

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories	2.9	11/30/21	9,385,000	9,552,625	0.175%
AbbVie	2.9	11/6/22	12,900,000	13,125,234	0.241%
AbbVie	3.2	11/6/22	1,385,000	1,421,520	0.026%
AbbVie	2.3	5/14/21	8,275,000	8,290,135	0.152%
Abn Amro Bank	2.7	8/27/21	13,715,000	13,731,335	0.252%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	10/30/20	1,630,000	1,668,713	0.031%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	12/16/21	6,715,000	6,975,206	0.128%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	10,295,000	10,616,719	0.195%
Aia	2.68	9/20/21	10,770,000	10,769,655	0.198%
AIG Global Funding	3.35	6/25/21	5,320,000	5,413,414	0.099%
Air Lease	2.13	1/15/20	11,220,000	11,214,210	0.206%
Air Lease	3.5	1/15/22	4,755,000	4,878,188	0.090%
Air Lease	2.25	1/15/23	5,935,000	5,909,628	0.108%
Air Lease	2.5	3/1/21	2,110,000	2,115,697	0.039%
Alibaba Group Holding	2.5	11/28/19	19,100,000	19,103,441	0.351%
Alibaba Group Holding	3.6	11/28/24	3,625,000	3,816,946	0.070%
Allegro CLO III	3.12	7/25/27	8,085,000	8,068,426	0.148%
Allergan Finance	3.25	10/1/22	1,335,000	1,363,767	0.025%
Allergan Funding SCS	3.45	3/15/22	4,399,000	4,508,808	0.083%
Ally Auto Receivables Trust 2017-2	2.93	11/15/23	1,700,000	1,710,724	0.031%
Ally Auto Receivables Trust 2017-2	2.46	9/15/22	1,225,000	1,228,799	0.023%
Ally Master Owner Trust	3.3	7/17/23	9,205,000	9,391,336	0.172%
Altria	3.49	2/14/22	4,210,000	4,313,953	0.079%
Altria	3.8	2/14/24	10,770,000	11,251,936	0.206%
America Movil SAB de CV	5	3/30/20	3,721,000	3,769,980	0.069%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	5,964,160	5,950,914	0.109%
American Campus Communities Operating Partnership	3.35	10/1/20	9,835,000	9,933,537	0.182%
American Electric Power	3.65	12/1/21	1,500,000	1,546,845	0.028%
American Express	3	2/22/21	9,080,000	9,194,862	0.169%
American Express Credit	2.2	3/3/20	12,825,000	12,830,643	0.235%
American International	6.4	12/15/20	5,200,000	5,462,231	0.100%
American International	4.88	6/1/22	5,637,000	6,018,805	0.110%
AmeriCredit Automobile Receivables Trust 2015-2	3	6/8/21	4,183,964	4,184,843	0.077%
AmeriCredit Automobile Receivables Trust 2015-3	3.34	8/8/21	5,765,000	5,783,302	0.106%
AmeriCredit Automobile Receivables Trust 2016-3	2.71	9/8/22	10,015,000	10,078,034	0.185%
AmeriCredit Automobile Receivables Trust 2016-4	1.53	7/8/21	191,697	191,657	0.004%
AmeriCredit Automobile Receivables Trust 2017-1	3.13	1/18/23	15,265,000	15,493,003	0.284%
AmeriCredit Automobile Receivables Trust 2017-1	2.71	8/18/22	4,115,000	4,146,708	0.076%
AmeriCredit Automobile Receivables Trust 2017-2	3.42	4/18/23	4,910,000	5,004,336	0.092%
AmeriCredit Automobile Receivables Trust 2017-3	2.24	6/19/23	3,185,000	3,187,892	0.058%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	3,385,000	3,412,586	0.063%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	11,521,000	11,654,564	0.214%
AmerisourceBergen	3.5	11/15/21	5,125,000	5,226,854	0.096%
Andeavor Logistics LP / Tesoro Logistics Finance	5.5	10/15/19	2,345,000	2,345,235	0.043%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	7,802,537	7,911,567	0.145%
Angel Oak Mortgage Trust I LLC 2019-2	4.07	3/25/49	4,490,000	4,607,756	0.085%
Anglo American Capital	3.75	4/10/22	3,003,000	3,078,075	0.056%
Anglo American Capital	4.13	9/27/22	3,646,000	3,791,840	0.070%
Anthem	2.5	11/21/20	4,545,000	4,551,181	0.084%
ANZ New Zealand Int I Ltd/London	2.2	7/17/20	6,590,000	6,595,391	0.121%
Aon	2.8	3/15/21	13,495,000	13,597,036	0.249%
Aon	5	9/30/20	1,075,000	1,105,435	0.020%
Apple	2.4	5/3/23	5,325,000	5,413,438	0.099%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	5,010,000	5,124,529	0.094%
ArcelorMittal	6.25	2/25/22	2,330,000	2,516,400	0.046%
ArcelorMittal	5.5	3/1/21	11,011,000	11,451,440	0.210%
Ari Fleet Lease Trust 2017	1.91	4/15/26	572,700	571,612	0.010%
Ari Fleet Lease Trust 2018	2.55	10/15/26	3,912,281	3,918,583	0.072%
Ascentium Equipment Receivables 2017-1 Trust	2.29	6/10/21	1,606,576	1,606,923	0.029%
Atrium Hotel Portfolio Trust 2017-ATRM	2.96	12/15/36	13,085,000	13,060,377	0.240%
Avis Budget Rental Car Funding AESOP	2.63	12/20/21	4,838,000	4,855,592	0.089%
Avis Budget Rental Car Funding AESOP	2.5	2/20/21	20,341,667	20,349,228	0.373%
Avis Budget Rental Car Funding AESOP	3.7	3/20/23	1,960,000	2,004,460	0.037%
Avis Budget Rental Car Funding AESOP	2.5	7/20/21	5,020,000	5,023,827	0.092%
Avis Budget Rental Car Funding AESOP	3.41	9/20/23	4,535,000	4,623,644	0.085%

Avis Budget Rental Car Funding AESOP	3.35	9/22/25	5,400,000	5,619,497	0.103%
Avnet	3.75	12/1/21	4,624,000	4,713,146	0.086%
Avolon Holdings Funding	3.63	5/1/22	11,115,000	11,272,299	0.207%
Avolon Holdings Funding	3.95	7/1/24	2,230,000	2,292,415	0.042%
Axiata SPV2	3.47	11/19/20	5,710,000	5,772,377	0.106%
Baidu	3.5	11/28/22	5,706,000	5,847,901	0.107%
Baidu	2.88	7/6/22	6,676,000	6,718,350	0.123%
Baidu	3.88	9/29/23	2,915,000	3,037,138	0.056%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	2.88	9/15/34	8,180,000	8,159,471	0.150%
Banco de Credito del Peru/Panama	2.25	10/25/19	2,450,000	2,455,733	0.045%
Banco Santander	3.46	4/12/23	6,400,000	6,383,302	0.117%
Banco Santander Chile	2.5	12/15/20	13,710,000	13,804,599	0.253%
Bank 2019-BNK19	2.26	8/15/61	3,755,734	3,779,607	0.069%
Bank of America	2.5	10/21/22	5,545,000	5,583,521	0.102%
Bank of America	3.44	1/20/23	12,500,000	12,647,788	0.232%
Bank of America	2.64	1/23/22	6,470,000	6,467,671	0.119%
Bank of America	2.63	4/19/21	7,010,000	7,073,749	0.130%
Bank of America	2.76	6/25/22	6,690,000	6,713,208	0.123%
Bank of Montreal	2.76	4/13/21	8,510,000	8,541,700	0.157%
Banque Federative Du Credit Mutuel	2.2	7/20/20	12,936,000	12,950,902	0.238%
Barclays	3.96	1/10/23	7,520,000	7,519,158	0.138%
Barclays	2.75	11/8/19	12,435,000	12,440,024	0.228%
Barclays Bank	2.65	1/11/21	7,025,000	7,044,347	0.129%
Barings CLO Ltd 2013-I	3.08	1/20/28	12,115,000	12,101,251	0.222%
BAT Capital	2.76	8/15/22	9,225,000	9,303,163	0.171%
Baxalta	3.6	6/23/22	2,150,000	2,198,450	0.040%
Bayer US Finance II	3.5	6/25/21	5,520,000	5,630,610	0.103%
Bayer US Finance II	2.74	6/25/21	10,390,000	10,394,021	0.191%
Bayview Mortgage Fund IVc Trust 2017-RT3	3.5	1/28/58	10,008,220	10,170,493	0.187%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	8,655,247	8,801,917	0.161%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	3,058,622	3,108,009	0.057%
BB&T	2.15	2/1/21	9,285,000	9,289,735	0.170%
Becton Dickinson And	2.68	12/15/19	4,105,000	4,107,459	0.075%
Becton Dickinson And	2.98	12/29/20	3,315,000	3,314,526	0.061%
Becton Dickinson And	2.4	6/5/20	9,600,000	9,610,099	0.176%
Becton Dickinson And	2.89	6/6/22	5,655,000	5,742,177	0.105%
Biogen	2.9	9/15/20	5,535,000	5,574,719	0.102%
BlueMountain CLO 2015-2	3.23	7/18/27	13,490,000	13,489,952	0.248%
BMW US Capital	2.75	4/12/21	9,105,000	9,104,417	0.167%
BMW US Capital	2.68	8/13/21	7,305,000	7,315,285	0.134%
Boral Finance Pty	3	11/1/22	1,070,000	1,073,343	0.020%
Bpce	3.37	5/22/22	4,865,000	4,914,083	0.090%
Braskem Finance	5.75	4/15/21	12,015,000	12,495,720	0.229%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	2,891,776	2,945,802	0.054%
Bristol-Myers Squibb	2.6	5/16/22	3,380,000	3,435,827	0.063%
Bristol-Myers Squibb	2.9	7/26/24	7,060,000	7,278,768	0.134%
Brixmor Operating Partnership	3.88	8/15/22	1,410,000	1,464,138	0.027%
Broadcom Corp / Broadcom Cayman Finance	2.38	1/15/20	13,905,000	13,904,638	0.255%
Broadcom Corp / Broadcom Cayman Finance	3	1/15/22	13,070,000	13,198,452	0.242%
Bunge Ltd Finance	3.5	11/24/20	20,680,000	20,908,555	0.384%
Bunge Ltd Finance	4.35	3/15/24	940,000	988,691	0.018%
Bunge Ltd Finance	3	9/25/22	3,485,000	3,522,474	0.065%
Campbell Soup	2.62	3/16/20	7,800,000	7,799,438	0.143%
Capital Auto Receivables Asset Trust 2016-2	1.63	1/20/21	200,847	200,776	0.004%
Capital Auto Receivables Asset Trust 2017-1	2.43	5/20/22	1,235,000	1,239,229	0.023%
Capital Auto Receivables Asset Trust 2017-1	2.7	9/20/22	1,865,000	1,882,445	0.035%
Capital Auto Receivables Asset Trust 2018-1	3.36	11/21/22	15,835,000	16,018,892	0.294%
Capital Auto Receivables Asset Trust 2018-1	3.7	6/20/25	15,125,000	15,344,561	0.282%
Capital Auto Receivables Asset Trust 2018-2	3.48	10/20/23	3,020,000	3,060,635	0.056%
Capital Auto Receivables Asset Trust 2018-2	3.69	12/20/23	3,810,000	3,866,636	0.071%
Capital One Financial	2.4	10/30/20	4,815,000	4,829,094	0.089%
Capital One Financial	3.9	1/29/24	4,115,000	4,343,045	0.080%
Capital One Financial	2.5	5/12/20	3,115,000	3,120,205	0.057%
Capital One Multi-Asset Execution Trust	1.72	8/15/24	13,100,000	13,046,747	0.239%
Capital One NA	2.35	1/31/20	14,055,000	14,058,247	0.258%
Capital One NA	2.15	9/6/22	8,840,000	8,820,835	0.162%
Cardinal Health	3.5	11/15/24	6,185,000	6,381,856	0.117%
Cardinal Health	2.62	6/15/22	1,650,000	1,657,450	0.030%
Cardinal Health	3.08	6/15/24	5,115,000	5,173,817	0.095%
Carlyle Global Market Strategies CLO 2015-3	3.26	7/28/28	13,980,000	13,916,555	0.255%
CarMax Auto Owner Trust 2015-4	3	5/16/22	1,985,000	1,985,754	0.036%
CarMax Auto Owner Trust 2017-4	2.7	10/16/23	1,685,000	1,695,639	0.031%

Caterpillar Financial Services	2.95	2/26/22	8,635,000	8,812,587	0.162%
Caterpillar Financial Services	2.38	9/7/21	5,130,000	5,127,199	0.094%
Celgene	2.75	2/15/23	5,120,000	5,210,429	0.096%
Celgene	2.88	2/19/21	9,440,000	9,534,353	0.175%
Celgene	3.25	2/20/23	1,570,000	1,616,979	0.030%
Celgene	3.63	5/15/24	1,375,000	1,449,612	0.027%
Celgene	2.88	8/15/20	16,621,000	16,719,762	0.307%
Celgene	3.55	8/15/22	4,988,000	5,181,679	0.095%
Cenovus Energy	5.7	10/15/19	10,593,462	10,606,703	0.195%
Cenovus Energy	3	8/15/22	9,143,000	9,200,144	0.169%
CenterPoint Energy	3.6	11/1/21	3,885,000	3,971,231	0.073%
CenterPoint Energy Resources	4.5	1/15/21	460,000	470,905	0.009%
Charles Schwab	2.47	5/21/21	8,405,000	8,415,128	0.154%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.58	7/23/20	11,275,000	11,375,686	0.209%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/22	18,850,000	19,847,014	0.364%
China Shenhua Overseas Capital	3.13	1/20/20	21,255,000	21,261,666	0.390%
Chrysler Capital Auto Receivables Trust 2016	1.64	7/15/21	81,967	81,956	0.002%
CIFC Funding 2015-V	3.14	10/25/27	7,495,000	7,471,761	0.137%
Cigna	3.75	7/15/23	5,520,000	5,779,054	0.106%
Cigna	2.79	9/17/21	5,600,000	5,597,334	0.103%
Cigna	3.4	9/17/21	3,090,000	3,152,983	0.058%
Citibank NA	2.13	10/20/20	705,000	705,677	0.013%
Citibank NA	2.84	5/20/22	10,385,000	10,485,153	0.192%
Citigroup	3.13	1/10/20	13,000,000	13,018,616	0.239%
Citigroup	2.9	12/8/21	13,095,000	13,288,701	0.244%
Citigroup	2.7	3/30/21	4,019,000	4,054,202	0.074%
Citigroup Commercial Mortgage Trust 2015-GC31	1.64	6/10/48	319,045	318,792	0.006%
Citizens Bank NA/Providence RI	2.25	10/30/20	2,430,000	2,434,078	0.045%
Citizens Bank NA/Providence RI	2.45	12/4/19	3,195,000	3,195,284	0.059%
Citizens Bank NA/Providence RI	3.25	2/14/22	5,060,000	5,179,370	0.095%
Citizens Bank NA/Providence RI	2.25	3/2/20	5,140,000	5,141,264	0.094%
Citizens Bank NA/Providence RI	2.55	5/13/21	5,020,000	5,046,782	0.093%
CLNS Trust 2017-IKPR	2.85	6/11/32	4,165,000	4,154,562	0.076%
CLNS Trust 2017-IKPR	3.05	6/11/32	5,935,000	5,923,839	0.109%
CNAC HK Finbridge	4.13	3/14/21	6,005,000	6,106,195	0.112%
CNAC HK Finbridge	3	7/19/20	6,945,000	6,971,178	0.128%
Cnh Equipment Trust 2018	3.47	10/15/25	3,105,000	3,195,120	0.059%
CNH Industrial Capital	3.88	10/15/21	10,774,000	11,017,061	0.202%
CNH Industrial Capital	4.38	11/6/20	16,171,000	16,464,714	0.302%
Cole Park CLO Ltd 2015-1	3.33	10/20/28	13,540,000	13,542,655	0.248%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	1,008,449	1,007,881	0.018%
COLT 2018-1 Mortgage Loan Trust	3.08	2/25/48	362,218	362,032	0.007%
COLT 2018-2 Mortgage Loan Trust	3.47	7/27/48	9,079,664	9,110,626	0.167%
COLT 2018-2 Mortgage Loan Trust	3.54	7/27/48	3,271,687	3,283,296	0.060%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	4,809,865	4,864,942	0.089%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	5,180,269	5,269,324	0.097%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	12,557,534	12,621,598	0.232%
Columbia Pipeline	3.3	6/1/20	9,286,000	9,332,430	0.171%
Comcast	3.7	4/15/24	7,705,000	8,209,269	0.151%
COMM 2015-LC23 Mortgage Trust	3.22	10/10/48	14,350,000	14,444,480	0.265%
Conagra Brands	3.03	10/22/20	3,870,000	3,871,614	0.071%
Connecticut Avenue Securities Trust 2019-R04	2.77	6/25/39	5,439,865	5,445,261	0.100%
Connecticut Avenue Securities Trust 2019-R05	2.77	7/25/39	8,284,050	8,292,392	0.152%
Cooperatieve Rabobank UA	3.95	11/9/22	11,540,000	12,011,917	0.220%
Credit Agricole SA/London	3.3	4/24/23	5,525,000	5,551,995	0.102%
Credit Suisse AG/New York NY	5.4	1/14/20	5,249,000	5,296,682	0.097%
Credit Suisse Group Funding Guernsey	2.75	3/26/20	5,055,000	5,066,970	0.093%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.46	5/15/36	8,520,000	8,519,982	0.156%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.63	5/15/36	6,220,000	6,227,773	0.114%
Crown Castle International	3.4	2/15/21	8,425,000	8,543,632	0.157%
Crown Castle International	2.25	9/1/21	11,630,000	11,619,359	0.213%
Crown Castle Towers	3.72	7/15/23	1,785,000	1,840,907	0.034%
CVS Health	2.73	3/9/20	481,000	481,920	0.009%
CVS Health	3.35	3/9/21	5,494,000	5,582,223	0.102%
CVS Health	2.82	3/9/21	5,330,000	5,345,292	0.098%
CVS Health	3.7	3/9/23	13,851,000	14,414,653	0.264%
CVS Health	2.63	8/15/24	2,460,000	2,469,759	0.045%
Daimler Finance North America	1.75	10/30/19	16,030,000	16,023,636	0.294%
Daimler Finance North America	3.75	11/5/21	8,125,000	8,337,274	0.153%
Daimler Finance North America	2.3	2/12/21	2,870,000	2,869,618	0.053%
Daimler Finance North America	2.25	3/2/20	7,500,000	7,502,963	0.138%
Daimler Finance North America	2.7	8/3/20	5,000,000	5,016,895	0.092%

Danone	1.69	10/30/19	27,116,000	27,102,957	0.497%
Danske Bank	2.2	3/2/20	13,340,000	13,335,424	0.245%
Danske Bank	3	9/20/22	8,650,000	8,681,400	0.159%
Deephaven Residential Mortgage Trust 2017-1	3.49	12/26/46	532,185	531,805	0.010%
Deephaven Residential Mortgage Trust 2017-3	2.58	10/25/47	3,111,578	3,102,074	0.057%
Deephaven Residential Mortgage Trust 2017-3	2.71	10/25/47	262,496	261,741	0.005%
Deephaven Residential Mortgage Trust 2017-3	2.81	10/25/47	245,611	244,894	0.004%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	2,655,653	2,652,274	0.049%
Deephaven Residential Mortgage Trust 2018-3	3.96	8/25/58	594,488	597,257	0.011%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	8,586,441	8,667,846	0.159%
Deephaven Residential Mortgage Trust 2019-3	2.96	7/25/59	4,945,915	4,967,807	0.091%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	5,391,039	5,439,218	0.100%
Deephaven Residential Mortgage Trust 2019-2	3.92	4/25/59	3,170,000	3,223,076	0.059%
Delta Air Lines	2.6	12/4/20	2,200,000	2,195,703	0.040%
Delta Air Lines	2.88	3/13/20	16,945,000	16,968,486	0.311%
Deutsche Bank AG/New York NY	3.15	1/22/21	9,179,000	9,158,044	0.168%
Deutsche Bank AG/New York NY	3.58	2/4/21	7,055,000	7,010,624	0.129%
Deutsche Bank AG/New York NY	3.38	5/12/21	905,000	904,095	0.017%
Diamondback Energy	4.75	11/1/24	13,080,000	13,374,300	0.245%
Discover Bank	7	4/15/20	17,285,000	17,695,017	0.325%
Discover Bank	3.1	6/4/20	6,909,000	6,944,367	0.127%
Discover Bank	3.2	8/9/21	1,975,000	2,004,734	0.037%
Dollar Tree	3	4/17/20	10,330,000	10,332,376	0.190%
Dominion Energy	2.58	7/1/20	6,115,000	6,128,930	0.112%
DR Horton	2.55	12/1/20	3,925,000	3,936,610	0.072%
Duke Energy	3.55	9/15/21	2,750,000	2,812,194	0.052%
DuPont de Nemours	3.77	11/15/20	9,240,000	9,407,189	0.173%
Dxc Technology	3.08	3/1/21	11,138,000	11,135,784	0.204%
Eastern Creation II Investment Holdings	2.75	9/26/20	11,660,000	11,672,372	0.214%
Eastman Chemical	2.7	1/15/20	569,000	569,337	0.010%
eBay	2.15	6/5/20	6,525,000	6,524,967	0.120%
Edison International	2.13	4/15/20	9,360,000	9,324,891	0.171%
EDP Finance BV	4.9	10/1/19	5,725,000	5,725,006	0.105%
EDP Finance BV	4.13	1/15/20	3,550,000	3,554,622	0.065%
Elanco Animal Health	3.91	8/27/21	9,560,000	9,790,109	0.180%
Elanco Animal Health	4.27	8/28/23	1,730,000	1,815,760	0.033%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	846,705	846,225	0.016%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	1,839,907	1,853,994	0.034%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	7,620,000	7,608,966	0.140%
EMD Finance	2.95	3/19/22	3,170,000	3,205,136	0.059%
Enel Finance International	2.88	5/25/22	9,430,000	9,539,303	0.175%
Enel Finance International	4.25	9/14/23	7,095,000	7,532,882	0.138%
Energy Transfer Operating	5.88	1/15/24	7,425,000	8,249,561	0.151%
Energy Transfer Operating	4.25	3/15/23	5,150,000	5,380,725	0.099%
Eni	4	9/12/23	3,320,000	3,514,164	0.064%
ENN Energy Holdings	3.25	10/23/19	6,355,000	6,356,748	0.117%
Enterprise Fleet Financing	2.87	10/20/23	6,080,266	6,107,560	0.112%
Enterprise Fleet Financing	1.97	1/20/23	554,327	553,821	0.010%
Enterprise Fleet Financing	2.36	5/20/23	3,445,000	3,454,822	0.063%
Enterprise Fleet Financing	2.13	5/22/23	5,457,076	5,453,705	0.100%
Enterprise Fleet Financing	2.13	7/20/22	617,493	617,359	0.011%
Enterprise Fleet Financing 2018-2	3.14	2/20/24	6,391,378	6,438,806	0.118%
Enterprise Fleet Financing 2019-1	2.98	10/22/24	4,485,000	4,535,378	0.083%
Enterprise Products Operating	2.55	10/15/19	5,340,000	5,340,732	0.098%
Enterprise Products Operating	3.5	2/1/22	9,820,000	10,124,999	0.186%
Enterprise Products Operating	2.8	2/15/21	7,590,000	7,662,530	0.141%
EQT	3.09	10/1/20	14,680,000	14,624,965	0.268%
Equifax	2.3	6/1/21	7,825,000	7,814,937	0.143%
Equifax	3.6	8/15/21	4,780,000	4,875,696	0.089%
Equifax	3.03	8/15/21	5,125,000	5,099,565	0.094%
ERAC USA Finance	5.25	10/1/20	1,000,000	1,029,643	0.019%
ERAC USA Finance	2.35	10/15/19	1,670,000	1,670,072	0.031%
Exelon Generation	5.2	10/1/19	722,000	722,056	0.013%
Exelon Generation	2.95	1/15/20	11,653,000	11,667,788	0.214%
Expedia	5.95	8/15/20	2,800,000	2,886,780	0.053%
Express Scripts Holding	2.87	11/30/20	10,405,000	10,405,676	0.191%
Express Scripts Holding	3.9	2/15/22	4,130,000	4,275,711	0.078%
Fannie Mae Connecticut Avenue Securities	2.97	10/25/29	4,970,688	4,978,639	0.091%
Fannie Mae Connecticut Avenue Securities	2.7	10/25/30	7,201,250	7,202,262	0.132%
Fannie Mae Connecticut Avenue Securities	2.87	11/25/29	2,596,748	2,598,043	0.048%
Fannie Mae Connecticut Avenue Securities	2.57	1/25/30	2,456,906	2,456,382	0.045%
Fannie Mae Connecticut Avenue Securities	2.74	1/25/31	6,765,686	6,768,300	0.124%

Fannie Mae Connecticut Avenue Securities	2.77	2/25/30	2,457,960	2,458,038	0.045%
Fannie Mae Connecticut Avenue Securities	2.77	2/25/30	523,923	523,938	0.010%
Fannie Mae Connecticut Avenue Securities	3.32	7/25/29	1,006,595	1,008,653	0.019%
Fannie Mae Connecticut Avenue Securities	2.67	8/25/30	2,642,436	2,642,371	0.048%
Fannie Mae Connecticut Avenue Securities	3.17	9/25/29	3,176,776	3,181,730	0.058%
Fannie Mae Connecticut Avenue Securities	3.37	9/25/29	6,400,000	6,407,513	0.118%
Fannie Mae REMICS	4	6/25/44	16,971,477	17,630,053	0.323%
Fannie Mae REMIC Trust 2001-W4	5.61	1/25/32	4,687	4,957	0.000%
Federal Home Loan Mortgage	6	10/1/21	1,583	1,610	0.000%
Federal Home Loan Mortgage	6	10/1/21	348	353	0.000%
Federal Home Loan Mortgage	5	10/1/22	230,456	238,520	0.004%
Federal Home Loan Mortgage	5	10/1/23	184,893	191,990	0.004%
Federal Home Loan Mortgage	4.72	10/1/33	540	558	0.000%
Federal Home Loan Mortgage	4.56	10/1/36	325,960	342,197	0.006%
Federal Home Loan Mortgage	5.5	10/1/38	48,740	55,044	0.001%
Federal Home Loan Mortgage	5.5	11/1/21	1,629	1,634	0.000%
Federal Home Loan Mortgage	6	11/1/21	179	179	0.000%
Federal Home Loan Mortgage	4.85	11/1/34	184,269	193,076	0.004%
Federal Home Loan Mortgage	4.78	11/1/35	13,001	13,717	0.000%
Federal Home Loan Mortgage	4.85	11/1/36	53,853	56,578	0.001%
Federal Home Loan Mortgage	4.72	1/1/36	12,518	12,943	0.000%
Federal Home Loan Mortgage	4.78	1/1/37	52,847	55,452	0.001%
Federal Home Loan Mortgage	6	1/1/38	11,410	12,605	0.000%
Federal Home Loan Mortgage	6	1/1/38	16,311	18,064	0.000%
Federal Home Loan Mortgage	5	12/1/23	1,761,371	1,826,925	0.034%
Federal Home Loan Mortgage	5.5	12/1/23	173,834	178,133	0.003%
Federal Home Loan Mortgage	4.93	12/1/36	78,865	83,671	0.002%
Federal Home Loan Mortgage	5.09	2/1/33	2,764	2,900	0.000%
Federal Home Loan Mortgage	5.03	2/1/34	11,083	11,732	0.000%
Federal Home Loan Mortgage	6	2/1/35	561,409	640,918	0.012%
Federal Home Loan Mortgage	4.87	2/1/37	95,866	100,870	0.002%
Federal Home Loan Mortgage	4.86	2/1/37	62,505	65,471	0.001%
Federal Home Loan Mortgage	5.2	2/1/37	169,792	180,325	0.003%
Federal Home Loan Mortgage	5.21	2/1/38	345,781	367,191	0.007%
Federal Home Loan Mortgage	5.5	3/1/21	12,536	12,694	0.000%
Federal Home Loan Mortgage	7	3/1/39	1,399,218	1,665,009	0.031%
Federal Home Loan Mortgage	3.5	3/1/46	5,894,424	6,210,574	0.114%
Federal Home Loan Mortgage	5.5	4/1/23	207,622	216,687	0.004%
Federal Home Loan Mortgage	4.56	4/1/37	13,296	13,953	0.000%
Federal Home Loan Mortgage	4.65	5/1/37	137,735	145,413	0.003%
Federal Home Loan Mortgage	4.59	5/1/38	132,768	139,478	0.003%
Federal Home Loan Mortgage	4.5	6/1/38	425,451	446,164	0.008%
Federal Home Loan Mortgage	4.46	6/1/38	44,026	46,097	0.001%
Federal Home Loan Mortgage	7.5	6/1/38	1,447,990	1,722,731	0.032%
Federal Home Loan Mortgage	6	7/1/21	40,826	41,748	0.001%
Federal Home Loan Mortgage	5	7/1/25	4,588	4,734	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	140,298	147,391	0.003%
Federal Home Loan Mortgage	4.32	7/1/38	297,064	313,002	0.006%
Federal Home Loan Mortgage	6	8/1/21	24,204	24,553	0.000%
Federal Home Loan Mortgage	6	8/1/22	65,317	67,021	0.001%
Federal Home Loan Mortgage	6	9/1/34	25,245	28,785	0.001%
Federal Home Loan Mortgage	6	9/1/35	183,878	211,738	0.004%
Federal Home Loan Mortgage	3.84	9/1/35	45,435	47,340	0.001%
Federal National Mortgage Assn.	5	10/1/21	39,968	41,223	0.001%
Federal National Mortgage Assn.	4.5	10/1/24	399,467	421,428	0.008%
Federal National Mortgage Assn.	4.5	10/1/26	1,997,250	2,080,106	0.038%
Federal National Mortgage Assn.	4.59	10/1/32	19,268	20,234	0.000%
Federal National Mortgage Assn.	3.7	10/1/33	489,011	501,893	0.009%
Federal National Mortgage Assn.	5.5	10/1/35	561,983	638,291	0.012%
Federal National Mortgage Assn.	5	10/1/35	12,804	14,142	0.000%
Federal National Mortgage Assn.	4	10/1/48	3,135,583	3,272,403	0.060%
Federal National Mortgage Assn.	4.5	10/1/48	26,144,476	27,951,239	0.513%
Federal National Mortgage Assn.	2.41	11/1/20	645	643	0.000%
Federal National Mortgage Assn.	4.5	11/1/20	56,908	58,597	0.001%
Federal National Mortgage Assn.	5.5	11/1/23	138,151	140,486	0.003%
Federal National Mortgage Assn.	4.5	11/1/24	413,304	432,659	0.008%
Federal National Mortgage Assn.	6	11/1/34	98,592	113,403	0.002%
Federal National Mortgage Assn.	5	11/1/48	5,411,795	5,792,257	0.106%
Federal National Mortgage Assn.	5	1/1/20	10	10	0.000%
Federal National Mortgage Assn.	5	1/1/21	107	110	0.000%
Federal National Mortgage Assn.	5	1/1/21	3,117	3,215	0.000%
Federal National Mortgage Assn.	6	1/1/22	93,276	95,003	0.002%

Federal National Mortgage Assn.	6	1/1/22	59,692	60,743	0.001%
Federal National Mortgage Assn.	5	1/1/24	404,134	419,284	0.008%
Federal National Mortgage Assn.	6	1/1/24	5,976	6,221	0.000%
Federal National Mortgage Assn.	5.5	1/1/24	1,101,545	1,132,504	0.021%
Federal National Mortgage Assn.	3.5	1/1/25	4,257,500	4,404,184	0.081%
Federal National Mortgage Assn.	5.5	1/1/25	114,856	117,716	0.002%
Federal National Mortgage Assn.	5.5	1/1/25	4,293	4,404	0.000%
Federal National Mortgage Assn.	5.5	1/1/25	1,203,461	1,246,163	0.023%
Federal National Mortgage Assn.	3.5	1/1/26	4,257,500	4,403,519	0.081%
Federal National Mortgage Assn.	4.5	1/1/27	704,198	739,453	0.014%
Federal National Mortgage Assn.	4.5	1/1/33	1,413,000	1,488,838	0.027%
Federal National Mortgage Assn.	5	1/1/34	2,580,000	2,765,639	0.051%
Federal National Mortgage Assn.	4.66	1/1/34	14,862	15,498	0.000%
Federal National Mortgage Assn.	4.5	1/1/35	1,412,000	1,486,902	0.027%
Federal National Mortgage Assn.	5.5	1/1/35	2,315,987	2,619,522	0.048%
Federal National Mortgage Assn.	4.68	1/1/35	7,066	7,360	0.000%
Federal National Mortgage Assn.	5.5	1/1/37	40,205	45,477	0.001%
Federal National Mortgage Assn.	6	1/1/37	72,635	81,321	0.001%
Federal National Mortgage Assn.	4	1/1/47	8,956,276	9,415,181	0.173%
Federal National Mortgage Assn.	5	12/1/20	51,635	53,257	0.001%
Federal National Mortgage Assn.	6	12/1/21	9,611	9,650	0.000%
Federal National Mortgage Assn.	5	12/1/23	131,223	136,174	0.002%
Federal National Mortgage Assn.	4.5	12/1/24	464,883	489,335	0.009%
Federal National Mortgage Assn.	4.7	12/1/32	63,579	66,226	0.001%
Federal National Mortgage Assn.	6.5	12/1/32	309,968	358,015	0.007%
Federal National Mortgage Assn.	5.5	12/1/34	27,762	31,349	0.001%
Federal National Mortgage Assn.	4.85	12/1/35	23,972	25,296	0.000%
Federal National Mortgage Assn.	4.3	12/1/35	79,303	82,669	0.002%
Federal National Mortgage Assn.	4.34	12/1/35	27,145	28,512	0.001%
Federal National Mortgage Assn.	4.77	12/1/35	13,355	14,139	0.000%
Federal National Mortgage Assn.	5.5	12/1/39	558,421	630,301	0.012%
Federal National Mortgage Assn.	4.5	12/1/45	9,617,675	10,419,259	0.191%
Federal National Mortgage Assn.	3.5	12/1/45	1,505,356	1,568,184	0.029%
Federal National Mortgage Assn.	4.5	12/1/48	7,339,908	7,726,774	0.142%
Federal National Mortgage Assn.	5	2/1/21	2,682	2,766	0.000%
Federal National Mortgage Assn.	5.5	2/1/23	188,371	193,352	0.004%
Federal National Mortgage Assn.	6	2/1/23	1,155,459	1,192,645	0.022%
Federal National Mortgage Assn.	5.5	2/1/23	183,715	188,205	0.003%
Federal National Mortgage Assn.	4.81	2/1/33	5,730	5,926	0.000%
Federal National Mortgage Assn.	3	2/1/33	1,664,245	1,705,844	0.031%
Federal National Mortgage Assn.	5	2/1/36	367,895	406,338	0.007%
Federal National Mortgage Assn.	6	2/1/37	162,468	186,524	0.003%
Federal National Mortgage Assn.	3.5	2/1/48	2,531,659	2,614,195	0.048%
Federal National Mortgage Assn.	6	2/1/49	11,456,263	13,186,643	0.242%
Federal National Mortgage Assn.	5.5	3/1/21	22,763	22,945	0.000%
Federal National Mortgage Assn.	5	3/1/21	193	199	0.000%
Federal National Mortgage Assn.	6	3/1/22	580	590	0.000%
Federal National Mortgage Assn.	5	3/1/23	124,985	129,103	0.002%
Federal National Mortgage Assn.	6	3/1/23	440,506	455,348	0.008%
Federal National Mortgage Assn.	6	3/1/34	939,997	1,081,647	0.020%
Federal National Mortgage Assn.	5.5	3/1/36	163,669	185,130	0.003%
Federal National Mortgage Assn.	6	3/1/37	143,637	165,334	0.003%
Federal National Mortgage Assn.	5	4/1/21	3,554	3,665	0.000%
Federal National Mortgage Assn.	5	4/1/21	621	641	0.000%
Federal National Mortgage Assn.	5	4/1/21	340	350	0.000%
Federal National Mortgage Assn.	4.5	4/1/25	61,741	65,131	0.001%
Federal National Mortgage Assn.	4.5	4/1/26	2,152,598	2,260,654	0.041%
Federal National Mortgage Assn.	4.5	4/1/26	514,978	540,799	0.010%
Federal National Mortgage Assn.	3.5	4/1/34	4,926,469	5,098,391	0.094%
Federal National Mortgage Assn.	6	4/1/35	255,174	293,529	0.005%
Federal National Mortgage Assn.	5.5	4/1/36	278,335	314,778	0.006%
Federal National Mortgage Assn.	6	4/1/36	28,991	33,369	0.001%
Federal National Mortgage Assn.	4.72	4/1/38	227,002	239,862	0.004%
Federal National Mortgage Assn.	5	4/1/38	142,113	156,585	0.003%
Federal National Mortgage Assn.	6	4/1/45	1,919,183	2,208,917	0.041%
Federal National Mortgage Assn.	5	5/1/20	13,451	13,874	0.000%
Federal National Mortgage Assn.	6	5/1/21	192	195	0.000%
Federal National Mortgage Assn.	6	5/1/21	291	295	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	29,192	29,878	0.001%
Federal National Mortgage Assn.	5	5/1/23	131,017	135,217	0.002%
Federal National Mortgage Assn.	4.79	5/1/24	780	785	0.000%
Federal National Mortgage Assn.	4.5	5/1/25	1,442,591	1,502,299	0.028%

Federal National Mortgage Assn.	4.5	5/1/25	103,823	109,009	0.002%
Federal National Mortgage Assn.	4.5	5/1/27	2,127,905	2,234,164	0.041%
Federal National Mortgage Assn.	5.5	5/1/36	191,900	217,005	0.004%
Federal National Mortgage Assn.	6	5/1/37	155,282	178,669	0.003%
Federal National Mortgage Assn.	6	5/1/38	41,795	48,111	0.001%
Federal National Mortgage Assn.	4.74	5/1/38	158,591	166,565	0.003%
Federal National Mortgage Assn.	4.79	5/1/38	311,143	328,225	0.006%
Federal National Mortgage Assn.	4.57	5/1/38	535,540	564,004	0.010%
Federal National Mortgage Assn.	6	5/1/42	399,536	459,914	0.008%
Federal National Mortgage Assn.	5	5/1/48	1,365,299	1,464,572	0.027%
Federal National Mortgage Assn.	6	6/1/21	401	407	0.000%
Federal National Mortgage Assn.	6	6/1/22	15,305	15,650	0.000%
Federal National Mortgage Assn.	5	6/1/24	1,350,432	1,401,582	0.026%
Federal National Mortgage Assn.	4	6/1/33	4,972,265	5,193,175	0.095%
Federal National Mortgage Assn.	5	6/1/35	273,399	301,880	0.006%
Federal National Mortgage Assn.	5	6/1/35	1,299,289	1,434,725	0.026%
Federal National Mortgage Assn.	5	6/1/35	750,333	828,492	0.015%
Federal National Mortgage Assn.	6	6/1/36	49,066	56,477	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	24,463	27,065	0.000%
Federal National Mortgage Assn.	5.5	7/1/20	18,628	18,638	0.000%
Federal National Mortgage Assn.	5.5	7/1/22	9,906	10,178	0.000%
Federal National Mortgage Assn.	4.5	7/1/25	118,915	124,867	0.002%
Federal National Mortgage Assn.	2.74	7/1/27	3,303	3,300	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	301,463	342,344	0.006%
Federal National Mortgage Assn.	4.5	7/1/33	1,745	1,823	0.000%
Federal National Mortgage Assn.	5.5	7/1/34	1,077,749	1,218,973	0.022%
Federal National Mortgage Assn.	4.59	7/1/34	11,338	12,020	0.000%
Federal National Mortgage Assn.	5	7/1/35	2,010,051	2,219,221	0.041%
Federal National Mortgage Assn.	4.31	7/1/35	98,442	102,513	0.002%
Federal National Mortgage Assn.	5	7/1/36	1,905,579	2,105,659	0.039%
Federal National Mortgage Assn.	5.5	7/1/36	44,689	50,526	0.001%
Federal National Mortgage Assn.	5.5	7/1/41	4,646,282	5,240,016	0.096%
Federal National Mortgage Assn.	6	8/1/21	5,564	5,653	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	7,858	7,982	0.000%
Federal National Mortgage Assn.	4.5	8/1/24	3,082,382	3,255,170	0.060%
Federal National Mortgage Assn.	4.5	8/1/24	668,039	695,720	0.013%
Federal National Mortgage Assn.	4.5	8/1/26	322,037	340,572	0.006%
Federal National Mortgage Assn.	5.5	8/1/37	1,026,262	1,160,120	0.021%
Federal National Mortgage Assn.	5.5	8/1/37	1,344,454	1,516,739	0.028%
Federal National Mortgage Assn.	5.5	8/1/37	1,456,085	1,646,972	0.030%
Federal National Mortgage Assn.	5.5	8/1/37	448,943	507,794	0.009%
Federal National Mortgage Assn.	4.68	8/1/38	9,972	10,448	0.000%
Federal National Mortgage Assn.	4.52	8/1/38	124,583	131,914	0.002%
Federal National Mortgage Assn.	4.53	8/1/38	39,195	41,370	0.001%
Federal National Mortgage Assn.	4.5	8/1/44	4,619,359	5,004,066	0.092%
Federal National Mortgage Assn.	4	8/1/49	9,231,847	9,592,483	0.176%
Federal National Mortgage Assn.	5.5	9/1/21	6,405	6,495	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	8,416	8,536	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	17,708	17,958	0.000%
Federal National Mortgage Assn.	5	9/1/22	16,434	16,950	0.000%
Federal National Mortgage Assn.	5	9/1/23	19,999	20,638	0.000%
Federal National Mortgage Assn.	4.5	9/1/24	1,072,429	1,119,695	0.021%
Federal National Mortgage Assn.	4.5	9/1/24	89,029	92,714	0.002%
Federal National Mortgage Assn.	5	9/1/25	85,446	88,141	0.002%
Federal National Mortgage Assn.	3.98	9/1/32	11,870	12,209	0.000%
Federal National Mortgage Assn.	3	9/1/32	348,398	357,185	0.007%
Federal National Mortgage Assn.	4.28	9/1/37	41,901	43,821	0.001%
Federal National Mortgage Assn.	6	9/1/39	2,243,461	2,582,530	0.047%
Federal National Mortgage Assn.	4	9/1/45	6,512,805	6,877,611	0.126%
Federal National Mortgage Assn.	4	9/1/47	3,645,706	3,818,730	0.070%
Federal National Mortgage Assn.	5	9/1/48	3,672,291	3,938,321	0.072%
Federal National Mortgage Assn.	4.5	9/1/48	2,010,957	2,119,335	0.039%
Federal National Mortgage Association	1.5	7/30/20	61,150,000	60,974,589	1.119%
FHLMC 15YR GOLD	4.5	10/1/19	1,480	1,483	0.000%
Fidelity National Information Services	3.63	10/15/20	1,983,000	2,010,766	0.037%
Fidelity National Information Services	2.25	8/15/21	10,005,000	10,008,872	0.184%
FirstEnergy	2.85	7/15/22	6,995,000	7,084,935	0.130%
First Niagara Financial	7.25	12/15/21	4,150,000	4,568,664	0.084%
Fiserv	2.75	7/1/24	13,355,000	13,590,101	0.249%
Ford Motor Credit	3.81	10/12/21	3,610,000	3,640,530	0.067%
Ford Motor Credit	3.35	11/1/22	8,210,000	8,211,749	0.151%
Ford Motor Credit	2.6	11/4/19	1,700,000	1,699,221	0.031%

Ford Motor Credit	2.68	1/9/20	14,185,000	14,188,333	0.260%
Ford Motor Credit	2.46	3/27/20	4,325,000	4,322,773	0.079%
Ford Motor Credit	3.47	4/5/21	3,230,000	3,242,797	0.059%
Ford Motor Credit	5.88	8/2/21	2,060,000	2,156,089	0.040%
Ford Motor Credit	3.06	9/24/20	15,610,000	15,605,614	0.286%
FORD MOTOR CREDIT CO 4/2 144A CP	3.15	7/27/20	5,730,000	5,595,615	0.103%
FORD MOTOR CREDIT CO 4/2 144A CP	2.85	8/4/20	5,562,000	5,427,897	0.100%
Fox	3.67	1/25/22	2,125,000	2,196,549	0.040%
Fox	4.03	1/25/24	2,485,000	2,642,184	0.048%
Freddie Mac REMICS	6.5	11/15/20	346	347	0.000%
Freddie Mac REMICS	4	11/15/36	1,537,596	1,572,687	0.029%
Freddie Mac Stacr Trust 2018-HQA2	2.77	10/25/48	8,894,786	8,896,576	0.163%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	10/25/29	7,947,782	7,973,727	0.146%
Freddie Mac Structured Agency Credit Risk debt Notes	2.82	12/25/29	1,168,189	1,168,482	0.021%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	7,431,708	7,479,432	0.137%
Freddie Mac Structured Agency Credit Risk debt Notes	2.77	3/25/30	5,174,849	5,175,340	0.095%
Freddie Mac Structured Agency Credit Risk debt Notes	2.57	4/25/30	204,985	204,959	0.004%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	2,845,765	2,852,940	0.052%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	7/25/29	1,848,885	1,853,043	0.034%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	8/25/29	3,246,869	3,251,704	0.060%
Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	2,383,520	2,401,330	0.044%
Freddie Mac Structured Agency Credit Risk debt Notes	2.72	9/25/30	6,141,850	6,143,227	0.113%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	573,851	576,804	0.011%
Freddie Mac Whole Loan Securities Trust 2017-SC02	3.85	5/25/47	1,489,789	1,499,184	0.028%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	4,470,613	4,509,321	0.083%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	4,050,611	4,102,757	0.075%
GATX	2.6	3/30/20	12,032,000	12,045,139	0.221%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	32,270,000	32,179,967	0.590%
General Dynamics	2.56	5/11/21	4,640,000	4,652,324	0.085%
General Electric	4.65	10/17/21	2,680,000	2,786,064	0.051%
General Electric	2.7	10/9/22	7,970,000	7,998,469	0.147%
General Electric	5.3	2/11/21	925,000	955,223	0.018%
General Electric	3.15	9/7/22	1,705,000	1,730,916	0.032%
General Mills	2.86	4/16/21	7,865,000	7,875,280	0.144%
General Motors Financial	3.16	4/9/21	6,085,000	6,084,325	0.112%
General Motors Financial	3.2	7/13/20	13,567,000	13,637,643	0.250%
Global Payments	2.65	2/15/25	5,665,000	5,689,116	0.104%
GMF Floorplan Owner Revolving Trust	2.97	1/18/22	11,842,000	11,857,620	0.218%
GMF Floorplan Owner Revolving Trust	3.5	3/15/22	2,125,000	2,129,574	0.039%
GMF Floorplan Owner Revolving Trust	3.44	3/15/23	8,315,000	8,424,847	0.155%
GMF Floorplan Owner Revolving Trust	2.7	4/15/24	5,910,000	5,997,714	0.110%
GM Financial Automobile Leasing Trust 2017-3	2.73	9/20/21	2,390,000	2,392,298	0.044%
GM Financial Automobile Leasing Trust 2018-1	3.37	10/20/22	7,625,000	7,673,095	0.141%
GM Financial Automobile Leasing Trust 2018-1	3.11	12/20/21	3,075,000	3,093,114	0.057%
GM Financial Automobile Leasing Trust 2018-2	3.5	4/20/22	3,970,000	4,016,865	0.074%
GM Financial Automobile Leasing Trust 2019-1	3.56	12/20/22	7,185,000	7,322,155	0.134%
GM Financial Consumer Automobile Receivables Trust 2017-3	2.52	3/16/23	1,895,000	1,903,369	0.035%
Goldman Sachs	3.04	10/31/22	5,200,000	5,215,236	0.096%
Goldman Sachs	2.3	12/13/19	10,423,000	10,428,149	0.191%
Goldman Sachs	5.75	1/24/22	6,341,000	6,807,717	0.125%
Goldman Sachs	5.38	3/15/20	3,074,000	3,117,512	0.057%
Goldman Sachs	3.38	4/26/22	9,220,000	9,288,283	0.170%
Goldman Sachs	6	6/15/20	940,000	965,005	0.018%
Golub Capital Partners CLO 39B	3.43	10/20/28	7,835,000	7,820,997	0.144%
Government National Mortgage Assn.	10	10/20/20	102	102	0.000%
Government National Mortgage Assn.	5	10/20/47	6,558,895	7,042,779	0.129%
Government National Mortgage Assn.	4	10/20/48	875,416	910,388	0.017%
Government National Mortgage Assn.	5	11/20/39	1,698,497	1,878,965	0.034%
Government National Mortgage Assn.	5	11/20/47	1,959,799	2,104,180	0.039%
Government National Mortgage Assn.	4	1/1/40	166,000	172,637	0.003%
Government National Mortgage Assn.	4	1/1/40	334,000	347,256	0.006%
Government National Mortgage Assn.	5	1/20/36	156,988	173,973	0.003%
Government National Mortgage Assn.	4.5	1/20/48	6,703,424	7,038,117	0.129%
Government National Mortgage Assn.	5	1/20/48	5,556,584	5,952,665	0.109%
Government National Mortgage Assn.	5	12/20/34	318,380	352,548	0.006%
Government National Mortgage Assn.	5	12/20/35	203,732	225,772	0.004%
Government National Mortgage Assn.	5	12/20/47	6,901,815	7,409,641	0.136%
Government National Mortgage Assn.	5.5	12/20/48	639,761	683,966	0.013%
Government National Mortgage Assn.	5	2/20/40	313,686	347,060	0.006%
Government National Mortgage Assn.	4	2/20/48	4,856,907	5,062,270	0.093%
Government National Mortgage Assn.	5	2/20/48	12,711,688	13,610,534	0.250%
Government National Mortgage Assn.	3.5	2/20/48	1,044,509	1,095,972	0.020%



Government National Mortgage Assn.	3.5	2/20/48	2,423,140	2,542,643	0.047%
Government National Mortgage Assn.	5	3/20/41	174,742	193,050	0.004%
Government National Mortgage Assn.	3.5	3/20/43	7,080,567	7,447,087	0.137%
Government National Mortgage Assn.	5.5	3/20/48	1,163,324	1,248,077	0.023%
Government National Mortgage Assn.	4.5	4/20/49	3,019,423	3,158,805	0.058%
Government National Mortgage Assn.	10	5/15/20	142	142	0.000%
Government National Mortgage Assn.	5	5/20/36	222,921	246,772	0.005%
Government National Mortgage Assn.	5	6/20/49	8,723,147	9,256,987	0.170%
Government National Mortgage Assn.	6	7/15/36	3,018,797	3,463,165	0.064%
Government National Mortgage Assn.	4	8/20/48	163,583	170,366	0.003%
Government National Mortgage Assn.	5	8/20/48	1,732,887	1,840,422	0.034%
Government National Mortgage Assn.	5.5	9/15/45	5,179,510	5,863,699	0.108%
Government National Mortgage Association	2.34	9/20/48	2,441,032	2,433,731	0.045%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	89,439	89,408	0.002%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	2,945,000	2,951,607	0.054%
Great Wolf Trust 2017-WOLF	2.88	9/15/34	2,348,000	2,347,247	0.043%
Great Wolf Trust 2017-WOLF	3.35	9/15/34	7,700,000	7,697,551	0.141%
GS Mortgage-Backed Securities Trust	2.45	7/25/44	965,188	962,062	0.018%
GS Mortgage Securities Corp Trust 2018-FBLU	2.98	11/15/35	5,145,000	5,144,950	0.094%
GS Mortgage Securities Corp Trust 2018-FBLU	4.03	11/15/35	2,700,000	2,703,359	0.050%
GS Mortgage Securities Trust 2015-GC32	1.59	7/10/48	350,480	350,000	0.006%
GS Mortgage Securities Trust 2016-GS3	1.43	10/10/49	794,517	790,612	0.015%
Halcyon Loan Advisors Funding 2014-3	3.98	10/22/25	6,000,000	6,003,000	0.110%
Hardees Funding	4.25	6/20/48	7,630,657	7,740,386	0.142%
Harley-Davidson Financial Services	4.05	2/4/22	9,385,000	9,681,134	0.178%
Harley-Davidson Financial Services	3.08	3/2/21	8,295,000	8,295,664	0.152%
Harley-Davidson Financial Services	2.65	5/21/20	6,720,000	6,725,719	0.123%
Harley-Davidson Financial Services	2.55	6/9/22	2,715,000	2,712,790	0.050%
Hewlett Packard Enterprise	2.1	10/4/19	4,695,000	4,694,939	0.086%
Highwoods Realty	3.63	1/15/23	4,165,000	4,311,071	0.079%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	1,275,235	1,270,220	0.023%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	2,025,862	2,031,024	0.037%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	695,307	696,550	0.013%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	5,984,565	6,044,190	0.111%
Homeward Opportunities Fund I Trust 2018-1	3.9	6/25/48	4,768,303	4,817,576	0.088%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	10,070,224	10,148,228	0.186%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	6,319,150	6,367,864	0.117%
HPHT Finance 15	2.88	3/17/20	5,000,000	5,006,240	0.092%
HSBC Holdings	2.72	5/18/21	9,865,000	9,865,414	0.181%
HSBC Holdings	2.78	9/11/21	3,000,000	3,003,675	0.055%
HSBC USA	2.35	3/5/20	7,720,000	7,732,414	0.142%
HSBC USA	2.75	8/7/20	5,000,000	5,028,745	0.092%
Humana	2.63	10/1/19	5,090,000	5,090,051	0.093%
Humana	3.85	10/1/24	495,000	519,159	0.010%
Humana	3.15	12/1/22	2,548,000	2,602,303	0.048%
Humana	2.9	12/15/22	1,360,000	1,378,337	0.025%
Hyundai Auto Receivables Trust 2017	2.38	4/17/23	2,830,000	2,840,356	0.052%
Hyundai Auto Receivables Trust 2019	2.94	5/15/25	5,280,000	5,386,988	0.099%
Hyundai Capital America	2.45	6/15/21	5,395,000	5,379,160	0.099%
Hyundai Capital America	3	6/20/22	7,780,000	7,834,725	0.144%
Imperial Brands Finance	2.95	7/21/20	16,517,000	16,559,944	0.304%
Imperial Brands Finance	3.75	7/21/22	6,875,000	7,072,216	0.130%
Ing Groep	3.25	3/29/22	6,030,000	6,105,055	0.112%
International Business Machines	2.88	11/9/22	1,020,000	1,045,017	0.019%
International Business Machines	2.5	1/27/22	3,715,000	3,757,277	0.069%
International Business Machines	2.85	5/13/22	6,190,000	6,326,465	0.116%
International Flavors & Fragrances	3.4	9/25/20	3,525,000	3,565,499	0.065%
Interpublic Group of	3.5	10/1/20	2,505,000	2,534,005	0.046%
InTown Hotel Portfolio Trust 2018-STAY	2.73	1/15/33	1,865,000	1,862,069	0.034%
InTown Hotel Portfolio Trust 2018-STAY	3.28	1/15/33	1,495,000	1,494,052	0.027%
INVISTA Finance	4.25	10/15/19	16,065,000	16,071,458	0.295%
Jabil	5.63	12/15/20	4,068,000	4,208,065	0.077%
JD.com	3.13	4/29/21	17,700,000	17,787,573	0.326%
JPMorgan Chase	4.25	10/15/20	2,872,000	2,936,801	0.054%
JPMorgan Chase	2.65	3/9/21	12,365,000	12,376,129	0.227%
JPMorgan Chase Bank NA	2.6	2/1/21	2,280,000	2,282,663	0.042%
JP Morgan Chase Commercial Mortgage Securities	3.4	9/15/29	12,870,000	12,870,000	0.236%
JP Morgan Chase Commercial Mortgage Securities	3.65	9/15/29	3,975,000	3,975,000	0.073%
Kansas City Southern	2.35	5/15/20	19,244,000	19,241,633	0.353%
Keurig Dr Pepper	3.55	5/25/21	7,905,000	8,073,131	0.148%
Keysight Technologies	3.3	10/30/19	29,350,000	29,361,623	0.539%
Kinder Morgan Inc/DE	3.05	12/1/19	3,054,000	3,056,000	0.056%

KKR CLO 13	3.12	1/16/28	12,130,000	12,058,334	0.221%
Kubota Credit Owner Trust 2016-1	1.5	7/15/20	96,038	96,006	0.002%
Lincoln National	4	9/1/23	2,025,000	2,142,043	0.039%
Lloyds Bank	2.7	8/17/20	5,975,000	6,017,172	0.110%
Lyondellbasell Industries	6	11/15/21	5,369,000	5,719,037	0.105%
Madison Park Funding XVIII	3.47	10/21/30	10,775,000	10,772,306	0.198%
Magnetite XVI	3.1	1/18/28	15,995,000	15,798,673	0.290%
Marathon Oil	2.8	11/1/22	10,970,000	11,038,694	0.203%
Marathon Oil	2.7	6/1/20	10,005,000	10,050,573	0.184%
Marsh & McLennan	3.5	12/29/20	6,340,000	6,440,838	0.118%
Marsh & McLennan	3.88	3/15/24	5,950,000	6,332,371	0.116%
Martin Marietta Materials	2.66	12/20/19	4,725,000	4,728,501	0.087%
Martin Marietta Materials	2.8	5/22/20	2,645,000	2,648,439	0.049%
McDonald s	3.35	4/1/23	5,285,000	5,504,655	0.101%
McKesson	3.65	11/30/20	11,510,000	11,687,945	0.214%
Medco Health Solutions	4.13	9/15/20	6,607,000	6,728,820	0.123%
METLIFE SECURITIZATION TRUST	3	4/25/55	3,740,426	3,781,463	0.069%
Microchip Technology	3.92	6/1/21	10,425,000	10,648,001	0.195%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	1,145,231	1,146,975	0.021%
Mississippi Power	2.75	3/27/20	3,855,000	3,850,251	0.071%
Mitsubishi Ufj Financial	3.07	2/22/22	7,060,000	7,103,504	0.130%
Mitsubishi Ufj Financial	3.22	3/7/22	8,685,000	8,876,539	0.163%
Mitsubishi Ufj Financial	2.92	7/26/21	3,496,000	3,504,579	0.064%
Mitsubishi Ufj Financial	3.13	7/26/23	5,645,000	5,666,287	0.104%
Molson Coors Brewing	2.25	3/15/20	5,090,000	5,084,701	0.093%
Morgan Stanley	5.5	1/26/20	860,000	868,997	0.016%
Morgan Stanley	2.73	2/10/21	9,510,000	9,517,855	0.175%
Morgan Stanley	2.75	5/19/22	8,005,000	8,116,253	0.149%
Morgan Stanley	5.5	7/24/20	4,260,000	4,376,021	0.080%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.11	10/15/47	3,065,000	3,297,906	0.061%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	1.71	5/15/48	1,885,783	1,879,359	0.034%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	1.39	9/15/49	1,461,426	1,450,654	0.027%
Morgan Stanley Capital I Trust 2015-MS1	1.64	5/15/48	1,420,847	1,416,225	0.026%
Mplx	3	9/9/21	2,000,000	2,007,500	0.037%
Mplx	3.2	9/9/22	6,195,000	6,202,744	0.114%
MVW Owner Trust 2013-1	2.15	4/22/30	365,740	365,063	0.007%
MVW Owner Trust 2014-1	2.25	9/22/31	1,494,504	1,491,955	0.027%
MVW Owner Trust 2017-1	2.42	12/20/34	1,040,080	1,041,612	0.019%
MVW Owner Trust 2017-1	2.75	12/20/34	370,575	370,214	0.007%
MVW Owner Trust 2017-1	2.99	12/20/34	931,378	926,783	0.017%
Navient Private Education Refi Loan Trust 2018	2.53	2/18/42	3,193,358	3,195,650	0.059%
Navient Private Education Refi Loan Trust 2019	2.82	2/15/68	11,441,110	11,544,114	0.212%
Navient Private Education Refi Loan Trust 2019-E	2.39	5/15/68	9,695,789	9,717,555	0.178%
Navient Student Loan Trust 2019-2	2.29	2/27/68	6,173,678	6,173,681	0.113%
Nelnet Student Loan Trust 2005-4	2.34	3/22/32	5,975,524	5,769,416	0.106%
Neuberger Berman CLO XIX	3.1	7/15/27	13,010,000	12,990,975	0.238%
Neuberger Berman CLO XVI-S	3.15	1/15/28	7,275,000	7,262,228	0.133%
New Orleans Hotel Trust 2019-HNLA	3.32	4/15/32	13,305,000	13,300,859	0.244%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	9,945,898	10,088,325	0.185%
New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	9,249,893	9,269,128	0.170%
New Residential Mortgage Loan Trust 2019-NQM3	3.09	7/25/49	3,650,139	3,657,663	0.067%
New York Life Global Funding	2.56	8/6/21	10,540,000	10,525,012	0.193%
NextEra Energy Capital Holdings	2.69	8/28/21	10,945,000	10,931,450	0.201%
Nissan Motor Acceptance	2.15	7/13/20	2,490,000	2,487,415	0.046%
Nissan Motor Acceptance	3.65	9/21/21	2,395,000	2,446,140	0.045%
Nissan Motor Acceptance	2.15	9/28/20	13,270,000	13,280,231	0.244%
Northrop Grumman	2.08	10/15/20	12,975,000	12,974,624	0.238%
Northrop Grumman	2.55	10/15/22	5,765,000	5,842,758	0.107%
NRG Energy	3.75	6/15/24	4,470,000	4,594,919	0.084%
NXP BV / NXP Funding	4.13	6/1/21	4,980,000	5,104,500	0.094%
NXP BV / NXP Funding	4.63	6/1/23	5,315,000	5,653,831	0.104%
OBX 2019-EXP2 Trust	3.22	7/25/59	2,564,839	2,566,822	0.047%
Occidental Petroleum	2.6	8/13/21	7,150,000	7,196,589	0.132%
Occidental Petroleum	2.7	8/15/22	6,775,000	6,833,001	0.125%
OCP CLO 2014-7	3.4	7/20/29	21,700,000	21,542,060	0.395%
OCP CLO 2015-10	3.09	10/26/27	11,020,000	10,989,310	0.202%
Octagon Investment Partners XXIII	3.15	7/15/27	5,090,000	5,071,943	0.093%
Omnicom Group Inc / Omnicom Capital	4.45	8/15/20	5,229,000	5,327,347	0.098%
O Reilly Automotive	3.8	9/1/22	3,280,000	3,405,844	0.062%
OZLM VIII	3.47	10/17/29	8,565,000	8,542,872	0.157%
PACCAR Financial	3.1	5/10/21	10,660,000	10,841,017	0.199%
Packaging Corp of America	2.45	12/15/20	4,385,000	4,379,102	0.080%

Panasonic	2.54	7/19/22	5,560,000	5,597,296	0.103%
Park Aerospace Holdings	4.5	3/15/23	3,075,000	3,186,469	0.058%
Park Aerospace Holdings	5.25	8/15/22	6,200,000	6,533,250	0.120%
Penske Truck Leasing Co Lp / PTL Finance	3.05	1/9/20	7,993,000	8,004,582	0.147%
Penske Truck Leasing Co Lp / PTL Finance	3.3	4/1/21	1,580,000	1,602,022	0.029%
Penske Truck Leasing Co Lp / PTL Finance	3.2	7/15/20	11,323,000	11,375,131	0.209%
Penske Truck Leasing Co Lp / PTL Finance	3.65	7/29/21	3,145,000	3,216,055	0.059%
Pernod Ricard	4.45	1/15/22	8,946,000	9,384,014	0.172%
Perrigo Finance Unlimited	3.5	12/15/21	1,503,000	1,515,092	0.028%
Perrigo Finance Unlimited	3.5	3/15/21	1,163,000	1,165,968	0.021%
Phillips 66	2.73	2/26/21	5,230,000	5,230,335	0.096%
Plains All American Pipeline LP / PAA Finance	5.75	1/15/20	7,164,000	7,235,275	0.133%
Plains All American Pipeline LP / PAA Finance	2.6	12/15/19	4,910,000	4,910,584	0.090%
Plains All American Pipeline LP / PAA Finance	5	2/1/21	3,554,000	3,645,985	0.067%
Planet Fitness Master Issuer	4.26	9/5/48	10,271,250	10,501,018	0.193%
PNC Bank NA	2.45	11/5/20	6,965,000	6,987,713	0.128%
PNM Resources	3.25	3/9/21	7,620,000	7,706,380	0.141%
Principal Life Global Funding II	2.2	4/8/20	11,630,000	11,634,524	0.213%
QVC	4.38	3/15/23	2,795,000	2,888,076	0.053%
Regions Bank/Birmingham AL	2.7	4/1/21	10,315,000	10,308,120	0.189%
Regions Bank/Birmingham AL	2.68	8/13/21	4,050,000	4,047,412	0.074%
Reinsurance Group of America	6.45	11/15/19	8,675,000	8,718,262	0.160%
Reinsurance Group of America	5	6/1/21	910,000	950,414	0.017%
RELX Capital	3.5	3/16/23	4,470,000	4,628,225	0.085%
Republic Services	2.5	8/15/24	6,285,000	6,354,210	0.117%
RETL 2019-RVP	3.18	3/15/36	6,746,594	6,750,783	0.124%
Reynolds American	3.25	6/12/20	2,201,000	2,215,348	0.041%
Roper Technologies	3.13	11/15/22	11,005,000	11,288,819	0.207%
Roper Technologies	3	12/15/20	4,195,000	4,235,750	0.078%
Roper Technologies	3.65	9/15/23	2,210,000	2,320,573	0.043%
Roper Technologies	2.35	9/15/24	2,640,000	2,644,137	0.049%
Royal Bank Of Scotland	6.4	10/21/19	2,216,000	2,220,587	0.041%
Royal Caribbean Cruises	2.65	11/28/20	1,980,000	1,984,952	0.036%
Sabine Pass Liquefaction	5.63	2/1/21	20,505,000	21,181,665	0.389%
San Diego Gas & Electric	1.91	2/1/22	2,033,958	1,995,994	0.037%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	6,060,000	6,064,301	0.111%
Santander Drive Auto Receivables Trust 2015-3	3.49	5/17/21	5,979,622	5,986,339	0.110%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	5,260,000	5,274,240	0.097%
Santander Drive Auto Receivables Trust 2015-4	3.53	8/16/21	3,652,945	3,665,136	0.067%
Santander Drive Auto Receivables Trust 2015-5	3.65	12/15/21	5,184,484	5,201,380	0.095%
Santander Drive Auto Receivables Trust 2016-1	4.02	4/15/22	5,085,000	5,139,280	0.094%
Santander Drive Auto Receivables Trust 2016-3	2.46	3/15/22	6,979,114	6,980,985	0.128%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	856,624	857,454	0.016%
Santander Drive Auto Receivables Trust 2017-3	2.19	3/15/22	5,693,195	5,693,043	0.104%
Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	1,975,000	1,985,585	0.036%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	2,490,000	2,515,881	0.046%
Santander Drive Auto Receivables Trust 2018-2	3.03	9/15/22	3,950,000	3,958,775	0.073%
Santander Drive Auto Receivables Trust 2018-4	3.27	1/17/23	5,615,000	5,648,837	0.104%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	6,725,000	6,773,901	0.124%
Santander Drive Auto Receivables Trust 2019-1	3.21	9/15/23	3,090,000	3,125,775	0.057%
Santander Drive Auto Receivables Trust 2019-3	2.28	9/15/23	8,005,000	8,018,589	0.147%
Santander Retail Auto Lease Trust 2017	2.96	11/21/22	2,540,000	2,552,045	0.047%
Santander Retail Auto Lease Trust 2018	3.49	5/20/22	7,295,000	7,368,205	0.135%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	6,050,000	6,142,054	0.113%
Santander Retail Auto Lease Trust 2019	2.77	8/21/23	4,715,000	4,741,724	0.087%
Santander UK	2.13	11/3/20	4,985,000	4,982,832	0.091%
Santander UK Group Holdings	2.88	10/16/20	5,820,000	5,849,525	0.107%
Saudi Arabian Oil	2.75	4/16/22	13,480,000	13,599,216	0.250%
SBA Tower Trust	2.84	1/15/25	5,835,000	5,842,765	0.107%
SBA Tower Trust	3.45	3/15/23	6,515,000	6,698,953	0.123%
SBA Tower Trust	3.17	4/15/22	6,880,000	6,974,909	0.128%
Schlumberger Holdings	3.75	5/1/24	5,095,000	5,351,971	0.098%
Sempra Energy	2.88	10/1/22	4,570,000	4,628,729	0.085%
Sempra Energy	1.63	10/7/19	5,477,000	5,476,354	0.100%
Sempra Energy	2.8	1/15/21	7,910,000	7,880,646	0.145%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	6,926,826	7,057,657	0.129%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	11,500,922	11,712,388	0.215%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	2,745,857	2,834,985	0.052%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	4,565,650	4,688,111	0.086%
Sequoia Mortgage Trust 2018-CH4	4.5	10/25/48	2,960,813	3,056,196	0.056%
Service Properties Trust	4.35	10/1/24	8,855,000	8,963,553	0.164%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	915,000	932,572	0.017%

Sierra Timeshare 2015-1 Receivables Funding	2.4	3/22/32	1,136,055	1,135,687	0.021%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	1,475,083	1,473,250	0.027%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	1,644,899	1,643,848	0.030%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	1,366,364	1,374,825	0.025%
Sierra Timeshare 2016-2 Receivables Funding	2.33	7/20/33	888,582	886,360	0.016%
Sierra Timeshare 2016-3 Receivables Funding	2.43	10/20/33	2,827,389	2,822,502	0.052%
Sierra Timeshare 2019-1 Receivables Funding	3.2	1/20/36	3,382,506	3,427,888	0.063%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	11,672,807	11,728,117	0.215%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	761,845	768,722	0.014%
SLIde 2018-FUN	3.88	6/15/31	6,802,349	6,836,331	0.125%
SLM Student Loan Trust 2007-7	2.61	1/25/22	8,528,633	8,311,944	0.153%
SLM Student Loan Trust 2008-1	2.93	1/25/22	14,095,985	13,882,235	0.255%
SLM Student Loan Trust 2008-5	3.98	7/25/23	2,193,390	2,214,432	0.041%
SLM Student Loan Trust 2008-9	3.78	4/25/23	1,599,380	1,608,817	0.030%
SLM Student Loan Trust 2010-1	2.42	3/25/25	7,951,974	7,713,845	0.142%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	2,800,000	2,906,921	0.053%
SMBC Aviation Capital Finance DAC	2.65	7/15/21	540,000	540,854	0.010%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	1,631,000	1,717,916	0.032%
Smb Private Education Loan Trust 2014	3.53	4/15/32	12,170,000	12,320,885	0.226%
Smb Private Education Loan Trust 2015	3.03	6/15/27	2,516,794	2,525,322	0.046%
Smb Private Education Loan Trust 2016	2.43	2/17/32	7,684,044	7,709,876	0.141%
Smb Private Education Loan Trust 2016	3.13	9/15/34	11,665,395	11,760,642	0.216%
Smb Private Education Loan Trust 2018	2.75	1/15/37	16,135,000	16,056,135	0.295%
Southern	2.35	7/1/21	2,695,000	2,701,829	0.050%
Southern Copper	5.38	4/16/20	5,768,000	5,847,889	0.107%
Southwest Airlines	2.75	11/6/19	8,015,000	8,016,403	0.147%
STACR Trust 2018-DNA2	2.82	12/25/30	13,203,066	13,215,191	0.242%
STACR Trust 2018-DNA3	2.77	9/25/48	5,077,722	5,082,047	0.093%
STACR Trust 2018-HRP2	2.87	2/25/47	1,288,672	1,288,845	0.024%
STACR Trust 2018-HRP2	3.27	2/25/47	5,840,000	5,856,590	0.107%
Standard Chartered	3.43	1/20/23	7,600,000	7,619,935	0.140%
Standard Chartered	2.74	9/10/22	6,285,000	6,297,482	0.116%
Starbucks	2.7	6/15/22	3,505,000	3,564,305	0.065%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	7,759,819	7,775,830	0.143%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	5,244,930	5,255,634	0.096%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	4,681,091	4,734,624	0.087%
State Grid Overseas Investment 2016	2.25	5/4/20	18,240,000	18,233,566	0.335%
Sumitomo Mitsui Banking	2.51	1/17/20	10,345,000	10,354,269	0.190%
SunTrust Bank/Atlanta GA	2.59	1/29/21	11,460,000	11,471,059	0.210%
SunTrust Bank/Atlanta GA	2.8	5/17/22	8,110,000	8,256,823	0.151%
Svenska Handelsbanken	3.35	5/24/21	9,315,000	9,493,317	0.174%
Swedbank	2.65	3/10/21	9,758,000	9,785,654	0.180%
Swedbank	2.2	3/4/20	15,000,000	14,978,130	0.275%
Symphony CLO XVII	3.18	4/15/28	10,095,000	10,047,120	0.184%
Synchrony Bank	3	6/15/22	3,013,000	3,051,151	0.056%
Synchrony Card Funding	2.34	6/15/25	13,765,000	13,878,366	0.255%
Synchrony Credit Card Master Note Trust	2.64	3/15/23	5,075,000	5,076,004	0.093%
Synchrony Credit Card Master Note Trust	3.36	3/15/24	12,480,685	12,577,563	0.231%
Synchrony Credit Card Master Note Trust	2.95	5/15/24	8,841,763	8,836,232	0.162%
Synchrony Credit Card Master Note Trust	2.62	9/15/23	3,660,000	3,665,471	0.067%
Synchrony Financial	2.7	2/3/20	27,071,000	27,095,959	0.497%
Synchrony Financial	2.85	7/25/22	12,775,000	12,882,067	0.236%
Syngenta Finance	3.93	4/23/21	4,410,000	4,488,339	0.082%
Syngenta Finance	3.7	4/24/20	7,690,000	7,724,843	0.142%
Takeda Pharmaceutical	4	11/26/21	12,285,000	12,715,724	0.233%
Telefonica Emisiones	5.13	4/27/20	6,840,000	6,942,532	0.127%
Tencent Holdings	2.88	2/11/20	12,145,000	12,165,463	0.223%
Teva Pharmaceutical Finance Netherlands III BV	2.2	7/21/21	640,000	585,600	0.011%
Toronto-Dominion Bank	2.52	1/25/21	12,240,000	12,239,816	0.225%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	3,421,160	3,419,373	0.063%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	3,507,210	3,519,438	0.065%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	1,737,025	1,739,776	0.032%
Towd Point Mortgage Trust 2016-1	3	2/25/55	2,463,626	2,459,587	0.045%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	1,680,070	1,686,672	0.031%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	1,291,471	1,286,226	0.024%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	5,817,411	5,870,405	0.108%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	3,495,981	3,522,493	0.065%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	7,623,513	7,644,795	0.140%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	3,946,174	3,976,611	0.073%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	14,294,802	14,430,617	0.265%
Towd Point Mortgage Trust 2018-1	3	1/25/58	3,147,832	3,187,347	0.058%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	18,996,566	19,343,418	0.355%

Towd Point Mortgage Trust 2018-5	3.25	7/25/58	14,065,666	14,265,314	0.262%
Trinity Acquisition	3.5	9/15/21	5,535,000	5,632,837	0.103%
TRP Government Reserve	2		70,646,354	70,646,354	1.296%
Tyson Foods	2.25	8/23/21	4,705,000	4,706,811	0.086%
Ubs Group Funding Switzerland	3	4/15/21	14,810,000	14,981,692	0.275%
Ubs Group Funding Switzerland	3.37	5/23/23	7,020,000	7,098,800	0.130%
Union Pacific	3.2	6/8/21	10,145,000	10,320,691	0.189%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	2,985,000	2,990,756	0.055%
United Technologies	2.82	8/16/21	6,425,000	6,425,598	0.118%
USAA Auto Owner T Trust 2017-1	2.2	10/15/24	3,149,500	3,150,666	0.058%
US Bank NA/Cincinnati OH	2.59	4/26/21	12,770,000	12,790,458	0.235%
U.S. Treasury Notes	2.88	10/15/21	56,135,000	57,503,291	1.055%
U.S. Treasury Notes	2.88	11/30/23	13,315,000	14,014,038	0.257%
U.S. Treasury Notes	2.5	1/15/22	103,845,000	105,856,997	1.942%
U.S. Treasury Notes	2.63	12/15/21	79,020,000	80,760,909	1.482%
U.S. Treasury Notes	2.5	2/15/22	40,595,000	41,413,243	0.760%
U.S. Treasury Notes	2.38	3/15/22	76,235,000	77,688,230	1.425%
U.S. Treasury Notes	2.25	4/15/22	53,630,000	54,467,969	0.999%
U.S. Treasury Notes	2.13	5/15/22	72,125,000	73,071,641	1.341%
U.S. Treasury Notes	1.75	6/15/22	60,580,000	60,854,503	1.117%
U.S. Treasury Notes	1.75	7/15/22	67,395,000	67,668,792	1.242%
U.S. Treasury Notes	1.5	9/15/22	75,135,000	75,005,862	1.376%
Vale Overseas	4.38	1/11/22	12,625,000	13,098,438	0.240%
Ventas Realty	3.1	1/15/23	1,455,000	1,491,344	0.027%
Verizon Owner Trust 2016-2	2.36	5/20/21	5,280,000	5,279,329	0.097%
Verizon Owner Trust 2017-1	2.65	9/20/21	2,670,000	2,677,508	0.049%
Verizon Owner Trust 2017-3	2.53	4/20/22	7,520,000	7,548,533	0.139%
Verizon Owner Trust 2018-1	3.2	9/20/22	10,190,000	10,352,944	0.190%
Verus Securitization Trust 2018-1	2.93	2/25/48	1,332,600	1,332,554	0.024%
Verus Securitization Trust 2018-2	3.68	6/1/58	7,268,429	7,306,476	0.134%
Verus Securitization Trust 2018-2	3.78	6/1/58	1,934,961	1,945,046	0.036%
Verus Securitization Trust 2018-2	3.83	6/1/58	1,213,972	1,220,286	0.022%
Verus Securitization Trust 2018-3	4.11	10/25/58	7,578,866	7,662,302	0.141%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	2,566,460	2,573,695	0.047%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	1,135,217	1,139,696	0.021%
Verus Securitization Trust 2019-1	3.84	2/25/59	9,669,234	9,775,751	0.179%
Verus Securitization Trust 2019-2	3.21	4/25/59	7,308,772	7,348,824	0.135%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	3,919,918	3,952,304	0.073%
Verus Securitization Trust 2019-INV1	4.03	12/25/59	1,795,000	1,816,652	0.033%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	12,131,343	12,163,791	0.223%
Vistra Operations	3.55	7/15/24	6,610,000	6,667,838	0.122%
Vodafone	3.75	1/16/24	5,530,000	5,820,264	0.107%
Volkswagen Group of America Finance	3.88	11/13/20	8,190,000	8,319,992	0.153%
Volkswagen Group of America Finance	2.5	9/24/21	2,030,000	2,034,978	0.037%
Volkswagen Group of America Finance	2.7	9/26/22	4,755,000	4,776,378	0.088%
Volvo Financial Equipment LLC Series 2018-1	2.91	1/17/23	3,360,000	3,391,029	0.062%
Volvo Financial Equipment Master Owner Trust	2.53	11/15/22	1,890,000	1,893,583	0.035%
Vulcan Materials	2.78	3/1/21	12,040,000	12,040,987	0.221%
Vulcan Materials	2.72	6/15/20	6,350,000	6,349,505	0.117%
WEA Finance LLC / Westfield UK & Europe Finance	3.25	10/5/20	2,515,000	2,537,218	0.047%
Weibo	3.5	7/5/24	2,830,000	2,877,374	0.053%
Wells Fargo	2.55	12/7/20	715,000	718,941	0.013%
Wells Fargo Bank NA	3.33	7/23/21	16,650,000	16,799,917	0.308%
Wells Fargo Bank NA	2.08	9/9/22	8,065,000	8,040,499	0.148%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	13,410,000	13,400,032	0.246%
Wells Fargo Commercial Mortgage Trust 2015-SG1	1.57	9/15/48	47	47	0.000%
Wells Fargo Commercial Mortgage Trust 2016-LC24	1.44	10/15/49	203,115	202,794	0.004%
WFRBS Commercial Mortgage Trust 2012-C6	4.7	4/15/45	6,351,000	6,668,364	0.122%
Williams	5.25	3/15/20	21,613,000	21,802,568	0.400%
Williams	3.35	8/15/22	1,605,000	1,639,400	0.030%
World Omni Automobile Lease Securitization Trust 2018	3.06	5/15/23	2,135,000	2,153,042	0.040%
Xerox	5.63	12/15/19	8,905,000	8,960,808	0.164%

Total Investments in Securities					5,472,329,554
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Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S32 REC 50 10/16/2019	50.00	10/16/2019	(138,000,000)	(46,179)	(0.001%)

Total Options					(46,179)
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<b>Futures Contracts</b>	<b>Contracts</b>	<b>Expiration</b>	<b>Contract Value</b>	<b>Unrealized G/L</b>	<b>% of Net Assets</b>
FVZ9 5YR US NOTE FUT DEC 19	(80)	12/31/2019	(9,531,875)	(20,114)	(0.175%)
TUZ9 2YR US NOTE FUT DEC 19	7,120	12/31/2019	1,534,360,000	(3,667,285)	28.153%
TYZ9 UST 10YR FUT DEC 19	(673)	12/19/2019	(87,700,313)	871,858	(1.609%)

Total Futures Contracts (2,815,541)

NET ASSETS 5,450,145,294

**NET ASSET VALUE PER SHARE**

Short-Term Bond Fund Shares 4.73

(\$4,588,429,638 / 969,790,162 Shares Outstanding)

Short-Term Bond Fund - Advisor Class Shares 4.73

(\$25,304,704 / 5,344,489 Shares Outstanding)

Short-Term Bond Fund - I Class Shares 4.73

(\$836,410,953 / 176,662,773 Shares Outstanding)

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

**Important Information**

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