

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories	3.4	11/30/23	784,000	816,530	0.068%
Abbott Laboratories	4.75	11/30/36	1,500,000	1,770,734	0.148%
AbbVie	3.6	5/14/25	880,000	910,704	0.076%
AbbVie	3.2	5/14/26	225,000	226,628	0.019%
AbbVie	4.5	5/14/35	1,215,000	1,245,634	0.104%
AbbVie	4.45	5/14/46	1,280,000	1,248,686	0.104%
Abn Amro Bank	4.75	7/28/25	390,000	416,530	0.035%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	825,000	884,813	0.074%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	485,000	489,850	0.041%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	335,000	340,863	0.028%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,915,000	1,991,600	0.166%
Agilent Technologies	3.88	7/15/23	920,000	960,142	0.080%
Aia	3.2	3/11/25	510,000	520,064	0.043%
Aia	3.6	4/9/29	1,825,000	1,909,401	0.159%
Aia	2.91	9/20/21	1,490,000	1,488,036	0.124%
AIG Global Funding	3.35	6/25/21	1,210,000	1,230,856	0.103%
Air Lease	3.5	1/15/22	575,000	588,593	0.049%
Air Lease	2.5	3/1/21	760,000	758,966	0.063%
Air Lease	3.63	4/1/27	830,000	833,794	0.070%
Alexandria Real Estate Equities	4	1/15/24	350,000	369,509	0.031%
Alfa SAB de CV	5.25	3/25/24	200,000	214,000	0.018%
Alibaba Group Holding	4	12/6/37	2,215,000	2,266,843	0.189%
Allegro CLO III	3.42	7/25/27	1,530,000	1,523,656	0.127%
Allstate	6.13	12/15/32	150,000	188,548	0.016%
Altria	3.49	2/14/22	1,080,000	1,108,353	0.093%
Altria	4.75	5/5/21	1,000,000	1,041,440	0.087%
Amazon.com	5.2	12/3/25	1,053,000	1,229,362	0.103%
Amazon.com	2.8	8/22/24	585,000	601,874	0.050%
Amazon.com	3.88	8/22/37	915,000	1,007,815	0.084%
America Movil SAB de CV	6.38	3/1/35	300,000	391,965	0.033%
America Movil SAB de CV	3.63	4/22/29	1,475,000	1,530,755	0.128%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	657,930	679,470	0.057%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	954,237	1,002,148	0.084%
American Campus Communities Operating Partnership	3.63	11/15/27	1,791,000	1,824,429	0.152%
American Campus Communities Operating Partnership	4.13	7/1/24	540,000	567,321	0.047%
American Electric Power	3.65	12/1/21	205,000	211,313	0.018%
American Express	2.2	10/30/20	1,805,000	1,802,235	0.151%
American Express	3.7	11/5/21	1,755,000	1,807,818	0.151%
American International	3.88	1/15/35	425,000	425,468	0.036%
American International	2.3	7/16/19	540,000	539,955	0.045%
American Municipal Power	6.45	2/15/44	2,005,000	2,825,887	0.236%
AmeriCredit Automobile Receivables Trust 2017-1	1.87	8/18/21	96,948	96,786	0.008%
Amgen	5.75	3/15/40	900,000	1,077,681	0.090%
Analog devices	2.85	3/12/20	895,000	896,808	0.075%
Anthem	2.5	11/21/20	390,000	390,630	0.033%
Anthem	4.65	1/15/43	460,000	501,261	0.042%
Anthem	4.55	3/1/48	1,135,000	1,240,466	0.104%
ANZ New Zealand Int l Ltd/London	2.75	1/22/21	1,120,000	1,125,379	0.094%
Aon	3.88	12/15/25	405,000	431,955	0.036%
Aon	2.8	3/15/21	965,000	971,052	0.081%
Apple	3.2	5/11/27	4,085,000	4,258,854	0.356%
Aptiv	4.15	3/15/24	365,000	382,625	0.032%
APT Pipelines	4.25	7/15/27	375,000	392,552	0.033%
Arbys Funding 2015-1A	4.97	10/30/45	1,447,500	1,505,718	0.126%
ArcelorMittal	4.55	3/11/26	1,055,000	1,110,388	0.093%
Ascentium Equipment Receivables 2018-1 Trust	3.21	9/11/23	1,465,000	1,482,495	0.124%
Ashford Hospitality Trust 2018-ASHF	3.29	4/15/35	1,804,910	1,800,378	0.150%
Atrium Hotel Portfolio Trust 2017-ATRM	3.32	12/15/36	1,435,000	1,434,081	0.120%
AT&T	3	6/30/22	2,000,000	2,034,948	0.170%
Ausgrid Finance Pty	3.85	5/1/23	1,105,000	1,144,944	0.096%
Autoridad del Canal de Panama	4.95	7/29/35	295,000	328,925	0.027%
AutoZone	3.13	4/18/24	2,305,000	2,356,975	0.197%
AutoZone	3.13	4/21/26	445,000	448,431	0.037%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	2,170,000	2,180,812	0.182%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,090,000	1,116,195	0.093%

Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,170,000	1,205,753	0.101%
Avnet	4.63	4/15/26	1,440,000	1,519,350	0.127%
Avolon Holdings Funding	3.95	7/1/24	490,000	501,397	0.042%
AXA Equitable Holdings	3.9	4/20/23	480,000	499,556	0.042%
Baidu	3.88	9/29/23	1,555,000	1,613,618	0.135%
Banco Santander	3.13	2/23/23	600,000	608,017	0.051%
Banco Santander	3.85	4/12/23	1,400,000	1,450,351	0.121%
Bank of America	3.82	1/20/28	2,280,000	2,409,205	0.201%
Bank of America	4	1/22/25	650,000	682,699	0.057%
Bank of America	3.55	3/5/24	2,500,000	2,588,715	0.216%
Bank of America	3.5	4/19/26	600,000	627,130	0.052%
Bank of America	7.75	5/14/38	150,000	221,220	0.018%
Bank of America	3	6/25/22	1,600,000	1,603,842	0.134%
Bank of America	4.2	8/26/24	290,000	308,026	0.026%
Bank of America NA	6	10/15/36	300,000	395,321	0.033%
Bank of Montreal	3.1	4/13/21	2,765,000	2,806,486	0.234%
Bank of Nova Scotia	3.13	4/20/21	2,150,000	2,182,130	0.182%
Barclays	3.25	1/12/21	905,000	911,816	0.076%
Barclays Bank	2.65	1/11/21	895,000	894,825	0.075%
Barclays Dryrock Issuance Trust	2.2	12/15/22	135,000	134,942	0.011%
BAT Capital	2.76	8/15/22	1,215,000	1,217,177	0.102%
Baxalta	2.88	6/23/20	166,000	166,504	0.014%
Bayer US Finance II	3.5	6/25/21	850,000	864,226	0.072%
BB&T	5.25	11/1/19	200,000	201,805	0.017%
Becton Dickinson And	3.7	6/6/27	1,089,000	1,137,184	0.095%
Berkshire Hathaway Energy	6.13	4/1/36	170,000	226,311	0.019%
Bermuda Government International Bond	4.14	1/3/23	660,000	688,882	0.058%
Bestfoods	6.63	4/15/28	5,000	6,446	0.001%
Biogen	3.63	9/15/22	530,000	546,850	0.046%
BMW US Capital	2.95	4/14/22	1,395,000	1,414,314	0.118%
BMW Vehicle Lease Trust 2017-2	2.07	10/20/20	389,546	388,990	0.032%
Boardwalk Pipelines	4.95	12/15/24	360,000	383,546	0.032%
Boardwalk Pipelines	4.45	7/15/27	230,000	235,055	0.020%
Booking Holdings	3.65	3/15/25	810,000	855,714	0.071%
Booking Holdings	3.6	6/1/26	665,000	700,982	0.059%
Boral Finance Pty	3	11/1/22	125,000	124,628	0.010%
Boston Properties	3.13	9/1/23	900,000	919,715	0.077%
Boston Scientific	3.75	3/1/26	2,350,000	2,491,242	0.208%
BP Capital Markets America	3.41	2/11/26	1,280,000	1,344,316	0.112%
Bpce	5.7	10/22/23	850,000	928,483	0.078%
Bpce	4.5	3/15/25	1,015,000	1,069,355	0.089%
Bpce	4	9/12/23	1,550,000	1,611,453	0.135%
Braskem Netherlands Finance BV	3.5	1/10/23	515,000	518,476	0.043%
Bristol-Myers Squibb	2.9	7/26/24	2,815,000	2,875,235	0.240%
Brixmor Operating Partnership	3.9	3/15/27	495,000	507,344	0.042%
Brixmor Operating Partnership	3.88	8/15/22	775,000	798,489	0.067%
Broadcom Corp / Broadcom Cayman Finance	3	1/15/22	2,695,000	2,705,430	0.226%
Burlington Northern Santa Fe	6.15	5/1/37	100,000	133,574	0.011%
BX Trust 2018-GW	3.19	5/15/35	905,000	903,289	0.075%
Camden Property Trust	4.63	6/15/21	1,000,000	1,036,309	0.087%
Canadian National Railway	6.25	8/1/34	95,000	129,791	0.011%
Canadian Natural Resources	2.95	1/15/23	1,475,000	1,486,036	0.124%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	745,000	783,998	0.065%
Capital One Financial	3.9	1/29/24	810,000	849,844	0.071%
Capital One Financial	3.45	4/30/21	1,800,000	1,831,867	0.153%
Capital One NA	2.35	1/31/20	1,000,000	999,707	0.083%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	285,000	284,572	0.024%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	775,000	783,863	0.065%
Carpenter Technology	5.2	7/15/21	1,125,000	1,155,720	0.097%
Caterpillar Financial Services	3.15	9/7/21	3,180,000	3,241,046	0.271%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	410,000	428,896	0.036%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	910,000	964,820	0.081%
Celgene	3.55	8/15/22	905,000	936,714	0.078%
Celulosa Arauco Y Constitucion	3.88	11/2/27	570,000	579,981	0.048%
CenterPoint Energy	3.6	11/1/21	850,000	872,972	0.073%
CenterPoint Energy Houston Electric	6.95	3/15/33	100,000	140,964	0.012%
CGGS Commercial Mortgage Trust 2018-WSS	3.29	2/15/37	1,850,000	1,846,494	0.154%
Charter Communications Operating	4.33	4/30/25	1,270,650	1,268,744	0.106%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	1,200,000	1,302,341	0.109%
Chicago O Hare International Airport	6.4	1/1/40	1,350,000	1,909,859	0.159%
Chubb INA Holdings	3.35	5/15/24	550,000	577,308	0.048%
CIFC Funding 2015-V	3.44	10/25/27	1,525,000	1,515,828	0.127%

Cigna	3.75	7/15/23	2,755,000	2,863,737	0.239%
Citibank NA	2.13	10/20/20	1,100,000	1,097,744	0.092%
Citibank NA	3.4	7/23/21	1,250,000	1,274,836	0.106%
Citigroup	3.89	1/10/28	2,000,000	2,109,568	0.176%
Citigroup	5.88	1/30/42	450,000	591,090	0.049%
Citigroup	4.08	4/23/29	1,900,000	2,033,724	0.170%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	890,000	942,409	0.079%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	440,000	469,512	0.039%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	1,450,000	1,534,095	0.128%
Citizens Bank NA/Providence RI	2.55	5/13/21	440,000	441,025	0.037%
Citizens Financial	4.3	12/3/25	560,000	592,292	0.049%
Citizens Financial	2.38	7/28/21	155,000	154,614	0.013%
City of Los Angeles department of Airports	7.05	5/15/40	700,000	1,066,751	0.089%
CMS Energy	4.88	3/1/44	600,000	687,459	0.057%
Cnh Equipment Trust 2017	2.08	2/15/23	560,000	559,126	0.047%
CNOOC Finance 2013	3	5/9/23	870,000	878,573	0.073%
Colombia Government International Bond	4	2/26/24	260,000	272,415	0.023%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	259,585	259,083	0.022%
Columbia Pipeline	3.3	6/1/20	640,000	644,349	0.054%
Comcast	3.95	10/15/25	800,000	861,594	0.072%
Comcast	3.9	3/1/38	590,000	621,217	0.052%
Comcast	3.13	7/15/22	1,000,000	1,027,792	0.086%
Comcast	3.2	7/15/36	80,000	77,692	0.006%
COMM 2014-LC15 Mortgage Trust	4.6	4/10/47	765,000	813,101	0.068%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	1,800,000	1,916,108	0.160%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	1,195,000	1,235,115	0.103%
Commonwealth Bank of Australia	5	10/15/19	425,000	428,204	0.036%
Commonwealth Bank of Australia	4.5	12/9/25	800,000	849,690	0.071%
Concho Resources	3.75	10/1/27	360,000	370,800	0.031%
Connecticut Avenue Securities Trust 2019-R03	3.15	9/25/31	1,237,547	1,238,104	0.103%
Conocophillips	4.95	3/15/26	1,900,000	2,160,830	0.180%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	94,582	96,946	0.008%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	1,415,000	1,437,070	0.120%
Credit Agricole SA/London	3.75	4/24/23	1,395,000	1,441,710	0.120%
Credit Suisse	3	12/14/23	745,000	748,411	0.062%
CRH America Finance	3.95	4/4/28	1,700,000	1,749,344	0.146%
Crown Castle International	3.4	2/15/21	265,000	268,576	0.022%
Crown Castle International	3.7	6/15/26	700,000	723,971	0.060%
Crown Castle Towers	3.66	5/15/25	195,000	202,004	0.017%
Crown Castle Towers	3.22	5/15/42	25,000	25,360	0.002%
Crown Castle Towers	3.72	7/15/23	450,000	462,958	0.039%
CVS Health	5.05	3/25/48	1,160,000	1,227,746	0.103%
CVS Health	3.13	3/9/20	1,365,000	1,370,307	0.114%
CVS Health	5.13	7/20/45	925,000	985,005	0.082%
Danone	2.95	11/2/26	1,065,000	1,060,958	0.089%
Dcp Midstream Operating	4.75	9/30/21	710,000	730,413	0.061%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	424,847	425,909	0.036%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	1,364,998	1,379,497	0.115%
Delta Air Lines	2.6	12/4/20	740,000	738,994	0.062%
Delta Air Lines	2.88	3/13/20	615,000	614,210	0.051%
Delta Air Lines	3.8	4/19/23	550,000	564,363	0.047%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	190,693	194,905	0.016%
Detroit City School District	6.65	5/1/29	1,220,000	1,550,108	0.129%
Discover Financial Services	3.75	3/4/25	1,440,000	1,491,745	0.125%
Discover Financial Services	10.25	7/15/19	550,000	551,535	0.046%
Dominion Energy	2.58	7/1/20	175,000	174,763	0.015%
Dominion Energy	5.2	8/15/19	810,000	812,321	0.068%
Dominion Energy	1.6	8/15/19	290,000	289,615	0.024%
Dow Chemical	3.15	5/15/24	860,000	876,355	0.073%
DRIVEN BRANDS FUNDING	4.74	4/20/48	405,900	425,757	0.036%
Duke Energy	2.65	9/1/26	355,000	350,884	0.029%
Duke Energy	3.75	9/1/46	280,000	272,768	0.023%
Duke Energy Florida	6.35	9/15/37	170,000	232,162	0.019%
Duke Energy Progress	6.3	4/1/38	100,000	135,829	0.011%
Duke Realty	4	9/15/28	2,090,000	2,229,714	0.186%
Elanco Animal Health	3.91	8/27/21	290,000	296,890	0.025%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	308,512	309,030	0.026%
Enbridge	4	10/1/23	420,000	440,967	0.037%
Enbridge	4.25	12/1/26	355,000	384,617	0.032%
Enbridge	5.5	12/1/46	555,000	692,306	0.058%
Enbridge Energy Partners	5.2	3/15/20	225,000	229,195	0.019%
Enbridge Energy Partners	5.5	9/15/40	165,000	192,327	0.016%

Enel Finance International	4.25	9/14/23	1,930,000	2,026,301	0.169%
Eni	4	9/12/23	620,000	644,830	0.054%
Enterprise Fleet Financing	2.13	7/20/22	61,596	61,505	0.005%
Enterprise Products Operating	3.5	2/1/22	2,650,000	2,719,014	0.227%
EOG Resources	2.63	3/15/23	2,175,000	2,198,647	0.184%
ERAC USA Finance	5.25	10/1/20	375,000	387,746	0.032%
ERAC USA Finance	4.5	2/15/45	260,000	276,180	0.023%
ERAC USA Finance	4.5	8/16/21	320,000	332,921	0.028%
Essex Portfolio	4.5	3/15/48	1,435,000	1,547,788	0.129%
Exelon	3.4	4/15/26	1,815,000	1,860,399	0.155%
Exelon Generation	5.2	10/1/19	570,000	573,757	0.048%
Expedia	5	2/15/26	1,800,000	1,954,937	0.163%
Experian Finance	4.25	2/1/29	595,000	645,837	0.054%
Express Scripts Holding	2.6	11/30/20	1,075,000	1,076,954	0.090%
Express Scripts Holding	3	7/15/23	340,000	344,032	0.029%
Fannie Mae Connecticut Avenue Securities	4.4	10/25/28	128,163	129,054	0.011%
Fannie Mae Connecticut Avenue Securities	3.08	10/25/30	720,990	721,159	0.060%
Fannie Mae Connecticut Avenue Securities	3.85	1/25/29	108,426	108,747	0.009%
Fannie Mae REMICS	4	6/25/44	1,056,679	1,095,605	0.091%
Federal Home Loan Mortgage	6	10/1/21	7,311	7,445	0.001%
Federal Home Loan Mortgage	6	10/1/21	2,290	2,326	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,921	3,199	0.000%
Federal Home Loan Mortgage	6	10/1/37	14,084	15,674	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	290,387	311,946	0.026%
Federal Home Loan Mortgage	4	10/1/40	6,041	6,374	0.001%
Federal Home Loan Mortgage	4	10/1/40	3,976	4,195	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	254,684	273,700	0.023%
Federal Home Loan Mortgage	4.5	10/1/41	22,699	24,392	0.002%
Federal Home Loan Mortgage	3.5	10/1/43	96,484	100,199	0.008%
Federal Home Loan Mortgage	6	11/1/21	579	581	0.000%
Federal Home Loan Mortgage	6.5	11/1/31	8,683	9,913	0.001%
Federal Home Loan Mortgage	4.85	11/1/36	15,518	16,446	0.001%
Federal Home Loan Mortgage	6	11/1/37	17,129	19,438	0.002%
Federal Home Loan Mortgage	4	11/1/40	3,627	3,826	0.000%
Federal Home Loan Mortgage	5.5	1/1/35	52,924	58,812	0.005%
Federal Home Loan Mortgage	6.5	1/1/36	25,419	28,210	0.002%
Federal Home Loan Mortgage	4	1/1/41	867,808	915,601	0.076%
Federal Home Loan Mortgage	3.5	1/1/44	2,442,361	2,536,286	0.212%
Federal Home Loan Mortgage	6.5	12/1/28	14,216	15,970	0.001%
Federal Home Loan Mortgage	4.88	12/1/36	25,397	26,934	0.002%
Federal Home Loan Mortgage	5.5	12/1/39	51,514	56,067	0.005%
Federal Home Loan Mortgage	5.5	12/1/39	101,493	111,519	0.009%
Federal Home Loan Mortgage	4.5	12/1/39	116,805	125,489	0.010%
Federal Home Loan Mortgage	4.5	12/1/39	147,025	158,007	0.013%
Federal Home Loan Mortgage	4	12/1/40	1,463	1,543	0.000%
Federal Home Loan Mortgage	4	12/1/40	32,270	34,062	0.003%
Federal Home Loan Mortgage	4	12/1/41	8,569	9,041	0.001%
Federal Home Loan Mortgage	6.5	2/1/31	9,014	10,004	0.001%
Federal Home Loan Mortgage	4.84	2/1/35	68,594	72,080	0.006%
Federal Home Loan Mortgage	4.87	2/1/37	27,762	29,244	0.002%
Federal Home Loan Mortgage	4	2/1/41	806,170	850,497	0.071%
Federal Home Loan Mortgage	2.5	2/1/43	31,791	31,700	0.003%
Federal Home Loan Mortgage	2.5	2/1/43	37,862	37,754	0.003%
Federal Home Loan Mortgage	5	3/1/40	146,211	158,966	0.013%
Federal Home Loan Mortgage	3.5	3/1/42	274,693	285,273	0.024%
Federal Home Loan Mortgage	2.5	3/1/43	71,581	71,376	0.006%
Federal Home Loan Mortgage	3.5	3/1/45	1,193,914	1,237,373	0.103%
Federal Home Loan Mortgage	3.5	3/1/46	2,084,851	2,171,627	0.181%
Federal Home Loan Mortgage	6.5	4/1/24	1,390	1,543	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	235,584	237,479	0.020%
Federal Home Loan Mortgage	6.5	4/1/33	4,410	5,036	0.000%
Federal Home Loan Mortgage	4.56	4/1/37	51,596	54,100	0.005%
Federal Home Loan Mortgage	5	4/1/40	8,832	9,602	0.001%
Federal Home Loan Mortgage	2.5	5/1/30	514,064	518,199	0.043%
Federal Home Loan Mortgage	5	5/1/40	418,858	455,403	0.038%
Federal Home Loan Mortgage	2.5	6/1/30	856,691	863,588	0.072%
Federal Home Loan Mortgage	7	6/1/32	711	732	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,069	1,108	0.000%
Federal Home Loan Mortgage	6	6/1/37	15,271	16,734	0.001%
Federal Home Loan Mortgage	3	6/1/43	850,855	864,998	0.072%
Federal Home Loan Mortgage	3.5	6/1/43	1,238,241	1,285,906	0.107%
Federal Home Loan Mortgage	5	7/1/25	302	309	0.000%

Federal Home Loan Mortgage	4.48	7/1/35	24,243	25,348	0.002%
Federal Home Loan Mortgage	5	7/1/40	53,941	58,648	0.005%
Federal Home Loan Mortgage	3.5	7/1/43	265,119	274,763	0.023%
Federal Home Loan Mortgage	3	7/1/43	1,689,489	1,718,882	0.144%
Federal Home Loan Mortgage	6.5	8/1/32	21,692	24,799	0.002%
Federal Home Loan Mortgage	6.5	8/1/32	3,889	4,461	0.000%
Federal Home Loan Mortgage	6	8/1/34	27,938	31,625	0.003%
Federal Home Loan Mortgage	6	8/1/37	53,004	60,046	0.005%
Federal Home Loan Mortgage	6	8/1/38	11,627	13,125	0.001%
Federal Home Loan Mortgage	6	8/1/38	16,443	18,639	0.002%
Federal Home Loan Mortgage	4.5	8/1/39	14,136	15,191	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	99,391	106,811	0.009%
Federal Home Loan Mortgage	5	8/1/40	92,126	100,164	0.008%
Federal Home Loan Mortgage	5	8/1/40	305,087	331,706	0.028%
Federal Home Loan Mortgage	4.5	8/1/40	126,984	136,465	0.011%
Federal Home Loan Mortgage	4.5	8/1/40	200,633	215,611	0.018%
Federal Home Loan Mortgage	4	8/1/45	1,024,782	1,072,305	0.090%
Federal Home Loan Mortgage	6	9/1/37	1,481	1,676	0.000%
Federal Home Loan Mortgage	6	9/1/37	1,021	1,157	0.000%
Federal National Mortgage Assn.	4.5	10/1/20	7,500	7,655	0.001%
Federal National Mortgage Assn.	5	10/1/21	29,270	29,949	0.003%
Federal National Mortgage Assn.	4.5	10/1/26	110,386	113,907	0.010%
Federal National Mortgage Assn.	3	10/1/32	1,607,896	1,644,344	0.137%
Federal National Mortgage Assn.	6	10/1/34	146,298	161,646	0.013%
Federal National Mortgage Assn.	6.5	10/1/36	15,113	17,517	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	68,512	79,351	0.007%
Federal National Mortgage Assn.	6	10/1/37	5,543	6,271	0.001%
Federal National Mortgage Assn.	3	10/1/37	2,008,253	2,044,371	0.171%
Federal National Mortgage Assn.	4.5	10/1/40	106,326	114,191	0.010%
Federal National Mortgage Assn.	3	10/1/42	314,672	321,117	0.027%
Federal National Mortgage Assn.	3	10/1/42	257,904	263,186	0.022%
Federal National Mortgage Assn.	3	10/1/42	751,009	765,926	0.064%
Federal National Mortgage Assn.	3	10/1/42	897,264	914,532	0.076%
Federal National Mortgage Assn.	4	10/1/45	197,792	206,833	0.017%
Federal National Mortgage Assn.	3	10/1/46	2,624,500	2,675,017	0.223%
Federal National Mortgage Assn.	3	10/1/46	2,704,632	2,749,987	0.230%
Federal National Mortgage Assn.	3	10/1/46	1,593,265	1,616,051	0.135%
Federal National Mortgage Assn.	3	10/1/46	712,039	723,544	0.060%
Federal National Mortgage Assn.	3	10/1/46	1,171,912	1,188,673	0.099%
Federal National Mortgage Assn.	3.5	11/1/25	52,239	53,985	0.005%
Federal National Mortgage Assn.	3.5	11/1/26	351,337	365,485	0.031%
Federal National Mortgage Assn.	3.5	11/1/32	733,895	764,998	0.064%
Federal National Mortgage Assn.	3	11/1/33	950,985	972,854	0.081%
Federal National Mortgage Assn.	6	11/1/34	82,566	93,599	0.008%
Federal National Mortgage Assn.	6.5	11/1/35	1,293	1,434	0.000%
Federal National Mortgage Assn.	7	11/1/36	5,671	6,767	0.001%
Federal National Mortgage Assn.	3	11/1/36	764,591	779,790	0.065%
Federal National Mortgage Assn.	3	11/1/36	199,200	202,904	0.017%
Federal National Mortgage Assn.	6.5	11/1/36	10,243	12,027	0.001%
Federal National Mortgage Assn.	5.5	11/1/36	723	803	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	52,167	57,937	0.005%
Federal National Mortgage Assn.	6.5	11/1/37	8,932	10,181	0.001%
Federal National Mortgage Assn.	6	11/1/38	26,325	29,853	0.002%
Federal National Mortgage Assn.	4.5	11/1/39	84,118	90,291	0.008%
Federal National Mortgage Assn.	4	11/1/40	1,160,380	1,223,673	0.102%
Federal National Mortgage Assn.	4	11/1/40	517,260	546,044	0.046%
Federal National Mortgage Assn.	4	11/1/40	231,159	243,677	0.020%
Federal National Mortgage Assn.	4.5	11/1/40	1,672,179	1,790,703	0.150%
Federal National Mortgage Assn.	3.5	11/1/45	2,318,829	2,396,900	0.200%
Federal National Mortgage Assn.	3.5	11/1/45	492,724	509,314	0.043%
Federal National Mortgage Assn.	3.5	11/1/45	1,573,778	1,622,639	0.136%
Federal National Mortgage Assn.	3	11/1/45	199,334	202,080	0.017%
Federal National Mortgage Assn.	4	11/1/45	37,216	38,918	0.003%
Federal National Mortgage Assn.	3	11/1/46	1,192,734	1,212,005	0.101%
Federal National Mortgage Assn.	3	11/1/46	992,246	1,004,648	0.084%
Federal National Mortgage Assn.	3	11/1/46	941,372	955,956	0.080%
Federal National Mortgage Assn.	3	11/1/46	290,752	294,910	0.025%
Federal National Mortgage Assn.	3	11/1/46	214,225	218,349	0.018%
Federal National Mortgage Assn.	3	11/1/46	2,963,494	3,011,374	0.251%
Federal National Mortgage Assn.	3	11/1/46	328,605	334,930	0.028%
Federal National Mortgage Assn.	3	11/1/46	145,671	148,475	0.012%
Federal National Mortgage Assn.	3.5	11/1/47	2,071,483	2,136,387	0.178%

Federal National Mortgage Assn.	4.5	11/1/47	1,325,183	1,423,734	0.119%
Federal National Mortgage Assn.	3	11/1/47	3,923,064	3,985,162	0.333%
Federal National Mortgage Assn.	3.5	11/1/47	1,606,003	1,653,839	0.138%
Federal National Mortgage Assn.	3	11/1/48	819,948	828,480	0.069%
Federal National Mortgage Assn.	4.5	11/1/48	2,368,129	2,473,690	0.207%
Federal National Mortgage Assn.	5	1/1/20	675	691	0.000%
Federal National Mortgage Assn.	3.5	1/1/26	2,840,000	2,931,261	0.245%
Federal National Mortgage Assn.	4.5	1/1/27	144,208	151,347	0.013%
Federal National Mortgage Assn.	6.5	1/1/32	6,765	7,818	0.001%
Federal National Mortgage Assn.	2.5	1/1/32	1,183,429	1,191,934	0.100%
Federal National Mortgage Assn.	5.5	1/1/35	78,042	86,658	0.007%
Federal National Mortgage Assn.	5.5	1/1/36	208,074	231,090	0.019%
Federal National Mortgage Assn.	6	1/1/36	5,279	5,958	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	572,627	593,692	0.050%
Federal National Mortgage Assn.	5.5	1/1/36	186,405	207,064	0.017%
Federal National Mortgage Assn.	6	1/1/37	107,259	121,416	0.010%
Federal National Mortgage Assn.	4.88	1/1/37	7,992	8,433	0.001%
Federal National Mortgage Assn.	4	1/1/41	3,190,000	3,296,229	0.275%
Federal National Mortgage Assn.	4	1/1/41	883,343	931,407	0.078%
Federal National Mortgage Assn.	4	1/1/41	40,235	42,421	0.004%
Federal National Mortgage Assn.	4	1/1/41	41,040	43,267	0.004%
Federal National Mortgage Assn.	4	1/1/42	789,855	832,840	0.070%
Federal National Mortgage Assn.	4	1/1/43	208,373	219,695	0.018%
Federal National Mortgage Assn.	3	1/1/43	771,993	784,921	0.066%
Federal National Mortgage Assn.	3.5	1/1/44	1,119,229	1,159,137	0.097%
Federal National Mortgage Assn.	3.5	1/1/44	244,422	254,854	0.021%
Federal National Mortgage Assn.	3.5	1/1/46	943,000	976,920	0.082%
Federal National Mortgage Assn.	3.5	1/1/46	501,132	516,691	0.043%
Federal National Mortgage Assn.	3.5	1/1/46	2,091,967	2,156,896	0.180%
Federal National Mortgage Assn.	4	1/1/46	1,024,174	1,070,993	0.089%
Federal National Mortgage Assn.	3.5	1/1/47	1,613,088	1,670,699	0.140%
Federal National Mortgage Assn.	3.5	1/1/47	2,960,931	3,047,305	0.254%
Federal National Mortgage Assn.	3	1/1/47	488,416	497,818	0.042%
Federal National Mortgage Assn.	3	1/1/47	8,820,033	8,922,601	0.745%
Federal National Mortgage Assn.	4.5	12/1/20	893	911	0.000%
Federal National Mortgage Assn.	6	12/1/21	2,865	2,919	0.000%
Federal National Mortgage Assn.	7.5	12/1/30	921	1,038	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	47,132	54,795	0.005%
Federal National Mortgage Assn.	3	12/1/32	5,624,266	5,748,193	0.480%
Federal National Mortgage Assn.	5.5	12/1/34	54,338	60,264	0.005%
Federal National Mortgage Assn.	6	12/1/35	180,776	204,985	0.017%
Federal National Mortgage Assn.	5.5	12/1/35	408,880	454,194	0.038%
Federal National Mortgage Assn.	5.5	12/1/38	91,098	101,192	0.008%
Federal National Mortgage Assn.	5.5	12/1/38	667	741	0.000%
Federal National Mortgage Assn.	5	12/1/39	25,989	28,238	0.002%
Federal National Mortgage Assn.	4	12/1/40	6,025	6,353	0.001%
Federal National Mortgage Assn.	3.5	12/1/41	16,273	16,914	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	2,281,579	2,352,415	0.196%
Federal National Mortgage Assn.	3.5	12/1/45	1,411,605	1,455,432	0.122%
Federal National Mortgage Assn.	3.5	12/1/45	3,617,733	3,723,171	0.311%
Federal National Mortgage Assn.	4	12/1/45	111,441	116,669	0.010%
Federal National Mortgage Assn.	4	12/1/45	1,366,093	1,453,844	0.121%
Federal National Mortgage Assn.	3	12/1/46	743,327	757,635	0.063%
Federal National Mortgage Assn.	3	12/1/46	1,078,792	1,099,557	0.092%
Federal National Mortgage Assn.	3	12/1/46	709,303	720,763	0.060%
Federal National Mortgage Assn.	3	12/1/46	1,077,426	1,098,831	0.092%
Federal National Mortgage Assn.	3.5	12/1/46	1,476,076	1,518,085	0.127%
Federal National Mortgage Assn.	3	12/1/46	782,609	795,253	0.066%
Federal National Mortgage Assn.	3	12/1/46	191,790	195,482	0.016%
Federal National Mortgage Assn.	3	12/1/46	20,355	20,610	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	21,269	21,859	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	2,702,900	2,783,409	0.232%
Federal National Mortgage Assn.	6	12/1/48	2,173,156	2,463,825	0.206%
Federal National Mortgage Assn.	5	12/1/48	2,373,524	2,515,839	0.210%
Federal National Mortgage Assn.	5	2/1/21	9,922	10,152	0.001%
Federal National Mortgage Assn.	7	2/1/24	813	876	0.000%
Federal National Mortgage Assn.	6	2/1/33	45,092	49,381	0.004%
Federal National Mortgage Assn.	3	2/1/33	3,250,874	3,321,577	0.277%
Federal National Mortgage Assn.	6	2/1/34	43,431	49,226	0.004%
Federal National Mortgage Assn.	5	2/1/34	207,205	225,077	0.019%
Federal National Mortgage Assn.	3.5	2/1/35	64,434	66,807	0.006%
Federal National Mortgage Assn.	5.5	2/1/35	117,438	130,454	0.011%

Federal National Mortgage Assn.	5.5	2/1/35	89,799	99,750	0.008%
Federal National Mortgage Assn.	6	2/1/36	57,414	65,103	0.005%
Federal National Mortgage Assn.	5.5	2/1/36	74,059	82,222	0.007%
Federal National Mortgage Assn.	6	2/1/37	17,739	20,071	0.002%
Federal National Mortgage Assn.	5.5	2/1/40	3,842	4,155	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	239,820	257,556	0.022%
Federal National Mortgage Assn.	4	2/1/41	862,740	909,645	0.076%
Federal National Mortgage Assn.	4	2/1/41	121,194	127,789	0.011%
Federal National Mortgage Assn.	4	2/1/41	74,001	78,027	0.007%
Federal National Mortgage Assn.	3	2/1/43	1,137,262	1,156,279	0.097%
Federal National Mortgage Assn.	4.5	2/1/46	1,398,112	1,500,620	0.125%
Federal National Mortgage Assn.	4	2/1/47	1,069,863	1,118,408	0.093%
Federal National Mortgage Assn.	3	2/1/47	1,118,559	1,137,039	0.095%
Federal National Mortgage Assn.	3.5	2/1/47	1,108,673	1,141,015	0.095%
Federal National Mortgage Assn.	3.5	2/1/48	1,754,398	1,803,968	0.151%
Federal National Mortgage Assn.	3.5	2/1/48	5,860,000	6,040,496	0.504%
Federal National Mortgage Assn.	5.5	3/1/21	1,059	1,069	0.000%
Federal National Mortgage Assn.	7.5	3/1/31	439	447	0.000%
Federal National Mortgage Assn.	6	3/1/36	53,346	60,489	0.005%
Federal National Mortgage Assn.	4	3/1/41	1,865,727	1,967,173	0.164%
Federal National Mortgage Assn.	4.5	3/1/41	71,624	76,922	0.006%
Federal National Mortgage Assn.	4	3/1/42	2,808,448	2,975,136	0.248%
Federal National Mortgage Assn.	3	3/1/43	1,532,070	1,563,450	0.131%
Federal National Mortgage Assn.	3.5	3/1/43	1,146,868	1,187,756	0.099%
Federal National Mortgage Assn.	3.5	3/1/44	198,089	206,640	0.017%
Federal National Mortgage Assn.	3	3/1/44	2,277,642	2,315,727	0.193%
Federal National Mortgage Assn.	4	3/1/46	114,566	119,801	0.010%
Federal National Mortgage Assn.	3	3/1/46	1,731,125	1,754,749	0.147%
Federal National Mortgage Assn.	3.5	3/1/47	3,145,273	3,256,607	0.272%
Federal National Mortgage Assn.	4	3/1/47	3,393,077	3,545,129	0.296%
Federal National Mortgage Assn.	3.5	3/1/47	2,706,536	2,785,493	0.233%
Federal National Mortgage Assn.	3.5	3/1/48	3,588,889	3,691,062	0.308%
Federal National Mortgage Assn.	4.5	3/1/49	1,363,553	1,427,371	0.119%
Federal National Mortgage Assn.	5	4/1/21	173	177	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	61,189	64,032	0.005%
Federal National Mortgage Assn.	7	4/1/32	1,055	1,234	0.000%
Federal National Mortgage Assn.	3	4/1/33	2,393,222	2,440,751	0.204%
Federal National Mortgage Assn.	6	4/1/35	5,211	5,909	0.000%
Federal National Mortgage Assn.	6	4/1/36	30,899	34,981	0.003%
Federal National Mortgage Assn.	6.5	4/1/37	647	724	0.000%
Federal National Mortgage Assn.	5	4/1/40	22,830	24,799	0.002%
Federal National Mortgage Assn.	5	4/1/41	134,892	146,240	0.012%
Federal National Mortgage Assn.	3.5	4/1/45	421,269	435,451	0.036%
Federal National Mortgage Assn.	3.5	4/1/47	1,225,366	1,261,113	0.105%
Federal National Mortgage Assn.	4	4/1/49	3,264,480	3,375,315	0.282%
Federal National Mortgage Assn.	6	5/1/21	13,145	13,405	0.001%
Federal National Mortgage Assn.	2.5	5/1/30	63,709	64,204	0.005%
Federal National Mortgage Assn.	6.5	5/1/31	2,120	2,351	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	599,550	604,444	0.050%
Federal National Mortgage Assn.	5.5	5/1/36	18,564	20,621	0.002%
Federal National Mortgage Assn.	5	5/1/40	375,464	407,880	0.034%
Federal National Mortgage Assn.	3	5/1/43	154,047	156,773	0.013%
Federal National Mortgage Assn.	3	5/1/43	432,838	440,098	0.037%
Federal National Mortgage Assn.	3	5/1/43	41,262	41,954	0.004%
Federal National Mortgage Assn.	5.5	5/1/44	4,398,415	4,878,765	0.407%
Federal National Mortgage Assn.	4	5/1/47	2,283,104	2,390,792	0.200%
Federal National Mortgage Assn.	3.5	5/1/47	445,014	457,263	0.038%
Federal National Mortgage Assn.	4.5	5/1/48	3,455,292	3,713,531	0.310%
Federal National Mortgage Assn.	4.5	5/1/48	3,101,873	3,258,384	0.272%
Federal National Mortgage Assn.	5	5/1/48	798,936	847,081	0.071%
Federal National Mortgage Assn.	2.5	6/1/32	1,084,712	1,092,356	0.091%
Federal National Mortgage Assn.	6	6/1/35	79,979	90,438	0.008%
Federal National Mortgage Assn.	6.5	6/1/36	79,384	90,759	0.008%
Federal National Mortgage Assn.	6.5	6/1/37	15,230	16,892	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	37,401	38,736	0.003%
Federal National Mortgage Assn.	3.5	6/1/42	53,079	54,974	0.005%
Federal National Mortgage Assn.	3.5	6/1/43	123,533	128,730	0.011%
Federal National Mortgage Assn.	4	6/1/45	3,078,003	3,218,869	0.269%
Federal National Mortgage Assn.	3.5	6/1/46	883,604	925,335	0.077%
Federal National Mortgage Assn.	3.5	6/1/46	212,330	219,910	0.018%
Federal National Mortgage Assn.	3	6/1/47	924,973	943,883	0.079%
Federal National Mortgage Assn.	4	6/1/48	7,518,315	7,804,971	0.652%

Federal National Mortgage Assn.	3.5	6/1/49	1,384,236	1,416,667	0.118%
Federal National Mortgage Assn.	5	7/1/20	1,623	1,660	0.000%
Federal National Mortgage Assn.	5.5	7/1/21	3,475	3,520	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	22,529	26,023	0.002%
Federal National Mortgage Assn.	7	7/1/32	9,119	9,304	0.001%
Federal National Mortgage Assn.	4.34	7/1/35	15,903	16,550	0.001%
Federal National Mortgage Assn.	4.47	7/1/36	35,796	37,520	0.003%
Federal National Mortgage Assn.	5.5	7/1/36	6,023	6,688	0.001%
Federal National Mortgage Assn.	4.5	7/1/39	78,227	83,972	0.007%
Federal National Mortgage Assn.	5	7/1/41	147,433	160,184	0.013%
Federal National Mortgage Assn.	3.5	7/1/42	397,851	412,023	0.034%
Federal National Mortgage Assn.	3.5	7/1/42	48,665	50,399	0.004%
Federal National Mortgage Assn.	3.5	7/1/43	1,114,062	1,161,061	0.097%
Federal National Mortgage Assn.	3	7/1/43	96,141	97,801	0.008%
Federal National Mortgage Assn.	3.5	7/1/45	410,800	424,630	0.035%
Federal National Mortgage Assn.	3.5	7/1/47	577,945	598,176	0.050%
Federal National Mortgage Assn.	4	7/1/48	4,722,576	4,889,892	0.408%
Federal National Mortgage Assn.	5.5	8/1/21	3,034	3,079	0.000%
Federal National Mortgage Assn.	6	8/1/21	831	843	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	280	285	0.000%
Federal National Mortgage Assn.	2	8/1/28	609,605	608,684	0.051%
Federal National Mortgage Assn.	7	8/1/31	2,293	2,649	0.000%
Federal National Mortgage Assn.	6	8/1/34	84,744	96,066	0.008%
Federal National Mortgage Assn.	5.5	8/1/37	110,225	122,399	0.010%
Federal National Mortgage Assn.	6.5	8/1/37	6,277	6,962	0.001%
Federal National Mortgage Assn.	6.5	8/1/37	9,685	10,741	0.001%
Federal National Mortgage Assn.	6.5	8/1/38	91,626	106,974	0.009%
Federal National Mortgage Assn.	6.5	8/1/38	15,075	16,719	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	105,221	112,941	0.009%
Federal National Mortgage Assn.	5	8/1/40	20,853	22,656	0.002%
Federal National Mortgage Assn.	5	8/1/40	21,125	22,952	0.002%
Federal National Mortgage Assn.	5	8/1/40	57,217	62,165	0.005%
Federal National Mortgage Assn.	4	8/1/42	161,402	170,186	0.014%
Federal National Mortgage Assn.	3.5	8/1/42	93,379	96,697	0.008%
Federal National Mortgage Assn.	3	8/1/43	2,076,773	2,111,513	0.176%
Federal National Mortgage Assn.	3.5	8/1/45	1,911,428	1,975,777	0.165%
Federal National Mortgage Assn.	3.5	8/1/46	3,162,809	3,282,803	0.274%
Federal National Mortgage Assn.	2.5	8/1/46	1,482,244	1,471,116	0.123%
Federal National Mortgage Assn.	4	8/1/47	5,015,009	5,248,947	0.438%
Federal National Mortgage Assn.	3	8/1/47	2,292,228	2,336,262	0.195%
Federal National Mortgage Assn.	3.5	8/1/47	347,127	359,803	0.030%
Federal National Mortgage Assn.	4	8/1/47	4,412,805	4,606,885	0.385%
Federal National Mortgage Assn.	4	8/1/47	1,815,343	1,892,233	0.158%
Federal National Mortgage Assn.	5	8/1/48	1,551,842	1,641,736	0.137%
Federal National Mortgage Assn.	5	9/1/19	443	453	0.000%
Federal National Mortgage Assn.	5.5	9/1/19	118	118	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	231	235	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	305	309	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	617	626	0.000%
Federal National Mortgage Assn.	5	9/1/22	39,277	40,188	0.003%
Federal National Mortgage Assn.	3	9/1/33	828,756	843,641	0.070%
Federal National Mortgage Assn.	4.5	9/1/35	645,364	689,430	0.058%
Federal National Mortgage Assn.	4.63	9/1/36	38	38	0.000%
Federal National Mortgage Assn.	4.41	9/1/37	7,909	8,255	0.001%
Federal National Mortgage Assn.	6.5	9/1/38	10,144	12,076	0.001%
Federal National Mortgage Assn.	6	9/1/38	302,956	342,230	0.029%
Federal National Mortgage Assn.	6	9/1/39	159,223	180,563	0.015%
Federal National Mortgage Assn.	5	9/1/40	612,926	665,536	0.056%
Federal National Mortgage Assn.	3.5	9/1/43	430,239	447,863	0.037%
Federal National Mortgage Assn.	4	9/1/45	103,865	108,612	0.009%
Federal National Mortgage Assn.	3.5	9/1/45	3,880,296	4,022,760	0.336%
Federal National Mortgage Assn.	4	9/1/46	77,203	80,731	0.007%
Federal National Mortgage Assn.	4.5	9/1/46	1,308,705	1,404,999	0.117%
Federal National Mortgage Assn.	4	9/1/46	2,160,250	2,260,784	0.189%
Federal National Mortgage Assn.	4.5	9/1/46	536,650	571,118	0.048%
Federal National Mortgage Assn.	5	9/1/48	1,848,112	1,959,484	0.164%
Federal National Mortgage Assn.	3	9/1/48	1,380,210	1,396,883	0.117%
Federal National Mortgage Association	6.63	11/15/30	500,000	714,541	0.060%
Federal National Mortgage Association	6.25	5/15/29	342,000	461,833	0.039%
Federal Realty Investment Trust	2.75	6/1/23	1,000,000	1,005,669	0.084%
Fidelity National Financial	4.5	8/15/28	1,615,000	1,687,459	0.141%
Fidelity National Information Services	4.25	5/15/28	1,745,000	1,905,346	0.159%

Fifth Third Bank/Cincinnati OH	3.35	7/26/21	2,065,000	2,107,363	0.176%
First American Financial	4.6	11/15/24	390,000	413,574	0.035%
FirstEnergy Transmission	4.35	1/15/25	775,000	830,588	0.069%
Florida Gas Transmission	3.88	7/15/22	435,000	448,671	0.037%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	2,745,000	2,861,859	0.239%
Ford Motor Credit	3.47	4/5/21	340,000	342,200	0.029%
Fox	4.03	1/25/24	595,000	630,523	0.053%
Freddie Mac Multifamily Structured PTCs	2.41	1/25/21	152,056	152,033	0.013%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	1,516,445	1,508,073	0.126%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	716,031	737,403	0.062%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	1,310,276	1,302,497	0.109%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	250,269	252,968	0.021%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	976,014	979,106	0.082%
Freddie Mac REMICS	4	11/15/36	27,159	27,730	0.002%
Freddie Mac STACR Trust 2019-HQA2	3.1	4/25/49	365,000	365,115	0.030%
Freddie Mac Structured Agency Credit Risk debt Notes	5	12/25/27	346,343	349,713	0.029%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	986,772	990,007	0.083%
Freddie Mac Structured Agency Credit Risk debt Notes	2.85	7/25/30	1,419,466	1,416,612	0.118%
Freddie Mac Structured Agency Credit Risk debt Notes	5.15	9/25/28	198,929	200,850	0.017%
Fresnillo	5.5	11/13/23	300,000	327,975	0.027%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	553,649	558,688	0.047%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	1,736,580	1,767,489	0.148%
GATX	4.35	2/15/24	2,355,000	2,493,394	0.208%
GATX	2.6	3/30/20	95,000	95,018	0.008%
GATX	4.85	6/1/21	650,000	674,965	0.056%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	1,029,000	1,023,168	0.085%
General Electric	4.65	10/17/21	86,000	89,584	0.007%
General Electric	5.5	1/8/20	115,000	116,728	0.010%
General Electric	2.2	1/9/20	178,000	177,677	0.015%
General Electric	3.1	1/9/23	1,750,000	1,767,131	0.148%
General Electric	6.75	3/15/32	378,000	464,808	0.039%
General Motors	4	4/1/25	1,090,000	1,105,251	0.092%
General Motors Financial	3.15	1/15/20	520,000	520,952	0.044%
General Motors Financial	4.2	11/6/21	2,235,000	2,299,413	0.192%
Georgetown University	4.32	4/1/49	1,475,000	1,706,579	0.143%
Gilead Sciences	3.25	9/1/22	600,000	616,095	0.051%
GMF Floorplan Owner Revolving Trust	2.22	1/18/22	735,000	734,290	0.061%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	1,195,000	1,205,441	0.101%
Goldman Sachs	6.75	10/1/37	455,000	591,392	0.049%
Goldman Sachs	4.25	10/21/25	795,000	840,541	0.070%
Goldman Sachs	3.5	1/23/25	750,000	772,520	0.065%
Goldman Sachs	3	4/26/22	3,350,000	3,378,659	0.282%
Goldman Sachs	3.27	9/29/25	1,900,000	1,938,600	0.162%
Government National Mortgage Assn.	7.5	10/15/25	561	578	0.000%
Government National Mortgage Assn.	7.5	10/15/25	1,361	1,456	0.000%
Government National Mortgage Assn.	3.5	10/20/44	106,223	109,960	0.009%
Government National Mortgage Assn.	3.5	10/20/45	98,587	101,961	0.009%
Government National Mortgage Assn.	3.5	10/20/45	135,062	139,699	0.012%
Government National Mortgage Assn.	3	10/20/46	2,346,607	2,401,017	0.201%
Government National Mortgage Assn.	5	10/20/47	529,058	563,612	0.047%
Government National Mortgage Assn.	7.5	11/15/25	6,090	6,147	0.001%
Government National Mortgage Assn.	4.5	11/20/39	52,765	56,288	0.005%
Government National Mortgage Assn.	4.5	11/20/40	829,057	884,404	0.074%
Government National Mortgage Assn.	3.5	11/20/42	11,025	11,393	0.001%
Government National Mortgage Assn.	3	11/20/46	824,230	843,341	0.070%
Government National Mortgage Assn.	3	11/20/46	7,597,508	7,773,661	0.649%
Government National Mortgage Assn.	5	11/20/47	263,223	280,377	0.023%
Government National Mortgage Assn.	4	11/20/48	2,774,930	2,876,433	0.240%
Government National Mortgage Assn.	5	1/1/34	750,000	783,965	0.065%
Government National Mortgage Assn.	8	1/15/26	6,752	7,291	0.001%
Government National Mortgage Assn.	7.5	1/15/32	38,406	39,845	0.003%
Government National Mortgage Assn.	4.5	1/20/41	694,637	741,059	0.062%
Government National Mortgage Assn.	4	1/20/46	1,096,897	1,156,445	0.097%
Government National Mortgage Assn.	3.5	1/20/46	30,782	31,829	0.003%
Government National Mortgage Assn.	5	1/20/48	2,395,886	2,505,425	0.209%
Government National Mortgage Assn.	5.5	1/20/49	230,753	243,711	0.020%
Government National Mortgage Assn.	4.5	1/20/49	873,353	913,674	0.076%
Government National Mortgage Assn.	7.5	12/15/27	391	392	0.000%
Government National Mortgage Assn.	6.5	12/20/33	1,028	1,199	0.000%
Government National Mortgage Assn.	3.5	12/20/42	1,370,506	1,429,533	0.119%
Government National Mortgage Assn.	4.5	12/20/45	8,091	8,576	0.001%
Government National Mortgage Assn.	5	12/20/47	1,306,295	1,391,428	0.116%

Government National Mortgage Assn.	4.5	12/20/48	540,861	563,879	0.047%
Government National Mortgage Assn.	5.5	12/20/48	318,827	336,729	0.028%
Government National Mortgage Assn.	4	2/15/41	170,625	181,190	0.015%
Government National Mortgage Assn.	3.5	2/15/45	133,746	138,572	0.012%
Government National Mortgage Assn.	5.5	2/20/34	253,958	278,155	0.023%
Government National Mortgage Assn.	5.5	2/20/36	16,994	18,613	0.002%
Government National Mortgage Assn.	3.5	2/20/43	151,323	157,820	0.013%
Government National Mortgage Assn.	4	2/20/44	205,590	216,811	0.018%
Government National Mortgage Assn.	3.5	2/20/45	78,851	81,535	0.007%
Government National Mortgage Assn.	3.5	2/20/46	320,964	331,824	0.028%
Government National Mortgage Assn.	3.5	2/20/46	393,752	407,758	0.034%
Government National Mortgage Assn.	5	2/20/48	1,482,956	1,562,435	0.130%
Government National Mortgage Assn.	3.5	2/20/48	4,383,808	4,521,292	0.378%
Government National Mortgage Assn.	3.5	2/20/48	2,046,953	2,113,391	0.176%
Government National Mortgage Assn.	3.5	2/20/49	3,898,109	4,027,081	0.336%
Government National Mortgage Assn.	4	3/15/41	229,522	243,797	0.020%
Government National Mortgage Assn.	4.5	3/20/41	57,243	61,067	0.005%
Government National Mortgage Assn.	5	3/20/41	576,006	631,464	0.053%
Government National Mortgage Assn.	3.5	3/20/43	314,629	324,823	0.027%
Government National Mortgage Assn.	3.5	3/20/47	1,129,312	1,168,121	0.098%
Government National Mortgage Assn.	4.5	3/20/47	558,185	590,020	0.049%
Government National Mortgage Assn.	5.5	3/20/48	597,582	632,919	0.053%
Government National Mortgage Assn.	5.5	3/20/49	2,249,537	2,375,852	0.198%
Government National Mortgage Assn.	6	4/15/36	21,754	24,785	0.002%
Government National Mortgage Assn.	3.5	4/20/45	19,567	20,231	0.002%
Government National Mortgage Assn.	3	4/20/46	241,813	247,410	0.021%
Government National Mortgage Assn.	3.5	4/20/46	797,711	825,286	0.069%
Government National Mortgage Assn.	4.5	4/20/49	3,174,590	3,311,416	0.277%
Government National Mortgage Assn.	3.5	5/20/43	47,123	49,133	0.004%
Government National Mortgage Assn.	3.5	5/20/45	38,354	39,600	0.003%
Government National Mortgage Assn.	3.5	5/20/45	95,247	98,502	0.008%
Government National Mortgage Assn.	4	5/20/46	395,692	415,753	0.035%
Government National Mortgage Assn.	3.5	5/20/46	22,611	23,380	0.002%
Government National Mortgage Assn.	3.5	5/20/46	17,458	18,053	0.002%
Government National Mortgage Assn.	3.5	5/20/46	4,527	4,674	0.000%
Government National Mortgage Assn.	4	5/20/47	4,757,704	4,963,225	0.414%
Government National Mortgage Assn.	5	5/20/48	235,624	252,700	0.021%
Government National Mortgage Assn.	4.5	6/15/39	131,451	141,690	0.012%
Government National Mortgage Assn.	3.5	6/20/43	1,096,538	1,143,009	0.095%
Government National Mortgage Assn.	3.5	6/20/43	169,331	175,110	0.015%
Government National Mortgage Assn.	3.5	6/20/46	31,208	32,287	0.003%
Government National Mortgage Assn.	3.5	6/20/47	2,454,966	2,538,326	0.212%
Government National Mortgage Assn.	4.5	6/20/48	1,342,722	1,404,265	0.117%
Government National Mortgage Assn.	5	6/20/48	301,168	322,963	0.027%
Government National Mortgage Assn.	5	6/20/49	5,560,000	5,841,017	0.488%
Government National Mortgage Assn.	3	7/15/43	13,029	13,329	0.001%
Government National Mortgage Assn.	3.5	7/20/42	1,206,192	1,258,633	0.105%
Government National Mortgage Assn.	4	7/20/42	430,161	455,402	0.038%
Government National Mortgage Assn.	3.5	7/20/43	699,085	728,694	0.061%
Government National Mortgage Assn.	4.5	7/20/45	572,495	604,109	0.050%
Government National Mortgage Assn.	3	7/20/46	4,625,828	4,733,041	0.395%
Government National Mortgage Assn.	5	7/20/47	1,389,968	1,480,644	0.124%
Government National Mortgage Assn.	4	7/20/47	1,130,163	1,179,188	0.098%
Government National Mortgage Assn.	4.5	7/20/47	1,268,325	1,331,629	0.111%
Government National Mortgage Assn.	4.5	7/20/48	4,268,852	4,459,866	0.372%
Government National Mortgage Assn.	5	7/20/48	108,595	116,446	0.010%
Government National Mortgage Assn.	7.5	8/15/25	859	871	0.000%
Government National Mortgage Assn.	6	8/15/33	5,455	6,221	0.001%
Government National Mortgage Assn.	5.5	8/20/34	30,062	32,916	0.003%
Government National Mortgage Assn.	3.5	8/20/42	147,791	154,202	0.013%
Government National Mortgage Assn.	3	8/20/46	4,202,769	4,302,752	0.359%
Government National Mortgage Assn.	4	8/20/47	2,940,700	3,066,401	0.256%
Government National Mortgage Assn.	4.5	8/20/47	2,604,759	2,734,769	0.228%
Government National Mortgage Assn.	5	8/20/47	205,929	219,390	0.018%
Government National Mortgage Assn.	5	8/20/48	1,330,726	1,392,406	0.116%
Government National Mortgage Assn.	5	9/15/39	207,596	228,275	0.019%
Government National Mortgage Assn.	3.5	9/15/41	1,039,974	1,079,346	0.090%
Government National Mortgage Assn.	3	9/15/42	472,073	482,952	0.040%
Government National Mortgage Assn.	4.5	9/20/40	219,552	234,196	0.020%
Government National Mortgage Assn.	3.5	9/20/43	376,374	392,007	0.033%
Government National Mortgage Assn.	3.5	9/20/46	736,712	762,180	0.064%
Government National Mortgage Assn.	5	9/20/47	1,372,762	1,462,354	0.122%

Government National Mortgage Assn.	4.5	9/20/48	1,564,074	1,660,333	0.139%
Government National Mortgage Association	3	11/20/47	496,477	503,889	0.042%
Government National Mortgage Association	3	12/20/47	615,339	629,046	0.053%
Government National Mortgage Association	2.83	2/20/49	810,381	810,949	0.068%
Government National Mortgage Association	2.83	2/20/49	638,036	638,453	0.053%
Government National Mortgage Association	2.68	9/20/48	661,111	659,166	0.055%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	89,967	89,868	0.008%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	280,000	280,785	0.023%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	740,000	808,328	0.068%
Hackensack Meridian Health	4.21	7/1/48	1,680,000	1,830,348	0.153%
Hardee s Funding	4.25	6/20/48	540,913	551,888	0.046%
Hardee s Funding	4.96	6/20/48	1,329,950	1,407,247	0.118%
Harley-Davidson Financial Services	3.55	5/21/21	1,725,000	1,746,873	0.146%
Harris	3.83	4/27/25	295,000	309,324	0.026%
Healthcare Realty Trust	3.63	1/15/28	605,000	611,120	0.051%
Heathrow Funding	4.88	7/15/21	1,120,000	1,163,126	0.097%
High Street Funding Trust I	4.11	2/15/28	1,100,000	1,156,515	0.097%
Highwoods Realty	3.63	1/15/23	880,000	900,205	0.075%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	890,268	906,227	0.076%
HSBC Bank USA NA/New York NY	5.88	11/1/34	550,000	692,171	0.058%
HSBC Holdings	3.26	3/13/23	1,000,000	1,016,648	0.085%
Huntington Auto Trust	1.59	11/16/20	57,135	57,095	0.005%
Hyatt Hotels	3.38	7/15/23	185,000	189,069	0.016%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	600,000	604,980	0.051%
Hyundai Capital America	3.45	3/12/21	1,925,000	1,948,098	0.163%
Illinois State Toll Highway Authority	6.18	1/1/34	295,000	397,383	0.033%
Indiana University Health Inc Obligated	3.97	11/1/48	1,030,000	1,113,356	0.093%
Indonesia Government International Bond	4.88	5/5/21	700,000	727,978	0.061%
Ing Groep	3.15	3/29/22	330,000	335,978	0.028%
Ing Groep	3.55	4/9/24	2,430,000	2,502,390	0.209%
Inland Valley development Agency	5.5	3/1/33	250,000	279,668	0.023%
Intercontinental Exchange	2.75	12/1/20	475,000	477,993	0.040%
Intercontinental Exchange	3.45	9/21/23	1,145,000	1,194,837	0.100%
International Business Machines	8.38	11/1/19	100,000	101,974	0.009%
Interpublic Group of	3.5	10/1/20	230,000	232,760	0.019%
Interpublic Group of	4.2	4/15/24	820,000	882,347	0.074%
Intesa Sanpaolo	3.38	1/12/23	375,000	373,006	0.031%
Intesa Sanpaolo	3.13	7/14/22	1,055,000	1,045,442	0.087%
Jimmy Johns Funding	3.61	7/30/47	230,888	233,169	0.019%
John deere Capital	2.35	1/8/21	545,000	546,546	0.046%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.72	3/15/50	1,545,000	1,651,812	0.138%
JPMorgan Chase	2.95	10/1/26	980,000	991,521	0.083%
JPMorgan Chase	3.78	2/1/28	990,000	1,045,802	0.087%
JPMorgan Chase	3.56	4/23/24	1,250,000	1,296,941	0.108%
JPMorgan Chase	4.63	5/10/21	900,000	936,086	0.078%
JPMorgan Chase	3.38	5/1/23	2,055,000	2,110,832	0.176%
JPMorgan Chase	3.88	7/24/38	1,380,000	1,438,794	0.120%
Kaiser Foundation Hospitals	3.5	4/1/22	445,000	461,141	0.039%
Kansas City Southern	3	5/15/23	340,000	345,042	0.029%
Keurig Dr Pepper	3.55	5/25/21	920,000	937,767	0.078%
Keurig Dr Pepper	2.55	9/15/26	450,000	429,390	0.036%
KeyBank NA/Cleveland OH	3.35	6/15/21	1,775,000	1,811,327	0.151%
KeyCorp	2.9	9/15/20	1,220,000	1,226,791	0.102%
Keysight Technologies	3.3	10/30/19	1,200,000	1,201,241	0.100%
Keysight Technologies	4.55	10/30/24	1,427,000	1,522,124	0.127%
Kilroy Realty	4.38	10/1/25	335,000	357,968	0.030%
Kilroy Realty	3.45	12/15/24	750,000	771,178	0.064%
Kraft Heinz Foods	4	6/15/23	1,600,000	1,672,243	0.140%
Kreditanstalt fuer Wiederaufbau	4	1/27/20	525,000	530,437	0.044%
Liberty Mutual	4.5	6/15/49	1,655,000	1,733,366	0.145%
Liberty Mutual	4.85	8/1/44	1,350,000	1,474,330	0.123%
Lincoln National	3.8	3/1/28	1,205,000	1,264,047	0.106%
Lockheed Martin	4.07	12/15/42	184,000	202,400	0.017%
Lockheed Martin	3.6	3/1/35	240,000	247,950	0.021%
LYB International Finance II BV	3.5	3/2/27	1,000,000	1,016,565	0.085%
Magellan Midstream Partners	4.25	2/1/21	325,000	333,485	0.028%
Manufacturers & Traders Trust	3.4	8/17/27	250,000	263,307	0.022%
Markel	7.13	9/30/19	425,000	429,641	0.036%
Marsh & McLennan	3.3	3/14/23	210,000	216,012	0.018%
Marsh & McLennan	3.5	6/3/24	1,895,000	1,967,452	0.164%
Maryland Economic development	4.75	6/1/42	2,025,000	2,119,122	0.177%
McKesson	3.65	11/30/20	1,230,000	1,248,988	0.104%

Memorial Sloan-Kettering Cancer Center	4.2	7/1/55	600,000	679,453	0.057%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	2,099,612	2,187,608	0.183%
Metropolitan Edison	4.3	1/15/29	2,300,000	2,504,606	0.209%
Metropolitan Life Global Funding I	3.45	10/9/21	1,635,000	1,673,974	0.140%
Metropolitan Transportation Authority	7.34	11/15/39	145,000	222,010	0.019%
Metropolitan Transportation Authority	5.87	11/15/39	500,000	644,085	0.054%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	460,000	596,243	0.050%
Mexico Government International Bond	4.13	1/21/26	705,000	739,016	0.062%
Mexico Government International Bond	8	9/24/22	300,000	350,253	0.029%
Microchip Technology	3.92	6/1/21	460,000	468,171	0.039%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	1,765,000	1,882,290	0.157%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	94,965	94,871	0.008%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	1,032,149	1,046,228	0.087%
Mississippi Power	3.95	3/30/28	895,000	936,822	0.078%
Mitsubishi Ufj Financial	3.54	7/26/21	2,640,000	2,695,585	0.225%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	815,000	814,747	0.068%
Morgan Stanley	4.3	1/27/45	750,000	820,678	0.069%
Morgan Stanley	4.1	5/22/23	1,290,000	1,353,214	0.113%
Morgan Stanley	3.97	7/22/38	815,000	849,353	0.071%
Morgan Stanley	3.13	7/27/26	2,000,000	2,030,690	0.170%
Morgan Stanley	6.25	8/9/26	175,000	210,434	0.018%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	660,000	701,644	0.059%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	1,380,000	1,470,445	0.123%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	300,000	304,342	0.025%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	700,000	746,919	0.062%
M&T Bank	3.55	7/26/23	2,140,000	2,254,381	0.188%
Municipal Electric Authority of Georgia	6.66	4/1/57	1,816,000	2,373,040	0.198%
MVW Owner Trust 2014-1	2.25	9/22/31	60,532	60,363	0.005%
Nabors Industries	5.5	1/15/23	400,000	374,000	0.031%
National Rural Utilities Cooperative Finance	2.9	3/15/21	2,100,000	2,128,329	0.178%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,825,000	1,862,819	0.156%
Nevada Power	6.65	4/1/36	400,000	539,369	0.045%
New Jersey Turnpike Authority	7.41	1/1/40	1,000,000	1,546,950	0.129%
Newmont Goldcorp	3.63	6/9/21	595,000	605,251	0.051%
New Orleans Hotel Trust 2019-HNLA	3.98	4/15/32	790,000	787,340	0.066%
New York Life Global Funding	1.5	10/24/19	1,220,000	1,217,007	0.102%
New York Life Global Funding	3.25	8/6/21	1,645,000	1,682,600	0.141%
New York State dormitory Authority	3.88	7/1/46	950,000	973,465	0.081%
NiSource	3.95	3/30/48	1,000,000	995,714	0.083%
NiSource	3.49	5/15/27	695,000	717,157	0.060%
NiSource	3.65	6/15/23	1,790,000	1,852,555	0.155%
Norfolk Southern	5.59	5/17/25	48,000	54,626	0.005%
Northwell Healthcare	3.98	11/1/46	1,275,000	1,298,771	0.108%
Nucor	3.95	5/1/28	1,385,000	1,493,383	0.125%
Nutrien	4	12/15/26	505,000	526,912	0.044%
Occidental Petroleum	3	2/15/27	1,475,000	1,458,424	0.122%
Octagon Investment Partners XXIII	3.45	7/15/27	850,000	847,402	0.071%
Ohio Power	5.38	10/1/21	450,000	480,394	0.040%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	460,000	481,120	0.040%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	695,000	709,746	0.059%
Omnicom Group Inc / Omnicom Capital	3.63	5/1/22	760,000	784,531	0.066%
O Reilly Automotive	4.88	1/14/21	700,000	722,117	0.060%
O Reilly Automotive	3.9	6/1/29	2,470,000	2,586,690	0.216%
OZLM VIII	3.76	10/17/29	1,645,000	1,642,839	0.137%
OZLM VIII	4.39	10/17/29	1,095,000	1,090,620	0.091%
PACCAR Financial	1.95	2/27/20	540,000	538,652	0.045%
PACCAR Financial	3.1	5/10/21	1,485,000	1,509,630	0.126%
PacifiCorp	6.25	10/15/37	90,000	120,224	0.010%
PacifiCorp	4.13	1/15/49	1,400,000	1,537,066	0.128%
Packaging Corp of America	4.5	11/1/23	185,000	197,849	0.017%
Packaging Corp of America	2.45	12/15/20	415,000	414,770	0.035%
Packaging Corp of America	3.65	9/15/24	370,000	382,747	0.032%
Partners Healthcare System	3.44	7/1/21	700,000	718,364	0.060%
Peco Energy	5.95	10/1/36	150,000	195,333	0.016%
Pertamina Persero PT	4.3	5/20/23	650,000	679,863	0.057%
Perusahaan Gas Negara	5.13	5/16/24	405,000	435,967	0.036%
Petroleos Mexicanos	6.38	2/4/21	265,000	272,553	0.023%
Petroleos Mexicanos	6	3/5/20	859,000	870,811	0.073%
Philadelphia Authority for Industrial development	3.96	4/15/26	680,000	715,285	0.060%
Planet Fitness Master Issuer	4.26	9/5/48	2,496,138	2,571,496	0.215%
PNC Bank NA	3.5	6/8/23	2,025,000	2,111,755	0.176%
President & Fellows of Harvard College	3.62	10/1/37	385,000	409,633	0.034%

Pricoa Global Funding I	3.45	9/1/23	2,150,000	2,241,586	0.187%
Pricoa Global Funding I	1.45	9/13/19	620,000	618,612	0.052%
Principal Financial	3.4	5/15/25	1,215,000	1,262,081	0.105%
Province of Alberta Canada	3.3	3/15/28	1,605,000	1,716,923	0.143%
Province of Manitoba Canada	2.6	4/16/24	1,492,000	1,528,099	0.128%
Province of New Brunswick Canada	3.63	2/24/28	2,545,000	2,771,075	0.231%
Province of Ontario Canada	2.4	2/8/22	2,000,000	2,022,366	0.169%
Province of Quebec Canada	2.75	8/25/21	1,350,000	1,370,536	0.114%
Province of Quebec Canada	7.5	9/15/29	104,000	150,022	0.013%
Public Service Electric & Gas	5.7	12/1/36	180,000	224,981	0.019%
QVC	4.45	2/15/25	70,000	70,800	0.006%
QVC	4.38	3/15/23	2,020,000	2,049,009	0.171%
QVC	4.85	4/1/24	840,000	866,706	0.072%
Raymond James Financial	3.63	9/15/26	100,000	102,482	0.009%
Raytheon	7.2	8/15/27	200,000	262,528	0.022%
Regency Centers	3.6	2/1/27	350,000	362,291	0.030%
Regency Centers	4.13	3/15/28	510,000	545,695	0.046%
Reinsurance Group of America	5	6/1/21	905,000	945,599	0.079%
REI - SECURITY LENDING COLLATERAL			4,983,300	49,832,999	4.161%
RELX Capital	3.5	3/16/23	530,000	546,563	0.046%
Republic of Poland Government International Bond	3.25	4/6/26	845,000	894,720	0.075%
Republic of South Africa Government International Bond	5.5	3/9/20	575,000	584,942	0.049%
Republic Services	3.38	11/15/27	585,000	607,097	0.051%
RETL 2019-RVP	3.54	3/15/36	873,593	875,225	0.073%
Rogers Communications	3.63	12/15/25	335,000	351,273	0.029%
Rogers Communications	4.35	5/1/49	1,295,000	1,398,133	0.117%
Roper Technologies	3	12/15/20	295,000	296,767	0.025%
Roper Technologies	3.8	12/15/26	660,000	684,162	0.057%
Royal Bank Of Scotland	4.52	6/25/24	2,050,000	2,131,123	0.178%
Sabine Pass Liquefaction	4.2	3/15/28	795,000	832,763	0.070%
San Diego County Water Authority	6.14	5/1/49	275,000	390,393	0.033%
San Diego Gas & Electric	4.1	6/15/49	1,765,000	1,831,788	0.153%
San Diego Gas & Electric	6.13	9/15/37	170,000	207,543	0.017%
San Jose Redevelopment Agency Successor Agency	3.38	8/1/34	610,000	627,916	0.052%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	1,300,000	1,304,104	0.109%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	1,300,000	1,308,577	0.109%
Santander Drive Auto Receivables Trust 2018-2	3.03	9/15/22	820,000	823,423	0.069%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	1,265,000	1,282,504	0.107%
Santander UK	3.75	11/15/21	2,310,000	2,369,917	0.198%
Santander UK	5	11/7/23	200,000	211,608	0.018%
SBA Tower Trust	2.9	10/15/19	855,000	855,396	0.071%
Schlumberger Holdings	3.75	5/1/24	1,065,000	1,105,037	0.092%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	320,000	310,852	0.026%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	778,899	792,393	0.066%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	1,617,753	1,661,693	0.139%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	2,157,834	2,207,114	0.184%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	1,660,000	1,674,513	0.140%
Sierra Timeshare 2014-3 Receivables Funding	2.3	10/20/31	75,419	75,369	0.006%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	49,812	49,736	0.004%
Sky	2.63	9/16/19	200,000	200,001	0.017%
SLM Student Loan Trust 2010-1	2.8	3/25/25	1,054,507	1,023,605	0.085%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	525,000	539,278	0.045%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	329,000	343,187	0.029%
Smb Private Education Loan Trust 2018	3.6	1/15/37	1,155,000	1,211,255	0.101%
Solvay Finance America	3.4	12/3/20	770,000	777,662	0.065%
Sonic Capital	4.03	2/20/48	144,154	148,149	0.012%
South Carolina Public Service Authority	2.39	12/1/23	1,165,000	1,155,086	0.096%
Southeast Supply Header	4.25	6/15/24	405,000	419,028	0.035%
Southern	4.4	7/1/46	1,905,000	2,005,843	0.168%
Southern California Gas	5.75	11/15/35	140,000	170,448	0.014%
Southern Co Gas Capital	5.25	8/15/19	210,000	210,633	0.018%
Southern Power	5.15	9/15/41	500,000	545,679	0.046%
Spectra Energy Partners	3.38	10/15/26	440,000	448,537	0.037%
Stanford Health Care	3.8	11/15/48	440,000	471,302	0.039%
State Grid Overseas Investment 2016	3.75	5/2/23	1,155,000	1,204,322	0.101%
State Grid Overseas Investment 2016	2.25	5/4/20	1,260,000	1,258,014	0.105%
State of California	7.63	3/1/40	1,350,000	2,130,219	0.178%
State of Wisconsin	3.95	5/1/36	1,700,000	1,805,740	0.151%
State Street	3.1	5/15/23	265,000	271,602	0.023%
Sumitomo Mitsui Financial	3.75	7/19/23	2,605,000	2,722,225	0.227%
Suncor Energy	3.6	12/1/24	355,000	370,211	0.031%
SunTrust Bank/Atlanta GA	3.5	8/2/22	2,155,000	2,202,947	0.184%

Svenska Handelsbanken	3.35	5/24/21	1,860,000	1,894,483	0.158%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	610,000	618,803	0.052%
Syngenta Finance	3.7	4/24/20	1,200,000	1,205,701	0.101%
Tampa Electric	6.15	5/15/37	700,000	906,070	0.076%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	1,400,000	1,509,717	0.126%
Tencent Holdings	2.99	1/19/23	550,000	554,482	0.046%
Tencent Holdings	3.6	1/19/28	1,090,000	1,113,573	0.093%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	750,000	721,875	0.060%
Teva Pharmaceutical Finance Netherlands III BV	1.7	7/19/19	2,075,000	2,072,406	0.173%
Thomson Reuters	3.35	5/15/26	220,000	220,719	0.018%
Time Warner Cable	5	2/1/20	240,000	243,320	0.020%
Time Warner Cable	6.55	5/1/37	235,000	269,098	0.022%
Time Warner Cable	6.75	6/15/39	275,000	317,530	0.027%
Time Warner Cable	4	9/1/21	100,000	102,559	0.009%
Toronto-Dominion Bank	2.5	12/14/20	890,000	894,889	0.075%
Toronto-Dominion Bank	3.25	6/11/21	2,005,000	2,044,715	0.171%
Toronto-Dominion Bank	3.63	9/15/31	235,000	238,663	0.020%
Towd Point Mortgage Trust 2015-3	3	3/25/54	318,231	319,129	0.027%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	312,224	312,715	0.026%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	340,728	341,952	0.029%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	351,897	353,869	0.030%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	389,844	387,560	0.032%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	411,342	412,924	0.034%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	669,452	674,426	0.056%
Towd Point Mortgage Trust 2018-1	3	1/25/58	358,815	362,543	0.030%
Toyota Industries	3.11	3/12/22	2,150,000	2,188,042	0.183%
Toyota Motor	3.18	7/20/21	1,515,000	1,549,809	0.129%
Toyota Motor Credit	2.95	4/13/21	1,730,000	1,753,319	0.146%
Transcontinental Gas Pipe Line	4.6	3/15/48	780,000	821,661	0.069%
Transurban Finance Co Pty	4.13	2/2/26	175,000	182,414	0.015%
Transurban Finance Co Pty	3.38	3/22/27	225,000	223,603	0.019%
Travelers	6.25	6/15/37	225,000	307,793	0.026%
Trinity Acquisition	3.5	9/15/21	175,000	177,420	0.015%
TRP Government Reserve	2.46		12,030,944	12,030,944	1.005%
Ubs Group Funding Switzerland	3	4/15/21	1,200,000	1,210,120	0.101%
Ubs Group Funding Switzerland	2.95	9/24/20	450,000	452,988	0.038%
Ubs Group Funding Switzerland	4.13	9/24/25	630,000	671,574	0.056%
UniCredit	6.57	1/14/22	1,270,000	1,349,134	0.113%
Unilever Capital	3	3/7/22	1,255,000	1,281,808	0.107%
United Airlines 2014-1 Class B Pass Through Trust	4.75	4/11/22	168,180	173,235	0.014%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	699,438	719,770	0.060%
United Airlines 2016-2 Class A Pass Through Trust	3.1	10/7/28	842,447	831,905	0.069%
Unitedhealth	3.75	7/15/25	400,000	426,930	0.036%
Unitedhealth	4.75	7/15/45	900,000	1,066,321	0.089%
United Overseas Bank	3.2	4/23/21	2,300,000	2,333,835	0.195%
United Technologies	3.35	8/16/21	1,150,000	1,174,909	0.098%
University of California	5.77	5/15/43	470,000	618,102	0.052%
Unum	3	5/15/21	320,000	321,991	0.027%
Unum	5.63	9/15/20	150,000	155,284	0.013%
U.S. Treasury Bonds	3.13	11/15/41	13,875,000	15,513,984	1.296%
U.S. Treasury Bonds	2.75	11/15/42	3,000,000	3,141,563	0.262%
U.S. Treasury Bonds	3	11/15/44	585,000	638,473	0.053%
U.S. Treasury Bonds	3	11/15/45	6,780,000	7,411,388	0.619%
U.S. Treasury Bonds	2.75	2/15/28	28,100,000	29,860,641	2.494%
U.S. Treasury Bonds	3.5	2/15/39	14,620,000	17,352,113	1.449%
U.S. Treasury Bonds	2.5	2/15/45	3,535,000	3,517,877	0.294%
U.S. Treasury Bonds	3	2/15/47	3,400,000	3,723,531	0.311%
U.S. Treasury Bonds	3	2/15/48	15,800,000	17,281,250	1.443%
U.S. Treasury Bonds	4.38	5/15/41	1,900,000	2,534,719	0.212%
U.S. Treasury Bonds	3	5/15/45	4,115,000	4,494,995	0.375%
U.S. Treasury Bonds	2.5	5/15/46	4,805,000	4,771,966	0.398%
U.S. Treasury Bonds	3	5/15/47	3,150,000	3,446,297	0.288%
U.S. Treasury Bonds	2.25	8/15/27	6,570,000	6,723,984	0.562%
U.S. Treasury Bonds	2.88	8/15/28	10,990,000	11,803,947	0.986%
U.S. Treasury Bonds	3.88	8/15/40	1,160,000	1,447,644	0.121%
U.S. Treasury Bonds	3.63	8/15/43	4,890,000	5,897,034	0.492%
U.S. Treasury Bonds	2.25	8/15/46	2,190,000	2,066,128	0.173%
U.S. Treasury Bonds	2.75	8/15/47	9,370,000	9,763,833	0.815%
U.S. Treasury Bonds	3	8/15/48	5,635,000	6,169,445	0.515%
U.S. Treasury Notes	2.75	2/15/24	21,535,000	22,477,156	1.877%
U.S. Treasury Notes	2.25	4/30/21	1,900,000	1,915,438	0.160%
U.S. Treasury Notes	2.75	4/30/23	42,195,000	43,757,534	3.654%

U.S. Treasury Notes	2	5/31/24	6,000,000	6,068,438	0.507%
U.S. Treasury Notes	2.75	7/31/23	19,700,000	20,472,609	1.710%
U.S. Treasury Notes	2.75	8/31/23	18,015,000	18,735,600	1.565%
Vereit Operating Partnership	4.63	11/1/25	1,765,000	1,887,514	0.158%
Vereit Operating Partnership	3.95	8/15/27	820,000	844,874	0.071%
Verizon Communications	4.27	1/15/36	735,000	792,812	0.066%
Verizon Communications	2.63	8/15/26	3,010,000	2,984,457	0.249%
Verizon Communications	5.15	9/15/23	550,000	613,687	0.051%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	752,435	762,268	0.064%
Virginia Commonwealth Transportation Board	5.35	5/15/35	480,000	594,754	0.050%
Virginia Public Building Authority	5.9	8/1/30	570,000	717,049	0.060%
Visa	2.15	9/15/22	1,005,000	1,007,888	0.084%
Vistra Operations	3.55	7/15/24	1,270,000	1,276,350	0.107%
Vodafone	3.75	1/16/24	2,005,000	2,095,536	0.175%
Volkswagen Group of America Finance	4	11/12/21	2,215,000	2,284,624	0.191%
Volvo Financial Equipment LLC Series 2017-1	1.92	3/15/21	143,876	143,604	0.012%
Voya Financial	3.13	7/15/24	1,440,000	1,460,383	0.122%
Walmart	3.4	6/26/23	1,900,000	1,994,559	0.167%
Walt Disney	3.7	10/15/25	285,000	304,510	0.025%
WEA Finance LLC / Westfield UK & Europe Finance	3.25	10/5/20	380,000	383,544	0.032%
Weibo	3.5	7/5/24	1,275,000	1,282,072	0.107%
Wells Fargo	3.07	1/24/23	3,000,000	3,043,647	0.254%
Wells Fargo Bank NA	3.33	7/23/21	1,500,000	1,513,931	0.126%
Wendy s Funding	3.57	3/15/48	310,275	312,056	0.026%
West Fraser Timber	4.35	10/15/24	1,145,000	1,180,781	0.099%
West Virginia United Health System Obligated	4.92	6/1/48	1,600,000	1,881,032	0.157%
Williams	4.85	3/1/48	185,000	197,694	0.017%
Williams	5.25	3/15/20	600,000	611,096	0.051%
Willis North America	3.6	5/15/24	425,000	438,860	0.037%
Willis North America	4.5	9/15/28	1,100,000	1,175,127	0.098%
Woodside Finance	3.7	3/15/28	425,000	424,142	0.035%
Woodside Finance	4.5	3/4/29	2,640,000	2,780,242	0.232%
Woodside Finance	3.7	9/15/26	315,000	319,433	0.027%
World Omni Auto Receivables Trust 2016	1.77	9/15/21	444,610	443,680	0.037%
World Omni Auto Receivables Trust 2018	2.19	5/17/21	236,077	235,933	0.020%
WPP Finance 2010	3.75	9/19/24	1,350,000	1,394,767	0.116%
Xcel Energy	4.7	5/15/20	375,000	378,044	0.032%

Total Investments in Securities **1,250,526,507**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU9 US 5YR NOTE CBT FUT SEPT 19	252	9/30/2019	29,775,375	363,860	2.486%
TUU9 US 2YR NOTE CBT SEPT 19	180	9/30/2019	38,732,344	161,117	3.234%

Total Futures Contracts **524,977**

NET ASSETS **1,197,488,349**

NET ASSET VALUE PER SHARE

U.S. Bond Enhanced Index Fund Shares **11.16**

(\$1,197,488,349 / 107,323,336 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.