

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
225 Liberty Street Trust 2016-225L	3.6	2/10/36	13,535,000	14,530,197	0.059%
280 Park Avenue 2017-280P Mortgage Trust	2.91	9/15/34	27,347,418	27,360,126	0.110%
280 Park Avenue 2017-280P Mortgage Trust	3.11	9/15/34	22,175,000	22,175,195	0.089%
AbbVie	4.88	11/14/48	46,460,000	51,072,363	0.206%
AbbVie	3.6	5/14/25	36,019,000	37,421,580	0.151%
AbbVie	4.7	5/14/45	28,387,000	30,331,765	0.122%
Abu Dhabi National Energy Co PJSC	4.38	4/23/25	37,000,000	39,711,360	0.160%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	4,085,000	4,160,842	0.017%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	30,027,000	32,316,559	0.130%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	24,785,000	25,559,531	0.103%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	5/15/21	20,000,000	20,650,000	0.083%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	15,915,000	16,292,981	0.066%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	9,300,000	9,799,875	0.039%
Aia	3.9	4/6/28	42,045,000	45,614,747	0.184%
Aib	4.26	4/10/25	24,875,000	25,804,454	0.104%
Alexandria Real Estate Equities	3.95	1/15/27	26,345,000	28,197,106	0.114%
Alexandria Real Estate Equities	3.95	1/15/28	16,220,000	17,508,809	0.071%
Alexandria Real Estate Equities	2.75	12/15/29	17,305,000	16,995,673	0.068%
Alibaba Group Holding	3.6	11/28/24	34,045,000	35,847,699	0.144%
Alibaba Group Holding	3.4	12/6/27	55,460,000	57,658,286	0.232%
Alibaba Group Holding	4	12/6/37	3,100,000	3,386,012	0.014%
Allegro CLO III	3.12	7/25/27	34,935,000	34,863,383	0.140%
Allergan Funding SCS	2.63	11/15/28	8,120,000	10,151,704	0.041%
Altice Financing	7.5	5/15/26	12,800,000	13,568,000	0.055%
Altice Finco	7.63	2/15/25	8,450,000	8,735,188	0.035%
Altice France SA/France	5.5	1/15/28	10,315,000	10,405,256	0.042%
Altice France SA/France	6.25	5/15/24	3,767,000	3,889,428	0.016%
Altice Luxembourg	7.63	2/15/25	13,755,000	14,270,813	0.057%
Altria	4.8	2/14/29	16,710,000	18,277,365	0.074%
Altria	5.8	2/14/39	34,280,000	39,641,975	0.160%
Altria	5.95	2/14/49	23,954,000	28,084,843	0.113%
American Airlines 2014-1 Class B Pass Through Trust	4.38	10/1/22	2,890,283	2,958,832	0.012%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	5,746,854	5,837,401	0.024%
American Airlines 2016-1 Class AA Pass Through Trust	3.58	1/15/28	18,979,690	19,921,500	0.080%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	19,417,303	19,714,057	0.079%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	27,889,206	28,747,357	0.116%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	28,683,701	28,619,995	0.115%
American Airlines 2019-1 Class B Pass Through Trust	3.85	2/15/28	4,345,000	4,388,758	0.018%
American Campus Communities Operating Partnership	3.63	11/15/27	18,040,000	18,962,115	0.076%
American Campus Communities Operating Partnership	3.3	7/15/26	16,895,000	17,367,486	0.070%
American Express Credit Account Master Trust	3.07	10/15/24	11,865,000	12,167,216	0.049%
American Express Credit Account Master Trust	2.61	2/18/25	1,355,000	1,355,479	0.005%
American Express Credit Account Master Trust	2	4/15/25	23,085,000	23,160,520	0.093%
American International	3.9	4/1/26	4,730,000	5,042,809	0.020%
AmeriCredit Automobile Receivables Trust 2016-2	3.65	5/9/22	6,754,000	6,847,337	0.028%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	7,310,000	7,369,573	0.030%
AmeriCredit Automobile Receivables Trust 2019-1	3.13	2/18/25	7,140,000	7,271,611	0.029%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	56,246,456	57,125,836	0.230%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	12,952,234	13,154,265	0.053%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	13,939,846	14,134,636	0.057%
Anglo American Capital	4.75	4/10/27	17,831,000	19,146,036	0.077%
Anglo American Capital	4	9/11/27	2,755,000	2,820,431	0.011%
Anglo American Capital	4.13	9/27/22	10,475,000	10,894,000	0.044%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	71,250,000	92,753,393	0.374%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	38,245,000	39,119,281	0.158%
APT Pipelines	3.88	10/11/22	19,635,000	20,405,340	0.082%
APT Pipelines	4.25	7/15/27	4,738,000	5,074,270	0.020%
ArcelorMittal	4.55	3/11/26	8,465,000	8,845,925	0.036%
ArcelorMittal	3.6	7/16/24	36,280,000	36,539,874	0.147%
Ari Fleet Lease Trust 2016	2.11	7/15/24	9,542,820	9,548,008	0.038%
Ascentium Equipment Receivables 2017-1 Trust	2.29	6/10/21	4,509,333	4,510,307	0.018%
Ashford Hospitality Trust 2018-ASHF	2.93	4/15/35	22,399,379	22,364,219	0.090%
Ashford Hospitality Trust 2018-ASHF	3.28	4/15/35	21,605,000	21,544,171	0.087%
Ashford Hospitality Trust 2018-ASHF	3.43	4/15/35	10,035,000	10,006,748	0.040%
Atrium Hotel Portfolio Trust 2017-ATRM	2.96	12/15/36	26,700,000	26,649,756	0.107%

AT&T	4.5	3/9/48	23,050,000	24,726,219	0.100%
Ausgrid Finance Pty	3.85	5/1/23	15,280,000	15,899,161	0.064%
Ausgrid Finance Pty	4.35	8/1/28	24,055,000	26,316,290	0.106%
Austin Fairmont Hotel Trust 2019-FAIR	3.5	9/15/32	11,890,000	11,890,000	0.048%
Austin Fairmont Hotel Trust 2019-FAIR	4.05	9/15/32	4,935,000	4,935,000	0.020%
Avantor	4.75	10/1/24	21,350,000	24,838,250	0.100%
Aventura Mall Trust	4.25	7/5/40	39,170,000	44,202,714	0.178%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	27,796,000	28,025,612	0.113%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	10,835,000	11,128,890	0.045%
Avis Budget Rental Car Funding AESOP	4	3/20/25	75,700,000	80,567,964	0.324%
Avis Budget Rental Car Funding AESOP	3.7	9/20/24	18,960,000	19,850,663	0.080%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	24,415,000	25,407,409	0.102%
Avnet	4.88	12/1/22	30,360,000	32,220,279	0.130%
Avolon Holdings Funding	5.13	10/1/23	39,095,000	41,460,248	0.167%
Avolon Holdings Funding	4.38	5/1/26	15,400,000	15,951,043	0.064%
Avolon Holdings Funding	3.95	7/1/24	7,215,000	7,416,941	0.030%
AXA Equitable Holdings	3.9	4/20/23	8,105,000	8,462,933	0.034%
Baidu	4.88	11/14/28	13,995,000	15,746,260	0.063%
Baidu	4.38	3/29/28	42,670,000	46,336,432	0.187%
Baidu	4.38	5/14/24	12,910,000	13,765,262	0.055%
Baidu	2.88	7/6/22	31,475,000	31,674,663	0.128%
Baidu	3.63	7/6/27	6,360,000	6,576,447	0.026%
Baidu	3.88	9/29/23	20,211,000	21,057,834	0.085%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	2.88	9/15/34	43,235,000	43,126,497	0.174%
Banco De Bogota	4.38	8/3/27	34,200,000	36,508,842	0.147%
Banco Santander Chile	3.88	9/20/22	18,645,000	19,427,354	0.078%
BANK 2017-BNK8	3.73	11/15/50	2,705,000	2,921,225	0.012%
BANK 2019-BNK20	2.76	9/15/61	31,715,000	32,464,102	0.131%
BANK 2019-BNK21	2.6	10/17/52	36,775,000	37,142,750	0.150%
BANK 2019-BNK21	2.85	10/17/52	12,673,000	13,053,190	0.053%
BANK 2019-BNK21	3.52	10/17/52	10,355,000	10,665,650	0.043%
Bank of America	3.37	1/23/26	35,000,000	36,505,560	0.147%
Bank of America	3.55	3/5/24	47,295,000	49,159,369	0.198%
Bank of America	4.27	7/23/29	32,900,000	36,524,264	0.147%
Barclays	3.68	1/10/23	23,065,000	23,433,048	0.094%
Barclays	4.61	2/15/23	34,120,000	35,592,585	0.143%
Barclays	3.93	5/7/25	20,485,000	21,151,254	0.085%
Barclays Bank	5.14	10/14/20	32,074,000	32,798,584	0.132%
Barings BDC Static CLO Ltd 2019-1	3.32	4/15/27	23,200,995	23,182,850	0.093%
Barings BDC Static CLO Ltd 2019-1	3.95	4/15/27	15,700,000	15,621,500	0.063%
Barings CLO Ltd 2013-I	3.08	1/20/28	38,255,000	38,211,585	0.154%
Barings CLO Ltd 2016-II	3.36	7/20/28	29,655,000	29,662,911	0.119%
BAT Capital	3.22	8/15/24	24,530,000	24,804,957	0.100%
BAT Capital	3.56	8/15/27	40,620,000	40,843,613	0.165%
Bausch Health Americas	8.5	1/31/27	24,310,000	27,257,588	0.110%
Bayer US Finance II	3.88	12/15/23	54,964,000	57,395,992	0.231%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	5,545,928	5,600,717	0.023%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	10,755,595	10,937,856	0.044%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	4,750,609	4,842,620	0.020%
BBCMS Mortgage Trust 2018-C2	4.31	12/15/51	21,500,000	24,597,935	0.099%
BBCMS Trust 2018-CBM	3.03	7/15/37	13,370,000	13,369,928	0.054%
BBVA Bancomer SA/Texas	4.38	4/10/24	45,790,000	48,194,433	0.194%
Becton Dickinson And	3.73	12/15/24	23,985,000	25,385,436	0.102%
Becton Dickinson And	1.4	5/24/23	7,600,000	8,599,174	0.035%
Becton Dickinson And	3.36	6/6/24	47,850,000	49,796,969	0.201%
Becton Dickinson And	3.7	6/6/27	60,705,000	64,154,501	0.258%
Becton Dickinson And	4.67	6/6/47	26,335,000	31,038,299	0.125%
Becton Dickinson Euro Finance Sarl	0.63	6/4/23	9,800,000	10,791,248	0.043%
BENCHMARK 2018-B3 Mortgage Trust	4.2	4/10/51	14,540,000	16,181,345	0.065%
Benchmark 2018-B8 Mortgage Trust	4.23	1/15/52	16,220,000	18,522,285	0.075%
Benchmark 2019-B13 Mortgage Trust	2.7	8/15/57	42,730,000	43,157,300	0.174%
Benchmark 2019-B13 Mortgage Trust	3.18	8/15/57	15,940,000	16,416,606	0.066%
BlueMountain CLO 2012-2	3.19	11/20/28	19,305,000	19,310,341	0.078%
BlueMountain CLO 2015-2	3.23	7/18/27	24,070,000	24,069,915	0.097%
BlueMountain CLO 2015-2	3.8	7/18/27	20,095,000	19,944,925	0.080%
Boardwalk Pipelines	4.95	12/15/24	10,000,000	10,690,780	0.043%
Boardwalk Pipelines	3.38	2/1/23	15,250,000	15,388,211	0.062%
Boardwalk Pipelines	5.95	6/1/26	11,317,000	12,649,916	0.051%
Boardwalk Pipelines	4.45	7/15/27	31,635,000	32,549,536	0.131%
Booking Holdings	3.65	3/15/25	1,390,000	1,479,513	0.006%
Boral Finance Pty	3	11/1/22	5,705,000	5,722,822	0.023%
Boral Finance Pty	3.75	5/1/28	52,215,000	53,433,228	0.215%

Boston Properties	2.75	10/1/26	26,708,000	26,992,467	0.109%
Boston Properties	3.2	1/15/25	4,629,000	4,797,301	0.019%
Boston Properties	3.65	2/1/26	20,960,000	22,177,294	0.089%
BPRL International Singapore Pte	4.38	1/18/27	50,000,000	53,641,500	0.216%
Brambles USA	4.13	10/23/25	13,445,000	14,316,545	0.058%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	13,166,137	13,412,117	0.054%
Bristol-Myers Squibb	4.13	6/15/39	10,225,000	11,552,481	0.047%
Brixmor Operating Partnership	3.85	2/1/25	8,595,000	8,975,587	0.036%
Brixmor Operating Partnership	3.9	3/15/27	31,087,000	32,512,650	0.131%
Brixmor Operating Partnership	3.65	6/15/24	43,450,000	45,210,203	0.182%
Brixmor Operating Partnership	4.13	6/15/26	57,211,000	60,757,624	0.245%
Broadcom	3.63	10/15/24	15,350,000	15,608,724	0.063%
Broadcom	4.25	4/15/26	25,555,000	26,401,739	0.106%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	41,975,000	42,877,924	0.173%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	13,635,000	13,534,878	0.055%
Bunge Ltd Finance	4.35	3/15/24	5,775,000	6,074,139	0.024%
Bunge Ltd Finance	3.25	8/15/26	2,475,000	2,468,001	0.010%
Bunge Ltd Finance	3.75	9/25/27	10,350,000	10,567,826	0.043%
BX Commercial Mortgage Trust 2019-IMC	4.18	4/15/34	32,870,000	33,054,775	0.133%
BXP Trust 2017-GM	3.54	6/13/39	23,065,000	24,345,320	0.098%
BX Trust 2018-GW	3.05	5/15/35	9,610,000	9,591,925	0.039%
Cantor Commercial Real Estate Lending 2019-CF2	2.62	11/15/52	36,755,000	37,122,550	0.150%
Cantor Commercial Real Estate Lending 2019-CF2	3.27	11/15/52	9,752,000	10,044,560	0.040%
Cantor Commercial Real Estate Lending 2019-CF2	3.79	11/15/52	3,875,000	3,991,250	0.016%
Capital One Bank USA NA	3.38	2/15/23	37,549,000	38,646,820	0.156%
Capital One Financial	3.3	10/30/24	41,427,000	42,824,001	0.172%
Capital One Financial	3.8	1/31/28	43,030,000	45,398,414	0.183%
Capital One Financial	3.75	3/9/27	17,285,000	18,175,627	0.073%
Capital One Financial	0.8	6/12/24	16,850,000	18,715,590	0.075%
Capital One Multi-Asset Execution Trust	2.06	8/15/28	32,075,000	31,885,629	0.128%
Cardinal Health	3.75	9/15/25	21,925,000	22,695,883	0.091%
Cardinal Health	4.9	9/15/45	1,145,000	1,158,756	0.005%
CBAM 2019-9	4.01	2/12/30	4,815,000	4,803,389	0.019%
CCCI Treasure	3.5	10/21/67	12,150,000	12,168,715	0.049%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	66,590,000	69,981,562	0.282%
Celgene	3.88	8/15/25	105,117,000	113,112,935	0.456%
Celulosa Arauco Y Constitucion	3.88	11/2/27	20,810,000	21,330,458	0.086%
Cenovus Energy	4.25	4/15/27	15,875,000	16,510,000	0.066%
Cenovus Energy	5.4	6/15/47	12,635,000	14,230,169	0.057%
Charter Communications Operating	4.05	4/30/25	25,047,532	25,185,293	0.101%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	5,715,000	6,956,395	0.028%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	4,715,000	5,370,965	0.022%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	32,892,000	36,080,978	0.145%
Cheniere Corpus Christi Holdings	7	6/30/24	14,235,000	16,352,456	0.066%
China Southern Power Grid International Finance BVI	3.5	5/8/27	42,500,000	44,878,048	0.181%
CIFC Funding 2015-IV	3.43	10/20/27	26,840,000	26,822,249	0.108%
CIFC Funding 2015-V	3.14	10/25/27	53,890,000	53,722,908	0.216%
Cigna	4.38	10/15/28	19,037,000	20,902,702	0.084%
Cigna	4.13	11/15/25	58,525,000	63,133,434	0.254%
Cigna	4.9	12/15/48	23,560,000	27,375,872	0.110%
CIM Trust 2019-INV3	3.5	8/25/49	18,160,000	18,294,384	0.074%
CIT Bank NA	2.97	9/27/25	23,955,000	23,984,944	0.097%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	9,880,000	10,394,775	0.042%
Citigroup Commercial Mortgage Trust 2015-GC33	4.11	9/10/58	8,061,000	8,755,830	0.035%
Citigroup Commercial Mortgage Trust 2016-P4	3.08	7/10/49	11,205,000	11,486,861	0.046%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	27,657,000	30,164,765	0.121%
Citigroup Commercial Mortgage Trust 2018-B2	4.28	3/10/51	6,202,000	6,801,770	0.027%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	3,320,000	3,573,590	0.014%
Citigroup Commercial Mortgage Trust 2019-GC41	3.2	8/10/56	13,370,000	13,772,913	0.055%
CK Hutchison International 17	3.5	4/5/27	62,000,000	64,831,540	0.261%
CLNS Trust 2017-IKPR	2.85	6/11/32	7,165,000	7,147,043	0.029%
CNAC HK Finbridge	4.63	3/14/23	45,175,000	47,420,774	0.191%
Cnh Equipment Trust 2017	2.54	5/15/25	1,095,000	1,107,369	0.004%
Cno Financial	5.25	5/30/25	34,660,000	37,562,775	0.151%
Cole Park CLO Ltd 2015-1	3.33	10/20/28	49,390,000	49,399,683	0.199%
Colombia Government International Bond	4	2/26/24	242,075,000	255,449,644	1.029%
Colombia Government International Bond	2.63	3/15/23	2,870,000	2,887,966	0.012%
COLT 2018-2 Mortgage Loan Trust	3.47	7/27/48	11,396,587	11,435,450	0.046%
COLT 2018-2 Mortgage Loan Trust	4.19	7/27/48	5,635,000	5,716,026	0.023%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	23,266,242	23,532,659	0.095%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	23,763,853	24,172,383	0.097%
Comcast	3.95	10/15/25	10,515,000	11,432,697	0.046%

Comcast	4.15	10/15/28	14,955,000	16,718,254	0.067%
Comcast	4.7	10/15/48	26,675,000	32,672,980	0.132%
Comcast	3.3	2/1/27	69,260,000	72,832,431	0.293%
Comcast	3.15	3/1/26	27,755,000	28,964,618	0.117%
Comcast	3.2	7/15/36	4,475,000	4,578,381	0.018%
COMM 2013-CCRE6 Mortgage Trust	3.15	3/10/46	6,715,000	6,891,598	0.028%
COMM 2014-CCRE20 Mortgage Trust	3.94	11/10/47	3,520,000	3,741,453	0.015%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	12,535,000	13,370,374	0.054%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	7,340,000	7,885,348	0.032%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	5,745,000	6,226,264	0.025%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	5,360,000	5,619,326	0.023%
COMM 2015-LC21 Mortgage Trust	4.44	7/10/48	28,450,000	30,934,413	0.125%
COMM 2015-PC1 Mortgage Trust	3.9	7/10/50	17,970,000	19,411,083	0.078%
COMM 2015-PC1 Mortgage Trust	4.58	7/10/50	13,560,000	14,574,569	0.059%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	13,097,000	14,143,225	0.057%
Concho Resources	3.75	10/1/27	17,220,000	17,887,275	0.072%
Connecticut Avenue Securities Trust 2018-R07	2.77	4/25/31	6,594,120	6,595,083	0.027%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	1,963,959	2,012,810	0.008%
Credit Suisse	2.59	9/11/25	28,155,000	27,880,264	0.112%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.46	5/15/36	18,020,000	18,019,962	0.073%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.63	5/15/36	19,955,000	19,979,938	0.080%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	4.18	5/15/36	13,690,000	13,724,239	0.055%
Crown Castle Towers	3.66	5/15/25	52,455,000	54,880,155	0.221%
Crown Castle Towers	3.22	5/15/42	4,785,000	4,850,707	0.020%
CSAIL 2016-C5 Commercial Mortgage Trust	4.01	11/15/48	5,000,000	5,440,231	0.022%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	21,630,000	22,551,654	0.091%
CSAIL 2016-C7 Commercial Mortgage Trust	3.96	11/15/49	22,584,000	24,133,784	0.097%
CSAIL 2019-C16 Commercial Mortgage Trust	3.33	6/15/52	62,660,000	66,738,101	0.269%
CSAIL 2019-C17 Commercial Mortgage Trust	2.76	9/17/29	33,330,000	33,976,839	0.137%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/17/29	14,473,000	15,053,434	0.061%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/17/29	16,560,000	17,222,524	0.069%
CSC Holdings	7.75	7/15/25	18,052,000	19,383,335	0.078%
CSMC Trust 2015-GLPB	3.94	11/15/34	27,685,000	28,979,805	0.117%
CVS Health	4.1	3/25/25	22,770,000	24,284,159	0.098%
CVS Health	5.05	3/25/48	59,945,000	68,024,447	0.274%
CVS Health	3.7	3/9/23	63,000,000	65,563,722	0.264%
CVS Health	5.13	7/20/45	1,305,000	1,481,065	0.006%
Danske Bank	5.38	1/12/24	21,050,000	23,072,505	0.093%
Danske Bank	3.24	12/20/25	12,910,000	12,996,858	0.052%
Danske Bank	2.7	3/2/22	15,980,000	16,009,691	0.064%
Danske Bank	3.88	9/12/23	12,821,000	13,285,684	0.054%
Danske Bank	3	9/20/22	7,575,000	7,602,497	0.031%
Danske Bank	2	9/8/21	21,880,000	21,695,967	0.087%
DaVita	4.29	8/12/26	16,815,000	16,900,757	0.068%
DBC 2017-BBG Mortgage Trust	2.73	6/15/34	27,495,000	27,426,175	0.110%
DBGS 2018-BIOD Mortgage Trust	4.47	10/15/51	15,000,000	17,331,950	0.070%
DBJPM 16-C1 Mortgage Trust	3.54	5/10/49	4,820,000	5,071,062	0.020%
Dcp Midstream Operating	5.85	5/21/43	8,155,000	7,359,888	0.030%
Dcp Midstream Operating	6.75	9/15/37	4,310,000	4,525,500	0.018%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	6,408,207	6,400,054	0.026%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	20,033,229	20,173,952	0.081%
Deephaven Residential Mortgage Trust 2018-2	3.53	4/25/58	2,924,789	2,942,735	0.012%
Deephaven Residential Mortgage Trust 2018-2	3.68	4/25/58	6,130,000	6,172,897	0.025%
Deephaven Residential Mortgage Trust 2018-3	3.79	8/25/58	30,655,180	30,794,238	0.124%
Deephaven Residential Mortgage Trust 2018-3	3.96	8/25/58	3,032,491	3,046,612	0.012%
Deephaven Residential Mortgage Trust 2018-4	4.08	10/25/58	34,941,532	35,293,362	0.142%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	15,947,346	16,098,536	0.065%
Deephaven Residential Mortgage Trust 2019-3	3.41	7/25/59	9,060,000	9,123,547	0.037%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	25,502,142	25,730,896	0.104%
Dell International	4.36	3/13/24	12,837,500	12,826,845	0.052%
Dell International	4.13	9/19/25	2,330,000	2,340,205	0.009%
Dell International LLC / EMC	6.02	6/15/26	10,100,000	11,356,470	0.046%
Dell International LLC / EMC	8.35	7/15/46	5,050,000	6,650,390	0.027%
Delta Air Lines	2.88	3/13/20	24,270,000	24,303,638	0.098%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	801,108	809,552	0.003%
DH Europe Finance II Sarl	0.2	3/18/26	7,995,000	8,676,649	0.035%
Diamondback Energy	4.75	11/1/24	16,565,000	16,937,713	0.068%
Diamondback Energy	5.38	5/31/25	42,365,000	44,165,513	0.178%
Discover Financial Services	4.1	2/9/27	49,385,000	52,525,096	0.212%
Discover Financial Services	3.75	3/4/25	24,305,000	25,498,643	0.103%
DRIVEN BRANDS FUNDING	4.64	4/20/49	15,974,725	16,829,533	0.068%
Elanco Animal Health	4.27	8/28/23	8,203,000	8,609,639	0.035%

Elanco Animal Health	4.9	8/28/28	5,403,000	5,881,436	0.024%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	3,392,818	3,390,897	0.014%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	4,408,678	4,442,434	0.018%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	9,480,000	9,466,273	0.038%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	23,679,000	25,357,791	0.102%
Empresa Nacional De Telecomunicaciones	4.88	10/30/24	18,000,000	19,067,726	0.077%
Enel Chile	4.88	6/12/28	71,575,000	80,754,494	0.325%
Enel Finance International	2.75	4/6/23	61,055,000	61,471,395	0.248%
Enel Finance International	3.63	5/25/27	38,875,000	40,325,932	0.162%
Energy Transfer Operating	5.88	1/15/24	14,050,000	15,610,281	0.063%
Energy Transfer Operating	4.5	4/15/24	6,465,000	6,884,132	0.028%
Energy Transfer Operating	4.2	4/15/27	2,735,000	2,873,577	0.012%
Energy Transfer Operating	5.25	4/15/29	14,145,000	15,920,509	0.064%
Energy Transfer Operating	4.95	6/15/28	9,615,000	10,569,683	0.043%
Energy Transfer Operating	6	6/15/48	21,380,000	25,277,895	0.102%
Eni	4	9/12/23	19,630,000	20,778,021	0.084%
Eni	4.75	9/12/28	30,945,000	35,027,264	0.141%
Enterprise Fleet Financing	1.97	1/20/23	1,340,895	1,339,671	0.005%
Enterprise Fleet Financing	2.13	7/20/22	1,413,515	1,413,210	0.006%
Equate Petrochemical BV	4.25	11/3/26	52,747,000	56,920,870	0.229%
Eskom Holdings SOC	6.35	8/10/28	10,000,000	10,723,920	0.043%
Eskom Holdings SOC	6.35	8/10/28	43,130,000	46,252,267	0.186%
Essex Portfolio	3	1/15/30	14,925,000	15,039,266	0.061%
Essex Portfolio	3.63	5/1/27	11,045,000	11,707,347	0.047%
Expedia	5	2/15/26	69,455,000	77,906,910	0.314%
Expedia	3.8	2/15/28	39,295,000	41,048,972	0.165%
Experian Finance	4.25	2/1/29	20,781,000	23,379,103	0.094%
Express Scripts Holding	4.5	2/25/26	43,040,000	47,003,123	0.189%
Express Scripts Holding	3.4	3/1/27	6,330,000	6,542,251	0.026%
Fannie Mae Connecticut Avenue Securities	2.97	10/25/29	10,987,399	11,004,974	0.044%
Fannie Mae Connecticut Avenue Securities	4.17	10/25/30	21,795,000	21,962,028	0.088%
Fannie Mae Connecticut Avenue Securities	4.57	12/25/30	37,245,000	37,884,914	0.153%
Fannie Mae Connecticut Avenue Securities	2.57	3/25/31	7,662,308	7,660,192	0.031%
Fannie Mae Connecticut Avenue Securities	3.17	9/25/29	5,124,872	5,132,863	0.021%
Fannie Mae Connecticut Avenue Securities	3.37	9/25/29	50,815,035	50,874,687	0.205%
Fannie Mae Interest Strip	6.5	2/25/32	51,518	9,704	0.000%
Fannie Mae REMICS	4	6/25/44	23,617,866	24,534,355	0.099%
Federal Home Loan Mortgage	6	10/1/21	22,438	22,817	0.000%
Federal Home Loan Mortgage	6	10/1/21	14,068	14,272	0.000%
Federal Home Loan Mortgage	6.5	10/1/25	38,357	40,793	0.000%
Federal Home Loan Mortgage	6	10/1/32	10,414	11,519	0.000%
Federal Home Loan Mortgage	4.54	10/1/36	183,681	194,217	0.001%
Federal Home Loan Mortgage	5.5	10/1/38	2,808,284	3,171,506	0.013%
Federal Home Loan Mortgage	4.5	10/1/39	2,602,681	2,820,813	0.011%
Federal Home Loan Mortgage	4	10/1/40	440,083	470,421	0.002%
Federal Home Loan Mortgage	4	10/1/40	299,845	320,540	0.001%
Federal Home Loan Mortgage	4.5	10/1/40	1,669,914	1,810,385	0.007%
Federal Home Loan Mortgage	4.5	10/1/41	13,495,001	14,626,801	0.059%
Federal Home Loan Mortgage	3.5	10/1/42	25,275,304	26,571,038	0.107%
Federal Home Loan Mortgage	5.5	11/1/21	1,921	1,927	0.000%
Federal Home Loan Mortgage	6	11/1/21	1,540	1,546	0.000%
Federal Home Loan Mortgage	5	11/1/33	107,520	119,332	0.000%
Federal Home Loan Mortgage	5	11/1/33	59,194	65,551	0.000%
Federal Home Loan Mortgage	5	11/1/33	69,218	76,817	0.000%
Federal Home Loan Mortgage	5	11/1/33	40,898	44,277	0.000%
Federal Home Loan Mortgage	4.78	11/1/35	39,057	41,209	0.000%
Federal Home Loan Mortgage	4.85	11/1/36	198,839	208,898	0.001%
Federal Home Loan Mortgage	4	11/1/40	334,239	357,247	0.001%
Federal Home Loan Mortgage	4	11/1/40	1,764,117	1,885,558	0.008%
Federal Home Loan Mortgage	3.5	11/1/42	54,753,583	57,560,251	0.232%
Federal Home Loan Mortgage	3.5	11/1/42	10,197,463	10,692,125	0.043%
Federal Home Loan Mortgage	4.72	1/1/36	37,411	38,681	0.000%
Federal Home Loan Mortgage	4.78	1/1/37	183,196	192,228	0.001%
Federal Home Loan Mortgage	5.5	1/1/39	2,670,532	3,015,924	0.012%
Federal Home Loan Mortgage	5.5	1/1/39	1,549,462	1,753,432	0.007%
Federal Home Loan Mortgage	4	1/1/41	27,329	29,213	0.000%
Federal Home Loan Mortgage	4	1/1/41	6,007,249	6,421,287	0.026%
Federal Home Loan Mortgage	3.5	1/1/44	42,123,484	44,279,174	0.178%
Federal Home Loan Mortgage	7	12/1/24	930	981	0.000%
Federal Home Loan Mortgage	6	12/1/33	2,259,077	2,599,590	0.010%
Federal Home Loan Mortgage	6	12/1/33	3,770	4,341	0.000%
Federal Home Loan Mortgage	6	12/1/33	32,393	35,932	0.000%

Federal Home Loan Mortgage	5	12/1/35	853,371	943,259	0.004%
Federal Home Loan Mortgage	6	12/1/36	40,653	46,819	0.000%
Federal Home Loan Mortgage	4.93	12/1/36	116,138	123,214	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	1,202,396	1,356,982	0.005%
Federal Home Loan Mortgage	4.5	12/1/39	2,456,029	2,661,727	0.011%
Federal Home Loan Mortgage	4	12/1/40	93,937	100,413	0.000%
Federal Home Loan Mortgage	4	12/1/40	2,062,605	2,204,910	0.009%
Federal Home Loan Mortgage	4	12/1/41	7,027,101	7,513,648	0.030%
Federal Home Loan Mortgage	3	12/1/42	28,153,767	29,034,323	0.117%
Federal Home Loan Mortgage	5.5	2/1/21	8,525	8,636	0.000%
Federal Home Loan Mortgage	7	2/1/24	8,011	8,555	0.000%
Federal Home Loan Mortgage	6.5	2/1/24	13,428	14,969	0.000%
Federal Home Loan Mortgage	6.5	2/1/36	224,300	252,526	0.001%
Federal Home Loan Mortgage	6.5	2/1/36	7,286	8,309	0.000%
Federal Home Loan Mortgage	6	2/1/36	18,863	21,721	0.000%
Federal Home Loan Mortgage	4.87	2/1/37	331,620	348,929	0.001%
Federal Home Loan Mortgage	4	2/1/41	4,736,675	5,062,429	0.020%
Federal Home Loan Mortgage	3	2/1/43	2,902,982	2,991,888	0.012%
Federal Home Loan Mortgage	7	3/1/24	670	701	0.000%
Federal Home Loan Mortgage	4.62	3/1/36	229,777	241,052	0.001%
Federal Home Loan Mortgage	5	3/1/40	1,419,829	1,569,203	0.006%
Federal Home Loan Mortgage	3	3/1/43	869,588	896,285	0.004%
Federal Home Loan Mortgage	3	3/1/43	517,829	533,673	0.002%
Federal Home Loan Mortgage	3.5	3/1/44	8,134,019	8,530,140	0.034%
Federal Home Loan Mortgage	3.5	3/1/46	90,905,115	95,780,853	0.386%
Federal Home Loan Mortgage	5.5	4/1/20	1,790	1,791	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	738	823	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	1,100	1,226	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	3,132	3,491	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	2,578	2,874	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	170	190	0.000%
Federal Home Loan Mortgage	5.5	4/1/26	23,609	25,518	0.000%
Federal Home Loan Mortgage	7	4/1/32	2,927	3,361	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	1,026,353	1,164,556	0.005%
Federal Home Loan Mortgage	5	4/1/40	1,867,980	2,065,804	0.008%
Federal Home Loan Mortgage	5	4/1/40	154,228	170,542	0.001%
Federal Home Loan Mortgage	6.5	5/1/24	2,300	2,564	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	10,171	11,338	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	537	538	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	5,684	5,694	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	291	324	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	50,409,326	51,004,529	0.205%
Federal Home Loan Mortgage	4.5	5/1/40	1,075,528	1,166,204	0.005%
Federal Home Loan Mortgage	4.5	5/1/42	2,408,566	2,615,226	0.011%
Federal Home Loan Mortgage	4.5	5/1/42	9,890,585	10,720,289	0.043%
Federal Home Loan Mortgage	7.5	6/1/24	1,533	1,625	0.000%
Federal Home Loan Mortgage	7	6/1/25	829	864	0.000%
Federal Home Loan Mortgage	7	6/1/32	19,058	19,623	0.000%
Federal Home Loan Mortgage	7	6/1/32	3,856	3,998	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	3,475,217	3,767,174	0.015%
Federal Home Loan Mortgage	5	7/1/25	9,176	9,468	0.000%
Federal Home Loan Mortgage	5	7/1/33	5,325	5,883	0.000%
Federal Home Loan Mortgage	6	7/1/34	37,138	42,727	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	106,592	112,695	0.000%
Federal Home Loan Mortgage	5	7/1/40	888,894	982,130	0.004%
Federal Home Loan Mortgage	2.5	7/1/43	1,257,522	1,257,289	0.005%
Federal Home Loan Mortgage	6	8/1/21	14,401	14,458	0.000%
Federal Home Loan Mortgage	6	8/1/22	296,845	304,586	0.001%
Federal Home Loan Mortgage	7	8/1/31	182	188	0.000%
Federal Home Loan Mortgage	5	8/1/35	158,696	175,105	0.001%
Federal Home Loan Mortgage	6	8/1/38	889,435	1,024,386	0.004%
Federal Home Loan Mortgage	6	8/1/38	1,197,806	1,377,963	0.006%
Federal Home Loan Mortgage	4.5	8/1/40	1,720,073	1,864,621	0.008%
Federal Home Loan Mortgage	5	8/1/40	1,590,757	1,758,418	0.007%
Federal Home Loan Mortgage	4	8/1/45	2,789,109	2,945,070	0.012%
Federal Home Loan Mortgage	4.54	9/1/32	9,427	9,607	0.000%
Federal Home Loan Mortgage	5	9/1/33	1,882	2,016	0.000%
Federal Home Loan Mortgage	5	9/1/35	1,475,148	1,628,303	0.007%
Federal Home Loan Mortgage	5	9/1/35	260,958	288,375	0.001%
Federal Home Loan Mortgage	6.5	9/1/39	536,766	610,538	0.002%
Federal Home Loan Mortgage	3.5	9/1/42	5,141,220	5,391,654	0.022%
Federal National Mortgage Assn.	4.5	10/1/20	48,232	49,664	0.000%

Federal National Mortgage Assn.	5	10/1/20	14,780	15,245	0.000%
Federal National Mortgage Assn.	5	10/1/21	49,267	50,815	0.000%
Federal National Mortgage Assn.	6	10/1/21	833	848	0.000%
Federal National Mortgage Assn.	5.5	10/1/21	4,790	4,806	0.000%
Federal National Mortgage Assn.	6	10/1/21	38	38	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	333,362	347,191	0.001%
Federal National Mortgage Assn.	6.5	10/1/28	2,825	3,147	0.000%
Federal National Mortgage Assn.	7	10/1/29	448	452	0.000%
Federal National Mortgage Assn.	3	10/1/29	6,461,456	6,636,280	0.027%
Federal National Mortgage Assn.	3	10/1/30	2,771,061	2,837,636	0.011%
Federal National Mortgage Assn.	5	10/1/33	496,777	548,486	0.002%
Federal National Mortgage Assn.	5.5	10/1/34	760,061	856,464	0.003%
Federal National Mortgage Assn.	5	10/1/35	1,574,819	1,738,927	0.007%
Federal National Mortgage Assn.	6.5	10/1/35	1,529,182	1,742,021	0.007%
Federal National Mortgage Assn.	5.5	10/1/36	902,415	1,019,899	0.004%
Federal National Mortgage Assn.	6.5	10/1/36	7,404	8,489	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	19,954	22,308	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	9,257	10,511	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	153,728	177,579	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	16,158	18,594	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	39,212	44,939	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	102,568	114,377	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	9,634	10,734	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	43,364	50,660	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	14,710	16,390	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	72,281	84,808	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	71,308	79,453	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	1,350,843	1,556,356	0.006%
Federal National Mortgage Assn.	6	10/1/38	1,101,148	1,267,524	0.005%
Federal National Mortgage Assn.	6	10/1/39	2,127,908	2,449,361	0.010%
Federal National Mortgage Assn.	4.5	10/1/39	109,600	118,684	0.000%
Federal National Mortgage Assn.	4.5	10/1/39	63,214	68,456	0.000%
Federal National Mortgage Assn.	6	10/1/39	2,151,850	2,469,637	0.010%
Federal National Mortgage Assn.	6	10/1/39	27,020	31,102	0.000%
Federal National Mortgage Assn.	6	10/1/40	1,707,648	1,964,990	0.008%
Federal National Mortgage Assn.	4	10/1/41	4,346,235	4,642,668	0.019%
Federal National Mortgage Assn.	4.5	10/1/41	2,152,910	2,333,066	0.009%
Federal National Mortgage Assn.	4.5	10/1/41	803,749	870,725	0.004%
Federal National Mortgage Assn.	3	10/1/42	6,952,400	7,170,232	0.029%
Federal National Mortgage Assn.	3	10/1/42	5,645,767	5,822,655	0.023%
Federal National Mortgage Assn.	3	10/1/42	13,701,806	14,122,639	0.057%
Federal National Mortgage Assn.	3.5	10/1/42	6,102,814	6,396,517	0.026%
Federal National Mortgage Assn.	3.5	10/1/43	5,297,562	5,551,395	0.022%
Federal National Mortgage Assn.	3	10/1/46	4,908,045	5,016,148	0.020%
Federal National Mortgage Assn.	3	10/1/46	5,067,037	5,219,545	0.021%
Federal National Mortgage Assn.	3	10/1/46	94,736,554	97,294,121	0.392%
Federal National Mortgage Assn.	3	10/1/46	34,234,943	35,138,200	0.142%
Federal National Mortgage Assn.	6	11/1/21	13,105	13,334	0.000%
Federal National Mortgage Assn.	3	11/1/27	6,325,518	6,503,762	0.026%
Federal National Mortgage Assn.	7	11/1/29	826	861	0.000%
Federal National Mortgage Assn.	6.5	11/1/32	6,523	7,424	0.000%
Federal National Mortgage Assn.	6	11/1/32	471,986	542,526	0.002%
Federal National Mortgage Assn.	3.5	11/1/32	30,074,146	31,583,257	0.127%
Federal National Mortgage Assn.	3	11/1/33	12,282,474	12,642,419	0.051%
Federal National Mortgage Assn.	6	11/1/34	353,383	406,727	0.002%
Federal National Mortgage Assn.	5.5	11/1/34	2,569,452	2,905,402	0.012%
Federal National Mortgage Assn.	6	11/1/34	29,751	34,127	0.000%
Federal National Mortgage Assn.	5.5	11/1/34	591,713	664,166	0.003%
Federal National Mortgage Assn.	5.5	11/1/35	835	948	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	1,917,587	2,177,089	0.009%
Federal National Mortgage Assn.	5	11/1/35	1,544,768	1,705,928	0.007%
Federal National Mortgage Assn.	3	11/1/36	17,363,669	17,863,802	0.072%
Federal National Mortgage Assn.	3	11/1/36	21,054,301	21,777,733	0.088%
Federal National Mortgage Assn.	6	11/1/36	11,589	13,330	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	1,099,787	1,244,023	0.005%
Federal National Mortgage Assn.	5.5	11/1/36	6,238	7,056	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	20,491	22,983	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	151,566	176,484	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	20,940	23,768	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	226,898	260,331	0.001%
Federal National Mortgage Assn.	6	11/1/37	13,036	14,394	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	233,689	264,403	0.001%

Federal National Mortgage Assn.	6	11/1/38	947,341	1,089,414	0.004%
Federal National Mortgage Assn.	4.5	11/1/39	1,275,611	1,380,995	0.006%
Federal National Mortgage Assn.	4	11/1/40	40,888,411	43,461,119	0.175%
Federal National Mortgage Assn.	4.5	11/1/40	1,041,314	1,128,014	0.005%
Federal National Mortgage Assn.	4	11/1/40	22,655,841	24,200,813	0.097%
Federal National Mortgage Assn.	4	11/1/40	4,173,803	4,459,222	0.018%
Federal National Mortgage Assn.	4.5	11/1/40	8,491,288	9,175,695	0.037%
Federal National Mortgage Assn.	4	11/1/40	198,842	212,412	0.001%
Federal National Mortgage Assn.	4	11/1/41	3,735,838	3,990,845	0.016%
Federal National Mortgage Assn.	2.5	11/1/42	548,211	546,274	0.002%
Federal National Mortgage Assn.	3	11/1/42	2,030,393	2,092,751	0.008%
Federal National Mortgage Assn.	3.5	11/1/43	10,772,923	11,291,402	0.045%
Federal National Mortgage Assn.	4	11/1/43	33,690,276	35,972,741	0.145%
Federal National Mortgage Assn.	5	11/1/44	2,656,827	2,932,314	0.012%
Federal National Mortgage Assn.	3.5	11/1/45	31,381,056	32,690,348	0.132%
Federal National Mortgage Assn.	4	11/1/45	3,503,579	3,696,248	0.015%
Federal National Mortgage Assn.	3	11/1/46	23,263,976	23,877,763	0.096%
Federal National Mortgage Assn.	3	11/1/46	27,197,306	28,049,410	0.113%
Federal National Mortgage Assn.	3	11/1/46	15,020,152	15,416,436	0.062%
Federal National Mortgage Assn.	3	11/1/46	15,890,484	16,349,036	0.066%
Federal National Mortgage Assn.	3	11/1/46	7,166,734	7,373,542	0.030%
Federal National Mortgage Assn.	3	11/1/46	1,353,036	1,392,080	0.006%
Federal National Mortgage Assn.	4.5	11/1/47	5,342,271	5,781,504	0.023%
Federal National Mortgage Assn.	5	1/1/20	761	784	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	225	225	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	7,720	7,788	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	5,739	5,757	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	1,281	1,289	0.000%
Federal National Mortgage Assn.	5.5	1/1/22	7,795	7,935	0.000%
Federal National Mortgage Assn.	5.5	1/1/22	17,577	17,872	0.000%
Federal National Mortgage Assn.	3.5	1/1/25	19,980,000	20,668,373	0.083%
Federal National Mortgage Assn.	3.5	1/1/26	19,980,000	20,665,251	0.083%
Federal National Mortgage Assn.	2.5	1/1/27	50,330,000	50,747,778	0.204%
Federal National Mortgage Assn.	2.5	1/1/32	8,974,734	9,059,491	0.036%
Federal National Mortgage Assn.	6.5	1/1/34	821,984	955,311	0.004%
Federal National Mortgage Assn.	6	1/1/35	4,335	4,791	0.000%
Federal National Mortgage Assn.	6	1/1/35	2,391	2,665	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	2,149,209	2,431,019	0.010%
Federal National Mortgage Assn.	5.5	1/1/36	2,608,798	2,950,824	0.012%
Federal National Mortgage Assn.	6	1/1/36	164,585	186,625	0.001%
Federal National Mortgage Assn.	6	1/1/36	121,928	139,695	0.001%
Federal National Mortgage Assn.	3.5	1/1/36	23,632,396	24,580,884	0.099%
Federal National Mortgage Assn.	5.5	1/1/36	1,214,834	1,373,994	0.006%
Federal National Mortgage Assn.	5.5	1/1/37	750,875	849,329	0.003%
Federal National Mortgage Assn.	6	1/1/37	16,691	18,687	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	79,145	90,061	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	1,253	1,436	0.000%
Federal National Mortgage Assn.	5.5	1/1/39	314,605	355,010	0.001%
Federal National Mortgage Assn.	4.5	1/1/40	16,155,648	17,492,144	0.070%
Federal National Mortgage Assn.	6	1/1/40	284,318	327,282	0.001%
Federal National Mortgage Assn.	3.5	1/1/41	626,988,000	643,385,203	2.591%
Federal National Mortgage Assn.	4	1/1/41	6,336,064	6,769,800	0.027%
Federal National Mortgage Assn.	4	1/1/41	2,296,249	2,453,752	0.010%
Federal National Mortgage Assn.	4.5	1/1/41	9,441	10,230	0.000%
Federal National Mortgage Assn.	4	1/1/41	7,700,195	8,226,467	0.033%
Federal National Mortgage Assn.	4	1/1/41	2,862,745	3,058,087	0.012%
Federal National Mortgage Assn.	4.5	1/1/41	590,532	639,859	0.003%
Federal National Mortgage Assn.	3	1/1/42	364,550,000	369,875,846	1.490%
Federal National Mortgage Assn.	4	1/1/42	5,858,474	6,259,761	0.025%
Federal National Mortgage Assn.	4.5	1/1/42	1,071,151	1,159,588	0.005%
Federal National Mortgage Assn.	3.5	1/1/43	2,025,661	2,120,355	0.009%
Federal National Mortgage Assn.	2.5	1/1/43	9,503,940	9,496,834	0.038%
Federal National Mortgage Assn.	3.5	1/1/43	13,557,139	14,213,036	0.057%
Federal National Mortgage Assn.	3	1/1/43	16,148,182	16,642,946	0.067%
Federal National Mortgage Assn.	3	1/1/43	291,597	300,373	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	8,893,032	9,321,055	0.038%
Federal National Mortgage Assn.	3.5	1/1/44	14,056,968	14,733,991	0.059%
Federal National Mortgage Assn.	4.5	1/1/44	679,133	730,672	0.003%
Federal National Mortgage Assn.	3.5	1/1/44	13,181,887	13,816,235	0.056%
Federal National Mortgage Assn.	3	1/1/47	2,947,098	3,032,120	0.012%
Federal National Mortgage Assn.	5	12/1/19	854	881	0.000%
Federal National Mortgage Assn.	4.5	12/1/20	297	306	0.000%

Federal National Mortgage Assn.	5.5	12/1/20	10,559	10,663	0.000%
Federal National Mortgage Assn.	6	12/1/21	1,275	1,300	0.000%
Federal National Mortgage Assn.	5.5	12/1/21	11,052	11,216	0.000%
Federal National Mortgage Assn.	6	12/1/21	940	966	0.000%
Federal National Mortgage Assn.	6	12/1/21	33,204	33,769	0.000%
Federal National Mortgage Assn.	6	12/1/21	9,619	9,784	0.000%
Federal National Mortgage Assn.	6	12/1/21	568	578	0.000%
Federal National Mortgage Assn.	7	12/1/29	4,999	5,519	0.000%
Federal National Mortgage Assn.	3	12/1/32	71,823,049	73,721,466	0.297%
Federal National Mortgage Assn.	5.5	12/1/35	128,003	144,777	0.001%
Federal National Mortgage Assn.	4.34	12/1/35	80,798	84,868	0.000%
Federal National Mortgage Assn.	5.5	12/1/35	11,896,042	13,455,002	0.054%
Federal National Mortgage Assn.	5	12/1/35	593,091	655,092	0.003%
Federal National Mortgage Assn.	5.5	12/1/35	247,401	279,816	0.001%
Federal National Mortgage Assn.	3	12/1/36	26,499,379	27,409,920	0.110%
Federal National Mortgage Assn.	5	12/1/36	537,757	593,734	0.002%
Federal National Mortgage Assn.	5	12/1/36	1,358,378	1,499,399	0.006%
Federal National Mortgage Assn.	6.5	12/1/36	69,351	77,667	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	9,411	10,571	0.000%
Federal National Mortgage Assn.	6	12/1/36	134,569	148,613	0.001%
Federal National Mortgage Assn.	6.5	12/1/37	23,835	26,557	0.000%
Federal National Mortgage Assn.	6	12/1/38	298,468	343,564	0.001%
Federal National Mortgage Assn.	4	12/1/40	5,037,707	5,382,056	0.022%
Federal National Mortgage Assn.	4.5	12/1/40	5,205,088	5,639,774	0.023%
Federal National Mortgage Assn.	4	12/1/40	10,588,855	11,310,590	0.046%
Federal National Mortgage Assn.	4.5	12/1/40	6,800,219	7,369,225	0.030%
Federal National Mortgage Assn.	3.5	12/1/41	1,424,377	1,502,442	0.006%
Federal National Mortgage Assn.	4	12/1/41	11,675,839	12,475,672	0.050%
Federal National Mortgage Assn.	4.5	12/1/41	6,099,342	6,608,806	0.027%
Federal National Mortgage Assn.	3.5	12/1/44	8,190,191	8,585,152	0.035%
Federal National Mortgage Assn.	3.5	12/1/45	130,539,623	135,993,718	0.548%
Federal National Mortgage Assn.	3.5	12/1/45	14,905,015	15,436,136	0.062%
Federal National Mortgage Assn.	4	12/1/45	44,526,425	47,022,590	0.189%
Federal National Mortgage Assn.	4	12/1/45	6,438,635	6,799,772	0.027%
Federal National Mortgage Assn.	4	12/1/45	8,193,152	8,655,141	0.035%
Federal National Mortgage Assn.	3	12/1/46	35,409,782	36,431,604	0.147%
Federal National Mortgage Assn.	3	12/1/46	51,939,153	53,437,983	0.215%
Federal National Mortgage Assn.	3	12/1/46	34,095,423	34,994,984	0.141%
Federal National Mortgage Assn.	3	12/1/46	51,425,139	52,940,945	0.213%
Federal National Mortgage Assn.	3	12/1/46	44,473,187	45,646,527	0.184%
Federal National Mortgage Assn.	3	12/1/46	9,345,723	9,615,406	0.039%
Federal National Mortgage Assn.	3.5	12/1/47	45,573,098	47,692,616	0.192%
Federal National Mortgage Assn.	5.5	2/1/21	4,079	4,116	0.000%
Federal National Mortgage Assn.	5.5	2/1/21	10,983	11,092	0.000%
Federal National Mortgage Assn.	5.5	2/1/21	15,123	15,280	0.000%
Federal National Mortgage Assn.	5.5	2/1/23	16,589	17,201	0.000%
Federal National Mortgage Assn.	7	2/1/30	1,486	1,527	0.000%
Federal National Mortgage Assn.	3	2/1/33	41,079,131	42,105,943	0.170%
Federal National Mortgage Assn.	6	2/1/34	3,864,809	4,446,897	0.018%
Federal National Mortgage Assn.	6	2/1/34	117,954	135,736	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	2,610,442	2,716,110	0.011%
Federal National Mortgage Assn.	5.5	2/1/35	894,759	1,011,929	0.004%
Federal National Mortgage Assn.	5.5	2/1/35	424,380	480,002	0.002%
Federal National Mortgage Assn.	5	2/1/36	468,582	517,546	0.002%
Federal National Mortgage Assn.	6	2/1/36	99,213	114,084	0.000%
Federal National Mortgage Assn.	6	2/1/36	16,135	18,552	0.000%
Federal National Mortgage Assn.	6.5	2/1/36	12,217	13,612	0.000%
Federal National Mortgage Assn.	5	2/1/36	99,824	110,275	0.000%
Federal National Mortgage Assn.	6	2/1/37	772,472	886,859	0.004%
Federal National Mortgage Assn.	6	2/1/37	716,993	823,157	0.003%
Federal National Mortgage Assn.	5	2/1/38	339,374	374,683	0.002%
Federal National Mortgage Assn.	6.5	2/1/38	114,009	127,031	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	2,067,078	2,337,706	0.009%
Federal National Mortgage Assn.	4.5	2/1/40	15,724,201	17,036,479	0.069%
Federal National Mortgage Assn.	4.5	2/1/40	60,108	65,125	0.000%
Federal National Mortgage Assn.	4	2/1/41	982,353	1,049,549	0.004%
Federal National Mortgage Assn.	4.5	2/1/41	7,900,145	8,559,516	0.034%
Federal National Mortgage Assn.	4	2/1/41	7,702,151	8,228,521	0.033%
Federal National Mortgage Assn.	4	2/1/41	4,441,137	4,745,002	0.019%
Federal National Mortgage Assn.	4.5	2/1/41	523,642	567,450	0.002%
Federal National Mortgage Assn.	4	2/1/41	50,570,238	54,027,657	0.218%
Federal National Mortgage Assn.	4.5	2/1/41	69,920	75,771	0.000%

Federal National Mortgage Assn.	3	2/1/43	23,821,911	24,551,957	0.099%
Federal National Mortgage Assn.	3	2/1/43	461,136	475,004	0.002%
Federal National Mortgage Assn.	3	2/1/44	1,563,650	1,598,133	0.006%
Federal National Mortgage Assn.	3.5	2/1/45	9,380,448	9,831,976	0.040%
Federal National Mortgage Assn.	4.5	2/1/45	960,248	1,034,133	0.004%
Federal National Mortgage Assn.	3	2/1/47	23,330,931	24,040,545	0.097%
Federal National Mortgage Assn.	5	3/1/20	24,599	25,372	0.000%
Federal National Mortgage Assn.	6	3/1/21	31,331	31,801	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	369	370	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	5,448	5,503	0.000%
Federal National Mortgage Assn.	6	3/1/21	2,559	2,586	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	10,843	10,902	0.000%
Federal National Mortgage Assn.	6	3/1/22	10,613	10,801	0.000%
Federal National Mortgage Assn.	5	3/1/23	325,234	335,452	0.001%
Federal National Mortgage Assn.	5	3/1/25	2,434,149	2,534,025	0.010%
Federal National Mortgage Assn.	6	3/1/33	387,324	445,593	0.002%
Federal National Mortgage Assn.	5	3/1/36	159,707	176,465	0.001%
Federal National Mortgage Assn.	5	3/1/36	1,402,511	1,548,943	0.006%
Federal National Mortgage Assn.	5	3/1/36	766,854	847,009	0.003%
Federal National Mortgage Assn.	6.5	3/1/36	337,795	394,400	0.002%
Federal National Mortgage Assn.	6	3/1/36	3,035	3,487	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	72,335	83,558	0.000%
Federal National Mortgage Assn.	6	3/1/37	637,069	733,299	0.003%
Federal National Mortgage Assn.	6.5	3/1/37	27,562	30,710	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	13,109	14,606	0.000%
Federal National Mortgage Assn.	6	3/1/37	1,111,978	1,279,938	0.005%
Federal National Mortgage Assn.	4.5	3/1/40	140,846	152,585	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	89,488	96,980	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	39,303	42,563	0.000%
Federal National Mortgage Assn.	5	3/1/42	3,071,342	3,388,262	0.014%
Federal National Mortgage Assn.	3	3/1/43	950,379	978,963	0.004%
Federal National Mortgage Assn.	3	3/1/43	350,330	360,896	0.001%
Federal National Mortgage Assn.	2.5	3/1/43	15,780,204	15,768,405	0.064%
Federal National Mortgage Assn.	3	3/1/43	4,344,948	4,475,334	0.018%
Federal National Mortgage Assn.	2.5	3/1/43	685,090	684,575	0.003%
Federal National Mortgage Assn.	3	3/1/43	30,869,692	31,837,023	0.128%
Federal National Mortgage Assn.	3.5	3/1/44	6,303,000	6,641,032	0.027%
Federal National Mortgage Assn.	3	3/1/44	47,730,726	49,193,476	0.198%
Federal National Mortgage Assn.	4.5	3/1/46	20,117,459	21,659,362	0.087%
Federal National Mortgage Assn.	4	3/1/46	20,008,122	21,123,601	0.085%
Federal National Mortgage Assn.	4	3/1/49	39,348,405	41,100,812	0.166%
Federal National Mortgage Assn.	5	4/1/20	4,169	4,300	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	11,529	11,649	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	2,606	2,612	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	266	266	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	8,117	8,210	0.000%
Federal National Mortgage Assn.	6	4/1/21	4,136	4,183	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	5,154	5,171	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	17,114	17,229	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	57,226	57,979	0.000%
Federal National Mortgage Assn.	6	4/1/22	1,218	1,246	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	4,172,831	4,382,299	0.018%
Federal National Mortgage Assn.	4.5	4/1/26	3,368,835	3,537,752	0.014%
Federal National Mortgage Assn.	6	4/1/33	369,884	425,281	0.002%
Federal National Mortgage Assn.	3	4/1/33	233,135	238,851	0.001%
Federal National Mortgage Assn.	5.5	4/1/34	30,861	33,373	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	1,096,426	1,240,154	0.005%
Federal National Mortgage Assn.	5	4/1/35	1,744,117	1,925,824	0.008%
Federal National Mortgage Assn.	5	4/1/35	143,799	158,789	0.001%
Federal National Mortgage Assn.	6	4/1/35	319,382	367,388	0.001%
Federal National Mortgage Assn.	5	4/1/35	419,245	462,876	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	330,401	373,661	0.002%
Federal National Mortgage Assn.	6	4/1/36	6,170	7,101	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	316,888	361,137	0.001%
Federal National Mortgage Assn.	6.5	4/1/37	35,105	39,527	0.000%
Federal National Mortgage Assn.	7	4/1/37	107,925	115,094	0.000%
Federal National Mortgage Assn.	6	4/1/39	2,901,392	3,339,873	0.013%
Federal National Mortgage Assn.	6	4/1/39	1,077,031	1,239,787	0.005%
Federal National Mortgage Assn.	6	4/1/40	2,072,462	2,385,677	0.010%
Federal National Mortgage Assn.	4.5	4/1/41	22,533	24,417	0.000%
Federal National Mortgage Assn.	4.5	4/1/41	185,997	201,576	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	5,085,778	5,511,124	0.022%

Federal National Mortgage Assn.	3.5	4/1/43	2,883,988	3,030,171	0.012%
Federal National Mortgage Assn.	3.5	4/1/43	2,904,241	3,046,677	0.012%
Federal National Mortgage Assn.	3	4/1/43	57,506,978	59,271,452	0.239%
Federal National Mortgage Assn.	3	4/1/43	325,973	335,785	0.001%
Federal National Mortgage Assn.	4	4/1/44	14,286,017	15,261,437	0.061%
Federal National Mortgage Assn.	4.5	4/1/44	9,340,038	10,065,663	0.041%
Federal National Mortgage Assn.	3	4/1/45	995,436	1,025,482	0.004%
Federal National Mortgage Assn.	3.5	4/1/46	42,978,692	44,755,024	0.180%
Federal National Mortgage Assn.	2.5	4/1/46	67,856	67,805	0.000%
Federal National Mortgage Assn.	3.5	4/1/49	7,663,017	8,031,838	0.032%
Federal National Mortgage Assn.	6	5/1/21	12,070	12,280	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	5,250	5,314	0.000%
Federal National Mortgage Assn.	6	5/1/21	538	545	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	13,689	13,850	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	1,341	1,357	0.000%
Federal National Mortgage Assn.	6	5/1/21	5,833	5,918	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	6,229	6,291	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	5,556	5,607	0.000%
Federal National Mortgage Assn.	6	5/1/21	1,809	1,814	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	23,525	23,788	0.000%
Federal National Mortgage Assn.	5	5/1/21	653	673	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	2,501	2,575	0.000%
Federal National Mortgage Assn.	6	5/1/22	9,200	9,414	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	42,225	43,149	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	6,602,382	6,695,134	0.027%
Federal National Mortgage Assn.	5.5	5/1/34	486,745	550,471	0.002%
Federal National Mortgage Assn.	6	5/1/35	2,763	3,176	0.000%
Federal National Mortgage Assn.	5	5/1/36	1,051,625	1,161,545	0.005%
Federal National Mortgage Assn.	5.5	5/1/36	48,185	54,488	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	13,651	15,210	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	23,125	27,072	0.000%
Federal National Mortgage Assn.	5.5	5/1/36	208,419	235,749	0.001%
Federal National Mortgage Assn.	6	5/1/37	36,763	42,300	0.000%
Federal National Mortgage Assn.	6	5/1/37	166,503	191,656	0.001%
Federal National Mortgage Assn.	6.5	5/1/37	56,137	63,187	0.000%
Federal National Mortgage Assn.	6	5/1/37	1,972,370	2,270,330	0.009%
Federal National Mortgage Assn.	6	5/1/38	3,931,967	4,526,169	0.018%
Federal National Mortgage Assn.	6.5	5/1/38	327,840	365,286	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	1,466,405	1,658,705	0.007%
Federal National Mortgage Assn.	5	5/1/40	2,137,451	2,360,419	0.010%
Federal National Mortgage Assn.	4.5	5/1/41	11,455,808	12,411,751	0.050%
Federal National Mortgage Assn.	6	5/1/42	2,473,072	2,846,805	0.011%
Federal National Mortgage Assn.	4	5/1/42	9,962,011	10,642,861	0.043%
Federal National Mortgage Assn.	2.5	5/1/43	2,488,767	2,486,907	0.010%
Federal National Mortgage Assn.	3	5/1/43	8,827,704	9,098,660	0.037%
Federal National Mortgage Assn.	3	5/1/43	79,687	82,135	0.000%
Federal National Mortgage Assn.	3.5	5/1/43	6,764,544	7,090,135	0.029%
Federal National Mortgage Assn.	3.5	5/1/46	12,122,841	12,706,307	0.051%
Federal National Mortgage Assn.	4.5	5/1/48	28,989,569	31,389,471	0.126%
Federal National Mortgage Assn.	4.5	5/1/49	4,755,749	5,082,708	0.020%
Federal National Mortgage Assn.	5.5	6/1/20	302	302	0.000%
Federal National Mortgage Assn.	6	6/1/21	7,362	7,467	0.000%
Federal National Mortgage Assn.	6	6/1/21	2,581	2,617	0.000%
Federal National Mortgage Assn.	6	6/1/22	35,807	36,432	0.000%
Federal National Mortgage Assn.	5.5	6/1/22	8,894	9,080	0.000%
Federal National Mortgage Assn.	6	6/1/22	6,865	6,889	0.000%
Federal National Mortgage Assn.	3	6/1/27	3,374,435	3,466,574	0.014%
Federal National Mortgage Assn.	3	6/1/33	499,597	509,656	0.002%
Federal National Mortgage Assn.	5	6/1/35	928,470	1,025,252	0.004%
Federal National Mortgage Assn.	5	6/1/35	898,840	992,455	0.004%
Federal National Mortgage Assn.	5	6/1/35	2,375,935	2,623,429	0.011%
Federal National Mortgage Assn.	5	6/1/35	690,957	762,898	0.003%
Federal National Mortgage Assn.	6	6/1/36	2,384,921	2,745,142	0.011%
Federal National Mortgage Assn.	6	6/1/37	1,277	1,469	0.000%
Federal National Mortgage Assn.	6.5	6/1/37	2,548	2,889	0.000%
Federal National Mortgage Assn.	5	6/1/40	1,857,873	2,053,090	0.008%
Federal National Mortgage Assn.	5	6/1/40	12,159,877	13,429,828	0.054%
Federal National Mortgage Assn.	4.5	6/1/41	2,499,164	2,707,995	0.011%
Federal National Mortgage Assn.	3.5	6/1/42	3,646,641	3,822,148	0.015%
Federal National Mortgage Assn.	3.5	6/1/42	6,084,195	6,376,947	0.026%
Federal National Mortgage Assn.	3.5	6/1/43	4,091,178	4,306,144	0.017%
Federal National Mortgage Assn.	3.5	6/1/43	2,847,385	2,991,711	0.012%

Federal National Mortgage Assn.	4	6/1/45	108,574,002	114,610,152	0.462%
Federal National Mortgage Assn.	3.5	6/1/46	38,875,522	41,244,038	0.166%
Federal National Mortgage Assn.	3	6/1/47	9,497,066	9,793,916	0.039%
Federal National Mortgage Assn.	5	6/1/48	1,111,926	1,211,982	0.005%
Federal National Mortgage Assn.	5.5	7/1/21	4,884	4,944	0.000%
Federal National Mortgage Assn.	5.5	7/1/21	527	534	0.000%
Federal National Mortgage Assn.	6	7/1/21	1,677	1,699	0.000%
Federal National Mortgage Assn.	6	7/1/22	437	447	0.000%
Federal National Mortgage Assn.	6	7/1/22	7,888	8,104	0.000%
Federal National Mortgage Assn.	3	7/1/30	14,294,143	14,712,214	0.059%
Federal National Mortgage Assn.	6.5	7/1/32	1,112,827	1,263,735	0.005%
Federal National Mortgage Assn.	6.5	7/1/32	67,508	76,608	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	143,698	161,638	0.001%
Federal National Mortgage Assn.	5	7/1/33	868,622	958,831	0.004%
Federal National Mortgage Assn.	5	7/1/34	308,667	340,745	0.001%
Federal National Mortgage Assn.	5	7/1/34	207,836	229,517	0.001%
Federal National Mortgage Assn.	5	7/1/35	508,732	561,639	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	101,042	117,420	0.000%
Federal National Mortgage Assn.	5	7/1/36	565,644	625,035	0.003%
Federal National Mortgage Assn.	4.44	7/1/36	826,706	866,680	0.003%
Federal National Mortgage Assn.	6.5	7/1/36	26,637	29,884	0.000%
Federal National Mortgage Assn.	5.5	7/1/36	5,975	6,756	0.000%
Federal National Mortgage Assn.	6	7/1/37	2,734	3,146	0.000%
Federal National Mortgage Assn.	5	7/1/37	72,305	79,816	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	33,299	37,102	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	34,359	38,283	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	26,082	29,963	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	1,100,229	1,191,509	0.005%
Federal National Mortgage Assn.	4.5	7/1/42	2,467,429	2,673,313	0.011%
Federal National Mortgage Assn.	4	7/1/42	8,667,828	9,262,347	0.037%
Federal National Mortgage Assn.	3.5	7/1/42	12,148,518	12,735,310	0.051%
Federal National Mortgage Assn.	3.5	7/1/42	4,881,986	5,116,542	0.021%
Federal National Mortgage Assn.	3.5	7/1/43	8,735,974	9,193,722	0.037%
Federal National Mortgage Assn.	3.5	7/1/43	3,719,431	3,897,166	0.016%
Federal National Mortgage Assn.	3	7/1/43	2,004,379	2,066,946	0.008%
Federal National Mortgage Assn.	6.5	7/1/44	7,095,624	8,134,357	0.033%
Federal National Mortgage Assn.	3.5	7/1/44	6,687,044	7,032,954	0.028%
Federal National Mortgage Assn.	5	7/1/45	1,150,499	1,270,514	0.005%
Federal National Mortgage Assn.	6	8/1/21	14,898	15,094	0.000%
Federal National Mortgage Assn.	6	8/1/21	1,411	1,431	0.000%
Federal National Mortgage Assn.	6	8/1/21	1,349	1,369	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	973	985	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	1,524	1,541	0.000%
Federal National Mortgage Assn.	6	8/1/21	1,618	1,645	0.000%
Federal National Mortgage Assn.	6	8/1/21	2,525	2,559	0.000%
Federal National Mortgage Assn.	6	8/1/22	4,820	4,916	0.000%
Federal National Mortgage Assn.	6	8/1/22	62,446	63,297	0.000%
Federal National Mortgage Assn.	6.5	8/1/27	54,684	60,930	0.000%
Federal National Mortgage Assn.	3	8/1/32	6,892,938	7,058,059	0.028%
Federal National Mortgage Assn.	6	8/1/34	470,795	541,833	0.002%
Federal National Mortgage Assn.	6.5	8/1/36	26,281	30,562	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	51,990	59,271	0.000%
Federal National Mortgage Assn.	4.52	8/1/36	237,016	251,281	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	15,096	17,169	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	58,400	66,451	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	8,529	9,503	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	6,709	7,559	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	9,072	10,108	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,445,603	1,634,617	0.007%
Federal National Mortgage Assn.	5.5	8/1/37	312,831	353,841	0.001%
Federal National Mortgage Assn.	6	8/1/37	2,462,014	2,832,112	0.011%
Federal National Mortgage Assn.	6.5	8/1/37	15,024	17,275	0.000%
Federal National Mortgage Assn.	6	8/1/37	754	836	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,774	10,891	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	28,808	32,098	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	114,988	133,859	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,639,815	1,854,675	0.007%
Federal National Mortgage Assn.	5.5	8/1/37	2,169,272	2,453,638	0.010%
Federal National Mortgage Assn.	6.5	8/1/38	3,398,120	3,915,009	0.016%
Federal National Mortgage Assn.	6	8/1/38	924,807	1,062,658	0.004%
Federal National Mortgage Assn.	4.5	8/1/39	1,764,930	1,910,778	0.008%
Federal National Mortgage Assn.	4.5	8/1/40	1,686,033	1,824,418	0.007%

Federal National Mortgage Assn.	4	8/1/42	30,471,835	32,558,385	0.131%
Federal National Mortgage Assn.	3.5	8/1/42	10,025,531	10,507,766	0.042%
Federal National Mortgage Assn.	3	8/1/43	5,804,993	5,932,916	0.024%
Federal National Mortgage Assn.	3	8/1/43	10,872,812	11,199,813	0.045%
Federal National Mortgage Assn.	3.5	8/1/43	3,383,523	3,551,878	0.014%
Federal National Mortgage Assn.	5	8/1/45	1,673,167	1,847,320	0.007%
Federal National Mortgage Assn.	3.5	8/1/47	16,301,053	17,062,786	0.069%
Federal National Mortgage Assn.	5	8/1/48	38,380,767	41,136,146	0.166%
Federal National Mortgage Assn.	4	8/1/49	53,348,900	55,432,941	0.223%
Federal National Mortgage Assn.	5.5	9/1/23	142,504	147,831	0.001%
Federal National Mortgage Assn.	3	9/1/32	9,803,435	10,050,677	0.040%
Federal National Mortgage Assn.	5.5	9/1/34	39,228	44,368	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	81,578	93,197	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	29,064	33,079	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	11,756	13,108	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	17,306	19,282	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	483,655	546,931	0.002%
Federal National Mortgage Assn.	6	9/1/37	143,906	165,650	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	16,955	19,688	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	56,332	64,155	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	13,204	15,552	0.000%
Federal National Mortgage Assn.	4.28	9/1/37	227,986	238,433	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	63,208	70,428	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	3,691	4,113	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	90,667	106,124	0.000%
Federal National Mortgage Assn.	6	9/1/38	2,470,503	2,835,467	0.011%
Federal National Mortgage Assn.	6	9/1/38	605,527	697,001	0.003%
Federal National Mortgage Assn.	5	9/1/39	1,792,116	1,978,691	0.008%
Federal National Mortgage Assn.	4.5	9/1/39	2,290,092	2,479,841	0.010%
Federal National Mortgage Assn.	4.5	9/1/39	160,693	174,015	0.001%
Federal National Mortgage Assn.	6	9/1/39	1,221,834	1,406,496	0.006%
Federal National Mortgage Assn.	6	9/1/39	1,912,515	2,201,567	0.009%
Federal National Mortgage Assn.	4.5	9/1/40	5,909	6,397	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	489,614	530,529	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	32,270,488	34,965,165	0.141%
Federal National Mortgage Assn.	4	9/1/41	15,068,501	16,098,635	0.065%
Federal National Mortgage Assn.	5.5	9/1/41	481,868	545,016	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	3,881,847	4,204,243	0.017%
Federal National Mortgage Assn.	4	9/1/42	5,235,011	5,620,951	0.023%
Federal National Mortgage Assn.	3.5	9/1/42	6,034,063	6,323,871	0.025%
Federal National Mortgage Assn.	4	9/1/43	29,137,174	31,029,649	0.125%
Federal National Mortgage Assn.	3	9/1/44	2,452,264	2,526,086	0.010%
Federal National Mortgage Assn.	3.5	9/1/45	15,976,422	16,655,373	0.067%
Federal National Mortgage Assn.	4	9/1/46	2,579,573	2,721,902	0.011%
Federal National Mortgage Assn.	3	9/1/46	362,005	370,860	0.001%
Fidelity National Financial	4.5	8/15/28	23,205,000	24,822,319	0.100%
Fidelity National Information Services	0.75	5/21/23	10,910,000	12,146,586	0.049%
First Abu Dhabi Bank PJSC	5.25	12/17/67	10,000,000	10,120,500	0.041%
FirstEnergy	3.9	7/15/27	44,465,000	47,203,155	0.190%
FirstEnergy Transmission	4.35	1/15/25	61,885,000	66,705,470	0.269%
Fiserv	0.38	7/1/23	5,560,000	6,116,382	0.025%
Fiserv	3.2	7/1/26	17,095,000	17,697,599	0.071%
Fiserv	1.13	7/1/27	8,425,000	9,536,677	0.038%
Flagstar Mortgage Trust 2018-6RR	4	9/25/48	16,454,391	17,083,690	0.069%
FNMA 15YR	5.5	10/1/19	62	61	0.000%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	62,400,000	65,995,519	0.266%
Ford Motor Credit	3.81	10/12/21	8,750,000	8,823,999	0.036%
Ford Motor Credit	3.35	11/1/22	20,315,000	20,319,327	0.082%
Ford Motor Credit	5.09	1/7/21	9,765,000	10,005,815	0.040%
Fox	4.71	1/25/29	17,005,000	19,421,308	0.078%
Freddie Mac REMICS	4	11/15/36	457,943	468,394	0.002%
Freddie Mac Stacr Trust 2018-HQA2	2.77	10/25/48	44,953,895	44,962,944	0.181%
Freddie Mac Stacr Trust 2018-HQA2	4.32	10/25/48	13,500,000	13,653,673	0.055%
Freddie Mac STACR Trust 2019-DNA1	2.92	1/25/49	28,746,968	28,790,103	0.116%
Freddie Mac Stacr Trust 2019-HQA1	2.92	2/25/49	11,897,218	11,910,675	0.048%
Freddie Mac STACR Trust 2019-HQA2	2.72	4/25/49	6,274,411	6,277,211	0.025%
Freddie Mac Strips	0	8/1/28	15,863	14,850	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	3.87	10/25/27	22,908,187	23,057,212	0.093%
Freddie Mac Structured Agency Credit Risk debt Notes	4.46	11/25/48	8,086,584	8,079,567	0.033%
Freddie Mac Structured Agency Credit Risk debt Notes	2.82	12/25/29	1,700,429	1,700,856	0.007%
Freddie Mac Structured Agency Credit Risk debt Notes	4.67	12/25/29	7,495,000	7,686,542	0.031%
Freddie Mac Structured Agency Credit Risk debt Notes	3.07	12/25/29	20,605,000	20,565,851	0.083%

Freddie Mac Structured Agency Credit Risk debt Notes	2.77	3/25/30	6,826,591	6,827,239	0.027%
Freddie Mac Structured Agency Credit Risk debt Notes	3.12	3/25/30	30,119,000	30,082,857	0.121%
Freddie Mac Structured Agency Credit Risk debt Notes	4.87	4/25/28	8,794,490	8,880,686	0.036%
Freddie Mac Structured Agency Credit Risk debt Notes	3.97	5/25/25	12,807,947	12,914,792	0.052%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	5,530,000	5,378,516	0.022%
Freddie Mac Structured Agency Credit Risk debt Notes	5.05	7/25/28	6,273,825	6,316,273	0.025%
Freddie Mac Structured Agency Credit Risk debt Notes	3.22	7/25/29	4,614,593	4,624,972	0.019%
Freddie Mac Structured Agency Credit Risk debt Notes	2.47	7/25/30	23,402,428	23,368,798	0.094%
Freddie Mac Structured Agency Credit Risk debt Notes	3.07	7/25/30	31,696,250	31,636,027	0.127%
Freddie Mac Structured Agency Credit Risk debt Notes	4.22	9/25/24	10,995,124	11,139,403	0.045%
Freddie Mac Structured Agency Credit Risk debt Notes	2.72	9/25/30	22,534,616	22,539,666	0.091%
Freddie Mac Structured Agency Credit Risk debt Notes	3.12	9/25/30	28,988,500	28,962,410	0.117%
FREMF 2018-K731 Mortgage Trust	4.06	2/25/25	8,375,000	8,788,732	0.035%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/29	11,400,000	12,441,835	0.050%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	6,610,000	7,046,220	0.028%
FREMF 2019-K94 Mortgage Trust	4.1	7/25/52	8,000,000	8,172,670	0.033%
FREMF 2019-K97 Mortgage Trust	3.76	7/25/29	9,820,000	10,354,869	0.042%
Galaxy XXIX CLO	3.56	11/15/26	13,100,000	12,979,734	0.052%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	8,167,764	8,230,284	0.033%
Galton Funding Mortgage Trust 2017-2	3.5	6/25/59	22,256,152	22,360,756	0.090%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	27,669,439	28,516,638	0.115%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	13,609,776	14,125,622	0.057%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	9,493,506	9,673,045	0.039%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	8,954,891	9,083,042	0.037%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	53,835,000	54,860,987	0.221%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	89,610,000	93,954,293	0.378%
General Electric	5.55	1/5/26	20,985,000	23,806,307	0.096%
General Electric	3.38	3/11/24	15,890,000	16,343,008	0.066%
General Electric	3.45	5/15/24	5,090,000	5,228,926	0.021%
General Electric	5	6/15/68	6,276,000	5,954,355	0.024%
General Motors Financial	4	10/6/26	11,785,000	11,889,156	0.048%
General Motors Financial	4.2	11/6/21	13,745,000	14,167,934	0.057%
General Motors Financial	5.1	1/17/24	28,255,000	30,349,995	0.122%
General Motors Financial	5.25	3/1/26	5,815,000	6,276,926	0.025%
General Motors Financial	3.45	4/10/22	17,470,000	17,763,706	0.072%
General Motors Financial	4.35	4/9/25	11,395,000	11,852,999	0.048%
General Motors Financial	4.3	7/13/25	9,101,000	9,441,013	0.038%
GLP Capital LP / GLP Financing II	5.25	6/1/25	8,830,000	9,744,444	0.039%
GLP Capital LP / GLP Financing II	3.35	9/1/24	6,340,000	6,378,718	0.026%
GM Financial Consumer Automobile 2017-1	2.45	7/17/23	1,800,000	1,802,226	0.007%
Goldman Sachs	3.5	11/16/26	26,440,000	27,490,197	0.111%
Goldman Sachs	4.22	5/1/29	44,080,000	48,042,087	0.193%
Golub Capital Partners CLO 39B	3.43	10/20/28	40,075,000	40,003,377	0.161%
Government National Mortgage Assn.	8	10/15/27	15,845	15,885	0.000%
Government National Mortgage Assn.	8	10/15/27	109,245	120,960	0.000%
Government National Mortgage Assn.	5.5	10/15/38	32,220	36,574	0.000%
Government National Mortgage Assn.	5	10/15/39	3,678,342	4,130,402	0.017%
Government National Mortgage Assn.	5.5	10/20/32	99,883	113,030	0.000%
Government National Mortgage Assn.	5	10/20/39	507,893	561,843	0.002%
Government National Mortgage Assn.	4.5	10/20/40	1,523,689	1,667,282	0.007%
Government National Mortgage Assn.	5	10/20/40	3,314,784	3,668,651	0.015%
Government National Mortgage Assn.	4	10/20/41	7,904,357	8,428,355	0.034%
Government National Mortgage Assn.	3.5	10/20/44	1,971,513	2,070,874	0.008%
Government National Mortgage Assn.	3.5	10/20/45	3,919,803	4,117,379	0.017%
Government National Mortgage Assn.	3.5	10/20/45	5,528,805	5,807,491	0.023%
Government National Mortgage Assn.	5	10/20/47	4,738,090	5,087,643	0.020%
Government National Mortgage Assn.	4	10/20/48	22,197,462	23,084,230	0.093%
Government National Mortgage Assn.	10.25	11/15/20	5,811	5,831	0.000%
Government National Mortgage Assn.	7	11/20/28	17,776	20,369	0.000%
Government National Mortgage Assn.	4.5	11/20/39	1,455,310	1,585,265	0.006%
Government National Mortgage Assn.	5	11/20/39	3,360,612	3,717,684	0.015%
Government National Mortgage Assn.	4.5	11/20/40	17,634,595	19,294,763	0.078%
Government National Mortgage Assn.	3.5	11/20/42	200,621	211,821	0.001%
Government National Mortgage Assn.	4	11/20/42	534,014	569,489	0.002%
Government National Mortgage Assn.	4	11/20/47	47,345,674	49,433,543	0.199%
Government National Mortgage Assn.	5	11/20/47	8,745,220	9,389,495	0.038%
Government National Mortgage Assn.	4.5	1/1/35	11,581,000	12,103,955	0.049%
Government National Mortgage Assn.	4.5	1/1/36	11,579,000	12,091,009	0.049%
Government National Mortgage Assn.	4	1/1/40	9,406,000	9,782,056	0.039%
Government National Mortgage Assn.	4	1/1/40	18,899,000	19,649,054	0.079%
Government National Mortgage Assn.	3.5	1/1/41	71,940,000	74,502,863	0.300%
Government National Mortgage Assn.	8.5	1/15/23	446	447	0.000%

Government National Mortgage Assn.	6.5	1/15/26	5,258	5,820	0.000%
Government National Mortgage Assn.	6	1/20/34	26,085	30,198	0.000%
Government National Mortgage Assn.	5.5	1/20/36	11,244,814	12,622,276	0.051%
Government National Mortgage Assn.	4.5	1/20/41	17,373,901	19,008,915	0.077%
Government National Mortgage Assn.	3	1/20/46	9,308,478	9,610,993	0.039%
Government National Mortgage Assn.	4	1/20/46	565,701	601,167	0.002%
Government National Mortgage Assn.	4.5	1/20/46	4,869,336	5,202,152	0.021%
Government National Mortgage Assn.	3.5	1/20/46	1,096,125	1,151,735	0.005%
Government National Mortgage Assn.	4.5	1/20/47	7,159,099	7,678,491	0.031%
Government National Mortgage Assn.	5	1/20/48	27,395,191	29,347,958	0.118%
Government National Mortgage Assn.	4	1/20/48	30,122,953	31,558,438	0.127%
Government National Mortgage Assn.	5.5	1/20/49	6,462,245	6,824,055	0.027%
Government National Mortgage Assn.	3.5	1/20/49	16,907,196	17,551,305	0.071%
Government National Mortgage Assn.	8	12/15/21	368	372	0.000%
Government National Mortgage Assn.	8	12/15/21	1,032	1,041	0.000%
Government National Mortgage Assn.	8	12/15/21	404	405	0.000%
Government National Mortgage Assn.	7.5	12/15/22	112	112	0.000%
Government National Mortgage Assn.	6.5	12/15/31	47,668	52,760	0.000%
Government National Mortgage Assn.	5	12/15/39	6,964,878	7,827,181	0.032%
Government National Mortgage Assn.	7	12/20/23	3,449	3,605	0.000%
Government National Mortgage Assn.	6.5	12/20/33	34,464	39,808	0.000%
Government National Mortgage Assn.	6	12/20/38	372,559	428,144	0.002%
Government National Mortgage Assn.	6	12/20/38	3,382,523	3,894,220	0.016%
Government National Mortgage Assn.	5.5	12/20/39	111,456	124,348	0.001%
Government National Mortgage Assn.	3.5	12/20/45	18,614,780	19,512,750	0.079%
Government National Mortgage Assn.	5	12/20/47	31,115,747	33,405,200	0.135%
Government National Mortgage Assn.	5.5	12/20/48	12,264,774	13,112,212	0.053%
Government National Mortgage Assn.	8.5	2/15/20	56	56	0.000%
Government National Mortgage Assn.	8	2/15/22	184	184	0.000%
Government National Mortgage Assn.	8	2/15/22	786	787	0.000%
Government National Mortgage Assn.	7.5	2/15/22	69	69	0.000%
Government National Mortgage Assn.	8.5	2/15/23	3,783	3,794	0.000%
Government National Mortgage Assn.	6.5	2/15/26	10,307	11,408	0.000%
Government National Mortgage Assn.	5	2/15/40	6,038,764	6,786,022	0.027%
Government National Mortgage Assn.	5	2/15/40	6,044,554	6,792,530	0.027%
Government National Mortgage Assn.	3.5	2/15/45	2,139,258	2,245,048	0.009%
Government National Mortgage Assn.	5.5	2/20/35	110,793	125,049	0.001%
Government National Mortgage Assn.	5.5	2/20/36	175,477	197,037	0.001%
Government National Mortgage Assn.	4	2/20/41	836,090	891,075	0.004%
Government National Mortgage Assn.	3.5	2/20/43	21,248,664	22,569,603	0.091%
Government National Mortgage Assn.	4	2/20/44	25,583,832	27,276,288	0.110%
Government National Mortgage Assn.	3.5	2/20/45	6,927,803	7,277,593	0.029%
Government National Mortgage Assn.	3.5	2/20/46	3,458,166	3,632,493	0.015%
Government National Mortgage Assn.	3.5	2/20/46	19,626,522	20,615,768	0.083%
Government National Mortgage Assn.	3.5	2/20/48	34,279,441	35,968,393	0.145%
Government National Mortgage Assn.	3.5	2/20/48	14,207,890	14,908,586	0.060%
Government National Mortgage Assn.	8.5	3/15/20	91	91	0.000%
Government National Mortgage Assn.	6.5	3/15/26	973	1,077	0.000%
Government National Mortgage Assn.	6.5	3/15/26	3,762	4,164	0.000%
Government National Mortgage Assn.	5.5	3/20/34	87,851	99,394	0.000%
Government National Mortgage Assn.	5	3/20/40	1,256,707	1,390,571	0.006%
Government National Mortgage Assn.	4.5	3/20/41	1,581,636	1,730,322	0.007%
Government National Mortgage Assn.	5	3/20/41	5,460,922	6,033,084	0.024%
Government National Mortgage Assn.	3.5	3/20/43	15,023,711	15,859,268	0.064%
Government National Mortgage Assn.	3.5	3/20/46	37,560,493	39,277,975	0.158%
Government National Mortgage Assn.	4.5	3/20/47	40,487,471	42,828,435	0.172%
Government National Mortgage Assn.	5.5	3/20/49	16,894,678	18,062,021	0.073%
Government National Mortgage Assn.	8	4/15/22	498	503	0.000%
Government National Mortgage Assn.	8	4/15/22	739	746	0.000%
Government National Mortgage Assn.	6	4/15/36	143,886	165,020	0.001%
Government National Mortgage Assn.	5	4/20/39	3,027,916	3,350,592	0.013%
Government National Mortgage Assn.	5	4/20/40	832,140	920,584	0.004%
Government National Mortgage Assn.	3.5	4/20/45	1,308,217	1,374,152	0.006%
Government National Mortgage Assn.	3	4/20/46	9,842,842	10,152,914	0.041%
Government National Mortgage Assn.	3.5	4/20/46	29,312,285	30,663,204	0.123%
Government National Mortgage Assn.	5	4/20/48	3,622,487	3,873,046	0.016%
Government National Mortgage Assn.	5	4/20/48	3,871,861	4,139,527	0.017%
Government National Mortgage Assn.	3.5	4/20/48	6,951,684	7,357,752	0.030%
Government National Mortgage Assn.	4	4/20/49	25,012,646	26,015,116	0.105%
Government National Mortgage Assn.	4.5	4/20/49	26,078,511	27,282,344	0.110%
Government National Mortgage Assn.	8.5	5/15/23	856	858	0.000%
Government National Mortgage Assn.	6.5	5/15/26	6,273	6,943	0.000%

Government National Mortgage Assn.	6.5	5/15/26	7,012	7,761	0.000%
Government National Mortgage Assn.	6.5	5/15/29	3,366	3,824	0.000%
Government National Mortgage Assn.	8	5/15/32	7,436	7,454	0.000%
Government National Mortgage Assn.	7	5/20/28	12,619	14,428	0.000%
Government National Mortgage Assn.	5	5/20/40	2,066,655	2,286,102	0.009%
Government National Mortgage Assn.	5.5	5/20/43	5,230,596	5,862,788	0.024%
Government National Mortgage Assn.	3.5	5/20/45	1,472,855	1,547,569	0.006%
Government National Mortgage Assn.	3.5	5/20/45	3,598,198	3,780,710	0.015%
Government National Mortgage Assn.	3.5	5/20/45	913,832	960,192	0.004%
Government National Mortgage Assn.	3.5	5/20/46	23,385,310	24,424,044	0.098%
Government National Mortgage Assn.	4	5/20/46	37,419,225	39,685,173	0.160%
Government National Mortgage Assn.	3.5	5/20/46	2,309,545	2,426,732	0.010%
Government National Mortgage Assn.	3.5	5/20/46	4,342,065	4,560,951	0.018%
Government National Mortgage Assn.	3	5/20/46	1,456,114	1,495,470	0.006%
Government National Mortgage Assn.	3	5/20/46	3,147,013	3,254,936	0.013%
Government National Mortgage Assn.	3.5	5/20/46	645,869	676,638	0.003%
Government National Mortgage Assn.	5.5	5/20/48	21,023,567	22,549,428	0.091%
Government National Mortgage Assn.	5	5/20/48	2,858,027	3,055,017	0.012%
Government National Mortgage Assn.	8	6/15/22	243	244	0.000%
Government National Mortgage Assn.	8	6/15/22	213	222	0.000%
Government National Mortgage Assn.	8.5	6/15/23	2,400	2,407	0.000%
Government National Mortgage Assn.	5	6/15/40	3,434,748	3,858,826	0.016%
Government National Mortgage Assn.	5	6/20/40	3,823,216	4,228,803	0.017%
Government National Mortgage Assn.	3.5	6/20/43	25,320,836	26,895,000	0.108%
Government National Mortgage Assn.	3.5	6/20/43	11,620,153	12,268,008	0.049%
Government National Mortgage Assn.	5.5	6/20/44	6,192,301	6,934,425	0.028%
Government National Mortgage Assn.	3.5	6/20/46	11,186,027	11,673,916	0.047%
Government National Mortgage Assn.	3.5	6/20/46	4,422,042	4,645,397	0.019%
Government National Mortgage Assn.	3	6/20/46	6,852,463	7,065,832	0.028%
Government National Mortgage Assn.	5	6/20/47	9,938,395	10,673,121	0.043%
Government National Mortgage Assn.	4	6/20/48	20,181,650	20,988,102	0.085%
Government National Mortgage Assn.	4.5	7/15/26	1,865,682	1,922,113	0.008%
Government National Mortgage Assn.	7.5	7/15/28	76,728	84,681	0.000%
Government National Mortgage Assn.	6.5	7/15/31	4,325	4,786	0.000%
Government National Mortgage Assn.	5.5	7/20/34	167,332	189,278	0.001%
Government National Mortgage Assn.	5	7/20/39	751,394	831,203	0.003%
Government National Mortgage Assn.	3.5	7/20/42	25,996,004	27,611,928	0.111%
Government National Mortgage Assn.	4	7/20/42	12,672,184	13,513,392	0.054%
Government National Mortgage Assn.	3.5	7/20/46	4,791,901	4,999,104	0.020%
Government National Mortgage Assn.	3	7/20/46	30,137,078	31,078,670	0.125%
Government National Mortgage Assn.	3	7/20/46	3,405,338	3,522,407	0.014%
Government National Mortgage Assn.	3	7/20/46	5,757,653	5,946,923	0.024%
Government National Mortgage Assn.	3	7/20/46	5,162,368	5,329,194	0.021%
Government National Mortgage Assn.	3	7/20/46	8,084,412	8,340,189	0.034%
Government National Mortgage Assn.	3	7/20/46	1,898,039	1,960,433	0.008%
Government National Mortgage Assn.	3	7/20/46	10,303,556	10,642,268	0.043%
Government National Mortgage Assn.	5	7/20/47	6,441,306	6,916,073	0.028%
Government National Mortgage Assn.	3.5	7/20/47	18,081,118	18,797,667	0.076%
Government National Mortgage Assn.	4.5	7/20/47	7,477,970	7,900,328	0.032%
Government National Mortgage Assn.	5	7/20/48	125,513	135,771	0.001%
Government National Mortgage Assn.	5	7/20/48	4,227,660	4,538,767	0.018%
Government National Mortgage Assn.	7.5	8/15/28	16,388	16,423	0.000%
Government National Mortgage Assn.	5	8/20/40	459,568	508,064	0.002%
Government National Mortgage Assn.	3	8/20/45	7,202,551	7,472,583	0.030%
Government National Mortgage Assn.	3	8/20/46	2,782,922	2,870,164	0.012%
Government National Mortgage Assn.	3	8/20/46	4,024,192	4,154,661	0.017%
Government National Mortgage Assn.	3	8/20/46	4,340,086	4,489,415	0.018%
Government National Mortgage Assn.	5	8/20/47	11,429,380	12,274,101	0.049%
Government National Mortgage Assn.	4	8/20/48	1,180,987	1,229,956	0.005%
Government National Mortgage Assn.	5	8/20/48	3,468,100	3,712,154	0.015%
Government National Mortgage Assn.	8.5	9/15/22	263	266	0.000%
Government National Mortgage Assn.	8	9/15/22	431	436	0.000%
Government National Mortgage Assn.	8	9/15/27	125,156	138,014	0.001%
Government National Mortgage Assn.	5	9/15/33	1,301,418	1,442,418	0.006%
Government National Mortgage Assn.	5	9/15/39	3,540,152	3,973,523	0.016%
Government National Mortgage Assn.	3.5	9/15/41	8,931,641	9,399,772	0.038%
Government National Mortgage Assn.	3	9/15/42	7,001,439	7,207,904	0.029%
Government National Mortgage Assn.	3	9/15/42	41,836,755	43,070,479	0.173%
Government National Mortgage Assn.	4.5	9/15/45	4,380,103	4,770,982	0.019%
Government National Mortgage Assn.	8.5	9/20/26	205	223	0.000%
Government National Mortgage Assn.	5.5	9/20/34	37,605	42,517	0.000%
Government National Mortgage Assn.	6	9/20/34	24,019	27,806	0.000%

Government National Mortgage Assn.	6	9/20/38	706,392	812,184	0.003%
Government National Mortgage Assn.	4.5	9/20/40	7,546,992	8,257,503	0.033%
Government National Mortgage Assn.	4	9/20/42	664,803	708,969	0.003%
Government National Mortgage Assn.	3	9/20/46	2,267,092	2,337,939	0.009%
Government National Mortgage Assn.	3	9/20/46	2,634,602	2,719,744	0.011%
Government National Mortgage Assn.	5	9/20/47	47,816,767	51,341,169	0.207%
Government National Mortgage Association	4.5	11/20/39	491,065	6,951	0.000%
Government National Mortgage Association	3	11/20/47	19,804,057	20,379,959	0.082%
Government National Mortgage Association	4.5	12/20/39	1,074,389	49,676	0.000%
Government National Mortgage Association	4.5	12/20/39	3,038,745	97,943	0.000%
Government National Mortgage Association	3	12/20/47	16,324,329	16,885,483	0.068%
Government National Mortgage Association	4.5	2/20/39	378,620	5,406	0.000%
Government National Mortgage Association	4	2/20/43	6,057,140	793,536	0.003%
Government National Mortgage Association	3.5	4/20/39	3,213,485	145,144	0.001%
Government National Mortgage Association	4	5/20/37	15,522,787	940,890	0.004%
Government National Mortgage Association	4.5	5/20/39	1,313,869	39,995	0.000%
Government National Mortgage Association	3.5	5/20/43	6,545,853	1,108,906	0.004%
Government National Mortgage Association	4.5	8/20/38	240,663	2,196	0.000%
Government National Mortgage Association	2.34	9/20/48	16,557,416	16,507,894	0.066%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	537,432	537,245	0.002%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.35	5/15/20	880,878	880,808	0.004%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.83	6/17/24	4,205,000	4,248,870	0.017%
Great Wolf Trust 2017-WOLF	2.88	9/15/34	21,292,000	21,285,174	0.086%
Great Wolf Trust 2017-WOLF	3.13	9/15/34	33,675,000	33,664,295	0.136%
GS Mortgage-Backed Securities Trust	2.45	7/25/44	4,604,200	4,589,286	0.018%
GS Mortgage Securities Corp Trust 2018-FBLU	2.98	11/15/35	26,980,000	26,979,736	0.109%
GS Mortgage Securities Corp Trust 2018-FBLU	4.03	11/15/35	33,950,000	33,992,241	0.137%
GS Mortgage Securities Corp Trust 2019-SOHO	3.63	6/15/36	36,850,000	36,872,858	0.149%
GS Mortgage Securities Trust 2014-GC18	4.38	1/10/47	13,685,000	14,549,455	0.059%
GS Mortgage Securities Trust 2015-GC30	3.12	5/10/50	7,125,000	7,444,632	0.030%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	6,250,000	6,751,871	0.027%
GS Mortgage Securities Trust 2015-GC32	4.02	7/10/48	8,640,000	9,359,152	0.038%
GS Mortgage Securities Trust 2015-GC34	3.91	10/10/48	8,060,000	8,669,285	0.035%
GS Mortgage Securities Trust 2019-GC40	3.41	7/10/52	21,395,000	22,624,029	0.091%
GS Mortgage Securities Trust 2019-GC40	3.54	7/10/52	12,730,000	13,481,102	0.054%
GS Mortgage Securities Trust 2019-GC42	2.75	9/1/52	34,865,000	35,645,711	0.144%
GTP Acquisition Partners I	2.35	6/15/20	51,375,000	51,352,744	0.207%
Halcyon Loan Advisors Funding 2014-3	3.38	10/22/25	19,139,322	19,140,992	0.077%
Hardee s Funding	4.25	6/20/48	22,537,350	22,861,437	0.092%
Hardee s Funding	4.96	6/20/48	28,596,150	29,668,220	0.119%
HCP	3.25	7/15/26	3,455,000	3,551,954	0.014%
HCP	3.5	7/15/29	3,910,000	4,057,161	0.016%
Heathrow Funding	4.88	7/15/21	26,640,000	27,605,940	0.111%
Highwoods Realty	4.13	3/15/28	17,905,000	19,009,434	0.077%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	4,897,826	4,878,565	0.020%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	4,624,601	4,636,385	0.019%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	1,965,802	1,969,316	0.008%
Hilton Orlando Trust 2018-ORL	2.8	12/15/34	33,055,000	33,023,766	0.133%
Hilton Orlando Trust 2018-ORL	3.08	12/15/34	5,540,000	5,534,754	0.022%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	5,303,873	5,356,716	0.022%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	29,107,663	29,333,131	0.118%
Homeward Opportunities Fund I Trust 2019-2	2.7	9/25/59	34,415,332	34,370,279	0.138%
Homeward Opportunities Fund I Trust 2019-2	3.29	9/25/59	17,361,000	17,322,344	0.070%
HSBC Holdings	3.95	5/18/24	10,790,000	11,262,063	0.045%
HSBC Holdings	3.9	5/25/26	25,745,000	27,269,516	0.110%
HSBC Holdings	4.29	9/12/26	2,375,000	2,541,803	0.010%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	12,000,000	12,702,550	0.051%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	25,505,000	26,557,522	0.107%
Humana	3.85	10/1/24	23,705,000	24,861,970	0.100%
Independence Plaza Trust 2018-INDP	3.91	7/10/35	12,220,000	12,806,768	0.052%
Indonesia Government International Bond	4.13	1/15/25	34,500,000	36,797,461	0.148%
Indonesia Government International Bond	3.7	1/8/22	47,375,000	48,733,293	0.196%
Indonesia Government International Bond	3.75	4/25/22	29,970,000	30,943,963	0.125%
Intelsat Jackson Holdings	9.5	9/30/22	2,355,000	2,737,688	0.011%
InTown Hotel Portfolio Trust 2018-STAY	3.08	1/15/33	3,510,000	3,506,675	0.014%
INVISTA Finance	4.25	10/15/19	14,535,000	14,540,843	0.059%
Israel Electric	5	11/12/24	21,513,000	23,610,518	0.095%
Israel Electric	7.75	12/15/27	23,487,000	30,944,123	0.125%
Israel Government Bond - Fixed	5.5	1/31/42	328,890,000	157,472,946	0.634%
Jack In the Box Funding	3.98	8/25/49	28,320,000	28,798,608	0.116%
Jimmy Johns Funding	3.61	7/30/47	11,750,200	11,838,209	0.048%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	12,375,000	13,176,132	0.053%

JPMBB Commercial Mortgage Securities Trust 2014-C25	3.67	11/15/47	3,745,000	3,996,023	0.016%
JPMDB Commercial Mortgage Securities Trust 2016-C4	3.38	12/15/49	15,210,000	15,927,568	0.064%
JPMDB Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	15,745,000	17,009,579	0.069%
JPMorgan Chase	2.74	10/15/30	63,860,000	63,381,050	0.255%
JPMorgan Chase	3.9	7/15/25	13,995,000	15,049,453	0.061%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	3.4	8/15/49	14,495,000	14,997,761	0.060%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.95	10/6/38	11,320,000	11,507,766	0.046%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	9,825,000	10,511,643	0.042%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.55	7/5/33	7,620,000	8,167,262	0.033%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	11,395,000	12,229,843	0.049%
JP Morgan Mortgage Trust	3.5	2/25/50	18,000,000	18,221,400	0.073%
KazMunayGas National Co JSC	4.75	4/19/27	25,000,000	27,107,000	0.109%
Keysight Technologies	4.55	10/30/24	23,340,000	25,120,842	0.101%
Keysight Technologies	4.6	4/6/27	13,583,000	14,940,159	0.060%
Kfc Holding	3.79	4/3/25	24,973,232	24,993,960	0.101%
KKR CLO 13	3.12	1/16/28	41,390,000	41,145,460	0.166%
KKR CLO 13	3.47	1/16/28	11,320,000	11,057,814	0.045%
Kraft Heinz Foods	4.88	10/1/49	9,740,000	9,762,636	0.039%
Kubota Credit Owner Trust 2016-1	1.5	7/15/20	273,656	273,564	0.001%
Las Vegas Sands	3.5	8/18/26	10,985,000	11,157,256	0.045%
Las Vegas Sands	3.2	8/8/24	7,395,000	7,533,900	0.030%
Level 3 Parent	4.29	2/22/24	25,425,000	25,462,121	0.103%
Longfor Group Holdings	3.88	7/13/22	43,000,000	43,745,130	0.176%
Madison Park Funding XXXVII	3.6	7/15/32	17,160,000	17,170,596	0.069%
Martin Marietta Materials	4.25	7/2/24	23,000,000	24,565,426	0.099%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	29,636,383	30,926,138	0.125%
Microchip Technology	4.05	5/29/25	25,675,000	25,715,053	0.104%
Micron Technology	4.19	2/15/27	21,380,000	21,967,950	0.088%
Micron Technology	4.66	2/15/30	2,575,000	2,678,000	0.011%
Micron Technology	4.64	2/6/24	46,312,000	49,206,500	0.198%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	6,645,165	6,655,289	0.027%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	27,117,279	27,657,455	0.111%
Mmaf Equipment Finance Llc 2017	2.04	2/16/22	6,331,586	6,325,957	0.025%
mo Fisher Scientific	0.13	3/1/25	7,070,000	7,694,338	0.031%
mo Fisher Scientific	0.5	3/1/28	6,550,000	7,129,346	0.029%
Morgan Stanley	3.75	2/25/23	38,065,000	39,834,490	0.160%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,470,000	21,874,203	0.088%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	3,355,000	3,620,993	0.015%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	20,075,000	21,545,072	0.087%
Morgan Stanley Capital I Trust 2017-H1	4.08	6/15/50	9,225,000	9,966,712	0.040%
Morgan Stanley Capital I Trust 2017-H1	4.28	6/15/50	11,890,300	12,696,234	0.051%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	16,920,000	17,702,550	0.071%
MTN Mauritius Investments	4.76	11/11/24	19,000,000	19,286,900	0.078%
MVW Owner Trust 2013-1	2.15	4/22/30	1,205,525	1,203,294	0.005%
MVW Owner Trust 2014-1	2.25	9/22/31	5,978,017	5,967,821	0.024%
MVW Owner Trust 2017-1	2.75	12/20/34	2,527,321	2,524,861	0.010%
MVW Owner Trust 2019-1	2.89	11/20/36	12,669,192	12,897,753	0.052%
Navient Private Education Loan Trust 2017	2.88	12/16/58	4,980,000	5,051,871	0.020%
Navient Private Education Loan Trust 2017	3.91	12/16/58	8,525,000	8,948,305	0.036%
Nelnet Student Loan Trust 2008-3	3.78	11/25/24	17,321,180	17,301,637	0.070%
Netflix	4.63	5/15/29	24,935,000	30,200,466	0.122%
Neuberger Berman CLO XIX	3.1	7/15/27	67,400,000	67,301,436	0.271%
Neuberger Berman CLO XVI-S	3.15	1/15/28	43,005,000	42,929,502	0.173%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	10,275,875	10,423,028	0.042%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	34,693,422	35,224,731	0.142%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	26,710,081	27,055,060	0.109%
New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	43,268,998	43,358,976	0.175%
Novant Health	5.85	11/1/19	8,220,000	8,243,057	0.033%
NRG Energy	3.75	6/15/24	4,040,000	4,152,902	0.017%
NRG Energy	4.45	6/15/29	13,315,000	13,880,888	0.056%
NXP BV / NXP Funding	4.88	3/1/24	29,127,000	31,566,386	0.127%
OBX 2019-EXP2 Trust	2.92	7/25/59	11,370,310	11,377,541	0.046%
OBX 2019-EXP2 Trust	4	7/25/59	25,687,123	26,182,884	0.105%
OBX 2019-INV2 Trust	4	5/27/49	27,043,838	27,801,065	0.112%
OBX 2019-INV2 Trust	4	5/27/49	9,991,856	10,209,679	0.041%
Occidental Petroleum	2.9	8/15/24	53,430,000	53,719,911	0.216%
Occidental Petroleum	3.2	8/15/26	3,775,000	3,805,091	0.015%
Occidental Petroleum	4.4	8/15/49	17,990,000	18,393,858	0.074%
Octagon Investment Partners XXIII	3.15	7/15/27	28,855,000	28,752,637	0.116%
Octagon Investment Partners XXIII	3.5	7/15/27	23,930,000	23,543,398	0.095%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	38,985,000	41,014,130	0.165%
OZLM VII	3.31	7/17/29	41,505,000	41,191,827	0.166%

OZLM VIII	3.47	10/17/29	21,515,000	21,459,415	0.086%
OZLM VIII	4.1	10/17/29	21,030,000	21,013,417	0.085%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	48,500,000	48,522,771	0.195%
Park Aerospace Holdings	5.25	8/15/22	9,555,000	10,068,581	0.041%
PerkinElmer	3.3	9/15/29	31,285,000	31,247,395	0.126%
Perrigo Finance Unlimited	3.9	12/15/24	6,275,000	6,427,539	0.026%
Perrigo Finance Unlimited	4.38	3/15/26	26,485,000	27,330,216	0.110%
Peru LNG Srl	5.38	3/22/30	40,269,000	41,980,433	0.169%
Perusahaan Gas Negara	5.13	5/16/24	55,000,000	60,009,228	0.242%
Perusahaan Listrik Negara PT	5.45	5/21/28	60,500,000	69,780,440	0.281%
Perusahaan Penerbit SBSN Indonesia III	4.35	9/10/24	14,140,000	15,200,500	0.061%
Petrobras Global Finance BV	7.38	1/17/27	63,750,000	77,125,388	0.311%
Philip Morris International	3.38	8/15/29	8,660,000	9,084,210	0.037%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	7,460,000	7,715,020	0.031%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	8,445,000	8,449,721	0.034%
Planet Fitness Master Issuer	4.26	9/5/48	26,304,300	26,892,727	0.108%
Planet Fitness Master Issuer	4.67	9/5/48	25,537,050	26,758,487	0.108%
QVC	4.38	3/15/23	41,030,000	42,396,340	0.171%
QVC	5.13	7/2/22	16,520,000	17,345,686	0.070%
Regency Centers	4.13	3/15/28	10,100,000	10,971,610	0.044%
REI - SECURITY LENDING COLLATERAL			30,236,990	302,369,902	1.218%
Republic of South Africa Government International Bond	6.25	3/8/41	2,700,000	2,968,434	0.012%
Republic of South Africa Government International Bond	5.38	7/24/44	9,138,000	8,997,229	0.036%
Republic of South Africa Government International Bond	5.65	9/27/47	26,370,000	26,379,414	0.106%
RETL 2019-RVP	3.18	3/15/36	12,731,515	12,739,421	0.051%
Reynolds American	3.25	11/1/22	15,085,000	15,311,909	0.062%
Reynolds American	4	6/12/22	19,655,000	20,450,910	0.082%
Reynolds American	4.45	6/12/25	21,825,000	23,224,092	0.094%
Roper Technologies	2.35	9/15/24	6,735,000	6,745,554	0.027%
Roper Technologies	2.95	9/15/29	10,710,000	10,762,993	0.043%
Royal Bank Of Scotland	6.13	12/15/22	751,000	811,857	0.003%
Royal Bank Of Scotland	3.5	5/15/23	40,780,000	41,324,576	0.166%
Royal Bank Of Scotland	5.13	5/28/24	22,657,000	24,099,163	0.097%
Royal Bank Of Scotland	3.88	9/12/23	13,898,000	14,344,056	0.058%
Sabine Pass Liquefaction	5	3/15/27	73,603,000	80,871,296	0.326%
Sabine Pass Liquefaction	5.88	6/30/26	13,570,000	15,554,613	0.063%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	25,079,000	25,146,896	0.101%
Santander Drive Auto Receivables Trust 2015-5	3.65	12/15/21	6,089,358	6,109,203	0.025%
Santander Drive Auto Receivables Trust 2016-1	4.02	4/15/22	4,190,000	4,234,726	0.017%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	5,165,153	5,170,154	0.021%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	13,705,000	13,847,448	0.056%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	16,730,000	16,851,652	0.068%
Santander Drive Auto Receivables Trust 2019-2	2.79	12/15/23	20,315,000	20,531,511	0.083%
SASOL Financing USA	5.88	3/27/24	35,000,000	37,837,733	0.152%
Saudi Arabian Oil	3.5	4/16/29	38,000,000	39,694,376	0.160%
Saudi Arabian Oil	4.38	4/16/49	25,200,000	27,590,800	0.111%
SBA Tower Trust	3.87	10/8/24	51,235,000	53,052,902	0.214%
SBA Tower Trust	2.84	1/15/25	12,265,000	12,281,322	0.049%
SBA Tower Trust	3.17	4/15/22	71,745,000	72,734,714	0.293%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	22,845,000	22,944,485	0.092%
Sempra Energy	3.8	2/1/38	21,600,000	22,115,419	0.089%
Sempra Energy	4	2/1/48	12,590,000	13,299,207	0.054%
Sempra Energy	3.25	6/15/27	21,759,000	22,291,029	0.090%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	9,371,346	9,524,192	0.038%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	39,953,610	40,688,233	0.164%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	31,347,000	31,864,361	0.128%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	37,326,021	38,327,191	0.154%
Seven Generations Energy	5.38	9/30/25	15,260,000	15,069,250	0.061%
Shire Acquisitions Investments Ireland DAC	3.2	9/23/26	21,980,000	22,634,103	0.091%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	5,564,238	5,557,322	0.022%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	1,131,085	1,130,363	0.005%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	4,371,890	4,398,961	0.018%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	11,626,888	11,681,979	0.047%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	3,075,548	3,103,310	0.012%
Sigma Alimentos SA de CV	4.13	5/2/26	30,135,000	31,227,695	0.126%
Sigma Finance Netherlands BV	4.88	3/27/28	13,278,000	14,157,668	0.057%
SLIde 2018-FUN	3.28	6/15/31	9,434,732	9,431,714	0.038%
SLIde 2018-FUN	4.33	6/15/31	27,228,859	27,432,912	0.110%
SLM Student Loan Trust 2008-3	3.28	10/25/21	2,248,124	2,232,324	0.009%
SLM Student Loan Trust 2008-5	3.98	7/25/23	15,766,681	15,917,931	0.064%
SLM Student Loan Trust 2008-9	3.78	4/25/23	17,126,108	17,227,158	0.069%
SMART ABS Series 2016-2US Trust	2.05	12/14/22	17,155,000	17,084,181	0.069%

SMART ABS Series 2016-2US Trust	1.71	3/15/21	11,905,190	11,893,684	0.048%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	15,190,000	15,770,045	0.064%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	5,951,000	6,268,129	0.025%
Smb Private Education Loan Trust 2015	2.98	7/15/27	12,690,767	12,792,222	0.052%
Smb Private Education Loan Trust 2016	2.43	2/17/32	18,187,556	18,248,699	0.073%
Smb Private Education Loan Trust 2016	2.7	5/15/31	7,360,583	7,423,264	0.030%
Smb Private Education Loan Trust 2016	2.34	9/15/34	15,068,893	15,084,537	0.061%
Smb Private Education Loan Trust 2018	3.63	11/15/35	30,535,000	31,804,572	0.128%
Smb Private Education Loan Trust 2018	3.6	1/15/37	14,545,000	15,052,130	0.061%
Smb Private Education Loan Trust 2018	2.75	1/15/37	21,476,000	21,371,030	0.086%
Solvay Finance America	4.45	12/3/25	34,580,000	37,120,005	0.150%
Southern	3.25	7/1/26	29,550,000	30,431,329	0.123%
STACR Trust 2018-DNA2	2.82	12/25/30	46,708,933	46,751,826	0.188%
STACR Trust 2018-DNA2	4.17	12/25/30	25,900,000	26,119,922	0.105%
STACR Trust 2018-DNA3	2.77	9/25/48	8,297,834	8,304,902	0.033%
STACR Trust 2018-HRP2	2.87	2/25/47	6,340,801	6,341,652	0.026%
STACR Trust 2018-HRP2	3.27	2/25/47	21,540,000	21,601,189	0.087%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	12,592,766	12,831,677	0.052%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	46,324,639	46,420,221	0.187%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	13,305,962	13,333,341	0.054%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	21,218,029	21,460,679	0.086%
Starwood Mortgage Residential Trust 2019-IMC1	3.75	2/25/49	11,890,846	12,102,645	0.049%
State Grid Overseas Investment 2016	3.75	5/2/23	21,575,000	22,638,618	0.091%
Summit Materials	4.04	11/21/24	19,157,506	19,175,514	0.077%
Symphony CLO XVII	3.18	4/15/28	57,245,000	56,973,490	0.229%
Synchrony Card Funding	2.34	6/15/25	38,740,000	39,059,055	0.157%
Synchrony Credit Card Master Note Trust	2.62	9/15/23	15,214,863	15,237,606	0.061%
Synchrony Financial	4.38	3/19/24	9,180,000	9,735,408	0.039%
Synchrony Financial	4.25	8/15/24	5,540,000	5,845,609	0.024%
Synchrony Financial	3.7	8/4/26	4,270,000	4,352,791	0.018%
Syngenta Finance	3.93	4/23/21	18,290,000	18,614,904	0.075%
Taco Bell Funding	4.32	11/25/48	38,022,675	39,382,366	0.159%
Tencent Holdings	3.6	1/19/28	23,385,000	24,480,905	0.099%
Tencent Holdings	3.8	2/11/25	37,120,000	39,164,701	0.158%
Tencent Holdings	3.58	4/11/26	12,941,000	13,535,184	0.055%
Tencent Holdings	3.98	4/11/29	32,935,000	35,359,286	0.142%
Tengizchevroil Finance Co International	4	8/15/26	39,000,000	40,820,871	0.164%
Tesla	5.3	8/15/25	17,680,000	15,867,800	0.064%
THL Credit Wind River 2016-1 CLO	3.95	7/15/28	12,980,000	12,915,004	0.052%
Towd Point Mortgage Trust 2015-3	3	3/25/54	7,907,967	7,929,486	0.032%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	14,707,000	15,119,518	0.061%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	9,428,063	9,423,140	0.038%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	9,702,266	9,736,095	0.039%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	8,448,052	8,461,434	0.034%
Towd Point Mortgage Trust 2016-1	3	2/25/55	11,957,160	11,937,556	0.048%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	8,909,661	8,944,674	0.036%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	6,770,620	6,743,123	0.027%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	10,830,452	10,766,052	0.043%
Towd Point Mortgage Trust 2016-5	2.5	10/25/56	31,272,447	31,240,021	0.126%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	12,365,457	12,478,102	0.050%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	4,899,990	4,937,149	0.020%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	34,108,810	34,204,029	0.138%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	43,953,260	44,292,276	0.178%
Towd Point Mortgage Trust 2017-5	2.62	2/25/57	13,302,594	13,251,437	0.053%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	61,677,442	62,263,439	0.251%
Towd Point Mortgage Trust 2018-1	3	1/25/58	17,235,720	17,452,083	0.070%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	64,639,933	65,820,174	0.265%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	63,439,541	64,340,002	0.259%
Transcontinental Gas Pipe Line	4	3/15/28	10,905,000	11,568,755	0.047%
Transcontinental Gas Pipe Line	4.6	3/15/48	14,965,000	16,308,468	0.066%
Transurban Finance Co Pty	4.13	2/2/26	7,105,000	7,545,318	0.030%
Transurban Finance Co Pty	3.38	3/22/27	10,525,000	10,693,305	0.043%
Trinity Acquisition	3.5	9/15/21	10,200,000	10,380,295	0.042%
TRP Government Reserve	2		462,334,204	462,334,204	1.862%
TRP Inst Floating Rate - Inst			63,261,212	622,490,330	2.507%
TRP Institutional High Yield - Inst			9,408,215	82,792,294	0.333%
UBS Commercial Mortgage Trust 2018-C9	4.32	3/15/51	12,230,000	13,517,910	0.054%
Ubs Group Funding Switzerland	2.86	8/15/23	15,270,000	15,435,160	0.062%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	5,130,000	5,115,603	0.021%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	8,290,000	8,250,094	0.033%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	8,535,000	8,551,459	0.034%
Unitedhealth	3.7	12/15/25	21,755,000	23,372,658	0.094%

Unitedhealth	4.45	12/15/48	21,385,000	25,206,863	0.102%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	16,135,410	17,425,598	0.070%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	15,763,124	16,583,989	0.067%
U.S. Treasury Bonds	3.75	11/15/43	34,945,000	46,001,816	0.185%
U.S. Treasury Bonds	3.13	2/15/43	196,100,000	234,063,734	0.943%
U.S. Treasury Bonds	3	2/15/49	377,840,000	450,869,388	1.816%
U.S. Treasury Bonds	0	5/15/20	27,925,000	27,610,844	0.111%
U.S. Treasury Bonds	2.88	5/15/49	226,076,000	263,908,406	1.063%
U.S. Treasury Bonds	3	8/15/48	65,625,000	78,114,258	0.315%
U.S. Treasury Notes	2.88	10/31/23	1,076,780,000	1,132,133,222	4.560%
U.S. Treasury Notes	2.88	11/30/23	458,630,000	482,708,075	1.944%
U.S. Treasury Notes	2.13	5/31/21	376,210,000	378,737,661	1.525%
U.S. Treasury Notes	1.63	6/30/21	363,575,000	363,120,531	1.463%
Ventas Realty	3.25	10/15/26	51,880,000	53,551,677	0.216%
Vereit Operating Partnership	4.6	2/6/24	42,230,000	45,361,270	0.183%
Vereit Operating Partnership	4.88	6/1/26	47,755,000	52,973,475	0.213%
Vereit Operating Partnership	3.95	8/15/27	29,214,000	30,782,529	0.124%
Verizon Communications	4.75	11/1/41	10,225,000	12,150,991	0.049%
Verizon Communications	4.67	3/15/55	10,836,000	12,964,559	0.052%
Verizon Communications	5.01	4/15/49	23,770,000	29,673,993	0.120%
Verizon Communications	4.86	8/21/46	64,185,000	78,062,952	0.314%
Verus Securitization Trust 2018-2	3.68	6/1/58	18,480,728	18,577,467	0.075%
Verus Securitization Trust 2018-2	3.83	6/1/58	5,157,842	5,184,668	0.021%
Verus Securitization Trust 2018-3	4.11	10/25/58	18,858,786	19,066,403	0.077%
Verus Securitization Trust 2018-3	4.28	10/25/58	14,848,001	15,010,951	0.060%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	9,700,896	9,728,242	0.039%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	30,401,974	30,984,837	0.125%
Verus Securitization Trust 2019-1	4.04	2/25/59	21,508,184	21,744,062	0.088%
Verus Securitization Trust 2019-2	3.21	4/25/59	28,693,862	28,851,104	0.116%
Verus Securitization Trust 2019-2	3.45	4/25/59	10,703,745	10,763,950	0.043%
Verus Securitization Trust 2019-3	3.04	7/25/59	16,831,717	16,835,250	0.068%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	17,881,206	18,028,939	0.073%
Verus Securitization Trust 2019-INV1	3.66	12/25/59	10,128,136	10,216,317	0.041%
Verus Securitization Trust 2019-INV2	2.91	7/25/59	7,402,754	7,422,554	0.030%
Verus Securitization Trust 2019-INV2	3.22	7/25/59	13,570,903	13,606,987	0.055%
Vistra Operations	4.02	12/31/25	23,479,534	23,541,520	0.095%
Vistra Operations	3.55	7/15/24	12,155,000	12,261,356	0.049%
Vistra Operations	4.3	7/15/29	17,665,000	18,106,625	0.073%
Vodafone	4.38	5/30/28	48,755,000	53,739,760	0.216%
Vodafone	5	5/30/38	17,710,000	20,186,230	0.081%
Vodafone	5.25	5/30/48	18,550,000	21,483,460	0.087%
Vodafone	4.88	6/19/49	25,250,000	28,144,433	0.113%
Volkswagen Bank GmbH	1.88	1/31/24	1,600,000	1,835,936	0.007%
Volkswagen Bank GmbH	2.5	7/31/26	20,000,000	23,937,131	0.096%
Volkswagen Group of America Finance	2.85	9/26/24	14,545,000	14,621,201	0.059%
Volkswagen Group of America Finance	3.2	9/26/26	16,325,000	16,434,606	0.066%
Volkswagen Leasing GmbH	1.63	8/15/25	20,085,000	22,877,727	0.092%
Wells Fargo Commercial Mortgage Trust 2014-LC18	3.81	12/15/47	5,860,000	6,151,970	0.025%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.01	6/15/48	6,250,000	6,738,596	0.027%
Wells Fargo Commercial Mortgage Trust 2015-LC20	4.06	4/15/50	13,705,000	14,205,350	0.057%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.12	7/15/58	6,215,000	6,736,258	0.027%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.39	7/15/58	4,900,000	5,110,528	0.021%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.44	7/15/48	8,830,000	9,235,332	0.037%
Wells Fargo Commercial Mortgage Trust 2017-C38	3.45	7/15/50	9,610,000	10,306,211	0.042%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	5,750,000	6,189,276	0.025%
Wells Fargo Commercial Mortgage Trust 2017-C41	3.79	11/15/50	15,000,000	16,303,598	0.066%
Wells Fargo Commercial Mortgage Trust 2017-C41	4.19	11/15/50	10,405,000	11,337,999	0.046%
Wells Fargo Commercial Mortgage Trust 2019-C50	3	5/15/52	12,000,000	10,918,783	0.044%
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	62,190,000	66,283,800	0.267%
Wells Fargo Commercial Mortgage Trust 2019-C52	3.38	8/15/52	13,765,000	14,202,417	0.057%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	36,095,000	36,033,000	0.145%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.79	9/15/31	10,340,000	10,321,861	0.042%
Western Digital	3.61	2/27/23	24,679,487	24,586,939	0.099%
Western Digital	3.71	4/29/23	9,325,000	9,288,073	0.037%
Westlake Chemical	1.63	7/17/29	11,421,000	12,736,792	0.051%
WFRBS Commercial Mortgage Trust 2014-C20	4.18	5/15/47	20,974,000	22,477,509	0.091%
Williams	4.5	11/15/23	10,000,000	10,702,820	0.043%
Williams	3.9	1/15/25	14,715,000	15,403,809	0.062%
Williams	4.85	3/1/48	20,930,000	22,339,426	0.090%
Williams	4.3	3/4/24	2,910,000	3,089,122	0.012%
Williams	4	9/15/25	6,920,000	7,288,552	0.029%
Willis North America	3.6	5/15/24	20,420,000	21,150,403	0.085%

Woodside Finance	3.7	3/15/28	35,816,000	36,829,629	0.148%
Woodside Finance	4.5	3/4/29	25,190,000	27,315,709	0.110%
Woodside Finance	3.65	3/5/25	13,200,000	13,624,261	0.055%
Woodside Finance	3.7	9/15/26	43,137,000	44,517,168	0.179%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	33,185,000	35,757,295	0.144%
Worldwide Plaza Trust 2017-WWP	3.72	11/10/36	6,005,000	6,317,814	0.025%
WPP Finance 2010	3.75	9/19/24	18,332,000	19,051,146	0.077%

Total Investments in Securities **26,547,237,899**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	USD	40,021,195	INR	(2,804,085,000)	10/04/2019	457,828	0.002%
BARCLAYS	KRW	148,998,422,000	USD	(126,749,995)	10/11/2019	(2,253,322)	-0.009%
BARCLAYS	USD	34,650,703	CZK	(806,755,000)	10/18/2019	553,095	0.002%
BARCLAYS	USD	9,569,657	ILS	(33,526,000)	11/12/2019	(96,834)	0.000%
BARCLAYS	USD	14,871,024	EUR	(13,481,025)	11/22/2019	119,607	0.000%
BNP PARIBAS SECURITIES CORP	USD	83,160,613	EUR	(74,408,000)	11/22/2019	1,740,733	0.007%
BANK OF AMERICA	USD	14,248,419	ILS	(50,703,000)	10/10/2019	(344,980)	-0.001%
BANK OF AMERICA	USD	24,391,081	ILS	(86,742,000)	10/10/2019	(575,107)	-0.002%
BANK OF AMERICA	USD	66,049,580	KRW	(77,846,035,000)	10/11/2019	1,004,781	0.004%
BANK OF AMERICA	CZK	806,755,000	USD	(35,575,914)	10/18/2019	(1,478,305)	-0.006%
BANK OF AMERICA	USD	25,328,463	RUB	(1,638,055,000)	10/18/2019	129,750	0.001%
BANK OF AMERICA	USD	9,573,113	ILS	(33,526,000)	11/12/2019	(93,378)	0.000%
JP MORGAN CHASE BANK	USD	9,589,460	ILS	(33,526,000)	11/12/2019	(77,030)	0.000%
JP MORGAN CHASE BANK	PLN	124,970,000	USD	(33,080,371)	11/15/2019	(1,897,469)	-0.008%
JP MORGAN CHASE BANK	USD	32,188,388	PLN	(124,970,000)	11/15/2019	1,005,486	0.004%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	14,254,829	ILS	(50,703,000)	10/10/2019	(338,571)	-0.001%
CITIBANK N A	USD	17,099,943	ILS	(59,713,000)	01/14/2020	(178,221)	-0.001%
CITIBANK N A	USD	17,099,943	ILS	(59,713,000)	01/14/2020	(178,221)	-0.001%
CITIBANK N A	USD	28,312,428	ILS	(98,867,000)	01/14/2020	(295,080)	-0.001%
CITIBANK N A	USD	17,099,943	ILS	(59,713,000)	01/14/2020	(178,221)	-0.001%
CITIBANK N A	ILS	59,713,000	USD	(17,012,735)	10/10/2019	173,933	0.001%
CITIBANK N A	ILS	59,713,000	USD	(17,012,735)	10/10/2019	173,933	0.001%
CITIBANK N A	ILS	59,712,000	USD	(17,012,451)	10/10/2019	173,930	0.001%
CITIBANK N A	ILS	59,713,000	USD	(17,012,735)	10/10/2019	173,933	0.001%
CITIBANK N A	USD	37,479,906	KRW	(44,135,213,000)	10/11/2019	602,420	0.002%
CITIBANK N A	USD	9,560,283	ILS	(33,526,000)	11/12/2019	(106,208)	0.000%
CITIBANK N A	USD	8,883,682	EUR	(7,981,648)	11/22/2019	149,879	0.001%
CREDIT SUISSE FIRST BOSTON	RUB	1,638,055,000	USD	(25,660,766)	10/18/2019	(462,053)	-0.002%
CREDIT SUISSE FIRST BOSTON	COP	74,140,035,000	USD	(23,072,864)	11/08/2019	(1,806,975)	-0.007%
GOLDMAN SACHS & CO	USD	35,100,665	IDR	(505,765,475,000)	10/04/2019	(519,455)	-0.002%
GOLDMAN SACHS & CO	USD	22,179,022	COP	(74,140,035,000)	11/08/2019	913,133	0.004%
GOLDMAN SACHS & CO	USD	9,576,121	ILS	(33,526,000)	11/12/2019	(90,370)	0.000%
GOLDMAN SACHS & CO	EUR	10,196,584	USD	(11,179,726)	11/22/2019	(22,261)	0.000%
GOLDMAN SACHS & CO	USD	65,698,475	EUR	(58,799,000)	11/22/2019	1,358,518	0.005%
HSBC SECURITIES INC	USD	14,242,016	ILS	(50,703,000)	10/10/2019	(351,383)	-0.001%
HSBC SECURITIES INC	USD	38,212,306	KRW	(44,135,213,000)	10/11/2019	1,334,820	0.005%
HSBC SECURITIES INC	USD	37,912,941	KRW	(44,135,213,000)	10/11/2019	1,035,455	0.004%
HSBC SECURITIES INC	USD	9,596,954	ILS	(33,526,000)	11/12/2019	(69,537)	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	68,030,000	USD	(16,336,087)	10/02/2019	34,714	0.000%
MORGAN STANLEY & COMPANY LLC	BRL	68,030,000	USD	(17,978,330)	10/02/2019	(1,607,529)	-0.006%
MORGAN STANLEY & COMPANY LLC	USD	17,745,259	BRL	(68,030,000)	10/02/2019	1,374,458	0.006%
MORGAN STANLEY & COMPANY LLC	USD	16,336,087	BRL	(68,030,000)	10/02/2019	(34,714)	0.000%
MORGAN STANLEY & COMPANY LLC	IDR	505,765,475,000	USD	(35,959,152)	10/04/2019	(339,033)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	37,510,807	KRW	(44,135,215,000)	10/11/2019	633,319	0.003%
MORGAN STANLEY & COMPANY LLC	USD	37,786,997	KRW	(44,135,213,000)	10/11/2019	909,512	0.004%
MORGAN STANLEY & COMPANY LLC	USD	9,572,245	ILS	(33,524,874)	11/12/2019	(93,921)	0.000%
STATE STREET GLOBAL MARKETS LLC	KRW	149,523,680,000	USD	(126,988,223)	10/11/2019	(2,052,667)	-0.008%
STATE STREET GLOBAL MARKETS LLC	USD	65,716,702	EUR	(58,799,000)	11/22/2019	1,376,745	0.006%
STANDARD CHARTERED SECURITIES	INR	2,804,085,000	USD	(40,571,294)	10/04/2019	(1,007,928)	-0.004%
UBS SECURITIES LLC	USD	9,573,113	ILS	(33,526,000)	11/12/2019	(93,378)	0.000%
UBS SECURITIES LLC	EUR	2,933,982	USD	(3,253,736)	11/22/2019	(43,269)	0.000%

Total Forward Currency Exchange Contracts **(1,255,436)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	5,777,500	123,495	0.000%
COLOMBIA CDS 12/20/2024	(48,235,000)	152,085	0.001%
COLOMBIA CDS 12/20/2024	(18,485,000)	58,283	0.000%
COLOMBIA CDS 12/20/2024	(36,025,000)	113,587	0.000%
COLOMBIA CDS 12/20/2024	(113,020,000)	356,352	0.001%
COLOMBIA CDS 12/20/2024	(129,880,000)	409,512	0.002%
COLOMBIA CDS 12/20/2024	(17,895,000)	56,423	0.000%

COLOMBIA CDS 12/20/2024	(21,475,000)	67,711	0.000%
COLOMBIA CDS 12/20/2024	(109,300,000)	344,623	0.001%
COLOMBIA CDS 12/20/2024	(36,000,000)	113,508	0.000%
COLOMBIA CDS 12/20/2024	(35,945,000)	113,335	0.000%
DEVON ENERGY CORP CDS 12/20/2024	3,085,000	(10,353)	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	(102,755,020)	477,194	0.002%
REPUBLIC OF INDONESIA CDS 12/20/2024	14,166,667	65,790	0.000%
REPUBLIC OF INDONESIA CDS 12/20/2024	185,912,732	863,379	0.003%
REPUBLIC OF INDONESIA CDS 12/20/2024	(141,930,372)	659,125	0.003%
REPUBLIC OF INDONESIA CDS 12/20/2024	(32,110,944)	149,123	0.001%
REPUBLIC OF INDONESIA CDS 12/20/2024	(77,066,265)	357,896	0.001%
SOUTH AFRICA CDS 12/20/2024	(29,030,514)	(1,289,710)	(0.005%)
SOUTH AFRICA CDS 12/20/2024	(30,883,525)	(1,372,031)	(0.006%)
SOUTH AFRICA CDS 12/20/2024	(34,196,719)	(1,519,223)	(0.006%)
SOUTH AFRICA CDS 12/20/2024	(31,209,766)	(1,386,525)	(0.006%)
SOUTH AFRICA CDS 12/20/2024	(185,754,933)	(8,252,349)	(0.033%)
SOUTH AFRICA CDS 12/20/2024	(28,339,200)	(1,258,997)	(0.005%)
SOUTH AFRICA CDS 12/20/2024	(69,147,533)	(3,071,948)	(0.012%)

Total Swap Contracts (13,679,718)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ9 5YR US NOTE FUT DEC 19	(5,680)	12/31/2019	(676,763,139)	2,331,747	(2.726%)
TUZ9 2YR US NOTE FUT DEC 19	23,065	12/31/2019	4,970,507,500	(726,882)	20.019%
TYZ9 UST 10YR FUT DEC 19	(3,397)	12/19/2019	(442,671,563)	(2,304,241)	(1.783%)
USZ9 UST 30YR FUT DEC 19	8,954	12/19/2019	1,453,346,125	(17,175,426)	5.853%
UXYZ9 UST 10YR ULTRA FUT DEC 19	(11,129)	12/19/2019	(1,584,839,156)	6,310,874	(6.383%)
WZN9 ULTRA US BOND FUT DEC 19	3,491	12/19/2019	669,944,719	(10,661,679)	2.698%

Total Futures Contracts (22,225,607)

NET ASSETS 24,828,682,058

NET ASSET VALUE PER SHARE

New Income Fund Shares 9.73

(\$17,036,560,778 / 1,750,148,755 Shares Outstanding)

New Income Fund - Advisor Class Shares 9.71

(\$40,498,635 / 4,169,173 Shares Outstanding)

New Income Fund - I Class Shares 9.73

(\$7,748,866,420 / 796,455,864 Shares Outstanding)

New Income Fund - R Class Shares 9.73

(\$2,756,225 / 283,260 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	EEK	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	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYP	Guyanan 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	Nicarguan 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	Columbian 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.