

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
21ST CENTURY FOX AMERICA	3.7	10/15/25	285,000	283,013	0.026%
ABBOTT LABORATORIES	3.4	11/30/23	1,120,000	1,115,446	0.103%
ABBOTT LABORATORIES	4.75	11/30/36	1,500,000	1,592,225	0.147%
ABBVIE INC	3.6	5/14/25	880,000	851,536	0.079%
ABBVIE INC	3.2	5/14/26	225,000	209,288	0.019%
ABBVIE INC	4.5	5/14/35	1,215,000	1,170,844	0.108%
ABBVIE INC	4.45	5/14/46	1,280,000	1,184,164	0.110%
ABN AMRO BANK NV 144A	2.1	1/18/19	675,000	673,901	0.062%
ABN AMRO BANK NV 144A	4.75	7/28/25	390,000	390,341	0.036%
ACE INA HOLDINGS	3.35	5/15/24	550,000	539,922	0.050%
ACE INA HOLDINGS	5.9	6/15/19	150,000	152,760	0.014%
ACER 2018-1A A3 144A	3.21	9/11/23	1,465,000	1,461,141	0.135%
AERCAP IRELAND CAP/GLOBA	3.3	1/23/23	485,000	466,206	0.043%
AERCAP IRELAND CAP/GLOBA	3.5	5/26/22	335,000	328,719	0.030%
AERCAP IRELAND CAP/GLOBA	4.13	7/3/23	1,915,000	1,893,456	0.175%
AESOP 2016-2A A 144A	2.72	11/20/22	2,170,000	2,117,449	0.196%
AGILENT TECHNOLOGIES INC	3.88	7/15/23	920,000	918,720	0.085%
AGL CAPITAL CORP	5.25	8/15/19	210,000	214,322	0.020%
AHPT 2017-ATRM A 144A	3.09	12/15/36	1,435,000	1,435,897	0.133%
AHT1 2018-ASHF A 144A	3.06	4/15/35	1,804,910	1,814,360	0.168%
AIA GROUP LTD 144A	2.25	3/11/19	200,000	199,195	0.018%
AIA GROUP LTD 144A	3.2	3/11/25	510,000	484,968	0.045%
AIA GROUP LTD 144A	2.86	9/20/21	1,490,000	1,491,466	0.138%
AIG GLOBAL FUNDING 144A	3.35	6/25/21	1,210,000	1,203,620	0.111%
AIR LEASE CORP	3.5	1/15/22	575,000	571,203	0.053%
AIR LEASE CORP	2.5	3/1/21	760,000	739,916	0.069%
AIR LEASE CORP	3.63	4/1/27	830,000	766,228	0.071%
ALBERTA	1.9	12/6/19	2,000,000	1,970,762	0.183%
ALBERTA	3.3	3/15/28	1,605,000	1,577,473	0.146%
ALEXANDRIA REAL ESTATE E	4	1/15/24	350,000	350,866	0.032%
ALFA S.A. 144A	5.25	3/25/24	200,000	205,210	0.019%
ALIBABA GROUP HOLDING	4	12/6/37	2,215,000	2,035,291	0.189%
ALLEG 2015-1A AR 144A	3.18	7/25/27	1,530,000	1,520,729	0.141%
ALLSTATE CORP	6.13	12/15/32	150,000	168,406	0.016%
ALTRIA GROUP INC	4.75	5/5/21	1,000,000	1,034,876	0.096%
AMAZON.COM INC	5.2	12/3/25	1,053,000	1,154,666	0.107%
AMAZON.COM INC	2.8	8/22/24	585,000	564,392	0.052%
AMAZON.COM INC	3.88	8/22/37	915,000	893,981	0.083%
AMCAR 2017-1 A3	1.87	8/18/21	225,000	223,729	0.021%
AMER AIRLINE 16-1 B PTT	5.25	1/15/24	1,012,632	1,021,099	0.095%
AMER AIRLN 14-1 A PTT	3.7	10/1/26	703,505	684,658	0.063%
AMERICA MOVIL SA DE CV	6.38	3/1/35	300,000	356,903	0.033%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	1,791,000	1,680,685	0.156%
AMERICAN CAMPUS CMNTYS	4.13	7/1/24	540,000	537,211	0.050%
AMERICAN EXPRESS CO	2.2	10/30/20	1,805,000	1,762,128	0.163%
AMERICAN EXPRESS CO	8.13	5/20/19	590,000	608,367	0.056%
AMERICAN INTL GROUP	3.88	1/15/35	425,000	381,796	0.035%
AMERICAN INTL GROUP	2.3	7/16/19	540,000	537,167	0.050%
AMERN MUN PWR OH BABS HYDROELEC SER B	6.45	2/15/44	2,005,000	2,539,734	0.235%
AMGEN INC	5.75	3/15/40	900,000	1,011,128	0.094%
ANALOG DEVICES INC	2.85	3/12/20	895,000	889,942	0.082%
ANHEUSER-BUSCH INBEV FIN	3.65	2/1/26	2,735,000	2,657,006	0.246%
ANTHEM INC	2.5	11/21/20	390,000	384,058	0.036%
ANTHEM INC	4.65	1/15/43	460,000	453,387	0.042%
ANTHEM INC	4.55	3/1/48	1,135,000	1,099,782	0.102%
ANZ NEW ZEALAND INTL/LDN 144A	2.75	1/22/21	1,120,000	1,098,769	0.102%
AON PLC	3.88	12/15/25	405,000	399,254	0.037%
AON PLC	2.8	3/15/21	965,000	946,677	0.088%
APPLE INC	3.2	5/11/27	4,085,000	3,937,323	0.365%
APTIV PLC	3.15	11/19/20	920,000	908,533	0.084%
APT PIPELINES LTD 144A	4.25	7/15/27	375,000	365,717	0.034%
ARBYS 2015-1A A2 144A	4.97	10/30/45	1,458,750	1,468,932	0.136%
ATMOS ENERGY CORP	8.5	3/15/19	105,000	107,621	0.010%
AT&T INC	3	6/30/22	2,000,000	1,949,614	0.181%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	1,105,000	1,096,450	0.102%

AUTORIDAD CANAL DE PANAM 144A	4.95	7/29/35	295,000	306,063	0.028%
AUTOZONE INC	3.13	4/21/26	445,000	413,109	0.038%
AVNET INC	4.63	4/15/26	1,440,000	1,433,752	0.133%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	480,000	474,551	0.044%
BAIDU INC	2.75	6/9/19	635,000	632,722	0.059%
BAIDU INC	3.88	9/29/23	1,555,000	1,541,783	0.143%
BANCO SANTANDER SA	3.13	2/23/23	600,000	568,904	0.053%
BANCO SANTANDER SA	3.85	4/12/23	1,400,000	1,367,667	0.127%
BANK OF AMERICA CORP	3.82	1/20/28	2,280,000	2,219,753	0.206%
BANK OF AMERICA CORP	4	1/22/25	650,000	641,636	0.059%
BANK OF AMERICA CORP	3.55	3/5/24	2,500,000	2,470,188	0.229%
BANK OF AMERICA CORP	3.5	4/19/26	600,000	580,091	0.054%
BANK OF AMERICA CORP	3.02	6/25/22	1,600,000	1,604,133	0.149%
BANK OF AMERICA CORP	4.2	8/26/24	290,000	290,966	0.027%
BANK OF AMERICA NA	6	10/15/36	300,000	354,889	0.033%
BANK OF MONTREAL	3.1	4/13/21	2,765,000	2,756,382	0.255%
BANK OF NEW YORK MELLON	5.45	5/15/19	340,000	345,736	0.032%
BANK OF NOVA SCOTIA	3.13	4/20/21	2,150,000	2,133,937	0.198%
BANQUE FED CRED MUTUEL 144A	2.5	10/29/18	600,000	599,951	0.056%
BARCLAYS BANK PLC	2.65	1/11/21	895,000	877,079	0.081%
BARCLAYS PLC	3.25	1/12/21	905,000	892,204	0.083%
BAT CAPITAL CORP 144A	2.76	8/15/22	1,215,000	1,166,004	0.108%
BAXALTA INC	2.88	6/23/20	166,000	164,731	0.015%
BAYER US FINANCE II LLC 144A	3.5	6/25/21	850,000	847,580	0.079%
BB&T CORPORATION	5.25	11/1/19	200,000	204,680	0.019%
BECTON DICKINSON AND CO	3.7	6/6/27	1,670,000	1,595,217	0.148%
BERMUDA 144A	4.14	1/3/23	660,000	672,144	0.062%
BERMUDA 144A	5.6	7/20/20	300,000	312,519	0.029%
BESTFOODS	6.63	4/15/28	5,000	6,106	0.001%
BIOGEN INC	3.63	9/15/22	530,000	531,135	0.049%
BMWLT 2017-2 A3	2.07	10/20/20	405,000	401,392	0.037%
BMW US CAPITAL LLC 144A	3.4	8/13/21	2,230,000	2,225,538	0.206%
BOARDWALK PIPELINES LP	4.95	12/15/24	360,000	365,426	0.034%
BOARDWALK PIPELINES LP	4.45	7/15/27	230,000	221,494	0.021%
BORAL FINANCE PTY LTD 144A	3	11/1/22	125,000	120,261	0.011%
BOSTON PROPERTIES LP	3.13	9/1/23	900,000	875,105	0.081%
BP CAPITAL MARKETS PLC	4.75	3/10/19	475,000	479,389	0.044%
BPCE SA 144A	5.7	10/22/23	850,000	885,652	0.082%
BPCE SA 144A	4.5	3/15/25	1,015,000	990,898	0.092%
BPCE SA 144A	4	9/12/23	1,550,000	1,529,041	0.142%
BRASKEM NETHERLANDS 144A	3.5	1/10/23	515,000	493,061	0.046%
BRITISH SKY BROADCASTING 144A	2.63	9/16/19	200,000	198,626	0.018%
BRIXMOR OPERATING PART	3.9	3/15/27	495,000	470,492	0.044%
BRIXMOR OPERATING PART	3.88	8/15/22	775,000	772,188	0.072%
BROADCOM CRP / CAYMN FI	3	1/15/22	2,695,000	2,624,334	0.243%
BTNY2 2018-1A A1 144A	3.19	4/30/31	1,325,000	1,322,685	0.123%
BURLINGTN NORTH SANTA FE	4.15	12/15/48	1,515,000	1,500,003	0.139%
BURLINGTON NORTH SANTA FE	6.15	5/1/37	100,000	122,367	0.011%
BX 2018-GW A 144A	2.96	5/15/35	905,000	902,160	0.084%
CAMDEN PROPERTY TRUST	4.63	6/15/21	1,000,000	1,024,751	0.095%
CANADIAN NATL RAILWAYS	6.25	8/1/34	95,000	117,622	0.011%
CANADIAN NATL RESOURCES	2.95	1/15/23	1,475,000	1,426,012	0.132%
CANADIAN PACIFIC RR CO	7.25	5/15/19	125,000	128,314	0.012%
CAPITAL ONE FINANCIAL CO	3.45	4/30/21	1,800,000	1,797,300	0.166%
CAPITAL ONE NA	2.35	1/31/20	1,000,000	988,671	0.092%
CARMX 2017-4 A3	2.11	10/17/22	285,000	280,568	0.026%
CARMX 2018-2 A3	2.98	1/17/23	775,000	772,403	0.072%
CARPENTER TECHNOLOGY	5.2	7/15/21	1,125,000	1,145,828	0.106%
CAS 2016-C03 1M1	4.22	10/25/28	228,361	231,049	0.021%
CAS 2016-C04 1M1	3.67	1/25/29	211,851	213,302	0.020%
CAS 2018-C03 1M1	2.9	10/25/30	772,272	773,605	0.072%
CA ST TXBLE BUILD AMERICA	7.63	3/1/40	1,350,000	1,965,803	0.182%
CATERPILLAR FINL SERVICE	3.15	9/7/21	3,180,000	3,176,159	0.294%
CA UNIV REVS BUILD AMERICA	5.77	5/15/43	470,000	569,438	0.053%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	410,000	407,347	0.038%
CD 2016-CD2 A4	3.53	11/10/49	910,000	898,122	0.083%
CELGENE CORP	3.55	8/15/22	905,000	901,537	0.084%
CELULOSA ARAUCO CONSTITU	3.88	11/2/27	570,000	541,358	0.050%
CENTERPOINT ENERGY HOUSTON	6.95	3/15/33	100,000	129,391	0.012%
CGCMT 2014-GC21 AS	4.03	5/10/47	890,000	898,819	0.083%
CGCMT 2014-GC25 A1	1.49	10/10/47	40,141	40,040	0.004%
CGCMT 2015-GC33 A4	3.78	9/10/58	440,000	444,219	0.041%

CGCMT 2017-P7 AS	3.92	4/14/50	1,450,000	1,438,156	0.133%
CGGS 2018-WSS A 144A	3.06	2/15/37	1,850,000	1,851,738	0.172%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	1,200,000	1,215,454	0.113%
CHARTER COMMUNICATIONS TL B 1L BANKDEBT	4.25	4/30/25	1,280,325	1,281,925	0.119%
CHICAGO IL INTL ARPT BLD AMERICA	6.4	1/1/40	1,350,000	1,734,264	0.161%
CHICAGO IL WTR REC BLD AMERICA	5.72	12/1/38	460,000	555,321	0.051%
CIFC 2015-5A A1R 144A	3.2	10/25/27	1,525,000	1,521,301	0.141%
CITIBANK NA	2.13	10/20/20	1,100,000	1,074,148	0.099%
CITIBANK NA	3.4	7/23/21	1,250,000	1,248,279	0.116%
CITIGROUP INC	3.89	1/10/28	2,000,000	1,936,984	0.179%
CITIGROUP INC	5.88	1/30/42	450,000	522,501	0.048%
CITIGROUP INC	4.08	4/23/29	1,900,000	1,858,907	0.172%
CITIZENS BANK NA/RI	2.3	12/3/18	890,000	889,604	0.082%
CITIZENS BANK NA/RI	2.5	3/14/19	440,000	439,703	0.041%
CITIZENS BANK NA/RI	2.55	5/13/21	440,000	428,236	0.040%
CITIZENS FINANCIAL GROUP	4.3	12/3/25	560,000	552,033	0.051%
CITIZENS FINANCIAL GROUP	2.38	7/28/21	155,000	149,457	0.014%
CMS ENERGY CORP	4.88	3/1/44	600,000	630,274	0.058%
CNA FINANCIAL CORP	5.88	8/15/20	600,000	625,398	0.058%
CNH 2017-C A3	2.08	2/15/23	560,000	550,291	0.051%
CNOOC FINANCE 2013 LTD	3	5/9/23	870,000	834,921	0.077%
COLOMBIA	4	2/26/24	260,000	260,325	0.024%
COLT 2017-1 A1 144A	2.61	5/27/47	356,235	353,525	0.033%
COLT 2018-1 A1 144A	2.93	2/25/48	457,356	455,013	0.042%
COLUMBIA PIPELINE GROUP	3.3	6/1/20	640,000	638,308	0.059%
COMCAST CORP	3.9	3/1/38	590,000	539,591	0.050%
COMCAST CORP	3.13	7/15/22	1,000,000	987,263	0.091%
COMCAST CORP	3.2	7/15/36	80,000	66,684	0.006%
COMM 2014-CR20 A1	1.32	11/10/47	91,642	91,021	0.008%
COMM 2014-LC15 B	4.6	4/10/47	765,000	781,565	0.072%
COMM 2015-LC21 A4	3.71	7/10/48	1,800,000	1,803,722	0.167%
COMM 2017-PANW A 144A	3.24	10/10/29	1,195,000	1,161,998	0.108%
COMMONWEALTH BANK AUST 144A	5	10/15/19	425,000	433,328	0.040%
COMMONWEALTH BANK AUST 144A	4.5	12/9/25	800,000	791,070	0.073%
CONCHO RESOURCES INC	3.75	10/1/27	360,000	344,700	0.032%
CONTINENTAL AIRLINES INC	4.75	1/12/21	115,935	117,802	0.011%
COOPERAT RABOBANK UA/NY	3.13	4/26/21	1,415,000	1,406,076	0.130%
CREDIT AGRICOLE LONDON 144A	3.75	4/24/23	1,395,000	1,368,247	0.127%
CREDIT SUISSE GROUP AG 144A	3	12/14/23	745,000	710,070	0.066%
CRH AMERICA FINANCE INC 144A	3.95	4/4/28	1,700,000	1,645,709	0.152%
CROWN CASTLE INTL CORP	3.4	2/15/21	265,000	264,317	0.024%
CROWN CASTLE INTL CORP	3.7	6/15/26	700,000	667,199	0.062%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	195,000	191,201	0.018%
CROWN CASTLE TOWERS LLC 144A	3.22	5/15/42	25,000	24,370	0.002%
CROWN CASTLE TOWERS LLC 144A	3.72	7/15/23	450,000	450,266	0.042%
CVS HEALTH CORP	5.05	3/25/48	1,160,000	1,183,658	0.110%
CVS HEALTH CORP	3.13	3/9/20	1,365,000	1,365,022	0.126%
CVS HEALTH CORP	5.13	7/20/45	925,000	948,908	0.088%
DANONE SA 144A	2.95	11/2/26	1,065,000	977,775	0.091%
DCP MIDSTREAM LLC 144A	4.75	9/30/21	710,000	720,650	0.067%
DELPHI CORP	4.15	3/15/24	365,000	365,769	0.034%
DELTA AIR LINES	7.75	12/17/19	257,386	267,857	0.025%
DELTA AIR LINES	4.95	5/23/19	65,812	66,071	0.006%
DELTA AIR LINES INC	2.6	12/4/20	740,000	723,549	0.067%
DELTA AIR LINES INC	2.88	3/13/20	615,000	610,018	0.057%
DELTA AIR LINES INC	3.8	4/19/23	550,000	540,610	0.050%
DETROIT MI CITY SD QSCB	6.65	5/1/29	1,220,000	1,444,175	0.134%
DISCOVER FINANCIAL SVS	3.75	3/4/25	1,440,000	1,373,818	0.127%
DISCOVER FINANCIAL SVS	10.25	7/15/19	550,000	575,529	0.053%
DNKN 2015-1A A2II 144A	3.98	2/20/45	1,186,950	1,187,116	0.110%
DNKN 2017-1A A2I 144A	3.63	11/20/47	635,200	618,926	0.057%
DOMINION ENERGY INC	2.58	7/1/20	175,000	172,569	0.016%
DOMINION RESOURCES INC	2.5	12/1/19	160,000	158,866	0.015%
DOMINION RESOURCES INC	5.2	8/15/19	810,000	825,762	0.076%
DOMINION RESOURCES INC	1.6	8/15/19	290,000	287,021	0.027%
DRMT 2018-1A A1 144A	2.98	12/25/57	691,215	686,364	0.064%
DROCK 2015-1 A	2.2	12/15/22	135,000	133,528	0.012%
DROT 2014-1 A 144A	2.54	5/20/27	142,384	142,309	0.013%
DR PEPPER SNAPPLE GROUP	2.55	9/15/26	1,015,000	886,146	0.082%
DUKE ENERGY CORP	2.65	9/1/26	355,000	321,768	0.030%
DUKE ENERGY CORP	3.75	9/1/46	280,000	246,920	0.023%
DUKE REALTY LP	4	9/15/28	2,090,000	2,058,945	0.191%

DXC TECHNOLOGY CO	2.88	3/27/20	550,000	545,826	0.051%
EFF 2015-1 A3 144A	1.74	9/20/20	217,451	217,307	0.020%
EFF 2017-1 A2 144A	2.13	7/20/22	126,989	126,349	0.012%
EHGVT 2017-A A 144A	2.69	3/25/30	407,298	397,116	0.037%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	290,000	290,616	0.027%
ENBRIDGE ENERGY PARTNERS	5.2	3/15/20	225,000	230,584	0.021%
ENBRIDGE ENERGY PARTNERS	5.5	9/15/40	165,000	176,900	0.016%
ENBRIDGE INC	4	10/1/23	420,000	423,163	0.039%
ENBRIDGE INC	6	1/15/77	695,000	671,335	0.062%
ENBRIDGE INC	4.25	12/1/26	355,000	357,328	0.033%
ENBRIDGE INC	5.5	12/1/46	555,000	612,953	0.057%
ENEL FINANCE INTL NV 144A	4.25	9/14/23	1,930,000	1,902,362	0.176%
ENI SPA 144A	4	9/12/23	620,000	614,064	0.057%
ENLINK MIDSTREAM PARTNER	2.7	4/1/19	100,000	99,651	0.009%
EOG RESOURCES INC	6.88	10/1/18	350,000	350,040	0.032%
ERAC USA FINANCE COMPANY 144A	5.25	10/1/20	375,000	387,605	0.036%
ERAC USA FINANCE COMPANY 144A	4.5	8/16/21	320,000	327,140	0.030%
ERAC USA FINANCE LLC 144A	4.5	2/15/45	260,000	242,369	0.022%
ESSEX PORTFOLIO LP	4.5	3/15/48	1,435,000	1,411,963	0.131%
EXELON CORP	3.4	4/15/26	1,815,000	1,728,363	0.160%
EXELON GENERATION CO LLC	5.2	10/1/19	570,000	581,423	0.054%
EXPEDIA INC	5	2/15/26	1,800,000	1,833,910	0.170%
EXPRESS SCRIPTS HOLDING	2.6	11/30/20	1,075,000	1,056,697	0.098%
EXPRESS SCRIPTS HOLDING	3	7/15/23	340,000	327,666	0.030%
FANNIE MAE	6.63	11/15/30	500,000	658,449	0.061%
FANNIE MAE	6.25	5/15/29	342,000	431,064	0.040%
FANNIE MAE	1.25	8/17/21	2,350,000	2,244,715	0.208%
FANNIE MAE	1	8/28/19	3,400,000	3,351,016	0.310%
FEDERAL HOME LOAN BANK	1	9/26/19	2,000,000	1,967,650	0.182%
FEDERAL REALTY INVS TRST	2.75	6/1/23	1,000,000	954,816	0.088%
FHLMC 15YR GOLD	5	10/1/18	9	9	0.000%
FHLMC 15YR GOLD	6	10/1/21	10,490	10,700	0.001%
FHLMC 15YR GOLD	6	10/1/21	4,130	4,195	0.000%
FHLMC 15YR GOLD	5	11/1/18	1	1	0.000%
FHLMC 15YR GOLD	4.5	11/1/18	142	144	0.000%
FHLMC 15YR GOLD	5.5	11/1/18	94	94	0.000%
FHLMC 15YR GOLD	6	11/1/21	1,171	1,190	0.000%
FHLMC 15YR GOLD	5.5	12/1/18	98	98	0.000%
FHLMC 15YR GOLD	5	2/1/19	491	493	0.000%
FHLMC 15YR GOLD	2.5	4/1/30	267,176	259,031	0.024%
FHLMC 15YR GOLD	4.5	5/1/19	763	773	0.000%
FHLMC 15YR GOLD	5	5/1/19	3,098	3,115	0.000%
FHLMC 15YR GOLD	2.5	5/1/30	580,219	562,050	0.052%
FHLMC 15YR GOLD	2.5	6/1/30	953,889	923,228	0.086%
FHLMC 15YR GOLD	5	7/1/25	626	629	0.000%
FHLMC ARM	3.71	11/1/36	17,132	18,095	0.002%
FHLMC ARM	3.76	12/1/36	26,145	27,671	0.003%
FHLMC ARM	3.62	2/1/35	77,284	80,894	0.007%
FHLMC ARM	3.62	2/1/37	31,586	32,873	0.003%
FHLMC ARM	3.85	4/1/37	71,282	74,183	0.007%
FHLMC ARM	4.47	7/1/35	33,866	35,541	0.003%
FHLMC GOLD	6	10/1/32	5,820	6,326	0.001%
FHLMC GOLD	6	10/1/37	14,388	15,760	0.001%
FHLMC GOLD	4.5	10/1/39	328,694	342,969	0.032%
FHLMC GOLD	4	10/1/40	8,043	8,193	0.001%
FHLMC GOLD	4	10/1/40	4,354	4,435	0.000%
FHLMC GOLD	4.5	10/1/40	277,170	289,204	0.027%
FHLMC GOLD	4.5	10/1/41	25,509	26,615	0.002%
FHLMC GOLD	3.5	10/1/43	104,482	103,613	0.010%
FHLMC GOLD	5	11/1/18	12	12	0.000%
FHLMC GOLD	6.5	11/1/31	10,127	11,203	0.001%
FHLMC GOLD	6	11/1/37	19,376	21,458	0.002%
FHLMC GOLD	4	11/1/40	3,926	3,999	0.000%
FHLMC GOLD	5.5	1/1/35	60,633	65,716	0.006%
FHLMC GOLD	6.5	1/1/36	26,070	28,841	0.003%
FHLMC GOLD	4	1/1/41	945,283	962,853	0.089%
FHLMC GOLD	3.5	1/1/44	2,637,138	2,615,182	0.242%
FHLMC GOLD	6.5	12/1/28	16,680	18,453	0.002%
FHLMC GOLD	5.5	12/1/39	57,902	62,429	0.006%
FHLMC GOLD	5.5	12/1/39	112,566	121,377	0.011%
FHLMC GOLD	4.5	12/1/39	126,129	131,587	0.012%
FHLMC GOLD	4.5	12/1/39	150,982	157,538	0.015%

FHLMC GOLD	4	12/1/40	1,601	1,630	0.000%
FHLMC GOLD	4	12/1/40	34,381	35,020	0.003%
FHLMC GOLD	6.5	2/1/31	9,677	10,705	0.001%
FHLMC GOLD	4	2/1/41	897,821	914,483	0.085%
FHLMC GOLD	2.5	2/1/43	33,225	30,755	0.003%
FHLMC GOLD	2.5	2/1/43	44,129	40,849	0.004%
FHLMC GOLD	5	3/1/40	161,900	171,957	0.016%
FHLMC GOLD	3.5	3/1/42	296,652	294,182	0.027%
FHLMC GOLD	2.5	3/1/43	76,156	70,495	0.007%
FHLMC GOLD	3.5	3/1/45	1,317,582	1,303,780	0.121%
FHLMC GOLD	3.5	3/1/46	2,288,132	2,261,811	0.209%
FHLMC GOLD	6.5	4/1/24	1,570	1,736	0.000%
FHLMC GOLD	6.5	4/1/33	4,944	5,469	0.001%
FHLMC GOLD	5	4/1/40	10,051	10,675	0.001%
FHLMC GOLD	5	5/1/40	453,461	481,662	0.045%
FHLMC GOLD	7	6/1/32	735	754	0.000%
FHLMC GOLD	7	6/1/32	1,107	1,134	0.000%
FHLMC GOLD	6	6/1/37	15,606	16,963	0.002%
FHLMC GOLD	3	6/1/43	916,559	884,351	0.082%
FHLMC GOLD	3.5	6/1/43	1,353,117	1,341,849	0.124%
FHLMC GOLD	5	7/1/40	57,199	60,679	0.006%
FHLMC GOLD	3.5	7/1/43	287,806	284,799	0.026%
FHLMC GOLD	3	7/1/43	1,838,140	1,773,831	0.164%
FHLMC GOLD	6.5	8/1/32	25,175	27,851	0.003%
FHLMC GOLD	6.5	8/1/32	4,492	4,978	0.000%
FHLMC GOLD	6	8/1/34	28,894	31,947	0.003%
FHLMC GOLD	6	8/1/37	55,709	61,612	0.006%
FHLMC GOLD	6	8/1/38	13,708	15,091	0.001%
FHLMC GOLD	6	8/1/38	18,628	20,611	0.002%
FHLMC GOLD	4.5	8/1/39	15,649	16,326	0.002%
FHLMC GOLD	4.5	8/1/40	110,361	115,154	0.011%
FHLMC GOLD	5	8/1/40	106,362	112,970	0.010%
FHLMC GOLD	5	8/1/40	337,446	358,410	0.033%
FHLMC GOLD	4.5	8/1/40	141,148	147,278	0.014%
FHLMC GOLD	4.5	8/1/40	223,638	233,349	0.022%
FHLMC GOLD	4	8/1/45	1,143,265	1,156,862	0.107%
FHLMC GOLD	6	9/1/37	1,632	1,804	0.000%
FHLMC GOLD	6	9/1/37	1,239	1,370	0.000%
FHLM Gold	4	12/1/41	9,310	9,483	0.001%
FHMS 2014K 36 A1	2.78	4/25/23	302,146	298,780	0.028%
FHMS K024 A1	1.75	2/25/22	1,961,944	1,917,947	0.178%
FHMS K025 A1	1.88	4/25/22	2,127,821	2,081,200	0.193%
FHMS K057 A1	2.21	6/25/25	1,012,167	963,460	0.089%
FHMS K068 A1	2.95	2/25/27	735,665	721,653	0.067%
FHMS K716 A1	2.41	1/25/21	220,659	219,070	0.020%
FHR 4448 JA	4	11/15/36	33,035	33,385	0.003%
FIDELITY NATIONAL INFORM	4.25	5/15/28	1,745,000	1,752,636	0.162%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	1,615,000	1,587,918	0.147%
FIFTH THIRD BANK	3.35	7/26/21	2,065,000	2,055,563	0.190%
FIRST AMERICAN FINANCIAL	4.6	11/15/24	390,000	390,317	0.036%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	775,000	784,153	0.073%
FLORIDA GAS TRANSMISSION 144A	3.88	7/15/22	435,000	436,028	0.040%
FLORIDA POWER CORP	6.35	9/15/37	170,000	213,627	0.020%
FLORIDA POWER & LIGHT CO	4.13	6/1/48	1,675,000	1,682,569	0.156%
FNMA 15YR	5	10/1/18	122	123	0.000%
FNMA 15YR	4.5	10/1/20	16,454	16,672	0.002%
FNMA 15YR	5	10/1/21	54,176	55,853	0.005%
FNMA 15YR	4.5	10/1/26	136,399	140,851	0.013%
FNMA 15YR	3	10/1/32	1,796,492	1,776,357	0.165%
FNMA 15YR	2.5	10/1/32	2,343,711	2,263,406	0.210%
FNMA 15YR	4.5	11/1/18	7	7	0.000%
FNMA 15YR	5	11/1/18	248	255	0.000%
FNMA 15YR	3.5	11/1/25	70,083	70,554	0.007%
FNMA 15YR	3.5	11/1/26	426,533	429,115	0.040%
FNMA 15YR	3.5	11/1/32	862,412	868,883	0.080%
FNMA 15YR	5	1/1/20	2,863	2,949	0.000%
FNMA 15YR	4.5	1/1/27	179,091	185,724	0.017%
FNMA 15YR	4.5	12/1/20	2,966	3,002	0.000%
FNMA 15YR	6	12/1/21	4,408	4,485	0.000%
FNMA 15YR	5	2/1/21	19,004	19,576	0.002%
FNMA 15YR	5.5	3/1/21	2,153	2,189	0.000%
FNMA 15YR	5.5	4/1/19	124	124	0.000%

FNMA 15YR	4.5	4/1/19	13,149	13,311	0.001%
FNMA 15YR	5	4/1/21	292	301	0.000%
FNMA 15YR	4.5	4/1/26	78,187	81,096	0.008%
FNMA 15YR	6	5/1/21	22,539	23,071	0.002%
FNMA 15YR	2.5	5/1/30	73,292	71,054	0.007%
FNMA 15YR	2.5	5/1/32	671,280	648,298	0.060%
FNMA 15YR	3.5	5/1/33	3,124,871	3,142,771	0.291%
FNMA 15YR	5	7/1/20	5,184	5,340	0.000%
FNMA 15YR	5.5	7/1/21	5,909	6,001	0.001%
FNMA 15YR	5.5	8/1/21	4,748	4,821	0.000%
FNMA 15YR	6	8/1/21	1,545	1,567	0.000%
FNMA 15YR	5.5	8/1/21	417	425	0.000%
FNMA 15YR	2	8/1/28	703,162	673,602	0.062%
FNMA 15YR	5	9/1/19	4,184	4,310	0.000%
FNMA 15YR	5.5	9/1/19	3,369	3,388	0.000%
FNMA 15YR	5.5	9/1/21	343	347	0.000%
FNMA 15YR	5.5	9/1/21	592	602	0.000%
FNMA 15YR	5.5	9/1/21	1,025	1,042	0.000%
FNMA 15YR	5	9/1/22	76,239	78,533	0.007%
FNMA 15 YR TBA OCT	2.5	1/1/27	1,945,000	1,876,659	0.174%
FNMA 15 YR TBA OCT	3	1/1/27	2,570,000	2,538,427	0.235%
FNMA 20YR	3	10/1/37	2,164,481	2,100,825	0.195%
FNMA 20YR	3	11/1/36	837,722	815,997	0.076%
FNMA 20YR	3	11/1/36	218,867	213,451	0.020%
FNMA 20YR	3.5	1/1/36	637,203	637,693	0.059%
FNMA 20YR	3.5	2/1/35	69,310	69,364	0.006%
FNMA 20YR	3	9/1/33	910,803	895,324	0.083%
FNMA 30 yr	3.5	1/1/44	1,232,574	1,216,415	0.113%
FNMA 30 yr	3.5	3/1/43	1,267,474	1,250,857	0.116%
FNMA 30 yr	3.5	6/1/42	41,289	40,749	0.004%
FNMA 30 yr	3.5	6/1/42	57,528	56,771	0.005%
FNMA 30 yr	3.5	7/1/42	446,106	440,258	0.041%
FNMA 30 yr	3.5	7/1/42	53,526	52,824	0.005%
FNMA 30 yr	3.5	8/1/42	104,421	103,051	0.010%
FNMA 30 YR	7.5	10/1/25	3,699	3,722	0.000%
FNMA 30 YR	6	10/1/34	150,776	163,709	0.015%
FNMA 30 YR	6.5	10/1/36	17,417	19,231	0.002%
FNMA 30 YR	6.5	10/1/37	76,563	84,557	0.008%
FNMA 30 YR	6	10/1/37	5,990	6,590	0.001%
FNMA 30 YR	4.5	10/1/40	118,227	123,027	0.011%
FNMA 30 YR	3	10/1/42	347,622	335,873	0.031%
FNMA 30 YR	3	10/1/42	277,110	267,816	0.025%
FNMA 30 YR	3	10/1/42	808,413	781,180	0.072%
FNMA 30 YR	3	10/1/42	987,958	955,071	0.088%
FNMA 30 YR	4	10/1/45	217,681	220,164	0.020%
FNMA 30 YR	3	10/1/46	2,798,058	2,684,480	0.249%
FNMA 30 YR	3	10/1/46	2,916,147	2,797,762	0.259%
FNMA 30 YR	3	10/1/46	1,726,827	1,655,114	0.153%
FNMA 30 YR	3	10/1/46	785,822	753,423	0.070%
FNMA 30 YR	3	10/1/46	1,255,897	1,203,742	0.111%
FNMA 30 YR	6	11/1/34	91,905	101,251	0.009%
FNMA 30 YR	6.5	11/1/35	1,383	1,516	0.000%
FNMA 30 YR	7	11/1/36	6,551	7,395	0.001%
FNMA 30 YR	6.5	11/1/36	11,705	13,033	0.001%
FNMA 30 YR	5.5	11/1/36	825	891	0.000%
FNMA 30 YR	5.5	11/1/36	59,749	64,540	0.006%
FNMA 30 YR	6.5	11/1/37	9,192	10,077	0.001%
FNMA 30 YR	6	11/1/38	29,821	32,843	0.003%
FNMA 30 YR	4.5	11/1/39	94,328	98,234	0.009%
FNMA 30 YR	4	11/1/40	569,402	579,607	0.054%
FNMA 30 YR	4	11/1/40	255,151	259,584	0.024%
FNMA 30 YR	4.5	11/1/40	1,865,533	1,941,482	0.180%
FNMA 30 YR	3.5	11/1/45	2,524,459	2,495,133	0.231%
FNMA 30 YR	3.5	11/1/45	526,458	520,343	0.048%
FNMA 30 YR	3.5	11/1/45	1,710,807	1,690,933	0.157%
FNMA 30 YR	3	11/1/45	211,684	203,195	0.019%
FNMA 30 YR	4	11/1/45	40,915	41,375	0.004%
FNMA 30 YR	3	11/1/46	1,290,524	1,237,317	0.115%
FNMA 30 YR	3	11/1/46	1,042,438	998,559	0.092%
FNMA 30 YR	3	11/1/46	1,020,992	978,218	0.091%
FNMA 30 YR	3	11/1/46	314,979	301,897	0.028%
FNMA 30 YR	3	11/1/46	241,589	231,774	0.021%

FNMA 30 YR	3	11/1/46	3,129,512	3,000,486	0.278%
FNMA 30 YR	3	11/1/46	366,052	351,189	0.033%
FNMA 30 YR	3	11/1/46	160,072	153,574	0.014%
FNMA 30 YR	4.5	11/1/47	1,443,058	1,502,121	0.139%
FNMA 30 YR	3	11/1/47	4,168,058	3,994,737	0.370%
FNMA 30 YR	3.5	11/1/47	1,709,262	1,683,062	0.156%
FNMA 30 YR	6.5	1/1/32	7,549	8,364	0.001%
FNMA 30 YR	5.5	1/1/35	88,583	95,880	0.009%
FNMA 30 YR	5.5	1/1/36	238,515	257,756	0.024%
FNMA 30 YR	6	1/1/36	6,395	7,039	0.001%
FNMA 30 YR	5.5	1/1/36	210,079	226,884	0.021%
FNMA 30 YR	6	1/1/37	124,667	137,247	0.013%
FNMA 30 YR	4	1/1/41	965,901	982,669	0.091%
FNMA 30 YR	4	1/1/41	43,683	44,440	0.004%
FNMA 30 YR	4	1/1/41	44,956	45,737	0.004%
FNMA 30 YR	4	1/1/42	864,179	879,202	0.081%
FNMA 30 YR	4	1/1/43	227,655	231,611	0.021%
FNMA 30 YR	3.5	1/1/44	268,681	266,990	0.025%
FNMA 30 YR	3.5	1/1/46	1,046,257	1,034,104	0.096%
FNMA 30 YR	3.5	1/1/46	542,645	536,341	0.050%
FNMA 30 YR	3.5	1/1/46	2,277,289	2,250,601	0.208%
FNMA 30 YR	4	1/1/46	1,159,884	1,172,806	0.109%
FNMA 30 YR	3.5	1/1/47	3,201,443	3,158,956	0.293%
FNMA 30 YR	3	1/1/47	532,786	511,122	0.047%
FNMA 30 YR	7.5	12/1/30	1,010	1,101	0.000%
FNMA 30 YR	6.5	12/1/32	51,348	56,515	0.005%
FNMA 30 YR	5.5	12/1/34	56,719	61,487	0.006%
FNMA 30 YR	6	12/1/35	204,458	225,283	0.021%
FNMA 30 YR	5.5	12/1/35	453,594	494,085	0.046%
FNMA 30 YR	5.5	12/1/38	102,900	111,215	0.010%
FNMA 30 YR	5.5	12/1/38	752	813	0.000%
FNMA 30 YR	5	12/1/39	29,011	30,868	0.003%
FNMA 30 YR	4	12/1/40	6,629	6,744	0.001%
FNMA 30 YR	3.5	12/1/41	17,620	17,478	0.002%
FNMA 30 YR	3.5	12/1/45	2,495,259	2,466,272	0.228%
FNMA 30 YR	3.5	12/1/45	1,534,834	1,517,004	0.141%
FNMA 30 YR	4	12/1/45	126,473	127,951	0.012%
FNMA 30 YR	4	12/1/45	1,523,993	1,550,808	0.144%
FNMA 30 YR	3	12/1/46	791,994	759,826	0.070%
FNMA 30 YR	3	12/1/46	2,954,794	2,830,274	0.262%
FNMA 30 YR	3	12/1/46	1,168,280	1,120,814	0.104%
FNMA 30 YR	3	12/1/46	770,569	738,794	0.068%
FNMA 30 YR	3	12/1/46	1,162,573	1,116,046	0.103%
FNMA 30 YR	3	12/1/46	832,004	797,695	0.074%
FNMA 30 YR	3	12/1/46	199,037	190,955	0.018%
FNMA 30 YR	3.5	12/1/47	22,936	22,626	0.002%
FNMA 30 YR	7	2/1/24	1,054	1,121	0.000%
FNMA 30 YR	6	2/1/33	46,934	50,699	0.005%
FNMA 30 YR	6	2/1/34	49,870	54,932	0.005%
FNMA 30 YR	5	2/1/34	235,341	249,875	0.023%
FNMA 30 YR	5.5	2/1/35	132,587	143,545	0.013%
FNMA 30 YR	5.5	2/1/35	102,726	111,940	0.010%
FNMA 30 YR	6	2/1/36	61,288	67,470	0.006%
FNMA 30 YR	5.5	2/1/36	85,380	92,282	0.009%
FNMA 30 YR	6	2/1/37	20,779	22,864	0.002%
FNMA 30 YR	5.5	2/1/40	4,762	5,127	0.000%
FNMA 30 YR	4.5	2/1/40	268,671	279,714	0.026%
FNMA 30 YR	4	2/1/41	926,760	942,836	0.087%
FNMA 30 YR	4	2/1/41	131,000	133,276	0.012%
FNMA 30 YR	4	2/1/41	81,157	82,617	0.008%
FNMA 30 YR	4.5	2/1/46	1,558,929	1,621,007	0.150%
FNMA 30 YR	3.5	2/1/47	1,203,963	1,187,985	0.110%
FNMA 30 YR	7.5	3/1/31	456	464	0.000%
FNMA 30 YR	6	3/1/36	61,036	67,243	0.006%
FNMA 30 YR	4	3/1/41	2,048,930	2,084,557	0.193%
FNMA 30 YR	4.5	3/1/41	78,212	81,393	0.008%
FNMA 30 YR	3	3/1/43	1,677,787	1,622,946	0.150%
FNMA 30 YR	3.5	3/1/44	218,734	216,865	0.020%
FNMA 30 YR	4	3/1/46	128,712	130,213	0.012%
FNMA 30 YR	3	3/1/46	1,850,418	1,775,786	0.164%
FNMA 30 YR	3.5	3/1/47	3,416,249	3,370,205	0.312%
FNMA 30 YR	4	3/1/47	3,688,846	3,727,601	0.345%

FNMA 30 YR	3.5	3/1/47	2,904,669	2,865,519	0.265%
FNMA 30 YR	3.5	3/1/48	7,916,328	7,794,965	0.722%
FNMA 30 YR	7	4/1/32	1,215	1,368	0.000%
FNMA 30 YR	6	4/1/35	5,924	6,526	0.001%
FNMA 30 YR	6	4/1/36	36,689	40,427	0.004%
FNMA 30 YR	6.5	4/1/37	729	800	0.000%
FNMA 30 YR	5	4/1/40	26,024	27,689	0.003%
FNMA 30 YR	5	4/1/41	157,908	168,030	0.016%
FNMA 30 YR	3.5	4/1/45	461,007	455,652	0.042%
FNMA 30 YR	3.5	4/1/47	1,325,245	1,307,109	0.121%
FNMA 30 YR	3.5	4/1/48	1,963,834	1,933,745	0.179%
FNMA 30 YR	6.5	5/1/31	2,274	2,493	0.000%
FNMA 30 YR	5.5	5/1/36	21,140	22,833	0.002%
FNMA 30 YR	5	5/1/40	423,637	450,741	0.042%
FNMA 30 YR	3	5/1/43	168,558	162,748	0.015%
FNMA 30 YR	3	5/1/43	44,007	42,475	0.004%
FNMA 30 YR	5.5	5/1/44	5,031,717	5,431,601	0.503%
FNMA 30 YR	4.5	5/1/48	3,824,663	3,984,139	0.369%
FNMA 30 YR	4.5	5/1/48	1,868,082	1,938,204	0.180%
FNMA 30 YR	4.5	5/1/48	3,482,859	3,595,339	0.333%
FNMA 30 YR	5	5/1/48	968,502	1,018,238	0.094%
FNMA 30 YR	6	6/1/35	92,404	100,454	0.009%
FNMA 30 YR	6.5	6/1/36	109,606	120,781	0.011%
FNMA 30 YR	6.5	6/1/37	15,538	17,035	0.002%
FNMA 30 YR	3.5	6/1/43	135,026	133,939	0.012%
FNMA 30 YR	4	6/1/45	3,529,481	3,571,661	0.331%
FNMA 30 YR	3.5	6/1/46	958,493	952,261	0.088%
FNMA 30 YR	5	6/1/48	458,326	484,779	0.045%
FNMA 30 YR	7	7/1/32	9,499	9,662	0.001%
FNMA 30 YR	5.5	7/1/36	6,847	7,412	0.001%
FNMA 30 YR	4.5	7/1/39	86,448	90,025	0.008%
FNMA 30 YR	5	7/1/41	166,728	177,359	0.016%
FNMA 30 YR	3.5	7/1/43	1,207,613	1,197,900	0.111%
FNMA 30 YR	3.5	7/1/45	447,182	441,988	0.041%
FNMA 30 YR	4	7/1/48	11,696,227	11,816,282	1.094%
FNMA 30 YR	7	8/1/31	2,623	2,929	0.000%
FNMA 30 YR	6	8/1/34	95,523	105,207	0.010%
FNMA 30 YR	5.5	8/1/37	125,877	136,054	0.013%
FNMA 30 YR	6.5	8/1/37	6,510	7,137	0.001%
FNMA 30 YR	6.5	8/1/37	9,874	10,825	0.001%
FNMA 30 YR	6.5	8/1/38	109,328	121,642	0.011%
FNMA 30 YR	6.5	8/1/38	26,363	28,902	0.003%
FNMA 30 YR	4.5	8/1/39	116,344	121,181	0.011%
FNMA 30 YR	5	8/1/40	22,695	24,148	0.002%
FNMA 30 YR	5	8/1/40	24,047	25,698	0.002%
FNMA 30 YR	5	8/1/40	64,218	68,323	0.006%
FNMA 30 YR	4	8/1/42	178,519	181,623	0.017%
FNMA 30 YR	3	8/1/43	2,241,644	2,163,691	0.200%
FNMA 30 YR	3.5	8/1/45	2,093,146	2,068,832	0.192%
FNMA 30 YR	3.5	8/1/46	3,515,366	3,473,441	0.322%
FNMA 30 YR	2.5	8/1/46	1,557,552	1,441,942	0.134%
FNMA 30 YR	4	8/1/47	5,401,636	5,469,926	0.507%
FNMA 30 YR	4	8/1/47	1,982,861	2,003,387	0.186%
FNMA 30 YR	5	8/1/48	1,912,142	2,010,088	0.186%
FNMA 30 YR	4.5	9/1/35	731,040	758,295	0.070%
FNMA 30 YR	6.5	9/1/38	11,165	12,509	0.001%
FNMA 30 YR	6	9/1/38	350,172	385,905	0.036%
FNMA 30 YR	6	9/1/39	188,583	206,555	0.019%
FNMA 30 YR	5	9/1/40	683,679	727,464	0.067%
FNMA 30 YR	3.5	9/1/43	472,014	468,218	0.043%
FNMA 30 YR	4	9/1/45	114,731	116,034	0.011%
FNMA 30 YR	4	9/1/46	87,219	88,213	0.008%
FNMA 30 YR	4.5	9/1/46	1,476,845	1,536,244	0.142%
FNMA 30 YR	4	9/1/46	2,495,346	2,528,426	0.234%
FNMA 30YR	4	11/1/40	1,301,918	1,321,452	0.122%
FNMA 30YR	6.5	7/1/32	26,069	29,056	0.003%
FNMA 30 YR TBA OCT	4.5	1/1/35	2,805,000	2,893,642	0.268%
FNMA 30 YR TBA OCT	3	1/1/42	2,440,000	2,334,899	0.216%
FNMA ARM	3.63	1/1/37	8,896	9,332	0.001%
FNMA ARM	4.26	7/1/35	21,205	22,137	0.002%
FNMA ARM	4.03	7/1/36	46,654	48,771	0.005%
FNMA ARM	4.13	9/1/36	160	161	0.000%

FNMA ARM	4.32	9/1/37	18,429	19,206	0.002%
FNR 2018-44 PC	4	6/25/44	1,184,627	1,199,770	0.111%
FORD MOTOR CREDIT CO LLC	2.55	10/5/18	870,000	869,988	0.081%
FORD MOTOR CREDIT CO LLC	3.47	4/5/21	340,000	335,415	0.031%
FREDDIE MAC	2.5	4/23/20	2,180,000	2,169,817	0.201%
FRESNILLO PLC 144A	5.5	11/13/23	300,000	309,000	0.029%
GALC 2017-1 A3 144A	2.06	6/22/20	245,000	243,806	0.023%
GALC 2018-1 A3 144A	2.6	6/15/21	280,000	277,427	0.026%
GALXY 2018-29A A 144A	3.1	11/15/26	1,710,000	1,696,617	0.157%
GATX CORP	2.6	3/30/20	95,000	93,775	0.009%
GATX CORP	4.85	6/1/21	650,000	668,550	0.062%
GE CAPITAL INTL FUNDING	2.34	11/15/20	1,029,000	1,003,142	0.093%
GENERAL DYNAMICS CORP	2.88	5/11/20	2,310,000	2,304,274	0.213%
GENERAL ELEC CAP CORP	4.65	10/17/21	86,000	89,123	0.008%
GENERAL ELEC CAP CORP	5.5	1/8/20	115,000	118,002	0.011%
GENERAL ELEC CAP CORP	2.2	1/9/20	178,000	175,553	0.016%
GENERAL ELECTRIC CAPITAL CORP	6.75	3/15/32	378,000	456,982	0.042%
GENERAL MOTORS CO	4	4/1/25	1,090,000	1,045,712	0.097%
GENERAL MOTORS FINL CO	3.1	1/15/19	750,000	750,596	0.070%
GENERAL MOTORS FINL CO	3.15	1/15/20	520,000	519,659	0.048%
GFMT 2018-1 A23 144A	3.5	11/25/57	667,885	654,249	0.061%
GFORT 2017-1 A1 144A	2.22	1/18/22	735,000	727,177	0.067%
GILEAD SCIENCES INC	3.25	9/1/22	600,000	596,801	0.055%
GMCAR 2018-2 A3	2.81	12/16/22	1,195,000	1,187,067	0.110%
GNMA 15 YR	4.5	6/15/39	149,598	157,213	0.015%
GNMA 15 YR PLAT	6	4/15/36	25,170	27,482	0.003%
GNMA 30 YR	7.5	10/15/25	623	641	0.000%
GNMA 30 YR	7.5	10/15/25	1,605	1,696	0.000%
GNMA 30 YR	7.5	11/15/25	6,856	6,934	0.001%
GNMA 30 YR	8	1/15/26	7,435	7,877	0.001%
GNMA 30 YR	7.5	1/15/32	39,865	41,169	0.004%
GNMA 30 YR	7	12/15/28	656	671	0.000%
GNMA 30 YR	4	2/15/41	190,222	194,749	0.018%
GNMA 30 YR	3.5	2/15/45	152,346	151,795	0.014%
GNMA 30 YR	5.5	2/20/34	287,497	309,663	0.029%
GNMA 30 YR	4	3/15/41	260,573	266,765	0.025%
GNMA 30 YR	7.5	8/15/25	944	958	0.000%
GNMA 30 YR	5	9/15/39	237,390	252,147	0.023%
GNMA 30 YR	3	9/15/42	526,140	511,793	0.047%
GNMA 30 YR PLAT	7	6/15/31	6,870	7,813	0.001%
GNMA 30 YR PLAT	3	7/15/43	14,227	13,839	0.001%
GNMA 30 YR PLAT	6	8/15/33	6,133	6,702	0.001%
GNMA 30 YR PLAT	3.5	9/15/41	1,156,318	1,154,981	0.107%
GNMA II 30 YR	3.5	2/20/46	431,746	430,874	0.040%
GNMA II 30 YR	3.5	2/20/48	4,670,134	4,639,449	0.430%
GNMA II 30 YR	3.5	3/20/43	346,584	344,758	0.032%
GNMA II 30 YR	3.5	6/20/43	185,048	184,404	0.017%
GNMA II 30 YR	5	9/20/47	1,704,616	1,782,017	0.165%
GNMA II TBA OCT	5	1/1/33	3,880,000	4,051,569	0.375%
GNMA II TBA OCT	4.5	1/1/35	4,090,000	4,227,399	0.392%
GNMA II 30 YR	3.5	10/20/44	117,865	117,392	0.011%
GNMA II 30 YR	3.5	10/20/45	107,786	107,373	0.010%
GNMA II 30 YR	3.5	10/20/45	149,904	149,329	0.014%
GNMA II 30 YR	5	10/20/47	645,930	675,259	0.063%
GNMA II 30 YR	4.5	11/20/39	59,801	62,721	0.006%
GNMA II 30 YR	4.5	11/20/40	936,192	981,480	0.091%
GNMA II 30 YR	3.5	11/20/42	12,182	12,125	0.001%
GNMA II 30 YR	3	11/20/42	955,859	934,168	0.087%
GNMA II 30 YR	3	11/20/46	452,194	438,641	0.041%
GNMA II 30 YR	3	11/20/46	139,605	135,399	0.013%
GNMA II 30 YR	5	11/20/47	322,460	337,102	0.031%
GNMA II 30 YR	4.5	1/20/41	778,373	815,993	0.076%
GNMA II 30 YR	4	1/20/46	1,257,589	1,288,898	0.119%
GNMA II 30 YR	3.5	1/20/46	31,281	31,149	0.003%
GNMA II 30 YR	5	1/20/48	3,174,776	3,318,932	0.307%
GNMA II 30 YR	6.5	12/20/33	1,155	1,286	0.000%
GNMA II 30 YR	2.5	12/20/42	605,668	574,723	0.053%
GNMA II 30 YR	3.5	12/20/42	1,521,630	1,521,729	0.141%
GNMA II 30 YR	5	12/20/47	1,623,983	1,697,722	0.157%
GNMA II 30 YR	5.5	2/20/36	18,996	20,424	0.002%
GNMA II 30 YR	3.5	2/20/43	167,956	167,967	0.016%
GNMA II 30 YR	4	2/20/44	233,709	239,532	0.022%

GNMA II 30 YR	3.5	2/20/45	87,131	86,781	0.008%
GNMA II 30 YR	3.5	2/20/46	351,321	349,837	0.032%
GNMA II 30 YR	5	2/20/48	2,114,545	2,210,560	0.205%
GNMA II 30 YR	4.5	3/20/41	64,312	67,425	0.006%
GNMA II 30 YR	5	3/20/41	654,092	695,171	0.064%
GNMA II 30 YR	4.5	3/20/47	666,624	695,506	0.064%
GNMA II 30 YR	3.5	4/20/45	22,000	21,909	0.002%
GNMA II 30 YR	3	4/20/46	270,550	262,734	0.024%
GNMA II 30 YR	3.5	4/20/46	901,396	898,121	0.083%
GNMA II 30 YR	3	4/20/47	1,819,099	1,764,030	0.163%
GNMA II 30 YR	3.5	4/20/48	924,717	920,193	0.085%
GNMA II 30 YR	3.5	5/20/43	52,368	52,371	0.005%
GNMA II 30 YR	3.5	5/20/45	47,164	46,969	0.004%
GNMA II 30 YR	3.5	5/20/45	103,479	103,053	0.010%
GNMA II 30 YR	4	5/20/46	457,168	467,726	0.043%
GNMA II 30 YR	3.5	5/20/46	22,968	22,871	0.002%
GNMA II 30 YR	3.5	5/20/46	19,497	19,415	0.002%
GNMA II 30 YR	3.5	5/20/46	5,440	5,412	0.001%
GNMA II 30 YR	4	5/20/47	5,345,128	5,456,046	0.505%
GNMA II 30 YR	3	5/20/48	2,009,313	1,947,552	0.180%
GNMA II 30 YR	5	5/20/48	1,276,997	1,336,010	0.124%
GNMA II 30 YR	5.5	5/20/48	2,315,612	2,444,026	0.226%
GNMA II 30 YR	5	5/20/48	262,140	278,126	0.026%
GNMA II 30 YR	3.5	6/20/46	35,269	35,125	0.003%
GNMA II 30 YR	5	6/20/48	304,390	322,952	0.030%
GNMA II 30 YR	4	7/20/42	479,691	492,119	0.046%
GNMA II 30 YR	3.5	7/20/43	297,343	297,363	0.028%
GNMA II 30 YR	3	7/20/46	821,894	797,642	0.074%
GNMA II 30 YR	5	7/20/47	1,671,061	1,746,939	0.162%
GNMA II 30 YR	3	7/20/47	8,281,088	8,028,584	0.744%
GNMA II 30 YR	4	7/20/47	1,265,371	1,292,660	0.120%
GNMA II 30 YR	4.5	7/20/47	1,487,064	1,538,602	0.143%
GNMA II 30 YR	4.5	7/20/48	5,121,317	5,298,812	0.491%
GNMA II 30 YR	5	7/20/48	3,302,176	3,457,542	0.320%
GNMA II 30 YR	5	7/20/48	109,752	116,428	0.011%
GNMA II 30 YR	5	7/20/48	478,859	510,062	0.047%
GNMA II 30 YR	5.5	8/20/34	34,211	36,858	0.003%
GNMA II 30 YR	3.5	8/20/42	164,837	164,847	0.015%
GNMA II 30 YR	3	8/20/46	1,167,977	1,134,049	0.105%
GNMA II 30 YR	4	8/20/47	3,308,086	3,379,460	0.313%
GNMA II 30 YR	4.5	8/20/47	3,057,818	3,163,796	0.293%
GNMA II 30 YR	5	8/20/47	252,917	264,401	0.024%
GNMA II 30 YR	3.5	8/20/48	1,734,535	1,726,061	0.160%
GNMA II 30 YR	5	8/20/48	1,996,713	2,087,889	0.193%
GNMA II 30 YR	4.5	9/20/40	246,513	258,445	0.024%
GNMA II 30 YR	3.5	9/20/43	420,291	420,318	0.039%
GNMA II 30 YR	2.5	9/20/46	2,042,467	1,917,185	0.178%
GNMA II 30 YR	3.5	9/20/46	827,090	823,447	0.076%
GNMA II 30 YR	5	9/20/48	3,015,000	3,152,674	0.292%
GNMA II 30 YR	5	9/20/48	310,000	330,200	0.031%
GNR 2017-184 JH	3	12/20/47	685,140	672,176	0.062%
GNR 2018-8 DA	3	11/20/47	551,991	547,048	0.051%
GOLDCORP INC	3.63	6/9/21	595,000	591,996	0.055%
GOLDMAN SACHS GROUP INC	4.25	10/21/25	795,000	787,166	0.073%
GOLDMAN SACHS GROUP INC	3.5	1/23/25	750,000	726,648	0.067%
GOLDMAN SACHS GROUP INC	3	4/26/22	3,350,000	3,279,375	0.304%
GOLDMAN SACHS GRP INC	6.75	10/1/37	455,000	546,463	0.051%
GOVT NATL MTG ASSN I	7.5	12/15/27	415	415	0.000%
GRAIN SPECTRUM FUNDING 144A	4	10/10/18	850,000	849,925	0.079%
GSMS 2014-GC24 A1	1.51	9/10/47	245,376	244,302	0.023%
GSMS 2018-GS9 A4	3.99	3/10/51	740,000	750,307	0.069%
HACKENSACK MERIDIAN HLTH	4.21	7/1/48	1,680,000	1,652,542	0.153%
HALFMOON PARENT INC 144A	3.75	7/15/23	2,755,000	2,738,977	0.254%
HARLEY-DAVIDSON FINL SER 144A	3.55	5/21/21	1,725,000	1,715,052	0.159%
HARRIS CORPORATION	3.83	4/27/25	295,000	288,092	0.027%
HART 2018-A A3	2.79	7/15/22	600,000	596,715	0.055%
HEALTHCARE REALTY TRUST	3.63	1/15/28	605,000	562,805	0.052%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	1,120,000	1,157,598	0.107%
HIGH STREET FNDG TRUST I 144A	4.11	2/15/28	1,100,000	1,069,684	0.099%
HIGHWOODS REALTY LP	3.63	1/15/23	880,000	859,082	0.080%
HNGRY 2018-1A AI 144A	4.25	6/20/48	545,000	544,330	0.050%
HNGRY 2018-1A AII 144A	4.96	6/20/48	1,340,000	1,340,590	0.124%

HOF 2018-1 A1 144A	3.77	6/25/48	1,111,911	1,111,925	0.103%
HONK 2018-1A A2 144A	4.74	4/20/48	408,975	406,452	0.038%
HP ENTERPRISE CO WI	2.85	10/5/18	555,000	555,002	0.051%
HSBC BANK USA	5.88	11/1/34	550,000	622,530	0.058%
HSBC HOLDINGS PLC	3.26	3/13/23	1,000,000	978,890	0.091%
HUNT 2016-1 A3	1.59	11/16/20	406,570	404,724	0.037%
HYATT HOTELS CORP	3.38	7/15/23	185,000	180,820	0.017%
HYUNDAI CAPITAL AMERICA 144A	2.55	2/6/19	580,000	579,179	0.054%
HYUNDAI CAPITAL AMERICA 144A	3.45	3/12/21	1,925,000	1,901,840	0.176%
IL TOLL HWY BUILD AMER TXBL	6.18	1/1/34	295,000	362,484	0.034%
INDIANA UNIV HEALTH INC	3.97	11/1/48	1,030,000	1,017,493	0.094%
INDONESIA	4.88	5/5/21	700,000	722,194	0.067%
ING GROEP NV	3.15	3/29/22	330,000	322,034	0.030%
INLAND VLY CA AGY TAX ALLOC TXBL SER B	5.5	3/1/33	250,000	271,073	0.025%
INTERCONTINENTALEXCHANGE	2.75	12/1/20	475,000	470,946	0.044%
INTERCONTINENTALEXCHANGE	3.45	9/21/23	1,145,000	1,138,967	0.105%
INTERPUBLIC GROUP COS	3.5	10/1/20	230,000	229,983	0.021%
INTERPUBLIC GROUP COS	4.2	4/15/24	820,000	822,155	0.076%
INTESA SANPAOLO SPA 144A	3.38	1/12/23	375,000	347,046	0.032%
INTESA SANPAOLO SPA 144A	3.13	7/14/22	1,055,000	980,769	0.091%
INTL BUSINESS MACH DEB	8.38	11/1/19	100,000	105,809	0.010%
JB HUNT TRANSPRT SVCS	2.4	3/15/19	120,000	119,675	0.011%
JIMMY 2017-1A A2I 144A	3.61	7/30/47	232,650	229,663	0.021%
JOHN DEERE CAPITAL CORP	2.35	1/8/21	545,000	535,720	0.050%
JPMBB 2014-C22 A1	1.45	9/15/47	37,690	37,600	0.003%
JPMCC 2017-JP5 A5	3.72	3/15/50	1,545,000	1,535,331	0.142%
JPMORGAN CHASE & CO	2.95	10/1/26	980,000	909,287	0.084%
JPMORGAN CHASE & CO	3.78	2/1/28	990,000	962,224	0.089%
JPMORGAN CHASE & CO	6.3	4/23/19	295,000	300,840	0.028%
JPMORGAN CHASE & CO	3.56	4/23/24	1,250,000	1,237,834	0.115%
JPMORGAN CHASE & CO	4.63	5/10/21	900,000	928,135	0.086%
JPMORGAN CHASE & CO	3.38	5/1/23	2,055,000	2,011,354	0.186%
JPMORGAN CHASE & CO	3.88	7/24/38	1,380,000	1,284,584	0.119%
KAISER FOUNDATION HOSPIT	3.5	4/1/22	445,000	445,493	0.041%
KANSAS CITY SOUTHERN	3	5/15/23	340,000	327,224	0.030%
KANSAS GAS & ELECTRIC CO 144A	6.7	6/15/19	155,000	158,596	0.015%
KEY BANK NA	3.35	6/15/21	1,775,000	1,773,546	0.164%
KEYCORP	2.9	9/15/20	1,220,000	1,211,743	0.112%
KEYSIGHT TECHNOLOGIES	3.3	10/30/19	1,200,000	1,198,430	0.111%
KEYSIGHT TECHNOLOGIES	4.55	10/30/24	1,427,000	1,437,046	0.133%
KFW	4	1/27/20	525,000	532,796	0.049%
KFW	2.13	3/7/22	1,600,000	1,551,307	0.144%
KFW	2.75	7/15/20	1,606,000	1,598,914	0.148%
KILROY REALTY LP	4.38	10/1/25	335,000	333,031	0.031%
KILROY REALTY LP	3.45	12/15/24	750,000	716,522	0.066%
KRAFT HEINZ FOODS CO	4	6/15/23	1,600,000	1,604,958	0.149%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	700,000	966,308	0.090%
LIBERTY MUTUAL GROUP INC 144A	4.85	8/1/44	1,350,000	1,347,952	0.125%
LINCOLN NATIONAL CORP	3.8	3/1/28	1,205,000	1,162,936	0.108%
LOCKHEED MARTIN CORP	4.07	12/15/42	184,000	178,745	0.017%
LOCKHEED MARTIN CORP	3.6	3/1/35	240,000	224,124	0.021%
LOCKHEED MARTIN CORP	3.8	3/1/45	600,000	554,686	0.051%
LYB INTERNATIONAL FINANC	3.5	3/2/27	1,000,000	936,250	0.087%
MAGELLAN MIDSTREAM PARTN	4.25	2/1/21	325,000	329,865	0.031%
MAGELLAN MIDSTREAM PARTNERS	6.55	7/15/19	85,000	87,360	0.008%
MANUF & TRADERS TRUST CO	3.4	8/17/27	250,000	239,534	0.022%
MAPLE ESCROW SUB 144A	3.55	5/25/21	920,000	917,852	0.085%
MARKEL CORP	7.13	9/30/19	425,000	439,282	0.041%
MARSH & MCLENNAN COS INC	4.35	1/30/47	110,000	105,497	0.010%
MARSH & MCLENNAN COS INC	3.3	3/14/23	210,000	205,180	0.019%
MARSH & MCLENNAN COS INC	3.5	6/3/24	1,895,000	1,856,461	0.172%
MASSMUTUAL GLOBAL FUNDING 144A	2.35	4/9/19	900,000	896,762	0.083%
MCMLT 2016-1 A1 144A	2.5	4/25/57	119,037	116,253	0.011%
MCMLT 2018-1 A1 144A	3.25	5/25/62	1,180,886	1,166,203	0.108%
MEAD JOHNSON NUTRITION C	4.13	11/15/25	105,000	106,233	0.010%
MEAD JOHNSON NUTRITION C	4.6	6/1/44	250,000	254,154	0.024%
MEMORIAL SLOAN-KETTERING	4.2	7/1/55	600,000	594,421	0.055%
MERRILL LYNCH	6.88	11/15/18	65,000	65,345	0.006%
MERRILL LYNCH & CO	7.75	5/14/38	150,000	202,390	0.019%
MET LIFE GLOB FUNDING I 144A	1.75	12/19/18	1,000,000	998,488	0.092%
METRO TRANS NY BUILD AMERICA	5.87	11/15/39	500,000	596,560	0.055%
MET TRANS AUTH NY DED TX BLD AMER	7.34	11/15/39	145,000	206,785	0.019%

MEXICO	8	9/24/22	300,000	354,609	0.033%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	460,000	459,277	0.043%
MIDAMER ENERGY HLDGS	6.13	4/1/36	170,000	205,803	0.019%
MID-ATLANTIC INTERSTATE 144A	4.1	5/15/28	1,765,000	1,751,941	0.162%
MISSISSIPPI POWER CO	3.95	3/30/28	895,000	876,684	0.081%
MITSUBISHI UFJ FIN GRP	3.54	7/26/21	2,640,000	2,636,539	0.244%
MMAF 2017-B A3 144A	2.21	10/17/22	815,000	801,344	0.074%
MORGAN STANLEY	4.3	1/27/45	750,000	722,805	0.067%
MORGAN STANLEY	4.1	5/22/23	1,290,000	1,294,540	0.120%
MORGAN STANLEY	3.97	7/22/38	815,000	762,900	0.071%
MORGAN STANLEY	2.38	7/23/19	450,000	448,188	0.042%
MORGAN STANLEY	3.13	7/27/26	2,000,000	1,862,478	0.173%
MORGAN STANLEY	6.25	8/9/26	175,000	196,242	0.018%
MSBAM 2015-C24 AS	4.04	5/15/48	660,000	661,036	0.061%
MSBAM 2015-C27 AS	4.07	12/15/47	1,380,000	1,387,331	0.128%
MSBAM 2016-C30 A5	2.86	9/15/49	300,000	280,545	0.026%
MSC 2015-MS1 A4	3.78	5/15/48	700,000	701,148	0.065%
MST 2018-1A A 144A	3.75	3/25/57	2,302,863	2,291,868	0.212%
M&T BANK CORPORATION	3.55	7/26/23	2,140,000	2,126,332	0.197%
MUNI ELEC AUTH GA TXB BABS	6.66	4/1/57	1,828,000	2,163,548	0.200%
MVWOT 2014-1A A 144A	2.25	9/22/31	78,910	77,111	0.007%
NABORS INDUSTRIES INC	5.5	1/15/23	400,000	393,000	0.036%
NATIONAL RURAL UTIL COOP	2.9	3/15/21	2,100,000	2,085,575	0.193%
NEVADA POWER CO	6.65	4/1/36	400,000	507,497	0.047%
NEW YORK LIFE GLOBAL FDG 144A	1.5	10/24/19	1,220,000	1,200,359	0.111%
NEW YORK LIFE GLOBAL FDG 144A	3.25	8/6/21	1,645,000	1,643,049	0.152%
NISOURCE FINANCE CORP	3.95	3/30/48	1,000,000	893,117	0.083%
NISOURCE FINANCE CORP	3.49	5/15/27	695,000	657,008	0.061%
NISOURCE INC 144A	3.65	6/15/23	1,790,000	1,769,641	0.164%
NJ TPK TXBL BUILD AMERICA F	7.41	1/1/40	1,000,000	1,430,790	0.133%
NORFOLK SOUTHERN CORP	5.59	5/17/25	48,000	52,244	0.005%
NORTHWELL HEALTHCARE INC	3.98	11/1/46	1,275,000	1,154,578	0.107%
NUCOR CORP	3.95	5/1/28	1,385,000	1,384,551	0.128%
NUTRIEN LTD	4	12/15/26	505,000	486,383	0.045%
NY ST DORM AUTH ST SUP DEBT NYU SER B	3.88	7/1/46	950,000	888,326	0.082%
OCCIDENTAL PETROLEUM COR	3	2/15/27	1,475,000	1,396,760	0.129%
OCT23 2015-1A A1R 144A	3.19	7/15/27	850,000	849,670	0.079%
OHIO POWER COMPANY	5.38	10/1/21	450,000	476,400	0.044%
OMNICOM GROUP INC	3.65	11/1/24	460,000	447,834	0.041%
OMNICOM GROUP INC	3.6	4/15/26	695,000	659,495	0.061%
OMNICOM GROUP INC	3.63	5/1/22	760,000	756,170	0.070%
ONTARIO	2.4	2/8/22	2,000,000	1,944,794	0.180%
OR DEPT TRANS HWY BULD AMERICA SUB LIEN	5.83	11/15/34	250,000	302,148	0.028%
OREILLY AUTOMOTIVE INC	4.88	1/14/21	700,000	720,088	0.067%
PACCAR FINANCIAL CORP	1.95	2/27/20	540,000	531,876	0.049%
PACCAR FINANCIAL CORP	3.1	5/10/21	1,485,000	1,478,236	0.137%
PACIFICORP	6.25	10/15/37	90,000	113,235	0.010%
PACIFICORP	4.13	1/15/49	1,400,000	1,375,382	0.127%
PACKAGING CORP OF AMERIC	4.5	11/1/23	185,000	190,271	0.018%
PACKAGING CORP OF AMERIC	2.45	12/15/20	415,000	406,751	0.038%
PACKAGING CORP OF AMERIC	3.65	9/15/24	370,000	363,847	0.034%
PARTNERS HEALTHCARE SYST	3.44	7/1/21	700,000	701,068	0.065%
PECO ENERGY CO	5.95	10/1/36	150,000	181,678	0.017%
PERTAMINA PERSERO PT 144A	4.3	5/20/23	650,000	645,681	0.060%
PERUSAHAAN GAS NEGARA 144A	5.13	5/16/24	405,000	409,636	0.038%
PETROLEOS MEXICANOS	3.5	1/30/23	1,365,000	1,297,433	0.120%
PETROLEOS MEXICANOS	6.38	2/4/21	265,000	278,518	0.026%
PETROLEOS MEXICANOS	5.38	3/13/22	300,000	309,750	0.029%
PETROLEOS MEXICANOS	6	3/5/20	859,000	885,414	0.082%
PETROLEOS MEXICANOS	5.5	6/27/44	1,255,000	1,065,370	0.099%
PHILA PA CITY SVC AGR REV TXBL REF	3.96	4/15/26	680,000	672,989	0.062%
PLNT 2018-1A A2I 144A	4.26	9/5/48	2,515,000	2,509,844	0.232%
PNC BANK NA	3.5	6/8/23	2,025,000	2,014,316	0.187%
PNC FUNDING CORP	6.7	6/10/19	300,000	307,912	0.029%
POLAND	3.25	4/6/26	845,000	821,560	0.076%
PRES & FELLOWS OF HARVAR	3.62	10/1/37	385,000	375,635	0.035%
PRICELINE GROUP INC/THE	3.65	3/15/25	810,000	794,286	0.074%
PRICELINE GROUP INC/THE	3.6	6/1/26	665,000	644,412	0.060%
PRICOA GLOBAL FUNDING 1 144A	3.45	9/1/23	2,150,000	2,133,995	0.198%
PRICOA GLOBAL FUNDING 1 144A	1.45	9/13/19	620,000	609,200	0.056%
PRINCIPAL FINANCIAL GROUP	3.4	5/15/25	1,215,000	1,173,363	0.109%
PROGRESS ENERGY CAR	6.3	4/1/38	100,000	124,425	0.012%

PROGRESS ENERGY INC	7.05	3/15/19	601,000	612,469	0.057%
PROVINCE OF QUEBEC	2.75	8/25/21	1,350,000	1,334,657	0.124%
PROV OF NEW BRUNSWICK	3.63	2/24/28	2,545,000	2,553,246	0.236%
PUB SVC ELEC & GAS	5.7	12/1/36	180,000	211,858	0.020%
QUEBEC (PROVINCE OF)	7.5	9/15/29	104,000	141,192	0.013%
QVC INC	4.45	2/15/25	70,000	66,547	0.006%
QVC INC	4.38	3/15/23	375,000	370,204	0.034%
QVC INC	4.85	4/1/24	840,000	831,384	0.077%
RAYMOND JAMES FINANCIAL	3.63	9/15/26	100,000	95,598	0.009%
RAYTHEON CO	7.2	8/15/27	200,000	249,011	0.023%
REGENCY CENTERS LP	3.6	2/1/27	350,000	332,658	0.031%
REGENCY CENTERS LP	4.13	3/15/28	510,000	502,583	0.047%
REINSURANCE GRP OF AMER	5	6/1/21	905,000	937,657	0.087%
REI - SECURITY LENDING COLLATERAL			1,717,609	17,176,088	1.591%
RELX CAPITAL INC	3.5	3/16/23	530,000	523,375	0.048%
REPUBLIC SERVICES INC	3.38	11/15/27	585,000	557,111	0.052%
REPUBLIC SERVICES INC	5.5	9/15/19	240,000	245,606	0.023%
RETL 2018-RVP A 144A	3.26	3/15/33	786,623	789,574	0.073%
ROGERS COMMUNICATIONS IN	3.63	12/15/25	335,000	326,500	0.030%
ROPER TECHNOLOGIES INC	3	12/15/20	295,000	292,366	0.027%
ROPER TECHNOLOGIES INC	3.8	12/15/26	660,000	641,641	0.059%
ROYAL BANK OF CANADA	2.15	3/15/19	650,000	648,879	0.060%
ROYAL BK SCOTLND GRP PLC	4.52	6/25/24	2,050,000	2,049,260	0.190%
SABINE PASS LIQUEFACTION	4.2	3/15/28	795,000	771,150	0.071%
SAN DIEGO CA WTR BUILD AMERICA B	6.14	5/1/49	275,000	357,583	0.033%
SAN DIEGO G & E	6.13	9/15/37	170,000	205,289	0.019%
SAN JOSE CA REDEV AGY TAX SEN SER A T	3.38	8/1/34	610,000	565,025	0.052%
SANTANDER UK PLC 144A	5	11/7/23	200,000	201,366	0.019%
SBA TOWER TRUST 144A	2.9	10/15/19	855,000	848,351	0.079%
SCRT 2016-1 M1 144A	3	9/25/55	320,000	307,845	0.029%
SC ST PUB SVC AUTH TXBL REV SER D	2.39	12/1/23	1,165,000	1,082,798	0.100%
SDART 2015-2 E 144A	4.02	9/15/22	1,300,000	1,305,453	0.121%
SDART 2015-3 E 144A	4.5	6/17/23	1,300,000	1,313,940	0.122%
SDART 2018-2 B	3.03	9/15/22	820,000	816,432	0.076%
SEMPRA ENERGY	2.4	2/1/20	1,060,000	1,048,025	0.097%
SEMT 2018-CH1 A11 144A	3.5	2/25/48	960,838	957,491	0.089%
SEMT 2018-CH2 A3 144A	4	6/25/48	1,961,704	1,962,783	0.182%
SEMT 2018-CH4 A11 144A	4	10/25/48	3,145,000	3,164,407	0.293%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	1,660,000	1,566,079	0.145%
SLMA 2010-1 A	2.62	3/25/25	1,184,608	1,166,446	0.108%
SMB 2015-A A2A 144A	2.49	6/15/27	314,428	310,933	0.029%
SMB 2018-B A2A 144A	3.6	1/15/37	1,155,000	1,148,707	0.106%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	329,000	328,974	0.030%
SOLVAY FINANCE (AMERICA) 144A	3.4	12/3/20	770,000	767,059	0.071%
SONIC 2018-1A A2I 144A	4.03	2/20/48	145,000	142,545	0.013%
SOUTH AFRICA	5.5	3/9/20	575,000	586,690	0.054%
SOUTHEAST SUPPLY HEADER 144A	4.25	6/15/24	405,000	403,840	0.037%
SOUTHERN CALIF GAS CO	5.75	11/15/35	140,000	161,489	0.015%
SOUTHERN CO	4.4	7/1/46	1,905,000	1,811,638	0.168%
SOUTHERN POWER CO	5.15	9/15/41	500,000	502,871	0.047%
SPECTRA ENERGY PARTNERS	3.38	10/15/26	440,000	412,194	0.038%
SRFC 2014-3A A 144A	2.3	10/20/31	101,644	100,747	0.009%
SRFC 2015-3A A 144A	2.58	9/20/32	67,808	66,789	0.006%
SRT 2017-A A3 144A	2.22	1/20/21	710,000	702,937	0.065%
STACR 2015-DNA2 M2	4.82	12/25/27	569,704	581,372	0.054%
STACR 2016-HQA1 M2	4.97	9/25/28	353,233	360,490	0.033%
STACR 2016-HQA3 M1	3.02	3/25/29	74,763	74,825	0.007%
STACR 2018-DNA1 M1	2.67	7/25/30	1,518,352	1,516,074	0.140%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	1,153,983	1,153,308	0.107%
STANFORD HEALTH CARE	3.8	11/15/48	440,000	416,170	0.039%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	1,155,000	1,153,926	0.107%
STATE GRID OVERSEAS INV 144A	2.25	5/4/20	1,260,000	1,234,777	0.114%
STATE STREET CORP	3.1	5/15/23	265,000	259,123	0.024%
SUMITOMO MITSUI FINL GRP	3.75	7/19/23	2,605,000	2,591,975	0.240%
SUNTRUST BANK	3.5	8/2/22	2,155,000	2,147,514	0.199%
SVENSKA HANDELSBANKEN AB	3.35	5/24/21	1,860,000	1,854,679	0.172%
SYNCT 2017-2 A	2.62	10/15/25	610,000	591,292	0.055%
SYNGENTA FINANCE NV 144A	3.7	4/24/20	1,200,000	1,198,627	0.111%
TAMPA ELECTRIC	6.15	5/15/37	700,000	853,850	0.079%
TEACHERS INSUR & ANNUITY 144A	4.27	5/15/47	1,400,000	1,348,423	0.125%
TENCENT HOLDINGS LTD 144A	2.99	1/19/23	550,000	532,925	0.049%
TENCENT HOLDINGS LTD 144A	3.6	1/19/28	1,090,000	1,032,454	0.096%

TEVA PHARMACEUTICALS NE	1.7	7/19/19	2,075,000	2,043,253	0.189%
TEVA PHARM FIN IV BV	3.65	11/10/21	750,000	728,243	0.067%
THOMSON REUTERS CORP	3.35	5/15/26	220,000	202,969	0.019%
TIME WARNER CABLE INC	5	2/1/20	240,000	244,903	0.023%
TIME WARNER CABLE INC	8.75	2/14/19	55,000	56,137	0.005%
TIME WARNER CABLE INC	8.25	4/1/19	305,000	312,809	0.029%
TIME WARNER CABLE INC	6.55	5/1/37	235,000	254,921	0.024%
TIME WARNER CABLE INC	6.75	6/15/39	275,000	299,655	0.028%
TIME WARNER CABLE INC	4	9/1/21	100,000	100,370	0.009%
TORONTO-DOMINION BANK	2.5	12/14/20	890,000	874,935	0.081%
TORONTO-DOMINION BANK	3.25	6/11/21	2,005,000	2,003,248	0.186%
TORONTO-DOMINION BANK	3.63	9/15/31	235,000	220,147	0.020%
TOYOTA MOTOR CORP	3.18	7/20/21	1,515,000	1,517,068	0.141%
TOYOTA MOTOR CREDIT CORP	2.95	4/13/21	1,730,000	1,722,028	0.159%
TPMT 2015-3 A1B 144A	3	3/25/54	422,420	419,155	0.039%
TPMT 2015-4 A1B 144A	2.75	4/25/55	410,334	404,324	0.037%
TPMT 2016-1 A1B 144A	2.75	2/25/55	448,265	441,344	0.041%
TPMT 2016-2 A1A 144A	2.75	8/25/55	413,803	405,514	0.038%
TPMT 2016-3 A1 144A	2.25	4/25/56	476,289	464,740	0.043%
TPMT 2017-1 A1 144A	2.75	10/25/56	480,271	470,284	0.044%
TPMT 2017-6 A1 144A	2.75	10/25/57	760,235	741,336	0.069%
TPMT 2018-1 A1 144A	3	1/25/58	417,898	410,042	0.038%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	780,000	759,339	0.070%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	175,000	171,952	0.016%
TRANSURBAN FINANCE CO 144A	3.38	3/22/27	225,000	208,174	0.019%
TRAVELERS COS INC	6.25	6/15/37	225,000	276,688	0.026%
TRINITY ACQUISITION PLC	3.5	9/15/21	175,000	172,794	0.016%
TRP Government Reserve	2.09		28,734,056	28,734,056	2.661%
UBS AG LONDON 144A	4.5	6/26/48	1,035,000	1,073,362	0.099%
UBS GROUP FUNDING 144A	3	4/15/21	1,200,000	1,180,032	0.109%
UBS GROUP FUNDING 144A	2.95	9/24/20	450,000	445,368	0.041%
UBS GROUP FUNDING 144A	4.13	9/24/25	630,000	624,392	0.058%
UNILEVER CAPITAL CORP	3	3/7/22	1,255,000	1,242,342	0.115%
UNITED AIR 2014-1 B PTT	4.75	4/11/22	192,067	192,882	0.018%
UNITED AIR 2014-2 B PTT	4.63	9/3/22	747,343	749,159	0.069%
UNITED AIR 2016-2 A PTT	3.1	10/7/28	890,816	832,358	0.077%
UNITEDHEALTH GROUP INC	3.75	7/15/25	400,000	400,636	0.037%
UNITEDHEALTH GROUP INC	4.75	7/15/45	900,000	965,502	0.089%
UNITED MEXICAN STATES	4.13	1/21/26	705,000	699,875	0.065%
UNITED OVERSEAS BANK LTD 144A	3.2	4/23/21	2,300,000	2,281,945	0.211%
UNITED TECHNOLOGIES CORP	3.35	8/16/21	1,150,000	1,148,940	0.106%
UNUM GROUP	3	5/15/21	320,000	313,992	0.029%
UNUM GROUP	5.63	9/15/20	150,000	155,237	0.014%
US TREASURY N/B	1.63	11/15/22	500,000	474,688	0.044%
US TREASURY N/B	2.25	11/15/24	9,560,000	9,164,156	0.849%
US TREASURY N/B	6.5	11/15/26	100,000	124,969	0.012%
US TREASURY N/B	6.13	11/15/27	543,000	675,441	0.063%
US TREASURY N/B	2.25	11/15/27	3,335,000	3,121,873	0.289%
US TREASURY N/B	3.13	11/15/41	15,275,000	15,117,477	1.400%
US TREASURY N/B	2.75	11/15/42	3,000,000	2,775,469	0.257%
US TREASURY N/B	3	11/15/44	585,000	564,525	0.052%
US TREASURY N/B	3	11/15/45	6,780,000	6,536,344	0.605%
US TREASURY N/B	2	11/30/22	15,865,000	15,284,936	1.416%
US TREASURY N/B	2.13	12/31/22	3,340,000	3,231,972	0.299%
US TREASURY N/B	8.5	2/15/20	12,000	12,926	0.001%
US TREASURY N/B	2	2/15/22	19,620,000	19,055,925	1.765%
US TREASURY N/B	2	2/15/23	200,000	192,344	0.018%
US TREASURY N/B	2.75	2/15/24	12,035,000	11,909,009	1.103%
US TREASURY N/B	2.75	2/15/28	23,600,000	23,017,375	2.132%
US TREASURY N/B	3.5	2/15/39	11,840,000	12,469,000	1.155%
US TREASURY N/B	2.5	2/15/45	3,535,000	3,094,782	0.287%
US TREASURY N/B	3	2/15/47	3,400,000	3,275,156	0.303%
US TREASURY N/B	3	2/15/48	9,800,000	9,429,438	0.873%
US TREASURY N/B	2.63	2/28/23	1,000,000	987,344	0.091%
US TREASURY N/B	2.75	4/30/23	27,860,000	27,633,638	2.560%
US TREASURY N/B	2.13	5/15/25	1,075,000	1,018,059	0.094%
US TREASURY N/B	4.5	5/15/38	245,000	293,923	0.027%
US TREASURY N/B	4.38	5/15/41	6,200,000	7,387,688	0.684%
US TREASURY N/B	3	5/15/45	4,115,000	3,969,046	0.368%
US TREASURY N/B	2.5	5/15/46	4,805,000	4,188,609	0.388%
US TREASURY N/B	3	5/15/47	3,150,000	3,032,859	0.281%
US TREASURY N/B	1.75	5/31/22	24,465,000	23,478,755	2.175%

US TREASURY N/B	2.75	7/31/23	9,700,000	9,615,125	0.891%
US TREASURY N/B	7.25	8/15/22	235,000	272,013	0.025%
US TREASURY N/B	2.5	8/15/23	2,000,000	1,959,375	0.181%
US TREASURY N/B	1.5	8/15/26	680,000	607,325	0.056%
US TREASURY N/B	2.25	8/15/27	17,070,000	16,011,127	1.483%
US TREASURY N/B	5.5	8/15/28	146,000	176,249	0.016%
US TREASURY N/B	3.88	8/15/40	1,160,000	1,287,781	0.119%
US TREASURY N/B	3.63	8/15/43	4,890,000	5,245,289	0.486%
US TREASURY N/B	2.25	8/15/46	2,190,000	1,807,434	0.167%
US TREASURY N/B	2.75	8/15/47	6,160,000	5,639,288	0.522%
US TREASURY N/B	3	8/15/48	3,300,000	3,174,703	0.294%
US TREASURY N/B	1.63	8/31/22	5,025,000	4,784,742	0.443%
US TREASURY N/B	2.75	8/31/23	11,000,000	10,905,469	1.010%
UT TRAN TAX REV BUILD AMERICA B	5.94	6/15/39	2,000,000	2,455,200	0.227%
VA PUB BLDG BUILD AMERICA	5.9	8/1/30	570,000	674,202	0.062%
VA TRANS REV BUILD AMERICA BONDS	5.35	5/15/35	480,000	536,851	0.050%
VEREIT OPERATING PARTNER	3.95	8/15/27	820,000	771,016	0.071%
VERIZON COMMUNICATIONS	4.27	1/15/36	735,000	700,525	0.065%
VERIZON COMMUNICATIONS	2.63	8/15/26	625,000	566,515	0.052%
VERIZON COMMUNICATIONS	5.15	9/15/23	550,000	588,190	0.054%
VERUS 2018-INV1 A1 144A	3.63	3/25/58	933,223	931,638	0.086%
VFET 2017-1A A3 144A	1.92	3/15/21	235,000	233,084	0.022%
VISA INC	2.15	9/15/22	1,005,000	961,911	0.089%
VODAFONE GROUP PLC	3.75	1/16/24	2,005,000	1,982,428	0.184%
VOYA FINANCIAL INC	3.13	7/15/24	1,440,000	1,360,181	0.126%
WALMART INC	3.4	6/26/23	1,900,000	1,907,695	0.177%
WEA FINANCE LLC/WESTFIEL 144A	3.25	10/5/20	380,000	377,568	0.035%
WELLS FARGO BANK NA	3.33	7/23/21	1,500,000	1,497,993	0.139%
WELLS FARGO & COMPANY	3.07	1/24/23	3,000,000	2,923,338	0.271%
WEN 2015-1A A2II 144A	4.08	6/15/45	1,455,000	1,455,567	0.135%
WEN 2018-1A A2I 144A	3.57	3/15/48	312,638	300,820	0.028%
WEST FRASER TIMBER CO 144A	4.35	10/15/24	1,145,000	1,118,894	0.104%
WEST VA HEALTH SYS OBL	4.92	6/1/48	1,600,000	1,623,597	0.150%
WHLS 2016-1A A2 144A	1.59	5/20/25	48,960	48,808	0.005%
WILLIAMS PARTNERS LP	4.85	3/1/48	185,000	179,406	0.017%
WILLIAMS PARTNERS LP	5.25	3/15/20	600,000	614,968	0.057%
WILLIS NORTH AMERICA INC	3.6	5/15/24	425,000	412,676	0.038%
WILLIS NORTH AMERICA INC	4.5	9/15/28	1,100,000	1,096,145	0.102%
WISCONSIN GEN FUND ANN APPR TXBL SER A	3.95	5/1/36	1,700,000	1,679,090	0.156%
WOART 2016-A A3	1.77	9/15/21	985,697	979,439	0.091%
WOART 2018-A A2	2.19	5/17/21	650,092	648,127	0.060%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	425,000	398,619	0.037%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	315,000	298,632	0.028%
WPP FINANCE 2010	3.75	9/19/24	1,350,000	1,295,229	0.120%
XCEL ENERGY INC	4.7	5/15/20	375,000	381,071	0.035%
Total Investments in Securities				1,116,700,304	

NET ASSETS

1,079,649,027

NET ASSET VALUE PER SHARE

U.S. Bond Enhanced Index Fund Shares

10.59

(\$1,079,649,027 / 101,657,232 Shares Outstanding)

ADR	American Depositary Receipts
ADS	American Depositary Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary Shares

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

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.