

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
280 Park Avenue 2017-280P Mortgage Trust	3.11	9/15/34	590,000	590,005	0.133%
AbbVie	4.88	11/14/48	220,000	241,841	0.054%
AbbVie	3.6	5/14/25	655,000	680,506	0.153%
AbbVie	4.7	5/14/45	265,000	283,155	0.064%
ABJA Investment Co Pte	5.45	1/24/28	600,000	586,163	0.132%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	620,000	631,511	0.142%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	150,000	161,438	0.036%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	4/3/26	415,000	441,456	0.099%
Aia	3.9	4/6/28	560,000	607,546	0.137%
Aib	4.26	4/10/25	415,000	430,506	0.097%
Alexandria Real Estate Equities	4.3	1/15/26	110,000	119,676	0.027%
Alexandria Real Estate Equities	3.95	1/15/27	955,000	1,022,138	0.230%
Alexandria Real Estate Equities	3.95	1/15/28	110,000	118,740	0.027%
Alexandria Real Estate Equities	3.45	4/30/25	255,000	266,647	0.060%
Alibaba Group Holding	3.6	11/28/24	685,000	721,271	0.162%
Allegro CLO III	3.12	7/25/27	585,000	583,801	0.131%
Allergan Funding SCS	2.63	11/15/28	240,000	300,050	0.067%
Altice France SA/France	5.5	1/15/28	445,000	448,894	0.101%
Altice France SA/France	6.25	5/15/24	120,000	123,900	0.028%
Altice Luxembourg	7.75	5/15/22	42,000	42,893	0.010%
Altria	4.8	2/14/29	150,000	164,070	0.037%
Altria	5.8	2/14/39	415,000	479,913	0.108%
Altria	5.95	2/14/49	605,000	709,332	0.159%
American Airlines 2014-1 Class B Pass Through Trust	4.38	10/1/22	24,288	24,864	0.006%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	60,729	61,686	0.014%
American Airlines 2016-2 Class A Pass Through Trust	3.65	6/15/28	192,940	202,632	0.046%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	125,777	127,699	0.029%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	216,425	227,738	0.051%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	160,799	165,747	0.037%
American Airlines 2017-2 Class A Pass Through Trust	3.6	10/15/29	368,892	374,612	0.084%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	184,273	183,864	0.041%
American Airlines 2019-1 Class B Pass Through Trust	3.85	2/15/28	185,000	186,863	0.042%
American Campus Communities Operating Partnership	3.63	11/15/27	420,000	441,468	0.099%
American Campus Communities Operating Partnership	3.3	7/15/26	190,000	195,314	0.044%
American Express Credit Account Master Trust	2.61	2/18/25	170,000	170,060	0.038%
American International	3.9	4/1/26	75,000	79,960	0.018%
Americredit Automobile Receivables Trust 2016-4	2.74	12/8/22	765,000	769,170	0.173%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	385,000	388,138	0.087%
AmeriCredit Automobile Receivables Trust 2017-3	3.18	7/18/23	965,000	976,187	0.219%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	575,104	583,141	0.131%
Anheuser-Busch InBev Worldwide	4.75	1/23/29	160,000	185,856	0.042%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	1,060,000	1,379,910	0.310%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	480,000	490,973	0.110%
APT Pipelines	3.88	10/11/22	185,000	192,258	0.043%
ArcelorMittal	4.55	3/11/26	140,000	146,300	0.033%
ArcelorMittal	3.6	7/16/24	520,000	523,725	0.118%
Asurion	5.04	11/3/24	158,000	158,483	0.036%
Asurion	8.54	8/4/25	145,000	147,248	0.033%
Atrium Hotel Portfolio Trust 2017-ATRM	3.68	12/15/36	975,000	974,381	0.219%
AT&T	4.5	3/9/48	410,000	439,816	0.099%
Ausgrid Finance Pty	3.85	5/1/23	210,000	218,509	0.049%
Ausgrid Finance Pty	4.35	8/1/28	320,000	350,082	0.079%
Autoridad del Canal de Panama	4.95	7/29/35	200,000	230,602	0.052%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	735,000	741,072	0.167%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	215,000	220,832	0.050%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	1,435,000	1,466,049	0.329%
Avis Budget Rental Car Funding AESOP	4	3/20/25	835,000	888,696	0.200%
Avis Budget Rental Car Funding AESOP	2.65	3/20/26	755,000	755,414	0.170%
Avis Budget Rental Car Funding AESOP	3.07	9/20/23	240,000	245,009	0.055%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	180,000	187,317	0.042%
Avis Budget Rental Car Funding AESOP	4.24	9/22/25	235,000	246,680	0.055%
Avnet	3.75	12/1/21	445,000	453,579	0.102%
Avolon Holdings Funding	5.13	10/1/23	660,000	699,930	0.157%
Avolon Holdings Funding	4.38	5/1/26	250,000	258,946	0.058%
Avolon Holdings Funding	3.95	7/1/24	120,000	123,359	0.028%

Bahamas Government International Bond	6	11/21/28	400,000	425,004	0.096%
Bahamas Government International Bond	5.75	1/16/24	505,000	527,725	0.119%
Baidu	4.88	11/14/28	200,000	225,027	0.051%
Baidu	4.38	3/29/28	1,295,000	1,406,273	0.316%
Baidu	2.88	7/6/22	850,000	855,392	0.192%
Banco De Bogota	4.38	8/3/27	475,000	506,474	0.114%
Banco Santander Chile	3.88	9/20/22	150,000	156,294	0.035%
BANK 2019-BNK21	2.5	10/17/52	890,000	790,409	0.178%
Bank of America	3.82	1/20/28	610,000	657,431	0.148%
Bank of America	4.27	7/23/29	595,000	660,545	0.148%
Bank of America	4.2	8/26/24	1,095,000	1,174,398	0.264%
Barclays	4.61	2/15/23	510,000	532,011	0.120%
Barclays	4.34	5/16/24	1,005,000	1,049,547	0.236%
Barclays	3.93	5/7/25	425,000	438,823	0.099%
Barclays Bank	5.14	10/14/20	515,000	526,634	0.118%
Barclays Commercial Mortgage Trust 2019-C4	3.32	8/15/52	450,000	470,848	0.106%
Barclays Commercial Mortgage Trust 2019-C4	3.47	8/15/52	585,000	596,784	0.134%
Barings BDC Static CLO Ltd 2019-1	3.32	4/15/27	813,984	813,348	0.183%
Barings CLO Ltd 2016-II	3.36	7/20/28	755,000	755,201	0.170%
BAT Capital	3.22	8/15/24	365,000	369,091	0.083%
BAT Capital	3.56	8/15/27	1,205,000	1,211,634	0.272%
Bausch Health Americas	8.5	1/31/27	390,000	437,288	0.098%
Bayer US Finance II	3.88	12/15/23	975,000	1,018,141	0.229%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	157,038	158,590	0.036%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	99,729	101,419	0.023%
Bayview Opportunity Master Fund IVb Trust 2017-SPL4	3.5	1/28/55	130,154	132,256	0.030%
BBVA Bancomer SA/Texas	4.38	4/10/24	375,000	394,691	0.089%
Becton Dickinson And	3.73	12/15/24	225,000	238,137	0.054%
Becton Dickinson And	1.4	5/24/23	200,000	226,294	0.051%
Becton Dickinson And	3.36	6/6/24	450,000	468,310	0.105%
Becton Dickinson And	3.7	6/6/27	1,331,000	1,406,633	0.316%
Becton Dickinson And	4.67	6/6/47	525,000	618,762	0.139%
Becton Dickinson Euro Finance Sarl	0.63	6/4/23	160,000	176,184	0.040%
Becton Dickinson Euro Finance Sarl	1.21	6/4/26	195,000	219,268	0.049%
Benchmark 2018-B8 Mortgage Trust	4.23	1/15/52	435,000	496,744	0.112%
Bermuda Government International Bond	4.75	2/15/29	200,000	227,500	0.051%
Bermuda Government International Bond	4.85	2/6/24	235,000	257,915	0.058%
Boardwalk Pipelines	3.38	2/1/23	110,000	110,997	0.025%
Boardwalk Pipelines	5.95	6/1/26	920,000	1,028,358	0.231%
Boardwalk Pipelines	4.45	7/15/27	45,000	46,301	0.010%
Booking Holdings	3.65	3/15/25	10,000	10,644	0.002%
Boral Finance Pty	3	11/1/22	50,000	50,156	0.011%
Boral Finance Pty	3.75	5/1/28	715,000	731,682	0.164%
Boston Properties	3.2	1/15/25	410,000	424,907	0.095%
Boston Properties	3.65	2/1/26	520,000	550,200	0.124%
Brambles USA	4.13	10/23/25	135,000	143,751	0.032%
Bristol-Myers Squibb	3.2	6/15/26	275,000	287,854	0.065%
Bristol-Myers Squibb	4.13	6/15/39	175,000	197,720	0.044%
Brixmor Operating Partnership	3.85	2/1/25	270,000	281,956	0.063%
Brixmor Operating Partnership	3.9	3/15/27	630,000	658,892	0.148%
Brixmor Operating Partnership	4.13	5/15/29	445,000	474,535	0.107%
Brixmor Operating Partnership	3.65	6/15/24	204,000	212,264	0.048%
Broadcom	4.25	4/15/26	420,000	433,916	0.098%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	570,000	582,261	0.131%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	325,000	322,614	0.073%
Bunge Ltd Finance	3.75	9/25/27	500,000	510,523	0.115%
BX Trust 2018-GW	3.25	5/15/35	475,000	474,996	0.107%
Capital One Bank USA NA	3.38	2/15/23	1,076,000	1,107,459	0.249%
Capital One Financial	3.3	10/30/24	510,000	527,198	0.118%
Capital One Financial	3.8	1/31/28	850,000	896,785	0.202%
Capital One Financial	3.75	3/9/27	425,000	446,899	0.100%
Capital One Financial	0.8	6/12/24	280,000	311,001	0.070%
Cardinal Health	3.75	9/15/25	385,000	398,537	0.090%
Cardinal Health	4.9	9/15/45	20,000	20,240	0.005%
CarMax Auto Owner Trust 2017-4	3.3	5/15/24	115,000	116,643	0.026%
CCCI Treasure	3.5	10/21/67	250,000	250,385	0.056%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	800,000	840,746	0.189%
CD 2017-CD6 Mortgage Trust	3.46	11/13/50	515,000	553,022	0.124%
Celgene	3.88	8/15/25	1,195,000	1,285,900	0.289%
Cenovus Energy	5.4	6/15/47	210,000	236,513	0.053%
Cenovus Energy	3.8	9/15/23	215,000	221,450	0.050%
CGGS Commercial Mortgage Trust 2018-WSS	2.93	2/15/37	195,000	194,146	0.044%

Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	100,000	121,722	0.027%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	80,000	91,130	0.020%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	590,000	647,202	0.145%
Chile Government International Bond	3.5	1/25/50	860,000	928,370	0.209%
Cigna	4.38	10/15/28	490,000	538,022	0.121%
Cigna	4.13	11/15/25	725,000	782,089	0.176%
Cigna	4.9	12/15/48	415,000	482,215	0.108%
Citigroup	3.2	10/21/26	400,000	412,850	0.093%
Citigroup	3.89	1/10/28	525,000	562,067	0.126%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	95,000	99,950	0.022%
Citigroup Commercial Mortgage Trust 2016-P3	3.06	4/15/49	240,000	250,008	0.056%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	345,000	376,282	0.085%
CNAC HK Finbridge	4.63	3/14/23	710,000	745,296	0.167%
Cnh Equipment Trust 2017	2.54	5/15/25	115,000	116,299	0.026%
Cno Financial	5.25	5/30/25	597,000	646,999	0.145%
Cole Park CLO Ltd 2015-1	3.33	10/20/28	755,000	755,148	0.170%
Colombia Government International Bond	4.5	3/15/29	1,170,000	1,303,380	0.293%
COLT 2018-1 Mortgage Loan Trust	2.98	2/25/48	30,042	30,025	0.007%
COLT 2018-1 Mortgage Loan Trust	3.08	2/25/48	30,042	30,026	0.007%
COLT 2018-2 Mortgage Loan Trust	4.19	7/27/48	795,000	806,431	0.181%
COLT 2018-4 Mortgage Loan Trust	4.72	12/28/48	1,155,000	1,205,044	0.271%
COLT 2019-2 Mortgage Loan Trust	3.54	5/25/49	486,174	494,499	0.111%
COLT 2019-3 Mortgage Loan Trust	2.76	8/25/49	690,688	694,211	0.156%
Comcast	3.95	10/15/25	155,000	168,528	0.038%
Comcast	4.15	10/15/28	330,000	368,908	0.083%
Comcast	4.7	10/15/48	180,000	220,474	0.050%
Comcast	3.3	2/1/27	786,000	826,542	0.186%
Comcast	3.15	3/1/26	200,000	208,716	0.047%
Comcast	3.2	7/15/36	60,000	61,386	0.014%
Comision Federal de Electricidad	4.88	1/15/24	200,000	212,502	0.048%
COMM 2014-CCRE20 Mortgage Trust	3.94	11/10/47	285,000	302,930	0.068%
Comm 2014-UBS2 Mortgage Trust	4.7	3/10/47	236,705	252,629	0.057%
COMM 2014-UBS6 Mortgage Trust	4.6	12/10/47	985,000	1,017,844	0.229%
COMM 2015-CCRE25 Mortgage Trust	4.69	8/10/48	190,000	200,654	0.045%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	760,000	796,770	0.179%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	240,000	259,335	0.058%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	195,679	205,824	0.046%
CommonSpirit Health	2.95	11/1/22	105,000	106,523	0.024%
Connecticut Avenue Securities Trust 2019-R03	2.77	9/25/31	339,396	339,506	0.076%
Corp Nacional del Cobre de Chile	3.63	8/1/27	315,000	332,495	0.075%
Corp Nacional del Cobre de Chile	3	9/30/29	1,555,000	1,551,299	0.349%
Credit Suisse	2.59	9/11/25	685,000	678,316	0.152%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	4.18	5/15/36	835,000	837,088	0.188%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	215,000	224,161	0.050%
CSMC Trust 2015-GLPB	3.94	11/15/34	710,000	743,206	0.167%
CVS Health	4.1	3/25/25	780,000	831,868	0.187%
CVS Health	4.3	3/25/28	415,000	448,451	0.101%
CVS Health	5.05	3/25/48	590,000	669,521	0.150%
CVS Health	3.7	3/9/23	1,405,000	1,462,175	0.329%
CVS Health	5.13	7/20/45	15,000	17,024	0.004%
Danske Bank	5.38	1/12/24	405,000	443,913	0.100%
Danske Bank	3.24	12/20/25	230,000	231,547	0.052%
Danske Bank	2.7	3/2/22	430,000	430,799	0.097%
Danske Bank	3.88	9/12/23	200,000	207,249	0.047%
Danske Bank	3	9/20/22	200,000	200,726	0.045%
Danske Bank	2	9/8/21	200,000	198,318	0.045%
Deephaven Residential Mortgage Trust 2018-1	3.03	12/25/57	145,324	145,163	0.033%
Deephaven Residential Mortgage Trust 2018-2	3.68	4/25/58	246,353	248,077	0.056%
Deephaven Residential Mortgage Trust 2018-3	4.36	8/25/58	450,000	458,695	0.103%
Deephaven Residential Mortgage Trust 2018-4	4.08	10/25/58	695,594	702,598	0.158%
Deephaven Residential Mortgage Trust 2019-1	4.4	1/25/59	710,000	722,617	0.162%
Deephaven Residential Mortgage Trust 2019-2	3.76	4/25/59	324,305	327,203	0.074%
Deephaven Residential Mortgage Trust 2019-2	3.92	4/25/59	510,000	518,539	0.117%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	4,915	4,967	0.001%
Denver City & County School District No 1	4.24	12/15/37	65,000	74,076	0.017%
DH Europe Finance II Sarl	0.2	3/18/26	135,000	146,510	0.033%
Discover Financial Services	3.95	11/6/24	150,000	159,200	0.036%
Discover Financial Services	4.1	2/9/27	575,000	611,561	0.137%
Discover Financial Services	3.75	3/4/25	460,000	482,591	0.108%
District of Columbia	5.59	12/1/34	5,000	6,426	0.001%
Dow Chemical	3.63	5/15/26	175,000	182,308	0.041%
Eaton Vance CLO 2013-1	4.07	1/15/28	1,105,000	1,105,156	0.248%

Egypt Government International Bond	6.38	4/11/31	3,920,000	4,456,009	1.001%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	30,668	30,651	0.007%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	1,130,000	1,128,364	0.254%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	285,000	305,206	0.069%
Emirates Airline	4.5	2/6/25	680,940	695,018	0.156%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	600,000	635,591	0.143%
Enel Americas	4	10/25/26	800,000	842,000	0.189%
Enel Chile	4.88	6/12/28	610,000	688,233	0.155%
Enel Finance International	2.75	4/6/23	700,000	704,774	0.158%
Enel Finance International	3.63	5/25/27	340,000	352,690	0.079%
Energy Transfer Operating	5.88	1/15/24	275,000	305,539	0.069%
Energy Transfer Operating	4.5	4/15/24	105,000	111,807	0.025%
Energy Transfer Operating	5.25	4/15/29	230,000	258,870	0.058%
Energy Transfer Operating	5.5	6/1/27	250,000	282,280	0.063%
Energy Transfer Operating	4.95	6/15/28	155,000	170,390	0.038%
Energy Transfer Operating	6	6/15/48	520,000	614,804	0.138%
Eni	4	9/12/23	455,000	481,610	0.108%
Eni	4.75	9/12/28	445,000	503,704	0.113%
Equate Petrochemical BV	4.25	11/3/26	475,000	512,587	0.115%
Equate Petrochemical BV	3	3/3/22	200,000	201,321	0.045%
Eskom Holdings SOC	6.35	8/10/28	200,000	214,478	0.048%
Eskom Holdings SOC	6.35	8/10/28	600,000	643,435	0.145%
Essex Portfolio	3.88	5/1/24	285,000	300,647	0.068%
Essex Portfolio	3.63	5/1/27	475,000	503,485	0.113%
Expedia	5	2/15/26	1,140,000	1,278,725	0.287%
Expedia	3.8	2/15/28	650,000	679,013	0.153%
Express Scripts Holding	4.5	2/25/26	240,000	262,099	0.059%
Express Scripts Holding	3.4	3/1/27	395,000	408,245	0.092%
Fannie Mae Connecticut Avenue Securities	2.97	10/25/29	735,107	736,283	0.165%
Fannie Mae Connecticut Avenue Securities	4.57	12/25/30	650,000	661,168	0.149%
Fannie Mae Connecticut Avenue Securities	2.57	3/25/31	147,205	147,164	0.033%
Fannie Mae Connecticut Avenue Securities	4.12	3/25/31	275,000	276,764	0.062%
Fannie Mae Connecticut Avenue Securities	4.22	8/25/30	235,000	236,684	0.053%
Fannie Mae Interest Strip	6.5	2/25/32	346	65	0.000%
Fannie Mae REMICS	4	6/25/44	185,481	192,678	0.043%
Federal Home Loan Mortgage	6	10/1/32	170	188	0.000%
Federal Home Loan Mortgage	4.54	10/1/36	964	1,020	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	11,087	12,521	0.003%
Federal Home Loan Mortgage	4.5	10/1/39	13,329	14,447	0.003%
Federal Home Loan Mortgage	4.5	10/1/39	59,175	64,147	0.014%
Federal Home Loan Mortgage	4	10/1/40	2,569	2,746	0.001%
Federal Home Loan Mortgage	4	10/1/40	1,517	1,622	0.000%
Federal Home Loan Mortgage	4.5	10/1/41	190,498	206,475	0.046%
Federal Home Loan Mortgage	5	11/1/33	2,832	3,143	0.001%
Federal Home Loan Mortgage	5	11/1/33	1,848	2,046	0.000%
Federal Home Loan Mortgage	5	11/1/33	3,112	3,454	0.001%
Federal Home Loan Mortgage	4.85	11/1/34	6,910	7,240	0.002%
Federal Home Loan Mortgage	4.78	11/1/35	490	517	0.000%
Federal Home Loan Mortgage	4.85	11/1/36	2,050	2,153	0.000%
Federal Home Loan Mortgage	4	11/1/40	210,432	224,916	0.051%
Federal Home Loan Mortgage	4	11/1/40	6,273	6,705	0.002%
Federal Home Loan Mortgage	3.5	11/1/42	143,341	150,294	0.034%
Federal Home Loan Mortgage	4.72	1/1/36	484	500	0.000%
Federal Home Loan Mortgage	4.83	1/1/36	3,843	4,054	0.001%
Federal Home Loan Mortgage	4.78	1/1/37	1,803	1,892	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	63,057	71,195	0.016%
Federal Home Loan Mortgage	4	1/1/41	25,917	27,703	0.006%
Federal Home Loan Mortgage	3.5	1/1/43	66,332	69,727	0.016%
Federal Home Loan Mortgage	6	12/1/33	17,101	19,678	0.004%
Federal Home Loan Mortgage	5	12/1/35	1,634	1,806	0.000%
Federal Home Loan Mortgage	4.93	12/1/36	679	721	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	4,519	5,100	0.001%
Federal Home Loan Mortgage	4.5	12/1/39	9,330	10,112	0.002%
Federal Home Loan Mortgage	4	12/1/40	11,983	12,809	0.003%
Federal Home Loan Mortgage	4	12/1/40	402	430	0.000%
Federal Home Loan Mortgage	4	12/1/40	30,108	32,185	0.007%
Federal Home Loan Mortgage	4	12/1/40	9,108	9,736	0.002%
Federal Home Loan Mortgage	4	12/1/41	35,262	37,703	0.008%
Federal Home Loan Mortgage	3	12/1/42	161,890	166,953	0.038%
Federal Home Loan Mortgage	7	2/1/24	57	61	0.000%
Federal Home Loan Mortgage	4.83	2/1/35	1,677	1,760	0.000%
Federal Home Loan Mortgage	4.87	2/1/37	5,267	5,542	0.001%

Federal Home Loan Mortgage	4	2/1/41	110,071	117,641	0.026%
Federal Home Loan Mortgage	3	2/1/43	31,872	32,848	0.007%
Federal Home Loan Mortgage	6.5	3/1/32	773	862	0.000%
Federal Home Loan Mortgage	4.62	3/1/36	5,180	5,434	0.001%
Federal Home Loan Mortgage	3	3/1/43	10,433	10,753	0.002%
Federal Home Loan Mortgage	3	3/1/43	8,926	9,199	0.002%
Federal Home Loan Mortgage	3.5	3/1/44	111,430	116,856	0.026%
Federal Home Loan Mortgage	3.5	3/1/46	442,082	465,793	0.105%
Federal Home Loan Mortgage	5.5	4/1/20	76	76	0.000%
Federal Home Loan Mortgage	7	4/1/32	408	469	0.000%
Federal Home Loan Mortgage	6.5	4/1/32	2,681	2,989	0.001%
Federal Home Loan Mortgage	6.5	4/1/37	133,999	152,042	0.034%
Federal Home Loan Mortgage	5	4/1/40	4,252	4,702	0.001%
Federal Home Loan Mortgage	2.5	5/1/30	295,636	299,126	0.067%
Federal Home Loan Mortgage	6.5	5/1/35	630	703	0.000%
Federal Home Loan Mortgage	4.5	5/1/42	20,532	22,294	0.005%
Federal Home Loan Mortgage	4.5	5/1/42	65,311	70,790	0.016%
Federal Home Loan Mortgage	3.5	5/1/43	220,307	231,499	0.052%
Federal Home Loan Mortgage	6.5	6/1/24	182	202	0.000%
Federal Home Loan Mortgage	7	6/1/32	143	147	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	30,471	33,031	0.007%
Federal Home Loan Mortgage	5	7/1/25	107	110	0.000%
Federal Home Loan Mortgage	5	7/1/33	137	151	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	560	589	0.000%
Federal Home Loan Mortgage	5	7/1/40	11,712	12,940	0.003%
Federal Home Loan Mortgage	2.5	7/1/43	15,235	15,232	0.003%
Federal Home Loan Mortgage	6	8/1/21	224	225	0.000%
Federal Home Loan Mortgage	6	8/1/22	2,210	2,267	0.001%
Federal Home Loan Mortgage	6	8/1/38	4,410	5,079	0.001%
Federal Home Loan Mortgage	6	8/1/38	5,961	6,858	0.002%
Federal Home Loan Mortgage	4.5	8/1/40	8,935	9,686	0.002%
Federal Home Loan Mortgage	5	8/1/40	21,310	23,555	0.005%
Federal Home Loan Mortgage	5	8/1/40	70,742	78,234	0.018%
Federal Home Loan Mortgage	4.5	8/1/40	5,749	6,232	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	13,740	14,894	0.003%
Federal Home Loan Mortgage	4	8/1/40	5,060	5,409	0.001%
Federal Home Loan Mortgage	5.5	9/1/20	181	181	0.000%
Federal Home Loan Mortgage	4.5	9/1/23	9,930	10,338	0.002%
Federal Home Loan Mortgage	4.54	9/1/32	64	65	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	7,254	8,335	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	69,175	72,722	0.016%
Federal Home Loan Mortgage	3.5	9/1/42	81,063	85,012	0.019%
Federal National Mortgage Assn.	5	10/1/21	2,814	2,902	0.001%
Federal National Mortgage Assn.	4.5	10/1/26	15,538	16,183	0.004%
Federal National Mortgage Assn.	3	10/1/29	20,127	20,671	0.005%
Federal National Mortgage Assn.	3	10/1/30	30,834	31,575	0.007%
Federal National Mortgage Assn.	5	10/1/34	23,290	25,711	0.006%
Federal National Mortgage Assn.	5.5	10/1/35	16,233	18,437	0.004%
Federal National Mortgage Assn.	5	10/1/35	10,400	11,484	0.003%
Federal National Mortgage Assn.	5	10/1/35	28,898	31,908	0.007%
Federal National Mortgage Assn.	6.5	10/1/37	15,095	16,855	0.004%
Federal National Mortgage Assn.	6	10/1/38	9,839	11,326	0.003%
Federal National Mortgage Assn.	6	10/1/38	34,415	39,615	0.009%
Federal National Mortgage Assn.	6	10/1/40	55,346	63,709	0.014%
Federal National Mortgage Assn.	6	10/1/40	16,006	18,419	0.004%
Federal National Mortgage Assn.	3	10/1/42	34,849	35,941	0.008%
Federal National Mortgage Assn.	3	10/1/42	26,978	27,823	0.006%
Federal National Mortgage Assn.	3	10/1/42	82,935	85,482	0.019%
Federal National Mortgage Assn.	3	10/1/42	97,956	100,964	0.023%
Federal National Mortgage Assn.	3.5	10/1/42	136,983	143,575	0.032%
Federal National Mortgage Assn.	3.5	10/1/43	80,809	84,681	0.019%
Federal National Mortgage Assn.	3	10/1/46	45,087	46,080	0.010%
Federal National Mortgage Assn.	3	10/1/46	51,635	53,190	0.012%
Federal National Mortgage Assn.	3	10/1/46	990,631	1,017,374	0.229%
Federal National Mortgage Assn.	3	10/1/46	329,615	338,312	0.076%
Federal National Mortgage Assn.	4	10/1/46	788,312	828,920	0.186%
Federal National Mortgage Assn.	4	10/1/47	84,968	88,914	0.020%
Federal National Mortgage Assn.	4	10/1/48	286,100	301,057	0.068%
Federal National Mortgage Assn.	4.5	11/1/19	0	0	0.000%
Federal National Mortgage Assn.	6	11/1/32	2,450	2,795	0.001%
Federal National Mortgage Assn.	3.5	11/1/32	368,388	386,873	0.087%
Federal National Mortgage Assn.	5	11/1/33	9,239	10,202	0.002%

Federal National Mortgage Assn.	3	11/1/33	176,912	182,096	0.041%
Federal National Mortgage Assn.	5	11/1/33	9,043	9,986	0.002%
Federal National Mortgage Assn.	5.5	11/1/35	14,923	16,947	0.004%
Federal National Mortgage Assn.	4.32	11/1/35	5,209	5,447	0.001%
Federal National Mortgage Assn.	5	11/1/35	8,142	8,992	0.002%
Federal National Mortgage Assn.	3	11/1/36	446,352	461,159	0.104%
Federal National Mortgage Assn.	3	11/1/36	436,179	448,743	0.101%
Federal National Mortgage Assn.	3	11/1/36	58,425	60,433	0.014%
Federal National Mortgage Assn.	6	11/1/36	7,185	8,264	0.002%
Federal National Mortgage Assn.	6.5	11/1/36	2,481	2,889	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	2,370	2,725	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	222	255	0.000%
Federal National Mortgage Assn.	4.58	11/1/37	5,999	6,296	0.001%
Federal National Mortgage Assn.	6	11/1/38	39,996	45,994	0.010%
Federal National Mortgage Assn.	4.5	11/1/39	7,248	7,847	0.002%
Federal National Mortgage Assn.	4	11/1/40	556,435	591,446	0.133%
Federal National Mortgage Assn.	4	11/1/40	9,751	10,415	0.002%
Federal National Mortgage Assn.	4.5	11/1/40	42,457	45,998	0.010%
Federal National Mortgage Assn.	4	11/1/40	15,288	16,332	0.004%
Federal National Mortgage Assn.	4	11/1/40	63,658	68,143	0.015%
Federal National Mortgage Assn.	4	11/1/40	117,408	125,414	0.028%
Federal National Mortgage Assn.	4	11/1/40	38,999	41,665	0.009%
Federal National Mortgage Assn.	4.5	11/1/40	200,368	216,518	0.049%
Federal National Mortgage Assn.	3.5	11/1/42	329,214	345,705	0.078%
Federal National Mortgage Assn.	3	11/1/42	29,887	30,805	0.007%
Federal National Mortgage Assn.	4	11/1/43	95,136	101,581	0.023%
Federal National Mortgage Assn.	3.5	11/1/45	87,183	90,886	0.020%
Federal National Mortgage Assn.	3.5	11/1/45	685,401	713,998	0.160%
Federal National Mortgage Assn.	3.5	11/1/45	238,091	248,207	0.056%
Federal National Mortgage Assn.	3	11/1/46	125,826	129,146	0.029%
Federal National Mortgage Assn.	3	11/1/46	484,485	496,370	0.112%
Federal National Mortgage Assn.	3	11/1/46	471,054	485,812	0.109%
Federal National Mortgage Assn.	3	11/1/46	75,983	77,988	0.018%
Federal National Mortgage Assn.	3	11/1/46	263,716	270,498	0.061%
Federal National Mortgage Assn.	3	11/1/46	97,524	100,338	0.023%
Federal National Mortgage Assn.	3	11/1/46	64,097	65,670	0.015%
Federal National Mortgage Assn.	3	11/1/46	152,742	157,149	0.035%
Federal National Mortgage Assn.	3	11/1/46	69,317	71,317	0.016%
Federal National Mortgage Assn.	4.5	11/1/47	271,901	294,256	0.066%
Federal National Mortgage Assn.	3.5	11/1/47	893,460	924,442	0.208%
Federal National Mortgage Assn.	3.5	1/1/25	397,500	411,195	0.092%
Federal National Mortgage Assn.	3.5	1/1/26	397,500	411,133	0.092%
Federal National Mortgage Assn.	2.5	1/1/27	1,595,000	1,608,240	0.361%
Federal National Mortgage Assn.	3	1/1/27	4,270,000	4,364,574	0.981%
Federal National Mortgage Assn.	3	1/1/27	94,780	97,374	0.022%
Federal National Mortgage Assn.	2.5	1/1/32	365,183	368,632	0.083%
Federal National Mortgage Assn.	4.5	1/1/33	348,000	366,678	0.082%
Federal National Mortgage Assn.	5	1/1/34	530,000	568,135	0.128%
Federal National Mortgage Assn.	4.5	1/1/35	347,000	365,407	0.082%
Federal National Mortgage Assn.	5.5	1/1/36	6,118	6,920	0.002%
Federal National Mortgage Assn.	5	1/1/36	205,156	226,640	0.051%
Federal National Mortgage Assn.	5.5	1/1/36	38,357	43,386	0.010%
Federal National Mortgage Assn.	6	1/1/36	1,549	1,757	0.000%
Federal National Mortgage Assn.	6	1/1/36	2,192	2,511	0.001%
Federal National Mortgage Assn.	3.5	1/1/36	286,870	298,384	0.067%
Federal National Mortgage Assn.	5.5	1/1/37	15,698	17,756	0.004%
Federal National Mortgage Assn.	6	1/1/37	1,881	2,106	0.000%
Federal National Mortgage Assn.	5.5	1/1/38	20,820	23,523	0.005%
Federal National Mortgage Assn.	4	1/1/41	113,192	120,941	0.027%
Federal National Mortgage Assn.	4	1/1/41	70,952	75,801	0.017%
Federal National Mortgage Assn.	3.5	1/1/43	25,008	26,177	0.006%
Federal National Mortgage Assn.	3.5	1/1/43	164,672	172,639	0.039%
Federal National Mortgage Assn.	3.5	1/1/43	168,949	177,051	0.040%
Federal National Mortgage Assn.	3	1/1/43	263,417	271,488	0.061%
Federal National Mortgage Assn.	3	1/1/43	7,477	7,702	0.002%
Federal National Mortgage Assn.	3.5	1/1/44	107,179	112,337	0.025%
Federal National Mortgage Assn.	3.5	1/1/44	224,216	235,556	0.053%
Federal National Mortgage Assn.	3.5	1/1/44	121,939	127,807	0.029%
Federal National Mortgage Assn.	3.5	1/1/46	124,602	130,421	0.029%
Federal National Mortgage Assn.	3.5	1/1/46	42,968	44,764	0.010%
Federal National Mortgage Assn.	3.5	1/1/46	87,602	91,696	0.021%
Federal National Mortgage Assn.	3.5	1/1/46	148,413	154,612	0.035%

Federal National Mortgage Assn.	3	1/1/47	299,492	308,132	0.069%
Federal National Mortgage Assn.	3	1/1/47	317,929	325,429	0.073%
Federal National Mortgage Assn.	4.5	12/1/19	91	93	0.000%
Federal National Mortgage Assn.	4.5	12/1/20	34	35	0.000%
Federal National Mortgage Assn.	5.5	12/1/21	295	300	0.000%
Federal National Mortgage Assn.	5	12/1/24	13,812	14,313	0.003%
Federal National Mortgage Assn.	6.5	12/1/32	6,632	7,612	0.002%
Federal National Mortgage Assn.	3	12/1/32	1,037,993	1,065,429	0.239%
Federal National Mortgage Assn.	5.5	12/1/33	23,785	26,901	0.006%
Federal National Mortgage Assn.	5.5	12/1/34	1,755	1,981	0.000%
Federal National Mortgage Assn.	4.85	12/1/35	908	958	0.000%
Federal National Mortgage Assn.	4.3	12/1/35	3,265	3,404	0.001%
Federal National Mortgage Assn.	4.34	12/1/35	1,033	1,085	0.000%
Federal National Mortgage Assn.	4.77	12/1/35	506	536	0.000%
Federal National Mortgage Assn.	6	12/1/35	6,619	7,617	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	8,073	9,128	0.002%
Federal National Mortgage Assn.	3	12/1/36	73,190	75,705	0.017%
Federal National Mortgage Assn.	6.5	12/1/36	802	898	0.000%
Federal National Mortgage Assn.	4.92	12/1/36	3,207	3,404	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	21,366	23,134	0.005%
Federal National Mortgage Assn.	4	12/1/40	50,292	53,730	0.012%
Federal National Mortgage Assn.	4.5	12/1/40	47,317	51,268	0.012%
Federal National Mortgage Assn.	4	12/1/40	97,892	104,564	0.023%
Federal National Mortgage Assn.	4.5	12/1/40	73,283	79,415	0.018%
Federal National Mortgage Assn.	4	12/1/40	214,011	228,654	0.051%
Federal National Mortgage Assn.	3.5	12/1/41	14,824	15,636	0.004%
Federal National Mortgage Assn.	4.5	12/1/41	58,143	62,956	0.014%
Federal National Mortgage Assn.	4.5	12/1/41	37,647	40,791	0.009%
Federal National Mortgage Assn.	3	12/1/42	256,827	264,715	0.059%
Federal National Mortgage Assn.	3.5	12/1/44	225,003	235,854	0.053%
Federal National Mortgage Assn.	4.5	12/1/45	103,103	111,696	0.025%
Federal National Mortgage Assn.	3.5	12/1/45	1,391,554	1,449,694	0.326%
Federal National Mortgage Assn.	3.5	12/1/45	420,243	435,218	0.098%
Federal National Mortgage Assn.	4	12/1/45	393,396	415,450	0.093%
Federal National Mortgage Assn.	4	12/1/45	54,250	57,293	0.013%
Federal National Mortgage Assn.	4	12/1/45	89,380	94,420	0.021%
Federal National Mortgage Assn.	3.5	12/1/45	637,008	663,570	0.149%
Federal National Mortgage Assn.	3	12/1/45	450,020	463,650	0.104%
Federal National Mortgage Assn.	3	12/1/46	346,972	356,985	0.080%
Federal National Mortgage Assn.	3	12/1/46	499,671	514,090	0.116%
Federal National Mortgage Assn.	3	12/1/46	326,324	334,934	0.075%
Federal National Mortgage Assn.	3	12/1/46	480,696	493,378	0.111%
Federal National Mortgage Assn.	3	12/1/46	89,406	91,986	0.021%
Federal National Mortgage Assn.	4	12/1/46	27,751	29,151	0.007%
Federal National Mortgage Assn.	5	2/1/24	4,507	4,670	0.001%
Federal National Mortgage Assn.	2.5	2/1/32	310,049	313,707	0.071%
Federal National Mortgage Assn.	6	2/1/33	86	97	0.000%
Federal National Mortgage Assn.	3	2/1/33	404,769	414,886	0.093%
Federal National Mortgage Assn.	5	2/1/34	8,190	9,043	0.002%
Federal National Mortgage Assn.	3.5	2/1/35	31,835	33,123	0.007%
Federal National Mortgage Assn.	5.5	2/1/35	64,725	73,207	0.016%
Federal National Mortgage Assn.	5	2/1/36	62,032	68,514	0.015%
Federal National Mortgage Assn.	6	2/1/36	1,784	2,051	0.000%
Federal National Mortgage Assn.	6	2/1/37	5,171	5,937	0.001%
Federal National Mortgage Assn.	6	2/1/37	30,652	35,191	0.008%
Federal National Mortgage Assn.	5	2/1/38	7,103	7,842	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	29,347	33,195	0.007%
Federal National Mortgage Assn.	5.5	2/1/38	8,991	10,168	0.002%
Federal National Mortgage Assn.	6	2/1/39	139,585	160,677	0.036%
Federal National Mortgage Assn.	4.5	2/1/40	9,988	10,821	0.002%
Federal National Mortgage Assn.	4	2/1/41	31,907	34,090	0.008%
Federal National Mortgage Assn.	4	2/1/41	71,227	76,095	0.017%
Federal National Mortgage Assn.	4	2/1/41	25,256	26,984	0.006%
Federal National Mortgage Assn.	4	2/1/41	9,565	10,219	0.002%
Federal National Mortgage Assn.	4	2/1/41	343,676	367,173	0.083%
Federal National Mortgage Assn.	2.5	2/1/43	161,081	160,961	0.036%
Federal National Mortgage Assn.	3	2/1/43	389,423	401,358	0.090%
Federal National Mortgage Assn.	3	2/1/43	7,519	7,745	0.002%
Federal National Mortgage Assn.	3	2/1/44	13,394	13,690	0.003%
Federal National Mortgage Assn.	3.5	2/1/45	106,251	111,365	0.025%
Federal National Mortgage Assn.	4	2/1/47	59,547	62,756	0.014%
Federal National Mortgage Assn.	3	2/1/47	1,132,578	1,167,026	0.262%

Federal National Mortgage Assn.	3.5	2/1/48	456,921	471,817	0.106%
Federal National Mortgage Assn.	3.5	2/1/48	269,071	279,523	0.063%
Federal National Mortgage Assn.	6	3/1/21	206	209	0.000%
Federal National Mortgage Assn.	6	3/1/33	2,492	2,867	0.001%
Federal National Mortgage Assn.	5	3/1/34	7,538	8,322	0.002%
Federal National Mortgage Assn.	5	3/1/34	10,893	12,027	0.003%
Federal National Mortgage Assn.	5	3/1/36	3,452	3,814	0.001%
Federal National Mortgage Assn.	6	3/1/37	23,386	26,918	0.006%
Federal National Mortgage Assn.	6	3/1/37	80,244	92,363	0.021%
Federal National Mortgage Assn.	6	3/1/37	9,734	11,204	0.003%
Federal National Mortgage Assn.	4	3/1/41	163,077	174,218	0.039%
Federal National Mortgage Assn.	4.5	3/1/41	4,669	5,060	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	53,920	58,417	0.013%
Federal National Mortgage Assn.	4	3/1/42	31,312	33,454	0.008%
Federal National Mortgage Assn.	3	3/1/43	12,257	12,626	0.003%
Federal National Mortgage Assn.	3	3/1/43	7,597	7,826	0.002%
Federal National Mortgage Assn.	2.5	3/1/43	307,759	307,528	0.069%
Federal National Mortgage Assn.	3	3/1/43	42,502	43,778	0.010%
Federal National Mortgage Assn.	3	3/1/43	396,440	408,863	0.092%
Federal National Mortgage Assn.	3.5	3/1/43	256,355	268,694	0.060%
Federal National Mortgage Assn.	3.5	3/1/44	52,749	55,578	0.012%
Federal National Mortgage Assn.	4	3/1/44	406,045	433,626	0.097%
Federal National Mortgage Assn.	3	3/1/44	779,938	803,840	0.181%
Federal National Mortgage Assn.	3.5	3/1/45	399,879	420,114	0.094%
Federal National Mortgage Assn.	4	3/1/46	204,096	215,475	0.048%
Federal National Mortgage Assn.	3.5	3/1/47	255,514	264,737	0.059%
Federal National Mortgage Assn.	4.5	4/1/25	39,922	41,972	0.009%
Federal National Mortgage Assn.	4.5	4/1/26	10,216	10,728	0.002%
Federal National Mortgage Assn.	6	4/1/33	818	940	0.000%
Federal National Mortgage Assn.	3	4/1/33	3,587	3,675	0.001%
Federal National Mortgage Assn.	5.5	4/1/35	6,056	6,849	0.002%
Federal National Mortgage Assn.	5	4/1/35	11,560	12,764	0.003%
Federal National Mortgage Assn.	5	4/1/35	13,947	15,400	0.003%
Federal National Mortgage Assn.	6	4/1/35	35,126	40,406	0.009%
Federal National Mortgage Assn.	5	4/1/35	44,252	48,857	0.011%
Federal National Mortgage Assn.	5.5	4/1/36	5,153	5,828	0.001%
Federal National Mortgage Assn.	6	4/1/36	690	794	0.000%
Federal National Mortgage Assn.	5	4/1/40	93,498	102,441	0.023%
Federal National Mortgage Assn.	6	4/1/40	19,606	22,569	0.005%
Federal National Mortgage Assn.	4.5	4/1/41	293,362	317,890	0.071%
Federal National Mortgage Assn.	3.5	4/1/43	20,631	21,643	0.005%
Federal National Mortgage Assn.	3	4/1/43	34,249	35,300	0.008%
Federal National Mortgage Assn.	4	4/1/44	43,179	46,127	0.010%
Federal National Mortgage Assn.	4.5	4/1/44	61,752	66,550	0.015%
Federal National Mortgage Assn.	3	4/1/45	10,577	10,897	0.002%
Federal National Mortgage Assn.	3.5	4/1/47	233,275	241,583	0.054%
Federal National Mortgage Assn.	4	4/1/47	17,033	17,870	0.004%
Federal National Mortgage Assn.	3.5	4/1/49	83,541	87,562	0.020%
Federal National Mortgage Assn.	4.5	5/1/22	335	345	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	135	136	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	52,839	53,581	0.012%
Federal National Mortgage Assn.	6	5/1/36	13,384	15,405	0.003%
Federal National Mortgage Assn.	5.5	5/1/36	8,224	9,300	0.002%
Federal National Mortgage Assn.	6	5/1/37	4,015	4,619	0.001%
Federal National Mortgage Assn.	6	5/1/38	2,595	2,988	0.001%
Federal National Mortgage Assn.	5	5/1/38	10,287	11,363	0.003%
Federal National Mortgage Assn.	5.5	5/1/39	28	31	0.000%
Federal National Mortgage Assn.	5	5/1/40	40,105	44,310	0.010%
Federal National Mortgage Assn.	4.5	5/1/41	86,555	93,778	0.021%
Federal National Mortgage Assn.	4	5/1/42	67,462	72,072	0.016%
Federal National Mortgage Assn.	5	5/1/42	71,739	79,232	0.018%
Federal National Mortgage Assn.	4	5/1/42	399,965	427,365	0.096%
Federal National Mortgage Assn.	3.5	5/1/42	136,890	143,793	0.032%
Federal National Mortgage Assn.	3	5/1/43	168,974	174,154	0.039%
Federal National Mortgage Assn.	3	5/1/43	194,754	200,916	0.045%
Federal National Mortgage Assn.	3	5/1/43	143,970	148,389	0.033%
Federal National Mortgage Assn.	3.5	5/1/46	135,491	142,012	0.032%
Federal National Mortgage Assn.	3.5	5/1/47	83,022	86,305	0.019%
Federal National Mortgage Assn.	4.5	5/1/48	565,650	612,477	0.138%
Federal National Mortgage Assn.	4.5	5/1/49	462,338	494,124	0.111%
Federal National Mortgage Assn.	4.5	6/1/20	1	1	0.000%
Federal National Mortgage Assn.	7.5	6/1/28	8	8	0.000%

Federal National Mortgage Assn.	2.5	6/1/32	496,434	501,494	0.113%
Federal National Mortgage Assn.	3	6/1/33	7,686	7,841	0.002%
Federal National Mortgage Assn.	5	6/1/35	44,135	48,732	0.011%
Federal National Mortgage Assn.	5	6/1/35	227,073	250,743	0.056%
Federal National Mortgage Assn.	5	6/1/35	7,407	8,179	0.002%
Federal National Mortgage Assn.	5	6/1/35	12,832	14,169	0.003%
Federal National Mortgage Assn.	5	6/1/35	5,761	6,361	0.001%
Federal National Mortgage Assn.	5.5	6/1/36	45,345	50,169	0.011%
Federal National Mortgage Assn.	6.5	6/1/39	1,101	1,270	0.000%
Federal National Mortgage Assn.	6	6/1/39	79,688	91,724	0.021%
Federal National Mortgage Assn.	5	6/1/40	44,208	48,825	0.011%
Federal National Mortgage Assn.	4.5	6/1/41	79,061	85,667	0.019%
Federal National Mortgage Assn.	3.5	6/1/42	37,631	39,442	0.009%
Federal National Mortgage Assn.	3.5	6/1/42	61,062	64,000	0.014%
Federal National Mortgage Assn.	3.5	6/1/43	34,329	36,133	0.008%
Federal National Mortgage Assn.	3.5	6/1/43	16,145	16,963	0.004%
Federal National Mortgage Assn.	3.5	6/1/43	1,079,043	1,130,982	0.254%
Federal National Mortgage Assn.	4	6/1/45	1,502,150	1,585,661	0.356%
Federal National Mortgage Assn.	3.5	6/1/46	319,981	339,476	0.076%
Federal National Mortgage Assn.	3.5	6/1/46	13,600	14,232	0.003%
Federal National Mortgage Assn.	3	6/1/47	245,823	253,507	0.057%
Federal National Mortgage Assn.	4	6/1/48	209,100	218,051	0.049%
Federal National Mortgage Assn.	4.5	7/1/20	3	3	0.000%
Federal National Mortgage Assn.	6	7/1/21	197	200	0.000%
Federal National Mortgage Assn.	7	7/1/29	510	559	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	5,719	6,494	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	980	1,102	0.000%
Federal National Mortgage Assn.	5	7/1/33	5,775	6,375	0.001%
Federal National Mortgage Assn.	5	7/1/35	71,603	79,050	0.018%
Federal National Mortgage Assn.	5	7/1/35	99,879	110,272	0.025%
Federal National Mortgage Assn.	4.31	7/1/35	491	511	0.000%
Federal National Mortgage Assn.	5	7/1/35	6,434	7,103	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	5,023	5,665	0.001%
Federal National Mortgage Assn.	5	7/1/37	3,305	3,649	0.001%
Federal National Mortgage Assn.	5	7/1/37	10,113	11,164	0.003%
Federal National Mortgage Assn.	6	7/1/38	35,376	40,718	0.009%
Federal National Mortgage Assn.	4.5	7/1/39	6,887	7,458	0.002%
Federal National Mortgage Assn.	4.5	7/1/42	39,558	42,858	0.010%
Federal National Mortgage Assn.	5	7/1/42	149,905	165,562	0.037%
Federal National Mortgage Assn.	3.5	7/1/42	287,771	301,671	0.068%
Federal National Mortgage Assn.	3.5	7/1/42	52,101	54,604	0.012%
Federal National Mortgage Assn.	3.5	7/1/43	104,802	110,293	0.025%
Federal National Mortgage Assn.	3.5	7/1/43	27,842	29,173	0.007%
Federal National Mortgage Assn.	3	7/1/43	33,153	34,188	0.008%
Federal National Mortgage Assn.	3.5	7/1/44	210,186	221,059	0.050%
Federal National Mortgage Assn.	3.5	7/1/45	107,651	112,234	0.025%
Federal National Mortgage Assn.	3	7/1/46	682,202	698,861	0.157%
Federal National Mortgage Assn.	4	7/1/48	2,736,275	2,852,014	0.641%
Federal National Mortgage Assn.	6	8/1/21	284	288	0.000%
Federal National Mortgage Assn.	6	8/1/22	1,116	1,145	0.000%
Federal National Mortgage Assn.	6	8/1/34	6,431	7,402	0.002%
Federal National Mortgage Assn.	4.52	8/1/36	2,500	2,650	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	2,798	3,165	0.001%
Federal National Mortgage Assn.	6	8/1/37	3,883	4,467	0.001%
Federal National Mortgage Assn.	6.5	8/1/37	1,098	1,225	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	35,860	40,561	0.009%
Federal National Mortgage Assn.	5.5	8/1/37	42,377	47,933	0.011%
Federal National Mortgage Assn.	6.5	8/1/38	10,113	11,651	0.003%
Federal National Mortgage Assn.	6	8/1/38	7,748	8,903	0.002%
Federal National Mortgage Assn.	4.5	8/1/39	8,811	9,539	0.002%
Federal National Mortgage Assn.	4.5	8/1/41	12,897	13,827	0.003%
Federal National Mortgage Assn.	4	8/1/42	12,170	13,004	0.003%
Federal National Mortgage Assn.	3.5	8/1/42	104,356	109,375	0.025%
Federal National Mortgage Assn.	3	8/1/43	56,678	57,926	0.013%
Federal National Mortgage Assn.	3	8/1/43	105,450	108,621	0.024%
Federal National Mortgage Assn.	3.5	8/1/43	24,397	25,611	0.006%
Federal National Mortgage Assn.	4	8/1/46	22,034	23,177	0.005%
Federal National Mortgage Assn.	3	8/1/47	881,746	907,130	0.204%
Federal National Mortgage Assn.	3.5	8/1/47	22,870	23,939	0.005%
Federal National Mortgage Assn.	4	8/1/47	429,472	451,032	0.101%
Federal National Mortgage Assn.	4	8/1/49	1,522,983	1,582,477	0.356%
Federal National Mortgage Assn.	4.5	9/1/20	48	50	0.000%

Federal National Mortgage Assn.	5.5	9/1/23	5,025	5,213	0.001%
Federal National Mortgage Assn.	5	9/1/23	519	536	0.000%
Federal National Mortgage Assn.	5	9/1/24	14,924	15,394	0.003%
Federal National Mortgage Assn.	3	9/1/32	202,056	207,152	0.047%
Federal National Mortgage Assn.	6.5	9/1/36	2,006	2,259	0.001%
Federal National Mortgage Assn.	6.5	9/1/36	2,939	3,277	0.001%
Federal National Mortgage Assn.	4.28	9/1/37	1,955	2,045	0.000%
Federal National Mortgage Assn.	6	9/1/38	12,066	13,849	0.003%
Federal National Mortgage Assn.	4.5	9/1/39	15,627	16,922	0.004%
Federal National Mortgage Assn.	4.5	9/1/39	33,299	36,061	0.008%
Federal National Mortgage Assn.	6	9/1/39	57,015	65,632	0.015%
Federal National Mortgage Assn.	4.5	9/1/40	6,166	6,682	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	30,526	33,077	0.007%
Federal National Mortgage Assn.	4.5	9/1/40	189,319	205,127	0.046%
Federal National Mortgage Assn.	4	9/1/41	139,186	148,701	0.033%
Federal National Mortgage Assn.	4.5	9/1/42	49,896	54,040	0.012%
Federal National Mortgage Assn.	3.5	9/1/42	137,515	144,119	0.032%
Federal National Mortgage Assn.	4	9/1/43	164,425	175,105	0.039%
Federal National Mortgage Assn.	3.5	9/1/43	119,614	125,671	0.028%
Federal National Mortgage Assn.	3	9/1/44	23,975	24,696	0.006%
Federal National Mortgage Assn.	3.5	9/1/45	266,550	277,878	0.062%
Federal National Mortgage Assn.	4	9/1/45	27,364	28,872	0.006%
Federal National Mortgage Assn.	4	9/1/46	20,807	21,955	0.005%
Federal National Mortgage Assn.	3.5	9/1/46	435,186	453,190	0.102%
Fidelity National Financial	4.5	8/15/28	330,000	353,000	0.079%
Fidelity National Information Services	0.75	5/21/23	180,000	200,402	0.045%
FirstEnergy	3.9	7/15/27	300,000	318,474	0.072%
FirstEnergy Transmission	4.35	1/15/25	1,485,000	1,600,673	0.360%
FirstRand Bank	6.25	4/23/28	800,000	850,092	0.191%
Fiserv	0.38	7/1/23	100,000	110,007	0.025%
Fiserv	3.2	7/1/26	300,000	310,575	0.070%
Fiserv	1.13	7/1/27	220,000	249,029	0.056%
FNMA 30 YR	3	11/1/45	334,666	342,835	0.077%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	1,000,000	1,057,621	0.238%
Ford Motor Credit	3.35	11/1/22	450,000	450,096	0.101%
Ford Motor Credit	5.09	1/7/21	615,000	630,167	0.142%
Fox	4.71	1/25/29	275,000	314,076	0.071%
Freddie Mac REMICS	4	11/15/36	12,131	12,408	0.003%
Freddie Mac Stacr Trust 2018-HQA2	2.77	10/25/48	695,731	695,871	0.156%
Freddie Mac STACR Trust 2019-DNA2	4.47	3/25/49	580,000	586,210	0.132%
Freddie Mac STACR Trust 2019-DNA3	4.07	7/25/49	620,000	622,085	0.140%
Freddie Mac Strips	0	8/1/28	230	215	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	2.82	12/25/29	105,665	105,692	0.024%
Freddie Mac Structured Agency Credit Risk debt Notes	4.67	12/25/29	250,000	256,389	0.058%
Freddie Mac Structured Agency Credit Risk debt Notes	3.74	2/25/48	140,000	135,791	0.031%
Freddie Mac Structured Agency Credit Risk debt Notes	2.57	4/25/30	31,439	31,435	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	3.97	5/25/25	310,897	313,491	0.070%
Freddie Mac Structured Agency Credit Risk debt Notes	5.05	7/25/28	132,181	133,076	0.030%
Freddie Mac Structured Agency Credit Risk debt Notes	2.47	7/25/30	517,827	517,083	0.116%
Freddie Mac Structured Agency Credit Risk debt Notes	3.07	7/25/30	575,000	573,908	0.129%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	8/25/29	188,713	188,994	0.042%
Freddie Mac Structured Agency Credit Risk debt Notes	4.16	8/25/48	475,000	474,510	0.107%
Freddie Mac Structured Agency Credit Risk debt Notes	4.22	9/25/24	473,628	479,843	0.108%
Freddie Mac Structured Agency Credit Risk debt Notes	3.12	9/25/30	525,000	524,528	0.118%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	632,068	635,320	0.143%
Freddie Mac Structured Agency Credit Risk debt Notes	3.98	9/25/47	459,000	455,562	0.102%
Freddie Mac Whole Loan Securities Trust	3.59	12/25/46	394,155	396,064	0.089%
Freddie Mac Whole Loan Securities Trust 2016-SC02	3.61	10/25/46	717,935	724,040	0.163%
Galaxy XXIX CLO	3.56	11/15/26	365,000	361,649	0.081%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	439,327	443,131	0.100%
Galton Funding Mortgage Trust 2017-1	3.95	7/25/56	925,802	944,678	0.212%
Galton Funding Mortgage Trust 2017-2	3.5	6/25/59	1,020,670	1,025,467	0.230%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	440,000	448,386	0.101%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	2,185,000	2,290,929	0.515%
General Electric	3.38	3/11/24	305,000	313,695	0.070%
General Electric	3.45	5/15/24	90,000	92,456	0.021%
General Electric	5	6/15/68	105,000	99,619	0.022%
General Motors Financial	4	10/6/26	175,000	176,547	0.040%
General Motors Financial	4.2	11/6/21	205,000	211,308	0.047%
General Motors Financial	5.1	1/17/24	465,000	499,478	0.112%
General Motors Financial	5.25	3/1/26	35,000	37,780	0.008%
General Motors Financial	4.35	4/9/25	170,000	176,833	0.040%

General Motors Financial	4.3	7/13/25	905,000	938,811	0.211%
Globo Comunicacao E Participacoes	5.13	3/31/27	700,000	720,125	0.162%
GLP Capital LP / GLP Financing II	5.25	6/1/25	130,000	143,463	0.032%
GLP Capital LP / GLP Financing II	3.35	9/1/24	115,000	115,702	0.026%
Goldman Sachs	3.5	11/16/26	1,575,000	1,637,559	0.368%
Goldman Sachs	3.75	2/25/26	420,000	443,729	0.100%
Goldman Sachs	4.22	5/1/29	605,000	659,380	0.148%
Golub Capital Partners CLO 39B	3.43	10/20/28	800,000	798,570	0.179%
Government National Mortgage Assn.	5	10/15/39	23,818	26,745	0.006%
Government National Mortgage Assn.	3.5	10/15/43	37,880	39,638	0.009%
Government National Mortgage Assn.	5.5	10/20/32	454	514	0.000%
Government National Mortgage Assn.	5.5	10/20/35	98,122	110,317	0.025%
Government National Mortgage Assn.	4.5	10/20/40	49,151	53,783	0.012%
Government National Mortgage Assn.	3.5	10/20/44	35,130	37,047	0.008%
Government National Mortgage Assn.	3.5	10/20/45	45,418	47,707	0.011%
Government National Mortgage Assn.	3.5	10/20/45	59,474	62,472	0.014%
Government National Mortgage Assn.	3	10/20/46	380,837	392,738	0.088%
Government National Mortgage Assn.	5	10/20/47	39,813	42,750	0.010%
Government National Mortgage Assn.	4	10/20/48	770,042	800,804	0.180%
Government National Mortgage Assn.	4.5	11/20/39	8,004	8,719	0.002%
Government National Mortgage Assn.	4.5	11/20/40	12,286	13,443	0.003%
Government National Mortgage Assn.	4	11/20/42	78,765	83,997	0.019%
Government National Mortgage Assn.	3	11/20/46	132,870	137,017	0.031%
Government National Mortgage Assn.	4	11/20/47	1,155,419	1,206,371	0.271%
Government National Mortgage Assn.	5	11/20/47	347,009	372,574	0.084%
Government National Mortgage Assn.	4.5	1/1/35	402,000	420,153	0.094%
Government National Mortgage Assn.	4.5	1/1/36	403,000	420,820	0.095%
Government National Mortgage Assn.	4	1/1/40	216,000	224,636	0.050%
Government National Mortgage Assn.	4	1/1/40	434,000	451,224	0.101%
Government National Mortgage Assn.	3.5	1/1/41	1,600,000	1,657,000	0.372%
Government National Mortgage Assn.	3	1/1/42	2,229,000	2,287,555	0.514%
Government National Mortgage Assn.	3	1/1/42	1,081,000	1,108,405	0.249%
Government National Mortgage Assn.	3.5	1/15/43	12,343	12,912	0.003%
Government National Mortgage Assn.	4.5	1/20/41	106,230	116,227	0.026%
Government National Mortgage Assn.	3.5	1/20/43	82,901	88,054	0.020%
Government National Mortgage Assn.	3.5	1/20/45	364,505	382,875	0.086%
Government National Mortgage Assn.	4.5	1/20/46	39,053	41,723	0.009%
Government National Mortgage Assn.	3.5	1/20/46	27,212	28,593	0.006%
Government National Mortgage Assn.	4	1/20/48	309,089	323,819	0.073%
Government National Mortgage Assn.	5.5	1/20/49	101,400	107,078	0.024%
Government National Mortgage Assn.	3.5	1/20/49	727,779	755,505	0.170%
Government National Mortgage Assn.	5	12/15/39	89,056	100,082	0.022%
Government National Mortgage Assn.	3.5	12/15/42	10,961	11,534	0.003%
Government National Mortgage Assn.	6.5	12/20/33	658	760	0.000%
Government National Mortgage Assn.	5	12/20/35	18,608	20,621	0.005%
Government National Mortgage Assn.	3.5	12/20/42	94,974	100,878	0.023%
Government National Mortgage Assn.	3.5	12/20/45	239,167	250,705	0.056%
Government National Mortgage Assn.	5	12/20/47	427,352	458,796	0.103%
Government National Mortgage Assn.	5.5	12/20/48	517,666	553,434	0.124%
Government National Mortgage Assn.	6.5	2/15/29	4,470	4,948	0.001%
Government National Mortgage Assn.	5	2/15/40	44,011	49,457	0.011%
Government National Mortgage Assn.	5	2/15/40	44,011	49,457	0.011%
Government National Mortgage Assn.	4	2/20/41	10,584	11,280	0.003%
Government National Mortgage Assn.	3.5	2/20/43	345,277	366,742	0.082%
Government National Mortgage Assn.	4	2/20/44	282,758	301,463	0.068%
Government National Mortgage Assn.	3.5	2/20/45	36,745	38,600	0.009%
Government National Mortgage Assn.	3.5	2/20/46	149,710	157,255	0.035%
Government National Mortgage Assn.	3.5	2/20/48	1,135,181	1,191,111	0.268%
Government National Mortgage Assn.	3.5	2/20/48	235,127	246,723	0.055%
Government National Mortgage Assn.	8.5	3/15/22	682	684	0.000%
Government National Mortgage Assn.	4.5	3/20/41	8,630	9,442	0.002%
Government National Mortgage Assn.	5	3/20/41	53,652	59,273	0.013%
Government National Mortgage Assn.	3.5	3/20/43	137,745	145,406	0.033%
Government National Mortgage Assn.	3.5	3/20/46	480,346	502,310	0.113%
Government National Mortgage Assn.	4.5	3/20/47	211,685	223,924	0.050%
Government National Mortgage Assn.	5.5	3/20/49	401,152	428,870	0.096%
Government National Mortgage Assn.	5	4/20/35	37,149	41,129	0.009%
Government National Mortgage Assn.	4.5	4/20/40	35,277	38,568	0.009%
Government National Mortgage Assn.	5	4/20/40	7,174	7,936	0.002%
Government National Mortgage Assn.	5	4/20/41	184,407	203,674	0.046%
Government National Mortgage Assn.	3.5	4/20/45	13,241	13,908	0.003%
Government National Mortgage Assn.	3	4/20/46	123,846	127,748	0.029%

Government National Mortgage Assn.	3.5	4/20/46	375,046	392,330	0.088%
Government National Mortgage Assn.	3.5	4/20/48	168,015	177,829	0.040%
Government National Mortgage Assn.	4	4/20/49	524,132	545,138	0.123%
Government National Mortgage Assn.	4.5	4/20/49	599,038	626,691	0.141%
Government National Mortgage Assn.	4.5	5/20/40	46,362	50,726	0.011%
Government National Mortgage Assn.	3.5	5/20/45	35,385	37,180	0.008%
Government National Mortgage Assn.	3.5	5/20/45	83,195	87,415	0.020%
Government National Mortgage Assn.	3.5	5/20/45	23,448	24,637	0.006%
Government National Mortgage Assn.	3.5	5/20/46	298,959	312,238	0.070%
Government National Mortgage Assn.	4	5/20/46	591,861	627,702	0.141%
Government National Mortgage Assn.	3	5/20/46	18,441	18,940	0.004%
Government National Mortgage Assn.	3	5/20/46	30,952	32,013	0.007%
Government National Mortgage Assn.	4	5/20/47	82,705	86,645	0.019%
Government National Mortgage Assn.	5.5	5/20/48	530,104	568,578	0.128%
Government National Mortgage Assn.	5	5/20/48	48,728	52,732	0.012%
Government National Mortgage Assn.	5	6/15/40	41,506	46,631	0.010%
Government National Mortgage Assn.	5	6/20/40	37,829	41,842	0.009%
Government National Mortgage Assn.	3.5	6/20/43	121,868	129,444	0.029%
Government National Mortgage Assn.	3.5	6/20/43	126,738	133,804	0.030%
Government National Mortgage Assn.	5.5	6/20/44	87,241	97,696	0.022%
Government National Mortgage Assn.	3	6/20/46	141,732	146,114	0.033%
Government National Mortgage Assn.	3.5	6/20/46	320,971	334,970	0.075%
Government National Mortgage Assn.	3	6/20/46	67,204	69,296	0.016%
Government National Mortgage Assn.	5	6/20/47	99,475	106,829	0.024%
Government National Mortgage Assn.	4	6/20/48	492,409	512,085	0.115%
Government National Mortgage Assn.	4.5	6/20/48	177,619	186,291	0.042%
Government National Mortgage Assn.	5	6/20/48	62,268	67,371	0.015%
Government National Mortgage Assn.	5	6/20/49	1,363,767	1,447,226	0.325%
Government National Mortgage Assn.	10	7/15/22	17	17	0.000%
Government National Mortgage Assn.	3	7/15/43	50,776	52,273	0.012%
Government National Mortgage Assn.	5	7/20/39	10,143	11,220	0.003%
Government National Mortgage Assn.	4.5	7/20/40	104,206	113,997	0.026%
Government National Mortgage Assn.	3.5	7/20/42	133,674	141,984	0.032%
Government National Mortgage Assn.	4	7/20/42	72,227	77,022	0.017%
Government National Mortgage Assn.	3.5	7/20/46	60,100	62,698	0.014%
Government National Mortgage Assn.	3	7/20/46	1,244,760	1,283,651	0.288%
Government National Mortgage Assn.	3	7/20/46	31,152	32,223	0.007%
Government National Mortgage Assn.	3	7/20/46	55,622	57,451	0.013%
Government National Mortgage Assn.	3	7/20/46	48,895	50,475	0.011%
Government National Mortgage Assn.	3	7/20/46	81,612	84,194	0.019%
Government National Mortgage Assn.	3	7/20/46	34,468	35,601	0.008%
Government National Mortgage Assn.	3	7/20/46	104,632	108,072	0.024%
Government National Mortgage Assn.	5	7/20/47	117,370	126,021	0.028%
Government National Mortgage Assn.	3.5	7/20/47	778,325	809,170	0.182%
Government National Mortgage Assn.	4.5	7/20/47	252,190	266,433	0.060%
Government National Mortgage Assn.	4.5	7/20/48	513,202	540,223	0.121%
Government National Mortgage Assn.	5	7/20/48	44,265	47,882	0.011%
Government National Mortgage Assn.	5	8/20/40	27,437	30,332	0.007%
Government National Mortgage Assn.	3.5	8/20/42	41,408	43,982	0.010%
Government National Mortgage Assn.	3	8/20/46	591,670	610,512	0.137%
Government National Mortgage Assn.	3	8/20/46	46,034	47,478	0.011%
Government National Mortgage Assn.	3	8/20/46	42,365	43,739	0.010%
Government National Mortgage Assn.	3	8/20/46	46,233	47,823	0.011%
Government National Mortgage Assn.	4.5	8/20/47	727,037	764,148	0.172%
Government National Mortgage Assn.	5	8/20/47	26,227	28,165	0.006%
Government National Mortgage Assn.	4	8/20/48	103,735	108,037	0.024%
Government National Mortgage Assn.	5	9/15/39	25,108	28,181	0.006%
Government National Mortgage Assn.	3.5	9/15/41	198,436	208,837	0.047%
Government National Mortgage Assn.	3	9/15/42	377,660	388,796	0.087%
Government National Mortgage Assn.	4.5	9/15/45	44,828	48,828	0.011%
Government National Mortgage Assn.	6.5	9/20/32	613	715	0.000%
Government National Mortgage Assn.	4.5	9/20/40	33,924	37,117	0.008%
Government National Mortgage Assn.	4	9/20/42	9,060	9,662	0.002%
Government National Mortgage Assn.	3.5	9/20/43	231,408	245,126	0.055%
Government National Mortgage Assn.	3	9/20/46	37,770	38,950	0.009%
Government National Mortgage Assn.	3	9/20/46	25,191	26,005	0.006%
Government National Mortgage Assn.	5	9/20/47	425,398	456,752	0.103%
Government National Mortgage Association	4.5	11/20/39	5,191	73	0.000%
Government National Mortgage Association	3	11/20/47	208,304	214,362	0.048%
Government National Mortgage Association	4.5	12/20/39	33,603	1,083	0.000%
Government National Mortgage Association	3	12/20/47	157,411	162,822	0.037%
Government National Mortgage Association	4.5	2/20/39	3,678	53	0.000%

Government National Mortgage Association	4	2/20/43	59,220	7,758	0.002%
Government National Mortgage Association	3.5	4/20/39	146,068	6,597	0.001%
Government National Mortgage Association	4	5/20/37	122,514	7,426	0.002%
Government National Mortgage Association	3.5	5/20/43	203,340	34,447	0.008%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	15,971	15,966	0.004%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	3.14	6/16/25	730,000	741,225	0.167%
GS Mortgage Securities Corp Trust 2018-FBLU	4.03	11/15/35	485,000	485,603	0.109%
GS Mortgage Securities Corp Trust 2019-SOHO	3.63	6/15/36	1,045,000	1,045,648	0.235%
GS Mortgage Securities Trust 2015-GC30	3.12	5/10/50	600,000	626,916	0.141%
GS Mortgage Securities Trust 2016-GS4	3.18	11/10/49	1,370,000	1,445,153	0.325%
GTP Acquisition Partners I	2.35	6/15/20	485,000	484,790	0.109%
Halcyon Loan Advisors Funding 2014-3	3.98	10/22/25	405,000	405,203	0.091%
Hardee s Funding	4.96	6/20/48	1,059,300	1,099,013	0.247%
HCP	3.25	7/15/26	60,000	61,684	0.014%
HCP	3.5	7/15/29	65,000	67,446	0.015%
Heathrow Funding	4.88	7/15/21	265,000	274,609	0.062%
Highwoods Realty	3.05	2/15/30	455,000	444,957	0.100%
Highwoods Realty	4.13	3/15/28	320,000	339,739	0.076%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	61,009	60,769	0.014%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	76,230	76,424	0.017%
Homeward Opportunities Fund I Trust 2018-1	4	6/25/48	411,180	415,509	0.093%
Homeward Opportunities Fund I Trust 2019-1	3.61	1/25/59	513,615	517,575	0.116%
Homeward Opportunities Fund I Trust 2019-1	3.95	1/25/59	475,000	482,565	0.108%
HSBC Holdings	3.9	5/25/26	400,000	423,686	0.095%
Humana	3.85	10/1/24	445,000	466,719	0.105%
Hungary Government International Bond	5.38	3/25/24	492,000	556,393	0.125%
ICTSI Treasury BV	4.63	1/16/23	200,000	209,100	0.047%
ICTSI Treasury BV	5.88	9/17/25	500,000	550,690	0.124%
Indonesia Government International Bond	3.7	1/8/22	800,000	822,937	0.185%
Inland Valley development Agency	5.5	3/1/33	150,000	169,680	0.038%
Intelsat Jackson Holdings	5.8	11/27/23	130,000	130,285	0.029%
Intelsat Jackson Holdings	6.55	1/2/24	375,000	379,061	0.085%
Intelsat Jackson Holdings	9.5	9/30/22	240,000	279,000	0.063%
InTown Hotel Portfolio Trust 2018-STAY	3.28	1/15/33	270,000	269,829	0.061%
Jack In the Box Funding	3.98	8/25/49	535,000	544,042	0.122%
JobsOhio Beverage System	4.53	1/1/35	240,000	289,181	0.065%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	85,000	90,503	0.020%
JPMBB Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	395,000	426,725	0.096%
JPMorgan Chase	2.95	10/1/26	735,000	753,275	0.169%
JPMorgan Chase	3.3	4/1/26	490,000	512,343	0.115%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.95	10/6/38	1,015,000	1,031,836	0.232%
JP Morgan Mortgage Trust 2019-3	4	9/25/49	442,408	451,619	0.101%
Kaiser Foundation Hospitals	3.5	4/1/22	390,000	406,059	0.091%
KazMunayGas National Co JSC	4.75	4/19/27	600,000	650,568	0.146%
Keysight Technologies	4.55	10/30/24	180,000	193,734	0.044%
Keysight Technologies	4.6	4/6/27	335,000	368,472	0.083%
Kilroy Realty	3.8	1/15/23	355,000	371,457	0.083%
KKR CLO 13	3.47	1/16/28	780,000	761,934	0.171%
Kookmin Bank	4.5	2/1/29	400,000	440,748	0.099%
Kraft Heinz Foods	4.88	10/1/49	170,000	170,395	0.038%
Las Vegas Sands	3.5	8/18/26	195,000	198,058	0.045%
Las Vegas Sands	3.2	8/8/24	130,000	132,442	0.030%
Madison Park Funding XVIII	3.47	10/21/30	785,000	784,804	0.176%
Madison Park Funding XXXIII	3.43	10/15/32	1,145,000	1,145,000	0.257%
Magnetite XVI	3.5	1/18/28	395,000	387,797	0.087%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	413,471	431,465	0.097%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	55,000	74,417	0.017%
Mexico Government International Bond	4	10/2/23	1,000	1,056	0.000%
Micron Technology	4.19	2/15/27	375,000	385,313	0.087%
Micron Technology	4.66	2/15/30	45,000	46,800	0.011%
Micron Technology	4.64	2/6/24	640,000	680,000	0.153%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	66,654	66,755	0.015%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	446,941	455,844	0.102%
mo Fisher Scientific	0.13	3/1/25	120,000	130,597	0.029%
mo Fisher Scientific	0.5	3/1/28	110,000	119,729	0.027%
Morgan Stanley	3.63	1/20/27	455,000	481,158	0.108%
Morgan Stanley	3.88	1/27/26	785,000	842,933	0.189%
Morgan Stanley	3.59	7/22/28	265,000	279,520	0.063%
Morgan Stanley	3.13	7/27/26	545,000	561,839	0.126%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	180,000	192,348	0.043%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	80,000	86,528	0.019%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	35,000	37,775	0.008%

Morgan Stanley Capital I Trust 2017-ASHF	3.28	11/15/34	365,000	364,085	0.082%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	155,000	166,351	0.037%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	580,000	606,825	0.136%
MTN Mauritius Investments	6.5	10/13/26	600,000	659,254	0.148%
MTN Mauritius Investments	4.76	11/11/24	200,000	203,020	0.046%
MVW Owner Trust 2013-1	2.15	4/22/30	51,034	50,939	0.011%
MVW Owner Trust 2014-1	2.25	9/22/31	52,529	52,440	0.012%
MVW Owner Trust 2017-1	2.75	12/20/34	74,115	74,043	0.017%
MVW Owner Trust 2017-1	2.99	12/20/34	88,938	88,499	0.020%
Navient Private Education Loan Trust 2017	3.91	12/16/58	410,000	430,358	0.097%
Navient Private Education Refi Loan Trust 2019-E	2.64	5/15/68	1,090,000	1,104,379	0.248%
Nelnet Student Loan Trust 2008-3	3.78	11/25/24	152,617	152,445	0.034%
Netflix	6.38	5/15/29	460,000	508,300	0.114%
Neuberger Berman CLO XVI-S	3.15	1/15/28	585,000	583,973	0.131%
Neuberger Berman Loan Advisers CLO 29	3.43	10/19/31	1,105,000	1,099,105	0.247%
New Residential Mortgage Loan Trust 2018-NQM1	4.09	11/25/48	780,317	793,308	0.178%
New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	742,482	744,026	0.167%
NRG Energy	3.75	6/15/24	70,000	71,956	0.016%
NRG Energy	4.45	6/15/29	220,000	229,350	0.052%
NXP BV / NXP Funding	4.88	3/1/24	430,000	466,013	0.105%
OBX 2019-EXP2 Trust	2.92	7/25/59	520,298	520,629	0.117%
OBX 2019-INV2 Trust	4	5/27/49	980,573	1,001,949	0.225%
Occidental Petroleum	2.9	8/15/24	940,000	945,100	0.212%
Occidental Petroleum	3.2	8/15/26	65,000	65,518	0.015%
Occidental Petroleum	4.4	8/15/49	320,000	327,184	0.074%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	560,000	589,147	0.132%
OZLM VIII	4.1	10/17/29	530,000	529,582	0.119%
Panama Government International Bond	3.16	1/23/30	700,000	723,100	0.163%
PerkinElmer	3.3	9/15/29	550,000	549,339	0.123%
Perrigo Finance Unlimited	3.9	12/15/24	265,000	271,442	0.061%
Perrigo Finance Unlimited	4.38	3/15/26	400,000	412,765	0.093%
Pertamina Persero PT	6.45	5/30/44	265,000	342,136	0.077%
Peru Government Bond	6.15	8/12/32	9,885,000	3,362,727	0.756%
Peru LNG Srl	5.38	3/22/30	800,000	834,000	0.187%
Perusahaan Listrik Negara PT	5.45	5/21/28	800,000	922,717	0.207%
Peruvian Government International Bond	2.84	6/20/30	505,000	517,373	0.116%
Petrobras Global Finance BV	7.38	1/17/27	1,125,000	1,361,036	0.306%
Petroleos Mexicanos	6.84	1/23/30	1,205,000	1,248,320	0.281%
Philip Morris International	3.38	8/15/29	145,000	152,103	0.034%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	155,000	160,299	0.036%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	80,000	80,045	0.018%
Province of Manitoba Canada	3.05	5/14/24	190,000	200,711	0.045%
Qatar Government International Bond	4.5	4/23/28	450,000	513,794	0.115%
QVC	4.38	3/15/23	655,000	676,812	0.152%
QVC	5.13	7/2/22	88,000	92,398	0.021%
Regency Centers	3.6	2/1/27	200,000	210,760	0.047%
Regency Centers	4.13	3/15/28	135,000	146,650	0.033%
Reliance Holding USA	5.4	2/14/22	300,000	319,004	0.072%
Republic of South Africa Government International Bond	4.3	10/12/28	1,125,000	1,088,415	0.245%
Republic of South Africa Government International Bond	4.85	9/30/29	1,110,000	1,107,546	0.249%
Reynolds American	5.85	8/15/45	170,000	188,132	0.042%
Roper Technologies	2.95	9/15/29	190,000	190,940	0.043%
Royal Bank Of Scotland	6.13	12/15/22	100,000	108,104	0.024%
Royal Bank Of Scotland	5.13	5/28/24	310,000	329,732	0.074%
Royal Bank Of Scotland	3.88	9/12/23	1,045,000	1,078,539	0.242%
Sabine Pass Liquefaction	5	3/15/27	740,000	813,075	0.183%
Sabine Pass Liquefaction	5.88	6/30/26	390,000	447,038	0.100%
SACI Falabella	4.38	1/27/25	500,000	530,546	0.119%
Santander Drive Auto Receivables Trust 2015-5	3.65	12/15/21	51,919	52,088	0.012%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	50,817	50,866	0.011%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	400,000	402,909	0.091%
Santander Drive Auto Receivables Trust 2019-3	2.49	10/15/25	1,160,000	1,163,945	0.262%
Santander Retail Auto Lease Trust 2017	2.96	11/21/22	595,000	597,822	0.134%
Santander Retail Auto Lease Trust 2019	3.31	6/20/24	1,105,000	1,112,308	0.250%
SASOL Financing USA	5.88	3/27/24	775,000	837,836	0.188%
Saudi Arabian Oil	3.5	4/16/29	600,000	626,753	0.141%
Saudi Arabian Oil	4.38	4/16/49	400,000	437,949	0.098%
Savannah Hospital Authority	6	7/1/27	190,000	217,801	0.049%
SBA Tower Trust	3.87	10/8/24	450,000	465,967	0.105%
SBA Tower Trust	2.84	1/15/25	450,000	450,599	0.101%
SBA Tower Trust	3.45	3/15/23	685,000	704,341	0.158%
SBA Tower Trust	3.17	4/15/22	480,000	486,622	0.109%

Seasoned Credit Risk Transfer Trust Series 2016-1	3	9/25/55	95,000	92,429	0.021%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	470,000	472,047	0.106%
Sempra Energy	3.4	2/1/28	290,000	298,571	0.067%
Sempra Energy	3.8	2/1/38	260,000	266,204	0.060%
Sempra Energy	4	2/1/48	155,000	163,731	0.037%
Sempra Energy	3.25	6/15/27	996,000	1,020,353	0.229%
Sequoia Mortgage Trust 2013-4	3.49	4/25/43	1,012,581	1,035,644	0.233%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	508,553	516,997	0.116%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	296,754	301,594	0.068%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	586,643	605,685	0.136%
Seven Generations Energy	5.38	9/30/25	240,000	237,000	0.053%
Shimao Property Holdings	5.6	7/15/26	550,000	562,602	0.126%
Shire Acquisitions Investments Ireland DAC	3.2	9/23/26	220,000	226,547	0.051%
SLM Student Loan Trust 2008-1	2.93	1/25/22	528,475	520,461	0.117%
SLM Student Loan Trust 2008-5	3.98	7/25/23	163,591	165,160	0.037%
SLM Student Loan Trust 2008-9	3.78	4/25/23	167,478	168,466	0.038%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	109,678	109,572	0.025%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	700,000	737,303	0.166%
Smb Private Education Loan Trust 2017	2.82	10/15/35	387,701	392,542	0.088%
Smb Private Education Loan Trust 2018	3.63	11/15/35	640,000	666,610	0.150%
SM Investments	4.88	6/10/24	600,000	629,096	0.141%
Sonic Capital	4.03	2/20/48	446,250	457,375	0.103%
South Carolina Public Service Authority	2.39	12/1/23	350,000	352,051	0.079%
South Carolina Public Service Authority	4.32	12/1/27	77,000	85,609	0.019%
Southern	3.25	7/1/26	440,000	453,123	0.102%
STACR Trust 2018-HRP2	3.27	2/25/47	740,000	742,102	0.167%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	637,558	649,654	0.146%
Starwood Mortgage Residential Trust 2019-1	3.3	6/25/49	564,177	565,328	0.127%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	384,987	389,390	0.088%
Starwood Mortgage Residential Trust 2019-IMC1	4.09	2/25/49	615,000	628,990	0.141%
State Board of Administration Finance	3	7/1/20	130,000	130,897	0.029%
Synchrony Credit Card Master Note Trust	2.56	6/15/23	920,000	919,425	0.207%
Synchrony Financial	4.38	3/19/24	155,000	164,378	0.037%
Synchrony Financial	4.25	8/15/24	90,000	94,965	0.021%
Synchrony Financial	3.7	8/4/26	70,000	71,357	0.016%
Syngenta Finance	3.93	4/23/21	250,000	254,441	0.057%
Taco Bell Funding	4.32	11/25/48	570,688	591,095	0.133%
Tencent Holdings	3.8	2/11/25	1,655,000	1,746,163	0.392%
Tesla	5.3	8/15/25	255,000	228,863	0.051%
Texas Transportation Commission State Highway Fund	5.18	4/1/30	115,000	141,514	0.032%
Towd Point Mortgage Trust 2015-3	3	3/25/54	144,964	145,359	0.033%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	390,000	400,939	0.090%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	170,630	171,225	0.038%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	89,460	89,602	0.020%
Towd Point Mortgage Trust 2016-1	3	2/25/55	126,340	126,133	0.028%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	90,397	90,753	0.020%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	177,855	177,133	0.040%
Towd Point Mortgage Trust 2016-5	2.5	10/25/56	223,660	223,428	0.050%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	105,167	106,125	0.024%
Towd Point Mortgage Trust 2017-1	3.75	10/25/56	1,085,000	1,128,817	0.254%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	182,913	184,324	0.041%
Towd Point Mortgage Trust 2018-1	3	1/25/58	146,923	148,768	0.033%
Towd Point Mortgage Trust 2018-3	3.75	5/25/58	406,123	421,075	0.095%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	1,046,452	1,061,305	0.239%
Transcontinental Gas Pipe Line	4	3/15/28	140,000	148,521	0.033%
Transcontinental Gas Pipe Line	4.6	3/15/48	200,000	217,955	0.049%
Transurban Finance Co Pty	3.38	3/22/27	95,000	96,519	0.022%
TRP Government Reserve	2		16,178,430	16,178,430	3.636%
TRP Inst Floating Rate - Inst			840,494	8,270,463	1.859%
TRP Institutional High Yield - Inst			265,791	2,338,961	0.526%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	90,000	89,747	0.020%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	145,000	144,302	0.032%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	150,000	150,289	0.034%
Unitedhealth	3.7	12/15/25	85,000	91,320	0.021%
Unitedhealth	3.88	12/15/28	130,000	142,721	0.032%
Unitedhealth	4.45	12/15/48	375,000	442,019	0.099%
Unitedhealth	3.5	2/15/24	145,000	152,661	0.034%
University of California	4.6	5/15/31	285,000	335,032	0.075%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	416,759	450,083	0.101%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	85,912	90,386	0.020%
U.S. Treasury Bonds	2.25	11/15/27	5,275,000	5,518,969	1.240%
U.S. Treasury Bonds	3.13	11/15/28	2,700,000	3,032,016	0.681%

U.S. Treasury Bonds	3	11/15/44	915,000	1,075,840	0.242%
U.S. Treasury Bonds	2.75	11/15/47	690,000	782,072	0.176%
U.S. Treasury Bonds	1.63	2/15/26	6,620,000	6,623,103	1.488%
U.S. Treasury Bonds	2.25	2/15/27	495,000	516,502	0.116%
U.S. Treasury Bonds	2.75	2/15/28	3,270,000	3,550,505	0.798%
U.S. Treasury Bonds	5.38	2/15/31	615,000	847,931	0.191%
U.S. Treasury Bonds	3.13	2/15/43	1,615,000	1,927,654	0.433%
U.S. Treasury Bonds	2.5	2/15/45	1,480,000	1,594,238	0.358%
U.S. Treasury Bonds	2.5	2/15/46	1,530,000	1,648,575	0.370%
U.S. Treasury Bonds	3	2/15/48	5,395,000	6,409,934	1.441%
U.S. Treasury Bonds	2.38	5/15/29	555,000	589,514	0.132%
U.S. Treasury Bonds	3.38	5/15/44	1,275,000	1,589,566	0.357%
U.S. Treasury Bonds	3	5/15/45	1,330,000	1,567,322	0.352%
U.S. Treasury Bonds	3.13	5/15/48	3,055,000	3,715,644	0.835%
U.S. Treasury Bonds	2.25	8/15/27	1,350,000	1,411,383	0.317%
U.S. Treasury Bonds	2.88	8/15/28	8,540,000	9,391,331	2.111%
U.S. Treasury Bonds	2.75	8/15/47	1,870,000	2,118,359	0.476%
U.S. Treasury Bonds	3	8/15/48	8,185,000	9,742,708	2.190%
U.S. Treasury Notes	3	10/31/25	590,000	637,384	0.143%
U.S. Treasury Notes	1.5	11/30/19	2,820,000	2,817,797	0.633%
U.S. Treasury Notes	2.63	1/31/26	2,520,000	2,672,775	0.601%
U.S. Treasury Notes	2.5	3/31/23	3,595,000	3,708,467	0.833%
U.S. Treasury Notes	1.88	7/31/26	4,460,000	4,533,869	1.019%
U.S. Treasury Notes	2.75	8/15/21	905,000	922,676	0.207%
U.S. Treasury Notes	2	8/31/21	2,665,000	2,681,240	0.603%
Utah Transit Authority	5.94	6/15/39	145,000	202,276	0.045%
Ventas Realty	3	1/15/30	175,000	173,372	0.039%
Ventas Realty	3.75	5/1/24	350,000	369,353	0.083%
Vereit Operating Partnership	4.88	6/1/26	740,000	820,864	0.184%
Vereit Operating Partnership	3.95	8/15/27	286,000	301,356	0.068%
Verizon Communications	4.75	11/1/41	195,000	231,730	0.052%
Verizon Communications	4.67	3/15/55	186,000	222,537	0.050%
Verizon Communications	5.01	4/15/49	415,000	518,078	0.116%
Verizon Communications	4.86	8/21/46	1,795,000	2,183,111	0.491%
Verizon Owner Trust 2017-1	2.65	9/20/21	165,000	165,464	0.037%
Verus Securitization Trust 2018-3	4.18	10/25/58	284,984	288,118	0.065%
Verus Securitization Trust 2018-3	4.28	10/25/58	649,330	656,456	0.148%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	132,358	132,731	0.030%
Verus Securitization Trust 2018-INV1	3.85	3/25/58	80,856	81,175	0.018%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	689,793	703,017	0.158%
Verus Securitization Trust 2019-3	3.14	7/25/59	545,000	545,319	0.123%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	428,456	431,996	0.097%
Verus Securitization Trust 2019-INV1	4.99	12/25/59	150,000	151,816	0.034%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	995,492	998,155	0.224%
Verus Securitization Trust 2019-INV2	3.22	7/25/59	649,022	650,748	0.146%
Virginia Commonwealth Transportation Board	5.35	5/15/35	5,000	6,266	0.001%
Virginia Public Building Authority	5.9	8/1/30	60,000	77,284	0.017%
Virginia Public School Authority	4.25	12/15/30	195,000	231,098	0.052%
Vistra Operations	3.55	7/15/24	210,000	211,838	0.048%
Vistra Operations	4.3	7/15/29	300,000	307,500	0.069%
Vodafone	4.13	5/30/25	595,000	643,075	0.145%
Vodafone	4.38	5/30/28	470,000	518,053	0.116%
Vodafone	5	5/30/38	585,000	666,795	0.150%
Vodafone	4.88	6/19/49	650,000	724,510	0.163%
Volkswagen Bank GmbH	1.88	1/31/24	100,000	114,746	0.026%
Volkswagen Bank GmbH	2.5	7/31/26	300,000	359,057	0.081%
Volkswagen Group of America Finance	4.63	11/13/25	200,000	219,694	0.049%
Volkswagen Group of America Finance	2.85	9/26/24	255,000	256,336	0.058%
Volkswagen Group of America Finance	3.2	9/26/26	285,000	286,913	0.064%
Volkswagen Leasing GmbH	1.63	8/15/25	325,000	370,190	0.083%
Volvo Financial Equipment LLC Series 2018-1	3.06	12/15/25	205,000	206,775	0.046%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	180,000	179,866	0.040%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.39	7/15/58	50,000	52,148	0.012%
Wells Fargo Commercial Mortgage Trust 2016-C33	3.16	3/15/59	240,000	251,382	0.056%
Wells Fargo Commercial Mortgage Trust 2017-C38	3.92	7/15/50	165,000	176,826	0.040%
Wells Fargo Commercial Mortgage Trust 2019-C52	3.38	8/15/52	665,000	686,132	0.154%
Westlake Chemical	1.63	7/17/29	200,000	223,042	0.050%
Williams	4.5	11/15/23	1,005,000	1,075,633	0.242%
Williams	3.9	1/15/25	15,000	15,702	0.004%
Williams	4.3	3/4/24	20,000	21,231	0.005%
Williams	4	9/15/25	45,000	47,397	0.011%
Willis North America	3.6	5/15/24	909,000	941,514	0.212%

WinWater Mortgage Loan Trust 2016-1	3.86	1/20/46	742,365	755,122	0.170%
Woodside Finance	3.7	3/15/28	572,000	588,188	0.132%
Woodside Finance	4.5	3/4/29	535,000	580,147	0.130%
Woodside Finance	3.65	3/5/25	130,000	134,178	0.030%
Woodside Finance	3.7	9/15/26	462,000	476,782	0.107%
Worldwide Plaza Trust 2017-WWP	3.72	11/10/36	100,000	105,209	0.024%
Yanlord Land HK	6.75	4/23/23	750,000	776,639	0.175%

Total Investments in Securities **457,967,115**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	USD	251,134	EUR	(227,660)	11/22/2019	2,020	0.000%
BNP PARIBAS SECURITIES CORP	USD	1,143,335	EUR	(1,023,000)	11/22/2019	23,933	0.005%
BANK OF AMERICA	USD	1,037,797	ILS	(3,693,000)	10/10/2019	(25,127)	-0.006%
BANK OF AMERICA	USD	1,294,885	ILS	(4,605,000)	10/10/2019	(30,532)	-0.007%
BANK OF AMERICA	USD	2,299,357	EUR	(2,067,840)	11/22/2019	36,653	0.008%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	1,038,264	ILS	(3,693,000)	10/10/2019	(24,660)	-0.006%
CITIBANK N A	EGP	37,430,000	USD	(2,230,632)	01/14/2020	(571)	0.000%
CITIBANK N A	USD	2,196,596	EGP	(37,430,000)	01/14/2020	(33,464)	-0.008%
CITIBANK N A	USD	150,006	EUR	(134,775)	11/22/2019	2,531	0.001%
GOLDMAN SACHS & CO	USD	957,560	EUR	(857,000)	11/22/2019	19,801	0.004%
HSBC SECURITIES INC	ILS	15,684,000	USD	(4,506,508)	10/10/2019	7,680	0.002%
HSBC SECURITIES INC	USD	1,037,330	ILS	(3,693,000)	10/10/2019	(25,593)	-0.006%
HSBC SECURITIES INC	PEN	14,071,000	USD	(4,259,422)	10/11/2019	(86,180)	-0.019%
HSBC SECURITIES INC	USD	2,353,469	EUR	(2,106,356)	11/22/2019	48,619	0.011%
MORGAN STANLEY & COMPANY LLC	USD	4,263,423	PEN	(14,071,000)	10/11/2019	90,181	0.020%
STATE STREET GLOBAL MARKETS LLC	USD	957,826	EUR	(857,000)	11/22/2019	20,066	0.005%
UBS SECURITIES LLC	EUR	118,539	USD	(131,458)	11/22/2019	(1,748)	0.000%

Total Forward Currency Exchange Contracts **23,607**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	95,000	2,031	0.000%
CHINA CDS 09/20/2024	(4,175,000)	(108,462)	(0.024%)

Total Swap Contracts **(106,432)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ9 5YR US NOTE FUT DEC 19	(313)	12/31/2019	(37,293,462)	61,977	(8.381%)
RXZ9 EURO BUND FUTURE DEC 19	(20)	12/6/2019	(3,798,489)	72,990	(0.854%)
TUZ9 2YR US NOTE FUT DEC 19	251	12/31/2019	54,090,500	(129,046)	12.156%
TYZ9 UST 10YR FUT DEC 19	41	12/19/2019	5,342,813	(53,551)	1.201%
USZ9 UST 30YR FUT DEC 19	40	12/19/2019	6,492,500	(80,057)	1.459%
UXYZ9 UST 10YR ULTRA FUT DEC 19	(148)	12/19/2019	(21,076,125)	329,837	(4.737%)
WNZ9 ULTRA US BOND FUT DEC 19	57	12/19/2019	10,938,656	(96,644)	2.458%

Total Futures Contracts **105,507**

NET ASSETS 444,959,565

NET ASSET VALUE PER SHARE

Institutional Core Plus Fund Shares 10.67

(\$444,959,565 / 41,684,944 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

ADP Andorran Peseta	DOP Dominican Peso	LBP Lebanese Pound	QAR Qatari Rial
AED United Arab Emirates Dirham	DZD Algerian Dinar	LKR Sri Lanka Rupee	RON Romanian Leu
AFA Afghanistan Afghani	ECS Ecuador Sucre	LRD Liberian Dollar	RSD Serbian Dinar
ALL Albania Lek	EEL Estonian Kroon	LTL Lithuanian Litas	RUB Russian Rouble
AMD Armenian Dram	EGP Egyptian Pound	LVL Latvian Lats	RWF Rwandan Franc
ANG Netherlands Antillian Guilder	ETB Ethiopian Birr	LYD Libyan Dinar	SAR Saudi Riyal
AOA Angolan Kwanza	EUR Euro	MAD Moroccan Dirham	SDD Sudanese Dinar
ARS Argentine Peso	FJD Fiji Dollar	MDL Moldovan Leu	SEK Swedish Krona
AUD Australian Dollar	FKP Falkland Islands Pound	MGA Malagasy Franc	SGD Singapore Dollar
AZM Azerbaijan Manat	GBP British Pound	MOP Macau Pataca	SIT Slovenian Tolar
BAM Bosnia and Herzegovina Convertible Mark	GHC Ghanaian Cedi	MRO Mauritanian Ouguiya	SKK Slovak Koruna
BBD Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanese Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicaraguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UAG Ukrainian Hryvni
CAD Canadian Dollar	IQD Iraqi Dinar	NZD New Zealand Dollar	UGX Uganda Shilling
CHF Swiss Franc	IRR Iranian Rial	OMR Omani Rial	USD U.S. Dollar
CLP Chilean Peso	ISK Iceland Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP Colombian Peso	JOD Jordanian Dinar	PGK Papua New Guinea Kina	VND Vietnamese Dong
CRC Costa Rican Colon	JPY Japanese Yen	PHP Philippine Peso	XAF CFA Franc BEAC
CUP Cuban Peso	KES Kenyan Shilling	PKR Pakistan Rupee	XCD East Caribbean Dollar
CYP Cyprus Pound	KHR Cambodian Riel	PLN Polish Zloty	XOF CFA Franc BCEAO
CZK Czech Koruna	KPW North Korean Won	PYG Guarani	YER Yemeni Rial

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.