH INDUSTRIAL CAP LLC	3.88	10/15/21	9,179,000	9,110,158	0.169%
CNH INDUSTRIAL CAP LLC	3.38	7/15/19	3,875,000	3,855,625	0.071%
CNO FINANCIAL GROUP INC	4.5	5/30/20	5,270,000	5,204,125	0.096%
COLT 2017-1 A1 144A	2.61	5/27/47	2,201,698	2,187,877	0.041%
COLT 2017-1 A3 144A	3.07	5/27/47	328,430	326,011	0.006%
COLT 2017-2 A1A 144A	2.42	10/25/47	5,203,393	5,169,758	0.096%
COLT 2017-2 A2A 144A	2.57	10/25/47	2,215,152	2,201,750	0.041%
COLT 2017-2 A3A 144A	2.77	10/25/47	974,667	968,786	0.018%
COLT 2018-1 A1 144A	2.93	2/25/48	1,943,999	1,921,599	0.036%
COLT 2018-1 A3 144A	3.08	2/25/48	698,185	691,092	0.013%
COLT 2018-2 A1 144A	3.47	7/27/48	16,564,073	16,489,839	0.305%
COLT 2018-2 A2 144A	3.54	7/27/48	5,968,555	5,936,326	0.110%
COLT 2018-4 A1 144A	4.01	12/28/48	9,291,339	9,343,799	0.173%
COLUMBIA PIPELINE GROUP	3.3	6/1/20	9,286,000	9,264,252	0.172%
COMCAST CORP	3.7	4/15/24	14,505,000	14,576,481	0.270%
COMM 2014-TSC A 144A	3.24	2/13/32	4,880,000	4,865,382	0.090%
COMM 2015-CR22 A1	1.57	3/10/48	126,691	126,470	0.002%
COMM 2015-LC23 A2	3.22	10/10/48	14,350,000	14,388,868	0.267%
COMM 2015-PC1 A1	1.67	7/10/50	1,736,409	1,728,722	0.032%
CONAGRA BRANDS INC	3.22	10/22/20	3,870,000	3,878,886	0.072%
CRART 2015-1 B	2.51	2/16/21	2,465,000	2,455,334	0.045%
CREDIT AGRICOLE LONDON 144A	3.51	4/24/23	5,525,000	5,427,484	0.101%
CREDIT SUISSE	5.4	1/14/20	5,249,000	5,332,149	0.099%
CRED SUIS GP FUN LTD	2.75	3/26/20	5,055,000	5,013,782	0.093%

CROWN CASTLE INTL CORP	3.4	2/15/21	8,425,000	8,389,185	0.155%
CROWN CASTLE INTL CORP	2.25	9/1/21	11,630,000	11,220,647	0.208%
CROWN CASTLE TOWERS LLC 144A	3.72	7/15/23	1,785,000	1,779,449	0.033%
CSAILL 2015-C1 A1	1.68	4/15/50	557,619	553,562	0.010%
CVS HEALTH CORP	3.13	3/9/20	6,320,000	6,311,449	0.117%
CVS HEALTH CORP	3.4	3/9/20	4,810,000	4,798,932	0.089%
CVS HEALTH CORP	3.35	3/9/21	10,345,000	10,299,596	0.191%
CVS HEALTH CORP	3.49	3/9/21	5,330,000	5,305,887	0.098%
DAIMLER FINANCE NA LLC 144A	1.75	10/30/19	16,030,000	15,842,433	0.294%
DAIMLER FINANCE NA LLC 144A	3.75	11/5/21	8,125,000	8,161,879	0.151%
DAIMLER FINANCE NA LLC 144A	2.3	2/12/21	2,870,000	2,799,016	0.052%
DAIMLER FINANCE NA LLC 144A	2.25	3/2/20	7,500,000	7,397,490	0.137%
DAIMLER FINANCE NA LLC 144A	2.7	8/3/20	5,000,000	4,936,070	0.091%
DANONE SA 144A	1.69	10/30/19	27,116,000	26,713,571	0.495%
DANSKE BANK A/S 144A	2.2	3/2/20	12,265,000	12,002,468	0.222%
DELL INT LLC / EMC CORP 144A	3.48	6/1/19	31,623,000	31,594,128	0.585%
DELTA AIR LINES INC	2.6	12/4/20	2,200,000	2,159,115	0.040%
DELTA AIR LINES INC	2.88	3/13/20	16,945,000	16,894,284	0.313%
DELTA AIR LINES INC	3.8	4/19/23	3,655,000	3,591,187	0.067%
DEUTSCHE BANK NY	3.77	2/4/21	13,235,000	12,867,438	0.238%
DISCOVER BANK	7	4/15/20	16,180,000	16,842,717	0.312%
DISCOVER BANK	3.1	6/4/20	6,909,000	6,843,924	0.127%
DISCOVER BANK	3.2	8/9/21	1,975,000	1,953,739	0.036%
DISCOVERY COMMUNICATIONS	2.2	9/20/19	4,480,000	4,446,973	0.082%
DOLLAR TREE INC	3.15	4/17/20	10,330,000	10,274,197	0.190%
DOMINION ENERGY INC	2.58	7/1/20	3,270,000	3,219,976	0.060%
DOMINION RESOURCES INC	1.88	1/15/19	1,750,000	1,748,994	0.032%
DOMINION RESOURCES INC	2.96	7/1/19	12,935,000	12,909,945	0.239%
DOWDUPONT INC	3.77	11/15/20	9,240,000	9,330,580	0.173%
D.R. HORTON INC	2.55	12/1/20	3,925,000	3,843,160	0.071%
DRMT 2017-1A A3 144A	3.49	12/26/46	945,764	942,660	0.017%
DRMT 2017 3A A1 144A	2.58	10/25/47	4,847,185	4,785,322	0.089%
DRMT 2017-3A A2 144A	2.71	10/25/47	408,914	404,375	0.007%
DRMT 2017-3A A3 144A	2.81	10/25/47	382,610	378,819	0.007%
DRMT 2018-1A A1 144A	2.98	12/25/57	4,098,028	4,058,382	0.075%
DRMT 2018-3A A3 144A	3.96	8/25/58	915,756	916,984	0.017%
DUKE ENERGY CORP	3.55	9/15/21	2,750,000	2,754,180	0.051%
DXC TECHNOLOGY CO	3.69	3/1/21	11,138,000	11,138,880	0.206%
DXC TECHNOLOGY CO	2.88	3/27/20	8,065,000	8,034,288	0.149%
EASTERN CREATION II INVE	2.75	9/26/20	11,660,000	11,441,142	0.212%
EASTMAN CHEMICAL CO	2.7	1/15/20	569,000	563,393	0.010%
EBAY INC	2.15	6/5/20	6,525,000	6,430,414	0.119%
EDP FINANCE BV 144A	4.9	10/1/19	5,725,000	5,762,957	0.107%
EDP FINANCE BV 144A	4.13	1/15/20	3,550,000	3,556,220	0.066%
EFF 2016-1 A2 144A	1.83	9/20/21	266,138	266,066	0.005%
EFF 2016-2 A2 144A	1.74	2/22/22	1,532,790	1,527,085	0.028%
EFF 2017-1 A2 144A	2.13	7/20/22	1,781,421	1,770,893	0.033%
EFF 2017-2 A2 144A	1.97	1/20/23	1,152,049	1,143,151	0.021%
EFF 2017-3 A2 144A	2.13	5/22/23	9,737,025	9,651,049	0.179%
EFF 2017-3 A3 144A	2.36	5/20/23	3,445,000	3,392,642	0.063%
EFF 2018-1 A2 144A	2.87	10/20/23	9,000,000	8,971,864	0.166%
EFF 2018-2 A2 144A	3.14	2/20/24	7,545,000	7,539,427	0.140%
EHGVT 2014-A A 144A	2.53	2/25/27	1,193,949	1,178,738	0.022%
EHGVT 2017-A A 144A	2.69	3/25/30	2,397,315	2,368,616	0.044%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	3,910,000	3,930,688	0.073%
ELANCO ANIMAL HEALTH INC 144A	4.27	8/28/23	3,690,000	3,696,649	0.068%
ENABLE MIDSTREAM PARTNER	2.4	5/15/19	9,164,000	9,107,953	0.169%
ENBRIDGE ENERGY PARTNERS	9.88	3/1/19	3,200,000	3,232,298	0.060%
ENCANA CORP	6.5	5/15/19	19,297,000	19,491,649	0.361%
ENEL FINANCE INTL NV 144A	2.88	5/25/22	9,430,000	8,890,519	0.165%
ENEL FINANCE INTL NV 144A	4.25	9/14/23	7,095,000	6,921,201	0.128%
ENERGY TRANSFER PARTNERS LP	9	4/15/19	6,685,000	6,775,789	0.126%
ENI SPA 144A	4	9/12/23	3,320,000	3,268,533	0.061%
ENLINK MIDSTREAM PARTNER	2.7	4/1/19	14,066,000	13,990,789	0.259%
ENN ENERGY HOLDINGS LTD	3.25	10/23/19	6,355,000	6,333,838	0.117%
ENN ENERGY HOLDINGS LTD 144A	6	5/13/21	1,140,000	1,190,357	0.022%
ENTERPRISE PRODUCTS OPER	2.55	10/15/19	5,340,000	5,305,066	0.098%
ENTERPRISE PRODUCTS OPER	3.5	2/1/22	9,820,000	9,848,714	0.182%
ENTERPRISE PRODUCTS OPER	2.8	2/15/21	7,590,000	7,506,897	0.139%
EQT CORP	8.13	6/1/19	3,235,000	3,286,589	0.061%
EQUIFAX INC	2.3	6/1/21	2,330,000	2,239,305	0.041%
EQUIFAX INC	3.6	8/15/21	4,780,000	4,751,492	0.088%

EQUIFAX INC	3.49	8/15/21	5,125,000	5,068,051	0.094%
ERAC USA FINANCE COMPANY 144A	5.25	10/1/20	1,000,000	1,029,667	0.019%
ERAC USA FINANCE LLC 144A	2.35	10/15/19	1,670,000	1,659,322	0.031%
EXELON GENERATION CO LLC	5.2	10/1/19	722,000	731,328	0.014%
EXELON GENERATION CO LLC	2.95	1/15/20	11,653,000	11,561,606	0.214%
EXPEDIA INC	5.95	8/15/20	2,800,000	2,892,506	0.054%
EXPRESS SCRIPTS HOLDING	3.46	11/30/20	10,405,000	10,405,177	0.193%
EXPRESS SCRIPTS HOLDING	2.25	6/15/19	1,500,000	1,493,058	0.028%
FANNIE MAE	1.5	7/30/20	79,635,000	78,305,096	1.451%
FEDERAL HOME LOAN BANK	2.63	5/28/20	40,715,000	40,767,645	0.755%
FED HOME LOAN MTG 1014-F	6.5	11/15/20	2,010	2,033	0.000%
FED HOME LOAN MTG 30YR ARM	4.85	11/1/34	228,838	240,845	0.004%
FED NATL MTG ASSN ARM	2.33	11/1/20	1,046	1,041	0.000%
FED NATL MTG ASSN ARM	2.26	3/1/19	14	14	0.000%
FED NATL MTG ASSN ARM	4.79	5/1/24	927	943	0.000%
FED NATL MTG ASSN ARM	2.6	7/1/27	3,931	3,905	0.000%
FHL-15YR GOLD	6	12/1/19	4,479	4,478	0.000%
FHL ARM	4.63	10/1/33	1,922	1,993	0.000%
FHL ARM	3.96	2/1/33	2,894	3,020	0.000%
FHL ARM	3.77	2/1/34	16,099	16,936	0.000%
FHLMC 15YR GIANT	6	8/1/22	105,883	108,618	0.002%
FHLMC 15YR GOLD	4.5	10/1/19	62,066	63,184	0.001%
FHLMC 15YR GOLD	6	10/1/21	2,337	2,375	0.000%
FHLMC 15YR GOLD	6	10/1/21	675	684	0.000%
FHLMC 15YR GOLD	5	10/1/22	334,498	339,226	0.006%
FHLMC 15YR GOLD	5	10/1/23	251,517	260,924	0.005%
FHLMC 15YR GOLD	5.5	11/1/21	6,153	6,187	0.000%
FHLMC 15YR GOLD	6	11/1/21	346	350	0.000%
FHLMC 15YR GOLD	5	12/1/23	2,439,367	2,531,174	0.047%
FHLMC 15YR GOLD	5.5	12/1/23	278,865	284,838	0.005%
FHLMC 15YR GOLD	5.5	3/1/21	25,169	25,571	0.000%
FHLMC 15YR GOLD	5.5	4/1/23	273,069	282,960	0.005%
FHLMC 15YR GOLD	6	7/1/21	68,486	70,080	0.001%
FHLMC 15YR GOLD	5	7/1/25	10,575	10,627	0.000%
FHLMC 15YR GOLD	6	8/1/21	46,310	47,089	0.001%
FHLMC ARM	4.38	10/1/36	501,979	523,206	0.010%
FHLMC ARM	4.78	11/1/35	13,378	14,094	0.000%
FHLMC ARM	4.85	11/1/36	55,347	58,618	0.001%
FHLMC ARM	3.98	1/1/37	84,529	88,730	0.002%
FHLMC ARM	4.88	12/1/36	91,117	96,282	0.002%
FHLMC ARM	3.62	2/1/37	109,254	114,546	0.002%
FHLMC ARM	3.61	2/1/37	104,619	109,657	0.002%
FHLMC ARM	4.19	2/1/37	203,345	215,059	0.004%
FHLMC ARM	4.05	2/1/38	412,591	434,717	0.008%
FHLMC ARM	3.86	4/1/37	17,335	18,045	0.000%
FHLMC ARM	4.19	5/1/37	156,812	164,335	0.003%
FHLMC ARM	4.13	5/1/38	252,254	263,547	0.005%
FHLMC ARM	4.09	6/1/38	437,400	455,833	0.008%
FHLMC ARM	4.28	6/1/38	54,803	57,092	0.001%
FHLMC ARM	4.47	7/1/35	186,964	195,361	0.004%
FHLMC ARM	4.38	7/1/38	304,886	320,838	0.006%
FHLMC ARM	4.34	9/1/35	67,231	69,683	0.001%
FHLMC_ARM	3.47	1/1/36	29,169	30,215	0.001%
FHLMC GOLD	5.5	10/1/38	53,946	57,827	0.001%
FHLMC GOLD	6	1/1/38	11,642	12,520	0.000%
FHLMC GOLD	6	1/1/38	16,653	17,909	0.000%
FHLMC GOLD	6	2/1/35	631,002	682,681	0.013%
FHLMC GOLD	3.5	3/1/46	6,553,563	6,583,581	0.122%
FHLMC GOLD	6	9/1/34	33,145	36,205	0.001%
FHLMC GOLD	6	9/1/35	211,807	231,263	0.004%
FHMS K715 A1	2.06	3/25/20	5,337,785	5,309,723	0.098%
FHR 4448 JA	4	11/15/36	1,959,328	1,996,362	0.037%
FHS 317 F3	2.98	11/15/43	9,797,897	9,850,639	0.182%
FIDELITY NATIONAL INFORM	3.63	10/15/20	1,983,000	1,989,219	0.037%
FIDELITY NATIONAL INFORM	2.25	8/15/21	10,005,000	9,619,808	0.178%
FIRSTENERGY CORP	2.85	7/15/22	6,995,000	6,797,937	0.126%
FIRST NIAGARA FIN GRP	7.25	12/15/21	4,150,000	4,548,711	0.084%
FL ST BRD OF ADMIN FIN CORP TXBL SER A	2.16	7/1/19	10,855,000	10,823,521	0.201%
FNARM	4.59	10/1/32	20,051	21,059	0.000%
FNMA 15YR	5	10/1/21	81,212	82,638	0.002%
FNMA 15YR	4.5	10/1/24	532,733	551,833	0.010%
FNMA 15YR	4.5	10/1/26	2,534,480	2,609,026	0.048%

FNMA 15YR	4.5	11/1/20	195,489	199,155	0.004%
FNMA 15YR	5.5	11/1/23	258,885	263,269	0.005%
FNMA 15YR	4.5	11/1/24	515,864	532,593	0.010%
FNMA 15YR	5	1/1/20	119	121	0.000%
FNMA 15YR	5	1/1/21	255	259	0.000%
FNMA 15YR	5	1/1/21	6,124	6,226	0.000%
FNMA 15YR	6	1/1/22	126,558	128,380	0.002%
FNMA 15YR	6	1/1/22	84,294	85,411	0.002%
FNMA 15YR	5	1/1/24	527,315	539,028	0.010%
FNMA 15YR	6	1/1/24	8,347	8,644	0.000%
FNMA 15YR	5.5	1/1/24	1,729,001	1,775,164	0.033%
FNMA 15YR	5.5	1/1/25	188,828	193,390	0.004%
FNMA 15YR	5.5	1/1/25	6,785	6,918	0.000%
FNMA 15YR	5.5	1/1/25	1,740,824	1,796,010	0.033%
FNMA 15YR	4.5	1/1/27	897,712	924,118	0.017%
FNMA 15YR	5	12/1/20	180,541	183,524	0.003%
FNMA 15YR	6	12/1/21	12,523	12,552	0.000%
FNMA 15YR	5	12/1/23	160,946	164,513	0.003%
FNMA 15YR	4.5	12/1/24	630,100	650,458	0.012%
FNMA 15YR	5	2/1/21	4,567	4,643	0.000%
FNMA 15YR	5.5	2/1/23	291,532	298,597	0.006%
FNMA 15YR	6	2/1/23	1,744,833	1,799,235	0.033%
FNMA 15YR	5.5	2/1/23	294,858	301,987	0.006%
FNMA 15YR	5.5	3/1/19	1,066	1,064	0.000%
FNMA 15YR	5.5	3/1/21	53,233	53,958	0.001%
FNMA 15YR	5	3/1/21	366	372	0.000%
FNMA 15YR	6	3/1/22	818	829	0.000%
FNMA 15YR	5	3/1/23	194,546	198,825	0.004%
FNMA 15YR	6	3/1/23	655,938	677,155	0.013%
FNMA 15YR	5	4/1/21	5,420	5,509	0.000%
FNMA 15YR	5	4/1/21	1,352	1,375	0.000%
FNMA 15YR	5	4/1/21	501	509	0.000%
FNMA 15YR	4.5	4/1/25	80,336	82,943	0.002%
FNMA 15YR	4.5	4/1/26	2,716,555	2,796,501	0.052%
FNMA 15YR	4.5	4/1/26	665,904	685,518	0.013%
FNMA 15YR	4.5	5/1/19	10,384	10,570	0.000%
FNMA 15YR	5	5/1/20	37,391	38,008	0.001%
FNMA 15YR	6	5/1/21	358	365	0.000%
FNMA 15YR	6	5/1/21	447	452	0.000%
FNMA 15YR	5.5	5/1/22	38,702	39,442	0.001%
FNMA 15YR	5	5/1/23	208,115	212,605	0.004%
FNMA 15YR	4.5	5/1/25	1,845,832	1,900,066	0.035%
FNMA 15YR	4.5	5/1/25	133,153	137,071	0.003%
FNMA 15YR	4.5	5/1/27	2,738,425	2,818,849	0.052%
FNMA 15YR	3.5	5/1/33	14,930,753	15,115,970	0.280%
FNMA 15YR	4.5	6/1/19	18,998	19,338	0.000%
FNMA 15YR	6	6/1/21	671	681	0.000%
FNMA 15YR	6	6/1/22	19,631	19,957	0.000%
FNMA 15YR	5	6/1/24	1,820,855	1,861,266	0.034%
FNMA 15YR	4	6/1/33	5,870,581	6,009,270	0.111%
FNMA 15YR	5	7/1/19	29	30	0.000%
FNMA 15YR	5.5	7/1/20	101,567	102,205	0.002%
FNMA 15YR	5.5	7/1/22	15,107	15,514	0.000%
FNMA 15YR	4.5	7/1/25	153,734	158,260	0.003%
FNMA 15YR	6	8/1/21	10,919	11,110	0.000%
FNMA 15YR	5.5	8/1/21	12,103	12,286	0.000%
FNMA 15YR	4.5	8/1/24	4,011,876	4,161,148	0.077%
FNMA 15YR	4.5	8/1/24	829,800	854,166	0.016%
FNMA 15YR	4.5	8/1/26	408,726	421,924	0.008%
FNMA 15YR	5.5	9/1/21	9,904	9,998	0.000%
FNMA 15YR	5.5	9/1/21	17,347	17,581	0.000%
FNMA 15YR	5.5	9/1/21	30,631	31,084	0.001%
FNMA 15YR	5	9/1/22	35,361	35,945	0.001%
FNMA 15YR	5	9/1/23	31,902	32,429	0.001%
FNMA 15YR	4.5	9/1/24	1,455,685	1,502,491	0.028%
FNMA 15YR	4.5	9/1/24	109,820	113,034	0.002%
FNMA 15YR	5	9/1/25	143,618	146,281	0.003%
FNMA 30 YR	5.5	10/1/35	644,711	694,543	0.013%
FNMA 30 YR	5	10/1/35	14,575	15,483	0.000%
FNMA 30 YR	6	11/1/34	114,116	124,518	0.002%
FNMA 30 YR	5.5	1/1/35	2,629,642	2,833,307	0.052%
FNMA 30 YR	5.5	1/1/37	45,479	49,016	0.001%

FNMA 30 YR	6	1/1/37	103,349	112,659	0.002%
FNMA 30 YR	6.5	12/1/32	393,287	445,345	0.008%
FNMA 30 YR	5.5	12/1/34	29,027	31,246	0.001%
FNMA 30 YR	5.5	12/1/39	634,115	678,225	0.013%
FNMA 30 YR	4.5	12/1/45	10,715,612	11,237,115	0.208%
FNMA 30 YR	3.5	12/1/45	1,657,639	1,663,569	0.031%
FNMA 30 YR	5	2/1/36	416,049	441,953	0.008%
FNMA 30 YR	6	2/1/37	199,615	217,722	0.004%
FNMA 30 YR	3.5	2/1/48	2,712,704	2,713,756	0.050%
FNMA 30 YR	6	3/1/34	1,071,291	1,168,576	0.022%
FNMA 30 YR	5.5	3/1/36	186,895	201,283	0.004%
FNMA 30 YR	6	3/1/37	162,082	176,849	0.003%
FNMA 30 YR	6	4/1/35	292,410	319,040	0.006%
FNMA 30 YR	5.5	4/1/36	320,888	345,735	0.006%
FNMA 30 YR	6	4/1/36	33,861	36,935	0.001%
FNMA 30 YR	5	4/1/38	155,240	163,673	0.003%
FNMA 30 YR	6	4/1/45	2,160,583	2,357,411	0.044%
FNMA 30 YR	5.5	5/1/36	218,611	235,491	0.004%
FNMA 30 YR	6	5/1/37	172,518	188,230	0.003%
FNMA 30 YR	6	5/1/38	47,705	51,668	0.001%
FNMA 30 YR	6	5/1/42	455,445	497,056	0.009%
FNMA 30 YR	5	5/1/48	1,705,809	1,789,667	0.033%
FNMA 30 YR	5	6/1/35	310,054	329,296	0.006%
FNMA 30 YR	5	6/1/35	1,467,299	1,558,370	0.029%
FNMA 30 YR	5	6/1/35	857,836	911,053	0.017%
FNMA 30 YR	6	6/1/36	55,352	60,403	0.001%
FNMA 30 YR	5.5	6/1/36	27,738	29,695	0.001%
FNMA 30 YR	5.5	7/1/34	1,231,184	1,326,959	0.025%
FNMA 30 YR	5	7/1/35	2,297,277	2,439,826	0.045%
FNMA 30 YR	5	7/1/36	2,183,095	2,319,562	0.043%
FNMA 30 YR	5.5	7/1/36	51,154	55,117	0.001%
FNMA 30 YR	5.5	7/1/41	5,329,194	5,688,089	0.105%
FNMA 30 YR	4	7/1/48	9,013,795	9,193,350	0.170%
FNMA 30 YR	5.5	8/1/37	1,188,401	1,280,801	0.024%
FNMA 30 YR	5.5	8/1/37	1,521,995	1,639,906	0.030%
FNMA 30 YR	5.5	8/1/37	1,652,883	1,781,319	0.033%
FNMA 30 YR	5.5	8/1/37	505,902	545,236	0.010%
FNMA 30 YR	4.6	8/1/38	151,381	159,338	0.003%
FNMA 30 YR	4.5	8/1/44	5,221,992	5,471,985	0.101%
FNMA 30 YR	6	9/1/39	2,644,527	2,884,896	0.053%
FNMA 30 YR	4	9/1/45	7,424,666	7,607,869	0.141%
FNMA 30 YR	5	9/1/48	4,542,711	4,765,178	0.088%
FNMA 30 YR	4.5	9/1/48	2,599,504	2,694,193	0.050%
FNMA 30YR	6.5	7/1/32	345,102	389,016	0.007%
FNMA ARM	3.87	10/1/33	551,633	565,687	0.010%
FNMA ARM	4.66	1/1/34	15,485	16,136	0.000%
FNMA ARM	3.81	1/1/35	15,431	16,216	0.000%
FNMA ARM	4.7	12/1/32	76,581	80,133	0.001%
FNMA ARM	4.82	12/1/35	39,847	41,926	0.001%
FNMA ARM	4.46	12/1/35	88,548	92,227	0.002%
FNMA ARM	4.34	12/1/35	28,026	29,377	0.001%
FNMA ARM	4.77	12/1/35	33,494	35,596	0.001%
FNMA ARM	3.66	2/1/33	6,780	7,026	0.000%
FNMA ARM	4.18	4/1/38	285,470	300,233	0.006%
FNMA ARM	4	5/1/38	162,967	170,879	0.003%
FNMA ARM	4.21	5/1/38	464,799	488,447	0.009%
FNMA ARM	4.23	5/1/38	660,159	686,861	0.013%
FNMA ARM	4.25	7/1/33	1,810	1,881	0.000%
FNMA ARM	4.31	7/1/34	13,562	14,406	0.000%
FNMA ARM	4.35	7/1/35	131,337	137,076	0.003%
FNMA ARM	4.2	8/1/38	10,213	10,670	0.000%
FNMA ARM	4.6	8/1/38	64,914	67,886	0.001%
FNMA ARM	4.6	9/1/32	17,274	17,740	0.000%
FNMA ARM	4.13	9/1/36	513	516	0.000%
FNMA ARM	4.35	9/1/37	72,357	75,217	0.001%
FNR 2012-114 DF	2.91	8/25/39	185,517	186,429	0.003%
FNR 2016-83 FA	3.01	11/25/46	6,018,524	6,066,807	0.112%
FNR 2016-85 FA	3.01	11/25/46	8,752,823	8,841,652	0.164%
FNR 2016-85 FG	3.01	11/25/46	8,783,077	8,837,974	0.164%
FNR 2017-85 FC	2.81	11/25/47	16,075,684	16,070,014	0.298%
FNR 2018-44 PC	4	6/25/44	20,456,277	21,015,809	0.389%
FNW 2001-W4 AF6	5.61	1/25/32	5,800	6,010	0.000%

FORDF 2016-3 B	1.75	7/15/21	3,640,000	3,613,408	0.067%
FORDL 2017-A A4	2.02	6/15/20	8,595,000	8,559,005	0.159%
FORD MOTOR CREDIT CO 4/2 144A CP	0	2/19/19	12,635,000	12,578,546	0.233%
FORD MOTOR CREDIT CO LLC	2.34	11/2/20	5,580,000	5,358,641	0.099%
FORD MOTOR CREDIT CO LLC	2.6	11/4/19	1,700,000	1,679,481	0.031%
FORD MOTOR CREDIT CO LLC	2.68	1/9/20	6,730,000	6,629,494	0.123%
FORD MOTOR CREDIT CO LLC	2.46	3/27/20	4,325,000	4,222,796	0.078%
FORD MOTOR CREDIT CO LLC	3.47	4/5/21	3,230,000	3,134,554	0.058%
FORD MOTOR CREDIT CO LLC	2.02	5/3/19	8,405,000	8,351,393	0.155%
FORTIVE CORPORATION	1.8	6/15/19	157,000	156,287	0.003%
FWLS 2017-SC02 M1 144A	3.86	5/25/47	1,906,618	1,907,028	0.035%
GALC 2017-1 A3 144A	2.06	6/22/20	463,545	461,462	0.009%
GALC 2018-1 A3 144A	2.6	6/15/21	2,945,000	2,929,263	0.054%
GALXY 2018-29A A 144A	3.41	11/15/26	21,175,000	21,089,831	0.391%
GATX CORP	2.6	3/30/20	14,427,000	14,327,281	0.265%
GATX CORP	2.5	7/30/19	5,205,000	5,177,601	0.096%
GCBSL 2018-39A A1 144A	3.61	10/20/28	7,835,000	7,768,318	0.144%
GE CAPITAL INTL FUNDING	2.34	11/15/20	29,000,000	27,991,177	0.519%
GENERAL DYNAMICS CORP	2.91	5/11/20	2,765,000	2,770,712	0.051%
GENERAL DYNAMICS CORP	3	5/11/21	4,640,000	4,654,969	0.086%
GENERAL MILLS INC	2.98	4/16/21	15,650,000	15,341,945	0.284%
GENERAL MOTORS FINL CO	3.1	1/15/19	6,345,000	6,344,727	0.118%
GENERAL MOTORS FINL CO	3.26	4/9/21	6,085,000	5,951,398	0.110%
GENERAL MOTORS FINL CO	3.2	7/13/20	13,567,000	13,364,906	0.248%
GFMT 2018-1 A33 144A	3.5	11/25/57	5,541,860	5,442,992	0.101%
GFORT 2016-1 B 144A	2.41	5/17/21	3,035,000	3,025,570	0.056%
GFORT 2016-1 C 144A	2.85	5/17/21	1,165,000	1,162,975	0.022%
GFORT 2017-1 C 144A	2.97	1/18/22	11,842,000	11,817,581	0.219%
GFORT 2017-3 B 144A	2.26	8/16/21	4,430,000	4,406,797	0.082%
GFORT 2017-3 C 144A	2.46	8/16/21	4,920,000	4,893,177	0.091%
GFORT 2018-1 D 144A	3.5	3/15/22	2,125,000	2,126,894	0.039%
GFORT 2018-2 C 144A	3.44	3/15/23	8,315,000	8,365,726	0.155%
GMALT 2017-1 A4	2.26	8/20/20	1,405,000	1,397,172	0.026%
GMALT 2017-3 A4	2.12	9/20/21	2,935,000	2,907,517	0.054%
GMALT 2017-3 C	2.73	9/20/21	2,390,000	2,372,067	0.044%
GMALT 2018-1 C	3.11	12/20/21	3,075,000	3,065,102	0.057%
GMALT 2018-1 D	3.37	10/20/22	7,625,000	7,605,698	0.141%
GMALT 2018-2 C	3.5	4/20/22	3,970,000	3,983,195	0.074%
GMCAR 2017-3A C 144A	2.52	3/16/23	1,895,000	1,866,067	0.035%
GNMA 30 YR PLAT	6	7/15/36	3,376,561	3,733,183	0.069%
GNMA II 30 YR	5	1/20/36	174,750	185,572	0.003%
GNMA II 30 YR	3.5	2/20/48	1,124,854	1,131,010	0.021%
GNMA II 30 YR	3.5	2/20/48	2,612,886	2,627,726	0.049%
GNMA II 30 YR	5	10/20/47	8,418,253	8,765,487	0.162%
GNMA II 30 YR	4	10/20/48	1,075,302	1,101,933	0.020%
GNMA II 30 YR	5	10/20/48	4,181,206	4,361,180	0.081%
GNMA II 30 YR	5	11/20/39	1,927,658	2,046,339	0.038%
GNMA II 30 YR	5	11/20/47	2,472,889	2,574,890	0.048%
GNMA II 30 YR	4.5	1/20/48	9,023,854	9,343,673	0.173%
GNMA II 30 YR	5	1/20/48	7,278,306	7,578,520	0.140%
GNMA II 30 YR	5	12/20/34	368,314	394,553	0.007%
GNMA II 30 YR	5	12/20/35	228,356	242,433	0.004%
GNMA II 30 YR	5	12/20/47	8,816,872	9,180,548	0.170%
GNMA II 30 YR	5	2/20/40	353,872	375,650	0.007%
GNMA II 30 YR	4	2/20/48	5,918,919	6,065,509	0.112%
GNMA II 30 YR	5	2/20/48	17,258,157	17,979,457	0.333%
GNMA II 30 YR	5	3/20/41	199,616	211,407	0.004%
GNMA II 30 YR	3.5	3/20/43	7,791,287	7,865,431	0.146%
GNMA II 30 YR	5.5	3/20/48	1,565,924	1,640,033	0.030%
GNMA II 30 YR	5	5/20/36	258,713	274,617	0.005%
GNMA II 30 YR	5	8/20/48	2,595,956	2,705,415	0.050%
GNMA II 30 YR	5	9/20/48	5,294,700	5,523,026	0.102%
GOLDMAN SACHS GROUP INC	3.31	10/31/22	5,200,000	5,066,474	0.094%
GOLDMAN SACHS GROUP INC	2.3	12/13/19	10,423,000	10,326,149	0.191%
GOLDMAN SACHS GROUP INC	5.38	3/15/20	3,074,000	3,142,212	0.058%
GOLDMAN SACHS GROUP INC	3.62	4/26/22	9,220,000	9,087,435	0.168%
GOLDMAN SACHS GROUP INC	6	6/15/20	940,000	972,971	0.018%
GOLDMAN SACHS GROUP INC	1.95	7/23/19	4,200,000	4,172,280	0.077%
GOVT NATL MTG ASSN	10	3/15/19	2	2	0.000%
GOVT NATL MTG ASSN I	10	5/15/20	305	306	0.000%
GOVT NATL MTG ASSN I	10	8/15/19	40	40	0.000%
GOVT NATL MTG ASSN II	10	10/20/20	233	235	0.000%

GSMBS 2014-EB1A 2A1 144A	2.46	7/25/44	1,253,237	1,227,496	0.023%
GSMS 2014-GC24 A1	1.51	9/10/47	1,212,710	1,207,882	0.022%
GSMS 2015-GC28 A1	1.53	2/10/48	1,634,908	1,627,229	0.030%
GSMS 2015-GC32 A1	1.59	7/10/48	1,589,614	1,574,942	0.029%
GSMS 2016-GS3 A1	1.43	10/10/49	1,093,373	1,072,250	0.020%
GSMS 2018-FBLU A 144A	3.41	11/15/35	5,145,000	5,123,314	0.095%
GSMS 2018-FBLU D 144A	4.46	11/15/35	2,700,000	2,666,342	0.049%
GWT 2017-WOLF A 144A	3.46	9/15/34	5,385,000	5,291,133	0.098%
GWT 2017-WOLF C 144A	3.93	9/15/34	7,700,000	7,578,302	0.140%
HALFMOON PARENT INC 144A	3.4	9/17/21	3,090,000	3,078,895	0.057%
HALFMOON PARENT INC 144A	3.44	9/17/21	5,600,000	5,522,983	0.102%
HALST 2016-C A4 144A	1.65	7/15/20	5,965,000	5,949,112	0.110%
HARLEY-DAVIDSON FINL SER 144A	3.65	3/2/21	8,295,000	8,293,474	0.154%
HARLEY-DAVIDSON FINL SER 144A	3.15	5/21/20	6,720,000	6,728,541	0.125%
HART 2017-A B	2.38	4/17/23	2,830,000	2,787,838	0.052%
HCA INC	4.25	10/15/19	2,825,000	2,807,344	0.052%
HCA INC	6.5	2/15/20	12,570,000	12,884,250	0.239%
HCP INC	2.63	2/1/20	1,990,000	1,978,778	0.037%
HGVT 2014-AA A 144A	1.77	11/25/26	1,798,171	1,769,416	0.033%
HGVT 2017-AA A 144A	2.66	12/26/28	2,580,862	2,554,132	0.047%
HGVT 2017-AA B 144A	2.96	12/26/28	885,792	870,875	0.016%
HLA 2014-3A B1R 144A	4.17	10/22/25	6,000,000	5,961,025	0.110%
HNGRY 2018-1A AI 144A	4.25	6/20/48	7,688,465	7,774,422	0.144%
HOF 2018-1 A1 144A	3.77	6/25/48	7,647,154	7,637,069	0.141%
HOF 2018-1 A2 144A	3.9	6/25/48	6,092,998	6,104,175	0.113%
HONEYWELL INTERNATIONAL	1.8	10/30/19	8,595,000	8,521,805	0.158%
HP ENTERPRISE CO 144A	2.1	10/4/19	4,695,000	4,644,078	0.086%
HPHT FINANCE 15 LTD 144A	2.88	3/17/20	5,000,000	4,965,075	0.092%
HPLY 2017-HIT A 144A	3.24	5/8/30	7,005,000	6,901,790	0.128%
HSBC HOLDINGS PLC	3.24	5/18/21	9,865,000	9,718,682	0.180%
HSBC HOLDINGS PLC	3.43	9/11/21	3,000,000	2,970,354	0.055%
HSBC USA INC	2.35	3/5/20	7,720,000	7,639,118	0.142%
HSBC USA INC	2.75	8/7/20	5,000,000	4,943,285	0.092%
HUMANA INC	2.63	10/1/19	5,090,000	5,074,817	0.094%
HYUNDAI CAPITAL AMERICA 144A	2.55	2/6/19	3,419,000	3,416,973	0.063%
HYUNDAI CAPITAL AMERICA 144A	2.5	3/18/19	14,460,000	14,438,903	0.267%
HYUNDAI CAPITAL AMERICA 144A	2	7/1/19	9,865,000	9,795,629	0.181%
HYUNDAI CAPITAL AMERICA 144A	1.75	9/27/19	1,325,000	1,309,590	0.024%
IHPT 2018-STAY A 144A	3.16	1/15/33	1,865,000	1,849,670	0.034%
IHPT 2018-STAY C 144A	3.71	1/15/33	1,495,000	1,480,548	0.027%
IMPERIAL TOBACCO FINANCE 144A	2.95	7/21/20	16,517,000	16,280,774	0.302%
ING GROEP NV	3.95	3/29/22	6,030,000	6,013,285	0.111%
INTERPUBLIC GROUP COS	3.5	10/1/20	2,505,000	2,500,266	0.046%
INTESA SANPAOLO SPA	3.88	1/15/19	10,557,000	10,555,659	0.196%
INTESA SANPAOLO SPA 144A	3.38	1/12/23	4,545,000	4,186,881	0.078%
INTL FLAVOR & FRAGRANCES	3.4	9/25/20	3,525,000	3,523,118	0.065%
INTL LEASE FINANCE CORP	6.25	5/15/19	7,434,000	7,502,846	0.139%
INVISTA FINANCE LLC 144A	4.25	10/15/19	16,065,000	16,114,561	0.299%
JB HUNT TRANSPRT SVCS	2.4	3/15/19	2,830,000	2,829,960	0.052%
JD.COM INC	3.13	4/29/21	11,925,000	11,543,470	0.214%
JOHNSON & JOHNSON	1.95	11/10/20	3,670,000	3,612,704	0.067%
JPMBB 2015-C27 A1	1.41	2/15/48	1,670,871	1,661,055	0.031%
JP MORGAN CHASE BANK NA	2.6	2/1/21	2,280,000	2,264,102	0.042%
JPMORGAN CHASE & CO	4.25	10/15/20	2,872,000	2,921,433	0.054%
JPMORGAN CHASE & CO	4.95	3/25/20	2,455,000	2,508,698	0.046%
JPMORGAN CHASE & CO	3.32	3/9/21	12,365,000	12,313,500	0.228%
JPMORGAN CHASE & CO	6.3	4/23/19	915,000	923,956	0.017%
JPMORGAN CHASE & CO	4.4	7/22/20	1,855,000	1,888,531	0.035%
KANSAS CITY SOUTHERN	2.35	5/15/20	19,244,000	19,011,417	0.352%
KCOT 2016-1A A3 144A	1.5	7/15/20	1,780,329	1,769,092	0.033%
KEYSIGHT TECHNOLOGIES	3.3	10/30/19	29,350,000	29,363,354	0.544%
KINDER MORGAN ENER PART	9	2/1/19	7,055,000	7,087,559	0.131%
KINDER MORGAN ENER PART	2.65	2/1/19	6,040,000	6,035,929	0.112%
KINDER MORGAN INC	3.05	12/1/19	3,054,000	3,038,205	0.056%
KKR 13 A1R 144A	3.24	1/16/28	12,130,000	11,935,652	0.221%
KROGER CO	1.5	9/30/19	4,614,000	4,551,914	0.084%
KROGER CO/THE	2.3	1/15/19	2,755,000	2,754,309	0.051%
LEGG MASON INC	2.7	7/15/19	2,270,000	2,264,016	0.042%
LINCOLN NATIONAL CORP	4	9/1/23	2,025,000	2,039,673	0.038%
LLOYDS BANK PLC	2.7	8/17/20	5,975,000	5,898,275	0.109%
LYONDELLBASELL IND NV	6	11/15/21	5,369,000	5,680,821	0.105%
LYONDELLBASELL IND NV	5	4/15/19	2,292,000	2,295,009	0.043%

MAGNE 2015-16A AR 144A	3.24	1/18/28	15,995,000	15,793,139	0.293%
MAPLE ESCROW SUB 144A	3.55	5/25/21	13,925,000	13,871,472	0.257%
MARATHON OIL CORP	2.7	6/1/20	10,005,000	9,861,738	0.183%
MARTIN MARIETTA MATERIAL	3.29	12/20/19	4,725,000	4,717,147	0.087%
MARTIN MARIETTA MATERIAL	3.33	5/22/20	2,645,000	2,643,410	0.049%
MCKESSON CORP	3.65	11/30/20	11,510,000	11,562,486	0.214%
MCMLT 2016-1 A1 144A	2.5	4/25/57	1,492,214	1,460,058	0.027%
MDPK 2015-18A A1R 144A	3.66	10/21/30	10,775,000	10,665,052	0.198%
MEDCO HEALTH SOLUTIONS I	4.13	9/15/20	6,607,000	6,677,569	0.124%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	7,050,000	6,945,152	0.129%
MISSISSIPPI POWER CO	3.47	3/27/20	3,855,000	3,840,609	0.071%
MITSUBISHI UFJ FIN GRP	3.61	2/22/22	7,060,000	7,050,229	0.131%
MITSUBISHI UFJ FIN GRP	3.16	7/26/21	3,496,000	3,474,545	0.064%
MITSUBISHI UFJ FIN GRP	3.37	7/26/23	5,645,000	5,581,934	0.103%
MMAF 2017-AA A2 144A	1.73	5/18/20	359,180	358,587	0.007%
MOLSON COORS BREWING CO	2.25	3/15/20	5,090,000	5,018,684	0.093%
MORGAN STANLEY	3.34	1/24/19	38,810,000	38,818,111	0.719%
MORGAN STANLEY	5.5	1/26/20	860,000	879,541	0.016%
MORGAN STANLEY	3.17	2/10/21	9,510,000	9,403,165	0.174%
MORGAN STANLEY	2.45	2/1/19	2,345,000	2,343,710	0.043%
MORGAN STANLEY	5.5	7/24/20	4,260,000	4,392,184	0.081%
MSBAM 2014-C19 A1	1.57	12/15/47	2,334,269	2,323,329	0.043%
MSBAM 2015-C24 A1	1.71	5/15/48	3,291,188	3,252,039	0.060%
MSBAM 2016-C30 A1	1.39	9/15/49	1,907,955	1,865,659	0.035%
MSC 2015-MS1 A1	1.64	5/15/48	2,627,985	2,598,632	0.048%
MSC 2017-CLS B 144A	3.31	11/15/34	5,985,000	5,889,068	0.109%
MSC 2017-CLS C 144A	3.46	11/15/34	4,815,000	4,743,250	0.088%
MST 2017-1A A 144A	3	4/25/55	4,254,680	4,185,564	0.078%
MVWOT 2013-1A A 144A	2.15	4/22/30	515,521	509,285	0.009%
MVWOT 2014-1A A 144A	2.25	9/22/31	1,971,734	1,940,101	0.036%
MVWOT 2017-1A A 144A	2.42	12/20/34	1,502,012	1,471,842	0.027%
MVWOT 2017-1A B 144A	2.75	12/20/34	535,159	524,091	0.010%
MVWOT 2017-1A C 144A	2.99	12/20/34	1,345,032	1,314,659	0.024%
NALT 2016-B A4	1.61	1/18/22	6,394,359	6,386,480	0.118%
NALT 2017-B A4	2.17	12/15/21	1,980,000	1,962,337	0.036%
NAVSL 2018-A A1 144A	2.53	2/18/42	6,214,090	6,169,089	0.114%
NBC UNIVERSAL MEDIA LLC	5.15	4/30/20	12,400,000	12,749,792	0.236%
NEUB 2015-19A A1R2 144A	3.24	7/15/27	13,010,000	12,895,610	0.239%
NEUB 2017-16SA A 144A	3.29	1/15/28	7,275,000	7,141,051	0.132%
NEW YORK LIFE GLOBAL FDG 144A	2.91	8/6/21	10,540,000	10,542,656	0.195%
NEXTERA ENERGY CAPITAL	2.3	4/1/19	3,735,000	3,727,676	0.069%
NEXTERA ENERGY CAPITAL	3.26	8/28/21	10,945,000	10,803,722	0.200%
NISSAN MOTOR ACCEPTANCE 144A	2.15	7/13/20	2,490,000	2,432,576	0.045%
NISSAN MOTOR ACCEPTANCE 144A	3.65	9/21/21	2,395,000	2,388,213	0.044%
NISSAN MOTOR ACCEPTANCE 144A	2.15	9/28/20	13,270,000	12,949,437	0.240%
NISSAN MOTOR ACCEPTANCE CORP 144A	1.55	9/13/19	6,680,000	6,595,952	0.122%
NMOTR 2016-A A2	1.54	6/15/21	7,005,000	6,958,164	0.129%
NORTHROP GRUMMAN CORP	2.08	10/15/20	12,975,000	12,724,790	0.236%
NRZT 2018-NQM1 A1 144A	3.99	11/25/48	12,417,875	12,601,513	0.233%
NSLT 2005-4 A4	3	3/22/32	6,659,215	6,515,900	0.121%
OCP 2014-7A A1RR 144A	3.59	7/20/29	21,700,000	21,698,873	0.402%
OCP 2015-10A A1R 144A	3.33	10/26/27	11,020,000	10,932,293	0.203%
OCT23 2015-1A A1R 144A	3.29	7/15/27	5,090,000	5,020,692	0.093%
OMNICOM GROUP INC	4.45	8/15/20	8,715,000	8,861,612	0.164%
ONEOK PARTNERS LP	8.63	3/1/19	7,930,000	7,988,745	0.148%
OZLM 2014-8A A1RR 144A	3.63	10/17/29	8,565,000	8,520,380	0.158%
PACCAR FINANCIAL CORP	3.1	5/10/21	10,660,000	10,674,380	0.198%
PACKAGING CORP OF AMERIC	2.45	12/15/20	4,385,000	4,306,193	0.080%
PENSKE TRUCK LEASING/PTL 144A	3.05	1/9/20	7,993,000	7,957,351	0.147%
PENSKE TRUCK LEASING/PTL 144A	2.5	6/15/19	10,080,000	10,045,516	0.186%
PENSKE TRUCK LEASING/PTL 144A	3.2	7/15/20	11,323,000	11,254,258	0.208%
PERRIGO FINANCE UNLIMITE	3.5	3/15/21	1,163,000	1,151,839	0.021%
PETROLEOS MEXICANOS	5.5	1/21/21	1,320,000	1,317,043	0.024%
PETROLEOS MEXICANOS	6.38	2/4/21	7,360,000	7,459,360	0.138%
PETROLEOS MEXICANOS	8	5/3/19	12,910,000	13,084,285	0.242%
PHILLIPS 66	3.29	2/26/21	5,230,000	5,225,722	0.097%
PLAINS ALL AMER PIPELINE	5.75	1/15/20	7,164,000	7,281,554	0.135%
PLAINS ALL AMER PIPELINE	2.6	12/15/19	4,910,000	4,845,144	0.090%
PLAINS ALL AMER PIPELINE	5	2/1/21	3,554,000	3,600,067	0.067%
PLNT 2018-1A A2I 144A	4.26	9/5/48	10,349,063	10,392,115	0.193%
PNC BANK NA	2.45	11/5/20	6,965,000	6,867,831	0.127%
PNM RESOURCES INC	3.25	3/9/21	7,620,000	7,548,593	0.140%

PRINCIPAL FINANCIAL GROU 144A	1.5	4/18/19	5,450,000	5,427,301	0.101%
PRINCIPAL LFE GLB FND II 144A	2.2	4/8/20	11,630,000	11,506,815	0.213%
QVC INC	3.13	4/1/19	30,752,000	30,770,082	0.570%
RABOBANK NEDERLAND	3.95	11/9/22	11,540,000	11,479,334	0.213%
REGIONS BANK	2.78	4/1/21	10,315,000	10,115,570	0.187%
REGIONS BANK	3.12	8/13/21	4,050,000	3,976,193	0.074%
REINSURANCE GRP OF AMER	6.45	11/15/19	8,675,000	8,915,939	0.165%
REINSURANCE GRP OF AMER	5	6/1/21	910,000	943,025	0.017%
RELX CAPITAL INC	3.5	3/16/23	4,470,000	4,419,713	0.082%
RETL 2018-RVP A 144A	3.56	3/15/33	3,430,463	3,423,552	0.063%
REYNOLDS AMERICAN INC	3.25	6/12/20	2,201,000	2,186,881	0.041%
REYNOLDS AMERICAN INC	8.13	6/23/19	3,407,000	3,478,309	0.064%
ROCKWELL COLLINS INC	1.95	7/15/19	3,665,000	3,641,137	0.067%
ROPER TECHNOLOGIES INC	3	12/15/20	4,195,000	4,155,747	0.077%
ROYAL BK SCOTLND GRP PLC	6.4	10/21/19	2,216,000	2,264,528	0.042%
ROYAL CARIBBEAN CRUISES	2.65	11/28/20	1,980,000	1,940,400	0.036%
SABINE PASS LIQUEFACTION	5.63	2/1/21	8,235,000	8,482,050	0.157%
SAN DIEGO G & E	1.91	2/1/22	2,847,523	2,788,331	0.052%
SANTANDER UK GROUP HLDGS	2.88	10/16/20	5,820,000	5,736,576	0.106%
SANTANDER UK PLC	2.13	11/3/20	4,985,000	4,849,538	0.090%
SBA TOWER TRUST 144A	3.45	3/15/23	6,515,000	6,461,089	0.120%
SBA TOWER TRUST 144A	3.17	4/15/22	6,880,000	6,752,830	0.125%
SBERBANK (SB CAP SA)	3.08	3/7/19	2,120,000	2,441,132	0.045%
SDART 2015-2 E 144A	4.02	9/15/22	6,060,000	6,082,291	0.113%
SDART 2015-3 D	3.49	5/17/21	8,977,000	8,993,468	0.167%
SDART 2015-3 E 144A	4.5	6/17/23	5,260,000	5,305,371	0.098%
SDART 2015-4 D	3.53	8/16/21	4,397,000	4,411,975	0.082%
SDART 2015-5 C	2.74	12/15/21	4,825,584	4,820,525	0.089%
SDART 2015-5 D	3.65	12/15/21	6,990,000	7,005,636	0.130%
SDART 2016-1 D	4.02	4/15/22	3,205,000	3,234,495	0.060%
SDART 2016-3 C	2.46	3/15/22	10,205,000	10,136,677	0.188%
SDART 2017-1 B	2.1	6/15/21	874,599	872,483	0.016%
SDART 2017-1 C	2.58	5/16/22	1,180,000	1,173,415	0.022%
SDART 2017-3 B	2.19	3/15/22	12,390,000	12,302,613	0.228%
SDART 2018-1 C	2.96	3/15/24	1,975,000	1,966,047	0.036%
SDART 2018-2 B	3.03	9/15/22	3,950,000	3,945,579	0.073%
SDART 2018-2 C	3.35	7/17/23	2,490,000	2,492,439	0.046%
SDART 2018-4 B	3.27	1/17/23	5,615,000	5,628,772	0.104%
SDART 2018-5 B	3.52	12/15/22	6,725,000	6,729,641	0.125%
SEMPRA ENERGY	1.63	10/7/19	5,477,000	5,405,279	0.100%
SEMPRA ENERGY	2.94	1/15/21	7,910,000	7,772,002	0.144%
SEMT 2018-CH1 A11 144A	3.5	2/25/48	9,285,586	9,254,535	0.171%
SEMT 2018-CH2 A3 144A	4	6/25/48	14,078,000	14,194,913	0.263%
SEMT 2018-CH3 A19 144A	4.5	8/25/48	3,949,009	4,011,900	0.074%
SEMT 2018-CH4 A19 144A	4.5	10/25/48	4,356,922	4,454,950	0.083%
SEMT 2018-CH4 A2 144A	4	10/25/48	6,718,487	6,810,010	0.126%
SES GLOBAL AMERICAS HLDG 144A	2.5	3/25/19	7,134,000	7,128,535	0.132%
SHENHUA OVERSEAS CAPITAL	3.13	1/20/20	21,255,000	21,135,377	0.392%
SHERWIN WILLIAMS CO	2.25	5/15/20	29,560,000	28,985,590	0.537%
SHIRE ACQ INV IRELAND DA	1.9	9/23/19	38,130,000	37,655,129	0.698%
SKANDINAVISKA ENSKILDA	1.5	9/13/19	13,675,000	13,535,816	0.251%
SLIDE 2018-FUN D 144A	4.31	6/15/31	6,943,087	6,876,858	0.127%
SLMA 2007-7 A4	2.82	1/25/22	4,164,551	4,089,178	0.076%
SLMA 2008-1 A4	3.14	1/25/22	15,665,484	15,576,184	0.289%
SLMA 2008-4 A4	4.14	7/25/22	3,824,848	3,872,780	0.072%
SLMA 2008-5 A4	4.19	7/25/23	4,315,463	4,384,635	0.081%
SLMA 2008-9 A	3.99	4/25/23	3,099,585	3,115,766	0.058%
SLMA 2010-1 A	2.91	3/25/25	8,894,029	8,697,318	0.161%
SLMA 2013-A B 144A	2.5	3/15/47	2,900,000	2,885,460	0.053%
SMB 2014-A A3 144A	3.96	4/15/32	12,170,000	12,390,895	0.230%
SMB 2015-A A2B 144A	3.46	6/15/27	3,500,914	3,516,724	0.065%
SMB 2016-B A2A 144A	2.43	2/17/32	9,210,029	9,018,120	0.167%
SMB 2016-C A2B 144A	3.56	9/15/34	15,018,093	15,126,397	0.280%
SMBC AVIATION CAPITAL FI 144A	2.65	7/15/21	540,000	525,143	0.010%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	1,631,000	1,633,471	0.030%
SOLVAY FINANCE (AMERICA) 144A	3.4	12/3/20	16,735,000	16,639,527	0.308%
SOUTHERN CO	1.85	7/1/19	12,725,000	12,637,058	0.234%
SOUTHERN CO	2.35	7/1/21	2,695,000	2,614,118	0.048%
SOUTHERN PERU COPPER COR	5.38	4/16/20	5,768,000	5,896,468	0.109%
SOUTHWEST AIRLINES CO	2.75	11/6/19	8,015,000	7,974,564	0.148%
SRFC 2014-2A A 144A	2.05	6/20/31	754,292	753,382	0.014%
SRFC 2014-3A A 144A	2.3	10/20/31	1,173,936	1,167,071	0.022%

SRFC 2015-1A A 144A	2.4	3/22/32	1,555,526	1,546,145	0.029%
SRFC 2015-2A A 144A	2.43	6/20/32	2,005,380	1,976,949	0.037%
SRFC 2015-3A A 144A	2.58	9/20/32	2,230,302	2,207,793	0.041%
SRFC 2016-1A A 144A	3.08	3/21/33	1,900,694	1,890,839	0.035%
SRFC 2016-2A A 144A	2.33	7/20/33	1,242,521	1,208,563	0.022%
SRFC 2016-3A A 144A	2.43	10/20/33	3,850,497	3,809,400	0.071%
SRFC 2017-1A A 144A	2.91	3/20/34	1,046,710	1,037,087	0.019%
SRT 2017-A C 144A	2.96	11/21/22	2,540,000	2,522,850	0.047%
SRT 2018-A C 144A	3.49	5/20/22	7,295,000	7,294,072	0.135%
STACR 2017-DNA1 M1	3.71	7/25/29	2,707,368	2,719,611	0.050%
STACR 2017-DNA2 M1	3.71	10/25/29	10,997,603	11,057,282	0.205%
STACR 2017-DNA3 M1	3.26	3/25/30	6,781,206	6,760,591	0.125%
STACR 2017-HQA1 M1	3.71	8/25/29	7,018,004	7,039,378	0.130%
STACR 2017-HQA2 M1	3.31	12/25/29	2,153,829	2,152,377	0.040%
STACR 2017-HQA3 M1	3.06	4/25/30	1,099,336	1,097,190	0.020%
STACR 2017-SPI1 M1 144A	3.98	9/25/47	809,726	809,033	0.015%
STACR 2018-DNA2 M1 144A	3.31	12/25/30	17,650,000	17,629,577	0.327%
STACR 2018-DNA3 M 144A	3.26	9/25/48	6,615,000	6,602,249	0.122%
STACR 2018-HQA1 M1	3.21	9/25/30	9,897,635	9,874,457	0.183%
STACR 2018-HQA2 M1 144A	3.26	10/25/48	10,100,000	10,075,982	0.187%
STACR 2018-HRP2 M1 144A	3.36	2/25/47	2,890,000	2,885,938	0.053%
STACR 2018-HRP2 M2 144A	3.76	2/25/47	5,840,000	5,841,795	0.108%
STACR 2018-SPI1 M1 144A	3.74	2/25/48	8,856,805	8,819,019	0.163%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	3,535,009	3,519,920	0.065%
STACR 2018-SPI3 M1 144A	4.17	8/25/48	3,493,573	3,502,456	0.065%
STANDARD CHARTERED PLC 144A	3.56	1/20/23	7,600,000	7,476,059	0.139%
STANDARD CHARTERED PLC 144A	2.1	8/19/19	8,075,000	8,024,564	0.149%
STANDARD CHARTERED PLC 144A	2.4	9/8/19	5,130,000	5,101,113	0.095%
STATE GRID OVERSEAS INV 144A	2.25	5/4/20	18,240,000	18,000,340	0.333%
SUMITOMO MITSUI BANKING	2.51	1/17/20	10,345,000	10,264,640	0.190%
SUMITOMO MITSUI TR BK LT 144A	1.95	9/19/19	4,765,000	4,726,666	0.088%
SUNTRUST BANKS INC	2.59	1/29/21	11,460,000	11,364,538	0.211%
SVENSKA HANDELSBANKEN AB	3.35	5/24/21	9,315,000	9,314,981	0.173%
SWEDBANK AB 144A	2.2	3/4/20	15,000,000	14,825,490	0.275%
SYMP 2016-17A AR 144A	3.32	4/15/28	10,095,000	10,037,838	0.186%
SYNCHRONY FINANCIAL	2.7	2/3/20	27,071,000	26,609,331	0.493%
SYNCT 2015-1 B	2.64	3/15/23	5,075,000	5,037,600	0.093%
SYNCT 2015-4 B	2.62	9/15/23	3,660,000	3,620,049	0.067%
SYNCT 2016-2 C	2.95	5/15/24	8,841,763	8,740,007	0.162%
SYNCT 2018-1 C	3.36	3/15/24	12,480,685	12,481,531	0.231%
SYNGENTA FINANCE NV 144A	3.7	4/24/20	7,690,000	7,640,038	0.142%
TAKEDA PHARMACEUTICAL 144A	3.8	11/26/20	6,795,000	6,833,168	0.127%
TELEFONICA EMISIONES SAU	5.13	4/27/20	6,840,000	6,977,826	0.129%
TELEFONOS DE MEXICO SAB	5.5	11/15/19	7,630,000	7,755,742	0.144%
TENCENT HOLDINGS LTD 144A	2.88	2/11/20	12,145,000	12,097,281	0.224%
TENCENT HOLDINGS LTD 144A	3.38	5/2/19	3,580,000	3,584,130	0.066%
TEVA PHARMACEUTICALS NE	1.7	7/19/19	17,185,000	16,927,225	0.314%
TEVA PHARMACEUTICALS NE	2.2	7/21/21	640,000	589,672	0.011%
TIME WARNER CABLE INC	8.75	2/14/19	3,291,000	3,311,635	0.061%
TIME WARNER CABLE INC	8.25	4/1/19	31,132,000	31,482,515	0.583%
TIPS	0.63	4/15/23	28,007,656	27,565,660	0.511%
TORONTO-DOMINION BANK	2.73	1/25/21	12,240,000	12,163,635	0.225%
TPMT 2015-4 A1B 144A	2.75	4/25/55	4,577,770	4,513,912	0.084%
TPMT 2015-5 A1B 144A	2.75	5/25/55	4,513,588	4,445,285	0.082%
TPMT 2016-1 A1B 144A	2.75	2/25/55	2,290,708	2,259,090	0.042%
TPMT 2016-1 A3B 144A	3	2/25/55	3,054,339	3,017,505	0.056%
TPMT 2016-2 A1A 144A	2.75	8/25/55	2,024,055	1,983,112	0.037%
TPMT 2016-3 A1 144A	2.25	4/25/56	1,600,550	1,563,764	0.029%
TPMT 2017-1 A1 144A	2.75	10/25/56	6,817,314	6,667,851	0.124%
TPMT 2017-2 A1 144A	2.75	4/25/57	4,183,233	4,090,794	0.076%
TPMT 2017-3 A1 144A	2.75	7/25/57	9,070,274	8,829,625	0.164%
TPMT 2017-4 A1 144A	2.75	6/25/57	4,504,324	4,381,453	0.081%
TPMT 2017-6 A1 144A	2.75	10/25/57	16,118,609	15,737,557	0.292%
TPMT 2018-1 A1 144A	3	1/25/58	3,698,843	3,630,532	0.067%
TPMT 2018-2 A1 144A	3.25	3/25/58	21,920,923	21,592,265	0.400%
TPMT 2018-5 A1A 144A	3.25	7/25/58	15,954,320	15,755,839	0.292%
TRINITY ACQUISITION PLC	3.5	9/15/21	5,535,000	5,441,287	0.101%
TRP Government Reserve	2.45		13,865,734	13,865,734	0.257%
TYSON FOODS INC	2.25	8/23/21	4,705,000	4,547,618	0.084%
UBS GROUP FUNDING 144A	3	4/15/21	14,810,000	14,639,063	0.271%
UBS GROUP FUNDING SWITZE 144A	3.87	5/23/23	7,020,000	6,933,457	0.128%
UNION PACIFIC CORP	3.2	6/8/21	10,145,000	10,159,203	0.188%

UNITED TECHNOLOGIES CORP	3.28	8/16/21	6,425,000	6,438,075	0.119%
USAOT 2017-1 B	2.2	10/15/24	3,149,500	3,108,626	0.058%
US BANK NA CINCINNATI	2.83	4/26/21	12,770,000	12,717,503	0.236%
US TREASURY N/B	2.88	10/15/21	56,135,000	56,731,434	1.051%
US TREASURY N/B	1.63	11/30/20	82,410,000	81,057,961	1.502%
US TREASURY N/B	2.88	11/30/23	13,315,000	13,550,093	0.251%
US TREASURY N/B	1.88	12/15/20	21,675,000	21,417,609	0.397%
US TREASURY N/B	2.63	12/15/21	18,770,000	18,857,984	0.349%
US TREASURY N/B	2.5	6/30/20	121,525,000	121,411,070	2.249%
US TREASURY N/B	1.38	9/15/20	49,105,000	48,168,936	0.892%
US TREASURY N/B	2.75	9/30/20	27,275,000	27,377,281	0.507%
VALERO ENERGY CORP	6.13	2/1/20	7,766,000	7,993,684	0.148%
VERUS 2018-1 A1 144A	2.93	2/25/48	2,032,083	2,011,644	0.037%
VERUS 2018-2 A1 144A	3.68	6/1/58	10,234,856	10,216,845	0.189%
VERUS 2018-2 A2 144A	3.78	6/1/58	2,724,667	2,724,154	0.050%
VERUS 2018-2 A3 144A	3.83	6/1/58	1,709,425	1,710,944	0.032%
VERUS 2018-3 A1 144A	4.11	10/25/58	10,213,172	10,147,580	0.188%
VERUS 2018-INV1 A1 144A	3.63	3/25/58	3,337,700	3,333,197	0.062%
VERUS 2018-INV1 A2 144A	3.85	3/25/58	1,473,626	1,473,526	0.027%
VFET 2016-1A A3 144A	1.67	2/18/20	842,219	840,533	0.016%
VFET 2018-1A B 144A	2.91	1/17/23	3,360,000	3,354,252	0.062%
VMOT 2017-A A 144A	2.96	11/15/22	1,890,000	1,893,999	0.035%
VOLKSWAGEN GROUP AMERICA 144A	3.88	11/13/20	8,190,000	8,238,722	0.153%
VOTO-VOTORANTIM O/S TRAD 144A	6.63	9/25/19	2,920,000	2,982,050	0.055%
VULCAN MATERIALS CO	3.39	3/1/21	12,040,000	12,051,185	0.223%
VULCAN MATERIALS CO	3.39	6/15/20	6,350,000	6,286,627	0.116%
VZOT 2016-2A A 144A	1.68	5/20/21	8,711,021	8,661,306	0.160%
VZOT 2016-2A C 144A	2.36	5/20/21	5,280,000	5,228,140	0.097%
VZOT 2017-1A C 144A	2.65	9/20/21	2,670,000	2,652,783	0.049%
VZOT 2017-3A C 144A	2.53	4/20/22	7,520,000	7,437,357	0.138%
VZOT 2018-1A C 144A	3.2	9/20/22	10,190,000	10,197,615	0.189%
WALMART INC	3.13	6/23/21	9,995,000	10,062,706	0.186%
WEA FINANCE LLC/WESTFIEL 144A	3.25	10/5/20	2,515,000	2,511,977	0.047%
WEA FINANCE LLC/WESTFIEL 144A	2.7	9/17/19	16,788,000	16,731,794	0.310%
WELLS FARGO BANK NA	3.33	7/23/21	16,650,000	16,634,416	0.308%
WELLS FARGO & COMPANY	2.55	12/7/20	715,000	704,708	0.013%
WFCM 2015-C26 A1	1.45	2/15/48	378,420	377,434	0.007%
WFCM 2015-C28 A1	1.53	5/15/48	912,226	908,064	0.017%
WFCM 2015-LC20 A1	1.47	4/15/50	1,996,346	1,983,439	0.037%
WFCM 2015-NXS2 A2	3.02	7/15/58	13,410,000	13,381,124	0.248%
WFCM 2015-SG1 A1	1.57	9/15/48	1,476,418	1,467,449	0.027%
WFCM 2016-LC24 A1	1.44	10/15/49	856,976	849,968	0.016%
WFRBS 2014-C23 A1	1.66	10/15/57	427,053	425,238	0.008%
WHLS 2016-1A A2 144A	1.59	5/20/25	294,154	293,355	0.005%
WILLIAMS PARTNERS LP	5.25	3/15/20	21,403,000	21,823,077	0.404%
WILLIAMS PARTNERS LP	3.35	8/15/22	1,605,000	1,558,680	0.029%
WOLS 2016-A A3	1.45	8/15/19	1,899,658	1,897,620	0.035%
WOLS 2018-A B	3.06	5/15/23	2,135,000	2,133,022	0.040%
XEROX CORPORATION	5.63	12/15/19	8,905,000	8,997,737	0.167%
XEROX CORPORATION	2.75	3/15/19	10,605,000	10,564,903	0.196%

Total Investments in Securities **5,371,967,970**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	617,330	EUR	(537,000)	02/22/2019	(716)	0.000%
BANK OF AMERICA	USD	613,938	EUR	(537,000)	02/22/2019	(4,109)	0.000%
CITIBANK N A	USD	614,256	EUR	(537,000)	02/22/2019	(3,791)	0.000%
UBS SECURITIES LLC	USD	616,750	EUR	(535,201)	02/22/2019	774	0.000%

Total Forward Currency Exchange Contracts **(7,841)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH9 5YR US NOTE FUT MAR 19	279	3/29/2019	31,997,813	544,524	0.593%
TUH9 2YR US NOTE FUT MAR 19	6,145	3/29/2019	1,304,660,313	8,341,134	24.170%
TYH9 UST 10YR FUT MAR19	48	3/20/2019	5,856,750	139,057	0.109%

Total Futures Contracts **9,024,715**

NET ASSETS 5,397,745,546

NET ASSET VALUE PER SHARE

Short-Term Bond Fund Shares (\$4,654,903,894 / 1,000,570,435 Shares Outstanding)	4.65
Short-Term Bond Fund - Advisor Class Shares (\$29,840,714 / 6,418,830 Shares Outstanding)	4.65
Short-Term Bond Fund - I Class Shares (\$713,000,938 / 153,162,227 Shares Outstanding)	4.66

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP	Andorran Peseta	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	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	Guyan 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.