

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	287,272	0.025%
ABBOTT LABORATORIES	3.4	11/30/23	784,000	779,503	0.068%
ABBOTT LABORATORIES	4.75	11/30/36	1,500,000	1,567,625	0.137%
ABBVIE INC	3.6	5/14/25	880,000	845,229	0.074%
ABBVIE INC	3.2	5/14/26	225,000	207,817	0.018%
ABBVIE INC	4.5	5/14/35	1,215,000	1,125,303	0.098%
ABBVIE INC	4.45	5/14/46	1,280,000	1,124,754	0.098%
ABN AMRO BANK NV 144A	2.1	1/18/19	675,000	674,750	0.059%
ABN AMRO BANK NV 144A	4.75	7/28/25	390,000	389,639	0.034%
ACE INA HOLDINGS	3.35	5/15/24	550,000	545,024	0.048%
ACE INA HOLDINGS	5.9	6/15/19	150,000	152,034	0.013%
ACER 2018-1A A3 144A	3.21	9/11/23	1,465,000	1,463,075	0.128%
AERCAP IRELAND CAP/GLOBA	3.3	1/23/23	485,000	460,144	0.040%
AERCAP IRELAND CAP/GLOBA	3.5	5/26/22	335,000	324,531	0.028%
AERCAP IRELAND CAP/GLOBA	4.13	7/3/23	1,915,000	1,862,338	0.163%
AESOP 2016-2A A 144A	2.72	11/20/22	2,170,000	2,135,236	0.186%
AFLAC INC	4.75	1/15/49	1,780,000	1,822,994	0.159%
AGILENT TECHNOLOGIES INC	3.88	7/15/23	920,000	924,827	0.081%
AGL CAPITAL CORP	5.25	8/15/19	210,000	212,047	0.019%
AHPT 2017-ATRM A 144A	3.39	12/15/36	1,435,000	1,422,378	0.124%
AHT1 2018-ASHF A 144A	3.36	4/15/35	1,804,910	1,791,222	0.156%
AIA GROUP LTD 144A	2.25	3/11/19	200,000	199,592	0.017%
AIA GROUP LTD 144A	3.2	3/11/25	510,000	491,076	0.043%
AIA GROUP LTD 144A	3.31	9/20/21	1,490,000	1,484,278	0.130%
AIG GLOBAL FUNDING 144A	3.35	6/25/21	1,210,000	1,205,178	0.105%
AIR LEASE CORP	3.5	1/15/22	575,000	566,736	0.049%
AIR LEASE CORP	2.5	3/1/21	760,000	740,142	0.065%
AIR LEASE CORP	3.63	4/1/27	830,000	735,198	0.064%
ALBERTA	1.9	12/6/19	2,000,000	1,982,760	0.173%
ALBERTA	3.3	3/15/28	1,605,000	1,621,257	0.142%
ALEXANDRIA REAL ESTATE E	4	1/15/24	350,000	353,369	0.031%
ALFA S.A. 144A	5.25	3/25/24	200,000	199,500	0.017%
ALIBABA GROUP HOLDING	4	12/6/37	2,215,000	1,993,119	0.174%
ALLEG 2015-1A AR 144A	3.33	7/25/27	1,530,000	1,524,779	0.133%
ALLSTATE CORP	6.13	12/15/32	150,000	174,266	0.015%
ALTRIA GROUP INC	4.75	5/5/21	1,000,000	1,020,143	0.089%
AMAZON.COM INC	5.2	12/3/25	1,053,000	1,154,787	0.101%
AMAZON.COM INC	2.8	8/22/24	585,000	568,650	0.050%
AMAZON.COM INC	3.88	8/22/37	915,000	887,889	0.078%
AMCAR 2017-1 A3	1.87	8/18/21	201,045	199,792	0.017%
AMER AIRLINE 16-1 B PTT	5.25	1/15/24	1,012,632	1,028,811	0.090%
AMER AIRLN 14-1 A PTT	3.7	10/1/26	680,528	657,204	0.057%
AMERICA MOVIL SA DE CV	6.38	3/1/35	300,000	354,296	0.031%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	1,791,000	1,677,889	0.146%
AMERICAN CAMPUS CMNTYS	4.13	7/1/24	540,000	540,451	0.047%
AMERICAN ELECTRIC POWER	3.65	12/1/21	205,000	206,183	0.018%
AMERICAN EXPRESS CO	2.2	10/30/20	1,805,000	1,768,539	0.154%
AMERICAN EXPRESS CO	3.7	11/5/21	1,755,000	1,776,241	0.155%
AMERICAN EXPRESS CO	8.13	5/20/19	590,000	601,793	0.053%
AMERICAN INTL GROUP	3.88	1/15/35	425,000	366,181	0.032%
AMERICAN INTL GROUP	2.3	7/16/19	540,000	538,959	0.047%
AMERN MUN PWR OH BABS HYDROELEC SER B	6.45	2/15/44	2,005,000	2,574,340	0.225%
AMGEN INC	5.75	3/15/40	900,000	1,014,991	0.089%
ANALOG DEVICES INC	2.85	3/12/20	895,000	889,790	0.078%
ANHEUSER-BUSCH CO/INBEV 144A	3.65	2/1/26	2,735,000	2,584,857	0.226%
ANTHEM INC	2.5	11/21/20	390,000	384,067	0.034%
ANTHEM INC	4.65	1/15/43	460,000	447,419	0.039%
ANTHEM INC	4.55	3/1/48	1,135,000	1,087,442	0.095%
ANZ NEW ZEALAND INTL/LDN 144A	2.75	1/22/21	1,120,000	1,105,472	0.097%
AON PLC	3.88	12/15/25	405,000	393,419	0.034%
AON PLC	2.8	3/15/21	965,000	951,515	0.083%
APPLE INC	3.2	5/11/27	4,085,000	3,943,222	0.344%
APTIV PLC	3.15	11/19/20	920,000	915,166	0.080%
APT PIPELINES LTD 144A	4.25	7/15/27	375,000	364,394	0.032%
ARBYS 2015-1A A2 144A	4.97	10/30/45	1,455,000	1,484,129	0.130%

ATMOS ENERGY CORP	8.5	3/15/19	105,000	106,089	0.009%
AT&T INC	3	6/30/22	2,000,000	1,950,832	0.170%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	1,105,000	1,100,257	0.096%
AUTORIDAD CANAL DE PANAM 144A	4.95	7/29/35	295,000	301,640	0.026%
AUTOZONE INC	3.13	4/21/26	445,000	412,625	0.036%
AVNET INC	4.63	4/15/26	1,440,000	1,394,804	0.122%
AXA EQUITABLE HOLDINGS I 144A	3.9	4/20/23	480,000	475,712	0.042%
BAIDU INC	2.75	6/9/19	635,000	633,953	0.055%
BAIDU INC	3.88	9/29/23	1,555,000	1,550,291	0.135%
BANCO SANTANDER SA	3.13	2/23/23	600,000	568,535	0.050%
BANCO SANTANDER SA	3.85	4/12/23	1,400,000	1,360,131	0.119%
BANK OF AMERICA CORP	3.82	1/20/28	2,280,000	2,204,382	0.192%
BANK OF AMERICA CORP	4	1/22/25	650,000	635,710	0.055%
BANK OF AMERICA CORP	3.55	3/5/24	2,500,000	2,466,255	0.215%
BANK OF AMERICA CORP	3.5	4/19/26	600,000	577,565	0.050%
BANK OF AMERICA CORP	3.47	6/25/22	1,600,000	1,579,490	0.138%
BANK OF AMERICA CORP	4.2	8/26/24	290,000	287,504	0.025%
BANK OF AMERICA NA	6	10/15/36	300,000	346,340	0.030%
BANK OF MONTREAL	3.1	4/13/21	2,765,000	2,763,767	0.241%
BANK OF NEW YORK MELLON	5.45	5/15/19	340,000	343,206	0.030%
BANK OF NOVA SCOTIA	3.13	4/20/21	2,150,000	2,145,018	0.187%
BARCLAYS BANK PLC	2.65	1/11/21	895,000	877,871	0.077%
BARCLAYS PLC	3.25	1/12/21	905,000	886,424	0.077%
BAT CAPITAL CORP	2.76	8/15/22	1,215,000	1,148,479	0.100%
BAXALTA INC	2.88	6/23/20	166,000	164,429	0.014%
BAYER US FINANCE II LLC 144A	3.5	6/25/21	850,000	845,014	0.074%
BB&T CORPORATION	5.25	11/1/19	200,000	203,418	0.018%
BECTON DICKINSON AND CO	3.7	6/6/27	1,670,000	1,578,706	0.138%
BERMUDA 144A	4.14	1/3/23	660,000	670,672	0.059%
BESTFOODS	6.63	4/15/28	5,000	6,024	0.001%
BIOGEN INC	3.63	9/15/22	530,000	531,204	0.046%
BMWLT 2017-2 A3	2.07	10/20/20	405,000	401,998	0.035%
BMW US CAPITAL LLC 144A	3.4	8/13/21	2,230,000	2,224,476	0.194%
BOARDWALK PIPELINES LP	4.95	12/15/24	360,000	358,200	0.031%
BOARDWALK PIPELINES LP	4.45	7/15/27	230,000	214,228	0.019%
BORAL FINANCE PTY LTD 144A	3	11/1/22	125,000	120,696	0.011%
BOSTON PROPERTIES LP	3.13	9/1/23	900,000	870,586	0.076%
BP CAPITAL MARKETS PLC	4.75	3/10/19	475,000	476,526	0.042%
BPCE SA 144A	5.7	10/22/23	850,000	882,481	0.077%
BPCE SA 144A	4.5	3/15/25	1,015,000	982,068	0.086%
BPCE SA 144A	4	9/12/23	1,550,000	1,522,105	0.133%
BRASKEM NETHERLANDS 144A	3.5	1/10/23	515,000	490,156	0.043%
BRITISH SKY BROADCASTING 144A	2.63	9/16/19	200,000	198,473	0.017%
BRIXMOR OPERATING PART	3.9	3/15/27	495,000	468,735	0.041%
BRIXMOR OPERATING PART	3.88	8/15/22	775,000	772,831	0.067%
BROADCOM CRP / CAYMN FI	3	1/15/22	2,695,000	2,589,084	0.226%
BTNY2 2018-1A A1 144A	3.6	4/30/31	1,325,000	1,304,193	0.114%
BURLINGTN NORTH SANTA FE	4.15	12/15/48	1,515,000	1,476,690	0.129%
BURLINGTON NORTH SANTA FE	6.15	5/1/37	100,000	123,132	0.011%
BX 2018-GW A 144A	3.26	5/15/35	905,000	885,430	0.077%
CAMDEN PROPERTY TRUST	4.63	6/15/21	1,000,000	1,027,146	0.090%
CANADIAN NATL RAILWAYS	6.25	8/1/34	95,000	117,334	0.010%
CANADIAN NATL RESOURCES	2.95	1/15/23	1,475,000	1,412,102	0.123%
CANADIAN PACIFIC RR CO	7.25	5/15/19	125,000	127,146	0.011%
CAPITAL ONE FINANCIAL CO	3.45	4/30/21	1,800,000	1,799,672	0.157%
CAPITAL ONE NA	2.35	1/31/20	1,000,000	986,859	0.086%
CARMX 2017-4 A3	2.11	10/17/22	285,000	282,086	0.025%
CARMX 2018-2 A3	2.98	1/17/23	775,000	779,499	0.068%
CARPENTER TECHNOLOGY	5.2	7/15/21	1,125,000	1,146,089	0.100%
CAS 2016-C03 1M1	4.51	10/25/28	190,284	191,794	0.017%
CAS 2016-C04 1M1	3.96	1/25/29	172,387	173,025	0.015%
CAS 2018-C03 1M1	3.19	10/25/30	755,441	753,516	0.066%
CA ST TXBLE BUILD AMERICA	7.63	3/1/40	1,350,000	1,922,117	0.168%
CATERPILLAR FINL SERVICE	3.15	9/7/21	3,180,000	3,188,920	0.278%
CA UNIV REVS BUILD AMERICA	5.77	5/15/43	470,000	565,509	0.049%
CC HOLDINGS GS V LLC/CRO	3.85	4/15/23	410,000	405,851	0.035%
CD 2016-CD2 A4	3.53	11/10/49	910,000	905,967	0.079%
CELGENE CORP	3.55	8/15/22	905,000	895,652	0.078%
CELULOSA ARAUCO CONSTITU	3.88	11/2/27	570,000	523,408	0.046%
CENTERPOINT ENERGY HOUSTON	6.95	3/15/33	100,000	130,111	0.011%
CENTERPOINT ENERGY INC	3.6	11/1/21	850,000	848,831	0.074%
CGCMT 2014-GC21 AS	4.03	5/10/47	890,000	897,716	0.078%

CGCMT 2014-GC25 A1	1.49	10/10/47	16,658	16,630	0.001%
CGCMT 2015-GC33 A4	3.78	9/10/58	440,000	448,235	0.039%
CGCMT 2017-P7 AS	3.92	4/14/50	1,450,000	1,459,977	0.127%
CGGS 2018-WSS A 144A	3.36	2/15/37	1,850,000	1,819,981	0.159%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	1,200,000	1,194,124	0.104%
CHARTER COMMUNICATIONS TL B 1L BANKDEBT	4.53	4/30/25	1,277,100	1,221,393	0.107%
CHICAGO IL INTL ARPT BLD AMERICA	6.4	1/1/40	1,350,000	1,722,951	0.150%
CHICAGO IL WTR REC BLD AMERICA	5.72	12/1/38	460,000	552,971	0.048%
CIFC 2015-5A A1R 144A	3.35	10/25/27	1,525,000	1,503,883	0.131%
CITIBANK NA	2.13	10/20/20	1,100,000	1,076,731	0.094%
CITIBANK NA	3.4	7/23/21	1,250,000	1,250,083	0.109%
CITIGROUP INC	3.89	1/10/28	2,000,000	1,924,340	0.168%
CITIGROUP INC	5.88	1/30/42	450,000	515,153	0.045%
CITIGROUP INC	4.08	4/23/29	1,900,000	1,854,932	0.162%
CITIZENS BANK NA/RI	2.5	3/14/19	440,000	439,452	0.038%
CITIZENS BANK NA/RI	2.55	5/13/21	440,000	430,921	0.038%
CITIZENS FINANCIAL GROUP	4.3	12/3/25	560,000	552,814	0.048%
CITIZENS FINANCIAL GROUP	2.38	7/28/21	155,000	150,947	0.013%
CMS ENERGY CORP	4.88	3/1/44	600,000	628,927	0.055%
CNA FINANCIAL CORP	5.88	8/15/20	600,000	621,520	0.054%
CNH 2017-C A3	2.08	2/15/23	560,000	552,791	0.048%
CNOOC FINANCE 2013 LTD	3	5/9/23	870,000	840,899	0.073%
COLOMBIA	4	2/26/24	260,000	257,725	0.022%
COLT 2017-1 A1 144A	2.61	5/27/47	307,577	305,647	0.027%
COLT 2018-1 A1 144A	2.93	2/25/48	394,315	389,771	0.034%
COLUMBIA PIPELINE GROUP	3.3	6/1/20	640,000	638,501	0.056%
COMCAST CORP	3.95	10/15/25	800,000	810,146	0.071%
COMCAST CORP	3.9	3/1/38	590,000	545,493	0.048%
COMCAST CORP	3.13	7/15/22	1,000,000	992,296	0.087%
COMCAST CORP	3.2	7/15/36	80,000	68,280	0.006%
COMM 2014-CR20 A1	1.32	11/10/47	69,059	68,640	0.006%
COMM 2014-LC15 B	4.6	4/10/47	765,000	782,747	0.068%
COMM 2015-LC21 A4	3.71	7/10/48	1,800,000	1,820,850	0.159%
COMM 2017-PANW A 144A	3.24	10/10/29	1,195,000	1,174,049	0.102%
COMMONWEALTH BANK AUST 144A	5	10/15/19	425,000	431,480	0.038%
COMMONWEALTH BANK AUST 144A	4.5	12/9/25	800,000	779,247	0.068%
CONCHO RESOURCES INC	3.75	10/1/27	360,000	338,400	0.030%
CONOCOPHILLIPS COMPANY	4.95	3/15/26	1,900,000	2,035,664	0.178%
CONTINENTAL AIRLINES INC	4.75	1/12/21	115,935	117,357	0.010%
COOPERAT RABOBANK UA/NY	3.13	4/26/21	1,415,000	1,409,514	0.123%
CREDIT AGRICOLE LONDON 144A	3.75	4/24/23	1,395,000	1,362,490	0.119%
CREDIT SUISSE GROUP AG 144A	3	12/14/23	745,000	709,627	0.062%
CRH AMERICA FINANCE INC 144A	3.95	4/4/28	1,700,000	1,617,334	0.141%
CROWN CASTLE INTL CORP	3.4	2/15/21	265,000	263,873	0.023%
CROWN CASTLE INTL CORP	3.7	6/15/26	700,000	662,491	0.058%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	195,000	193,156	0.017%
CROWN CASTLE TOWERS LLC 144A	3.22	5/15/42	25,000	24,591	0.002%
CROWN CASTLE TOWERS LLC 144A	3.72	7/15/23	450,000	448,601	0.039%
CVS HEALTH CORP	5.05	3/25/48	1,160,000	1,130,363	0.099%
CVS HEALTH CORP	3.13	3/9/20	1,365,000	1,363,153	0.119%
CVS HEALTH CORP	5.13	7/20/45	925,000	907,600	0.079%
DANONE SA 144A	2.95	11/2/26	1,065,000	971,551	0.085%
DCP MIDSTREAM LLC 144A	4.75	9/30/21	710,000	702,900	0.061%
DELPHI CORP	4.15	3/15/24	365,000	361,653	0.032%
DELTA AIR LINES	7.75	12/17/19	223,067	231,053	0.020%
DELTA AIR LINES	4.95	5/23/19	23,750	23,890	0.002%
DELTA AIR LINES INC	2.6	12/4/20	740,000	726,248	0.063%
DELTA AIR LINES INC	2.88	3/13/20	615,000	613,159	0.054%
DELTA AIR LINES INC	3.8	4/19/23	550,000	540,398	0.047%
DETROIT MI CITY SD QSCB	6.65	5/1/29	1,220,000	1,483,191	0.129%
DISCOVER FINANCIAL SVS	3.75	3/4/25	1,440,000	1,378,751	0.120%
DISCOVER FINANCIAL SVS	10.25	7/15/19	550,000	569,892	0.050%
DNKN 2015-1A A2II 144A	3.98	2/20/45	1,183,875	1,200,378	0.105%
DOMINION ENERGY INC	2.58	7/1/20	175,000	172,323	0.015%
DOMINION RESOURCES INC	5.2	8/15/19	810,000	817,900	0.071%
DOMINION RESOURCES INC	1.6	8/15/19	290,000	286,629	0.025%
DRMT 2018-1A A1 144A	2.98	12/25/57	562,173	556,735	0.049%
DROCK 2015-1 A	2.2	12/15/22	135,000	133,715	0.012%
DR PEPPER SNAPPLE GROUP	2.55	9/15/26	1,015,000	879,164	0.077%
DUKE ENERGY CORP	2.65	9/1/26	355,000	323,281	0.028%
DUKE ENERGY CORP	3.75	9/1/46	280,000	242,920	0.021%
DUKE REALTY LP	4	9/15/28	2,090,000	2,078,927	0.181%

DXC TECHNOLOGY CO	2.88	3/27/20	550,000	547,906	0.048%
EFF 2017-1 A2 144A	2.13	7/20/22	106,195	105,567	0.009%
EHGVT 2017-A A 144A	2.69	3/25/30	366,355	361,970	0.032%
ELANCO ANIMAL HEALTH INC 144A	3.91	8/27/21	290,000	291,534	0.025%
ENBRIDGE ENERGY PARTNERS	5.2	3/15/20	225,000	229,711	0.020%
ENBRIDGE ENERGY PARTNERS	5.5	9/15/40	165,000	169,624	0.015%
ENBRIDGE INC	4	10/1/23	420,000	419,178	0.037%
ENBRIDGE INC	6	1/15/77	695,000	616,813	0.054%
ENBRIDGE INC	4.25	12/1/26	355,000	349,925	0.031%
ENBRIDGE INC	5.5	12/1/46	555,000	597,290	0.052%
ENEL FINANCE INTL NV 144A	4.25	9/14/23	1,930,000	1,882,723	0.164%
ENI SPA 144A	4	9/12/23	620,000	610,389	0.053%
ENLINK MIDSTREAM PARTNER	2.7	4/1/19	100,000	99,465	0.009%
ENTERPRISE PRODUCTS OPER	3.5	2/1/22	2,650,000	2,657,749	0.232%
EOG RESOURCES INC	2.63	3/15/23	2,175,000	2,093,142	0.183%
ERAC USA FINANCE COMPANY 144A	5.25	10/1/20	375,000	386,125	0.034%
ERAC USA FINANCE COMPANY 144A	4.5	8/16/21	320,000	326,812	0.029%
ERAC USA FINANCE LLC 144A	4.5	2/15/45	260,000	242,718	0.021%
ESSEX PORTFOLIO LP	4.5	3/15/48	1,435,000	1,387,174	0.121%
EXELON CORP	3.4	4/15/26	1,815,000	1,721,774	0.150%
EXELON GENERATION CO LLC	5.2	10/1/19	570,000	577,364	0.050%
EXPEDIA INC	5	2/15/26	1,800,000	1,844,726	0.161%
EXPRESS SCRIPTS HOLDING	2.6	11/30/20	1,075,000	1,054,356	0.092%
EXPRESS SCRIPTS HOLDING	3	7/15/23	340,000	326,467	0.029%
FANNIE MAE	6.63	11/15/30	500,000	670,381	0.059%
FANNIE MAE	6.25	5/15/29	342,000	438,846	0.038%
FANNIE MAE	1.25	8/17/21	2,350,000	2,275,423	0.199%
FANNIE MAE	1	8/28/19	3,400,000	3,361,900	0.293%
FEDERAL HOME LOAN BANK	1	9/26/19	2,000,000	1,974,590	0.172%
FEDERAL REALTY INVS TRST	2.75	6/1/23	1,000,000	965,289	0.084%
FHLMC 15YR GOLD	6	10/1/21	9,424	9,580	0.001%
FHLMC 15YR GOLD	6	10/1/21	3,356	3,399	0.000%
FHLMC 15YR GOLD	6	11/1/21	997	1,008	0.000%
FHLMC 15YR GOLD	5	2/1/19	85	85	0.000%
FHLMC 15YR GOLD	2.5	4/1/30	255,988	250,903	0.022%
FHLMC 15YR GOLD	4.5	5/1/19	410	418	0.000%
FHLMC 15YR GOLD	5	5/1/19	1,755	1,764	0.000%
FHLMC 15YR GOLD	2.5	5/1/30	562,552	550,915	0.048%
FHLMC 15YR GOLD	2.5	6/1/30	924,137	904,254	0.079%
FHLMC 15YR GOLD	5	7/1/25	494	496	0.000%
FHLMC ARM	4.85	11/1/36	15,800	16,734	0.001%
FHLMC ARM	4.88	12/1/36	25,899	27,367	0.002%
FHLMC ARM	3.73	2/1/35	76,292	79,908	0.007%
FHLMC ARM	3.62	2/1/37	31,015	32,518	0.003%
FHLMC ARM	3.86	4/1/37	66,740	69,473	0.006%
FHLMC ARM	4.47	7/1/35	29,874	31,216	0.003%
FHLMC GOLD	6	10/1/32	2,995	3,221	0.000%
FHLMC GOLD	6	10/1/37	14,288	15,466	0.001%
FHLMC GOLD	4.5	10/1/39	318,648	333,743	0.029%
FHLMC GOLD	4	10/1/40	6,136	6,276	0.001%
FHLMC GOLD	4	10/1/40	4,323	4,448	0.000%
FHLMC GOLD	4.5	10/1/40	265,774	278,365	0.024%
FHLMC GOLD	4.5	10/1/41	24,504	25,664	0.002%
FHLMC GOLD	3.5	10/1/43	101,812	102,572	0.009%
FHLMC GOLD	6.5	11/1/31	9,413	10,417	0.001%
FHLMC GOLD	6	11/1/37	18,152	19,823	0.002%
FHLMC GOLD	4	11/1/40	3,832	3,942	0.000%
FHLMC GOLD	5.5	1/1/35	57,551	62,216	0.005%
FHLMC GOLD	6.5	1/1/36	25,857	28,110	0.002%
FHLMC GOLD	4	1/1/41	917,867	944,425	0.082%
FHLMC GOLD	3.5	1/1/44	2,570,669	2,590,400	0.226%
FHLMC GOLD	6.5	12/1/28	15,716	17,296	0.002%
FHLMC GOLD	5.5	12/1/39	55,509	59,480	0.005%
FHLMC GOLD	5.5	12/1/39	108,645	116,787	0.010%
FHLMC GOLD	4.5	12/1/39	125,077	130,988	0.011%
FHLMC GOLD	4.5	12/1/39	149,671	156,761	0.014%
FHLMC GOLD	4	12/1/40	1,567	1,612	0.000%
FHLMC GOLD	4	12/1/40	33,589	34,560	0.003%
FHLMC GOLD	6.5	2/1/31	9,464	10,274	0.001%
FHLMC GOLD	4	2/1/41	885,255	910,839	0.080%
FHLMC GOLD	2.5	2/1/43	32,716	30,962	0.003%
FHLMC GOLD	2.5	2/1/43	42,555	40,273	0.004%

FHLMC GOLD	5	3/1/40	154,883	164,055	0.014%
FHLMC GOLD	3.5	3/1/42	289,739	291,963	0.025%
FHLMC GOLD	2.5	3/1/43	74,641	70,640	0.006%
FHLMC GOLD	3.5	3/1/45	1,276,336	1,283,739	0.112%
FHLMC GOLD	3.5	3/1/46	2,220,930	2,231,103	0.195%
FHLMC GOLD	6.5	4/1/24	1,511	1,640	0.000%
FHLMC GOLD	6.5	4/1/33	4,716	5,244	0.000%
FHLMC GOLD	5	4/1/40	9,712	10,282	0.001%
FHLMC GOLD	5	5/1/40	449,854	478,534	0.042%
FHLMC GOLD	7	6/1/32	727	744	0.000%
FHLMC GOLD	7	6/1/32	1,095	1,119	0.000%
FHLMC GOLD	6	6/1/37	15,496	16,665	0.001%
FHLMC GOLD	3	6/1/43	894,532	878,226	0.077%
FHLMC GOLD	3.5	6/1/43	1,313,056	1,323,067	0.116%
FHLMC GOLD	5	7/1/40	55,860	59,070	0.005%
FHLMC GOLD	3.5	7/1/43	278,482	280,097	0.024%
FHLMC GOLD	3	7/1/43	1,784,853	1,753,791	0.153%
FHLMC GOLD	6.5	8/1/32	24,065	26,832	0.002%
FHLMC GOLD	6.5	8/1/32	4,292	4,807	0.000%
FHLMC GOLD	6	8/1/34	28,579	31,219	0.003%
FHLMC GOLD	6	8/1/37	55,287	60,310	0.005%
FHLMC GOLD	6	8/1/38	13,516	14,760	0.001%
FHLMC GOLD	6	8/1/38	16,739	18,278	0.002%
FHLMC GOLD	4.5	8/1/39	15,077	15,788	0.001%
FHLMC GOLD	4.5	8/1/40	106,475	111,519	0.010%
FHLMC GOLD	5	8/1/40	101,040	106,977	0.009%
FHLMC GOLD	5	8/1/40	324,292	343,348	0.030%
FHLMC GOLD	4.5	8/1/40	135,179	141,583	0.012%
FHLMC GOLD	4.5	8/1/40	213,801	223,928	0.020%
FHLMC GOLD	4	8/1/45	1,103,331	1,126,836	0.098%
FHLMC GOLD	6	9/1/37	1,618	1,765	0.000%
FHLMC GOLD	6	9/1/37	1,097	1,188	0.000%
FHLM Gold	4	12/1/41	9,005	9,266	0.001%
FHMS 2014K 36 A1	2.78	4/25/23	276,892	276,328	0.024%
FHMS K024 A1	1.75	2/25/22	1,786,425	1,755,625	0.153%
FHMS K025 A1	1.88	4/25/22	1,952,560	1,921,344	0.168%
FHMS K057 A1	2.21	6/25/25	1,000,243	972,622	0.085%
FHMS K068 A1	2.95	2/25/27	729,189	729,784	0.064%
FHMS K716 A1	2.41	1/25/21	198,144	196,972	0.017%
FHR 4448 JA	4	11/15/36	30,916	31,501	0.003%
FIDELITY NATIONAL INFORM	4.25	5/15/28	1,745,000	1,728,176	0.151%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	1,615,000	1,595,572	0.139%
FIFTH THIRD BANK	3.35	7/26/21	2,065,000	2,069,671	0.181%
FIRST AMERICAN FINANCIAL	4.6	11/15/24	390,000	394,020	0.034%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	775,000	786,248	0.069%
FLORIDA GAS TRANSMISSION 144A	3.88	7/15/22	435,000	436,382	0.038%
FLORIDA POWER CORP	6.35	9/15/37	170,000	210,925	0.018%
FLORIDA POWER & LIGHT CO	4.13	6/1/48	1,675,000	1,690,422	0.148%
FNMA 15YR	4.5	10/1/20	13,381	13,668	0.001%
FNMA 15YR	5	10/1/21	45,297	46,092	0.004%
FNMA 15YR	4.5	10/1/26	128,104	131,872	0.012%
FNMA 15YR	3	10/1/32	1,723,927	1,721,399	0.150%
FNMA 15YR	2.5	10/1/32	2,282,644	2,230,210	0.195%
FNMA 15YR	3.5	11/1/25	63,103	63,903	0.006%
FNMA 15YR	3.5	11/1/26	400,026	405,058	0.035%
FNMA 15YR	3.5	11/1/32	820,736	832,281	0.073%
FNMA 15YR	5	1/1/20	2,061	2,095	0.000%
FNMA 15YR	4.5	1/1/27	167,948	172,888	0.015%
FNMA 15YR	4.5	12/1/20	2,200	2,239	0.000%
FNMA 15YR	6	12/1/21	4,011	4,072	0.000%
FNMA 15YR	5	2/1/21	15,971	16,267	0.001%
FNMA 15YR	5.5	3/1/21	1,790	1,815	0.000%
FNMA 15YR	5.5	4/1/19	2	2	0.000%
FNMA 15YR	4.5	4/1/19	6,832	6,955	0.001%
FNMA 15YR	5	4/1/21	258	262	0.000%
FNMA 15YR	4.5	4/1/26	73,586	75,754	0.007%
FNMA 15YR	6	5/1/21	19,257	19,644	0.002%
FNMA 15YR	2.5	5/1/30	69,686	68,239	0.006%
FNMA 15YR	2.5	5/1/32	646,188	631,374	0.055%
FNMA 15YR	3.5	5/1/33	3,029,575	3,067,157	0.268%
FNMA 15YR	5	7/1/20	3,632	3,692	0.000%
FNMA 15YR	5.5	7/1/21	5,297	5,361	0.000%

FNMA 15YR	5.5	8/1/21	4,107	4,159	0.000%
FNMA 15YR	6	8/1/21	1,374	1,390	0.000%
FNMA 15YR	5.5	8/1/21	375	381	0.000%
FNMA 15YR	2	8/1/28	669,215	653,900	0.057%
FNMA 15YR	5	9/1/19	2,708	2,753	0.000%
FNMA 15YR	5.5	9/1/19	1,892	1,895	0.000%
FNMA 15YR	5.5	9/1/21	305	308	0.000%
FNMA 15YR	5.5	9/1/21	535	542	0.000%
FNMA 15YR	5.5	9/1/21	942	956	0.000%
FNMA 15YR	5	9/1/22	63,257	64,302	0.006%
FNMA 15 YR TBA JAN	3	1/1/26	2,570,000	2,564,483	0.224%
FNMA 15 YR TBA JAN	2.5	1/1/27	1,945,000	1,899,549	0.166%
FNMA 20YR	3	10/1/37	2,122,575	2,102,065	0.184%
FNMA 20YR	3	11/1/36	813,757	804,931	0.070%
FNMA 20YR	3	11/1/36	211,950	209,903	0.018%
FNMA 20YR	3.5	1/1/36	614,755	626,389	0.055%
FNMA 20YR	3.5	2/1/35	67,627	68,530	0.006%
FNMA 20YR	3	9/1/33	882,394	878,790	0.077%
FNMA 30 yr	3.5	1/1/44	1,191,999	1,199,430	0.105%
FNMA 30 yr	3.5	1/1/44	4,535,780	4,564,099	0.398%
FNMA 30 yr	3.5	3/1/43	1,221,232	1,228,833	0.107%
FNMA 30 yr	3.5	6/1/42	39,860	40,108	0.004%
FNMA 30 yr	3.5	6/1/42	55,441	55,786	0.005%
FNMA 30 yr	3.5	7/1/42	426,727	429,381	0.037%
FNMA 30 yr	3.5	7/1/42	52,035	52,359	0.005%
FNMA 30 yr	3.5	8/1/42	99,043	99,659	0.009%
FNMA 30 YR	7.5	10/1/25	3,583	3,600	0.000%
FNMA 30 YR	6	10/1/34	149,145	160,100	0.014%
FNMA 30 YR	6.5	10/1/36	16,568	18,713	0.002%
FNMA 30 YR	6.5	10/1/37	75,986	85,285	0.007%
FNMA 30 YR	6	10/1/37	5,939	6,470	0.001%
FNMA 30 YR	4.5	10/1/40	112,397	117,781	0.010%
FNMA 30 YR	3	10/1/42	337,559	332,401	0.029%
FNMA 30 YR	3	10/1/42	267,784	263,786	0.023%
FNMA 30 YR	3	10/1/42	790,320	778,334	0.068%
FNMA 30 YR	3	10/1/42	956,281	942,236	0.082%
FNMA 30 YR	4	10/1/45	209,000	213,400	0.019%
FNMA 30 YR	3	10/1/46	2,758,049	2,698,897	0.236%
FNMA 30 YR	3	10/1/46	2,832,750	2,771,104	0.242%
FNMA 30 YR	3	10/1/46	1,678,213	1,639,098	0.143%
FNMA 30 YR	3	10/1/46	756,684	739,752	0.065%
FNMA 30 YR	3	10/1/46	1,230,413	1,201,735	0.105%
FNMA 30 YR	6	11/1/34	87,538	95,521	0.008%
FNMA 30 YR	6.5	11/1/35	1,352	1,451	0.000%
FNMA 30 YR	7	11/1/36	6,077	6,951	0.001%
FNMA 30 YR	6.5	11/1/36	11,176	12,718	0.001%
FNMA 30 YR	5.5	11/1/36	789	851	0.000%
FNMA 30 YR	5.5	11/1/36	57,512	61,968	0.005%
FNMA 30 YR	6.5	11/1/37	9,106	10,094	0.001%
FNMA 30 YR	6	11/1/38	28,685	31,287	0.003%
FNMA 30 YR	4.5	11/1/39	90,279	94,583	0.008%
FNMA 30 YR	4	11/1/40	548,510	564,186	0.049%
FNMA 30 YR	4	11/1/40	249,707	256,844	0.022%
FNMA 30 YR	4.5	11/1/40	1,767,134	1,851,539	0.162%
FNMA 30 YR	3.5	11/1/45	2,460,785	2,469,715	0.216%
FNMA 30 YR	3.5	11/1/45	512,459	514,319	0.045%
FNMA 30 YR	3.5	11/1/45	1,659,146	1,665,167	0.145%
FNMA 30 YR	3	11/1/45	209,296	204,872	0.018%
FNMA 30 YR	4	11/1/45	39,332	40,154	0.004%
FNMA 30 YR	3	11/1/46	1,265,604	1,237,283	0.108%
FNMA 30 YR	3	11/1/46	1,024,589	1,000,390	0.087%
FNMA 30 YR	3	11/1/46	984,603	961,914	0.084%
FNMA 30 YR	3	11/1/46	306,677	299,529	0.026%
FNMA 30 YR	3	11/1/46	226,054	221,206	0.019%
FNMA 30 YR	3	11/1/46	3,087,381	3,018,294	0.264%
FNMA 30 YR	3	11/1/46	351,718	344,174	0.030%
FNMA 30 YR	3	11/1/46	153,354	150,065	0.013%
FNMA 30 YR	3	11/1/46	1,285,070	1,254,720	0.110%
FNMA 30 YR	4.5	11/1/47	1,394,978	1,460,667	0.128%
FNMA 30 YR	3	11/1/47	4,104,459	4,011,150	0.350%
FNMA 30 YR	3.5	11/1/47	1,679,993	1,680,990	0.147%
FNMA 30 YR	6.5	1/1/32	7,242	8,134	0.001%

FNMA 30 YR	5.5	1/1/35	84,877	91,451	0.008%
FNMA 30 YR	5.5	1/1/36	227,809	245,443	0.021%
FNMA 30 YR	6	1/1/36	6,138	6,693	0.001%
FNMA 30 YR	5.5	1/1/36	202,052	217,758	0.019%
FNMA 30 YR	6	1/1/37	114,992	125,351	0.011%
FNMA 30 YR	4	1/1/41	938,379	965,200	0.084%
FNMA 30 YR	4	1/1/41	42,778	44,001	0.004%
FNMA 30 YR	4	1/1/41	43,447	44,687	0.004%
FNMA 30 YR	4	1/1/42	842,806	866,892	0.076%
FNMA 30 YR	4	1/1/43	221,590	227,921	0.020%
FNMA 30 YR	3.5	1/1/44	259,718	262,276	0.023%
FNMA 30 YR	3.5	1/1/46	1,004,658	1,008,407	0.088%
FNMA 30 YR	3.5	1/1/46	530,069	531,911	0.046%
FNMA 30 YR	3.5	1/1/46	2,225,299	2,232,913	0.195%
FNMA 30 YR	4	1/1/46	1,115,725	1,138,987	0.099%
FNMA 30 YR	3.5	1/1/47	1,703,283	1,708,320	0.149%
FNMA 30 YR	3.5	1/1/47	3,124,051	3,131,682	0.273%
FNMA 30 YR	3	1/1/47	519,081	507,935	0.044%
FNMA 30 YR	7.5	12/1/30	977	1,078	0.000%
FNMA 30 YR	6.5	12/1/32	48,916	55,195	0.005%
FNMA 30 YR	5.5	12/1/34	55,950	60,227	0.005%
FNMA 30 YR	6	12/1/35	194,645	212,420	0.019%
FNMA 30 YR	5.5	12/1/35	438,649	473,898	0.041%
FNMA 30 YR	5.5	12/1/38	98,910	106,593	0.009%
FNMA 30 YR	5.5	12/1/38	722	778	0.000%
FNMA 30 YR	5	12/1/39	28,023	29,757	0.003%
FNMA 30 YR	4	12/1/40	6,391	6,574	0.001%
FNMA 30 YR	3.5	12/1/41	17,128	17,266	0.002%
FNMA 30 YR	3.5	12/1/45	2,415,935	2,424,454	0.212%
FNMA 30 YR	3.5	12/1/45	1,493,658	1,498,924	0.131%
FNMA 30 YR	3.5	12/1/45	3,832,828	3,839,020	0.335%
FNMA 30 YR	4	12/1/45	121,143	123,656	0.011%
FNMA 30 YR	4	12/1/45	1,465,317	1,508,241	0.132%
FNMA 30 YR	3	12/1/46	779,526	762,808	0.067%
FNMA 30 YR	3	12/1/46	2,898,812	2,830,351	0.247%
FNMA 30 YR	3	12/1/46	1,133,716	1,109,401	0.097%
FNMA 30 YR	3	12/1/46	748,303	731,558	0.064%
FNMA 30 YR	3	12/1/46	1,137,932	1,113,703	0.097%
FNMA 30 YR	3	12/1/46	815,123	796,883	0.070%
FNMA 30 YR	3	12/1/46	196,027	191,823	0.017%
FNMA 30 YR	3.5	12/1/47	22,398	22,406	0.002%
FNMA 30 YR	3.5	12/1/47	2,838,067	2,839,156	0.248%
FNMA 30 YR	6	12/1/48	2,358,095	2,573,490	0.225%
FNMA 30 YR	7	2/1/24	972	1,038	0.000%
FNMA 30 YR	6	2/1/33	46,236	49,638	0.004%
FNMA 30 YR	6	2/1/34	47,425	51,726	0.005%
FNMA 30 YR	5	2/1/34	225,518	239,537	0.021%
FNMA 30 YR	5.5	2/1/35	127,341	137,218	0.012%
FNMA 30 YR	5.5	2/1/35	97,679	105,536	0.009%
FNMA 30 YR	6	2/1/36	60,608	66,137	0.006%
FNMA 30 YR	5.5	2/1/36	80,122	86,320	0.008%
FNMA 30 YR	6	2/1/37	20,225	22,059	0.002%
FNMA 30 YR	5.5	2/1/40	4,708	5,042	0.000%
FNMA 30 YR	4.5	2/1/40	260,049	272,513	0.024%
FNMA 30 YR	4	2/1/41	901,876	927,634	0.081%
FNMA 30 YR	4	2/1/41	126,826	130,451	0.011%
FNMA 30 YR	4	2/1/41	78,695	80,993	0.007%
FNMA 30 YR	4.5	2/1/46	1,511,270	1,587,760	0.139%
FNMA 30 YR	3	2/1/47	1,856,430	1,812,566	0.158%
FNMA 30 YR	3.5	2/1/47	1,175,790	1,178,663	0.103%
FNMA 30 YR	3.5	2/1/48	1,819,855	1,820,561	0.159%
FNMA 30 YR	7.5	3/1/31	451	458	0.000%
FNMA 30 YR	6	3/1/36	57,602	62,794	0.005%
FNMA 30 YR	4	3/1/41	1,979,698	2,036,225	0.178%
FNMA 30 YR	4.5	3/1/41	77,313	81,019	0.007%
FNMA 30 YR	4	3/1/42	2,999,898	3,088,597	0.270%
FNMA 30 YR	3	3/1/43	1,631,552	1,608,474	0.140%
FNMA 30 YR	3.5	3/1/44	212,003	213,619	0.019%
FNMA 30 YR	4	3/1/46	123,812	126,458	0.011%
FNMA 30 YR	3	3/1/46	1,828,947	1,789,643	0.156%
FNMA 30 YR	3.5	3/1/47	3,323,130	3,331,077	0.291%
FNMA 30 YR	4	3/1/47	3,602,113	3,674,722	0.321%

FNMA 30 YR	3.5	3/1/47	2,827,280	2,833,603	0.247%
FNMA 30 YR	3.5	3/1/48	3,733,931	3,735,368	0.326%
FNMA 30 YR	7	4/1/32	1,156	1,319	0.000%
FNMA 30 YR	6	4/1/35	5,670	6,186	0.001%
FNMA 30 YR	6	4/1/36	34,869	38,035	0.003%
FNMA 30 YR	6.5	4/1/37	724	792	0.000%
FNMA 30 YR	5	4/1/40	24,781	26,313	0.002%
FNMA 30 YR	5	4/1/41	155,720	165,362	0.014%
FNMA 30 YR	3.5	4/1/45	449,582	451,376	0.039%
FNMA 30 YR	3.5	4/1/47	1,295,343	1,298,240	0.113%
FNMA 30 YR	6.5	5/1/31	2,223	2,386	0.000%
FNMA 30 YR	5.5	5/1/36	20,117	21,671	0.002%
FNMA 30 YR	5	5/1/40	406,082	431,208	0.038%
FNMA 30 YR	3	5/1/43	162,808	160,359	0.014%
FNMA 30 YR	3	5/1/43	42,973	42,271	0.004%
FNMA 30 YR	5.5	5/1/44	4,793,109	5,156,834	0.450%
FNMA 30 YR	4	5/1/47	2,441,588	2,498,575	0.218%
FNMA 30 YR	4.5	5/1/48	3,712,438	3,890,641	0.340%
FNMA 30 YR	4.5	5/1/48	1,830,271	1,908,041	0.167%
FNMA 30 YR	4.5	5/1/48	3,412,282	3,537,613	0.309%
FNMA 30 YR	5	5/1/48	884,366	927,842	0.081%
FNMA 30 YR	6	6/1/35	91,404	98,896	0.009%
FNMA 30 YR	6.5	6/1/36	96,053	107,229	0.009%
FNMA 30 YR	6.5	6/1/37	15,437	16,568	0.001%
FNMA 30 YR	3.5	6/1/43	131,883	132,953	0.012%
FNMA 30 YR	4	6/1/45	3,368,405	3,441,464	0.300%
FNMA 30 YR	3.5	6/1/46	933,895	943,008	0.082%
FNMA 30 YR	5	6/1/48	456,823	482,193	0.042%
FNMA 30 YR	4	6/1/48	8,030,566	8,190,532	0.715%
FNMA 30 YR	7	7/1/32	9,375	9,518	0.001%
FNMA 30 YR	5.5	7/1/36	6,552	7,060	0.001%
FNMA 30 YR	4.5	7/1/39	82,151	86,062	0.008%
FNMA 30 YR	5	7/1/41	161,183	171,161	0.015%
FNMA 30 YR	3.5	7/1/43	1,169,061	1,178,546	0.103%
FNMA 30 YR	3.5	7/1/45	434,242	435,952	0.038%
FNMA 30 YR	4	7/1/48	5,057,606	5,158,354	0.450%
FNMA 30 YR	7	8/1/31	2,532	2,861	0.000%
FNMA 30 YR	6	8/1/34	91,489	99,802	0.009%
FNMA 30 YR	5.5	8/1/37	119,512	128,790	0.011%
FNMA 30 YR	6.5	8/1/37	6,433	6,947	0.001%
FNMA 30 YR	6.5	8/1/37	9,813	10,590	0.001%
FNMA 30 YR	6.5	8/1/38	101,633	114,232	0.010%
FNMA 30 YR	6.5	8/1/38	26,194	28,113	0.002%
FNMA 30 YR	4.5	8/1/39	112,244	117,591	0.010%
FNMA 30 YR	5	8/1/40	21,757	23,103	0.002%
FNMA 30 YR	5	8/1/40	22,625	24,128	0.002%
FNMA 30 YR	5	8/1/40	60,103	63,768	0.006%
FNMA 30 YR	4	8/1/42	173,970	178,942	0.016%
FNMA 30 YR	3	8/1/43	2,196,904	2,161,195	0.189%
FNMA 30 YR	3.5	8/1/45	2,044,949	2,052,898	0.179%
FNMA 30 YR	3.5	8/1/46	3,406,238	3,417,542	0.298%
FNMA 30 YR	2.5	8/1/46	1,523,022	1,437,897	0.126%
FNMA 30 YR	4	8/1/47	5,260,476	5,377,765	0.469%
FNMA 30 YR	3	8/1/47	2,400,368	2,348,874	0.205%
FNMA 30 YR	4	8/1/47	1,932,375	1,971,030	0.172%
FNMA 30 YR	5	8/1/48	1,867,120	1,956,818	0.171%
FNMA 30 YR	4.5	9/1/35	696,912	725,852	0.063%
FNMA 30 YR	6.5	9/1/38	10,543	11,953	0.001%
FNMA 30 YR	6	9/1/38	330,859	361,475	0.032%
FNMA 30 YR	6	9/1/39	177,532	193,668	0.017%
FNMA 30 YR	5	9/1/40	655,111	695,639	0.061%
FNMA 30 YR	3.5	9/1/43	456,117	459,815	0.040%
FNMA 30 YR	4	9/1/45	110,878	113,207	0.010%
FNMA 30 YR	4	9/1/46	84,052	85,822	0.007%
FNMA 30 YR	4.5	9/1/46	1,402,522	1,468,800	0.128%
FNMA 30 YR	4	9/1/46	2,403,076	2,456,702	0.214%
FNMA 30 YR	5	9/1/48	2,066,201	2,167,387	0.189%
FNMA 30YR	4	11/1/40	1,252,756	1,287,293	0.112%
FNMA 30YR	6.5	7/1/32	24,775	27,927	0.002%
FNMA 30 YR TBA JAN	4	1/1/40	4,050,000	4,129,817	0.361%
FNMA 30 YR TBA JAN	3.5	1/1/41	(8,005,000)	(8,006,112)	(0.699%)
FNMA 30 YR TBA JAN	3	1/1/42	3,990,000	3,893,497	0.340%

FNMA ARM	4.88	1/1/37	8,581	9,017	0.001%
FNMA ARM	4.35	7/1/35	20,951	21,867	0.002%
FNMA ARM	4.2	7/1/36	40,646	42,441	0.004%
FNMA ARM	4.13	9/1/36	133	134	0.000%
FNMA ARM	4.35	9/1/37	13,504	14,037	0.001%
FNR 2018-44 PC	4	6/25/44	1,145,775	1,177,115	0.103%
FORD MOTOR CREDIT CO LLC	3.47	4/5/21	340,000	329,953	0.029%
FREDDIE MAC	2.5	4/23/20	2,180,000	2,176,673	0.190%
FRESNILLO PLC 144A	5.5	11/13/23	300,000	306,000	0.027%
GALC 2017-1 A3 144A	2.06	6/22/20	202,801	201,890	0.018%
GALC 2018-1 A3 144A	2.6	6/15/21	280,000	278,504	0.024%
GALXY 2018-29A A 144A	3.41	11/15/26	1,710,000	1,703,122	0.149%
GATX CORP	4.35	2/15/24	2,355,000	2,391,493	0.209%
GATX CORP	2.6	3/30/20	95,000	94,343	0.008%
GATX CORP	4.85	6/1/21	650,000	669,811	0.058%
GE CAPITAL INTL FUNDING	2.34	11/15/20	1,029,000	993,204	0.087%
GENERAL DYNAMICS CORP	2.88	5/11/20	2,310,000	2,311,021	0.202%
GENERAL ELEC CAP CORP	4.65	10/17/21	86,000	86,309	0.008%
GENERAL ELEC CAP CORP	5.5	1/8/20	115,000	116,354	0.010%
GENERAL ELEC CAP CORP	2.2	1/9/20	178,000	175,133	0.015%
GENERAL ELEC CAP CORP	3.1	1/9/23	1,750,000	1,635,312	0.143%
GENERAL ELECTRIC CAPITAL CORP	6.75	3/15/32	378,000	395,605	0.035%
GENERAL MOTORS CO	4	4/1/25	1,090,000	1,017,766	0.089%
GENERAL MOTORS FINL CO	3.1	1/15/19	750,000	749,968	0.065%
GENERAL MOTORS FINL CO	3.15	1/15/20	520,000	515,583	0.045%
GENERAL MOTORS FINL CO	4.2	11/6/21	1,135,000	1,128,670	0.099%
GFMT 2018-1 A23 144A	3.5	11/25/57	625,137	615,949	0.054%
GFORT 2017-1 A1 144A	2.22	1/18/22	735,000	728,686	0.064%
GILEAD SCIENCES INC	3.25	9/1/22	600,000	597,567	0.052%
GMCAR 2018-2 A3	2.81	12/16/22	1,195,000	1,190,355	0.104%
GNMA 15 YR	4.5	6/15/39	144,762	151,364	0.013%
GNMA 30 YR	7.5	10/15/25	603	618	0.000%
GNMA 30 YR	7.5	10/15/25	1,557	1,652	0.000%
GNMA 30 YR	7.5	11/15/25	6,606	6,666	0.001%
GNMA 30 YR	8	1/15/26	7,224	7,713	0.001%
GNMA 30 YR	7.5	1/15/32	39,388	40,593	0.004%
GNMA 30 YR	7	12/15/28	641	653	0.000%
GNMA 30 YR	4	2/15/41	183,264	188,994	0.016%
GNMA 30 YR	3.5	2/15/45	145,866	147,184	0.013%
GNMA 30 YR	5.5	2/20/34	275,713	294,369	0.026%
GNMA 30 YR	4	3/15/41	248,944	256,706	0.022%
GNMA 30 YR	7.5	8/15/25	916	927	0.000%
GNMA 30 YR	5	9/15/39	228,453	242,240	0.021%
GNMA 30 YR	3	9/15/42	511,972	506,085	0.044%
GNMA 30 YR PLAT	6	4/15/36	23,897	25,993	0.002%
GNMA 30 YR PLAT	7	6/15/31	6,527	7,518	0.001%
GNMA 30 YR PLAT	3	7/15/43	13,787	13,629	0.001%
GNMA 30 YR PLAT	6	8/15/33	5,905	6,429	0.001%
GNMA 30 YR PLAT	3.5	9/15/41	1,112,919	1,125,712	0.098%
GNMA II 30 YR	3.5	2/20/46	415,819	419,952	0.037%
GNMA II 30 YR	3.5	2/20/48	4,586,530	4,611,635	0.403%
GNMA II 30 YR	3.5	3/20/43	334,780	337,029	0.029%
GNMA II 30 YR	3.5	6/20/43	179,755	181,285	0.016%
GNMA II 30 YR	5	9/20/47	1,592,863	1,658,565	0.145%
GNMA II TBA JAN	4.5	1/1/39	555,000	574,300	0.050%
GNMA II TBA JAN	3.5	1/1/41	445,000	448,035	0.039%
GNMA II 30 YR	3.5	10/20/44	113,510	114,551	0.010%
GNMA II 30 YR	3.5	10/20/45	105,425	106,302	0.009%
GNMA II 30 YR	3.5	10/20/45	145,748	146,957	0.013%
GNMA II 30 YR	3	10/20/46	2,519,155	2,481,591	0.217%
GNMA II 30 YR	5	10/20/47	615,509	640,897	0.056%
GNMA II 30 YR	5	10/20/48	1,702,569	1,775,853	0.155%
GNMA II 30 YR	4.5	11/20/39	57,019	59,856	0.005%
GNMA II 30 YR	4.5	11/20/40	897,394	941,677	0.082%
GNMA II 30 YR	3.5	11/20/42	11,580	11,665	0.001%
GNMA II 30 YR	3	11/20/42	921,781	914,592	0.080%
GNMA II 30 YR	3	11/20/46	884,580	871,253	0.076%
GNMA II 30 YR	3	11/20/46	4,894,427	4,819,926	0.421%
GNMA II 30 YR	5	11/20/47	303,821	316,353	0.028%
GNMA II 30 YR	4	11/20/48	4,206,117	4,310,286	0.376%
GNMA II 30 YR	4.5	1/20/41	748,429	785,400	0.069%
GNMA II 30 YR	4	1/20/46	1,198,862	1,232,425	0.108%

GNMA II 30 YR	3.5	1/20/46	31,115	31,361	0.003%
GNMA II 30 YR	5	1/20/48	2,819,818	2,936,130	0.256%
GNMA II 30 YR	6.5	12/20/33	1,099	1,247	0.000%
GNMA II 30 YR	2.5	12/20/42	584,568	566,035	0.049%
GNMA II 30 YR	3.5	12/20/42	1,470,473	1,488,177	0.130%
GNMA II 30 YR	4.5	12/20/45	9,097	9,540	0.001%
GNMA II 30 YR	5	12/20/47	1,541,862	1,605,460	0.140%
GNMA II 30 YR	4	12/20/48	995,000	1,015,093	0.089%
GNMA II 30 YR	5.5	2/20/36	18,412	19,653	0.002%
GNMA II 30 YR	3.5	2/20/43	161,268	163,903	0.014%
GNMA II 30 YR	4	2/20/44	223,983	231,091	0.020%
GNMA II 30 YR	3.5	2/20/45	83,714	84,379	0.007%
GNMA II 30 YR	3.5	2/20/46	343,612	346,324	0.030%
GNMA II 30 YR	5	2/20/48	1,816,988	1,892,928	0.165%
GNMA II 30 YR	4.5	3/20/41	61,776	64,827	0.006%
GNMA II 30 YR	5	3/20/41	627,274	664,325	0.058%
GNMA II 30 YR	4.5	3/20/47	635,893	664,025	0.058%
GNMA II 30 YR	5.5	3/20/48	716,198	750,093	0.065%
GNMA II 30 YR	3.5	4/20/45	21,164	21,333	0.002%
GNMA II 30 YR	3	4/20/46	261,092	257,441	0.022%
GNMA II 30 YR	3.5	4/20/46	866,226	873,574	0.076%
GNMA II 30 YR	3	4/20/47	1,771,698	1,744,444	0.152%
GNMA II 30 YR	3.5	4/20/48	906,416	913,020	0.080%
GNMA II 30 YR	3.5	5/20/43	50,534	51,142	0.004%
GNMA II 30 YR	3.5	5/20/45	46,875	47,246	0.004%
GNMA II 30 YR	3.5	5/20/45	98,471	99,243	0.009%
GNMA II 30 YR	4	5/20/46	435,652	447,846	0.039%
GNMA II 30 YR	3.5	5/20/46	22,849	23,028	0.002%
GNMA II 30 YR	3.5	5/20/46	18,067	18,191	0.002%
GNMA II 30 YR	3.5	5/20/46	5,410	5,452	0.000%
GNMA II 30 YR	4	5/20/47	5,166,123	5,294,069	0.462%
GNMA II 30 YR	5.5	5/20/48	2,229,954	2,335,490	0.204%
GNMA II 30 YR	5	5/20/48	261,246	275,101	0.024%
GNMA II 30 YR	3.5	6/20/46	33,906	34,178	0.003%
GNMA II 30 YR	5	6/20/48	303,325	319,410	0.028%
GNMA II 30 YR	4	7/20/42	463,049	478,211	0.042%
GNMA II 30 YR	3.5	7/20/43	286,445	289,890	0.025%
GNMA II 30 YR	4.5	7/20/45	630,394	657,953	0.057%
GNMA II 30 YR	3	7/20/46	4,965,622	4,893,112	0.427%
GNMA II 30 YR	5	7/20/47	1,581,745	1,646,988	0.144%
GNMA II 30 YR	3	7/20/47	7,709,175	7,589,472	0.663%
GNMA II 30 YR	4	7/20/47	1,224,066	1,254,728	0.110%
GNMA II 30 YR	4.5	7/20/47	1,420,644	1,470,994	0.128%
GNMA II 30 YR	4.5	7/20/48	5,068,426	5,248,476	0.458%
GNMA II 30 YR	5	7/20/48	109,380	115,190	0.010%
GNMA II 30 YR	5	7/20/48	477,242	506,442	0.044%
GNMA II 30 YR	5.5	8/20/34	32,728	34,947	0.003%
GNMA II 30 YR	3.5	8/20/42	158,645	160,552	0.014%
GNMA II 30 YR	3	8/20/46	4,505,179	4,441,459	0.388%
GNMA II 30 YR	4	8/20/47	3,198,141	3,277,347	0.286%
GNMA II 30 YR	4.5	8/20/47	2,916,614	3,019,983	0.264%
GNMA II 30 YR	5	8/20/47	235,540	245,256	0.021%
GNMA II 30 YR	3.5	8/20/48	1,707,748	1,720,191	0.150%
GNMA II 30 YR	5	8/20/48	1,691,724	1,763,056	0.154%
GNMA II 30 YR	4.5	9/20/40	236,474	248,122	0.022%
GNMA II 30 YR	3.5	9/20/43	403,654	408,507	0.036%
GNMA II 30 YR	2.5	9/20/46	1,976,714	1,893,818	0.165%
GNMA II 30 YR	3.5	9/20/46	796,534	802,555	0.070%
GNMA II 30 YR	4.5	9/20/48	563,166	583,168	0.051%
GNMA II 30 YR	5	9/20/48	5,154,634	5,376,919	0.469%
GNMA II 30 YR	5	9/20/48	308,871	327,770	0.029%
GNR 2017-184 JH	3	12/20/47	667,531	667,062	0.058%
GNR 2018-8 DA	3	11/20/47	537,602	534,657	0.047%
GOLDCORP INC	3.63	6/9/21	595,000	593,424	0.052%
GOLDMAN SACHS GROUP INC	4.25	10/21/25	795,000	761,486	0.066%
GOLDMAN SACHS GROUP INC	3.5	1/23/25	750,000	710,710	0.062%
GOLDMAN SACHS GROUP INC	3	4/26/22	3,350,000	3,240,539	0.283%
GOLDMAN SACHS GRP INC	6.75	10/1/37	455,000	517,070	0.045%
GOVT NATL MTG ASSN I	7.5	12/15/27	407	407	0.000%
GSMS 2014-GC24 A1	1.51	9/10/47	164,515	163,860	0.014%
GSMS 2018-GS9 A4	3.99	3/10/51	740,000	754,368	0.066%
HACKENSACK MERIDIAN HLTH	4.21	7/1/48	1,680,000	1,677,221	0.146%

HALFMOON PARENT INC 144A	3.75	7/15/23	2,755,000	2,732,811	0.239%
HARLEY-DAVIDSON FINL SER 144A	3.55	5/21/21	1,725,000	1,730,173	0.151%
HARRIS CORPORATION	3.83	4/27/25	295,000	287,803	0.025%
HART 2018-A A3	2.79	7/15/22	600,000	599,533	0.052%
HEALTHCARE REALTY TRUST	3.63	1/15/28	605,000	568,370	0.050%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	1,120,000	1,154,878	0.101%
HIGH STREET FNDG TRUST I 144A	4.11	2/15/28	1,100,000	1,098,717	0.096%
HIGHWOODS REALTY LP	3.63	1/15/23	880,000	871,110	0.076%
HNGRY 2018-1A AI 144A	4.25	6/20/48	543,638	549,715	0.048%
HNGRY 2018-1A AII 144A	4.96	6/20/48	1,336,650	1,361,311	0.119%
HOF 2018-1 A1 144A	3.77	6/25/48	1,033,161	1,031,798	0.090%
HONK 2018-1A A2 144A	4.74	4/20/48	407,950	415,285	0.036%
HSBC BANK USA	5.88	11/1/34	550,000	618,430	0.054%
HSBC HOLDINGS PLC	3.26	3/13/23	1,000,000	979,759	0.086%
HUNT 2016-1 A3	1.59	11/16/20	280,517	279,323	0.024%
HYATT HOTELS CORP	3.38	7/15/23	185,000	180,189	0.016%
HYUNDAI CAPITAL AMERICA 144A	2.55	2/6/19	580,000	579,656	0.051%
HYUNDAI CAPITAL AMERICA 144A	3.45	3/12/21	1,925,000	1,910,218	0.167%
IL TOLL HWY BUILD AMER TXBL	6.18	1/1/34	295,000	370,213	0.032%
INDIANA UNIV HEALTH INC	3.97	11/1/48	1,030,000	1,028,014	0.090%
INDONESIA	4.88	5/5/21	700,000	716,353	0.063%
ING GROEP NV	3.15	3/29/22	330,000	323,629	0.028%
INLAND VLY CA AGY TAX ALLOC TXBL SER B	5.5	3/1/33	250,000	274,038	0.024%
INTERCONTINENTALEXCHANGE	2.75	12/1/20	475,000	471,875	0.041%
INTERCONTINENTALEXCHANGE	3.45	9/21/23	1,145,000	1,150,748	0.100%
INTERPUBLIC GROUP COS	3.5	10/1/20	230,000	229,565	0.020%
INTERPUBLIC GROUP COS	4.2	4/15/24	820,000	813,524	0.071%
INTESA SANPAOLO SPA 144A	3.38	1/12/23	375,000	345,452	0.030%
INTESA SANPAOLO SPA 144A	3.13	7/14/22	1,055,000	969,911	0.085%
INTL BUSINESS MACH DEB	8.38	11/1/19	100,000	104,575	0.009%
JB HUNT TRANSPRT SVCS	2.4	3/15/19	120,000	119,998	0.010%
JIMMY 2017-1A A2I 144A	3.61	7/30/47	232,063	231,406	0.020%
JOHN DEERE CAPITAL CORP	2.35	1/8/21	545,000	536,774	0.047%
JPMBB 2014-C22 A1	1.45	9/15/47	7,812	7,802	0.001%
JPMCC 2017-JP5 A5	3.72	3/15/50	1,545,000	1,555,579	0.136%
JPMORGAN CHASE & CO	2.95	10/1/26	980,000	905,363	0.079%
JPMORGAN CHASE & CO	3.78	2/1/28	990,000	958,738	0.084%
JPMORGAN CHASE & CO	6.3	4/23/19	295,000	297,887	0.026%
JPMORGAN CHASE & CO	3.56	4/23/24	1,250,000	1,241,914	0.108%
JPMORGAN CHASE & CO	4.63	5/10/21	900,000	925,581	0.081%
JPMORGAN CHASE & CO	3.38	5/1/23	2,055,000	2,014,531	0.176%
JPMORGAN CHASE & CO	3.88	7/24/38	1,380,000	1,257,611	0.110%
KAISER FOUNDATION HOSPIT	3.5	4/1/22	445,000	442,045	0.039%
KANSAS CITY SOUTHERN	3	5/15/23	340,000	331,845	0.029%
KANSAS GAS & ELECTRIC CO 144A	6.7	6/15/19	155,000	157,199	0.014%
KEY BANK NA	3.35	6/15/21	1,775,000	1,788,433	0.156%
KEYCORP	2.9	9/15/20	1,220,000	1,211,634	0.106%
KEYSIGHT TECHNOLOGIES	3.3	10/30/19	1,200,000	1,200,546	0.105%
KEYSIGHT TECHNOLOGIES	4.55	10/30/24	1,427,000	1,458,580	0.127%
KFW	4	1/27/20	525,000	532,676	0.047%
KFW	2.13	3/7/22	1,600,000	1,575,122	0.138%
KFW	2.75	7/15/20	1,606,000	1,609,106	0.140%
KILROY REALTY LP	4.38	10/1/25	335,000	334,767	0.029%
KILROY REALTY LP	3.45	12/15/24	750,000	723,795	0.063%
KRAFT HEINZ FOODS CO	4	6/15/23	1,600,000	1,592,378	0.139%
L A CA DEPT ARPTS BAB TXB SUB SR C	7.05	5/15/40	700,000	986,146	0.086%
LIBERTY MUTUAL GROUP INC 144A	4.85	8/1/44	1,350,000	1,308,826	0.114%
LINCOLN NATIONAL CORP	3.8	3/1/28	1,205,000	1,157,484	0.101%
LOCKHEED MARTIN CORP	4.07	12/15/42	184,000	178,143	0.016%
LOCKHEED MARTIN CORP	3.6	3/1/35	240,000	222,852	0.019%
LOCKHEED MARTIN CORP	3.8	3/1/45	600,000	548,395	0.048%
LYB INTERNATIONAL FINANC	3.5	3/2/27	1,000,000	910,000	0.079%
MAGELLAN MIDSTREAM PARTN	4.25	2/1/21	325,000	329,842	0.029%
MAGELLAN MIDSTREAM PARTNERS	6.55	7/15/19	85,000	86,226	0.008%
MANUF & TRADERS TRUST CO	3.4	8/17/27	250,000	244,183	0.021%
MAPLE ESCROW SUB 144A	3.55	5/25/21	920,000	916,464	0.080%
MARKEL CORP	7.13	9/30/19	425,000	436,688	0.038%
MARSH & MCLENNAN COS INC	4.35	1/30/47	110,000	103,477	0.009%
MARSH & MCLENNAN COS INC	3.3	3/14/23	210,000	206,532	0.018%
MARSH & MCLENNAN COS INC	3.5	6/3/24	1,895,000	1,856,721	0.162%
MASSMUTUAL GLOBAL FUNDING 144A	2.35	4/9/19	900,000	899,079	0.078%
MCKESSON CORP	3.65	11/30/20	1,230,000	1,235,609	0.108%

MCMLT 2016-1 A1 144A	2.5	4/25/57	110,534	108,152	0.009%
MCMLT 2018-1 A1 144A	3.25	5/25/62	1,128,703	1,114,571	0.097%
MEAD JOHNSON NUTRITION C	4.13	11/15/25	105,000	107,195	0.009%
MEAD JOHNSON NUTRITION C	4.6	6/1/44	250,000	257,063	0.022%
MEMORIAL SLOAN-KETTERING	4.2	7/1/55	600,000	614,330	0.054%
MERRILL LYNCH & CO	7.75	5/14/38	150,000	195,941	0.017%
MET LIFE GLOB FUNDING I 144A	3.45	10/9/21	1,635,000	1,643,139	0.143%
METRO TRANS NY BUILD AMERICA	5.87	11/15/39	500,000	593,645	0.052%
MET TRANS AUTH NY DED TX BLD AMER	7.34	11/15/39	145,000	205,832	0.018%
MEXICO	8	9/24/22	300,000	343,299	0.030%
MICROCHIP TECHNOLOGY INC 144A	3.92	6/1/21	460,000	453,159	0.040%
MIDAMER ENERGY HLDGS	6.13	4/1/36	170,000	203,313	0.018%
MID-ATLANTIC INTERSTATE 144A	4.1	5/15/28	1,765,000	1,777,784	0.155%
MISSISSIPPI POWER CO	3.95	3/30/28	895,000	878,232	0.077%
MITSUBISHI UFJ FIN GRP	3.54	7/26/21	2,640,000	2,649,984	0.231%
MMAF 2017-B A3 144A	2.21	10/17/22	815,000	802,408	0.070%
MORGAN STANLEY	4.3	1/27/45	750,000	706,522	0.062%
MORGAN STANLEY	4.1	5/22/23	1,290,000	1,292,384	0.113%
MORGAN STANLEY	3.97	7/22/38	815,000	748,853	0.065%
MORGAN STANLEY	2.38	7/23/19	450,000	448,418	0.039%
MORGAN STANLEY	3.13	7/27/26	2,000,000	1,841,296	0.161%
MORGAN STANLEY	6.25	8/9/26	175,000	193,245	0.017%
MSBAM 2015-C24 AS	4.04	5/15/48	660,000	669,934	0.058%
MSBAM 2015-C27 AS	4.07	12/15/47	1,380,000	1,414,414	0.123%
MSBAM 2016-C30 A5	2.86	9/15/49	300,000	284,853	0.025%
MSC 2015-MS1 A4	3.78	5/15/48	700,000	710,541	0.062%
MST 2018-1A A 144A	3.75	3/25/57	2,239,506	2,259,041	0.197%
M&T BANK CORPORATION	3.55	7/26/23	2,140,000	2,156,793	0.188%
MUNI ELEC AUTH GA TXB BABS	6.66	4/1/57	1,828,000	2,006,340	0.175%
MVWOT 2014-1A A 144A	2.25	9/22/31	72,021	70,865	0.006%
NABORS INDUSTRIES INC	5.5	1/15/23	400,000	317,000	0.028%
NATIONAL RURAL UTIL COOP	2.9	3/15/21	2,100,000	2,086,703	0.182%
NEVADA POWER CO	6.65	4/1/36	400,000	520,466	0.045%
NEW YORK LIFE GLOBAL FDG 144A	1.5	10/24/19	1,220,000	1,208,070	0.105%
NEW YORK LIFE GLOBAL FDG 144A	3.25	8/6/21	1,645,000	1,647,443	0.144%
NISOURCE FINANCE CORP	3.95	3/30/48	1,000,000	878,382	0.077%
NISOURCE FINANCE CORP	3.49	5/15/27	695,000	665,872	0.058%
NISOURCE INC 144A	3.65	6/15/23	1,790,000	1,783,585	0.156%
NJ TPK TXBL BUILD AMERICA F	7.41	1/1/40	1,000,000	1,409,000	0.123%
NORFOLK SOUTHERN CORP	5.59	5/17/25	48,000	53,204	0.005%
NORTHWELL HEALTHCARE INC	3.98	11/1/46	1,275,000	1,161,862	0.101%
NUCOR CORP	3.95	5/1/28	1,385,000	1,381,089	0.121%
NUTRIEN LTD	4	12/15/26	505,000	488,696	0.043%
NY ST DORM AUTH ST SUP DEBT NYU SER B	3.88	7/1/46	950,000	912,903	0.080%
OCCIDENTAL PETROLEUM COR	3	2/15/27	1,475,000	1,405,538	0.123%
OCT23 2015-1A A1R 144A	3.29	7/15/27	850,000	838,426	0.073%
OHIO POWER COMPANY	5.38	10/1/21	450,000	475,872	0.042%
OMNICOM GROUP INC	3.65	11/1/24	460,000	444,301	0.039%
OMNICOM GROUP INC	3.6	4/15/26	695,000	656,652	0.057%
OMNICOM GROUP INC	3.63	5/1/22	760,000	747,272	0.065%
ONTARIO	2.4	2/8/22	2,000,000	1,973,602	0.172%
OR DEPT TRANS HWY BULD AMERICA SUB LIEN	5.83	11/15/34	250,000	310,775	0.027%
OREILLY AUTOMOTIVE INC	4.88	1/14/21	700,000	719,266	0.063%
OZLM 2014-8A A1RR 144A	3.63	10/17/29	1,645,000	1,636,430	0.143%
OZLM 2014-8A A2RR 144A	4.26	10/17/29	1,095,000	1,076,998	0.094%
PACCAR FINANCIAL CORP	1.95	2/27/20	540,000	534,111	0.047%
PACCAR FINANCIAL CORP	3.1	5/10/21	1,485,000	1,487,003	0.130%
PACIFICORP	6.25	10/15/37	90,000	113,652	0.010%
PACIFICORP	4.13	1/15/49	1,400,000	1,381,957	0.121%
PACKAGING CORP OF AMERIC	4.5	11/1/23	185,000	189,278	0.017%
PACKAGING CORP OF AMERIC	2.45	12/15/20	415,000	407,542	0.036%
PACKAGING CORP OF AMERIC	3.65	9/15/24	370,000	359,620	0.031%
PARTNERS HEALTHCARE SYST	3.44	7/1/21	700,000	703,060	0.061%
PECO ENERGY CO	5.95	10/1/36	150,000	180,057	0.016%
PERTAMINA PERSERO PT 144A	4.3	5/20/23	650,000	641,785	0.056%
PERUSAHAAN GAS NEGARA 144A	5.13	5/16/24	405,000	405,676	0.035%
PETROLEOS MEXICANOS	6.5	1/23/29	260,000	242,905	0.021%
PETROLEOS MEXICANOS	3.5	1/30/23	1,365,000	1,238,738	0.108%
PETROLEOS MEXICANOS	6.38	2/4/21	265,000	268,578	0.023%
PETROLEOS MEXICANOS	5.38	3/13/22	300,000	295,350	0.026%
PETROLEOS MEXICANOS	6	3/5/20	859,000	875,751	0.076%
PETROLEOS MEXICANOS	5.5	6/27/44	1,255,000	954,653	0.083%

PHILA PA CITY SVC AGR REV TXBL REF	3.96	4/15/26	680,000	680,476	0.059%
PLNT 2018-1A A2I 144A	4.26	9/5/48	2,508,713	2,519,149	0.220%
PNC BANK NA	3.5	6/8/23	2,025,000	2,029,649	0.177%
PNC FUNDING CORP	6.7	6/10/19	300,000	304,780	0.027%
POLAND	3.25	4/6/26	845,000	828,915	0.072%
PRES & FELLOWS OF HARVAR	3.62	10/1/37	385,000	382,297	0.033%
PRICELINE GROUP INC/THE	3.65	3/15/25	810,000	783,031	0.068%
PRICELINE GROUP INC/THE	3.6	6/1/26	665,000	637,502	0.056%
PRICOA GLOBAL FUNDING 1 144A	3.45	9/1/23	2,150,000	2,149,209	0.188%
PRICOA GLOBAL FUNDING 1 144A	1.45	9/13/19	620,000	613,395	0.054%
PRINCIPAL FINANCIAL GROUP	3.4	5/15/25	1,215,000	1,179,935	0.103%
PROGRESS ENERGY CAR	6.3	4/1/38	100,000	124,473	0.011%
PROGRESS ENERGY INC	7.05	3/15/19	601,000	605,812	0.053%
PROVINCE OF QUEBEC	2.75	8/25/21	1,350,000	1,350,348	0.118%
PROV OF NEW BRUNSWICK	3.63	2/24/28	2,545,000	2,618,665	0.229%
PUB SVC ELEC & GAS	5.7	12/1/36	180,000	211,472	0.018%
QUEBEC (PROVINCE OF)	7.5	9/15/29	104,000	143,374	0.013%
QVC INC	4.45	2/15/25	70,000	65,099	0.006%
QVC INC	4.38	3/15/23	2,020,000	1,937,279	0.169%
QVC INC	4.85	4/1/24	840,000	803,266	0.070%
RAYMOND JAMES FINANCIAL	3.63	9/15/26	100,000	94,619	0.008%
RAYTHEON CO	7.2	8/15/27	200,000	252,145	0.022%
REGENCY CENTERS LP	3.6	2/1/27	350,000	334,436	0.029%
REGENCY CENTERS LP	4.13	3/15/28	510,000	502,642	0.044%
REINSURANCE GRP OF AMER	5	6/1/21	905,000	937,843	0.082%
REI - SECURITY LENDING COLLATERAL			2,644,537	26,445,370	2.309%
RELX CAPITAL INC	3.5	3/16/23	530,000	524,038	0.046%
REPUBLIC SERVICES INC	3.38	11/15/27	585,000	560,194	0.049%
REPUBLIC SERVICES INC	5.5	9/15/19	240,000	243,913	0.021%
RETL 2018-RVP A 144A	3.56	3/15/33	648,055	646,749	0.056%
ROGERS COMMUNICATIONS IN	3.63	12/15/25	335,000	326,723	0.029%
ROPER TECHNOLOGIES INC	3	12/15/20	295,000	292,240	0.026%
ROPER TECHNOLOGIES INC	3.8	12/15/26	660,000	635,983	0.056%
ROYAL BANK OF CANADA	2.15	3/15/19	650,000	649,058	0.057%
ROYAL BK SCOTLND GRP PLC	4.52	6/25/24	2,050,000	2,009,420	0.175%
SABINE PASS LIQUEFACTION	4.2	3/15/28	795,000	754,256	0.066%
SAN DIEGO CA WTR BUILD AMERICA B	6.14	5/1/49	275,000	360,492	0.031%
SAN DIEGO G & E	6.13	9/15/37	170,000	203,441	0.018%
SAN JOSE CA REDEV AGY TAX SEN SER A T	3.38	8/1/34	610,000	574,175	0.050%
SANTANDER UK PLC	3.75	11/15/21	2,310,000	2,309,979	0.202%
SANTANDER UK PLC 144A	5	11/7/23	200,000	196,134	0.017%
SBA TOWER TRUST 144A	2.9	10/15/19	855,000	849,385	0.074%
SCRT 2016-1 M1 144A	3	9/25/55	320,000	308,166	0.027%
SC ST PUB SVC AUTH TXBL REV SER D	2.39	12/1/23	1,165,000	1,105,503	0.097%
SDART 2015-2 E 144A	4.02	9/15/22	1,300,000	1,304,782	0.114%
SDART 2015-3 E 144A	4.5	6/17/23	1,300,000	1,311,213	0.114%
SDART 2018-2 B	3.03	9/15/22	820,000	819,082	0.072%
SEMPRA ENERGY	2.4	2/1/20	1,060,000	1,047,427	0.091%
SEMT 2018-CH1 A11 144A	3.5	2/25/48	906,299	903,268	0.079%
SEMT 2018-CH2 A3 144A	4	6/25/48	1,833,763	1,848,992	0.161%
SEMT 2018-CH4 A11 144A	4	10/25/48	2,905,162	2,934,971	0.256%
SHIRE ACQ INV IRELAND DA	2.88	9/23/23	1,660,000	1,574,372	0.137%
SLMA 2010-1 A	2.91	3/25/25	1,139,137	1,113,942	0.097%
SMB 2018-B A2A 144A	3.6	1/15/37	1,155,000	1,169,573	0.102%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	329,000	329,498	0.029%
SOLVAY FINANCE (AMERICA) 144A	3.4	12/3/20	770,000	765,607	0.067%
SONIC 2018-1A A2I 144A	4.03	2/20/48	144,879	143,091	0.012%
SOUTH AFRICA	5.5	3/9/20	575,000	583,877	0.051%
SOUTHEAST SUPPLY HEADER 144A	4.25	6/15/24	405,000	404,490	0.035%
SOUTHERN CALIF GAS CO	5.75	11/15/35	140,000	162,863	0.014%
SOUTHERN CO	4.4	7/1/46	1,905,000	1,753,648	0.153%
SOUTHERN POWER CO	5.15	9/15/41	500,000	498,578	0.044%
SPECTRA ENERGY PARTNERS	3.38	10/15/26	440,000	410,915	0.036%
SRFC 2014-3A A 144A	2.3	10/20/31	91,923	91,386	0.008%
SRFC 2015-3A A 144A	2.58	9/20/32	60,991	60,375	0.005%
STACR 2015-DNA2 M2	5.11	12/25/27	493,474	500,362	0.044%
STACR 2016-HQA1 M2	5.26	9/25/28	289,496	293,887	0.026%
STACR 2016-HQA3 M1	3.31	3/25/29	39,229	39,236	0.003%
STACR 2018-DNA1 M1	2.96	7/25/30	1,486,884	1,479,496	0.129%
STACR 2018-SPI2 M1 144A	3.82	5/25/48	1,112,036	1,107,289	0.097%
STANFORD HEALTH CARE	3.8	11/15/48	440,000	423,324	0.037%
STATE GRID OVERSEAS INV 144A	3.75	5/2/23	1,155,000	1,166,838	0.102%

STATE GRID OVERSEAS INV 144A	2.25	5/4/20	1,260,000	1,243,445	0.109%
STATE STREET CORP	3.1	5/15/23	265,000	260,391	0.023%
SUMITOMO MITSUI FINL GRP	3.75	7/19/23	2,605,000	2,627,794	0.229%
SUNCOR ENERGY INC	3.6	12/1/24	355,000	347,377	0.030%
SUNTRUST BANK	3.5	8/2/22	2,155,000	2,149,438	0.188%
SVENSKA HANDELSBANKEN AB	3.35	5/24/21	1,860,000	1,859,996	0.162%
SYNCT 2017-2 A	2.62	10/15/25	610,000	601,713	0.053%
SYNGENTA FINANCE NV 144A	3.7	4/24/20	1,200,000	1,192,204	0.104%
TAMPA ELECTRIC	6.15	5/15/37	700,000	812,488	0.071%
TEACHERS INSUR & ANNUITY 144A	4.27	5/15/47	1,400,000	1,328,480	0.116%
TENCENT HOLDINGS LTD 144A	2.99	1/19/23	550,000	534,784	0.047%
TENCENT HOLDINGS LTD 144A	3.6	1/19/28	1,090,000	1,025,898	0.090%
TEVA PHARMACEUTICALS NE	1.7	7/19/19	2,075,000	2,043,875	0.178%
TEVA PHARM FIN IV BV	3.65	11/10/21	750,000	704,200	0.061%
THOMSON REUTERS CORP	3.35	5/15/26	220,000	204,723	0.018%
TIME WARNER CABLE INC	5	2/1/20	240,000	243,285	0.021%
TIME WARNER CABLE INC	8.75	2/14/19	55,000	55,345	0.005%
TIME WARNER CABLE INC	8.25	4/1/19	305,000	308,434	0.027%
TIME WARNER CABLE INC	6.55	5/1/37	235,000	242,320	0.021%
TIME WARNER CABLE INC	6.75	6/15/39	275,000	278,707	0.024%
TIME WARNER CABLE INC	4	9/1/21	100,000	99,390	0.009%
TORONTO-DOMINION BANK	2.5	12/14/20	890,000	880,641	0.077%
TORONTO-DOMINION BANK	3.25	6/11/21	2,005,000	2,010,155	0.175%
TORONTO-DOMINION BANK	3.63	9/15/31	235,000	222,118	0.019%
TOYOTA MOTOR CORP	3.18	7/20/21	1,515,000	1,522,596	0.133%
TOYOTA MOTOR CREDIT CORP	2.95	4/13/21	1,730,000	1,729,322	0.151%
TPMT 2015-3 A1B 144A	3	3/25/54	384,844	380,736	0.033%
TPMT 2015-4 A1B 144A	2.75	4/25/55	371,327	366,147	0.032%
TPMT 2016-1 A1B 144A	2.75	2/25/55	408,985	403,340	0.035%
TPMT 2016-2 A1A 144A	2.75	8/25/55	393,124	385,171	0.034%
TPMT 2016-3 A1 144A	2.25	4/25/56	443,345	433,155	0.038%
TPMT 2017-1 A1 144A	2.75	10/25/56	454,055	444,100	0.039%
TPMT 2017-6 A1 144A	2.75	10/25/57	723,404	706,303	0.062%
TPMT 2018-1 A1 144A	3	1/25/58	401,391	393,978	0.034%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	780,000	722,068	0.063%
TRANSURBAN FINANCE CO 144A	4.13	2/2/26	175,000	170,917	0.015%
TRANSURBAN FINANCE CO 144A	3.38	3/22/27	225,000	205,635	0.018%
TRAVELERS COS INC	6.25	6/15/37	225,000	279,377	0.024%
TRINITY ACQUISITION PLC	3.5	9/15/21	175,000	172,037	0.015%
TRP Government Reserve	2.45		11,561,399	11,561,399	1.009%
UBS AG LONDON 144A	4.5	6/26/48	1,035,000	1,074,547	0.094%
UBS GROUP FUNDING 144A	3	4/15/21	1,200,000	1,186,150	0.104%
UBS GROUP FUNDING 144A	2.95	9/24/20	450,000	445,136	0.039%
UBS GROUP FUNDING 144A	4.13	9/24/25	630,000	624,821	0.055%
UNILEVER CAPITAL CORP	3	3/7/22	1,255,000	1,248,224	0.109%
UNITED AIR 2014-1 B PTT	4.75	4/11/22	180,107	181,913	0.016%
UNITED AIR 2014-2 B PTT	4.63	9/3/22	747,343	752,799	0.066%
UNITED AIR 2016-2 A PTT	3.1	10/7/28	866,631	792,558	0.069%
UNITEDHEALTH GROUP INC	3.75	7/15/25	400,000	403,995	0.035%
UNITEDHEALTH GROUP INC	4.75	7/15/45	900,000	955,779	0.083%
UNITED MEXICAN STATES	4.13	1/21/26	705,000	691,341	0.060%
UNITED OVERSEAS BANK LTD 144A	3.2	4/23/21	2,300,000	2,299,471	0.201%
UNITED TECHNOLOGIES CORP	3.35	8/16/21	1,150,000	1,145,999	0.100%
UNUM GROUP	3	5/15/21	320,000	315,211	0.028%
UNUM GROUP	5.63	9/15/20	150,000	153,885	0.013%
US TREASURY N/B	1.63	11/15/22	500,000	483,984	0.042%
US TREASURY N/B	6.5	11/15/26	100,000	127,422	0.011%
US TREASURY N/B	6.13	11/15/27	543,000	690,034	0.060%
US TREASURY N/B	2.25	11/15/27	3,335,000	3,222,444	0.281%
US TREASURY N/B	3.13	11/15/41	13,875,000	14,221,875	1.242%
US TREASURY N/B	2.75	11/15/42	3,000,000	2,872,500	0.251%
US TREASURY N/B	3	11/15/44	585,000	584,817	0.051%
US TREASURY N/B	3	11/15/45	6,780,000	6,781,059	0.592%
US TREASURY N/B	2	11/30/22	15,865,000	15,579,926	1.360%
US TREASURY N/B	2.13	12/31/22	1,340,000	1,321,156	0.115%
US TREASURY N/B	8.5	2/15/20	12,000	12,769	0.001%
US TREASURY N/B	2	2/15/22	620,000	611,378	0.053%
US TREASURY N/B	2	2/15/23	200,000	196,094	0.017%
US TREASURY N/B	2.75	2/15/24	12,035,000	12,166,633	1.062%
US TREASURY N/B	2.75	2/15/28	35,100,000	35,291,953	3.081%
US TREASURY N/B	3.5	2/15/39	13,870,000	15,194,152	1.326%
US TREASURY N/B	2.5	2/15/45	3,535,000	3,207,460	0.280%

US TREASURY N/B	3	2/15/47	3,400,000	3,401,063	0.297%
US TREASURY N/B	3	2/15/48	12,800,000	12,772,000	1.115%
US TREASURY N/B	2.63	2/28/23	1,000,000	1,005,156	0.088%
US TREASURY N/B	2.75	4/30/23	49,645,000	50,156,964	4.379%
US TREASURY N/B	2.13	5/15/25	1,075,000	1,046,277	0.091%
US TREASURY N/B	4.5	5/15/38	245,000	305,370	0.027%
US TREASURY N/B	4.38	5/15/41	6,200,000	7,639,563	0.667%
US TREASURY N/B	3	5/15/45	4,115,000	4,116,286	0.359%
US TREASURY N/B	2.5	5/15/46	4,805,000	4,347,023	0.379%
US TREASURY N/B	3	5/15/47	3,150,000	3,146,555	0.275%
US TREASURY N/B	1.75	5/31/22	14,465,000	14,121,456	1.233%
US TREASURY N/B	2.75	7/31/23	19,700,000	19,909,313	1.738%
US TREASURY N/B	7.25	8/15/22	235,000	273,334	0.024%
US TREASURY N/B	2.5	8/15/23	2,000,000	1,999,688	0.175%
US TREASURY N/B	1.5	8/15/26	680,000	627,300	0.055%
US TREASURY N/B	2.25	8/15/27	10,070,000	9,749,019	0.851%
US TREASURY N/B	5.5	8/15/28	146,000	180,424	0.016%
US TREASURY N/B	2.88	8/15/28	11,200,000	11,376,750	0.993%
US TREASURY N/B	3.88	8/15/40	1,160,000	1,333,819	0.116%
US TREASURY N/B	3.63	8/15/43	4,890,000	5,419,495	0.473%
US TREASURY N/B	2.25	8/15/46	2,190,000	1,876,556	0.164%
US TREASURY N/B	2.75	8/15/47	9,370,000	8,902,964	0.777%
US TREASURY N/B	2.75	8/31/23	14,865,000	15,032,231	1.312%
UT TRAN TAX REV BUILD AMERICA B	5.94	6/15/39	2,000,000	2,520,840	0.220%
VA PUB BLDG BUILD AMERICA	5.9	8/1/30	570,000	691,610	0.060%
VA TRANS REV BUILD AMERICA BONDS	5.35	5/15/35	480,000	546,096	0.048%
VEREIT OPERATING PARTNER	4.63	11/1/25	1,765,000	1,767,817	0.154%
VEREIT OPERATING PARTNER	3.95	8/15/27	820,000	760,502	0.066%
VERIZON COMMUNICATIONS	4.27	1/15/36	735,000	689,296	0.060%
VERIZON COMMUNICATIONS	2.63	8/15/26	625,000	566,883	0.049%
VERIZON COMMUNICATIONS	5.15	9/15/23	550,000	585,849	0.051%
VERUS 2018-INV1 A1 144A	3.63	3/25/58	869,062	867,889	0.076%
VFET 2017-1A A3 144A	1.92	3/15/21	235,000	233,384	0.020%
VISA INC	2.15	9/15/22	1,005,000	969,190	0.085%
VODAFONE GROUP PLC	3.75	1/16/24	2,005,000	1,976,206	0.173%
VOLKSWAGEN GROUP AMERICA 144A	4	11/12/21	2,215,000	2,214,969	0.193%
VOYA FINANCIAL INC	3.13	7/15/24	1,440,000	1,349,601	0.118%
WALMART INC	3.4	6/26/23	1,900,000	1,919,870	0.168%
WEA FINANCE LLC/WESTFIEL 144A	3.25	10/5/20	380,000	379,543	0.033%
WELLS FARGO BANK NA	3.33	7/23/21	1,500,000	1,498,596	0.131%
WELLS FARGO & COMPANY	3.07	1/24/23	3,000,000	2,921,202	0.255%
WEN 2015-1A A2II 144A	4.08	6/15/45	1,451,250	1,450,292	0.127%
WEN 2018-1A A2I 144A	3.57	3/15/48	311,850	298,858	0.026%
WEST FRASER TIMBER CO 144A	4.35	10/15/24	1,145,000	1,116,719	0.097%
WEST VA HEALTH SYS OBL	4.92	6/1/48	1,600,000	1,653,179	0.144%
WHLS 2016-1A A2 144A	1.59	5/20/25	28,421	28,343	0.002%
WILLIAMS PARTNERS LP	4.85	3/1/48	185,000	168,593	0.015%
WILLIAMS PARTNERS LP	5.25	3/15/20	600,000	611,776	0.053%
WILLIS NORTH AMERICA INC	3.6	5/15/24	425,000	412,528	0.036%
WILLIS NORTH AMERICA INC	4.5	9/15/28	1,100,000	1,072,407	0.094%
WISCONSIN GEN FUND ANN APPR TXBL SER A	3.95	5/1/36	1,700,000	1,701,054	0.149%
WOART 2016-A A3	1.77	9/15/21	787,322	781,688	0.068%
WOART 2018-A A2	2.19	5/17/21	504,850	503,046	0.044%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	425,000	387,983	0.034%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	315,000	293,359	0.026%
WPP FINANCE 2010	3.75	9/19/24	1,350,000	1,256,414	0.110%
XCEL ENERGY INC	4.7	5/15/20	375,000	379,468	0.033%

Total Investments in Securities

1,173,272,462

NET ASSETS

1,145,461,490

NET ASSET VALUE PER SHARE

U.S. Bond Enhanced Index Fund Shares

10.68

(\$1,145,461,490 / 107,208,200 Shares Outstanding)

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

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.