

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories	3.4	11/30/23	784,000	801,476	0.068%
Abbott Laboratories	4.75	11/30/36	1,500,000	1,688,565	0.143%
AbbVie	3.6	5/14/25	880,000	881,353	0.075%
AbbVie	3.2	5/14/26	225,000	218,128	0.019%
AbbVie	4.5	5/14/35	1,215,000	1,186,392	0.101%
AbbVie	4.45	5/14/46	1,280,000	1,181,443	0.100%
Abn Amro Bank	4.75	7/28/25	390,000	404,603	0.034%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	825,000	854,906	0.073%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	485,000	476,513	0.040%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	335,000	334,581	0.028%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,915,000	1,936,544	0.164%
Agilent Technologies	3.88	7/15/23	920,000	949,825	0.081%
Aia	3.2	3/11/25	510,000	507,085	0.043%
Aia	3.15	9/20/21	1,490,000	1,490,103	0.126%
AIG Global Funding	3.35	6/25/21	1,210,000	1,219,137	0.103%
Air Lease	3.5	1/15/22	575,000	580,239	0.049%
Air Lease	2.5	3/1/21	760,000	752,470	0.064%
Air Lease	3.63	4/1/27	830,000	779,993	0.066%
Alexandria Real Estate Equities	4	1/15/24	350,000	362,143	0.031%
Alfa SAB de CV	5.25	3/25/24	200,000	210,230	0.018%
Alibaba Group Holding	4	12/6/37	2,215,000	2,167,000	0.184%
Allegro CLO III	3.61	7/25/27	1,530,000	1,521,726	0.129%
Allstate	6.13	12/15/32	150,000	178,407	0.015%
Altria	3.49	2/14/22	1,080,000	1,096,947	0.093%
Altria	4.75	5/5/21	1,000,000	1,038,785	0.088%
Amazon.com	5.2	12/3/25	1,053,000	1,195,399	0.101%
Amazon.com	2.8	8/22/24	585,000	585,346	0.050%
Amazon.com	3.88	8/22/37	915,000	951,818	0.081%
America Movil SAB de CV	6.38	3/1/35	300,000	374,107	0.032%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	680,528	682,560	0.058%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	954,237	985,512	0.084%
American Campus Communities Operating Partnership	3.63	11/15/27	1,791,000	1,748,575	0.148%
American Campus Communities Operating Partnership	4.13	7/1/24	540,000	552,608	0.047%
American Electric Power	3.65	12/1/21	205,000	208,944	0.018%
American Express	2.2	10/30/20	1,805,000	1,791,385	0.152%
American Express	3.7	11/5/21	1,755,000	1,793,666	0.152%
American Express	8.13	5/20/19	590,000	594,306	0.050%
American International	3.88	1/15/35	425,000	385,093	0.033%
American International	2.3	7/16/19	540,000	539,767	0.046%
American Municipal Power	6.45	2/15/44	2,005,000	2,699,973	0.229%
AmeriCredit Automobile Receivables Trust 2017-1	1.87	8/18/21	148,595	148,118	0.013%
Amgen	5.75	3/15/40	900,000	1,027,724	0.087%
Analog devices	2.85	3/12/20	895,000	894,409	0.076%
Anthem	2.5	11/21/20	390,000	388,163	0.033%
Anthem	4.65	1/15/43	460,000	476,156	0.040%
Anthem	4.55	3/1/48	1,135,000	1,164,597	0.099%
ANZ New Zealand Int l Ltd/London	2.75	1/22/21	1,120,000	1,115,748	0.095%
Aon	3.88	12/15/25	405,000	418,318	0.035%
Aon	2.8	3/15/21	965,000	963,152	0.082%
Apple	3.2	5/11/27	4,085,000	4,123,129	0.350%
Aptiv	4.15	3/15/24	365,000	374,673	0.032%
APT Pipelines	4.25	7/15/27	375,000	379,544	0.032%
Arbys Funding 2015-1A	4.97	10/30/45	1,451,250	1,486,588	0.126%
ArcelorMittal	4.55	3/11/26	1,055,000	1,076,100	0.091%
Ascentium Equipment Receivables 2018-1 Trust	3.21	9/11/23	1,465,000	1,472,879	0.125%
Ashford Hospitality Trust 2018-ASHF	3.38	4/15/35	1,804,910	1,792,627	0.152%
Atrium Hotel Portfolio Trust 2017-ATRM	3.41	12/15/36	1,435,000	1,428,690	0.121%
AT&T	3	6/30/22	2,000,000	2,005,818	0.170%
Ausgrid Finance Pty	3.85	5/1/23	1,105,000	1,124,563	0.095%
Autoridad del Canal de Panama	4.95	7/29/35	295,000	315,281	0.027%
AutoZone	3.13	4/21/26	445,000	434,332	0.037%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	2,170,000	2,155,884	0.183%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,090,000	1,101,545	0.093%
Avnet	4.63	4/15/26	1,440,000	1,468,001	0.125%
AXA Equitable Holdings	3.9	4/20/23	480,000	491,178	0.042%

Baidu	2.75	6/9/19	635,000	635,201	0.054%
Baidu	3.88	9/29/23	1,555,000	1,589,271	0.135%
Banco Santander	3.13	2/23/23	600,000	590,337	0.050%
Banco Santander	3.85	4/12/23	1,400,000	1,410,738	0.120%
Bank of America	3.82	1/20/28	2,280,000	2,304,847	0.196%
Bank of America	4	1/22/25	650,000	664,460	0.056%
Bank of America	3.55	3/5/24	2,500,000	2,537,413	0.215%
Bank of America	3.5	4/19/26	600,000	605,544	0.051%
Bank of America	7.75	5/14/38	150,000	210,132	0.018%
Bank of America	3.25	6/25/22	1,600,000	1,601,038	0.136%
Bank of America	4.2	8/26/24	290,000	299,018	0.025%
Bank of America NA	6	10/15/36	300,000	372,084	0.032%
Bank of Montreal	3.1	4/13/21	2,765,000	2,789,639	0.237%
Bank of New York Mellon	5.45	5/15/19	340,000	341,113	0.029%
Bank of Nova Scotia	3.13	4/20/21	2,150,000	2,163,614	0.184%
Barclays	3.25	1/12/21	905,000	905,498	0.077%
Barclays Bank	2.65	1/11/21	895,000	888,287	0.075%
Barclays Dryrock Issuance Trust	2.2	12/15/22	135,000	134,432	0.011%
BAT Capital	2.76	8/15/22	1,215,000	1,195,587	0.101%
Baxalta	2.88	6/23/20	166,000	165,795	0.014%
Bayer US Finance II	3.5	6/25/21	850,000	854,560	0.073%
BB&T	5.25	11/1/19	200,000	202,660	0.017%
Becton Dickinson And	3.7	6/6/27	1,670,000	1,662,761	0.141%
Berkshire Hathaway Energy	6.13	4/1/36	170,000	213,769	0.018%
Bermuda Government International Bond	4.14	1/3/23	660,000	675,675	0.057%
Bestfoods	6.63	4/15/28	5,000	6,116	0.001%
Biogen	3.63	9/15/22	530,000	538,499	0.046%
BMW US Capital	3.4	8/13/21	2,230,000	2,259,095	0.192%
BMW Vehicle Lease Trust 2017-2	2.07	10/20/20	405,000	403,458	0.034%
Boardwalk Pipelines	4.95	12/15/24	360,000	373,151	0.032%
Boardwalk Pipelines	4.45	7/15/27	230,000	225,435	0.019%
Booking Holdings	3.65	3/15/25	810,000	826,895	0.070%
Booking Holdings	3.6	6/1/26	665,000	676,804	0.057%
Boral Finance Pty	3	11/1/22	125,000	122,616	0.010%
Boston Properties	3.13	9/1/23	900,000	902,705	0.077%
Boston Scientific	3.75	3/1/26	2,350,000	2,396,170	0.203%
BP Capital Markets America	3.41	2/11/26	1,280,000	1,305,802	0.111%
Bpce	5.7	10/22/23	850,000	905,559	0.077%
Bpce	4.5	3/15/25	1,015,000	1,022,291	0.087%
Bpce	4	9/12/23	1,550,000	1,579,616	0.134%
Braskem Netherlands Finance BV	3.5	1/10/23	515,000	506,121	0.043%
Brixmor Operating Partnership	3.9	3/15/27	495,000	485,318	0.041%
Brixmor Operating Partnership	3.88	8/15/22	775,000	785,750	0.067%
Broadcom Corp / Broadcom Cayman Finance	3	1/15/22	2,695,000	2,685,322	0.228%
Burlington Northern Santa Fe	6.15	5/1/37	100,000	126,898	0.011%
BX Trust 2018-GW	3.28	5/15/35	905,000	897,537	0.076%
Camden Property Trust	4.63	6/15/21	1,000,000	1,031,625	0.088%
Canadian National Railway	6.25	8/1/34	95,000	126,193	0.011%
Canadian Natural Resources	2.95	1/15/23	1,475,000	1,461,840	0.124%
Canadian Pacific Railway	7.25	5/15/19	125,000	125,659	0.011%
Capital One Financial	3.9	1/29/24	810,000	826,825	0.070%
Capital One Financial	3.45	4/30/21	1,800,000	1,822,536	0.155%
Capital One NA	2.35	1/31/20	1,000,000	995,547	0.084%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	285,000	282,981	0.024%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	775,000	779,640	0.066%
Carpenter Technology	5.2	7/15/21	1,125,000	1,149,057	0.097%
Caterpillar Financial Services	3.15	9/7/21	3,180,000	3,216,386	0.273%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	410,000	420,109	0.036%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	910,000	934,510	0.079%
Celgene	3.55	8/15/22	905,000	920,393	0.078%
Celulosa Arauco Y Constitucion	3.88	11/2/27	570,000	550,483	0.047%
CenterPoint Energy	3.6	11/1/21	850,000	862,636	0.073%
CenterPoint Energy Houston Electric	6.95	3/15/33	100,000	135,808	0.012%
CGGS Commercial Mortgage Trust 2018-WSS	3.38	2/15/37	1,850,000	1,832,598	0.155%
Charter Communications Operating	4.5	4/30/25	1,273,875	1,264,321	0.107%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	1,200,000	1,266,913	0.107%
Chicago O Hare International Airport	6.4	1/1/40	1,350,000	1,800,225	0.153%
Chubb INA Holdings	3.35	5/15/24	550,000	561,683	0.048%
Chubb INA Holdings	5.9	6/15/19	150,000	150,898	0.013%
CIFC Funding 2015-V	3.63	10/25/27	1,525,000	1,517,375	0.129%
Cigna	3.75	7/15/23	2,755,000	2,826,118	0.240%
Citibank NA	2.13	10/20/20	1,100,000	1,091,012	0.093%

Citibank NA	3.4	7/23/21	1,250,000	1,269,406	0.108%
Citigroup	3.89	1/10/28	2,000,000	2,028,800	0.172%
Citigroup	5.88	1/30/42	450,000	552,408	0.047%
Citigroup	4.08	4/23/29	1,900,000	1,951,209	0.166%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	890,000	913,341	0.077%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	440,000	458,284	0.039%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	1,450,000	1,493,905	0.127%
Citizens Bank NA/Providence RI	2.55	5/13/21	440,000	436,264	0.037%
Citizens Financial	4.3	12/3/25	560,000	572,432	0.049%
Citizens Financial	2.38	7/28/21	155,000	152,603	0.013%
City of Los Angeles department of Airports	7.05	5/15/40	700,000	1,021,909	0.087%
CMS Energy	4.88	3/1/44	600,000	659,773	0.056%
CNA Financial	5.88	8/15/20	600,000	624,082	0.053%
Cnh Equipment Trust 2017	2.08	2/15/23	560,000	555,384	0.047%
CNOOC Finance 2013	3	5/9/23	870,000	862,283	0.073%
Colombia Government International Bond	4	2/26/24	260,000	268,388	0.023%
COLT 2017-1 Mortgage Loan Trust	2.61	5/27/47	246,926	245,599	0.021%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	324,441	323,135	0.027%
Columbia Pipeline	3.3	6/1/20	640,000	642,045	0.054%
Comcast	3.95	10/15/25	800,000	836,530	0.071%
Comcast	3.9	3/1/38	590,000	578,391	0.049%
Comcast	3.13	7/15/22	1,000,000	1,014,056	0.086%
Comcast	3.2	7/15/36	80,000	72,629	0.006%
COMM 2014-CCRE20 Mortgage Trust	1.32	11/10/47	45,536	45,387	0.004%
COMM 2014-LC15 Mortgage Trust	4.6	4/10/47	765,000	798,962	0.068%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	1,800,000	1,863,580	0.158%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	1,195,000	1,204,731	0.102%
Commonwealth Bank of Australia	5	10/15/19	425,000	430,279	0.037%
Commonwealth Bank of Australia	4.5	12/9/25	800,000	817,037	0.069%
Concho Resources	3.75	10/1/27	360,000	356,850	0.030%
Conocophillips	4.95	3/15/26	1,900,000	2,120,632	0.180%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	94,582	96,218	0.008%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	1,415,000	1,423,699	0.121%
Credit Agricole SA/London	3.75	4/24/23	1,395,000	1,407,477	0.119%
Credit Suisse	3	12/14/23	745,000	731,030	0.062%
CRH America Finance	3.95	4/4/28	1,700,000	1,680,062	0.143%
Crown Castle International	3.4	2/15/21	265,000	266,974	0.023%
Crown Castle International	3.7	6/15/26	700,000	697,463	0.059%
Crown Castle Towers	3.66	5/15/25	195,000	194,844	0.017%
Crown Castle Towers	3.22	5/15/42	25,000	25,027	0.002%
Crown Castle Towers	3.72	7/15/23	450,000	455,883	0.039%
CVS Health	5.05	3/25/48	1,160,000	1,170,644	0.099%
CVS Health	3.13	3/9/20	1,365,000	1,367,974	0.116%
CVS Health	5.13	7/20/45	925,000	940,279	0.080%
Danone	2.95	11/2/26	1,065,000	1,021,749	0.087%
DB Master Finance	3.98	2/20/45	1,180,800	1,179,218	0.100%
Dcp Midstream Operating	4.75	9/30/21	710,000	724,200	0.061%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	478,284	477,962	0.041%
Delta Air Lines	2.6	12/4/20	740,000	733,212	0.062%
Delta Air Lines	2.88	3/13/20	615,000	615,445	0.052%
Delta Air Lines	3.8	4/19/23	550,000	556,972	0.047%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	223,067	229,274	0.019%
Delta Air Lines 2010-2 Class A Pass Through Trust	4.95	5/23/19	23,750	23,798	0.002%
Detroit City School District	6.65	5/1/29	1,220,000	1,513,325	0.128%
Discover Financial Services	3.75	3/4/25	1,440,000	1,434,594	0.122%
Discover Financial Services	10.25	7/15/19	550,000	561,345	0.048%
Dominion Energy	2.58	7/1/20	175,000	174,066	0.015%
Dominion Energy	5.2	8/15/19	810,000	816,860	0.069%
Dominion Energy	1.6	8/15/19	290,000	288,511	0.024%
DRIVEN BRANDS FUNDING	4.74	4/20/48	406,925	414,758	0.035%
Duke Energy	2.65	9/1/26	355,000	337,866	0.029%
Duke Energy	3.75	9/1/46	280,000	262,206	0.022%
Duke Energy Florida	6.35	9/15/37	170,000	225,508	0.019%
Duke Energy Progress	6.3	4/1/38	100,000	131,200	0.011%
Duke Realty	4	9/15/28	2,090,000	2,157,889	0.183%
Dxc Technology	2.88	3/27/20	550,000	549,727	0.047%
Elanco Animal Health	3.91	8/27/21	290,000	294,691	0.025%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	330,289	328,282	0.028%
Enbridge	4	10/1/23	420,000	434,945	0.037%
Enbridge	6	1/15/77	695,000	689,788	0.059%
Enbridge	4.25	12/1/26	355,000	368,355	0.031%
Enbridge	5.5	12/1/46	555,000	664,170	0.056%

Enbridge Energy Partners	5.2	3/15/20	225,000	229,642	0.019%
Enbridge Energy Partners	5.5	9/15/40	165,000	185,359	0.016%
Enel Finance International	4.25	9/14/23	1,930,000	1,971,460	0.167%
Eni	4	9/12/23	620,000	635,697	0.054%
Enlink Midstream Partners	2.7	4/1/19	100,000	99,987	0.008%
Enterprise Fleet Financing	2.13	7/20/22	85,165	84,883	0.007%
Enterprise Products Operating	3.5	2/1/22	2,650,000	2,701,919	0.229%
EOG Resources	2.63	3/15/23	2,175,000	2,159,120	0.183%
ERAC USA Finance	5.25	10/1/20	375,000	386,348	0.033%
ERAC USA Finance	4.5	2/15/45	260,000	255,811	0.022%
ERAC USA Finance	4.5	8/16/21	320,000	329,842	0.028%
Essex Portfolio	4.5	3/15/48	1,435,000	1,465,518	0.124%
Exelon	3.4	4/15/26	1,815,000	1,813,686	0.154%
Exelon Generation	5.2	10/1/19	570,000	575,271	0.049%
Expedia	5	2/15/26	1,800,000	1,902,505	0.161%
Experian Finance	4.25	2/1/29	595,000	614,224	0.052%
Express Scripts Holding	2.6	11/30/20	1,075,000	1,072,273	0.091%
Express Scripts Holding	3	7/15/23	340,000	337,943	0.029%
Fannie Mae Connecticut Avenue Securities	4.49	10/25/28	160,923	162,145	0.014%
Fannie Mae Connecticut Avenue Securities	3.17	10/25/30	738,341	738,027	0.063%
Fannie Mae Connecticut Avenue Securities	3.94	1/25/29	142,784	143,317	0.012%
Fannie Mae REMICS	4	6/25/44	1,103,041	1,137,595	0.097%
Federal Home Loan Banks	1	9/26/19	2,000,000	1,986,087	0.169%
Federal Home Loan Mortgage	6	10/1/21	8,210	8,349	0.001%
Federal Home Loan Mortgage	6	10/1/21	2,986	3,029	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,958	3,202	0.000%
Federal Home Loan Mortgage	6	10/1/37	14,187	15,470	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	308,907	327,074	0.028%
Federal Home Loan Mortgage	4	10/1/40	6,090	6,287	0.001%
Federal Home Loan Mortgage	4	10/1/40	4,291	4,454	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	259,746	275,079	0.023%
Federal Home Loan Mortgage	4.5	10/1/41	23,862	25,269	0.002%
Federal Home Loan Mortgage	3.5	10/1/43	99,569	101,705	0.009%
Federal Home Loan Mortgage	6	11/1/21	869	876	0.000%
Federal Home Loan Mortgage	6.5	11/1/31	9,054	10,096	0.001%
Federal Home Loan Mortgage	4.85	11/1/36	15,667	16,602	0.001%
Federal Home Loan Mortgage	6	11/1/37	17,596	19,406	0.002%
Federal Home Loan Mortgage	4	11/1/40	3,753	3,896	0.000%
Federal Home Loan Mortgage	5.5	1/1/35	55,585	61,121	0.005%
Federal Home Loan Mortgage	6.5	1/1/36	25,640	28,390	0.002%
Federal Home Loan Mortgage	4	1/1/41	895,894	930,045	0.079%
Federal Home Loan Mortgage	3.5	1/1/44	2,516,898	2,572,701	0.218%
Federal Home Loan Mortgage	6.5	12/1/28	14,821	16,454	0.001%
Federal Home Loan Mortgage	4.88	12/1/36	25,673	27,149	0.002%
Federal Home Loan Mortgage	5.5	12/1/39	53,590	58,584	0.005%
Federal Home Loan Mortgage	5.5	12/1/39	105,017	115,067	0.010%
Federal Home Loan Mortgage	4.5	12/1/39	121,163	128,287	0.011%
Federal Home Loan Mortgage	4.5	12/1/39	148,375	157,134	0.013%
Federal Home Loan Mortgage	4	12/1/40	1,522	1,580	0.000%
Federal Home Loan Mortgage	4	12/1/40	33,040	34,436	0.003%
Federal Home Loan Mortgage	4	12/1/41	8,853	9,190	0.001%
Federal Home Loan Mortgage	6.5	2/1/31	9,234	10,224	0.001%
Federal Home Loan Mortgage	4.84	2/1/35	69,622	72,952	0.006%
Federal Home Loan Mortgage	4.87	2/1/37	28,227	29,635	0.003%
Federal Home Loan Mortgage	4	2/1/41	859,659	892,377	0.076%
Federal Home Loan Mortgage	2.5	2/1/43	32,281	31,538	0.003%
Federal Home Loan Mortgage	2.5	2/1/43	40,795	39,856	0.003%
Federal Home Loan Mortgage	5	3/1/40	153,507	165,833	0.014%
Federal Home Loan Mortgage	3.5	3/1/42	283,512	289,800	0.025%
Federal Home Loan Mortgage	2.5	3/1/43	73,599	71,905	0.006%
Federal Home Loan Mortgage	3.5	3/1/45	1,232,218	1,255,219	0.106%
Federal Home Loan Mortgage	3.5	3/1/46	2,160,406	2,210,828	0.188%
Federal Home Loan Mortgage	6.5	4/1/24	1,451	1,607	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	247,235	247,045	0.021%
Federal Home Loan Mortgage	6.5	4/1/33	4,550	5,108	0.000%
Federal Home Loan Mortgage	3.94	4/1/37	62,183	64,810	0.005%
Federal Home Loan Mortgage	5	4/1/40	9,297	10,041	0.001%
Federal Home Loan Mortgage	2.5	4/23/20	2,180,000	2,181,358	0.185%
Federal Home Loan Mortgage	4.5	5/1/19	126	128	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	542,533	541,671	0.046%
Federal Home Loan Mortgage	5	5/1/40	434,153	470,006	0.040%
Federal Home Loan Mortgage	2.5	6/1/30	895,123	892,968	0.076%

Federal Home Loan Mortgage	7	6/1/32	719	738	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,082	1,117	0.000%
Federal Home Loan Mortgage	6	6/1/37	15,385	16,652	0.001%
Federal Home Loan Mortgage	3	6/1/43	876,567	876,748	0.074%
Federal Home Loan Mortgage	3.5	6/1/43	1,282,250	1,310,458	0.111%
Federal Home Loan Mortgage	5	7/1/25	393	396	0.000%
Federal Home Loan Mortgage	4.47	7/1/35	27,914	29,169	0.002%
Federal Home Loan Mortgage	5	7/1/40	55,420	59,871	0.005%
Federal Home Loan Mortgage	3.5	7/1/43	273,257	278,402	0.024%
Federal Home Loan Mortgage	3	7/1/43	1,742,119	1,743,826	0.148%
Federal Home Loan Mortgage	6.5	8/1/32	22,737	25,589	0.002%
Federal Home Loan Mortgage	6.5	8/1/32	4,114	4,650	0.000%
Federal Home Loan Mortgage	6	8/1/34	28,262	31,116	0.003%
Federal Home Loan Mortgage	6	8/1/37	54,859	60,419	0.005%
Federal Home Loan Mortgage	6	8/1/38	12,811	14,128	0.001%
Federal Home Loan Mortgage	6	8/1/38	16,593	18,282	0.002%
Federal Home Loan Mortgage	4.5	8/1/39	14,612	15,473	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	103,057	109,140	0.009%
Federal Home Loan Mortgage	5	8/1/40	95,898	103,599	0.009%
Federal Home Loan Mortgage	5	8/1/40	314,335	339,577	0.029%
Federal Home Loan Mortgage	4.5	8/1/40	131,967	139,756	0.012%
Federal Home Loan Mortgage	4.5	8/1/40	208,637	220,952	0.019%
Federal Home Loan Mortgage	4	8/1/45	1,073,608	1,109,227	0.094%
Federal Home Loan Mortgage	6	9/1/37	1,558	1,715	0.000%
Federal Home Loan Mortgage	6	9/1/37	1,090	1,199	0.000%
Federal National Mortgage Assn.	4.5	10/1/20	10,523	10,721	0.001%
Federal National Mortgage Assn.	5	10/1/21	36,487	37,313	0.003%
Federal National Mortgage Assn.	4.5	10/1/26	119,022	122,423	0.010%
Federal National Mortgage Assn.	3	10/1/32	1,672,034	1,690,970	0.143%
Federal National Mortgage Assn.	6	10/1/34	147,732	160,237	0.014%
Federal National Mortgage Assn.	6.5	10/1/36	15,945	18,168	0.002%
Federal National Mortgage Assn.	6.5	10/1/37	74,050	83,857	0.007%
Federal National Mortgage Assn.	6	10/1/37	5,590	6,159	0.001%
Federal National Mortgage Assn.	3	10/1/37	2,074,984	2,095,964	0.178%
Federal National Mortgage Assn.	4.5	10/1/40	109,085	115,304	0.010%
Federal National Mortgage Assn.	3	10/1/42	326,916	327,187	0.028%
Federal National Mortgage Assn.	3	10/1/42	263,429	263,648	0.022%
Federal National Mortgage Assn.	3	10/1/42	771,703	772,345	0.066%
Federal National Mortgage Assn.	3	10/1/42	926,942	928,263	0.079%
Federal National Mortgage Assn.	4	10/1/45	204,327	211,313	0.018%
Federal National Mortgage Assn.	3	10/1/46	2,697,949	2,693,509	0.229%
Federal National Mortgage Assn.	3	10/1/46	2,789,346	2,783,877	0.236%
Federal National Mortgage Assn.	3	10/1/46	1,647,320	1,642,568	0.139%
Federal National Mortgage Assn.	3	10/1/46	739,907	738,002	0.063%
Federal National Mortgage Assn.	3	10/1/46	1,199,473	1,196,013	0.101%
Federal National Mortgage Assn.	3.5	11/1/25	59,260	60,755	0.005%
Federal National Mortgage Assn.	3.5	11/1/26	378,936	388,528	0.033%
Federal National Mortgage Assn.	3.5	11/1/32	783,258	802,974	0.068%
Federal National Mortgage Assn.	6	11/1/34	86,115	95,085	0.008%
Federal National Mortgage Assn.	6.5	11/1/35	1,327	1,466	0.000%
Federal National Mortgage Assn.	7	11/1/36	5,734	6,615	0.001%
Federal National Mortgage Assn.	3	11/1/36	791,659	798,719	0.068%
Federal National Mortgage Assn.	3	11/1/36	206,629	208,717	0.018%
Federal National Mortgage Assn.	6.5	11/1/36	10,656	12,213	0.001%
Federal National Mortgage Assn.	5.5	11/1/36	757	832	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	55,064	60,583	0.005%
Federal National Mortgage Assn.	6.5	11/1/37	9,020	10,112	0.001%
Federal National Mortgage Assn.	6	11/1/38	27,472	30,334	0.003%
Federal National Mortgage Assn.	4.5	11/1/39	87,843	92,836	0.008%
Federal National Mortgage Assn.	4	11/1/40	1,208,996	1,254,111	0.106%
Federal National Mortgage Assn.	4	11/1/40	532,849	552,697	0.047%
Federal National Mortgage Assn.	4	11/1/40	240,205	249,141	0.021%
Federal National Mortgage Assn.	4.5	11/1/40	1,716,757	1,809,806	0.154%
Federal National Mortgage Assn.	3.5	11/1/45	2,418,662	2,464,340	0.209%
Federal National Mortgage Assn.	3.5	11/1/45	504,177	513,699	0.044%
Federal National Mortgage Assn.	3.5	11/1/45	1,624,189	1,652,727	0.140%
Federal National Mortgage Assn.	3	11/1/45	207,638	207,232	0.018%
Federal National Mortgage Assn.	4	11/1/45	38,364	39,675	0.003%
Federal National Mortgage Assn.	3	11/1/46	1,232,361	1,229,188	0.104%
Federal National Mortgage Assn.	3	11/1/46	1,010,348	1,007,433	0.085%
Federal National Mortgage Assn.	3	11/1/46	967,477	964,341	0.082%
Federal National Mortgage Assn.	3	11/1/46	300,603	299,736	0.025%

Federal National Mortgage Assn.	3	11/1/46	221,157	220,793	0.019%
Federal National Mortgage Assn.	3	11/1/46	3,031,888	3,024,081	0.257%
Federal National Mortgage Assn.	3	11/1/46	340,146	339,586	0.029%
Federal National Mortgage Assn.	3	11/1/46	148,535	148,290	0.013%
Federal National Mortgage Assn.	4.5	11/1/47	1,358,560	1,444,445	0.123%
Federal National Mortgage Assn.	3	11/1/47	4,038,388	4,026,788	0.342%
Federal National Mortgage Assn.	3.5	11/1/47	1,650,759	1,676,810	0.142%
Federal National Mortgage Assn.	3	11/1/48	836,531	833,199	0.071%
Federal National Mortgage Assn.	4.5	11/1/48	2,549,729	2,666,176	0.226%
Federal National Mortgage Assn.	5	1/1/20	1,343	1,373	0.000%
Federal National Mortgage Assn.	3	1/1/27	6,890,000	6,952,811	0.590%
Federal National Mortgage Assn.	4.5	1/1/27	156,754	161,244	0.014%
Federal National Mortgage Assn.	6.5	1/1/32	7,094	8,057	0.001%
Federal National Mortgage Assn.	2.5	1/1/32	1,241,244	1,234,967	0.105%
Federal National Mortgage Assn.	5.5	1/1/35	81,774	89,955	0.008%
Federal National Mortgage Assn.	5.5	1/1/36	218,126	239,901	0.020%
Federal National Mortgage Assn.	6	1/1/36	5,361	5,869	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	594,006	611,022	0.052%
Federal National Mortgage Assn.	5.5	1/1/36	194,395	213,844	0.018%
Federal National Mortgage Assn.	6	1/1/37	108,102	118,913	0.010%
Federal National Mortgage Assn.	4.88	1/1/37	8,288	8,728	0.001%
Federal National Mortgage Assn.	4	1/1/41	914,075	948,168	0.080%
Federal National Mortgage Assn.	4	1/1/41	41,855	43,416	0.004%
Federal National Mortgage Assn.	4	1/1/41	42,387	43,968	0.004%
Federal National Mortgage Assn.	4	1/1/42	813,989	844,345	0.072%
Federal National Mortgage Assn.	3	1/1/43	1,890,000	1,880,033	0.160%
Federal National Mortgage Assn.	4	1/1/43	214,847	222,853	0.019%
Federal National Mortgage Assn.	3.5	1/1/44	1,161,092	1,183,656	0.100%
Federal National Mortgage Assn.	3.5	1/1/44	253,123	259,324	0.022%
Federal National Mortgage Assn.	3.5	1/1/44	4,411,756	4,497,447	0.382%
Federal National Mortgage Assn.	3.5	1/1/46	982,292	1,002,361	0.085%
Federal National Mortgage Assn.	3.5	1/1/46	516,982	526,066	0.045%
Federal National Mortgage Assn.	3.5	1/1/46	2,179,384	2,217,674	0.188%
Federal National Mortgage Assn.	4	1/1/46	1,082,542	1,119,556	0.095%
Federal National Mortgage Assn.	3.5	1/1/47	1,668,293	1,702,437	0.144%
Federal National Mortgage Assn.	3.5	1/1/47	3,056,668	3,106,448	0.264%
Federal National Mortgage Assn.	3	1/1/47	507,179	506,345	0.043%
Federal National Mortgage Assn.	4.5	12/1/20	1,493	1,519	0.000%
Federal National Mortgage Assn.	6	12/1/21	3,630	3,691	0.000%
Federal National Mortgage Assn.	7.5	12/1/30	949	1,055	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	47,830	54,400	0.005%
Federal National Mortgage Assn.	5.5	12/1/34	55,160	60,602	0.005%
Federal National Mortgage Assn.	6	12/1/35	187,838	207,401	0.018%
Federal National Mortgage Assn.	5.5	12/1/35	424,865	470,712	0.040%
Federal National Mortgage Assn.	5.5	12/1/38	95,307	104,861	0.009%
Federal National Mortgage Assn.	5.5	12/1/38	694	763	0.000%
Federal National Mortgage Assn.	5	12/1/39	27,077	29,205	0.002%
Federal National Mortgage Assn.	4	12/1/40	6,272	6,505	0.001%
Federal National Mortgage Assn.	3.5	12/1/41	16,761	17,128	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	2,356,599	2,398,007	0.203%
Federal National Mortgage Assn.	3.5	12/1/45	1,460,007	1,485,661	0.126%
Federal National Mortgage Assn.	3.5	12/1/45	3,735,579	3,794,088	0.322%
Federal National Mortgage Assn.	4	12/1/45	117,817	121,828	0.010%
Federal National Mortgage Assn.	4	12/1/45	1,421,085	1,489,243	0.126%
Federal National Mortgage Assn.	3	12/1/46	759,236	757,987	0.064%
Federal National Mortgage Assn.	3	12/1/46	1,110,174	1,108,346	0.094%
Federal National Mortgage Assn.	3	12/1/46	730,435	728,554	0.062%
Federal National Mortgage Assn.	3	12/1/46	1,109,380	1,107,726	0.094%
Federal National Mortgage Assn.	3.5	12/1/46	1,504,128	1,527,517	0.130%
Federal National Mortgage Assn.	3	12/1/46	798,004	795,949	0.068%
Federal National Mortgage Assn.	3	12/1/46	193,051	192,733	0.016%
Federal National Mortgage Assn.	3.5	12/1/47	21,962	22,278	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	2,786,249	2,830,068	0.240%
Federal National Mortgage Assn.	6	12/1/48	2,271,746	2,533,899	0.215%
Federal National Mortgage Assn.	5	12/1/48	2,658,507	2,814,507	0.239%
Federal National Mortgage Assn.	5	2/1/21	13,023	13,334	0.001%
Federal National Mortgage Assn.	7	2/1/24	900	968	0.000%
Federal National Mortgage Assn.	6	2/1/33	45,668	49,228	0.004%
Federal National Mortgage Assn.	6	2/1/34	45,390	50,095	0.004%
Federal National Mortgage Assn.	5	2/1/34	217,353	233,879	0.020%
Federal National Mortgage Assn.	3.5	2/1/35	65,978	67,868	0.006%
Federal National Mortgage Assn.	5.5	2/1/35	122,249	134,460	0.011%

Federal National Mortgage Assn.	5.5	2/1/35	92,695	102,709	0.009%
Federal National Mortgage Assn.	6	2/1/36	58,943	65,085	0.006%
Federal National Mortgage Assn.	5.5	2/1/36	77,262	85,013	0.007%
Federal National Mortgage Assn.	6	2/1/37	18,786	20,732	0.002%
Federal National Mortgage Assn.	5.5	2/1/40	4,594	5,021	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	251,645	266,062	0.023%
Federal National Mortgage Assn.	4	2/1/41	884,352	917,325	0.078%
Federal National Mortgage Assn.	4	2/1/41	124,817	129,472	0.011%
Federal National Mortgage Assn.	4	2/1/41	76,607	79,512	0.007%
Federal National Mortgage Assn.	4.5	2/1/46	1,460,070	1,547,194	0.131%
Federal National Mortgage Assn.	4	2/1/47	1,139,438	1,178,244	0.100%
Federal National Mortgage Assn.	3.5	2/1/47	1,146,967	1,165,587	0.099%
Federal National Mortgage Assn.	3.5	2/1/48	1,795,873	1,824,097	0.155%
Federal National Mortgage Assn.	5.5	3/1/21	1,437	1,455	0.000%
Federal National Mortgage Assn.	7.5	3/1/31	445	452	0.000%
Federal National Mortgage Assn.	6	3/1/36	54,927	60,592	0.005%
Federal National Mortgage Assn.	4	3/1/41	1,939,425	2,011,765	0.171%
Federal National Mortgage Assn.	4.5	3/1/41	75,078	79,379	0.007%
Federal National Mortgage Assn.	4	3/1/42	2,929,549	3,060,523	0.260%
Federal National Mortgage Assn.	3	3/1/43	1,591,752	1,595,772	0.135%
Federal National Mortgage Assn.	3.5	3/1/43	1,190,181	1,213,315	0.103%
Federal National Mortgage Assn.	3.5	3/1/44	203,539	208,294	0.018%
Federal National Mortgage Assn.	4	3/1/46	120,009	124,112	0.011%
Federal National Mortgage Assn.	3	3/1/46	1,775,909	1,772,283	0.150%
Federal National Mortgage Assn.	3.5	3/1/47	3,245,400	3,310,875	0.281%
Federal National Mortgage Assn.	4	3/1/47	3,520,752	3,638,924	0.309%
Federal National Mortgage Assn.	3.5	3/1/47	2,802,684	2,848,185	0.242%
Federal National Mortgage Assn.	3.5	3/1/48	3,674,123	3,734,268	0.317%
Federal National Mortgage Assn.	5	4/1/21	214	219	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	68,625	70,593	0.006%
Federal National Mortgage Assn.	7	4/1/32	1,105	1,271	0.000%
Federal National Mortgage Assn.	3	4/1/33	2,499,798	2,522,864	0.214%
Federal National Mortgage Assn.	6	4/1/35	5,449	6,017	0.001%
Federal National Mortgage Assn.	6	4/1/36	33,509	37,001	0.003%
Federal National Mortgage Assn.	6.5	4/1/37	719	794	0.000%
Federal National Mortgage Assn.	5	4/1/40	23,890	25,771	0.002%
Federal National Mortgage Assn.	5	4/1/41	142,195	153,394	0.013%
Federal National Mortgage Assn.	3.5	4/1/45	436,140	444,376	0.038%
Federal National Mortgage Assn.	3.5	4/1/47	1,267,700	1,288,215	0.109%
Federal National Mortgage Assn.	6	5/1/21	16,185	16,514	0.001%
Federal National Mortgage Assn.	2.5	5/1/30	66,555	66,280	0.006%
Federal National Mortgage Assn.	6.5	5/1/31	2,172	2,399	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	624,407	622,040	0.053%
Federal National Mortgage Assn.	3.5	5/1/33	2,926,427	2,994,214	0.254%
Federal National Mortgage Assn.	5.5	5/1/36	19,290	21,218	0.002%
Federal National Mortgage Assn.	5	5/1/40	394,111	425,044	0.036%
Federal National Mortgage Assn.	3	5/1/43	159,253	159,532	0.014%
Federal National Mortgage Assn.	3	5/1/43	42,177	42,212	0.004%
Federal National Mortgage Assn.	5.5	5/1/44	4,602,161	5,055,819	0.429%
Federal National Mortgage Assn.	4	5/1/47	2,368,071	2,459,256	0.209%
Federal National Mortgage Assn.	3.5	5/1/47	465,718	472,306	0.040%
Federal National Mortgage Assn.	4.5	5/1/48	3,590,610	3,820,694	0.324%
Federal National Mortgage Assn.	4.5	5/1/48	3,304,144	3,456,782	0.293%
Federal National Mortgage Assn.	5	5/1/48	849,589	898,596	0.076%
Federal National Mortgage Assn.	2.5	6/1/32	4,579,902	4,554,367	0.386%
Federal National Mortgage Assn.	6	6/1/35	80,919	89,170	0.008%
Federal National Mortgage Assn.	6.5	6/1/36	80,143	90,134	0.008%
Federal National Mortgage Assn.	6.5	6/1/37	15,335	16,937	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	38,713	39,464	0.003%
Federal National Mortgage Assn.	3.5	6/1/42	54,891	55,961	0.005%
Federal National Mortgage Assn.	3.5	6/1/43	127,790	130,792	0.011%
Federal National Mortgage Assn.	4	6/1/45	3,231,311	3,341,974	0.284%
Federal National Mortgage Assn.	3.5	6/1/46	910,046	936,103	0.079%
Federal National Mortgage Assn.	3.5	6/1/46	220,833	225,339	0.019%
Federal National Mortgage Assn.	4	6/1/48	7,866,535	8,111,872	0.688%
Federal National Mortgage Assn.	5	7/1/20	2,511	2,567	0.000%
Federal National Mortgage Assn.	5.5	7/1/21	4,706	4,767	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	23,598	26,648	0.002%
Federal National Mortgage Assn.	7	7/1/32	9,248	9,408	0.001%
Federal National Mortgage Assn.	4.29	7/1/35	17,480	18,175	0.002%
Federal National Mortgage Assn.	4.32	7/1/36	39,460	41,169	0.003%
Federal National Mortgage Assn.	5.5	7/1/36	6,299	6,929	0.001%

Federal National Mortgage Assn.	4.5	7/1/39	80,690	85,273	0.007%
Federal National Mortgage Assn.	5	7/1/41	152,811	164,723	0.014%
Federal National Mortgage Assn.	3.5	7/1/42	415,864	423,928	0.036%
Federal National Mortgage Assn.	3.5	7/1/42	50,865	51,854	0.004%
Federal National Mortgage Assn.	3.5	7/1/43	1,145,943	1,172,885	0.100%
Federal National Mortgage Assn.	3.5	7/1/45	422,408	430,385	0.037%
Federal National Mortgage Assn.	3.5	7/1/47	584,330	595,273	0.051%
Federal National Mortgage Assn.	4	7/1/48	4,956,861	5,110,692	0.434%
Federal National Mortgage Assn.	5.5	8/1/21	3,457	3,502	0.000%
Federal National Mortgage Assn.	6	8/1/21	962	974	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	338	344	0.000%
Federal National Mortgage Assn.	2	8/1/28	642,548	632,441	0.054%
Federal National Mortgage Assn.	7	8/1/31	2,395	2,729	0.000%
Federal National Mortgage Assn.	6	8/1/34	87,966	97,085	0.008%
Federal National Mortgage Assn.	5.5	8/1/37	115,874	127,491	0.011%
Federal National Mortgage Assn.	6.5	8/1/37	6,356	7,019	0.001%
Federal National Mortgage Assn.	6.5	8/1/37	9,748	10,766	0.001%
Federal National Mortgage Assn.	6.5	8/1/38	95,868	108,524	0.009%
Federal National Mortgage Assn.	6.5	8/1/38	15,181	16,767	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	109,129	115,330	0.010%
Federal National Mortgage Assn.	5	8/1/40	21,487	23,179	0.002%
Federal National Mortgage Assn.	5	8/1/40	22,026	23,761	0.002%
Federal National Mortgage Assn.	5	8/1/40	58,916	63,556	0.005%
Federal National Mortgage Assn.	4	8/1/42	169,699	176,028	0.015%
Federal National Mortgage Assn.	3.5	8/1/42	97,548	99,447	0.008%
Federal National Mortgage Assn.	3	8/1/43	2,151,641	2,153,431	0.183%
Federal National Mortgage Assn.	3.5	8/1/45	1,991,947	2,029,563	0.172%
Federal National Mortgage Assn.	3.5	8/1/46	3,326,734	3,394,449	0.288%
Federal National Mortgage Assn.	2.5	8/1/46	1,509,122	1,467,173	0.124%
Federal National Mortgage Assn.	4	8/1/47	5,114,124	5,295,392	0.449%
Federal National Mortgage Assn.	3	8/1/47	2,356,901	2,353,021	0.200%
Federal National Mortgage Assn.	3.5	8/1/47	359,568	367,142	0.031%
Federal National Mortgage Assn.	4	8/1/47	1,887,835	1,951,202	0.166%
Federal National Mortgage Assn.	5	8/1/48	1,752,507	1,852,670	0.157%
Federal National Mortgage Assn.	5	9/1/19	1,421	1,453	0.000%
Federal National Mortgage Assn.	5.5	9/1/19	859	858	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	265	269	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	369	373	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	854	867	0.000%
Federal National Mortgage Assn.	5	9/1/22	50,746	51,895	0.004%
Federal National Mortgage Assn.	3	9/1/33	859,651	869,921	0.074%
Federal National Mortgage Assn.	4.5	9/1/35	677,030	715,950	0.061%
Federal National Mortgage Assn.	4.13	9/1/36	89	90	0.000%
Federal National Mortgage Assn.	4.43	9/1/37	12,199	12,700	0.001%
Federal National Mortgage Assn.	6.5	9/1/38	10,220	11,886	0.001%
Federal National Mortgage Assn.	6	9/1/38	326,563	360,586	0.031%
Federal National Mortgage Assn.	6	9/1/39	167,276	184,493	0.016%
Federal National Mortgage Assn.	5	9/1/40	633,395	683,272	0.058%
Federal National Mortgage Assn.	3.5	9/1/43	444,772	454,886	0.039%
Federal National Mortgage Assn.	4	9/1/45	109,202	112,935	0.010%
Federal National Mortgage Assn.	4	9/1/46	81,139	83,911	0.007%
Federal National Mortgage Assn.	4.5	9/1/46	1,362,195	1,439,352	0.122%
Federal National Mortgage Assn.	4	9/1/46	2,277,157	2,353,873	0.200%
Federal National Mortgage Assn.	4.5	9/1/46	564,737	595,403	0.051%
Federal National Mortgage Assn.	5	9/1/48	1,998,783	2,116,067	0.180%
Federal National Mortgage Association	6.63	11/15/30	500,000	689,053	0.058%
Federal National Mortgage Association	6.25	5/15/29	342,000	450,151	0.038%
Federal National Mortgage Association	1.25	8/17/21	2,350,000	2,293,869	0.195%
Federal National Mortgage Association	1	8/28/19	3,400,000	3,379,763	0.287%
Federal Realty Investment Trust	2.75	6/1/23	1,000,000	985,584	0.084%
Fidelity National Financial	4.5	8/15/28	1,615,000	1,634,458	0.139%
Fidelity National Information Services	4.25	5/15/28	1,745,000	1,792,574	0.152%
Fifth Third Bank/Cincinnati OH	3.35	7/26/21	2,065,000	2,086,334	0.177%
First American Financial	4.6	11/15/24	390,000	403,862	0.034%
FirstEnergy Transmission	4.35	1/15/25	775,000	807,083	0.068%
Florida Gas Transmission	3.88	7/15/22	435,000	442,108	0.038%
FNMA 15YR	4.5	4/1/19	1,388	1,412	0.000%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	2,745,000	2,783,313	0.236%
Ford Motor Credit	3.47	4/5/21	340,000	336,546	0.029%
Fox	4.03	1/25/24	595,000	616,487	0.052%
Freddie Mac Multifamily Structured PTCs	2.41	1/25/21	174,822	174,220	0.015%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	1,649,625	1,629,089	0.138%



Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	722,477	736,183	0.062%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	1,440,933	1,426,756	0.121%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	263,336	263,735	0.022%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	987,872	971,988	0.082%
Freddie Mac REMICS	4	11/15/36	29,322	29,918	0.003%
Freddie Mac Structured Agency Credit Risk debt Notes	5.09	12/25/27	432,001	437,389	0.037%
Freddie Mac Structured Agency Credit Risk debt Notes	3.29	3/25/29	10,888	10,888	0.001%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	1,065,601	1,064,560	0.090%
Freddie Mac Structured Agency Credit Risk debt Notes	2.94	7/25/30	1,454,756	1,448,106	0.123%
Freddie Mac Structured Agency Credit Risk debt Notes	5.24	9/25/28	254,532	258,273	0.022%
Fresnillo	5.5	11/13/23	300,000	316,878	0.027%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	582,469	578,603	0.049%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	2,106,911	2,121,325	0.180%
GATX	4.35	2/15/24	2,355,000	2,429,166	0.206%
GATX	2.6	3/30/20	95,000	94,662	0.008%
GATX	4.85	6/1/21	650,000	671,176	0.057%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	1,029,000	1,016,069	0.086%
General Dynamics	2.88	5/11/20	2,310,000	2,317,431	0.197%
General Electric	4.65	10/17/21	86,000	89,150	0.008%
General Electric	5.5	1/8/20	115,000	117,231	0.010%
General Electric	2.2	1/9/20	178,000	177,034	0.015%
General Electric	3.1	1/9/23	1,750,000	1,738,053	0.147%
General Electric	6.75	3/15/32	378,000	436,526	0.037%
General Motors	4	4/1/25	1,090,000	1,076,201	0.091%
General Motors Financial	3.15	1/15/20	520,000	520,428	0.044%
General Motors Financial	4.2	11/6/21	2,235,000	2,278,131	0.193%
Georgetown University	4.32	4/1/49	1,475,000	1,618,764	0.137%
Gilead Sciences	3.25	9/1/22	600,000	611,440	0.052%
GMF Floorplan Owner Revolving Trust	2.22	1/18/22	735,000	731,521	0.062%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	1,195,000	1,199,702	0.102%
Goldcorp	3.63	6/9/21	595,000	600,472	0.051%
Goldman Sachs	6.75	10/1/37	455,000	554,756	0.047%
Goldman Sachs	4.25	10/21/25	795,000	814,567	0.069%
Goldman Sachs	3.5	1/23/25	750,000	749,523	0.064%
Goldman Sachs	3	4/26/22	3,350,000	3,339,571	0.283%
Goldman Sachs	3.27	9/29/25	1,900,000	1,873,731	0.159%
Government National Mortgage Assn.	7.5	10/15/25	582	598	0.000%
Government National Mortgage Assn.	7.5	10/15/25	1,464	1,558	0.000%
Government National Mortgage Assn.	3.5	10/20/44	110,655	113,331	0.010%
Government National Mortgage Assn.	3.5	10/20/45	103,554	105,970	0.009%
Government National Mortgage Assn.	3.5	10/20/45	138,873	142,091	0.012%
Government National Mortgage Assn.	3	10/20/46	2,446,640	2,462,895	0.209%
Government National Mortgage Assn.	5	10/20/47	571,883	607,068	0.052%
Government National Mortgage Assn.	5	10/20/48	1,682,363	1,761,428	0.149%
Government National Mortgage Assn.	7.5	11/15/25	6,350	6,407	0.001%
Government National Mortgage Assn.	4.5	11/20/39	55,184	58,133	0.005%
Government National Mortgage Assn.	4.5	11/20/40	867,362	913,263	0.077%
Government National Mortgage Assn.	3.5	11/20/42	11,223	11,473	0.001%
Government National Mortgage Assn.	3	11/20/46	859,304	865,013	0.073%
Government National Mortgage Assn.	3	11/20/46	9,316,949	9,378,838	0.796%
Government National Mortgage Assn.	3	11/20/46	892,310	898,103	0.076%
Government National Mortgage Assn.	5	11/20/47	285,439	301,870	0.026%
Government National Mortgage Assn.	4	11/20/48	2,833,969	2,928,227	0.248%
Government National Mortgage Assn.	8	1/15/26	7,012	7,518	0.001%
Government National Mortgage Assn.	7.5	1/15/32	38,902	40,197	0.003%
Government National Mortgage Assn.	4.5	1/20/41	724,494	762,854	0.065%
Government National Mortgage Assn.	4	1/20/46	1,156,352	1,198,709	0.102%
Government National Mortgage Assn.	3.5	1/20/46	30,948	31,657	0.003%
Government National Mortgage Assn.	5	1/20/48	2,624,519	2,742,663	0.233%
Government National Mortgage Assn.	5.5	1/20/49	234,065	247,585	0.021%
Government National Mortgage Assn.	7.5	12/15/27	399	400	0.000%
Government National Mortgage Assn.	7	12/15/28	625	639	0.000%
Government National Mortgage Assn.	6.5	12/20/33	1,074	1,234	0.000%
Government National Mortgage Assn.	3.5	12/20/42	1,424,726	1,460,970	0.124%
Government National Mortgage Assn.	4.5	12/20/45	8,529	8,971	0.001%
Government National Mortgage Assn.	5	12/20/47	1,429,682	1,503,628	0.128%
Government National Mortgage Assn.	4.5	12/20/48	552,286	576,140	0.049%
Government National Mortgage Assn.	5.5	12/20/48	325,417	344,212	0.029%
Government National Mortgage Assn.	4	2/15/41	178,915	186,021	0.016%
Government National Mortgage Assn.	3.5	2/15/45	142,829	146,324	0.012%
Government National Mortgage Assn.	5.5	2/20/34	266,080	291,689	0.025%
Government National Mortgage Assn.	5.5	2/20/36	17,791	19,433	0.002%

Government National Mortgage Assn.	3.5	2/20/43	156,524	161,186	0.014%
Government National Mortgage Assn.	4	2/20/44	215,398	224,076	0.019%
Government National Mortgage Assn.	3.5	2/20/45	81,198	83,057	0.007%
Government National Mortgage Assn.	3.5	2/20/46	332,777	340,361	0.029%
Government National Mortgage Assn.	3.5	2/20/46	408,563	418,780	0.036%
Government National Mortgage Assn.	5	2/20/48	1,676,532	1,756,425	0.149%
Government National Mortgage Assn.	3.5	2/20/48	4,486,105	4,578,505	0.388%
Government National Mortgage Assn.	3.5	2/20/49	3,960,088	4,048,456	0.343%
Government National Mortgage Assn.	4	3/15/41	238,730	248,179	0.021%
Government National Mortgage Assn.	4.5	3/20/41	59,764	62,928	0.005%
Government National Mortgage Assn.	5	3/20/41	605,332	647,558	0.055%
Government National Mortgage Assn.	3.5	3/20/43	324,606	331,638	0.028%
Government National Mortgage Assn.	4.5	3/20/47	605,448	634,285	0.054%
Government National Mortgage Assn.	5.5	3/20/48	669,604	707,876	0.060%
Government National Mortgage Assn.	5.5	3/20/49	579,000	612,606	0.052%
Government National Mortgage Assn.	6	4/15/36	23,355	26,250	0.002%
Government National Mortgage Assn.	3.5	4/20/45	20,382	20,847	0.002%
Government National Mortgage Assn.	3	4/20/46	253,160	254,841	0.022%
Government National Mortgage Assn.	3.5	4/20/46	836,741	856,714	0.073%
Government National Mortgage Assn.	3	4/20/47	1,714,076	1,724,678	0.146%
Government National Mortgage Assn.	3.5	4/20/48	882,741	902,542	0.077%
Government National Mortgage Assn.	3.5	5/20/43	48,999	50,245	0.004%
Government National Mortgage Assn.	3.5	5/20/45	42,881	43,814	0.004%
Government National Mortgage Assn.	3.5	5/20/45	95,827	98,025	0.008%
Government National Mortgage Assn.	4	5/20/46	418,360	433,661	0.037%
Government National Mortgage Assn.	3.5	5/20/46	22,733	23,251	0.002%
Government National Mortgage Assn.	3.5	5/20/46	17,556	17,957	0.002%
Government National Mortgage Assn.	3.5	5/20/46	5,381	5,504	0.000%
Government National Mortgage Assn.	4	5/20/47	5,008,727	5,175,318	0.439%
Government National Mortgage Assn.	5.5	5/20/48	1,896,249	2,004,631	0.170%
Government National Mortgage Assn.	5	5/20/48	260,346	278,501	0.024%
Government National Mortgage Assn.	7	6/15/31	6,232	7,225	0.001%
Government National Mortgage Assn.	4.5	6/15/39	137,589	145,252	0.012%
Government National Mortgage Assn.	3.5	6/20/43	1,137,653	1,166,595	0.099%
Government National Mortgage Assn.	3.5	6/20/43	175,451	179,573	0.015%
Government National Mortgage Assn.	3.5	6/20/46	32,767	33,549	0.003%
Government National Mortgage Assn.	5	6/20/48	302,263	323,322	0.027%
Government National Mortgage Assn.	3	7/15/43	13,421	13,531	0.001%
Government National Mortgage Assn.	3.5	7/20/42	1,256,164	1,288,129	0.109%
Government National Mortgage Assn.	4	7/20/42	447,156	465,656	0.040%
Government National Mortgage Assn.	3.5	7/20/43	728,636	747,175	0.063%
Government National Mortgage Assn.	4.5	7/20/45	601,098	629,438	0.053%
Government National Mortgage Assn.	3	7/20/46	4,825,083	4,857,144	0.412%
Government National Mortgage Assn.	5	7/20/47	1,506,778	1,585,211	0.134%
Government National Mortgage Assn.	3	7/20/47	584,134	587,486	0.050%
Government National Mortgage Assn.	4	7/20/47	1,187,173	1,227,037	0.104%
Government National Mortgage Assn.	4.5	7/20/47	1,355,491	1,408,073	0.119%
Government National Mortgage Assn.	4.5	7/20/48	4,870,045	5,058,965	0.429%
Government National Mortgage Assn.	5	7/20/48	108,975	116,610	0.010%
Government National Mortgage Assn.	7.5	8/15/25	888	899	0.000%
Government National Mortgage Assn.	6	8/15/33	5,701	6,409	0.001%
Government National Mortgage Assn.	5.5	8/20/34	31,513	34,547	0.003%
Government National Mortgage Assn.	3.5	8/20/42	153,946	157,864	0.013%
Government National Mortgage Assn.	3	8/20/46	4,382,631	4,414,453	0.375%
Government National Mortgage Assn.	4	8/20/47	3,094,242	3,197,157	0.271%
Government National Mortgage Assn.	4.5	8/20/47	2,795,172	2,903,603	0.246%
Government National Mortgage Assn.	5	8/20/47	222,603	234,191	0.020%
Government National Mortgage Assn.	3.5	8/20/48	1,669,263	1,706,534	0.145%
Government National Mortgage Assn.	5	8/20/48	1,643,034	1,722,965	0.146%
Government National Mortgage Assn.	5	9/15/39	220,774	237,060	0.020%
Government National Mortgage Assn.	3.5	9/15/41	1,080,146	1,109,335	0.094%
Government National Mortgage Assn.	3	9/15/42	486,041	490,019	0.042%
Government National Mortgage Assn.	4.5	9/20/40	229,091	241,159	0.020%
Government National Mortgage Assn.	3.5	9/20/43	391,434	401,395	0.034%
Government National Mortgage Assn.	3.5	9/20/46	771,198	789,622	0.067%
Government National Mortgage Assn.	5	9/20/47	1,491,648	1,569,293	0.133%
Government National Mortgage Assn.	4.5	9/20/48	554,062	575,652	0.049%
Government National Mortgage Assn.	5	9/20/48	5,065,706	5,317,448	0.451%
Government National Mortgage Assn.	4.5	9/20/48	1,795,691	1,890,018	0.160%
Government National Mortgage Association	3	11/20/47	517,590	516,338	0.044%
Government National Mortgage Association	3	12/20/47	641,618	642,713	0.055%
Government National Mortgage Association	2.94	2/20/49	827,124	826,337	0.070%

Government National Mortgage Association	2.94	2/20/49	648,563	647,947	0.055%
Government National Mortgage Association	2.79	9/20/48	680,078	674,472	0.057%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	145,009	144,626	0.012%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	280,000	279,562	0.024%
GS Mortgage Securities Trust 2014-GC24	1.51	9/10/47	81,189	81,019	0.007%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	740,000	782,708	0.066%
Hackensack Meridian Health	4.21	7/1/48	1,680,000	1,785,894	0.152%
Hardee s Funding	4.25	6/20/48	542,275	548,555	0.047%
Hardee s Funding	4.96	6/20/48	1,333,300	1,400,592	0.119%
Harley-Davidson Financial Services	3.55	5/21/21	1,725,000	1,724,098	0.146%
Harris	3.83	4/27/25	295,000	301,422	0.026%
Healthcare Realty Trust	3.63	1/15/28	605,000	588,677	0.050%
Heathrow Funding	4.88	7/15/21	1,120,000	1,155,086	0.098%
High Street Funding Trust I	4.11	2/15/28	1,100,000	1,115,191	0.095%
Highwoods Realty	3.63	1/15/23	880,000	883,485	0.075%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	959,043	968,456	0.082%
HSBC Bank USA NA/New York NY	5.88	11/1/34	550,000	656,533	0.056%
HSBC Holdings	3.26	3/13/23	1,000,000	1,002,894	0.085%
Huntington Auto Trust	1.59	11/16/20	167,325	166,976	0.014%
Hyatt Hotels	3.38	7/15/23	185,000	185,094	0.016%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	600,000	601,517	0.051%
Hyundai Capital America	3.45	3/12/21	1,925,000	1,930,257	0.164%
Illinois State Toll Highway Authority	6.18	1/1/34	295,000	380,046	0.032%
Indiana University Health Inc Obligated	3.97	11/1/48	1,030,000	1,072,205	0.091%
Indonesia Government International Bond	4.88	5/5/21	700,000	726,663	0.062%
Ing Groep	3.15	3/29/22	330,000	330,425	0.028%
Inland Valley development Agency	5.5	3/1/33	250,000	276,870	0.023%
Intercontinental Exchange	2.75	12/1/20	475,000	475,640	0.040%
Intercontinental Exchange	3.45	9/21/23	1,145,000	1,171,728	0.099%
International Business Machines	8.38	11/1/19	100,000	103,220	0.009%
Interpublic Group of	3.5	10/1/20	230,000	231,752	0.020%
Interpublic Group of	4.2	4/15/24	820,000	842,038	0.071%
Intesa Sanpaolo	3.38	1/12/23	375,000	366,055	0.031%
Intesa Sanpaolo	3.13	7/14/22	1,055,000	1,026,359	0.087%
Jimmy Johns Funding	3.61	7/30/47	231,475	231,595	0.020%
John deere Capital	2.35	1/8/21	545,000	542,595	0.046%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.72	3/15/50	1,545,000	1,601,792	0.136%
JPMorgan Chase	2.95	10/1/26	980,000	957,925	0.081%
JPMorgan Chase	3.78	2/1/28	990,000	1,010,201	0.086%
JPMorgan Chase	6.3	4/23/19	295,000	295,608	0.025%
JPMorgan Chase	3.56	4/23/24	1,250,000	1,269,561	0.108%
JPMorgan Chase	4.63	5/10/21	900,000	933,810	0.079%
JPMorgan Chase	3.38	5/1/23	2,055,000	2,074,796	0.176%
JPMorgan Chase	3.88	7/24/38	1,380,000	1,355,473	0.115%
Kaiser Foundation Hospitals	3.5	4/1/22	445,000	456,029	0.039%
Kansas City Southern	3	5/15/23	340,000	338,801	0.029%
Kansas Gas & Electric	6.7	6/15/19	155,000	155,973	0.013%
Keurig Dr Pepper	3.55	5/25/21	920,000	930,031	0.079%
Keurig Dr Pepper	2.55	9/15/26	450,000	410,443	0.035%
KeyBank NA/Cleveland OH	3.35	6/15/21	1,775,000	1,798,913	0.153%
KeyCorp	2.9	9/15/20	1,220,000	1,223,511	0.104%
Keysight Technologies	3.3	10/30/19	1,200,000	1,200,256	0.102%
Keysight Technologies	4.55	10/30/24	1,427,000	1,484,579	0.126%
Kilroy Realty	4.38	10/1/25	335,000	346,168	0.029%
Kilroy Realty	3.45	12/15/24	750,000	742,263	0.063%
Kraft Heinz Foods	4	6/15/23	1,600,000	1,646,643	0.140%
Kreditanstalt fuer Wiederaufbau	4	1/27/20	525,000	531,778	0.045%
Kreditanstalt fuer Wiederaufbau	2.13	3/7/22	1,600,000	1,591,893	0.135%
Kreditanstalt fuer Wiederaufbau	2.75	7/15/20	1,606,000	1,613,328	0.137%
Liberty Mutual	4.85	8/1/44	1,350,000	1,371,102	0.116%
Lincoln National	3.8	3/1/28	1,205,000	1,215,970	0.103%
Lockheed Martin	4.07	12/15/42	184,000	186,809	0.016%
Lockheed Martin	3.6	3/1/35	240,000	236,284	0.020%
LYB International Finance II BV	3.5	3/2/27	1,000,000	958,750	0.081%
Magellan Midstream Partners	4.25	2/1/21	325,000	332,721	0.028%
Manufacturers & Traders Trust	3.4	8/17/27	250,000	254,351	0.022%
Markel	7.13	9/30/19	425,000	433,336	0.037%
Marsh & McLennan	3.3	3/14/23	210,000	213,013	0.018%
Marsh & McLennan	3.5	6/3/24	1,895,000	1,932,891	0.164%
MassMutual Global Funding II	2.35	4/9/19	900,000	899,972	0.076%
McKesson	3.65	11/30/20	1,230,000	1,246,698	0.106%
Mead Johnson Nutrition	4.13	11/15/25	105,000	111,381	0.009%

Mead Johnson Nutrition	4.6	6/1/44	250,000	274,993	0.023%
Memorial Sloan-Kettering Cancer Center	4.2	7/1/55	600,000	635,988	0.054%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	2,179,214	2,207,714	0.187%
Metropolitan Edison	4.3	1/15/29	2,300,000	2,410,099	0.204%
Metropolitan Life Global Funding I	3.45	10/9/21	1,635,000	1,648,518	0.140%
Metropolitan Transportation Authority	7.34	11/15/39	145,000	216,761	0.018%
Metropolitan Transportation Authority	5.87	11/15/39	500,000	615,775	0.052%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	460,000	580,400	0.049%
Mexico Government International Bond	4.13	1/21/26	705,000	722,008	0.061%
Mexico Government International Bond	8	9/24/22	300,000	348,750	0.030%
Microchip Technology	3.92	6/1/21	460,000	464,032	0.039%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	1,765,000	1,816,201	0.154%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	102,863	101,947	0.009%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	1,079,401	1,075,482	0.091%
Mississippi Power	3.95	3/30/28	895,000	904,363	0.077%
Mitsubishi Ufj Financial	3.54	7/26/21	2,640,000	2,679,233	0.227%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	815,000	808,911	0.069%
Morgan Stanley	4.3	1/27/45	750,000	761,748	0.065%
Morgan Stanley	4.1	5/22/23	1,290,000	1,328,001	0.113%
Morgan Stanley	3.97	7/22/38	815,000	796,411	0.068%
Morgan Stanley	2.38	7/23/19	450,000	449,942	0.038%
Morgan Stanley	3.13	7/27/26	2,000,000	1,949,162	0.165%
Morgan Stanley	6.25	8/9/26	175,000	202,981	0.017%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	660,000	680,213	0.058%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	1,380,000	1,442,293	0.122%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	300,000	294,187	0.025%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	700,000	728,595	0.062%
M&T Bank	3.55	7/26/23	2,140,000	2,207,301	0.187%
Municipal Electric Authority of Georgia	6.66	4/1/57	1,816,000	2,182,778	0.185%
MVW Owner Trust 2014-1	2.25	9/22/31	66,123	65,367	0.006%
Nabors Industries	5.5	1/15/23	400,000	382,000	0.032%
National Rural Utilities Cooperative Finance	2.9	3/15/21	2,100,000	2,108,398	0.179%
Nevada Power	6.65	4/1/36	400,000	520,525	0.044%
New Jersey Turnpike Authority	7.41	1/1/40	1,000,000	1,502,020	0.127%
New York Life Global Funding	1.5	10/24/19	1,220,000	1,213,264	0.103%
New York Life Global Funding	3.25	8/6/21	1,645,000	1,665,155	0.141%
New York State dormitory Authority	3.88	7/1/46	950,000	950,798	0.081%
NiSource	3.95	3/30/48	1,000,000	948,712	0.080%
NiSource	3.49	5/15/27	695,000	692,474	0.059%
NiSource	3.65	6/15/23	1,790,000	1,827,654	0.155%
Norfolk Southern	5.59	5/17/25	48,000	53,819	0.005%
Northwell Healthcare	3.98	11/1/46	1,275,000	1,235,335	0.105%
Nucor	3.95	5/1/28	1,385,000	1,436,871	0.122%
Nutrien	4	12/15/26	505,000	511,690	0.043%
Occidental Petroleum	3	2/15/27	1,475,000	1,470,712	0.125%
Octagon Investment Partners XXIII	3.64	7/15/27	850,000	841,690	0.071%
Ohio Power	5.38	10/1/21	450,000	478,589	0.041%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	460,000	464,129	0.039%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	695,000	689,382	0.058%
Omnicom Group Inc / Omnicom Capital	3.63	5/1/22	760,000	771,745	0.065%
O Reilly Automotive	4.88	1/14/21	700,000	721,412	0.061%
OZLM VIII	3.63	10/17/29	1,645,000	1,637,993	0.139%
OZLM VIII	4.26	10/17/29	1,095,000	1,089,006	0.092%
PACCAR Financial	1.95	2/27/20	540,000	536,755	0.046%
PACCAR Financial	3.1	5/10/21	1,485,000	1,496,383	0.127%
PacifiCorp	6.25	10/15/37	90,000	114,682	0.010%
PacifiCorp	4.13	1/15/49	1,400,000	1,442,685	0.122%
Packaging Corp of America	4.5	11/1/23	185,000	195,480	0.017%
Packaging Corp of America	2.45	12/15/20	415,000	411,937	0.035%
Packaging Corp of America	3.65	9/15/24	370,000	364,752	0.031%
Partners Healthcare System	3.44	7/1/21	700,000	712,380	0.060%
Peco Energy	5.95	10/1/36	150,000	186,347	0.016%
Pertamina Persero PT	4.3	5/20/23	650,000	669,989	0.057%
Perusahaan Gas Negara Persero	5.13	5/16/24	405,000	427,115	0.036%
Petroleos Mexicanos	3.5	1/30/23	1,365,000	1,307,124	0.111%
Petroleos Mexicanos	6.38	2/4/21	265,000	275,468	0.023%
Petroleos Mexicanos	5.38	3/13/22	300,000	307,200	0.026%
Petroleos Mexicanos	6	3/5/20	859,000	879,788	0.075%
Philadelphia Authority for Industrial development	3.96	4/15/26	680,000	699,645	0.059%
Planet Fitness Master Issuer	4.26	9/5/48	2,502,425	2,542,814	0.216%
PNC Bank NA	3.5	6/8/23	2,025,000	2,080,001	0.176%
PNC Financial Services	6.7	6/10/19	300,000	302,248	0.026%

President & Fellows of Harvard College	3.62	10/1/37	385,000	388,595	0.033%
Pricoa Global Funding I	3.45	9/1/23	2,150,000	2,201,200	0.187%
Pricoa Global Funding I	1.45	9/13/19	620,000	616,368	0.052%
Principal Financial	3.4	5/15/25	1,215,000	1,220,725	0.104%
Province of Alberta Canada	1.9	12/6/19	2,000,000	1,990,368	0.169%
Province of Alberta Canada	3.3	3/15/28	1,605,000	1,665,475	0.141%
Province of New Brunswick Canada	3.63	2/24/28	2,545,000	2,682,249	0.228%
Province of Ontario Canada	2.4	2/8/22	2,000,000	1,995,522	0.169%
Province of Quebec Canada	2.75	8/25/21	1,350,000	1,359,212	0.115%
Province of Quebec Canada	7.5	9/15/29	104,000	146,738	0.012%
Public Service Electric & Gas	5.7	12/1/36	180,000	217,723	0.018%
QVC	4.45	2/15/25	70,000	69,920	0.006%
QVC	4.38	3/15/23	2,020,000	2,043,626	0.173%
QVC	4.85	4/1/24	840,000	857,120	0.073%
Raymond James Financial	3.63	9/15/26	100,000	99,211	0.008%
Raytheon	7.2	8/15/27	200,000	258,593	0.022%
Regency Centers	3.6	2/1/27	350,000	346,184	0.029%
Regency Centers	4.13	3/15/28	510,000	523,582	0.044%
Reinsurance Group of America	5	6/1/21	905,000	941,350	0.080%
REI - SECURITY LENDING COLLATERAL			2,887,595	28,875,954	2.450%
RELX Capital	3.5	3/16/23	530,000	534,638	0.045%
Republic of Poland Government International Bond	3.25	4/6/26	845,000	859,457	0.073%
Republic of South Africa Government International Bond	5.5	3/9/20	575,000	585,126	0.050%
Republic Services	3.38	11/15/27	585,000	588,625	0.050%
Republic Services	5.5	9/15/19	240,000	242,499	0.021%
RETL 2019-RVP	3.63	3/15/36	1,215,000	1,215,000	0.103%
Rogers Communications	3.63	12/15/25	335,000	343,690	0.029%
Roper Technologies	3	12/15/20	295,000	295,011	0.025%
Roper Technologies	3.8	12/15/26	660,000	663,854	0.056%
Royal Bank Of Scotland	4.52	6/25/24	2,050,000	2,094,020	0.178%
Sabine Pass Liquefaction	4.2	3/15/28	795,000	801,559	0.068%
San Diego County Water Authority	6.14	5/1/49	275,000	379,506	0.032%
San Diego Gas & Electric	6.13	9/15/37	170,000	202,011	0.017%
San Jose Redevelopment Agency Successor Agency	3.38	8/1/34	610,000	609,475	0.052%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	1,300,000	1,306,268	0.111%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	1,300,000	1,308,524	0.111%
Santander Drive Auto Receivables Trust 2018-2	3.03	9/15/22	820,000	821,441	0.070%
Santander UK	3.75	11/15/21	2,310,000	2,355,258	0.200%
Santander UK	5	11/7/23	200,000	204,759	0.017%
SBA Tower Trust	2.9	10/15/19	855,000	854,263	0.072%
Schlumberger Holdings	3.75	5/1/24	1,065,000	1,080,980	0.092%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	320,000	307,338	0.026%
Sempra Energy	2.4	2/1/20	1,060,000	1,054,662	0.089%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	872,055	879,329	0.075%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	1,748,715	1,778,732	0.151%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	2,604,755	2,644,093	0.224%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	1,660,000	1,633,120	0.139%
Sierra Timeshare 2014-3 Receivables Funding	2.3	10/20/31	83,978	83,628	0.007%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	55,120	54,822	0.005%
Sky	2.63	9/16/19	200,000	199,545	0.017%
SLM Student Loan Trust 2010-1	2.89	3/25/25	1,094,965	1,071,538	0.091%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	329,000	337,483	0.029%
Smb Private Education Loan Trust 2018	3.6	1/15/37	1,155,000	1,176,787	0.100%
Solvay Finance America	3.4	12/3/20	770,000	772,640	0.066%
Sonic Capital	4.03	2/20/48	144,517	143,794	0.012%
South Carolina Public Service Authority	2.39	12/1/23	1,165,000	1,128,058	0.096%
Southeast Supply Header	4.25	6/15/24	405,000	407,852	0.035%
Southern	4.4	7/1/46	1,905,000	1,920,095	0.163%
Southern California Gas	5.75	11/15/35	140,000	166,888	0.014%
Southern Co Gas Capital	5.25	8/15/19	210,000	211,191	0.018%
Southern Power	5.15	9/15/41	500,000	514,844	0.044%
Spectra Energy Partners	3.38	10/15/26	440,000	433,184	0.037%
Stanford Health Care	3.8	11/15/48	440,000	442,746	0.038%
State Grid Overseas Investment 2016	3.75	5/2/23	1,155,000	1,188,231	0.101%
State Grid Overseas Investment 2016	2.25	5/4/20	1,260,000	1,249,934	0.106%
State of California	7.63	3/1/40	1,350,000	2,044,818	0.173%
State of Wisconsin	3.95	5/1/36	1,700,000	1,743,112	0.148%
State Street	3.1	5/15/23	265,000	268,985	0.023%
Sumitomo Mitsui Financial	3.75	7/19/23	2,605,000	2,673,381	0.227%
Suncor Energy	3.6	12/1/24	355,000	363,412	0.031%
SunTrust Bank/Atlanta GA	3.5	8/2/22	2,155,000	2,185,172	0.185%
Svenska Handelsbanken	3.35	5/24/21	1,860,000	1,880,869	0.160%

Synchrony Credit Card Master Note Trust	2.62	10/15/25	610,000	608,319	0.052%
Syngenta Finance	3.7	4/24/20	1,200,000	1,196,543	0.102%
Tampa Electric	6.15	5/15/37	700,000	841,079	0.071%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	1,400,000	1,437,839	0.122%
Tencent Holdings	2.99	1/19/23	550,000	548,123	0.047%
Tencent Holdings	3.6	1/19/28	1,090,000	1,077,624	0.091%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	750,000	734,520	0.062%
Teva Pharmaceutical Finance Netherlands III BV	1.7	7/19/19	2,075,000	2,056,844	0.175%
Thomson Reuters	3.35	5/15/26	220,000	210,268	0.018%
Time Warner Cable	5	2/1/20	240,000	243,550	0.021%
Time Warner Cable	8.25	4/1/19	305,000	304,969	0.026%
Time Warner Cable	6.55	5/1/37	235,000	259,040	0.022%
Time Warner Cable	6.75	6/15/39	275,000	302,703	0.026%
Time Warner Cable	4	9/1/21	100,000	101,397	0.009%
Toronto-Dominion Bank	2.5	12/14/20	890,000	886,662	0.075%
Toronto-Dominion Bank	3.25	6/11/21	2,005,000	2,027,642	0.172%
Toronto-Dominion Bank	3.63	9/15/31	235,000	232,261	0.020%
Towd Point Mortgage Trust 2015-3	3	3/25/54	355,368	353,089	0.030%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	344,036	340,990	0.029%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	373,511	370,251	0.031%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	374,952	370,747	0.031%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	418,346	411,613	0.035%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	435,097	430,304	0.037%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	699,093	686,415	0.058%
Towd Point Mortgage Trust 2018-1	3	1/25/58	378,504	374,610	0.032%
Toyota Industries	3.11	3/12/22	2,150,000	2,170,236	0.184%
Toyota Motor	3.18	7/20/21	1,515,000	1,536,092	0.130%
Toyota Motor Credit	2.95	4/13/21	1,730,000	1,742,987	0.148%
Transcontinental Gas Pipe Line	4.6	3/15/48	780,000	795,121	0.067%
Transurban Finance Co Pty	4.13	2/2/26	175,000	176,239	0.015%
Transurban Finance Co Pty	3.38	3/22/27	225,000	215,309	0.018%
Travelers	6.25	6/15/37	225,000	293,878	0.025%
Trinity Acquisition	3.5	9/15/21	175,000	175,770	0.015%
TRP Government Reserve	2.49		2,622,084	2,622,084	0.222%
Ubs Group Funding Switzerland	3	4/15/21	1,200,000	1,199,612	0.102%
Ubs Group Funding Switzerland	2.95	9/24/20	450,000	450,023	0.038%
Ubs Group Funding Switzerland	4.13	9/24/25	630,000	648,907	0.055%
UniCredit	6.57	1/14/22	1,270,000	1,330,410	0.113%
Unilever Capital	3	3/7/22	1,255,000	1,268,247	0.108%
United Airlines 2014-1 Class B Pass Through Trust	4.75	4/11/22	180,107	182,083	0.015%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	699,438	708,913	0.060%
United Airlines 2016-2 Class A Pass Through Trust	3.1	10/7/28	866,631	827,491	0.070%
Unitedhealth	3.75	7/15/25	400,000	417,910	0.035%
Unitedhealth	4.75	7/15/45	900,000	1,012,320	0.086%
United Overseas Bank	3.2	4/23/21	2,300,000	2,317,055	0.197%
United Technologies	3.35	8/16/21	1,150,000	1,164,498	0.099%
University of California	5.77	5/15/43	470,000	598,460	0.051%
Unum	3	5/15/21	320,000	319,949	0.027%
Unum	5.63	9/15/20	150,000	155,434	0.013%
U.S. Treasury Bonds	6.5	11/15/26	100,000	128,844	0.011%
U.S. Treasury Bonds	6.13	11/15/27	543,000	700,640	0.059%
U.S. Treasury Bonds	2.25	11/15/27	3,335,000	3,302,692	0.280%
U.S. Treasury Bonds	3.13	11/15/41	13,875,000	14,789,883	1.255%
U.S. Treasury Bonds	2.75	11/15/42	3,000,000	2,990,625	0.254%
U.S. Treasury Bonds	3	11/15/44	585,000	608,126	0.052%
U.S. Treasury Bonds	3	11/15/45	6,780,000	7,052,259	0.598%
U.S. Treasury Bonds	2.75	2/15/28	28,100,000	28,925,438	2.454%
U.S. Treasury Bonds	3.5	2/15/39	13,270,000	15,061,450	1.278%
U.S. Treasury Bonds	2.5	2/15/45	3,535,000	3,342,784	0.284%
U.S. Treasury Bonds	3	2/15/47	3,400,000	3,536,531	0.300%
U.S. Treasury Bonds	3	2/15/48	15,800,000	16,385,094	1.390%
U.S. Treasury Bonds	2.13	5/15/25	1,075,000	1,064,250	0.090%
U.S. Treasury Bonds	4.5	5/15/38	245,000	315,552	0.027%
U.S. Treasury Bonds	4.38	5/15/41	6,200,000	7,923,406	0.672%
U.S. Treasury Bonds	3	5/15/45	4,115,000	4,279,600	0.363%
U.S. Treasury Bonds	2.5	5/15/46	4,805,000	4,527,211	0.384%
U.S. Treasury Bonds	3	5/15/47	3,150,000	3,272,063	0.278%
U.S. Treasury Bonds	2.63	8/15/20	3,300,000	3,310,828	0.281%
U.S. Treasury Bonds	2.5	8/15/23	2,000,000	2,022,500	0.172%
U.S. Treasury Bonds	1.5	8/15/26	680,000	641,750	0.054%
U.S. Treasury Bonds	2.25	8/15/27	10,070,000	9,981,888	0.847%
U.S. Treasury Bonds	5.5	8/15/28	146,000	183,800	0.016%

U.S. Treasury Bonds	2.88	8/15/28	10,990,000	11,431,317	0.970%
U.S. Treasury Bonds	3.88	8/15/40	1,160,000	1,384,388	0.117%
U.S. Treasury Bonds	3.63	8/15/43	4,890,000	5,630,377	0.478%
U.S. Treasury Bonds	2.25	8/15/46	2,190,000	1,957,313	0.166%
U.S. Treasury Bonds	2.75	8/15/47	9,370,000	9,258,731	0.786%
U.S. Treasury Bonds	3	8/15/48	4,700,000	4,875,516	0.414%
U.S. Treasury Notes	2	11/30/22	15,865,000	15,741,055	1.336%
U.S. Treasury Notes	2.13	12/31/22	1,340,000	1,335,184	0.113%
U.S. Treasury Notes	2.75	2/15/24	12,035,000	12,317,070	1.045%
U.S. Treasury Notes	2.75	4/30/23	49,645,000	50,653,414	4.298%
U.S. Treasury Notes	1.75	5/31/22	2,965,000	2,922,378	0.248%
U.S. Treasury Notes	2.75	7/31/23	19,700,000	20,121,703	1.707%
U.S. Treasury Notes	2.75	8/31/23	22,665,000	23,160,797	1.965%
Utah Transit Authority	5.94	6/15/39	2,000,000	2,575,140	0.218%
Vereit Operating Partnership	4.63	11/1/25	1,765,000	1,816,746	0.154%
Vereit Operating Partnership	3.95	8/15/27	820,000	806,109	0.068%
Verizon Communications	4.27	1/15/36	735,000	743,973	0.063%
Verizon Communications	2.63	8/15/26	3,010,000	2,873,888	0.244%
Verizon Communications	5.15	9/15/23	550,000	604,927	0.051%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	806,298	806,241	0.068%
Virginia Commonwealth Transportation Board	5.35	5/15/35	480,000	560,870	0.048%
Virginia Public Building Authority	5.9	8/1/30	570,000	706,236	0.060%
Visa	2.15	9/15/22	1,005,000	994,083	0.084%
Vodafone	3.75	1/16/24	2,005,000	2,020,563	0.171%
Volkswagen Group of America Finance	4	11/12/21	2,215,000	2,258,345	0.192%
Volvo Financial Equipment LLC Series 2017-1	1.92	3/15/21	190,640	189,717	0.016%
Voya Financial	3.13	7/15/24	1,440,000	1,419,386	0.120%
Walmart	3.4	6/26/23	1,900,000	1,958,868	0.166%
Walt Disney	3.7	10/15/25	285,000	296,069	0.025%
WEA Finance LLC / Westfield UK & Europe Finance	3.25	10/5/20	380,000	382,905	0.032%
Wells Fargo	3.07	1/24/23	3,000,000	3,006,837	0.255%
Wells Fargo Bank NA	3.33	7/23/21	1,500,000	1,509,506	0.128%
Wendy s Funding	3.57	3/15/48	311,063	306,664	0.026%
Wendy s Funding	4.08	6/15/45	1,447,500	1,462,250	0.124%
West Fraser Timber	4.35	10/15/24	1,145,000	1,129,256	0.096%
West Virginia United Health System Obligated	4.92	6/1/48	1,600,000	1,765,037	0.150%
Wheels SPV 2	1.59	5/20/25	6,979	6,972	0.001%
Williams	4.85	3/1/48	185,000	184,430	0.016%
Williams	5.25	3/15/20	600,000	612,770	0.052%
Willis North America	3.6	5/15/24	425,000	427,479	0.036%
Willis North America	4.5	9/15/28	1,100,000	1,141,235	0.097%
Woodside Finance	3.7	3/15/28	425,000	410,149	0.035%
Woodside Finance	4.5	3/4/29	2,640,000	2,689,360	0.228%
Woodside Finance	3.7	9/15/26	315,000	309,724	0.026%
World Omni Auto Receivables Trust 2016	1.77	9/15/21	612,387	609,831	0.052%
World Omni Auto Receivables Trust 2018	2.19	5/17/21	373,299	372,741	0.032%
WPP Finance 2010	3.75	9/19/24	1,350,000	1,326,330	0.113%
Xcel Energy	4.7	5/15/20	375,000	379,552	0.032%

Total Investments in Securities **1,204,671,859**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM9 5YR US NOTE FUT JUN 19	191	6/28/2019	22,123,173	193,714	1.877%
TUM9 2YR US NOTE FUT JUN 19	111	6/28/2019	23,653,406	103,038	2.007%

Total Futures Contracts **296,752**

**NET ASSETS** **1,178,617,564**

**NET ASSET VALUE PER SHARE**

**U.S. Bond Enhanced Index Fund Shares** **10.92**

**(\$1,178,617,564 / 107,918,060 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 Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

**Important Information**

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