

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Abbott Laboratories	3.4	11/30/23	784,000	824,028	0.069%
Abbott Laboratories	4.75	11/30/36	1,500,000	1,834,697	0.153%
AbbVie	3.6	5/14/25	880,000	914,267	0.076%
AbbVie	3.2	5/14/26	225,000	228,884	0.019%
AbbVie	4.5	5/14/35	1,215,000	1,310,657	0.110%
AbbVie	4.45	5/14/46	1,280,000	1,326,351	0.111%
Abn Amro Bank	4.75	7/28/25	390,000	419,809	0.035%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	825,000	887,906	0.074%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/23/23	485,000	493,488	0.041%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	335,000	342,956	0.029%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.13	7/3/23	1,915,000	2,005,963	0.168%
Agilent Technologies	3.88	7/15/23	920,000	965,879	0.081%
Aia	3.2	3/11/25	510,000	525,638	0.044%
Aia	3.6	4/9/29	1,825,000	1,947,629	0.163%
Aia	2.68	9/20/21	1,490,000	1,489,952	0.125%
AIG Global Funding	3.35	6/25/21	1,210,000	1,231,246	0.103%
Air Lease	3.5	1/15/22	575,000	589,897	0.049%
Air Lease	2.5	3/1/21	760,000	762,052	0.064%
Air Lease	3.63	4/1/27	830,000	854,442	0.071%
Alexandria Real Estate Equities	4	1/15/24	350,000	373,531	0.031%
Alexandria Real Estate Equities	4	2/1/50	1,975,000	2,140,258	0.179%
Alfa SAB de CV	5.25	3/25/24	200,000	216,350	0.018%
Alibaba Group Holding	4	12/6/37	2,215,000	2,419,360	0.202%
Allegro CLO III	3.12	7/25/27	1,530,000	1,526,864	0.128%
Allstate	6.13	12/15/32	150,000	195,482	0.016%
Altria	3.49	2/14/22	1,080,000	1,106,667	0.093%
Altria	4.75	5/5/21	1,000,000	1,039,319	0.087%
Amazon.com	5.2	12/3/25	1,053,000	1,233,701	0.103%
Amazon.com	2.8	8/22/24	585,000	607,674	0.051%
Amazon.com	3.88	8/22/37	915,000	1,051,005	0.088%
America Movil SAB de CV	6.38	3/1/35	300,000	409,580	0.034%
America Movil SAB de CV	3.63	4/22/29	1,475,000	1,571,642	0.131%
American Airlines 2014-1 Class A Pass Through Trust	3.7	10/1/26	657,930	691,442	0.058%
American Airlines 2016-1 Class B Pass Through Trust	5.25	1/15/24	902,181	953,406	0.080%
American Campus Communities Operating Partnership	3.63	11/15/27	1,791,000	1,882,547	0.157%
American Campus Communities Operating Partnership	4.13	7/1/24	540,000	576,644	0.048%
American Electric Power	3.65	12/1/21	205,000	211,402	0.018%
American Express	2.2	10/30/20	1,805,000	1,805,215	0.151%
American Express	3.7	11/5/21	1,755,000	1,812,910	0.152%
American International	3.88	1/15/35	425,000	446,450	0.037%
American Municipal Power	6.45	2/15/44	2,005,000	2,914,448	0.244%
AmeriCredit Automobile Receivables Trust 2017-1	1.87	8/18/21	50,613	50,589	0.004%
Amgen	5.75	3/15/40	900,000	1,170,155	0.098%
Analog devices	2.85	3/12/20	895,000	897,258	0.075%
Anthem	2.5	11/21/20	390,000	390,530	0.033%
Anthem	4.65	1/15/43	460,000	506,392	0.042%
Anthem	4.55	3/1/48	1,135,000	1,248,822	0.104%
ANZ New Zealand Int l Ltd/London	2.75	1/22/21	1,120,000	1,127,321	0.094%
Aon	3.88	12/15/25	405,000	435,690	0.036%
Aon	2.8	3/15/21	965,000	972,296	0.081%
Apple	3.2	5/11/27	4,085,000	4,331,595	0.362%
Aptiv	4.15	3/15/24	365,000	385,781	0.032%
APT Pipelines	4.25	7/15/27	375,000	401,615	0.034%
Arbys Funding 2015-1A	4.97	10/30/45	1,443,750	1,485,402	0.124%
ArcelorMittal	4.55	3/11/26	1,055,000	1,102,475	0.092%
Ascentium Equipment Receivables 2018-1 Trust	3.21	9/11/23	1,465,000	1,480,760	0.124%
Ashford Hospitality Trust 2018-ASHF	2.93	4/15/35	1,470,303	1,467,995	0.123%
Atrium Hotel Portfolio Trust 2017-ATRM	2.96	12/15/36	1,435,000	1,432,300	0.120%
AT&T	3	6/30/22	2,000,000	2,036,948	0.170%
Ausgrid Finance Pty	3.85	5/1/23	1,105,000	1,149,776	0.096%
Autoridad del Canal de Panama	4.95	7/29/35	295,000	340,138	0.028%
AutoZone	3.13	4/18/24	2,305,000	2,381,678	0.199%
AutoZone	3.13	4/21/26	445,000	457,350	0.038%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	2,170,000	2,187,926	0.183%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	1,090,000	1,119,565	0.094%

Avis Budget Rental Car Funding AESOP	3.55	9/22/25	1,170,000	1,213,251	0.101%
Avnet	4.63	4/15/26	1,440,000	1,547,842	0.129%
Avolon Holdings Funding	3.95	7/1/24	490,000	503,715	0.042%
AXA Equitable Holdings	3.9	4/20/23	480,000	501,198	0.042%
Baidu	3.88	9/29/23	1,555,000	1,620,154	0.135%
Banco Santander	3.13	2/23/23	600,000	610,238	0.051%
Banco Santander	3.85	4/12/23	1,400,000	1,455,852	0.122%
Bank of America	3.82	1/20/28	2,280,000	2,457,281	0.205%
Bank of America	4	1/22/25	650,000	690,115	0.058%
Bank of America	3.55	3/5/24	2,500,000	2,598,550	0.217%
Bank of America	3.5	4/19/26	600,000	635,935	0.053%
Bank of America	7.75	5/14/38	150,000	228,418	0.019%
Bank of America	2.76	6/25/22	1,600,000	1,605,550	0.134%
Bank of America	4.2	8/26/24	290,000	311,028	0.026%
Bank of America NA	6	10/15/36	300,000	409,901	0.034%
Bank of Montreal	3.1	4/13/21	2,765,000	2,810,924	0.235%
Bank of Nova Scotia	3.13	4/20/21	2,150,000	2,183,433	0.183%
Barclays	3.25	1/12/21	905,000	916,456	0.077%
Barclays Bank	2.65	1/11/21	895,000	897,465	0.075%
Barclays Dryrock Issuance Trust	2.2	12/15/22	135,000	135,010	0.011%
BAT Capital	2.76	8/15/22	1,215,000	1,225,295	0.102%
Bayer US Finance II	3.5	6/25/21	850,000	867,032	0.072%
BB&T	5.25	11/1/19	200,000	200,467	0.017%
Becton Dickinson And	3.7	6/6/27	1,089,000	1,150,881	0.096%
Berkshire Hathaway Energy	6.13	4/1/36	170,000	234,787	0.020%
Bermuda Government International Bond	4.14	1/3/23	660,000	694,657	0.058%
Bestfoods	6.63	4/15/28	5,000	6,557	0.001%
Biogen	3.63	9/15/22	530,000	551,136	0.046%
BMW US Capital	2.95	4/14/22	1,395,000	1,419,958	0.119%
BMW Vehicle Lease Trust 2017-2	2.07	10/20/20	269,889	269,869	0.023%
Boardwalk Pipelines	4.95	12/15/24	360,000	384,868	0.032%
Boardwalk Pipelines	4.45	7/15/27	230,000	236,649	0.020%
Booking Holdings	3.65	3/15/25	810,000	862,162	0.072%
Booking Holdings	3.6	6/1/26	665,000	710,313	0.059%
Boral Finance Pty	3	11/1/22	125,000	125,391	0.010%
Boston Properties	3.13	9/1/23	900,000	928,205	0.078%
Boston Scientific	3.75	3/1/26	2,350,000	2,512,644	0.210%
BP Capital Markets America	3.41	2/11/26	1,280,000	1,351,526	0.113%
Bpce	5.7	10/22/23	850,000	937,154	0.078%
Bpce	4.5	3/15/25	1,015,000	1,077,622	0.090%
Bpce	4	9/12/23	1,550,000	1,635,266	0.137%
Braskem Netherlands Finance BV	3.5	1/10/23	515,000	515,773	0.043%
Bristol-Myers Squibb	2.9	7/26/24	2,815,000	2,902,228	0.243%
Brixmor Operating Partnership	3.9	3/15/27	495,000	517,701	0.043%
Brixmor Operating Partnership	3.88	8/15/22	775,000	804,757	0.067%
Broadcom Corp / Broadcom Cayman Finance	3	1/15/22	2,695,000	2,721,486	0.228%
Burlington Northern Santa Fe	6.15	5/1/37	100,000	139,264	0.012%
Camden Property Trust	4.63	6/15/21	1,000,000	1,036,250	0.087%
Canadian National Railway	6.25	8/1/34	95,000	133,330	0.011%
Canadian Natural Resources	2.95	1/15/23	1,475,000	1,495,053	0.125%
Cantor Commercial Real Estate Lending 2019-CF1	4.41	5/15/52	745,000	789,218	0.066%
Capital One Financial	3.9	1/29/24	810,000	854,889	0.071%
Capital One Financial	3.45	4/30/21	1,800,000	1,831,995	0.153%
Capital One NA	2.35	1/31/20	1,000,000	1,000,231	0.084%
Cardinal Health	3.41	6/15/27	1,390,000	1,375,176	0.115%
Cardinal Health	3.75	9/15/25	895,000	926,468	0.077%
CarMax Auto Owner Trust 2017-4	2.11	10/17/22	285,000	285,187	0.024%
CarMax Auto Owner Trust 2018-2	2.98	1/17/23	775,000	784,355	0.066%
Carpenter Technology	5.2	7/15/21	1,125,000	1,157,031	0.097%
Caterpillar Financial Services	3.15	9/7/21	3,180,000	3,246,007	0.271%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	410,000	430,882	0.036%
CD 2016-CD2 Mortgage Trust	3.53	11/10/49	910,000	980,510	0.082%
Celgene	3.55	8/15/22	905,000	940,140	0.079%
Celulosa Arauco Y Constitucion	3.88	11/2/27	570,000	584,256	0.049%
CenterPoint Energy	3.6	11/1/21	850,000	868,867	0.073%
CenterPoint Energy Houston Electric	6.95	3/15/33	100,000	144,662	0.012%
CGGS Commercial Mortgage Trust 2018-WSS	2.93	2/15/37	1,850,000	1,841,898	0.154%
Charter Communications Operating	4.05	4/30/25	1,267,425	1,274,396	0.107%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	1,200,000	1,316,344	0.110%
Chicago O Hare International Airport	6.4	1/1/40	1,350,000	1,999,701	0.167%
Chubb INA Holdings	3.35	5/15/24	550,000	579,059	0.048%
CIFC Funding 2015-V	3.14	10/25/27	1,525,000	1,520,272	0.127%

Cigna	3.75	7/15/23	2,755,000	2,884,292	0.241%
Citibank NA	2.13	10/20/20	1,100,000	1,101,056	0.092%
Citibank NA	3.4	7/23/21	1,250,000	1,280,288	0.107%
Citigroup	3.89	1/10/28	2,000,000	2,141,208	0.179%
Citigroup	5.88	1/30/42	450,000	613,078	0.051%
Citigroup	4.08	4/23/29	1,900,000	2,073,808	0.173%
Citigroup Commercial Mortgage Trust 2014-GC21	4.03	5/10/47	890,000	946,881	0.079%
Citigroup Commercial Mortgage Trust 2015-GC33	3.78	9/10/58	440,000	475,661	0.040%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	1,450,000	1,581,477	0.132%
Citizens Bank NA/Providence RI	2.55	5/13/21	440,000	442,347	0.037%
Citizens Financial	4.3	12/3/25	560,000	598,856	0.050%
Citizens Financial	2.38	7/28/21	155,000	155,387	0.013%
City of Los Angeles department of Airports	7.05	5/15/40	700,000	1,090,187	0.091%
CMS Energy	4.88	3/1/44	600,000	725,084	0.061%
Cnh Equipment Trust 2017	2.08	2/15/23	560,000	560,192	0.047%
CNOOC Finance 2013	3	5/9/23	870,000	884,173	0.074%
Colombia Government International Bond	4	2/26/24	260,000	274,365	0.023%
COLT 2018-1 Mortgage Loan Trust	2.93	2/25/48	204,551	204,435	0.017%
Columbia Pipeline	3.3	6/1/20	640,000	643,200	0.054%
Comcast	3.95	10/15/25	800,000	869,820	0.073%
Comcast	3.9	3/1/38	590,000	648,649	0.054%
Comcast	3.13	7/15/22	1,000,000	1,032,887	0.086%
Comcast	3.2	7/15/36	80,000	81,848	0.007%
COMM 2014-LC15 Mortgage Trust	4.6	4/10/47	765,000	819,750	0.069%
COMM 2015-LC21 Mortgage Trust	3.71	7/10/48	1,800,000	1,931,207	0.161%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	1,195,000	1,244,997	0.104%
CommonSpirit Health	2.76	10/1/24	855,000	862,714	0.072%
Commonwealth Bank of Australia	5	10/15/19	425,000	425,471	0.036%
Commonwealth Bank of Australia	4.5	12/9/25	800,000	857,190	0.072%
Concho Resources	3.75	10/1/27	360,000	373,950	0.031%
Connecticut Avenue Securities Trust 2019-R03	2.77	9/25/31	1,018,187	1,018,519	0.085%
Conocophillips	4.95	3/15/26	1,900,000	2,190,126	0.183%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	91,101	93,367	0.008%
Cooperatieve Rabobank UA/NY	3.13	4/26/21	1,415,000	1,438,372	0.120%
Credit Agricole SA/London	3.75	4/24/23	1,395,000	1,453,770	0.122%
Credit Suisse	3	12/14/23	745,000	753,192	0.063%
Credit Suisse	2.59	9/11/25	1,400,000	1,386,339	0.116%
CRH America Finance	3.95	4/4/28	1,700,000	1,814,500	0.152%
Crown Castle International	3.4	2/15/21	265,000	268,731	0.022%
Crown Castle International	3.7	6/15/26	700,000	737,961	0.062%
Crown Castle Towers	3.66	5/15/25	195,000	204,015	0.017%
Crown Castle Towers	3.22	5/15/42	25,000	25,343	0.002%
Crown Castle Towers	3.72	7/15/23	450,000	464,094	0.039%
CVS Health	5.05	3/25/48	1,160,000	1,316,346	0.110%
CVS Health	5.13	7/20/45	925,000	1,049,797	0.088%
CVS Health	3.25	8/15/29	1,280,000	1,286,844	0.108%
Danone	2.95	11/2/26	1,065,000	1,087,131	0.091%
Dcp Midstream Operating	4.75	9/30/21	710,000	727,750	0.061%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	364,306	363,843	0.030%
Deephave Residential Mortgage Trust 2019-2	3.56	4/25/59	1,200,349	1,211,116	0.101%
Delta Air Lines	2.6	12/4/20	740,000	738,555	0.062%
Delta Air Lines	2.88	3/13/20	615,000	615,852	0.051%
Delta Air Lines	3.8	4/19/23	550,000	570,223	0.048%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	190,693	192,703	0.016%
Detroit City School District	6.65	5/1/29	1,220,000	1,566,724	0.131%
Discover Financial Services	3.75	3/4/25	1,440,000	1,510,720	0.126%
Dominion Energy	2.58	7/1/20	175,000	175,399	0.015%
Dow Chemical	3.15	5/15/24	860,000	882,555	0.074%
Duke Energy	2.65	9/1/26	355,000	356,304	0.030%
Duke Energy	3.75	9/1/46	280,000	287,111	0.024%
Duke Energy Florida	6.35	9/15/37	170,000	242,056	0.020%
Duke Energy Progress	6.3	4/1/38	100,000	141,528	0.012%
Duke Realty	4	9/15/28	2,090,000	2,280,959	0.191%
Elanco Animal Health	3.91	8/27/21	290,000	296,980	0.025%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	281,173	283,326	0.024%
Enbridge	4	10/1/23	420,000	444,368	0.037%
Enbridge	4.25	12/1/26	355,000	386,912	0.032%
Enbridge	5.5	12/1/46	555,000	703,347	0.059%
Enbridge Energy Partners	5.2	3/15/20	225,000	227,531	0.019%
Enbridge Energy Partners	5.5	9/15/40	165,000	197,301	0.016%
Enel Finance International	4.25	9/14/23	1,930,000	2,049,114	0.171%
Eni	4	9/12/23	620,000	656,259	0.055%

Enterprise Fleet Financing	2.13	7/20/22	36,810	36,802	0.003%
Enterprise Products Operating	3.5	2/1/22	2,650,000	2,732,306	0.228%
EOG Resources	2.63	3/15/23	2,175,000	2,214,122	0.185%
ERAC USA Finance	5.25	10/1/20	375,000	386,116	0.032%
ERAC USA Finance	4.5	2/15/45	260,000	288,311	0.024%
ERAC USA Finance	4.5	8/16/21	320,000	333,551	0.028%
Essex Portfolio	4.5	3/15/48	1,435,000	1,653,631	0.138%
Exelon	3.4	4/15/26	1,815,000	1,897,867	0.159%
Exelon Generation	5.2	10/1/19	570,000	570,044	0.048%
Expedia	5	2/15/26	1,800,000	2,019,040	0.169%
Experian Finance	4.25	2/1/29	595,000	669,389	0.056%
Express Scripts Holding	2.6	11/30/20	1,075,000	1,078,090	0.090%
Express Scripts Holding	3	7/15/23	340,000	346,938	0.029%
Fannie Mae Connecticut Avenue Securities	4.02	10/25/28	82,348	82,589	0.007%
Fannie Mae Connecticut Avenue Securities	2.7	10/25/30	568,426	568,506	0.048%
Fannie Mae Connecticut Avenue Securities	3.47	1/25/29	60,313	60,409	0.005%
Fannie Mae REMICS	4	6/25/44	950,588	987,476	0.083%
Federal Home Loan Mortgage	6	10/1/21	6,386	6,494	0.001%
Federal Home Loan Mortgage	6	10/1/21	1,727	1,752	0.000%
Federal Home Loan Mortgage	6	10/1/32	2,883	3,189	0.000%
Federal Home Loan Mortgage	6	10/1/37	13,976	15,748	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	274,632	297,649	0.025%
Federal Home Loan Mortgage	4	10/1/40	5,993	6,406	0.001%
Federal Home Loan Mortgage	4	10/1/40	3,944	4,217	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	243,247	263,709	0.022%
Federal Home Loan Mortgage	4.5	10/1/41	21,813	23,643	0.002%
Federal Home Loan Mortgage	3.5	10/1/43	92,943	97,547	0.008%
Federal Home Loan Mortgage	6	11/1/21	514	516	0.000%
Federal Home Loan Mortgage	6.5	11/1/31	8,466	9,582	0.001%
Federal Home Loan Mortgage	4.85	11/1/36	15,373	16,151	0.001%
Federal Home Loan Mortgage	6	11/1/37	16,651	19,177	0.002%
Federal Home Loan Mortgage	4	11/1/40	3,489	3,729	0.000%
Federal Home Loan Mortgage	5.5	1/1/35	50,801	57,488	0.005%
Federal Home Loan Mortgage	6.5	1/1/36	25,195	28,086	0.002%
Federal Home Loan Mortgage	4	1/1/41	829,947	887,150	0.074%
Federal Home Loan Mortgage	3.5	1/1/44	2,352,834	2,473,241	0.207%
Federal Home Loan Mortgage	6.5	12/1/28	13,462	15,018	0.001%
Federal Home Loan Mortgage	4.93	12/1/36	22,416	23,782	0.002%
Federal Home Loan Mortgage	5.5	12/1/39	49,354	55,699	0.005%
Federal Home Loan Mortgage	5.5	12/1/39	97,967	110,571	0.009%
Federal Home Loan Mortgage	4.5	12/1/39	112,452	121,871	0.010%
Federal Home Loan Mortgage	4.5	12/1/39	127,628	138,385	0.012%
Federal Home Loan Mortgage	4	12/1/40	1,408	1,505	0.000%
Federal Home Loan Mortgage	4	12/1/40	30,827	32,954	0.003%
Federal Home Loan Mortgage	4	12/1/41	8,120	8,682	0.001%
Federal Home Loan Mortgage	6.5	2/1/31	8,774	9,781	0.001%
Federal Home Loan Mortgage	4.83	2/1/35	61,077	64,116	0.005%
Federal Home Loan Mortgage	4.87	2/1/37	27,215	28,635	0.002%
Federal Home Loan Mortgage	4	2/1/41	739,774	790,650	0.066%
Federal Home Loan Mortgage	2.5	2/1/43	30,649	30,643	0.003%
Federal Home Loan Mortgage	2.5	2/1/43	36,097	36,090	0.003%
Federal Home Loan Mortgage	5	3/1/40	133,911	147,999	0.012%
Federal Home Loan Mortgage	3.5	3/1/42	264,779	278,304	0.023%
Federal Home Loan Mortgage	2.5	3/1/43	69,839	69,826	0.006%
Federal Home Loan Mortgage	3.5	3/1/45	1,139,614	1,195,126	0.100%
Federal Home Loan Mortgage	3.5	3/1/46	1,997,555	2,104,695	0.176%
Federal Home Loan Mortgage	6.5	4/1/24	1,328	1,481	0.000%
Federal Home Loan Mortgage	2.5	4/1/30	224,288	227,199	0.019%
Federal Home Loan Mortgage	6.5	4/1/33	4,212	4,765	0.000%
Federal Home Loan Mortgage	4.56	4/1/37	51,190	53,721	0.004%
Federal Home Loan Mortgage	5	4/1/40	8,407	9,296	0.001%
Federal Home Loan Mortgage	2.5	5/1/30	486,622	492,367	0.041%
Federal Home Loan Mortgage	5	5/1/40	408,136	451,153	0.038%
Federal Home Loan Mortgage	2.5	6/1/30	821,370	831,065	0.069%
Federal Home Loan Mortgage	7	6/1/32	703	723	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,056	1,095	0.000%
Federal Home Loan Mortgage	6	6/1/37	15,156	16,777	0.001%
Federal Home Loan Mortgage	3	6/1/43	822,598	847,665	0.071%
Federal Home Loan Mortgage	3.5	6/1/43	1,193,412	1,254,541	0.105%
Federal Home Loan Mortgage	5	7/1/25	214	221	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	22,418	23,551	0.002%
Federal Home Loan Mortgage	5	7/1/40	50,278	55,551	0.005%

Federal Home Loan Mortgage	3.5	7/1/43	252,718	265,010	0.022%
Federal Home Loan Mortgage	3	7/1/43	1,641,249	1,692,001	0.141%
Federal Home Loan Mortgage	6.5	8/1/32	20,734	23,397	0.002%
Federal Home Loan Mortgage	6.5	8/1/32	3,716	4,220	0.000%
Federal Home Loan Mortgage	6	8/1/34	24,731	28,321	0.002%
Federal Home Loan Mortgage	6	8/1/37	48,006	55,092	0.005%
Federal Home Loan Mortgage	6	8/1/38	11,505	13,250	0.001%
Federal Home Loan Mortgage	6	8/1/38	15,499	17,830	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	13,555	14,694	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	95,073	103,063	0.009%
Federal Home Loan Mortgage	5	8/1/40	89,950	99,430	0.008%
Federal Home Loan Mortgage	5	8/1/40	294,998	326,240	0.027%
Federal Home Loan Mortgage	4.5	8/1/40	121,106	131,282	0.011%
Federal Home Loan Mortgage	4.5	8/1/40	191,429	207,512	0.017%
Federal Home Loan Mortgage	4	8/1/45	958,756	1,012,368	0.085%
Federal Home Loan Mortgage	6	9/1/37	1,410	1,620	0.000%
Federal Home Loan Mortgage	6	9/1/37	1,014	1,165	0.000%
Federal National Mortgage Assn.	4.5	10/1/20	5,085	5,236	0.000%
Federal National Mortgage Assn.	5	10/1/21	22,292	22,993	0.002%
Federal National Mortgage Assn.	4.5	10/1/26	100,950	105,138	0.009%
Federal National Mortgage Assn.	3	10/1/32	1,537,393	1,583,956	0.132%
Federal National Mortgage Assn.	6	10/1/34	144,840	161,918	0.014%
Federal National Mortgage Assn.	6.5	10/1/36	14,228	16,255	0.001%
Federal National Mortgage Assn.	6.5	10/1/37	66,294	75,567	0.006%
Federal National Mortgage Assn.	6	10/1/37	5,477	6,286	0.001%
Federal National Mortgage Assn.	3	10/1/37	1,904,354	1,958,729	0.164%
Federal National Mortgage Assn.	4.5	10/1/40	97,625	105,750	0.009%
Federal National Mortgage Assn.	3	10/1/42	303,685	313,200	0.026%
Federal National Mortgage Assn.	3	10/1/42	247,705	255,466	0.021%
Federal National Mortgage Assn.	3	10/1/42	731,964	754,445	0.063%
Federal National Mortgage Assn.	3	10/1/42	879,089	906,089	0.076%
Federal National Mortgage Assn.	4	10/1/45	189,537	200,035	0.017%
Federal National Mortgage Assn.	3	10/1/46	2,520,228	2,592,954	0.217%
Federal National Mortgage Assn.	3	10/1/46	2,615,572	2,686,184	0.225%
Federal National Mortgage Assn.	3	10/1/46	1,541,278	1,579,083	0.132%
Federal National Mortgage Assn.	3	10/1/46	688,224	706,382	0.059%
Federal National Mortgage Assn.	3	10/1/46	1,131,335	1,159,085	0.097%
Federal National Mortgage Assn.	4	10/1/48	2,942,234	3,096,060	0.259%
Federal National Mortgage Assn.	3.5	11/1/25	47,951	49,577	0.004%
Federal National Mortgage Assn.	3.5	11/1/26	326,290	339,767	0.028%
Federal National Mortgage Assn.	3.5	11/1/32	691,321	726,011	0.061%
Federal National Mortgage Assn.	3	11/1/33	908,562	935,188	0.078%
Federal National Mortgage Assn.	6	11/1/34	79,719	91,753	0.008%
Federal National Mortgage Assn.	7	11/1/36	5,605	6,620	0.001%
Federal National Mortgage Assn.	3	11/1/36	729,261	753,454	0.063%
Federal National Mortgage Assn.	3	11/1/36	192,898	198,454	0.017%
Federal National Mortgage Assn.	6.5	11/1/36	9,695	11,186	0.001%
Federal National Mortgage Assn.	5.5	11/1/36	689	779	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	50,869	57,539	0.005%
Federal National Mortgage Assn.	6.5	11/1/37	8,842	10,145	0.001%
Federal National Mortgage Assn.	6	11/1/38	24,722	28,429	0.002%
Federal National Mortgage Assn.	4.5	11/1/39	79,317	85,869	0.007%
Federal National Mortgage Assn.	4	11/1/40	1,116,697	1,186,960	0.099%
Federal National Mortgage Assn.	4	11/1/40	490,798	525,375	0.044%
Federal National Mortgage Assn.	4	11/1/40	221,981	237,119	0.020%
Federal National Mortgage Assn.	4.5	11/1/40	1,614,763	1,744,915	0.146%
Federal National Mortgage Assn.	3.5	11/1/45	2,220,046	2,314,357	0.194%
Federal National Mortgage Assn.	3.5	11/1/45	470,214	490,170	0.041%
Federal National Mortgage Assn.	3.5	11/1/45	1,511,475	1,574,537	0.132%
Federal National Mortgage Assn.	4	11/1/45	34,407	36,299	0.003%
Federal National Mortgage Assn.	3	11/1/46	1,149,972	1,180,313	0.099%
Federal National Mortgage Assn.	3	11/1/46	953,535	976,925	0.082%
Federal National Mortgage Assn.	3	11/1/46	1,740,951	1,795,496	0.150%
Federal National Mortgage Assn.	3	11/1/46	906,145	929,450	0.078%
Federal National Mortgage Assn.	3	11/1/46	281,485	288,389	0.024%
Federal National Mortgage Assn.	3	11/1/46	202,218	208,054	0.017%
Federal National Mortgage Assn.	3	11/1/46	2,840,361	2,915,300	0.244%
Federal National Mortgage Assn.	3	11/1/46	319,230	328,442	0.027%
Federal National Mortgage Assn.	3	11/1/46	143,154	147,285	0.012%
Federal National Mortgage Assn.	3.5	11/1/47	1,966,703	2,047,914	0.171%
Federal National Mortgage Assn.	4.5	11/1/47	1,252,274	1,355,234	0.113%
Federal National Mortgage Assn.	3	11/1/47	3,757,788	3,856,703	0.322%

Federal National Mortgage Assn.	3.5	11/1/47	1,535,527	1,588,774	0.133%
Federal National Mortgage Assn.	3	11/1/48	797,250	813,605	0.068%
Federal National Mortgage Assn.	4.5	11/1/48	2,147,663	2,266,315	0.189%
Federal National Mortgage Assn.	5	1/1/20	173	178	0.000%
Federal National Mortgage Assn.	3.5	1/1/25	1,420,000	1,468,923	0.123%
Federal National Mortgage Assn.	3.5	1/1/26	1,420,000	1,468,702	0.123%
Federal National Mortgage Assn.	2.5	1/1/27	470,000	473,901	0.040%
Federal National Mortgage Assn.	3	1/1/27	2,365,000	2,417,381	0.202%
Federal National Mortgage Assn.	4.5	1/1/27	131,745	138,340	0.012%
Federal National Mortgage Assn.	6.5	1/1/32	6,491	7,427	0.001%
Federal National Mortgage Assn.	2.5	1/1/32	1,124,763	1,135,385	0.095%
Federal National Mortgage Assn.	4.5	1/1/33	635,000	669,082	0.056%
Federal National Mortgage Assn.	4.5	1/1/35	635,000	668,685	0.056%
Federal National Mortgage Assn.	5.5	1/1/35	74,753	84,551	0.007%
Federal National Mortgage Assn.	5.5	1/1/36	197,724	223,646	0.019%
Federal National Mortgage Assn.	6	1/1/36	5,191	5,968	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	541,788	563,533	0.047%
Federal National Mortgage Assn.	5.5	1/1/36	176,904	200,081	0.017%
Federal National Mortgage Assn.	6	1/1/37	80,818	90,483	0.008%
Federal National Mortgage Assn.	4.89	1/1/37	5,823	6,064	0.001%
Federal National Mortgage Assn.	4	1/1/41	853,425	911,846	0.076%
Federal National Mortgage Assn.	4	1/1/41	38,393	41,010	0.003%
Federal National Mortgage Assn.	4	1/1/41	39,416	42,105	0.004%
Federal National Mortgage Assn.	4	1/1/42	762,189	814,409	0.068%
Federal National Mortgage Assn.	4	1/1/43	200,135	213,793	0.018%
Federal National Mortgage Assn.	3	1/1/43	748,140	771,063	0.064%
Federal National Mortgage Assn.	3.5	1/1/44	1,074,610	1,126,331	0.094%
Federal National Mortgage Assn.	3.5	1/1/44	234,821	246,697	0.021%
Federal National Mortgage Assn.	3.5	1/1/46	898,444	940,402	0.079%
Federal National Mortgage Assn.	3.5	1/1/46	478,785	498,804	0.042%
Federal National Mortgage Assn.	3.5	1/1/46	2,036,821	2,122,081	0.177%
Federal National Mortgage Assn.	4	1/1/46	966,200	1,019,261	0.085%
Federal National Mortgage Assn.	3.5	1/1/47	1,554,431	1,631,483	0.136%
Federal National Mortgage Assn.	3.5	1/1/47	2,821,280	2,924,313	0.245%
Federal National Mortgage Assn.	3	1/1/47	471,975	485,591	0.041%
Federal National Mortgage Assn.	3	1/1/47	8,541,304	8,742,819	0.731%
Federal National Mortgage Assn.	4.5	12/1/20	434	447	0.000%
Federal National Mortgage Assn.	6	12/1/21	2,508	2,554	0.000%
Federal National Mortgage Assn.	7.5	12/1/30	706	781	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	45,362	52,069	0.004%
Federal National Mortgage Assn.	3	12/1/32	5,315,915	5,456,425	0.456%
Federal National Mortgage Assn.	5.5	12/1/34	53,512	60,425	0.005%
Federal National Mortgage Assn.	6	12/1/35	169,075	194,559	0.016%
Federal National Mortgage Assn.	5.5	12/1/35	395,833	447,707	0.037%
Federal National Mortgage Assn.	5.5	12/1/38	87,165	98,586	0.008%
Federal National Mortgage Assn.	5.5	12/1/38	635	718	0.000%
Federal National Mortgage Assn.	5	12/1/39	24,692	27,293	0.002%
Federal National Mortgage Assn.	4	12/1/40	5,783	6,177	0.001%
Federal National Mortgage Assn.	3.5	12/1/41	15,671	16,530	0.001%
Federal National Mortgage Assn.	3.5	12/1/45	2,164,023	2,254,438	0.188%
Federal National Mortgage Assn.	3.5	12/1/45	1,343,594	1,391,471	0.116%
Federal National Mortgage Assn.	3.5	12/1/45	3,444,220	3,588,280	0.300%
Federal National Mortgage Assn.	4	12/1/45	103,131	108,946	0.009%
Federal National Mortgage Assn.	4	12/1/45	1,317,273	1,417,644	0.119%
Federal National Mortgage Assn.	3	12/1/46	721,862	742,692	0.062%
Federal National Mortgage Assn.	3	12/1/46	1,045,477	1,075,646	0.090%
Federal National Mortgage Assn.	3	12/1/46	686,218	704,323	0.059%
Federal National Mortgage Assn.	3	12/1/46	1,034,510	1,065,003	0.089%
Federal National Mortgage Assn.	3.5	12/1/46	1,441,043	1,493,427	0.125%
Federal National Mortgage Assn.	3	12/1/46	754,693	774,604	0.065%
Federal National Mortgage Assn.	3	12/1/46	186,866	192,258	0.016%
Federal National Mortgage Assn.	3	12/1/46	19,609	20,089	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	20,251	20,988	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	2,584,625	2,679,211	0.224%
Federal National Mortgage Assn.	6	12/1/48	2,097,082	2,413,930	0.202%
Federal National Mortgage Assn.	5	12/1/48	2,074,445	2,220,190	0.186%
Federal National Mortgage Assn.	5	2/1/21	7,459	7,694	0.001%
Federal National Mortgage Assn.	7	2/1/24	746	800	0.000%
Federal National Mortgage Assn.	6	2/1/33	44,507	49,240	0.004%
Federal National Mortgage Assn.	3	2/1/33	2,640,295	2,706,292	0.226%
Federal National Mortgage Assn.	6	2/1/34	41,807	48,103	0.004%
Federal National Mortgage Assn.	5	2/1/34	198,683	219,368	0.018%

Federal National Mortgage Assn.	3.5	2/1/35	60,658	63,113	0.005%
Federal National Mortgage Assn.	5.5	2/1/35	112,266	126,973	0.011%
Federal National Mortgage Assn.	5.5	2/1/35	86,294	97,602	0.008%
Federal National Mortgage Assn.	6	2/1/36	53,579	61,671	0.005%
Federal National Mortgage Assn.	5.5	2/1/36	68,688	77,689	0.006%
Federal National Mortgage Assn.	6	2/1/37	16,461	18,898	0.002%
Federal National Mortgage Assn.	5.5	2/1/40	3,113	3,389	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	230,828	250,092	0.021%
Federal National Mortgage Assn.	4	2/1/41	842,048	899,874	0.075%
Federal National Mortgage Assn.	4	2/1/41	117,516	125,550	0.010%
Federal National Mortgage Assn.	4	2/1/41	70,933	75,783	0.006%
Federal National Mortgage Assn.	3	2/1/43	1,103,056	1,136,860	0.095%
Federal National Mortgage Assn.	4.5	2/1/46	1,326,232	1,435,608	0.120%
Federal National Mortgage Assn.	4	2/1/47	1,027,765	1,083,154	0.091%
Federal National Mortgage Assn.	3	2/1/47	1,079,688	1,112,527	0.093%
Federal National Mortgage Assn.	3.5	2/1/47	1,055,317	1,093,644	0.091%
Federal National Mortgage Assn.	3.5	2/1/48	1,698,399	1,753,769	0.147%
Federal National Mortgage Assn.	3.5	2/1/48	5,561,534	5,789,280	0.484%
Federal National Mortgage Assn.	5.5	3/1/21	766	772	0.000%
Federal National Mortgage Assn.	7.5	3/1/31	433	442	0.000%
Federal National Mortgage Assn.	6	3/1/36	51,000	58,700	0.005%
Federal National Mortgage Assn.	4	3/1/41	1,789,793	1,912,060	0.160%
Federal National Mortgage Assn.	4.5	3/1/41	68,356	74,058	0.006%
Federal National Mortgage Assn.	4	3/1/42	2,722,122	2,914,965	0.244%
Federal National Mortgage Assn.	3	3/1/43	1,475,437	1,521,671	0.127%
Federal National Mortgage Assn.	3.5	3/1/43	1,100,597	1,153,569	0.096%
Federal National Mortgage Assn.	3.5	3/1/44	187,122	197,157	0.016%
Federal National Mortgage Assn.	3	3/1/44	2,210,605	2,278,351	0.190%
Federal National Mortgage Assn.	4	3/1/46	107,631	113,631	0.010%
Federal National Mortgage Assn.	3.5	3/1/47	2,985,883	3,124,972	0.261%
Federal National Mortgage Assn.	4	3/1/47	3,186,166	3,342,832	0.280%
Federal National Mortgage Assn.	3.5	3/1/47	2,619,103	2,713,673	0.227%
Federal National Mortgage Assn.	3.5	3/1/48	3,457,409	3,580,305	0.299%
Federal National Mortgage Assn.	5	4/1/21	132	136	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	56,908	59,761	0.005%
Federal National Mortgage Assn.	7	4/1/32	1,023	1,181	0.000%
Federal National Mortgage Assn.	6	4/1/35	4,948	5,692	0.000%
Federal National Mortgage Assn.	6	4/1/36	29,854	34,363	0.003%
Federal National Mortgage Assn.	6.5	4/1/37	642	722	0.000%
Federal National Mortgage Assn.	5	4/1/40	21,419	23,664	0.002%
Federal National Mortgage Assn.	5	4/1/41	132,456	146,070	0.012%
Federal National Mortgage Assn.	3.5	4/1/45	399,123	416,120	0.035%
Federal National Mortgage Assn.	3.5	4/1/47	1,169,445	1,211,093	0.101%
Federal National Mortgage Assn.	6	5/1/21	10,308	10,488	0.001%
Federal National Mortgage Assn.	2.5	5/1/30	60,388	61,236	0.005%
Federal National Mortgage Assn.	6.5	5/1/31	2,067	2,303	0.000%
Federal National Mortgage Assn.	2.5	5/1/32	569,246	577,193	0.048%
Federal National Mortgage Assn.	5.5	5/1/36	17,659	19,970	0.002%
Federal National Mortgage Assn.	5	5/1/40	355,690	392,990	0.033%
Federal National Mortgage Assn.	3	5/1/43	148,290	152,982	0.013%
Federal National Mortgage Assn.	3	5/1/43	409,132	421,690	0.035%
Federal National Mortgage Assn.	3	5/1/43	39,844	41,067	0.003%
Federal National Mortgage Assn.	5.5	5/1/44	4,196,131	4,740,226	0.396%
Federal National Mortgage Assn.	4	5/1/47	2,181,506	2,303,754	0.193%
Federal National Mortgage Assn.	3.5	5/1/47	423,957	440,102	0.037%
Federal National Mortgage Assn.	4.5	5/1/48	3,271,343	3,542,161	0.296%
Federal National Mortgage Assn.	5	5/1/48	707,831	759,299	0.063%
Federal National Mortgage Assn.	4.5	5/1/49	2,887,486	3,086,002	0.258%
Federal National Mortgage Assn.	2.5	6/1/32	1,039,591	1,050,187	0.088%
Federal National Mortgage Assn.	6	6/1/35	70,347	80,743	0.007%
Federal National Mortgage Assn.	6.5	6/1/36	78,609	90,422	0.008%
Federal National Mortgage Assn.	6.5	6/1/37	15,124	16,852	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	35,417	37,122	0.003%
Federal National Mortgage Assn.	3.5	6/1/42	51,292	53,760	0.004%
Federal National Mortgage Assn.	3.5	6/1/43	121,458	127,840	0.011%
Federal National Mortgage Assn.	4	6/1/45	2,921,162	3,083,563	0.258%
Federal National Mortgage Assn.	3.5	6/1/46	847,593	899,233	0.075%
Federal National Mortgage Assn.	3.5	6/1/46	203,091	212,535	0.018%
Federal National Mortgage Assn.	3	6/1/47	891,447	919,311	0.077%
Federal National Mortgage Assn.	4	6/1/48	6,888,714	7,183,617	0.601%
Federal National Mortgage Assn.	3.5	6/1/49	1,347,056	1,384,618	0.116%
Federal National Mortgage Assn.	5	7/1/20	935	964	0.000%

Federal National Mortgage Assn.	5.5	7/1/21	2,904	2,940	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	21,642	24,577	0.002%
Federal National Mortgage Assn.	7	7/1/32	8,987	9,177	0.001%
Federal National Mortgage Assn.	4.31	7/1/35	15,704	16,353	0.001%
Federal National Mortgage Assn.	4.44	7/1/36	35,117	36,815	0.003%
Federal National Mortgage Assn.	5.5	7/1/36	5,724	6,472	0.001%
Federal National Mortgage Assn.	4.5	7/1/39	73,329	79,412	0.007%
Federal National Mortgage Assn.	5	7/1/41	139,989	154,286	0.013%
Federal National Mortgage Assn.	3.5	7/1/42	386,768	405,449	0.034%
Federal National Mortgage Assn.	3.5	7/1/42	45,589	47,779	0.004%
Federal National Mortgage Assn.	3.5	7/1/43	1,066,264	1,122,134	0.094%
Federal National Mortgage Assn.	3	7/1/43	92,936	95,837	0.008%
Federal National Mortgage Assn.	3.5	7/1/45	394,719	411,525	0.034%
Federal National Mortgage Assn.	3.5	7/1/47	566,166	592,295	0.050%
Federal National Mortgage Assn.	4	7/1/48	4,295,305	4,476,988	0.374%
Federal National Mortgage Assn.	5.5	8/1/21	2,620	2,658	0.000%
Federal National Mortgage Assn.	6	8/1/21	695	704	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	243	247	0.000%
Federal National Mortgage Assn.	2	8/1/28	572,208	572,565	0.048%
Federal National Mortgage Assn.	7	8/1/31	2,162	2,503	0.000%
Federal National Mortgage Assn.	6	8/1/34	81,595	93,906	0.008%
Federal National Mortgage Assn.	5.5	8/1/37	103,808	117,382	0.010%
Federal National Mortgage Assn.	6.5	8/1/37	6,199	6,907	0.001%
Federal National Mortgage Assn.	6.5	8/1/37	9,620	10,719	0.001%
Federal National Mortgage Assn.	6.5	8/1/38	86,968	100,197	0.008%
Federal National Mortgage Assn.	6.5	8/1/38	14,965	16,674	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	100,379	108,674	0.009%
Federal National Mortgage Assn.	5	8/1/40	19,987	22,092	0.002%
Federal National Mortgage Assn.	5	8/1/40	19,626	21,667	0.002%
Federal National Mortgage Assn.	5	8/1/40	54,797	60,555	0.005%
Federal National Mortgage Assn.	4	8/1/42	155,174	165,799	0.014%
Federal National Mortgage Assn.	3.5	8/1/42	88,813	93,085	0.008%
Federal National Mortgage Assn.	3	8/1/43	2,010,308	2,070,574	0.173%
Federal National Mortgage Assn.	3.5	8/1/45	1,812,194	1,889,255	0.158%
Federal National Mortgage Assn.	3.5	8/1/46	2,995,763	3,151,236	0.263%
Federal National Mortgage Assn.	2.5	8/1/46	1,448,260	1,447,177	0.121%
Federal National Mortgage Assn.	4	8/1/47	4,698,496	4,961,533	0.415%
Federal National Mortgage Assn.	3	8/1/47	2,198,817	2,262,118	0.189%
Federal National Mortgage Assn.	3.5	8/1/47	331,069	346,540	0.029%
Federal National Mortgage Assn.	4	8/1/47	4,156,611	4,368,790	0.365%
Federal National Mortgage Assn.	4	8/1/47	1,704,182	1,789,734	0.150%
Federal National Mortgage Assn.	5	8/1/48	1,395,900	1,494,774	0.125%
Federal National Mortgage Assn.	4	8/1/49	3,189,363	3,313,954	0.277%
Federal National Mortgage Assn.	5.5	9/1/21	197	200	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	260	263	0.000%
Federal National Mortgage Assn.	5.5	9/1/21	545	552	0.000%
Federal National Mortgage Assn.	5	9/1/22	29,399	30,322	0.003%
Federal National Mortgage Assn.	3	9/1/33	793,582	818,362	0.068%
Federal National Mortgage Assn.	4.5	9/1/35	616,654	663,702	0.055%
Federal National Mortgage Assn.	4.28	9/1/37	7,820	8,178	0.001%
Federal National Mortgage Assn.	6.5	9/1/38	9,601	11,307	0.001%
Federal National Mortgage Assn.	6	9/1/38	285,563	327,749	0.027%
Federal National Mortgage Assn.	6	9/1/39	150,608	173,370	0.014%
Federal National Mortgage Assn.	5	9/1/40	597,672	660,624	0.055%
Federal National Mortgage Assn.	3.5	9/1/43	414,081	435,049	0.036%
Federal National Mortgage Assn.	4	9/1/45	99,194	104,662	0.009%
Federal National Mortgage Assn.	3.5	9/1/45	3,726,904	3,914,419	0.327%
Federal National Mortgage Assn.	4	9/1/46	73,320	77,365	0.006%
Federal National Mortgage Assn.	4.5	9/1/46	1,243,951	1,347,603	0.113%
Federal National Mortgage Assn.	4	9/1/46	2,029,677	2,139,724	0.179%
Federal National Mortgage Assn.	4.5	9/1/46	499,529	537,513	0.045%
Federal National Mortgage Assn.	5	9/1/48	1,670,300	1,791,301	0.150%
Federal National Mortgage Assn.	3	9/1/48	1,333,836	1,366,393	0.114%
Federal National Mortgage Assn.	3	9/1/49	2,424,663	2,488,558	0.208%
Federal National Mortgage Association	6.63	11/15/30	500,000	732,422	0.061%
Federal National Mortgage Association	6.25	5/15/29	342,000	472,946	0.040%
Federal Realty Investment Trust	2.75	6/1/23	1,000,000	1,017,627	0.085%
Fidelity National Financial	4.5	8/15/28	1,615,000	1,727,561	0.144%
Fidelity National Information Services	4.25	5/15/28	1,745,000	1,943,169	0.162%
Fifth Third Bank/Cincinnati OH	3.35	7/26/21	2,065,000	2,108,714	0.176%
First American Financial	4.6	11/15/24	390,000	419,371	0.035%
FirstEnergy Transmission	4.35	1/15/25	775,000	835,368	0.070%



Florida Gas Transmission	3.88	7/15/22	435,000	448,714	0.038%
FNMA 30 YR	3	11/1/45	187,178	191,743	0.016%
FNMA 30 YR	3	3/1/46	1,688,272	1,729,160	0.145%
Ford Credit Auto Owner Trust 2019-REV1	3.82	7/15/30	2,745,000	2,902,476	0.243%
Ford Motor Credit	3.47	4/5/21	340,000	341,347	0.029%
Fox	4.03	1/25/24	595,000	632,636	0.053%
Freddie Mac Multifamily Structured PTCs	2.41	1/25/21	128,972	129,126	0.011%
Freddie Mac Multifamily Structured PTCs	1.75	2/25/22	1,381,977	1,378,318	0.115%
Freddie Mac Multifamily Structured PTCs	2.95	2/25/27	707,424	736,845	0.062%
Freddie Mac Multifamily Structured PTCs	1.88	4/25/22	1,178,330	1,174,868	0.098%
Freddie Mac Multifamily Structured PTCs	2.78	4/25/23	237,049	240,285	0.020%
Freddie Mac Multifamily Structured PTCs	2.21	6/25/25	962,197	973,092	0.081%
Freddie Mac REMICS	4	11/15/36	24,262	24,816	0.002%
Freddie Mac STACR Trust 2019-HQA2	2.72	4/25/49	314,151	314,291	0.026%
Freddie Mac Structured Agency Credit Risk debt Notes	4.62	12/25/27	238,675	239,812	0.020%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	895,215	897,472	0.075%
Freddie Mac Structured Agency Credit Risk debt Notes	2.47	7/25/30	1,069,062	1,067,525	0.089%
Freddie Mac Structured Agency Credit Risk debt Notes	4.77	9/25/28	130,675	131,293	0.011%
Fresnillo	5.5	11/13/23	300,000	327,753	0.027%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	504,298	508,158	0.042%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	1,433,825	1,454,344	0.122%
GATX	4.35	2/15/24	2,355,000	2,517,391	0.210%
GATX	2.6	3/30/20	95,000	95,104	0.008%
GATX	4.85	6/1/21	650,000	676,601	0.057%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	1,029,000	1,026,129	0.086%
General Electric	4.65	10/17/21	86,000	89,404	0.007%
General Electric	5.5	1/8/20	115,000	115,888	0.010%
General Electric	2.2	1/9/20	178,000	177,818	0.015%
General Electric	3.1	1/9/23	1,750,000	1,772,570	0.148%
General Electric	6.75	3/15/32	378,000	473,893	0.040%
General Motors	4	4/1/25	1,090,000	1,117,814	0.093%
General Motors Financial	3.15	1/15/20	520,000	520,913	0.044%
General Motors Financial	4.2	11/6/21	2,235,000	2,303,771	0.193%
Georgetown University	4.32	4/1/49	1,475,000	1,837,561	0.154%
Gilead Sciences	3.25	9/1/22	600,000	621,230	0.052%
GMF Floorplan Owner Revolving Trust	2.22	1/18/22	735,000	734,792	0.061%
GM Financial Consumer Automobile Receivables Trust 2018-2	2.81	12/16/22	1,195,000	1,206,151	0.101%
Goldman Sachs	6.75	10/1/37	455,000	613,098	0.051%
Goldman Sachs	4.25	10/21/25	795,000	851,290	0.071%
Goldman Sachs	3.5	1/23/25	750,000	781,596	0.065%
Goldman Sachs	3	4/26/22	3,350,000	3,386,582	0.283%
Goldman Sachs	3.27	9/29/25	1,900,000	1,962,421	0.164%
Government National Mortgage Assn.	7.5	10/15/25	539	556	0.000%
Government National Mortgage Assn.	7.5	10/15/25	1,238	1,322	0.000%
Government National Mortgage Assn.	3.5	10/20/44	100,421	105,482	0.009%
Government National Mortgage Assn.	3.5	10/20/45	93,863	98,594	0.008%
Government National Mortgage Assn.	3.5	10/20/45	128,338	134,807	0.011%
Government National Mortgage Assn.	3	10/20/46	2,222,017	2,291,454	0.192%
Government National Mortgage Assn.	5	10/20/47	479,560	514,940	0.043%
Government National Mortgage Assn.	7.5	11/15/25	5,834	5,889	0.000%
Government National Mortgage Assn.	4.5	11/20/39	49,961	54,422	0.005%
Government National Mortgage Assn.	4.5	11/20/40	790,230	864,624	0.072%
Government National Mortgage Assn.	3.5	11/20/42	10,720	11,319	0.001%
Government National Mortgage Assn.	3	11/20/46	782,532	806,988	0.067%
Government National Mortgage Assn.	3	11/20/46	5,552,358	5,725,659	0.479%
Government National Mortgage Assn.	4	11/20/47	3,071,059	3,206,488	0.268%
Government National Mortgage Assn.	5	11/20/47	240,782	258,521	0.022%
Government National Mortgage Assn.	4.5	1/1/35	690,000	721,158	0.060%
Government National Mortgage Assn.	4.5	1/1/36	690,000	720,511	0.060%
Government National Mortgage Assn.	3.5	1/1/41	8,895,000	9,211,884	0.770%
Government National Mortgage Assn.	3	1/1/42	1,239,000	1,271,548	0.106%
Government National Mortgage Assn.	3	1/1/42	601,000	616,236	0.052%
Government National Mortgage Assn.	8	1/15/26	6,460	6,974	0.001%
Government National Mortgage Assn.	7.5	1/15/32	37,900	39,346	0.003%
Government National Mortgage Assn.	4.5	1/20/41	661,369	723,609	0.061%
Government National Mortgage Assn.	4	1/20/46	1,027,075	1,091,468	0.091%
Government National Mortgage Assn.	3.5	1/20/46	30,614	32,167	0.003%
Government National Mortgage Assn.	5	1/20/48	2,152,775	2,306,228	0.193%
Government National Mortgage Assn.	5.5	1/20/49	212,525	224,424	0.019%
Government National Mortgage Assn.	3.5	1/20/49	630,859	654,893	0.055%
Government National Mortgage Assn.	7.5	12/15/27	383	384	0.000%
Government National Mortgage Assn.	6.5	12/20/33	983	1,136	0.000%

Government National Mortgage Assn.	3.5	12/20/42	1,309,352	1,390,746	0.116%
Government National Mortgage Assn.	3.5	12/20/45	551,925	578,549	0.048%
Government National Mortgage Assn.	4.5	12/20/45	7,668	8,200	0.001%
Government National Mortgage Assn.	5	12/20/47	1,206,964	1,295,770	0.108%
Government National Mortgage Assn.	5.5	12/20/48	256,267	273,974	0.023%
Government National Mortgage Assn.	4	2/15/41	163,798	174,941	0.015%
Government National Mortgage Assn.	3.5	2/15/45	128,356	134,703	0.011%
Government National Mortgage Assn.	5.5	2/20/34	242,820	274,651	0.023%
Government National Mortgage Assn.	5.5	2/20/36	16,245	18,241	0.002%
Government National Mortgage Assn.	3.5	2/20/43	145,048	154,065	0.013%
Government National Mortgage Assn.	4	2/20/44	194,252	207,103	0.017%
Government National Mortgage Assn.	3.5	2/20/45	76,316	80,169	0.007%
Government National Mortgage Assn.	3.5	2/20/46	306,122	321,554	0.027%
Government National Mortgage Assn.	3.5	2/20/46	378,857	397,953	0.033%
Government National Mortgage Assn.	5	2/20/48	1,338,322	1,432,955	0.120%
Government National Mortgage Assn.	3.5	2/20/48	4,258,929	4,468,766	0.374%
Government National Mortgage Assn.	3.5	2/20/48	1,976,050	2,075,735	0.174%
Government National Mortgage Assn.	4	3/15/41	220,237	235,295	0.020%
Government National Mortgage Assn.	4.5	3/20/41	54,329	59,437	0.005%
Government National Mortgage Assn.	5	3/20/41	549,109	606,641	0.051%
Government National Mortgage Assn.	3.5	3/20/43	299,239	315,882	0.026%
Government National Mortgage Assn.	3.5	3/20/46	1,112,885	1,163,772	0.097%
Government National Mortgage Assn.	4.5	3/20/47	512,500	542,132	0.045%
Government National Mortgage Assn.	5.5	3/20/48	532,063	570,826	0.048%
Government National Mortgage Assn.	5.5	3/20/49	2,184,158	2,335,073	0.195%
Government National Mortgage Assn.	6	4/15/36	21,076	24,172	0.002%
Government National Mortgage Assn.	3.5	4/20/45	18,537	19,472	0.002%
Government National Mortgage Assn.	3	4/20/46	228,821	236,029	0.020%
Government National Mortgage Assn.	3.5	4/20/46	1,616,575	1,691,079	0.141%
Government National Mortgage Assn.	4	4/20/49	2,681,514	2,788,985	0.233%
Government National Mortgage Assn.	4.5	4/20/49	3,092,122	3,234,860	0.270%
Government National Mortgage Assn.	3.5	5/20/43	44,937	47,731	0.004%
Government National Mortgage Assn.	3.5	5/20/45	38,107	40,040	0.003%
Government National Mortgage Assn.	3.5	5/20/45	94,670	99,472	0.008%
Government National Mortgage Assn.	3.5	5/20/46	692,356	723,109	0.060%
Government National Mortgage Assn.	4	5/20/46	367,149	389,382	0.033%
Government National Mortgage Assn.	3.5	5/20/46	22,458	23,597	0.002%
Government National Mortgage Assn.	3.5	5/20/46	16,487	17,318	0.001%
Government National Mortgage Assn.	3.5	5/20/46	4,501	4,715	0.000%
Government National Mortgage Assn.	4	5/20/47	4,382,775	4,591,558	0.384%
Government National Mortgage Assn.	5	5/20/48	234,793	254,088	0.021%
Government National Mortgage Assn.	4.5	6/15/39	126,192	138,159	0.012%
Government National Mortgage Assn.	3.5	6/20/43	1,048,833	1,114,038	0.093%
Government National Mortgage Assn.	3.5	6/20/43	164,014	173,158	0.014%
Government National Mortgage Assn.	3.5	6/20/46	358,972	374,629	0.031%
Government National Mortgage Assn.	4	6/20/48	1,308,085	1,360,355	0.114%
Government National Mortgage Assn.	4.5	6/20/48	1,160,539	1,217,197	0.102%
Government National Mortgage Assn.	5	6/20/48	677,143	718,717	0.060%
Government National Mortgage Assn.	5	6/20/48	300,041	324,629	0.027%
Government National Mortgage Assn.	5	6/20/49	5,514,576	5,852,058	0.489%
Government National Mortgage Assn.	3	7/15/43	12,568	12,939	0.001%
Government National Mortgage Assn.	3.5	7/20/42	1,150,897	1,222,437	0.102%
Government National Mortgage Assn.	4	7/20/42	411,922	439,267	0.037%
Government National Mortgage Assn.	3.5	7/20/43	667,092	708,564	0.059%
Government National Mortgage Assn.	4.5	7/20/45	538,932	576,600	0.048%
Government National Mortgage Assn.	3.5	7/20/46	140,431	146,503	0.012%
Government National Mortgage Assn.	3	7/20/46	4,365,085	4,501,466	0.376%
Government National Mortgage Assn.	5	7/20/47	1,251,445	1,343,685	0.112%
Government National Mortgage Assn.	3.5	7/20/47	674,966	701,715	0.059%
Government National Mortgage Assn.	4	7/20/47	1,039,993	1,084,660	0.091%
Government National Mortgage Assn.	4.5	7/20/47	1,160,620	1,226,173	0.103%
Government National Mortgage Assn.	4.5	7/20/48	3,670,817	3,864,094	0.323%
Government National Mortgage Assn.	5	7/20/48	108,202	117,046	0.010%
Government National Mortgage Assn.	7.5	8/15/25	830	842	0.000%
Government National Mortgage Assn.	6	8/15/33	5,217	5,983	0.001%
Government National Mortgage Assn.	5.5	8/20/34	28,901	32,696	0.003%
Government National Mortgage Assn.	3.5	8/20/42	140,492	149,225	0.012%
Government National Mortgage Assn.	3	8/20/46	3,980,765	4,107,536	0.343%
Government National Mortgage Assn.	4	8/20/47	2,707,033	2,828,827	0.237%
Government National Mortgage Assn.	4.5	8/20/47	2,365,616	2,486,369	0.208%
Government National Mortgage Assn.	5	8/20/47	190,409	204,481	0.017%
Government National Mortgage Assn.	5	8/20/48	1,129,283	1,199,360	0.100%

Government National Mortgage Assn.	5	9/15/39	192,800	216,401	0.018%
Government National Mortgage Assn.	3.5	9/15/41	992,181	1,044,184	0.087%
Government National Mortgage Assn.	3	9/15/42	440,880	453,881	0.038%
Government National Mortgage Assn.	4.5	9/20/40	209,537	229,264	0.019%
Government National Mortgage Assn.	3.5	9/20/43	357,502	378,696	0.032%
Government National Mortgage Assn.	3.5	9/20/46	691,468	720,827	0.060%
Government National Mortgage Assn.	5	9/20/47	1,274,757	1,368,715	0.114%
Government National Mortgage Assn.	4.5	9/20/48	1,395,728	1,476,331	0.123%
Government National Mortgage Association	3	11/20/47	439,333	452,108	0.038%
Government National Mortgage Association	3	12/20/47	536,542	554,986	0.046%
Government National Mortgage Association	2.34	9/20/48	634,392	632,495	0.053%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	39,130	39,116	0.003%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.6	6/15/21	280,000	280,628	0.023%
GS Mortgage Securities Trust 2018-GS9	3.99	3/10/51	740,000	823,547	0.069%
Hackensack Meridian Health	4.21	7/1/48	1,680,000	2,002,180	0.167%
Hardee s Funding	4.25	6/20/48	539,550	547,309	0.046%
Hardee s Funding	4.96	6/20/48	1,326,600	1,376,334	0.115%
Harley-Davidson Financial Services	3.55	5/21/21	1,725,000	1,751,156	0.146%
Healthcare Realty Trust	3.63	1/15/28	605,000	628,339	0.053%
Heathrow Funding	4.88	7/15/21	1,120,000	1,160,610	0.097%
High Street Funding Trust I	4.11	2/15/28	1,100,000	1,187,650	0.099%
Highwoods Realty	3.63	1/15/23	880,000	910,862	0.076%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	808,538	816,594	0.068%
HSBC Bank USA NA/New York NY	5.88	11/1/34	550,000	706,946	0.059%
HSBC Holdings	3.26	3/13/23	1,000,000	1,017,163	0.085%
Hyatt Hotels	3.38	7/15/23	185,000	190,931	0.016%
Hyundai Auto Receivables Trust 2018	2.79	7/15/22	600,000	604,773	0.051%
Hyundai Capital America	3.45	3/12/21	1,925,000	1,949,532	0.163%
Illinois State Toll Highway Authority	6.18	1/1/34	295,000	404,634	0.034%
Indiana University Health Inc Obligated	3.97	11/1/48	1,030,000	1,214,909	0.102%
Indonesia Government International Bond	4.88	5/5/21	700,000	726,587	0.061%
Ing Groep	3.15	3/29/22	330,000	336,838	0.028%
Ing Groep	3.55	4/9/24	2,430,000	2,536,733	0.212%
Inland Valley development Agency	5.5	3/1/33	250,000	282,800	0.024%
Intercontinental Exchange	2.75	12/1/20	475,000	478,640	0.040%
Intercontinental Exchange	3.45	9/21/23	1,145,000	1,199,259	0.100%
International Business Machines	8.38	11/1/19	100,000	100,486	0.008%
Interpublic Group of	3.5	10/1/20	230,000	232,663	0.019%
Interpublic Group of	4.2	4/15/24	820,000	878,883	0.073%
Intesa Sanpaolo	3.38	1/12/23	375,000	378,113	0.032%
Intesa Sanpaolo	3.13	7/14/22	1,055,000	1,057,075	0.088%
Jimmy Johns Funding	3.61	7/30/47	230,300	232,025	0.019%
John deere Capital	2.35	1/8/21	545,000	548,141	0.046%
JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.72	3/15/50	1,545,000	1,684,787	0.141%
JPMorgan Chase	2.95	10/1/26	980,000	1,004,367	0.084%
JPMorgan Chase	3.78	2/1/28	990,000	1,060,220	0.089%
JPMorgan Chase	3.56	4/23/24	1,250,000	1,302,324	0.109%
JPMorgan Chase	4.63	5/10/21	900,000	935,328	0.078%
JPMorgan Chase	3.38	5/1/23	2,055,000	2,124,658	0.178%
JPMorgan Chase	3.88	7/24/38	1,380,000	1,512,259	0.126%
Kaiser Foundation Hospitals	3.5	4/1/22	445,000	463,323	0.039%
Kansas City Southern	3	5/15/23	340,000	348,428	0.029%
Keurig Dr Pepper	3.55	5/25/21	920,000	939,567	0.079%
Keurig Dr Pepper	2.55	9/15/26	450,000	444,030	0.037%
KeyBank NA/Cleveland OH	3.35	6/15/21	1,775,000	1,810,321	0.151%
KeyCorp	2.9	9/15/20	1,220,000	1,229,204	0.103%
Keysight Technologies	3.3	10/30/19	1,200,000	1,200,475	0.100%
Keysight Technologies	4.55	10/30/24	1,427,000	1,535,880	0.128%
Kilroy Realty	4.38	10/1/25	335,000	360,765	0.030%
Kilroy Realty	3.45	12/15/24	750,000	780,605	0.065%
Kraft Heinz Foods	4.88	10/1/49	480,000	481,116	0.040%
Kreditanstalt fuer Wiederaufbau	4	1/27/20	525,000	528,348	0.044%
L3Harris Technologies	3.83	4/27/25	295,000	314,393	0.026%
Liberty Mutual	4.5	6/15/49	1,655,000	1,831,089	0.153%
Liberty Mutual	4.85	8/1/44	1,350,000	1,570,879	0.131%
Lincoln National	3.8	3/1/28	1,205,000	1,276,344	0.107%
Lockheed Martin	4.07	12/15/42	184,000	211,468	0.018%
Lockheed Martin	3.6	3/1/35	240,000	259,116	0.022%
LYB International Finance II BV	3.5	3/2/27	1,000,000	1,029,874	0.086%
Magellan Midstream Partners	4.25	2/1/21	325,000	333,142	0.028%
Manufacturers & Traders Trust	3.4	8/17/27	250,000	268,040	0.022%
Marsh & McLennan	3.3	3/14/23	210,000	217,411	0.018%

Marsh & McLennan	3.5	6/3/24	1,895,000	1,996,995	0.167%
Maryland Economic development	4.75	6/1/42	2,025,000	2,198,057	0.184%
McKesson	3.65	11/30/20	1,230,000	1,249,016	0.104%
Memorial Sloan-Kettering Cancer Center	4.2	7/1/55	600,000	732,170	0.061%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	2,007,056	2,094,402	0.175%
Metropolitan Edison	4.3	1/15/29	2,300,000	2,595,720	0.217%
Metropolitan Life Global Funding I	3.45	10/9/21	1,635,000	1,680,818	0.141%
Metropolitan Transportation Authority	7.34	11/15/39	145,000	233,074	0.019%
Metropolitan Transportation Authority	5.87	11/15/39	500,000	657,775	0.055%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	460,000	622,398	0.052%
Mexico Government International Bond	4.13	1/21/26	705,000	748,893	0.063%
Mexico Government International Bond	8	9/24/22	300,000	348,378	0.029%
Microchip Technology	3.92	6/1/21	460,000	469,840	0.039%
Micron Technology	4.19	2/15/27	1,390,000	1,428,225	0.119%
Mid-Atlantic Interstate Transmission	4.1	5/15/28	1,765,000	1,936,306	0.162%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	84,832	84,961	0.007%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	979,384	998,893	0.084%
Mississippi Power	3.95	3/30/28	895,000	972,104	0.081%
Mitsubishi Ufj Financial	3.54	7/26/21	2,640,000	2,697,259	0.226%
Mmaf Equipment Finance Llc 2017	2.21	10/17/22	777,254	777,524	0.065%
Morgan Stanley	4.3	1/27/45	750,000	866,432	0.072%
Morgan Stanley	4.1	5/22/23	1,290,000	1,358,943	0.114%
Morgan Stanley	3.97	7/22/38	815,000	891,251	0.075%
Morgan Stanley	3.13	7/27/26	2,000,000	2,061,796	0.172%
Morgan Stanley	6.25	8/9/26	175,000	212,326	0.018%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	660,000	713,856	0.060%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	4.07	12/15/47	1,380,000	1,490,849	0.125%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.86	9/15/49	300,000	309,168	0.026%
Morgan Stanley Capital I Trust 2015-MS1	3.78	5/15/48	700,000	753,012	0.063%
Mplx	3.2	9/9/22	1,490,000	1,491,863	0.125%
M&T Bank	3.55	7/26/23	2,140,000	2,243,818	0.188%
Municipal Electric Authority of Georgia	6.66	4/1/57	1,816,000	2,590,016	0.217%
MVW Owner Trust 2014-1	2.25	9/22/31	54,589	54,496	0.005%
Nabors Industries	5.5	1/15/23	400,000	327,000	0.027%
National Rural Utilities Cooperative Finance	2.9	3/15/21	2,100,000	2,126,042	0.178%
Navient Private Education Refi Loan Trust 2019	3.13	2/15/68	1,825,000	1,874,510	0.157%
Nevada Power	6.65	4/1/36	400,000	561,486	0.047%
New Jersey Turnpike Authority	7.41	1/1/40	1,000,000	1,611,300	0.135%
Newmont Goldcorp	3.63	6/9/21	595,000	604,018	0.051%
New Orleans Hotel Trust 2019-HNLA	3.62	4/15/32	790,000	790,488	0.066%
New York Life Global Funding	1.5	10/24/19	1,220,000	1,219,665	0.102%
New York Life Global Funding	3.25	8/6/21	1,645,000	1,680,050	0.140%
New York State dormitory Authority	3.88	7/1/46	950,000	998,678	0.084%
New York State dormitory Authority	4.85	7/1/48	800,000	914,528	0.076%
NiSource	3.95	3/30/48	1,000,000	1,057,246	0.088%
NiSource	3.49	5/15/27	695,000	727,876	0.061%
NiSource	3.65	6/15/23	1,790,000	1,865,900	0.156%
Norfolk Southern	5.59	5/17/25	48,000	55,047	0.005%
Northwell Healthcare	3.98	11/1/46	1,275,000	1,398,703	0.117%
Nucor	3.95	5/1/28	1,385,000	1,511,077	0.126%
Nutrien	4	12/15/26	505,000	540,100	0.045%
Occidental Petroleum	3	2/15/27	1,475,000	1,460,878	0.122%
Occidental Petroleum	2.9	8/15/24	2,385,000	2,397,941	0.200%
Octagon Investment Partners XXIII	3.15	7/15/27	850,000	846,985	0.071%
Ohio Power	5.38	10/1/21	450,000	478,699	0.040%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	460,000	483,943	0.040%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	695,000	731,014	0.061%
Omnicom Group Inc / Omnicom Capital	3.63	5/1/22	760,000	787,653	0.066%
O Reilly Automotive	4.88	1/14/21	700,000	719,657	0.060%
O Reilly Automotive	3.9	6/1/29	2,470,000	2,696,699	0.225%
OZLM VIII	3.47	10/17/29	1,645,000	1,640,750	0.137%
OZLM VIII	4.1	10/17/29	1,095,000	1,094,137	0.091%
PACCAR Financial	1.95	2/27/20	540,000	539,816	0.045%
PACCAR Financial	3.1	5/10/21	1,485,000	1,510,217	0.126%
PacifiCorp	6.25	10/15/37	90,000	126,401	0.011%
PacifiCorp	4.13	1/15/49	1,400,000	1,625,558	0.136%
Packaging Corp of America	4.5	11/1/23	185,000	198,159	0.017%
Packaging Corp of America	2.45	12/15/20	415,000	414,442	0.035%
Packaging Corp of America	3.65	9/15/24	370,000	386,768	0.032%
Panasonic	2.54	7/19/22	1,035,000	1,041,943	0.087%
Partners Healthcare System	3.44	7/1/21	700,000	717,373	0.060%
Peco Energy	5.95	10/1/36	150,000	202,901	0.017%

Pertamina Persero PT	4.3	5/20/23	650,000	685,134	0.057%
Perusahaan Gas Negara	5.13	5/16/24	405,000	441,886	0.037%
Philadelphia Authority for Industrial development	3.96	4/15/26	680,000	725,111	0.061%
Planet Fitness Master Issuer	4.26	9/5/48	2,489,850	2,545,548	0.213%
PNC Bank NA	3.5	6/8/23	2,025,000	2,119,608	0.177%
President & Fellows of Harvard College	3.62	10/1/37	385,000	431,889	0.036%
Pricoa Global Funding I	3.45	9/1/23	2,150,000	2,252,282	0.188%
Principal Financial	3.4	5/15/25	1,215,000	1,270,895	0.106%
Province of Alberta Canada	3.3	3/15/28	1,605,000	1,771,939	0.148%
Province of Manitoba Canada	2.6	4/16/24	1,492,000	1,546,724	0.129%
Province of New Brunswick Canada	3.63	2/24/28	2,545,000	2,841,571	0.238%
Province of Ontario Canada	2.4	2/8/22	2,000,000	2,029,056	0.170%
Province of Quebec Canada	2.75	8/25/21	1,350,000	1,374,573	0.115%
Province of Quebec Canada	7.5	9/15/29	104,000	153,575	0.013%
Public Service Electric & Gas	5.7	12/1/36	180,000	236,366	0.020%
QUALCOMM	3.25	5/20/27	994,000	1,036,153	0.087%
QVC	4.45	2/15/25	70,000	72,501	0.006%
QVC	4.38	3/15/23	2,020,000	2,087,268	0.175%
QVC	4.85	4/1/24	840,000	886,628	0.074%
Raymond James Financial	3.63	9/15/26	100,000	104,279	0.009%
Raytheon	7.2	8/15/27	200,000	266,613	0.022%
Regency Centers	3.6	2/1/27	350,000	368,830	0.031%
Regency Centers	4.13	3/15/28	510,000	554,012	0.046%
Reinsurance Group of America	5	6/1/21	905,000	945,192	0.079%
REI - SECURITY LENDING COLLATERAL			2,273,093	22,730,926	1.901%
RELX Capital	3.5	3/16/23	530,000	548,760	0.046%
Republic of Poland Government International Bond	3.25	4/6/26	845,000	899,513	0.075%
Republic of South Africa Government International Bond	5.5	3/9/20	575,000	581,759	0.049%
Republic Services	3.38	11/15/27	585,000	619,858	0.052%
RETL 2019-RVP	3.18	3/15/36	598,985	599,357	0.050%
Rogers Communications	3.63	12/15/25	335,000	357,053	0.030%
Rogers Communications	4.35	5/1/49	1,295,000	1,492,572	0.125%
Roper Technologies	3	12/15/20	295,000	297,866	0.025%
Roper Technologies	3.8	12/15/26	660,000	705,685	0.059%
Roper Technologies	2.95	9/15/29	675,000	678,340	0.057%
Royal Bank Of Scotland	4.52	6/25/24	2,050,000	2,151,971	0.180%
Sabine Pass Liquefaction	4.2	3/15/28	795,000	839,719	0.070%
San Diego County Water Authority	6.14	5/1/49	275,000	405,224	0.034%
San Diego Gas & Electric	4.1	6/15/49	1,765,000	2,010,137	0.168%
San Diego Gas & Electric	6.13	9/15/37	170,000	220,934	0.018%
San Jose Redevelopment Agency Successor Agency	3.38	8/1/34	610,000	642,068	0.054%
Santander Drive Auto Receivables Trust 2015-2	4.02	9/15/22	1,300,000	1,300,923	0.109%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	1,300,000	1,303,519	0.109%
Santander Drive Auto Receivables Trust 2018-2	3.03	9/15/22	820,000	821,822	0.069%
Santander Retail Auto Lease Trust 2019	2.77	6/20/22	1,265,000	1,284,248	0.107%
Santander UK	3.75	11/15/21	2,310,000	2,378,967	0.199%
Santander UK	5	11/7/23	200,000	212,013	0.018%
SBA Tower Trust	2.84	1/15/25	1,005,000	1,006,337	0.084%
Schlumberger Holdings	3.75	5/1/24	1,065,000	1,118,714	0.094%
Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	320,000	311,340	0.026%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	676,077	688,847	0.058%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	1,498,080	1,525,625	0.128%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	1,722,305	1,742,180	0.146%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	1,660,000	1,691,879	0.141%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	44,982	44,953	0.004%
SLM Student Loan Trust 2010-1	2.42	3/25/25	1,018,479	987,980	0.083%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	525,000	545,048	0.046%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	329,000	346,532	0.029%
Smb Private Education Loan Trust 2018	3.6	1/15/37	1,155,000	1,195,271	0.100%
Sonic Capital	4.03	2/20/48	143,792	147,376	0.012%
South Carolina Public Service Authority	2.39	12/1/23	1,165,000	1,171,827	0.098%
Southeast Supply Header	4.25	6/15/24	405,000	413,855	0.035%
Southern	4.4	7/1/46	1,905,000	2,127,047	0.178%
Southern California Gas	5.75	11/15/35	140,000	178,228	0.015%
Southern Power	5.15	9/15/41	500,000	568,393	0.048%
Spectra Energy Partners	3.38	10/15/26	440,000	454,539	0.038%
Stanford Health Care	3.8	11/15/48	440,000	504,578	0.042%
State Grid Overseas Investment 2016	3.75	5/2/23	1,155,000	1,211,940	0.101%
State Grid Overseas Investment 2016	2.25	5/4/20	1,260,000	1,259,556	0.105%
State of California	7.63	3/1/40	1,350,000	2,215,080	0.185%
State of Wisconsin	3.95	5/1/36	1,700,000	1,853,561	0.155%
State Street	3.1	5/15/23	265,000	274,016	0.023%

Sumitomo Mitsui Financial	3.75	7/19/23	2,605,000	2,735,250	0.229%
Suncor Energy	3.6	12/1/24	355,000	374,343	0.031%
SunTrust Bank/Atlanta GA	3.5	8/2/22	2,155,000	2,199,820	0.184%
Svenska Handelsbanken	3.35	5/24/21	1,860,000	1,895,606	0.158%
Synchrony Credit Card Master Note Trust	2.62	10/15/25	610,000	621,101	0.052%
Syngenta Finance	3.7	4/24/20	1,200,000	1,205,437	0.101%
Tampa Electric	6.15	5/15/37	700,000	942,814	0.079%
Teachers Insurance & Annuity Association of America	4.27	5/15/47	1,400,000	1,587,104	0.133%
Tencent Holdings	2.99	1/19/23	550,000	558,877	0.047%
Tencent Holdings	3.6	1/19/28	1,090,000	1,141,081	0.095%
Teva Pharmaceutical Finance IV BV	3.65	11/10/21	750,000	693,750	0.058%
Thomson Reuters	3.35	5/15/26	220,000	226,601	0.019%
Time Warner Cable	5	2/1/20	240,000	241,937	0.020%
Time Warner Cable	6.55	5/1/37	235,000	282,078	0.024%
Time Warner Cable	6.75	6/15/39	275,000	336,070	0.028%
Time Warner Cable	4	9/1/21	100,000	102,419	0.009%
Toronto-Dominion Bank	2.5	12/14/20	890,000	894,734	0.075%
Toronto-Dominion Bank	3.25	6/11/21	2,005,000	2,046,123	0.171%
Toronto-Dominion Bank	3.63	9/15/31	235,000	242,931	0.020%
Towd Point Mortgage Trust 2015-3	3	3/25/54	276,231	276,983	0.023%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	277,509	277,364	0.023%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	310,130	310,621	0.026%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	326,313	327,595	0.027%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	357,731	356,278	0.030%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	387,458	390,988	0.033%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	641,552	647,647	0.054%
Towd Point Mortgage Trust 2018-1	3	1/25/58	341,597	345,885	0.029%
Toyota Industries	3.11	3/12/22	2,150,000	2,189,164	0.183%
Toyota Motor	3.18	7/20/21	1,515,000	1,547,544	0.129%
Toyota Motor Credit	2.95	4/13/21	1,730,000	1,756,827	0.147%
Transcontinental Gas Pipe Line	4.6	3/15/48	780,000	850,024	0.071%
Transurban Finance Co Pty	4.13	2/2/26	175,000	185,845	0.016%
Transurban Finance Co Pty	3.38	3/22/27	225,000	228,598	0.019%
Travelers	6.25	6/15/37	225,000	318,301	0.027%
Trinity Acquisition	3.5	9/15/21	175,000	178,093	0.015%
TRP Government Reserve	2		29,174,753	29,174,753	2.439%
Ubs Group Funding Switzerland	3	4/15/21	1,200,000	1,213,912	0.101%
Ubs Group Funding Switzerland	2.95	9/24/20	450,000	454,113	0.038%
Ubs Group Funding Switzerland	4.13	9/24/25	630,000	679,767	0.057%
UniCredit	6.57	1/14/22	1,270,000	1,361,474	0.114%
Unilever Capital	3	3/7/22	1,255,000	1,284,139	0.107%
United Airlines 2014-1 Class B Pass Through Trust	4.75	4/11/22	168,180	173,097	0.014%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	651,692	672,374	0.056%
United Airlines 2016-2 Class A Pass Through Trust	3.1	10/7/28	842,447	843,157	0.070%
Unitedhealth	3.75	7/15/25	400,000	430,434	0.036%
Unitedhealth	4.75	7/15/45	900,000	1,091,798	0.091%
Unitedhealth	3.5	8/15/39	1,960,000	2,033,394	0.170%
United Overseas Bank	3.2	4/23/21	2,300,000	2,335,105	0.195%
United Technologies	3.35	8/16/21	1,150,000	1,175,405	0.098%
University of California	5.77	5/15/43	470,000	639,299	0.053%
Unum	5.63	9/15/20	150,000	154,397	0.013%
U.S. Treasury Bonds	3.13	11/15/41	13,875,000	16,548,105	1.384%
U.S. Treasury Bonds	2.75	11/15/42	3,000,000	3,369,375	0.282%
U.S. Treasury Bonds	3	11/15/44	585,000	687,832	0.058%
U.S. Treasury Bonds	3	11/15/45	6,780,000	8,004,638	0.669%
U.S. Treasury Bonds	2.75	2/15/28	25,865,000	28,083,732	2.348%
U.S. Treasury Bonds	3.5	2/15/39	14,620,000	18,325,256	1.532%
U.S. Treasury Bonds	2.5	2/15/45	3,535,000	3,807,858	0.318%
U.S. Treasury Bonds	3	2/15/47	3,400,000	4,032,719	0.337%
U.S. Treasury Bonds	3	2/15/48	15,800,000	18,772,375	1.570%
U.S. Treasury Bonds	3	5/15/45	4,115,000	4,849,270	0.405%
U.S. Treasury Bonds	2.5	5/15/46	4,805,000	5,178,889	0.433%
U.S. Treasury Bonds	3	5/15/47	3,150,000	3,736,195	0.312%
U.S. Treasury Bonds	2.25	8/15/27	6,570,000	6,868,730	0.574%
U.S. Treasury Bonds	2.88	8/15/28	10,990,000	12,085,566	1.011%
U.S. Treasury Bonds	1.63	8/15/29	4,000,000	3,982,500	0.333%
U.S. Treasury Bonds	3.63	8/15/43	4,890,000	6,311,920	0.528%
U.S. Treasury Bonds	2.25	8/15/46	2,190,000	2,247,488	0.188%
U.S. Treasury Bonds	2.75	8/15/47	9,370,000	10,614,453	0.888%
U.S. Treasury Bonds	3	8/15/48	4,035,000	4,802,911	0.402%
U.S. Treasury Bonds	2.25	8/15/49	2,000,000	2,059,063	0.172%
U.S. Treasury Notes	2.75	2/15/24	6,535,000	6,859,708	0.574%

U.S. Treasury Notes	2.75	4/30/23	38,795,000	40,371,047	3.376%
U.S. Treasury Notes	2	5/31/24	8,800,000	8,978,750	0.751%
U.S. Treasury Notes	2.75	7/31/23	19,700,000	20,558,797	1.719%
U.S. Treasury Notes	2.75	8/31/23	14,515,000	15,163,639	1.268%
Vereit Operating Partnership	4.63	11/1/25	1,765,000	1,924,766	0.161%
Vereit Operating Partnership	3.95	8/15/27	820,000	864,027	0.072%
Verizon Communications	4.27	1/15/36	735,000	827,781	0.069%
Verizon Communications	2.63	8/15/26	3,010,000	3,048,043	0.255%
Verizon Communications	5.15	9/15/23	550,000	614,130	0.051%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	668,248	670,132	0.056%
Virginia Commonwealth Transportation Board	5.35	5/15/35	480,000	601,555	0.050%
Virginia Electric & Power	2.88	7/15/29	1,100,000	1,128,289	0.094%
Virginia Public Building Authority	5.9	8/1/30	570,000	734,194	0.061%
Visa	2.15	9/15/22	1,005,000	1,015,071	0.085%
Vistra Operations	3.55	7/15/24	1,270,000	1,281,113	0.107%
Vodafone	3.75	1/16/24	2,005,000	2,110,240	0.176%
Vodafone	4.25	9/17/50	690,000	703,643	0.059%
Volkswagen Group of America Finance	4	11/12/21	2,215,000	2,288,243	0.191%
Volkswagen Group of America Finance	2.7	9/26/22	305,000	306,371	0.026%
Volvo Financial Equipment LLC Series 2017-1	1.92	3/15/21	99,772	99,679	0.008%
Voya Financial	3.13	7/15/24	1,440,000	1,472,730	0.123%
Walmart	3.4	6/26/23	1,900,000	1,996,851	0.167%
Walt Disney	3.7	10/15/25	285,000	308,040	0.026%
WEA Finance LLC / Westfield UK & Europe Finance	3.25	10/5/20	380,000	383,357	0.032%
Weibo	3.5	7/5/24	1,275,000	1,296,344	0.108%
Wells Fargo	3.07	1/24/23	3,000,000	3,055,464	0.255%
Wells Fargo Bank NA	3.33	7/23/21	1,500,000	1,513,506	0.127%
Wendy s Funding	3.57	3/15/48	309,488	314,390	0.026%
West Virginia United Health System Obligated	4.92	6/1/48	1,600,000	1,985,931	0.166%
Williams	4.85	3/1/48	185,000	197,458	0.017%
Williams	5.25	3/15/20	600,000	605,263	0.051%
Willis North America	3.6	5/15/24	425,000	440,202	0.037%
Willis North America	4.5	9/15/28	1,100,000	1,214,052	0.102%
Woodside Finance	3.7	3/15/28	425,000	437,028	0.037%
Woodside Finance	4.5	3/4/29	2,640,000	2,862,782	0.239%
Woodside Finance	3.7	9/15/26	315,000	325,078	0.027%
World Omni Auto Receivables Trust 2016	1.77	9/15/21	291,440	291,190	0.024%
World Omni Auto Receivables Trust 2018	2.19	5/17/21	105,095	105,092	0.009%
WPP Finance 2010	3.75	9/19/24	1,350,000	1,402,959	0.117%
Xcel Energy	4.7	5/15/20	375,000	376,408	0.031%

Total Investments in Securities **1,235,055,999**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ9 5YR US NOTE FUT DEC 19	284	12/31/2019	33,838,157	(166,064)	2.829%
TUZ9 2YR US NOTE FUT DEC 19	242	12/31/2019	52,151,000	(129,258)	4.360%

Total Futures Contracts **(295,322)**

**NET ASSETS** **1,195,991,615**

**NET ASSET VALUE PER SHARE**

**U.S. Bond Enhanced Index Fund Shares** **11.34**

(\$1,195,991,615 / 105,425,955 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.