

**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	13,909,218	0.055%
280 Park Avenue 2017-280P Mortgage Trust	3.36	9/15/34	55,500,000	55,464,796	0.219%
280 Park Avenue 2017-280P Mortgage Trust	3.56	9/15/34	22,175,000	22,147,126	0.087%
AbbVie	3.6	5/14/25	36,019,000	36,074,361	0.142%
Abu Dhabi National Energy Co PJSC	4.38	4/23/25	30,541,000	31,450,206	0.124%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	14,220,000	14,735,475	0.058%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	29,910,000	30,283,875	0.119%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	5/15/21	20,000,000	20,425,000	0.080%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	15,915,000	15,895,106	0.063%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	9,300,000	9,602,250	0.038%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.65	7/21/27	10,215,000	9,538,256	0.038%
Aflac	3.25	3/17/25	18,055,000	18,199,693	0.072%
Aia	3.9	4/6/28	42,045,000	43,395,822	0.171%
Alexandria Real Estate Equities	4	1/15/24	12,170,000	12,592,238	0.050%
Alexandria Real Estate Equities	3.95	1/15/27	26,345,000	26,623,045	0.105%
Alexandria Real Estate Equities	3.95	1/15/28	16,220,000	16,325,349	0.064%
Alibaba Group Holding	3.6	11/28/24	34,045,000	34,935,573	0.138%
Alibaba Group Holding	3.4	12/6/27	55,460,000	54,545,343	0.215%
Allegro CLO III	3.61	7/25/27	34,935,000	34,746,073	0.137%
Ally Auto Receivables Trust 2015-2	3.01	3/15/22	4,400,000	4,400,034	0.017%
Altice France SA/France	6.25	5/15/24	18,860,000	18,907,150	0.075%
Altria	4.4	2/14/26	8,180,000	8,428,525	0.033%
Altria	4.8	2/14/29	9,050,000	9,323,057	0.037%
Altria	5.8	2/14/39	34,280,000	36,295,973	0.143%
Altria	5.95	2/14/49	21,160,000	22,635,487	0.089%
American Airlines 2014-1 Class B Pass Through Trust	4.38	10/1/22	3,132,765	3,137,401	0.012%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	6,119,546	6,031,400	0.024%
American Airlines 2016-1 Class AA Pass Through Trust	3.58	1/15/28	19,505,800	19,396,158	0.076%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	20,406,535	19,953,184	0.079%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	28,687,103	27,924,255	0.110%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	30,296,851	29,438,238	0.116%
American Campus Communities Operating Partnership	3.63	11/15/27	18,040,000	17,612,668	0.069%
American Express Credit Account Master Trust	3.07	10/15/24	11,865,000	11,956,079	0.047%
American Express Credit Account Master Trust	3.06	2/18/25	1,355,000	1,355,570	0.005%
American International	3.9	4/1/26	4,730,000	4,748,773	0.019%
AmeriCredit Automobile Receivables Trust 2014-3	3.72	3/8/22	18,510,000	18,512,036	0.073%
Americredit Automobile Receivables Trust 2014-4	3.66	3/8/22	18,490,000	18,507,066	0.073%
AmeriCredit Automobile Receivables Trust 2016-2	3.65	5/9/22	6,754,000	6,824,204	0.027%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	7,310,000	7,291,140	0.029%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	7,140,000	7,196,824	0.028%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	69,130,538	69,795,035	0.275%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	15,919,134	16,056,512	0.063%
Angel Oak Mortgage Trust I LLC 2019-1	4.5	11/25/48	7,865,000	8,053,703	0.032%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	16,240,000	16,240,000	0.064%
Anglo American Capital	4.75	4/10/27	17,831,000	18,187,620	0.072%
Anglo American Capital	4.88	5/14/25	12,365,000	12,875,056	0.051%
Anglo American Capital	4	9/11/27	2,755,000	2,637,913	0.010%
Anglo American Capital	4.13	9/27/22	10,475,000	10,619,031	0.042%
Anheuser-Busch InBev Worldwide	4.15	1/23/25	7,560,000	7,876,000	0.031%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	23,775,000	26,143,370	0.103%
APT Pipelines	3.88	10/11/22	19,635,000	19,958,860	0.079%
APT Pipelines	4.25	7/15/27	4,738,000	4,795,406	0.019%
ArcelorMittal	4.55	3/11/26	15,035,000	15,335,700	0.060%
Arconic	6.15	8/15/20	62,622,000	64,813,833	0.255%
Ari Fleet Lease Trust 2016	2.11	7/15/24	18,608,458	18,568,474	0.073%
Ascentium Equipment Receivables 2017-1 Trust	2.29	6/10/21	6,923,336	6,894,758	0.027%
Ashford Hospitality Trust 2018-ASHF	3.38	4/15/35	27,496,967	27,309,848	0.108%
Ashford Hospitality Trust 2018-ASHF	3.73	4/15/35	21,605,000	21,564,342	0.085%
Ashford Hospitality Trust 2018-ASHF	3.88	4/15/35	10,035,000	9,997,257	0.039%
Ashford Hospitality Trust 2018-KEYS	3.48	5/15/35	9,510,000	9,497,981	0.037%
Atrium Hotel Portfolio Trust 2017-ATRM	3.41	12/15/36	26,700,000	26,582,592	0.105%
Ausgrid Finance Pty	3.85	5/1/23	15,280,000	15,550,517	0.061%
Ausgrid Finance Pty	4.35	8/1/28	24,055,000	24,929,014	0.098%
Australia Government Bond	3.25	4/21/29	471,370,000	379,736,756	1.497%
Autoridad del Canal de Panama	4.95	7/29/35	9,150,000	9,779,063	0.039%

Aventura Mall Trust	4.11	7/5/40	71,170,000	76,222,572	0.300%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	27,796,000	27,615,179	0.109%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	10,835,000	10,949,764	0.043%
Avis Budget Rental Car Funding AESOP	4	3/20/25	56,790,000	58,151,097	0.229%
Avnet	4.88	12/1/22	30,360,000	31,597,291	0.125%
AXA Equitable Holdings	3.9	4/20/23	8,105,000	8,293,749	0.033%
Baidu	4.38	3/29/28	26,585,000	27,434,045	0.108%
Baidu	4.38	5/14/24	12,910,000	13,410,469	0.053%
Baidu	2.75	6/9/19	28,080,000	28,088,901	0.111%
Baidu	2.88	7/6/22	31,475,000	31,114,548	0.123%
Baidu	3.88	9/29/23	20,211,000	20,656,430	0.081%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	3.33	9/15/34	43,235,000	43,018,034	0.170%
Banco De Bogota	4.38	8/3/27	34,200,000	33,815,592	0.133%
Banco Santander	3.5	4/11/22	18,200,000	18,379,943	0.072%
Banco Santander Chile	3.88	9/20/22	18,645,000	19,068,552	0.075%
BANK 2017-BNK8	3.73	11/15/50	2,705,000	2,760,325	0.011%
Bank of America	3.37	1/23/26	35,000,000	35,099,295	0.138%
Bank of America	3.55	3/5/24	47,295,000	48,002,770	0.189%
Barclays	3.68	1/10/23	23,065,000	23,025,974	0.091%
Barclays	2.75	11/8/19	32,805,000	32,758,089	0.129%
Barclays	4.61	2/15/23	34,120,000	34,828,604	0.137%
Barclays Bank	5.14	10/14/20	38,074,000	38,959,982	0.154%
Barings CLO Ltd 2013-I	3.56	1/20/28	38,255,000	37,789,111	0.149%
Barings CLO Ltd 2016-II	3.84	7/20/28	29,655,000	29,621,362	0.117%
BAT Capital	3.22	8/15/24	14,305,000	13,996,212	0.055%
BAT Capital	3.56	8/15/27	27,850,000	26,343,259	0.104%
Bausch Health Americas	8.5	1/31/27	3,845,000	4,075,700	0.016%
Bayer US Finance II	3.88	12/15/23	54,964,000	55,346,440	0.218%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	6,315,879	6,280,313	0.025%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	12,071,812	12,110,016	0.048%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	5,175,034	5,201,309	0.020%
BBCMS Trust 2018-CBM	3.48	7/15/37	13,370,000	13,302,895	0.052%
BBVA Bancomer SA/Texas	4.38	4/10/24	45,790,000	46,763,495	0.184%
Becton Dickinson And	3.73	12/15/24	23,985,000	24,319,975	0.096%
Becton Dickinson And	3.36	6/6/24	47,850,000	47,807,222	0.188%
Becton Dickinson And	3.7	6/6/27	93,110,000	92,706,368	0.365%
BENCHMARK 2018-B3 Mortgage Trust	4.2	4/10/51	14,540,000	15,338,822	0.060%
BlueMountain CLO 2012-2	3.69	11/20/28	19,305,000	19,213,345	0.076%
BlueMountain CLO 2015-2	3.71	7/18/27	24,070,000	23,869,628	0.094%
BlueMountain CLO 2015-2	4.28	7/18/27	20,095,000	19,936,780	0.079%
Boardwalk Pipelines	4.95	12/15/24	10,000,000	10,365,310	0.041%
Boardwalk Pipelines	3.38	2/1/23	15,250,000	14,971,749	0.059%
Boardwalk Pipelines	5.95	6/1/26	11,317,000	11,997,672	0.047%
Boardwalk Pipelines	4.45	7/15/27	31,635,000	31,007,140	0.122%
Booking Holdings	3.65	3/15/25	40,620,000	41,467,252	0.163%
Booking Holdings	3.6	6/1/26	51,369,000	52,280,851	0.206%
Boral Finance Pty	3	11/1/22	5,705,000	5,596,177	0.022%
Boral Finance Pty	3.75	5/1/28	52,215,000	50,880,489	0.201%
Boston Properties	2.75	10/1/26	26,708,000	25,343,649	0.100%
Boston Properties	3.2	1/15/25	4,629,000	4,592,292	0.018%
Boston Properties	3.65	2/1/26	20,960,000	21,045,559	0.083%
BPRL International Singapore Pte	4.38	1/18/27	50,000,000	50,286,000	0.198%
Brambles USA	4.13	10/23/25	13,445,000	13,687,454	0.054%
Braskem Netherlands Finance BV	4.5	1/10/28	50,000,000	48,800,000	0.192%
Brixmor Operating Partnership	3.85	2/1/25	8,595,000	8,545,269	0.034%
Brixmor Operating Partnership	3.9	3/15/27	31,087,000	30,478,938	0.120%
Brixmor Operating Partnership	3.65	6/15/24	43,450,000	43,100,054	0.170%
Brixmor Operating Partnership	4.13	6/15/26	57,211,000	57,079,243	0.225%
Broadcom	4.25	4/15/26	25,555,000	25,365,893	0.100%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	62,430,000	62,301,706	0.246%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	12,180,000	11,669,609	0.046%
Bunge Ltd Finance	4.35	3/15/24	5,775,000	5,845,039	0.023%
Bunge Ltd Finance	3.25	8/15/26	2,475,000	2,219,902	0.009%
Bunge Ltd Finance	3.75	9/25/27	10,350,000	9,482,225	0.037%
BXP Trust 2017-GM	3.42	6/13/39	23,065,000	22,828,325	0.090%
BX Trust 2017-IMC	3.53	10/15/32	29,185,000	29,093,009	0.115%
BX Trust 2017-IMC	4.08	10/15/32	19,045,000	18,973,865	0.075%
BX Trust 2017-IMC	4.73	10/15/32	5,725,000	5,699,784	0.022%
BX Trust 2018-GW	3.28	5/15/35	10,660,000	10,572,091	0.042%
BX Trust 2018-GW	3.5	5/15/35	9,610,000	9,537,711	0.038%
Canadian Government Bond	2	6/1/28	649,835,000	501,992,492	1.978%
Capital Auto Receivables Asset Trust 2015-2	4.5	1/22/24	15,455,000	15,534,448	0.061%

Capital One Bank USA NA	3.38	2/15/23	37,549,000	37,498,985	0.148%
Capital One Financial	3.3	10/30/24	29,515,000	29,230,534	0.115%
Capital One Financial	3.9	1/29/24	17,855,000	18,225,884	0.072%
CarMax Auto Owner Trust 2016-4	2.26	7/15/22	6,750,000	6,661,384	0.026%
CBAM 2019-9	4.01	2/12/30	4,815,000	4,811,304	0.019%
CCCI Treasure	3.5	10/21/67	12,150,000	12,142,236	0.048%
CCG Receivables Trust 2016-1	1.69	9/14/22	3,215,885	3,209,614	0.013%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	66,590,000	68,231,910	0.269%
Celgene	3.88	8/15/25	105,117,000	107,520,080	0.424%
Celulosa Arauco Y Constitucion	3.88	11/2/27	20,810,000	20,097,466	0.079%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	32,892,000	34,726,091	0.137%
China Southern Power Grid International Finance BVI	3.5	5/8/27	67,000,000	67,078,129	0.264%
CIFC Funding 2015-IV	3.91	10/20/27	26,840,000	26,860,130	0.106%
CIFC Funding 2015-V	3.63	10/25/27	53,890,000	53,620,550	0.211%
Cigna	4.38	10/15/28	19,037,000	19,760,425	0.078%
Cigna	4.13	11/15/25	58,525,000	60,533,227	0.239%
Cigna	4.9	12/15/48	30,520,000	31,575,534	0.124%
Cigna Holding	3.05	10/15/27	5,000,000	4,738,120	0.019%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	9,880,000	10,026,887	0.040%
Citigroup Commercial Mortgage Trust 2015-GC33	4.11	9/10/58	8,061,000	8,418,199	0.033%
Citigroup Commercial Mortgage Trust 2016-P4	3.08	7/10/49	11,205,000	11,003,118	0.043%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	27,657,000	28,494,432	0.112%
Citigroup Commercial Mortgage Trust 2018-B2	4.28	3/10/51	6,202,000	6,439,590	0.025%
Citigroup Commercial Mortgage Trust 2018-B2	4.67	3/10/51	3,320,000	3,394,704	0.013%
CK Hutchison International 17	3.5	4/5/27	62,000,000	61,840,660	0.244%
CLNS Trust 2017-IKPR	3.29	6/11/32	7,165,000	7,146,946	0.028%
CNAC HK Finbridge	4.63	3/14/23	45,175,000	46,936,147	0.185%
Cnh Equipment Trust 2017	2.54	5/15/25	1,095,000	1,086,083	0.004%
CNOOC Finance 2015 USA	3.75	5/2/23	52,250,000	53,256,805	0.210%
Cole Park CLO Ltd 2015-1	3.81	10/20/28	49,390,000	49,124,874	0.194%
Colombia Government International Bond	4	2/26/24	222,010,000	229,172,043	0.903%
Colombia Government International Bond	2.63	3/15/23	2,870,000	2,809,041	0.011%
COLT 2017-1 Mortgage Loan Trust	2.61	5/27/47	7,444,056	7,404,060	0.029%
COLT 2017-1 Mortgage Loan Trust	3.07	5/27/47	1,012,816	1,009,460	0.004%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	4,834,055	4,818,805	0.019%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	2,227,779	2,224,204	0.009%
COLT 2018-2 Mortgage Loan Trust	3.47	7/27/48	17,401,275	17,422,716	0.069%
COLT 2018-2 Mortgage Loan Trust	4.19	7/27/48	5,635,000	5,635,000	0.022%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	43,990,828	44,284,801	0.175%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	28,350,000	28,350,000	0.112%
Comcast	3.95	10/15/25	10,515,000	10,995,146	0.043%
Comcast	4.15	10/15/28	14,955,000	15,760,162	0.062%
Comcast	4.7	10/15/48	1,605,000	1,740,147	0.007%
Comcast	3.3	2/1/27	69,260,000	69,061,293	0.272%
Comcast	3.15	3/1/26	27,755,000	27,666,462	0.109%
Comcast	3.2	7/15/36	4,475,000	4,062,674	0.016%
Comision Federal de Electricidad	4.88	1/15/24	5,190,000	5,332,777	0.021%
COMM 2013-CCRE12 Mortgage Trust	4.05	10/10/46	4,475,000	4,677,146	0.018%
COMM 2013-CCRE6 Mortgage Trust	3.15	3/10/46	6,715,000	6,726,393	0.027%
COMM 2014-CCRE20 Mortgage Trust	3.94	11/10/47	3,520,000	3,620,185	0.014%
COMM 2014-TWC Mortgage Trust	3.35	2/13/32	16,940,000	16,940,015	0.067%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	12,535,000	13,079,750	0.052%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	7,340,000	7,594,938	0.030%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	5,745,000	5,914,837	0.023%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	5,360,000	5,402,414	0.021%
COMM 2015-LC21 Mortgage Trust	4.3	7/10/48	28,450,000	29,687,273	0.117%
COMM 2015-PC1 Mortgage Trust	3.9	7/10/50	17,970,000	18,732,765	0.074%
COMM 2015-PC1 Mortgage Trust	4.44	7/10/50	13,560,000	13,958,764	0.055%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	13,097,000	13,563,401	0.053%
CommonSpirit Health	2.95	11/1/22	14,480,000	14,375,396	0.057%
Concho Resources	3.75	10/1/27	17,220,000	17,069,325	0.067%
Connecticut Avenue Securities Trust 2018-R07	3.24	4/25/31	13,356,561	13,351,924	0.053%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	2,039,009	2,074,282	0.008%
Corp Nacional del Cobre de Chile	3.63	8/1/27	14,680,000	14,739,014	0.058%
CRCC Yupeng	3.95	2/1/68	9,315,000	9,338,241	0.037%
Crown Castle Towers	3.66	5/15/25	52,455,000	52,413,128	0.207%
Crown Castle Towers	3.22	5/15/42	4,785,000	4,790,177	0.019%
CSAIL 2016-C5 Commercial Mortgage Trust	4.01	11/15/48	5,000,000	5,231,496	0.021%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	21,630,000	21,518,928	0.085%
CSAIL 2016-C7 Commercial Mortgage Trust	3.96	11/15/49	22,584,000	23,000,027	0.091%
CSC Holdings	7.75	7/15/25	23,712,000	25,371,840	0.100%
CSMC Trust 2015-GLPB	3.81	11/15/34	27,685,000	28,398,008	0.112%

CVS Health	3.7	3/9/23	75,435,000	76,591,192	0.302%
Danske Bank	5.38	1/12/24	21,050,000	21,941,615	0.086%
Danske Bank	2.7	3/2/22	15,980,000	15,652,266	0.062%
Danske Bank	3.88	9/12/23	4,721,000	4,638,401	0.018%
Danske Bank	2	9/8/21	21,880,000	21,097,768	0.083%
DBCG 2017-BBG Mortgage Trust	3.18	6/15/34	27,495,000	27,374,525	0.108%
DBJPM 16-C1 Mortgage Trust	3.54	5/10/49	4,820,000	4,859,451	0.019%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	8,413,092	8,407,433	0.033%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	27,165,145	27,299,922	0.108%
Deephaven Residential Mortgage Trust 2018-2	3.53	4/25/58	3,966,026	3,980,345	0.016%
Deephaven Residential Mortgage Trust 2018-2	3.68	4/25/58	8,312,307	8,329,476	0.033%
Deephaven Residential Mortgage Trust 2018-3	3.79	8/25/58	42,842,555	43,193,753	0.170%
Deephaven Residential Mortgage Trust 2018-3	3.96	8/25/58	4,238,098	4,252,123	0.017%
Deephaven Residential Mortgage Trust 2018-4	4.08	10/25/58	46,483,896	47,065,735	0.185%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	20,375,793	20,431,639	0.081%
Delta Air Lines	2.88	3/13/20	24,270,000	24,287,547	0.096%
Delta Air Lines	3.63	3/15/22	35,660,000	35,878,631	0.141%
Delta Air Lines	4.38	4/19/28	18,500,000	18,125,338	0.071%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	937,112	963,187	0.004%
Delta Air Lines 2010-2 Class A Pass Through Trust	4.95	5/23/19	504,975	505,994	0.002%
Delta Air Lines 2011-1 Class A Pass Through Trust	5.3	4/15/19	1,244,849	1,245,627	0.005%
Deutsche Telekom International Finance BV	4.38	6/21/28	52,115,000	54,212,681	0.214%
Diamondback Energy	4.75	11/1/24	12,530,000	12,749,275	0.050%
Diamondback Energy	5.38	5/31/25	37,289,000	38,780,560	0.153%
Diamond Resorts Owner Trust 2015-2	2.99	5/22/28	2,903,302	2,902,424	0.011%
Discover Financial Services	4.1	2/9/27	81,640,000	81,519,663	0.321%
Discover Financial Services	3.75	3/4/25	24,305,000	24,213,759	0.095%
District of Columbia	5.59	12/1/34	2,190,000	2,677,998	0.011%
DRIVEN BRANDS FUNDING	4.74	4/20/48	3,324,875	3,388,879	0.013%
DRIVEN BRANDS FUNDING	4.64	4/20/49	25,770,000	25,770,000	0.102%
Elanco Animal Health	4.27	8/28/23	20,973,000	21,606,091	0.085%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	4,327,330	4,283,485	0.017%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	5,178,796	5,147,336	0.020%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	23,679,000	24,326,571	0.096%
Enbridge	6	1/15/77	34,700,000	34,439,750	0.136%
Enel Chile	4.88	6/12/28	63,457,000	67,080,395	0.264%
Enel Finance International	2.75	4/6/23	61,055,000	59,151,916	0.233%
Enel Finance International	3.63	5/25/27	38,875,000	37,056,233	0.146%
Energy Transfer Operating	4.5	4/15/24	6,465,000	6,748,613	0.027%
Energy Transfer Operating	4.2	4/15/27	2,735,000	2,727,298	0.011%
Energy Transfer Operating	5.25	4/15/29	14,145,000	15,181,531	0.060%
Energy Transfer Operating	4.95	6/15/28	9,615,000	10,095,971	0.040%
Eni	4	9/12/23	21,100,000	21,634,189	0.085%
Eni	4.75	9/12/28	30,945,000	32,012,138	0.126%
Enterprise Fleet Financing	1.97	1/20/23	2,301,686	2,291,162	0.009%
Enterprise Fleet Financing	1.74	2/22/22	3,763,595	3,754,868	0.015%
Enterprise Fleet Financing	2.13	7/20/22	3,270,350	3,259,518	0.013%
EQT	8.13	6/1/19	22,636,000	22,776,796	0.090%
Equate Petrochemical BV	4.25	11/3/26	52,747,000	53,371,735	0.210%
Eskom Holdings SOC	6.35	8/10/28	10,000,000	10,310,710	0.041%
Eskom Holdings SOC	6.35	8/10/28	43,130,000	44,470,092	0.175%
Essex Portfolio	4	3/1/29	8,250,000	8,452,315	0.033%
Essex Portfolio	3.63	5/1/27	11,045,000	11,024,434	0.043%
Expedia	5	2/15/26	69,455,000	73,410,254	0.289%
Expedia	3.8	2/15/28	39,295,000	37,909,301	0.149%
Experian Finance	4.25	2/1/29	23,655,000	24,419,293	0.096%
Express Scripts Holding	4.5	2/25/26	16,400,000	17,129,226	0.068%
Express Scripts Holding	3.4	3/1/27	7,680,000	7,496,456	0.030%
Fannie Mae Connecticut Avenue Securities	3.44	10/25/29	14,929,117	14,955,316	0.059%
Fannie Mae Connecticut Avenue Securities	4.64	10/25/30	21,795,000	21,765,189	0.086%
Fannie Mae Connecticut Avenue Securities	3.84	1/25/29	823,101	823,827	0.003%
Fannie Mae Connecticut Avenue Securities	3.04	3/25/31	18,870,193	18,846,960	0.074%
Fannie Mae Connecticut Avenue Securities	3.79	5/25/29	1,410,853	1,411,946	0.006%
Fannie Mae Connecticut Avenue Securities	3.64	9/25/29	9,143,034	9,169,267	0.036%
Fannie Mae Interest Strip	6.5	2/25/32	55,832	12,295	0.000%
Fannie Mae REMICS	4	6/25/44	27,405,637	28,264,157	0.111%
Federal Home Loan Mortgage	6	10/1/21	28,848	29,335	0.000%
Federal Home Loan Mortgage	6	10/1/21	24,319	24,674	0.000%
Federal Home Loan Mortgage	6.5	10/1/25	41,926	44,287	0.000%
Federal Home Loan Mortgage	6	10/1/32	10,686	11,567	0.000%
Federal Home Loan Mortgage	4.53	10/1/36	196,837	207,273	0.001%
Federal Home Loan Mortgage	4.2	10/1/36	100,326	103,578	0.000%

Federal Home Loan Mortgage	5.5	10/1/38	3,026,488	3,309,379	0.013%
Federal Home Loan Mortgage	4.5	10/1/39	2,927,505	3,099,673	0.012%
Federal Home Loan Mortgage	4	10/1/40	447,162	461,651	0.002%
Federal Home Loan Mortgage	4	10/1/40	326,172	338,609	0.001%
Federal Home Loan Mortgage	4.5	10/1/40	1,783,177	1,888,440	0.007%
Federal Home Loan Mortgage	4.5	10/1/41	14,762,028	15,632,511	0.062%
Federal Home Loan Mortgage	3.5	10/1/42	26,809,619	27,404,327	0.108%
Federal Home Loan Mortgage	5.5	11/1/21	5,055	5,066	0.000%
Federal Home Loan Mortgage	6	11/1/21	2,601	2,624	0.000%
Federal Home Loan Mortgage	5	11/1/33	115,339	125,493	0.000%
Federal Home Loan Mortgage	5	11/1/33	65,465	71,098	0.000%
Federal Home Loan Mortgage	5	11/1/33	73,814	80,240	0.000%
Federal Home Loan Mortgage	5	11/1/33	50,339	54,257	0.000%
Federal Home Loan Mortgage	4.78	11/1/35	39,818	41,954	0.000%
Federal Home Loan Mortgage	4.85	11/1/36	202,637	214,725	0.001%
Federal Home Loan Mortgage	4	11/1/40	359,517	373,197	0.001%
Federal Home Loan Mortgage	4	11/1/40	1,921,901	1,995,156	0.008%
Federal Home Loan Mortgage	3.5	11/1/42	58,423,274	59,719,243	0.235%
Federal Home Loan Mortgage	3.5	11/1/42	11,046,835	11,254,576	0.044%
Federal Home Loan Mortgage	4.72	1/1/36	86,337	89,689	0.000%
Federal Home Loan Mortgage	4.76	1/1/37	263,026	276,093	0.001%
Federal Home Loan Mortgage	5.5	1/1/39	2,852,759	3,121,770	0.012%
Federal Home Loan Mortgage	5.5	1/1/39	1,695,417	1,863,527	0.007%
Federal Home Loan Mortgage	4	1/1/41	30,045	31,190	0.000%
Federal Home Loan Mortgage	4	1/1/41	6,484,578	6,731,768	0.027%
Federal Home Loan Mortgage	3.5	1/1/44	45,060,773	46,059,829	0.182%
Federal Home Loan Mortgage	6.5	12/1/23	625	692	0.000%
Federal Home Loan Mortgage	7	12/1/24	1,126	1,183	0.000%
Federal Home Loan Mortgage	6	12/1/33	2,456,298	2,708,389	0.011%
Federal Home Loan Mortgage	6	12/1/33	4,145	4,570	0.000%
Federal Home Loan Mortgage	6	12/1/33	33,091	35,817	0.000%
Federal Home Loan Mortgage	5	12/1/35	934,012	1,006,627	0.004%
Federal Home Loan Mortgage	6	12/1/36	42,914	47,328	0.000%
Federal Home Loan Mortgage	4.88	12/1/36	133,012	140,658	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	1,305,587	1,427,259	0.006%
Federal Home Loan Mortgage	4.5	12/1/39	2,646,268	2,801,859	0.011%
Federal Home Loan Mortgage	4	12/1/40	101,564	105,434	0.000%
Federal Home Loan Mortgage	4	12/1/40	2,210,665	2,304,105	0.009%
Federal Home Loan Mortgage	4	12/1/41	7,661,603	7,953,853	0.031%
Federal Home Loan Mortgage	3	12/1/42	29,998,730	30,028,133	0.118%
Federal Home Loan Mortgage	5.5	2/1/21	13,756	13,971	0.000%
Federal Home Loan Mortgage	7	2/1/24	9,705	10,327	0.000%
Federal Home Loan Mortgage	6.5	2/1/24	14,807	16,395	0.000%
Federal Home Loan Mortgage	6.5	2/1/36	227,860	252,300	0.001%
Federal Home Loan Mortgage	6.5	2/1/36	7,408	8,264	0.000%
Federal Home Loan Mortgage	6	2/1/36	20,340	22,427	0.000%
Federal Home Loan Mortgage	4.87	2/1/37	343,953	361,108	0.001%
Federal Home Loan Mortgage	4	2/1/41	5,504,284	5,713,771	0.023%
Federal Home Loan Mortgage	3	2/1/43	3,168,764	3,175,795	0.013%
Federal Home Loan Mortgage	7	3/1/24	871	908	0.000%
Federal Home Loan Mortgage	4.63	3/1/36	304,038	318,789	0.001%
Federal Home Loan Mortgage	5	3/1/40	1,627,611	1,758,301	0.007%
Federal Home Loan Mortgage	3	3/1/43	984,563	986,752	0.004%
Federal Home Loan Mortgage	3	3/1/43	528,488	529,658	0.002%
Federal Home Loan Mortgage	3.5	3/1/44	8,726,378	8,890,026	0.035%
Federal Home Loan Mortgage	3.5	3/1/46	98,316,160	100,610,788	0.397%
Federal Home Loan Mortgage	5.5	4/1/20	5,314	5,320	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	854	946	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	1,203	1,332	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	3,459	3,830	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	2,811	3,113	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	199	220	0.000%
Federal Home Loan Mortgage	5.5	4/1/26	27,213	29,140	0.000%
Federal Home Loan Mortgage	7	4/1/32	3,194	3,667	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	1,102,555	1,237,543	0.005%
Federal Home Loan Mortgage	5	4/1/40	1,928,678	2,083,551	0.008%
Federal Home Loan Mortgage	5	4/1/40	170,552	184,206	0.001%
Federal Home Loan Mortgage	4.5	5/1/19	30	30	0.000%
Federal Home Loan Mortgage	4.5	5/1/19	1,783	1,814	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	2,782	3,080	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	11,293	12,504	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	584	586	0.000%

Federal Home Loan Mortgage	7.5	5/1/24	2,104	2,107	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	6,384	6,393	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	318	352	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	56,201,172	56,111,943	0.221%
Federal Home Loan Mortgage	4.5	5/1/40	1,168,688	1,237,667	0.005%
Federal Home Loan Mortgage	4.5	5/1/42	2,542,878	2,667,444	0.011%
Federal Home Loan Mortgage	4.5	5/1/42	10,946,733	11,592,227	0.046%
Federal Home Loan Mortgage	7.5	6/1/24	1,811	1,909	0.000%
Federal Home Loan Mortgage	7	6/1/25	935	976	0.000%
Federal Home Loan Mortgage	7	6/1/32	19,510	20,008	0.000%
Federal Home Loan Mortgage	7	6/1/32	3,950	4,076	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	3,786,622	4,009,773	0.016%
Federal Home Loan Mortgage	5	7/1/25	16,844	16,957	0.000%
Federal Home Loan Mortgage	5	7/1/33	5,870	6,326	0.000%
Federal Home Loan Mortgage	6	7/1/34	40,922	45,127	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	109,701	115,532	0.000%
Federal Home Loan Mortgage	5	7/1/40	979,811	1,058,498	0.004%
Federal Home Loan Mortgage	2.5	7/1/43	1,331,785	1,301,122	0.005%
Federal Home Loan Mortgage	7	8/1/19	318	318	0.000%
Federal Home Loan Mortgage	6	8/1/21	28,068	28,408	0.000%
Federal Home Loan Mortgage	6	8/1/22	418,658	430,605	0.002%
Federal Home Loan Mortgage	7	8/1/31	187	192	0.000%
Federal Home Loan Mortgage	5	8/1/35	163,403	175,921	0.001%
Federal Home Loan Mortgage	6	8/1/38	990,379	1,092,249	0.004%
Federal Home Loan Mortgage	6	8/1/38	1,282,358	1,412,907	0.006%
Federal Home Loan Mortgage	4.5	8/1/40	1,864,522	1,974,577	0.008%
Federal Home Loan Mortgage	5	8/1/40	1,695,949	1,832,141	0.007%
Federal Home Loan Mortgage	4	8/1/45	3,123,223	3,226,841	0.013%
Federal Home Loan Mortgage	4.54	9/1/32	9,908	10,089	0.000%
Federal Home Loan Mortgage	5	9/1/33	2,080	2,201	0.000%
Federal Home Loan Mortgage	5	9/1/35	1,637,744	1,763,475	0.007%
Federal Home Loan Mortgage	5	9/1/35	286,452	308,629	0.001%
Federal Home Loan Mortgage	6.5	9/1/39	578,270	654,453	0.003%
Federal Home Loan Mortgage	3.5	9/1/42	5,783,538	5,892,295	0.023%
Federal National Mortgage Assn.	5.5	10/1/19	181	181	0.000%
Federal National Mortgage Assn.	5.5	10/1/19	2,248	2,250	0.000%
Federal National Mortgage Assn.	5.5	10/1/19	4,256	4,254	0.000%
Federal National Mortgage Assn.	4.5	10/1/20	99,814	101,700	0.000%
Federal National Mortgage Assn.	5	10/1/20	27,151	27,798	0.000%
Federal National Mortgage Assn.	5	10/1/21	80,637	82,463	0.000%
Federal National Mortgage Assn.	6	10/1/21	1,053	1,069	0.000%
Federal National Mortgage Assn.	5.5	10/1/21	11,048	11,156	0.000%
Federal National Mortgage Assn.	6	10/1/21	48	48	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	393,039	404,269	0.002%
Federal National Mortgage Assn.	6.5	10/1/28	3,170	3,509	0.000%
Federal National Mortgage Assn.	7	10/1/29	466	468	0.000%
Federal National Mortgage Assn.	3	10/1/29	7,200,280	7,269,298	0.029%
Federal National Mortgage Assn.	3	10/1/30	3,173,880	3,204,245	0.013%
Federal National Mortgage Assn.	5	10/1/33	544,327	585,685	0.002%
Federal National Mortgage Assn.	5.5	10/1/34	868,182	954,151	0.004%
Federal National Mortgage Assn.	5	10/1/35	1,741,317	1,874,051	0.007%
Federal National Mortgage Assn.	6.5	10/1/35	1,661,705	1,881,605	0.007%
Federal National Mortgage Assn.	5.5	10/1/36	1,008,036	1,108,667	0.004%
Federal National Mortgage Assn.	6.5	10/1/36	8,266	9,358	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	20,673	22,833	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	9,416	10,480	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	156,389	176,179	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	20,172	23,000	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	39,704	44,427	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	104,032	114,898	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	9,762	10,781	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	44,003	50,074	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	15,011	16,579	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	73,556	84,133	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	72,742	80,339	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	1,451,035	1,668,226	0.007%
Federal National Mortgage Assn.	6	10/1/38	1,214,218	1,340,227	0.005%
Federal National Mortgage Assn.	6	10/1/39	2,303,613	2,543,295	0.010%
Federal National Mortgage Assn.	4.5	10/1/39	121,002	127,881	0.001%
Federal National Mortgage Assn.	4.5	10/1/39	69,022	72,946	0.000%
Federal National Mortgage Assn.	6	10/1/39	2,403,876	2,654,507	0.010%
Federal National Mortgage Assn.	6	10/1/39	29,789	32,884	0.000%

Federal National Mortgage Assn.	6	10/1/40	1,890,779	2,087,786	0.008%
Federal National Mortgage Assn.	4	10/1/41	4,736,787	4,913,507	0.019%
Federal National Mortgage Assn.	4.5	10/1/41	2,355,079	2,489,924	0.010%
Federal National Mortgage Assn.	4.5	10/1/41	882,327	931,796	0.004%
Federal National Mortgage Assn.	3	10/1/42	7,484,227	7,490,448	0.030%
Federal National Mortgage Assn.	3	10/1/42	6,004,148	6,009,138	0.024%
Federal National Mortgage Assn.	3	10/1/42	14,445,696	14,457,703	0.057%
Federal National Mortgage Assn.	3.5	10/1/42	14,339,843	14,618,395	0.058%
Federal National Mortgage Assn.	3.5	10/1/43	5,754,704	5,866,823	0.023%
Federal National Mortgage Assn.	3	10/1/46	5,318,795	5,333,111	0.021%
Federal National Mortgage Assn.	3	10/1/46	5,401,713	5,382,778	0.021%
Federal National Mortgage Assn.	3	10/1/46	101,030,666	100,832,590	0.397%
Federal National Mortgage Assn.	3	10/1/46	36,805,886	36,711,105	0.145%
Federal National Mortgage Assn.	5.5	11/1/19	530	530	0.000%
Federal National Mortgage Assn.	6	11/1/21	16,212	16,457	0.000%
Federal National Mortgage Assn.	3	11/1/27	7,050,725	7,141,977	0.028%
Federal National Mortgage Assn.	7	11/1/29	852	882	0.000%
Federal National Mortgage Assn.	6.5	11/1/32	6,936	7,781	0.000%
Federal National Mortgage Assn.	6	11/1/32	542,114	597,902	0.002%
Federal National Mortgage Assn.	3.5	11/1/32	34,073,660	34,931,359	0.138%
Federal National Mortgage Assn.	6	11/1/34	381,732	421,497	0.002%
Federal National Mortgage Assn.	5.5	11/1/34	2,806,494	3,087,122	0.012%
Federal National Mortgage Assn.	6	11/1/34	32,909	36,294	0.000%
Federal National Mortgage Assn.	5.5	11/1/34	603,838	649,842	0.003%
Federal National Mortgage Assn.	5.5	11/1/35	914	1,005	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	2,130,396	2,343,833	0.009%
Federal National Mortgage Assn.	5	11/1/35	1,727,865	1,859,913	0.007%
Federal National Mortgage Assn.	3	11/1/36	18,599,709	18,787,668	0.074%
Federal National Mortgage Assn.	3	11/1/36	22,417,899	22,644,443	0.089%
Federal National Mortgage Assn.	6	11/1/36	12,705	14,024	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	1,194,456	1,312,362	0.005%
Federal National Mortgage Assn.	5.5	11/1/36	6,869	7,535	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	20,991	23,184	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	154,058	175,026	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	21,321	23,676	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	231,462	259,480	0.001%
Federal National Mortgage Assn.	6	11/1/37	13,225	14,256	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	261,856	289,207	0.001%
Federal National Mortgage Assn.	6	11/1/38	1,052,743	1,162,411	0.005%
Federal National Mortgage Assn.	4.5	11/1/39	1,412,736	1,493,030	0.006%
Federal National Mortgage Assn.	4	11/1/40	44,267,988	45,919,872	0.181%
Federal National Mortgage Assn.	4.5	11/1/40	1,163,387	1,230,045	0.005%
Federal National Mortgage Assn.	4	11/1/40	24,515,816	25,427,823	0.100%
Federal National Mortgage Assn.	4	11/1/40	4,506,906	4,674,879	0.018%
Federal National Mortgage Assn.	4.5	11/1/40	9,027,626	9,516,927	0.038%
Federal National Mortgage Assn.	4	11/1/40	215,591	223,618	0.001%
Federal National Mortgage Assn.	4	11/1/41	4,031,085	4,181,469	0.016%
Federal National Mortgage Assn.	2.5	11/1/42	592,957	577,082	0.002%
Federal National Mortgage Assn.	3	11/1/42	2,168,431	2,170,233	0.009%
Federal National Mortgage Assn.	3.5	11/1/43	11,607,505	11,833,471	0.047%
Federal National Mortgage Assn.	4	11/1/43	36,643,714	38,008,101	0.150%
Federal National Mortgage Assn.	5	11/1/44	2,861,637	3,085,485	0.012%
Federal National Mortgage Assn.	3.5	11/1/45	33,721,221	34,313,727	0.135%
Federal National Mortgage Assn.	4	11/1/45	3,906,524	4,040,095	0.016%
Federal National Mortgage Assn.	3	11/1/46	24,839,051	24,775,087	0.098%
Federal National Mortgage Assn.	3	11/1/46	16,192,813	16,151,114	0.064%
Federal National Mortgage Assn.	3	11/1/46	11,024,888	11,006,743	0.043%
Federal National Mortgage Assn.	3	11/1/46	16,931,613	16,903,747	0.067%
Federal National Mortgage Assn.	3	11/1/46	7,436,125	7,423,886	0.029%
Federal National Mortgage Assn.	3	11/1/46	1,454,803	1,452,408	0.006%
Federal National Mortgage Assn.	4.5	11/1/47	5,795,692	6,162,080	0.024%
Federal National Mortgage Assn.	5	1/1/20	5,903	6,037	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	1,224	1,226	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	13,059	13,190	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	7,782	7,810	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	1,791	1,804	0.000%
Federal National Mortgage Assn.	5.5	1/1/22	9,758	9,888	0.000%
Federal National Mortgage Assn.	5.5	1/1/22	22,114	22,462	0.000%
Federal National Mortgage Assn.	3	1/1/27	93,095,000	93,943,672	0.370%
Federal National Mortgage Assn.	2.5	1/1/32	9,904,161	9,854,075	0.039%
Federal National Mortgage Assn.	6.5	1/1/34	903,240	1,017,041	0.004%
Federal National Mortgage Assn.	6	1/1/35	4,421	4,766	0.000%

Federal National Mortgage Assn.	6	1/1/35	2,437	2,634	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	2,328,830	2,562,055	0.010%
Federal National Mortgage Assn.	5.5	1/1/36	2,877,988	3,165,288	0.012%
Federal National Mortgage Assn.	6	1/1/36	197,081	217,460	0.001%
Federal National Mortgage Assn.	6	1/1/36	124,178	136,708	0.001%
Federal National Mortgage Assn.	3.5	1/1/36	25,910,077	26,652,303	0.105%
Federal National Mortgage Assn.	5.5	1/1/36	1,334,946	1,468,505	0.006%
Federal National Mortgage Assn.	5.5	1/1/37	821,938	903,861	0.004%
Federal National Mortgage Assn.	6	1/1/37	22,326	24,559	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	17,059	18,841	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	80,384	89,448	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	1,276	1,409	0.000%
Federal National Mortgage Assn.	4	1/1/39	449,260,000	462,141,124	1.821%
Federal National Mortgage Assn.	5.5	1/1/39	343,682	376,463	0.001%
Federal National Mortgage Assn.	4.5	1/1/40	17,755,470	18,764,017	0.074%
Federal National Mortgage Assn.	6	1/1/40	312,256	344,807	0.001%
Federal National Mortgage Assn.	4	1/1/41	6,786,346	7,039,463	0.028%
Federal National Mortgage Assn.	4	1/1/41	2,445,609	2,536,809	0.010%
Federal National Mortgage Assn.	4.5	1/1/41	10,180	10,762	0.000%
Federal National Mortgage Assn.	4	1/1/41	8,315,026	8,625,163	0.034%
Federal National Mortgage Assn.	4	1/1/41	3,078,584	3,193,386	0.013%
Federal National Mortgage Assn.	4.5	1/1/41	644,582	681,511	0.003%
Federal National Mortgage Assn.	3.5	1/1/42	442,660,000	448,798,450	1.769%
Federal National Mortgage Assn.	4	1/1/42	6,303,855	6,538,940	0.026%
Federal National Mortgage Assn.	4.5	1/1/42	1,162,367	1,228,331	0.005%
Federal National Mortgage Assn.	3	1/1/43	402,780,000	400,655,964	1.579%
Federal National Mortgage Assn.	3.5	1/1/43	2,206,446	2,246,579	0.009%
Federal National Mortgage Assn.	2.5	1/1/43	10,023,693	9,785,611	0.039%
Federal National Mortgage Assn.	3.5	1/1/43	14,473,418	14,754,231	0.058%
Federal National Mortgage Assn.	3	1/1/43	314,115	314,374	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	9,608,721	9,795,453	0.039%
Federal National Mortgage Assn.	3.5	1/1/44	15,215,779	15,511,479	0.061%
Federal National Mortgage Assn.	4.5	1/1/44	741,908	781,655	0.003%
Federal National Mortgage Assn.	3.5	1/1/44	14,233,973	14,510,859	0.057%
Federal National Mortgage Assn.	3.5	1/1/46	22,158,929	22,611,650	0.089%
Federal National Mortgage Assn.	3.5	1/1/46	47,308,521	48,271,982	0.190%
Federal National Mortgage Assn.	3	1/1/47	3,166,922	3,161,710	0.012%
Federal National Mortgage Assn.	5	12/1/19	19,130	19,564	0.000%
Federal National Mortgage Assn.	4.5	12/1/20	1,021	1,039	0.000%
Federal National Mortgage Assn.	5.5	12/1/20	15,398	15,572	0.000%
Federal National Mortgage Assn.	6	12/1/21	1,647	1,673	0.000%
Federal National Mortgage Assn.	5.5	12/1/21	15,232	15,420	0.000%
Federal National Mortgage Assn.	6	12/1/21	1,317	1,356	0.000%
Federal National Mortgage Assn.	6	12/1/21	49,717	50,435	0.000%
Federal National Mortgage Assn.	6	12/1/21	12,391	12,572	0.000%
Federal National Mortgage Assn.	6	12/1/21	767	779	0.000%
Federal National Mortgage Assn.	7	12/1/29	5,160	5,615	0.000%
Federal National Mortgage Assn.	5.5	12/1/35	141,037	155,148	0.001%
Federal National Mortgage Assn.	4.34	12/1/35	82,652	86,743	0.000%
Federal National Mortgage Assn.	5.5	12/1/35	12,768,541	14,146,367	0.056%
Federal National Mortgage Assn.	5	12/1/35	644,460	693,519	0.003%
Federal National Mortgage Assn.	5.5	12/1/35	268,484	295,355	0.001%
Federal National Mortgage Assn.	3	12/1/36	28,812,265	29,103,433	0.115%
Federal National Mortgage Assn.	5	12/1/36	596,418	641,960	0.003%
Federal National Mortgage Assn.	5	12/1/36	1,478,228	1,590,899	0.006%
Federal National Mortgage Assn.	6.5	12/1/36	71,290	78,736	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	9,553	10,551	0.000%
Federal National Mortgage Assn.	6	12/1/36	136,689	147,344	0.001%
Federal National Mortgage Assn.	6.5	12/1/37	24,143	26,665	0.000%
Federal National Mortgage Assn.	6	12/1/38	322,219	355,576	0.001%
Federal National Mortgage Assn.	4	12/1/40	5,490,073	5,694,336	0.022%
Federal National Mortgage Assn.	4.5	12/1/40	5,610,537	5,931,765	0.023%
Federal National Mortgage Assn.	4	12/1/40	11,399,460	11,824,542	0.047%
Federal National Mortgage Assn.	4.5	12/1/40	7,365,959	7,787,993	0.031%
Federal National Mortgage Assn.	3.5	12/1/41	1,523,482	1,556,800	0.006%
Federal National Mortgage Assn.	4	12/1/41	12,422,475	12,885,662	0.051%
Federal National Mortgage Assn.	4.5	12/1/41	6,610,519	6,989,006	0.028%
Federal National Mortgage Assn.	3.5	12/1/44	8,776,982	8,947,615	0.035%
Federal National Mortgage Assn.	3.5	12/1/45	142,156,341	144,654,188	0.570%
Federal National Mortgage Assn.	3.5	12/1/45	16,196,432	16,481,021	0.065%
Federal National Mortgage Assn.	4	12/1/45	48,607,433	50,479,660	0.199%
Federal National Mortgage Assn.	4	12/1/45	6,954,347	7,222,213	0.028%



Federal National Mortgage Assn.	4	12/1/45	9,359,868	9,678,531	0.038%
Federal National Mortgage Assn.	3	12/1/46	37,243,142	37,181,847	0.147%
Federal National Mortgage Assn.	3	12/1/46	55,153,287	55,062,515	0.217%
Federal National Mortgage Assn.	3	12/1/46	36,292,384	36,198,926	0.143%
Federal National Mortgage Assn.	3	12/1/46	55,146,921	55,064,701	0.217%
Federal National Mortgage Assn.	3	12/1/46	25,148,642	25,107,252	0.099%
Federal National Mortgage Assn.	3	12/1/46	47,025,502	46,904,405	0.185%
Federal National Mortgage Assn.	3	12/1/46	9,655,055	9,639,164	0.038%
Federal National Mortgage Assn.	3.5	12/1/47	75,212,763	76,730,142	0.302%
Federal National Mortgage Assn.	4.5	12/1/48	61,626,182	64,396,624	0.254%
Federal National Mortgage Assn.	5.5	2/1/21	6,456	6,510	0.000%
Federal National Mortgage Assn.	5.5	2/1/21	17,175	17,335	0.000%
Federal National Mortgage Assn.	5.5	2/1/21	20,761	20,981	0.000%
Federal National Mortgage Assn.	5.5	2/1/23	20,274	20,985	0.000%
Federal National Mortgage Assn.	7	2/1/30	1,566	1,602	0.000%
Federal National Mortgage Assn.	6	2/1/34	4,196,101	4,631,000	0.018%
Federal National Mortgage Assn.	6	2/1/34	128,783	142,182	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	2,839,390	2,920,731	0.012%
Federal National Mortgage Assn.	5.5	2/1/35	975,986	1,073,860	0.004%
Federal National Mortgage Assn.	5.5	2/1/35	461,146	507,334	0.002%
Federal National Mortgage Assn.	5	2/1/36	512,394	554,028	0.002%
Federal National Mortgage Assn.	6	2/1/36	108,456	119,657	0.000%
Federal National Mortgage Assn.	6	2/1/36	17,575	19,390	0.000%
Federal National Mortgage Assn.	6.5	2/1/36	12,435	13,734	0.000%
Federal National Mortgage Assn.	5	2/1/36	109,670	118,021	0.000%
Federal National Mortgage Assn.	6	2/1/37	866,594	948,924	0.004%
Federal National Mortgage Assn.	6	2/1/37	818,266	903,021	0.004%
Federal National Mortgage Assn.	5	2/1/38	370,829	398,985	0.002%
Federal National Mortgage Assn.	6.5	2/1/38	115,500	127,564	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	2,261,428	2,487,206	0.010%
Federal National Mortgage Assn.	4.5	2/1/40	17,142,260	18,124,317	0.071%
Federal National Mortgage Assn.	4.5	2/1/40	65,086	68,814	0.000%
Federal National Mortgage Assn.	4	2/1/41	1,041,055	1,079,805	0.004%
Federal National Mortgage Assn.	4.5	2/1/41	9,088,596	9,609,319	0.038%
Federal National Mortgage Assn.	4	2/1/41	8,243,257	8,550,057	0.034%
Federal National Mortgage Assn.	4	2/1/41	4,812,981	4,992,392	0.020%
Federal National Mortgage Assn.	4.5	2/1/41	579,211	612,394	0.002%
Federal National Mortgage Assn.	4	2/1/41	54,614,935	56,685,972	0.223%
Federal National Mortgage Assn.	4.5	2/1/41	75,307	79,619	0.000%
Federal National Mortgage Assn.	3	2/1/43	503,036	503,456	0.002%
Federal National Mortgage Assn.	3	2/1/44	1,600,072	1,604,334	0.006%
Federal National Mortgage Assn.	3.5	2/1/45	10,063,877	10,259,460	0.040%
Federal National Mortgage Assn.	4.5	2/1/45	1,064,070	1,120,972	0.004%
Federal National Mortgage Assn.	5	3/1/20	66,299	67,800	0.000%
Federal National Mortgage Assn.	6	3/1/21	52,961	53,851	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	484	485	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	8,414	8,484	0.000%
Federal National Mortgage Assn.	6	3/1/21	3,516	3,553	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	14,631	14,708	0.000%
Federal National Mortgage Assn.	6	3/1/22	13,551	13,755	0.000%
Federal National Mortgage Assn.	5	3/1/23	550,658	563,131	0.002%
Federal National Mortgage Assn.	5	3/1/25	2,960,539	3,042,225	0.012%
Federal National Mortgage Assn.	6	3/1/33	421,011	464,676	0.002%
Federal National Mortgage Assn.	5	3/1/36	175,454	188,838	0.001%
Federal National Mortgage Assn.	5	3/1/36	1,540,231	1,657,477	0.007%
Federal National Mortgage Assn.	5	3/1/36	840,254	904,333	0.004%
Federal National Mortgage Assn.	6.5	3/1/36	362,386	415,316	0.002%
Federal National Mortgage Assn.	6	3/1/36	3,278	3,560	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	79,386	91,222	0.000%
Federal National Mortgage Assn.	6	3/1/37	690,264	761,737	0.003%
Federal National Mortgage Assn.	6.5	3/1/37	27,988	30,912	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	13,303	14,693	0.000%
Federal National Mortgage Assn.	6	3/1/37	1,191,307	1,315,438	0.005%
Federal National Mortgage Assn.	4.5	3/1/40	151,664	160,350	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	98,082	103,702	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	42,579	45,019	0.000%
Federal National Mortgage Assn.	5	3/1/42	3,371,780	3,635,541	0.014%
Federal National Mortgage Assn.	3	3/1/43	969,489	970,292	0.004%
Federal National Mortgage Assn.	3	3/1/43	357,388	357,239	0.001%
Federal National Mortgage Assn.	2.5	3/1/43	16,623,719	16,228,860	0.064%
Federal National Mortgage Assn.	3	3/1/43	4,753,644	4,757,606	0.019%
Federal National Mortgage Assn.	2.5	3/1/43	718,389	701,325	0.003%

Federal National Mortgage Assn.	3	3/1/43	33,303,295	33,387,402	0.132%
Federal National Mortgage Assn.	3.5	3/1/43	46,560,352	47,465,357	0.187%
Federal National Mortgage Assn.	3.5	3/1/44	6,855,983	7,016,151	0.028%
Federal National Mortgage Assn.	4.5	3/1/46	22,022,734	23,201,265	0.091%
Federal National Mortgage Assn.	4	3/1/46	59,001,828	61,018,895	0.240%
Federal National Mortgage Assn.	4	3/1/49	66,556,268	68,711,572	0.271%
Federal National Mortgage Assn.	5	4/1/20	39,116	40,002	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	16,650	16,821	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	5,219	5,257	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	345	346	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	13,028	13,178	0.000%
Federal National Mortgage Assn.	6	4/1/21	5,754	5,819	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	6,742	6,765	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	22,197	22,325	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	74,215	75,224	0.000%
Federal National Mortgage Assn.	6	4/1/22	1,551	1,580	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	4,849,670	4,987,893	0.020%
Federal National Mortgage Assn.	4.5	4/1/26	4,062,475	4,178,982	0.016%
Federal National Mortgage Assn.	6	4/1/33	393,268	433,861	0.002%
Federal National Mortgage Assn.	3	4/1/33	240,484	239,493	0.001%
Federal National Mortgage Assn.	5.5	4/1/34	63,283	68,159	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	1,181,019	1,299,183	0.005%
Federal National Mortgage Assn.	5	4/1/35	1,903,232	2,047,449	0.008%
Federal National Mortgage Assn.	5	4/1/35	155,460	167,252	0.001%
Federal National Mortgage Assn.	6	4/1/35	351,720	388,358	0.002%
Federal National Mortgage Assn.	5	4/1/35	458,605	493,454	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	364,171	400,545	0.002%
Federal National Mortgage Assn.	6	4/1/36	6,925	7,647	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	322,864	360,166	0.001%
Federal National Mortgage Assn.	6.5	4/1/37	35,635	39,357	0.000%
Federal National Mortgage Assn.	7	4/1/37	109,429	115,446	0.000%
Federal National Mortgage Assn.	6	4/1/39	3,098,911	3,419,645	0.013%
Federal National Mortgage Assn.	6	4/1/39	1,189,072	1,312,837	0.005%
Federal National Mortgage Assn.	6	4/1/40	2,267,032	2,502,812	0.010%
Federal National Mortgage Assn.	4.5	4/1/41	25,381	26,835	0.000%
Federal National Mortgage Assn.	4.5	4/1/41	201,548	213,096	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	5,538,873	5,856,048	0.023%
Federal National Mortgage Assn.	3.5	4/1/43	3,135,124	3,206,447	0.013%
Federal National Mortgage Assn.	3.5	4/1/43	3,448,737	3,521,334	0.014%
Federal National Mortgage Assn.	3	4/1/43	61,390,212	61,441,253	0.242%
Federal National Mortgage Assn.	3.5	4/1/43	17,743,533	18,147,191	0.072%
Federal National Mortgage Assn.	3	4/1/43	341,479	341,763	0.001%
Federal National Mortgage Assn.	4	4/1/44	15,266,320	15,835,135	0.062%
Federal National Mortgage Assn.	4.5	4/1/44	10,203,852	10,749,327	0.042%
Federal National Mortgage Assn.	3	4/1/45	1,007,488	1,006,698	0.004%
Federal National Mortgage Assn.	3.5	4/1/46	47,048,078	47,860,190	0.189%
Federal National Mortgage Assn.	2.5	4/1/46	70,040	68,093	0.000%
Federal National Mortgage Assn.	3.5	4/1/49	8,255,438	8,390,673	0.033%
Federal National Mortgage Assn.	4.5	5/1/19	602	612	0.000%
Federal National Mortgage Assn.	5.5	5/1/19	19	19	0.000%
Federal National Mortgage Assn.	6	5/1/21	18,950	19,336	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	8,018	8,135	0.000%
Federal National Mortgage Assn.	6	5/1/21	959	970	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	19,446	19,682	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	2,249	2,272	0.000%
Federal National Mortgage Assn.	6	5/1/21	7,923	8,023	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	10,155	10,258	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	7,313	7,392	0.000%
Federal National Mortgage Assn.	6	5/1/21	3,724	3,752	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	34,017	34,387	0.000%
Federal National Mortgage Assn.	5	5/1/21	9,246	9,455	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	5,426	5,521	0.000%
Federal National Mortgage Assn.	6	5/1/22	12,463	12,732	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	49,704	50,652	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	7,276,685	7,246,607	0.029%
Federal National Mortgage Assn.	3.5	5/1/33	41,210,809	42,165,414	0.166%
Federal National Mortgage Assn.	5.5	5/1/34	533,943	587,427	0.002%
Federal National Mortgage Assn.	6	5/1/35	2,958	3,263	0.000%
Federal National Mortgage Assn.	5	5/1/36	1,154,449	1,242,513	0.005%
Federal National Mortgage Assn.	5.5	5/1/36	52,634	57,894	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	13,863	15,311	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	23,701	27,247	0.000%

Federal National Mortgage Assn.	5.5	5/1/36	226,515	248,373	0.001%
Federal National Mortgage Assn.	6	5/1/37	39,843	43,996	0.000%
Federal National Mortgage Assn.	6	5/1/37	180,088	198,779	0.001%
Federal National Mortgage Assn.	5.5	5/1/37	26,399	28,174	0.000%
Federal National Mortgage Assn.	6.5	5/1/37	57,049	63,007	0.000%
Federal National Mortgage Assn.	6	5/1/37	2,222,451	2,453,074	0.010%
Federal National Mortgage Assn.	6	5/1/38	4,293,333	4,705,673	0.019%
Federal National Mortgage Assn.	6.5	5/1/38	332,122	366,812	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	1,561,554	1,730,116	0.007%
Federal National Mortgage Assn.	5	5/1/40	2,172,270	2,343,348	0.009%
Federal National Mortgage Assn.	4.5	5/1/41	12,492,405	13,208,103	0.052%
Federal National Mortgage Assn.	6	5/1/42	2,693,329	2,972,839	0.012%
Federal National Mortgage Assn.	4	5/1/42	10,725,507	11,125,410	0.044%
Federal National Mortgage Assn.	2.5	5/1/43	2,665,228	2,601,916	0.010%
Federal National Mortgage Assn.	3	5/1/43	84,354	84,425	0.000%
Federal National Mortgage Assn.	3.5	5/1/43	7,353,658	7,496,548	0.030%
Federal National Mortgage Assn.	3.5	5/1/46	13,079,073	13,333,289	0.053%
Federal National Mortgage Assn.	4.5	5/1/48	31,818,808	33,857,737	0.133%
Federal National Mortgage Assn.	4.5	5/1/48	4,565,539	4,776,448	0.019%
Federal National Mortgage Assn.	5.5	6/1/20	1,709	1,711	0.000%
Federal National Mortgage Assn.	6	6/1/21	10,683	10,839	0.000%
Federal National Mortgage Assn.	6	6/1/21	3,467	3,512	0.000%
Federal National Mortgage Assn.	6	6/1/22	56,582	57,500	0.000%
Federal National Mortgage Assn.	5.5	6/1/22	10,677	10,873	0.000%
Federal National Mortgage Assn.	6	6/1/22	8,867	8,887	0.000%
Federal National Mortgage Assn.	3	6/1/27	3,824,978	3,874,457	0.015%
Federal National Mortgage Assn.	2.5	6/1/32	36,574,127	36,370,209	0.143%
Federal National Mortgage Assn.	3	6/1/33	518,566	517,232	0.002%
Federal National Mortgage Assn.	5	6/1/35	1,010,765	1,087,360	0.004%
Federal National Mortgage Assn.	5	6/1/35	984,501	1,059,112	0.004%
Federal National Mortgage Assn.	5	6/1/35	2,596,275	2,793,101	0.011%
Federal National Mortgage Assn.	5	6/1/35	756,243	813,528	0.003%
Federal National Mortgage Assn.	6	6/1/36	2,585,777	2,854,558	0.011%
Federal National Mortgage Assn.	6	6/1/37	1,434	1,582	0.000%
Federal National Mortgage Assn.	6.5	6/1/37	3,221	3,606	0.000%
Federal National Mortgage Assn.	5	6/1/40	1,949,775	2,103,317	0.008%
Federal National Mortgage Assn.	5	6/1/40	13,213,376	14,283,945	0.056%
Federal National Mortgage Assn.	4.5	6/1/41	2,665,144	2,817,848	0.011%
Federal National Mortgage Assn.	3.5	6/1/42	3,985,944	4,063,323	0.016%
Federal National Mortgage Assn.	3.5	6/1/42	6,511,146	6,638,001	0.026%
Federal National Mortgage Assn.	3.5	6/1/43	4,304,467	4,405,600	0.017%
Federal National Mortgage Assn.	3.5	6/1/43	3,069,581	3,139,412	0.012%
Federal National Mortgage Assn.	4	6/1/45	120,101,630	124,214,793	0.490%
Federal National Mortgage Assn.	3.5	6/1/46	41,739,969	42,935,065	0.169%
Federal National Mortgage Assn.	5	6/1/48	1,120,424	1,203,630	0.005%
Federal National Mortgage Assn.	5.5	7/1/19	477	477	0.000%
Federal National Mortgage Assn.	5.5	7/1/19	1,120	1,119	0.000%
Federal National Mortgage Assn.	5.5	7/1/19	1,920	1,918	0.000%
Federal National Mortgage Assn.	5.5	7/1/21	7,915	8,017	0.000%
Federal National Mortgage Assn.	5.5	7/1/21	661	669	0.000%
Federal National Mortgage Assn.	6	7/1/21	2,639	2,672	0.000%
Federal National Mortgage Assn.	6	7/1/22	550	560	0.000%
Federal National Mortgage Assn.	6	7/1/22	9,847	10,120	0.000%
Federal National Mortgage Assn.	3	7/1/30	15,858,885	16,035,086	0.063%
Federal National Mortgage Assn.	6.5	7/1/32	1,213,422	1,370,264	0.005%
Federal National Mortgage Assn.	6.5	7/1/32	74,455	83,965	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	147,761	163,529	0.001%
Federal National Mortgage Assn.	5	7/1/33	941,899	1,013,343	0.004%
Federal National Mortgage Assn.	5	7/1/34	344,230	370,293	0.001%
Federal National Mortgage Assn.	5	7/1/34	229,147	246,556	0.001%
Federal National Mortgage Assn.	5	7/1/35	557,026	599,344	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	108,957	125,491	0.000%
Federal National Mortgage Assn.	5	7/1/36	628,485	676,337	0.003%
Federal National Mortgage Assn.	4.32	7/1/36	928,941	969,176	0.004%
Federal National Mortgage Assn.	6.5	7/1/36	27,186	30,025	0.000%
Federal National Mortgage Assn.	5.5	7/1/36	6,575	7,233	0.000%
Federal National Mortgage Assn.	6	7/1/37	2,975	3,285	0.000%
Federal National Mortgage Assn.	5	7/1/37	80,149	86,230	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	33,973	37,521	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	34,852	38,493	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	26,496	29,840	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	1,210,683	1,279,447	0.005%

Federal National Mortgage Assn.	4.5	7/1/42	2,676,845	2,830,134	0.011%
Federal National Mortgage Assn.	4	7/1/42	9,317,098	9,664,399	0.038%
Federal National Mortgage Assn.	3.5	7/1/42	13,062,454	13,315,734	0.052%
Federal National Mortgage Assn.	3.5	7/1/42	5,447,028	5,552,888	0.022%
Federal National Mortgage Assn.	3.5	7/1/43	9,388,790	9,609,524	0.038%
Federal National Mortgage Assn.	3.5	7/1/43	3,898,977	3,978,244	0.016%
Federal National Mortgage Assn.	6.5	7/1/44	7,619,538	8,681,828	0.034%
Federal National Mortgage Assn.	3.5	7/1/44	7,549,320	7,709,535	0.030%
Federal National Mortgage Assn.	5	7/1/45	1,250,440	1,345,717	0.005%
Federal National Mortgage Assn.	4	7/1/48	20,486,905	21,122,696	0.083%
Federal National Mortgage Assn.	5.5	8/1/19	5,272	5,269	0.000%
Federal National Mortgage Assn.	5.5	8/1/19	1,556	1,555	0.000%
Federal National Mortgage Assn.	5.5	8/1/19	2,281	2,279	0.000%
Federal National Mortgage Assn.	6	8/1/21	20,806	21,062	0.000%
Federal National Mortgage Assn.	6	8/1/21	2,195	2,227	0.000%
Federal National Mortgage Assn.	6	8/1/21	1,970	1,995	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	1,227	1,244	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	2,525	2,552	0.000%
Federal National Mortgage Assn.	6	8/1/21	2,086	2,116	0.000%
Federal National Mortgage Assn.	6	8/1/21	4,373	4,436	0.000%
Federal National Mortgage Assn.	6	8/1/22	7,515	7,657	0.000%
Federal National Mortgage Assn.	6	8/1/22	72,047	72,865	0.000%
Federal National Mortgage Assn.	6.5	8/1/27	61,088	67,469	0.000%
Federal National Mortgage Assn.	3	8/1/32	7,567,779	7,640,496	0.030%
Federal National Mortgage Assn.	6	8/1/34	507,555	560,172	0.002%
Federal National Mortgage Assn.	6.5	8/1/36	29,039	33,624	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	58,398	65,260	0.000%
Federal National Mortgage Assn.	4.62	8/1/36	280,321	295,163	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	15,611	17,595	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	59,363	66,846	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	8,689	9,596	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	7,961	8,805	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	9,216	10,178	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,613,621	1,775,405	0.007%
Federal National Mortgage Assn.	5.5	8/1/37	341,113	375,191	0.001%
Federal National Mortgage Assn.	6	8/1/37	2,706,452	2,986,691	0.012%
Federal National Mortgage Assn.	6.5	8/1/37	15,327	17,269	0.000%
Federal National Mortgage Assn.	6	8/1/37	765	824	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	11,228	12,400	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	39,979	44,290	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	117,033	131,188	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,809,673	1,989,776	0.008%
Federal National Mortgage Assn.	5.5	8/1/37	2,372,268	2,610,018	0.010%
Federal National Mortgage Assn.	6.5	8/1/38	3,745,876	4,240,373	0.017%
Federal National Mortgage Assn.	6	8/1/38	950,515	1,060,258	0.004%
Federal National Mortgage Assn.	4.5	8/1/39	1,918,785	2,027,824	0.008%
Federal National Mortgage Assn.	4.5	8/1/40	1,842,261	1,947,806	0.008%
Federal National Mortgage Assn.	4	8/1/42	33,324,262	34,567,032	0.136%
Federal National Mortgage Assn.	3.5	8/1/42	11,011,574	11,225,874	0.044%
Federal National Mortgage Assn.	3	8/1/43	6,427,489	6,444,796	0.025%
Federal National Mortgage Assn.	3	8/1/43	11,463,752	11,473,237	0.045%
Federal National Mortgage Assn.	3.5	8/1/43	3,793,943	3,874,497	0.015%
Federal National Mortgage Assn.	5	8/1/45	1,840,235	1,979,810	0.008%
Federal National Mortgage Assn.	3.5	8/1/47	17,704,264	18,077,169	0.071%
Federal National Mortgage Assn.	5	8/1/48	45,785,731	48,408,237	0.191%
Federal National Mortgage Assn.	5.5	9/1/19	849	849	0.000%
Federal National Mortgage Assn.	6	9/1/19	24	24	0.000%
Federal National Mortgage Assn.	5.5	9/1/19	7,552	7,548	0.000%
Federal National Mortgage Assn.	5	9/1/19	106,717	109,134	0.000%
Federal National Mortgage Assn.	5.5	9/1/19	3,367	3,364	0.000%
Federal National Mortgage Assn.	5.5	9/1/23	172,748	178,565	0.001%
Federal National Mortgage Assn.	5.5	9/1/34	42,832	47,072	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	91,942	103,350	0.000%
Federal National Mortgage Assn.	4.13	9/1/36	1,186	1,195	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	29,941	33,344	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	11,988	13,240	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	35,202	38,879	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	532,376	585,630	0.002%
Federal National Mortgage Assn.	6	9/1/37	160,053	176,684	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	17,246	19,546	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	57,308	63,607	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	13,407	15,371	0.000%

Federal National Mortgage Assn.	4.43	9/1/37	355,654	370,262	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	94,125	104,780	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	3,751	4,143	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	101,649	117,403	0.000%
Federal National Mortgage Assn.	6	9/1/38	2,825,203	3,119,545	0.012%
Federal National Mortgage Assn.	6	9/1/38	662,128	730,420	0.003%
Federal National Mortgage Assn.	5	9/1/39	2,014,390	2,167,301	0.009%
Federal National Mortgage Assn.	4.5	9/1/39	2,497,148	2,638,972	0.010%
Federal National Mortgage Assn.	4.5	9/1/39	174,460	184,374	0.001%
Federal National Mortgage Assn.	6	9/1/39	1,309,385	1,445,897	0.006%
Federal National Mortgage Assn.	6	9/1/39	2,124,180	2,342,818	0.009%
Federal National Mortgage Assn.	4.5	9/1/40	6,570	6,946	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	518,813	548,538	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	35,214,842	37,232,422	0.147%
Federal National Mortgage Assn.	4	9/1/41	16,578,838	17,196,484	0.068%
Federal National Mortgage Assn.	5.5	9/1/41	526,221	578,900	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	4,212,673	4,448,723	0.018%
Federal National Mortgage Assn.	4	9/1/42	5,502,149	5,751,574	0.023%
Federal National Mortgage Assn.	3.5	9/1/42	6,517,912	6,644,558	0.026%
Federal National Mortgage Assn.	4	9/1/43	32,048,481	33,222,998	0.131%
Federal National Mortgage Assn.	3.5	9/1/43	14,981,684	15,322,375	0.060%
Federal National Mortgage Assn.	3	9/1/44	2,605,461	2,607,634	0.010%
Federal National Mortgage Assn.	3.5	9/1/45	17,262,899	17,588,903	0.069%
Federal National Mortgage Assn.	4	9/1/46	2,854,664	2,952,210	0.012%
Federal National Mortgage Assn.	3	9/1/46	400,140	398,986	0.002%
Fidelity National Financial	4.5	8/15/28	28,990,000	29,339,272	0.116%
First Abu Dhabi Bank PJSC	5.25	12/17/67	10,000,000	10,068,500	0.040%
First Data	4.49	4/26/24	24,876,705	24,798,592	0.098%
First Data	4.49	7/8/22	25,430,000	25,365,916	0.100%
FirstEnergy	3.9	7/15/27	44,465,000	45,087,955	0.178%
FirstEnergy Transmission	4.35	1/15/25	61,885,000	64,446,915	0.254%
Flagstar Mortgage Trust 2018-6RR	4	9/25/48	19,547,292	19,500,378	0.077%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	62,400,000	63,624,650	0.251%
Ford Motor Credit	3.81	10/12/21	8,750,000	8,655,474	0.034%
Ford Motor Credit	5.09	1/7/21	9,765,000	9,946,268	0.039%
Fox	4.71	1/25/29	17,005,000	18,229,547	0.072%
Freddie Mac REMICS	4	11/15/36	553,461	564,700	0.002%
Freddie Mac Stacr Trust 2018-HQA2	3.24	10/25/48	51,045,000	51,003,112	0.201%
Freddie Mac Stacr Trust 2018-HQA2	4.79	10/25/48	13,500,000	13,350,058	0.053%
Freddie Mac STACR Trust 2019-DNA1	3.39	1/25/49	38,330,000	38,378,763	0.151%
Freddie Mac Stacr Trust 2019-HQA1	3.39	2/25/49	15,955,000	15,967,957	0.063%
Freddie Mac Strips	0	8/1/28	17,404	15,827	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	4.34	10/25/27	30,376,411	30,695,235	0.121%
Freddie Mac Structured Agency Credit Risk debt Notes	4.46	11/25/48	16,792,292	16,846,281	0.066%
Freddie Mac Structured Agency Credit Risk debt Notes	4.46	11/25/48	10,480,000	10,036,091	0.040%
Freddie Mac Structured Agency Credit Risk debt Notes	3.29	12/25/29	2,820,641	2,821,567	0.011%
Freddie Mac Structured Agency Credit Risk debt Notes	5.14	12/25/29	7,495,000	7,698,182	0.030%
Freddie Mac Structured Agency Credit Risk debt Notes	3.24	3/25/30	8,777,787	8,772,338	0.035%
Freddie Mac Structured Agency Credit Risk debt Notes	5.34	4/25/28	11,896,482	12,179,419	0.048%
Freddie Mac Structured Agency Credit Risk debt Notes	4.44	5/25/25	16,401,962	16,673,088	0.066%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	5,530,000	5,197,732	0.020%
Freddie Mac Structured Agency Credit Risk debt Notes	5.39	7/25/28	10,601,546	10,785,692	0.043%
Freddie Mac Structured Agency Credit Risk debt Notes	3.69	7/25/29	6,173,917	6,200,130	0.024%
Freddie Mac Structured Agency Credit Risk debt Notes	2.94	7/25/30	31,845,508	31,699,942	0.125%
Freddie Mac Structured Agency Credit Risk debt Notes	4.69	9/25/24	14,121,908	14,393,914	0.057%
Freddie Mac Structured Agency Credit Risk debt Notes	3.19	9/25/30	35,440,903	35,419,107	0.140%
FREMF 2018-K731 Mortgage Trust	3.91	2/25/25	8,375,000	8,434,797	0.033%
Galaxy XXIX CLO	4.08	11/15/26	13,100,000	12,901,222	0.051%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	9,433,846	9,371,236	0.037%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	12,714,527	12,744,507	0.050%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	13,158,617	13,248,641	0.052%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	29,535,000	28,685,898	0.113%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	58,265,000	53,960,848	0.213%
General Electric	3.38	3/11/24	9,190,000	9,131,331	0.036%
General Motors	3.54	8/7/20	13,665,000	13,626,670	0.054%
General Motors Financial	4	10/6/26	11,785,000	11,267,945	0.044%
General Motors Financial	4.2	11/6/21	27,685,000	28,219,265	0.111%
General Motors Financial	5.1	1/17/24	28,255,000	29,365,761	0.116%
General Motors Financial	4.35	4/9/25	11,395,000	11,350,252	0.045%
GLP Capital LP / GLP Financing II	5.25	6/1/25	8,830,000	9,238,388	0.036%
GMF Floorplan Owner Revolving Trust	2.41	5/17/21	8,100,000	8,093,756	0.032%
GMF Floorplan Owner Revolving Trust	2.85	5/17/21	3,300,000	3,299,347	0.013%

GM Financial Consumer Automobile 2017-1	2.45	7/17/23	1,800,000	1,785,766	0.007%
Golub Capital Partners CLO 39B	3.61	10/20/28	40,075,000	39,881,093	0.157%
Government National Mortgage Assn.	7	10/15/27	244	245	0.000%
Government National Mortgage Assn.	7	10/15/27	341	355	0.000%
Government National Mortgage Assn.	8	10/15/27	16,836	16,868	0.000%
Government National Mortgage Assn.	8	10/15/27	114,375	125,446	0.000%
Government National Mortgage Assn.	7	10/15/27	86	89	0.000%
Government National Mortgage Assn.	5.5	10/15/38	35,766	39,328	0.000%
Government National Mortgage Assn.	5	10/15/39	3,998,375	4,293,983	0.017%
Government National Mortgage Assn.	5.5	10/20/32	107,310	117,665	0.000%
Government National Mortgage Assn.	5	10/20/39	558,317	597,182	0.002%
Government National Mortgage Assn.	4.5	10/20/40	1,667,348	1,755,559	0.007%
Government National Mortgage Assn.	5	10/20/40	3,615,311	3,867,193	0.015%
Government National Mortgage Assn.	4	10/20/41	8,656,843	9,016,866	0.036%
Government National Mortgage Assn.	3.5	10/20/44	2,172,449	2,224,979	0.009%
Government National Mortgage Assn.	3.5	10/20/45	4,324,483	4,425,370	0.017%
Government National Mortgage Assn.	3.5	10/20/45	5,982,662	6,121,292	0.024%
Government National Mortgage Assn.	5	10/20/47	5,650,250	5,997,876	0.024%
Government National Mortgage Assn.	4	10/20/48	26,992,851	27,890,636	0.110%
Government National Mortgage Assn.	8	11/15/19	404	405	0.000%
Government National Mortgage Assn.	10.25	11/15/20	9,487	9,517	0.000%
Government National Mortgage Assn.	7	11/15/26	1,808	1,991	0.000%
Government National Mortgage Assn.	7	11/20/28	19,555	22,179	0.000%
Government National Mortgage Assn.	4.5	11/20/39	1,607,466	1,693,360	0.007%
Government National Mortgage Assn.	5	11/20/39	3,692,079	3,949,895	0.016%
Government National Mortgage Assn.	4.5	11/20/40	19,355,849	20,380,168	0.080%
Government National Mortgage Assn.	3.5	11/20/42	210,034	214,714	0.001%
Government National Mortgage Assn.	4	11/20/42	581,664	605,673	0.002%
Government National Mortgage Assn.	5	11/20/47	10,367,174	10,963,921	0.043%
Government National Mortgage Assn.	4	11/20/48	26,494,890	27,376,112	0.108%
Government National Mortgage Assn.	4.5	1/1/36	9,830,000	10,207,985	0.040%
Government National Mortgage Assn.	8.5	1/15/20	229	229	0.000%
Government National Mortgage Assn.	8.5	1/15/23	502	502	0.000%
Government National Mortgage Assn.	7	1/15/24	2,687	2,690	0.000%
Government National Mortgage Assn.	7	1/15/24	13,685	14,142	0.000%
Government National Mortgage Assn.	7	1/15/24	3,334	3,338	0.000%
Government National Mortgage Assn.	7	1/15/24	3,559	3,711	0.000%
Government National Mortgage Assn.	7	1/15/24	1,285	1,293	0.000%
Government National Mortgage Assn.	7	1/15/24	1,937	1,950	0.000%
Government National Mortgage Assn.	7	1/15/24	309	310	0.000%
Government National Mortgage Assn.	7	1/15/24	8,853	9,062	0.000%
Government National Mortgage Assn.	7	1/15/24	594	595	0.000%
Government National Mortgage Assn.	7	1/15/26	173	174	0.000%
Government National Mortgage Assn.	7	1/15/26	431	431	0.000%
Government National Mortgage Assn.	7	1/15/26	1,019	1,082	0.000%
Government National Mortgage Assn.	7	1/15/26	2,812	2,979	0.000%
Government National Mortgage Assn.	7	1/15/26	4,578	4,583	0.000%
Government National Mortgage Assn.	7	1/15/26	380	397	0.000%
Government National Mortgage Assn.	7	1/15/26	8,476	8,638	0.000%
Government National Mortgage Assn.	7	1/15/26	810	810	0.000%
Government National Mortgage Assn.	6.5	1/15/26	5,643	6,195	0.000%
Government National Mortgage Assn.	7	1/15/26	2,891	2,914	0.000%
Government National Mortgage Assn.	7	1/15/26	958	973	0.000%
Government National Mortgage Assn.	7	1/15/28	149	152	0.000%
Government National Mortgage Assn.	7	1/15/28	136	137	0.000%
Government National Mortgage Assn.	7	1/15/28	2,800	2,803	0.000%
Government National Mortgage Assn.	7	1/15/28	4,061	4,172	0.000%
Government National Mortgage Assn.	5.5	1/20/29	332	354	0.000%
Government National Mortgage Assn.	6	1/20/34	28,410	32,106	0.000%
Government National Mortgage Assn.	5.5	1/20/36	12,308,629	13,434,508	0.053%
Government National Mortgage Assn.	4.5	1/20/41	19,032,151	20,039,870	0.079%
Government National Mortgage Assn.	3	1/20/46	10,239,079	10,319,754	0.041%
Government National Mortgage Assn.	4	1/20/46	636,905	660,234	0.003%
Government National Mortgage Assn.	4.5	1/20/46	5,557,370	5,846,908	0.023%
Government National Mortgage Assn.	3.5	1/20/46	1,108,095	1,133,471	0.004%
Government National Mortgage Assn.	4.5	1/20/47	8,071,210	8,490,751	0.033%
Government National Mortgage Assn.	5	1/20/48	33,398,380	34,901,825	0.138%
Government National Mortgage Assn.	4	1/20/48	32,513,130	33,586,094	0.132%
Government National Mortgage Assn.	5.5	1/20/49	7,117,226	7,528,318	0.030%
Government National Mortgage Assn.	4.5	1/20/49	16,863,091	17,532,257	0.069%
Government National Mortgage Assn.	8	12/15/21	653	674	0.000%
Government National Mortgage Assn.	8	12/15/21	1,360	1,371	0.000%

Government National Mortgage Assn.	8	12/15/21	1,140	1,149	0.000%
Government National Mortgage Assn.	7.5	12/15/22	127	127	0.000%
Government National Mortgage Assn.	6.5	12/15/31	49,272	54,093	0.000%
Government National Mortgage Assn.	5	12/15/39	7,548,114	8,107,808	0.032%
Government National Mortgage Assn.	7	12/20/23	3,948	4,113	0.000%
Government National Mortgage Assn.	6.5	12/20/33	37,663	43,255	0.000%
Government National Mortgage Assn.	6	12/20/38	400,340	441,912	0.002%
Government National Mortgage Assn.	6	12/20/38	3,689,656	4,091,402	0.016%
Government National Mortgage Assn.	5.5	12/20/39	121,187	131,164	0.001%
Government National Mortgage Assn.	5	12/20/47	36,857,471	38,763,813	0.153%
Government National Mortgage Assn.	4	12/20/48	29,144,773	30,114,132	0.119%
Government National Mortgage Assn.	4.5	12/20/48	11,962,545	12,479,238	0.049%
Government National Mortgage Assn.	5.5	12/20/48	9,724,018	10,285,642	0.041%
Government National Mortgage Assn.	8.5	2/15/20	166	166	0.000%
Government National Mortgage Assn.	8	2/15/22	403	406	0.000%
Government National Mortgage Assn.	8	2/15/22	1,112	1,114	0.000%
Government National Mortgage Assn.	7.5	2/15/22	82	82	0.000%
Government National Mortgage Assn.	8.5	2/15/23	4,265	4,275	0.000%
Government National Mortgage Assn.	7	2/15/24	65	67	0.000%
Government National Mortgage Assn.	7	2/15/24	418	419	0.000%
Government National Mortgage Assn.	7	2/15/24	1,780	1,795	0.000%
Government National Mortgage Assn.	7	2/15/24	3,245	3,249	0.000%
Government National Mortgage Assn.	7	2/15/26	1,147	1,149	0.000%
Government National Mortgage Assn.	6.5	2/15/26	11,132	12,221	0.000%
Government National Mortgage Assn.	7	2/15/26	13,005	13,780	0.000%
Government National Mortgage Assn.	7	2/15/26	5,220	5,349	0.000%
Government National Mortgage Assn.	7	2/15/26	802	818	0.000%
Government National Mortgage Assn.	7	2/15/26	6,797	7,198	0.000%
Government National Mortgage Assn.	7	2/15/26	1,776	1,775	0.000%
Government National Mortgage Assn.	7	2/15/26	4,270	4,532	0.000%
Government National Mortgage Assn.	7	2/15/26	1,524	1,539	0.000%
Government National Mortgage Assn.	5	2/15/40	6,488,574	6,968,911	0.027%
Government National Mortgage Assn.	5	2/15/40	6,494,796	6,975,593	0.027%
Government National Mortgage Assn.	2.5	2/15/43	1,935,311	1,893,433	0.007%
Government National Mortgage Assn.	3.5	2/15/45	2,380,480	2,438,730	0.010%
Government National Mortgage Assn.	5.5	2/20/35	119,407	130,930	0.001%
Government National Mortgage Assn.	5.5	2/20/36	192,180	209,915	0.001%
Government National Mortgage Assn.	4	2/20/41	917,310	955,455	0.004%
Government National Mortgage Assn.	3.5	2/20/43	22,929,859	23,612,837	0.093%
Government National Mortgage Assn.	4	2/20/44	28,368,859	29,511,767	0.116%
Government National Mortgage Assn.	3.5	2/20/45	7,370,930	7,539,733	0.030%
Government National Mortgage Assn.	3.5	2/20/46	3,759,278	3,844,952	0.015%
Government National Mortgage Assn.	3.5	2/20/46	21,165,421	21,694,734	0.086%
Government National Mortgage Assn.	3.5	2/20/48	36,107,948	36,851,659	0.145%
Government National Mortgage Assn.	3.5	2/20/48	15,050,353	15,361,572	0.061%
Government National Mortgage Assn.	3.5	2/20/49	21,845,322	22,332,795	0.088%
Government National Mortgage Assn.	8.5	3/15/20	261	261	0.000%
Government National Mortgage Assn.	7	3/15/24	752	786	0.000%
Government National Mortgage Assn.	7	3/15/24	1,636	1,651	0.000%
Government National Mortgage Assn.	7	3/15/24	1,257	1,301	0.000%
Government National Mortgage Assn.	7	3/15/24	394	413	0.000%
Government National Mortgage Assn.	7	3/15/26	1,791	1,908	0.000%
Government National Mortgage Assn.	7	3/15/26	1,390	1,469	0.000%
Government National Mortgage Assn.	7	3/15/26	53	53	0.000%
Government National Mortgage Assn.	6.5	3/15/26	1,180	1,296	0.000%
Government National Mortgage Assn.	7	3/15/26	1,777	1,779	0.000%
Government National Mortgage Assn.	7	3/15/26	795	844	0.000%
Government National Mortgage Assn.	6.5	3/15/26	4,073	4,472	0.000%
Government National Mortgage Assn.	7	3/15/27	4,509	4,575	0.000%
Government National Mortgage Assn.	7	3/15/27	3,578	3,582	0.000%
Government National Mortgage Assn.	7	3/15/27	32,087	32,820	0.000%
Government National Mortgage Assn.	7	3/15/28	980	1,054	0.000%
Government National Mortgage Assn.	5.5	3/20/34	95,101	104,275	0.000%
Government National Mortgage Assn.	5	3/20/40	1,365,671	1,460,753	0.006%
Government National Mortgage Assn.	4.5	3/20/41	1,739,850	1,831,953	0.007%
Government National Mortgage Assn.	5	3/20/41	6,020,068	6,440,003	0.025%
Government National Mortgage Assn.	3.5	3/20/43	16,297,302	16,650,349	0.066%
Government National Mortgage Assn.	4.5	3/20/47	47,830,408	50,108,484	0.197%
Government National Mortgage Assn.	5.5	3/20/49	17,520,000	18,536,881	0.073%
Government National Mortgage Assn.	8	4/15/22	595	600	0.000%
Government National Mortgage Assn.	8	4/15/22	899	907	0.000%
Government National Mortgage Assn.	7	4/15/24	4,348	4,559	0.000%

Government National Mortgage Assn.	7	4/15/24	639	668	0.000%
Government National Mortgage Assn.	7	4/15/24	2,593	2,610	0.000%
Government National Mortgage Assn.	7	4/15/24	8,966	8,976	0.000%
Government National Mortgage Assn.	7	4/15/26	2,064	2,066	0.000%
Government National Mortgage Assn.	7	4/15/26	7,520	7,649	0.000%
Government National Mortgage Assn.	7	4/15/26	494	497	0.000%
Government National Mortgage Assn.	7	4/15/26	50	50	0.000%
Government National Mortgage Assn.	7	4/15/26	453	479	0.000%
Government National Mortgage Assn.	7	4/15/26	891	937	0.000%
Government National Mortgage Assn.	7	4/15/26	575	576	0.000%
Government National Mortgage Assn.	7	4/15/26	80	80	0.000%
Government National Mortgage Assn.	7	4/15/26	766	767	0.000%
Government National Mortgage Assn.	7	4/15/26	205	205	0.000%
Government National Mortgage Assn.	7	4/15/26	1,767	1,779	0.000%
Government National Mortgage Assn.	7	4/15/27	480	480	0.000%
Government National Mortgage Assn.	6	4/15/36	159,444	179,204	0.001%
Government National Mortgage Assn.	5	4/20/39	3,303,133	3,533,639	0.014%
Government National Mortgage Assn.	5	4/20/40	918,571	982,573	0.004%
Government National Mortgage Assn.	3.5	4/20/45	1,438,376	1,471,233	0.006%
Government National Mortgage Assn.	3	4/20/46	10,889,806	10,962,121	0.043%
Government National Mortgage Assn.	5	4/20/48	4,144,974	4,392,922	0.017%
Government National Mortgage Assn.	5	4/20/48	3,901,900	4,135,620	0.016%
Government National Mortgage Assn.	8.5	5/15/23	1,159	1,161	0.000%
Government National Mortgage Assn.	7	5/15/24	780	781	0.000%
Government National Mortgage Assn.	7	5/15/24	1,440	1,502	0.000%
Government National Mortgage Assn.	7	5/15/24	143	145	0.000%
Government National Mortgage Assn.	7	5/15/24	265	265	0.000%
Government National Mortgage Assn.	7	5/15/24	3,436	3,440	0.000%
Government National Mortgage Assn.	7	5/15/24	2,045	2,048	0.000%
Government National Mortgage Assn.	7	5/15/26	4,484	4,748	0.000%
Government National Mortgage Assn.	6.5	5/15/26	6,856	7,527	0.000%
Government National Mortgage Assn.	7	5/15/26	43	46	0.000%
Government National Mortgage Assn.	6.5	5/15/26	7,557	8,297	0.000%
Government National Mortgage Assn.	6.5	5/15/29	3,750	4,208	0.000%
Government National Mortgage Assn.	8	5/15/32	7,951	7,966	0.000%
Government National Mortgage Assn.	7	5/20/28	13,593	15,389	0.000%
Government National Mortgage Assn.	5	5/20/40	2,286,669	2,446,017	0.010%
Government National Mortgage Assn.	5.5	5/20/43	5,630,455	6,116,093	0.024%
Government National Mortgage Assn.	3.5	5/20/45	1,657,369	1,693,443	0.007%
Government National Mortgage Assn.	3.5	5/20/45	3,642,194	3,725,703	0.015%
Government National Mortgage Assn.	3.5	5/20/45	1,036,341	1,060,174	0.004%
Government National Mortgage Assn.	4	5/20/46	42,638,639	44,198,084	0.174%
Government National Mortgage Assn.	3.5	5/20/46	2,337,828	2,391,164	0.009%
Government National Mortgage Assn.	3.5	5/20/46	4,623,570	4,729,068	0.019%
Government National Mortgage Assn.	3	5/20/46	1,579,191	1,590,203	0.006%
Government National Mortgage Assn.	3	5/20/46	3,374,554	3,400,711	0.013%
Government National Mortgage Assn.	3.5	5/20/46	772,195	789,851	0.003%
Government National Mortgage Assn.	5.5	5/20/48	51,607,167	54,556,821	0.215%
Government National Mortgage Assn.	5	5/20/48	2,878,247	3,050,219	0.012%
Government National Mortgage Assn.	8	6/15/22	286	287	0.000%
Government National Mortgage Assn.	8	6/15/22	256	266	0.000%
Government National Mortgage Assn.	8.5	6/15/23	2,671	2,677	0.000%
Government National Mortgage Assn.	7	6/15/24	3,894	4,044	0.000%
Government National Mortgage Assn.	7	6/15/26	2,475	2,626	0.000%
Government National Mortgage Assn.	7	6/15/26	1,073	1,087	0.000%
Government National Mortgage Assn.	5	6/15/40	3,728,029	4,002,729	0.016%
Government National Mortgage Assn.	5	6/20/40	4,213,511	4,558,466	0.018%
Government National Mortgage Assn.	3.5	6/20/43	27,465,099	28,163,827	0.111%
Government National Mortgage Assn.	3.5	6/20/43	12,430,411	12,722,489	0.050%
Government National Mortgage Assn.	5.5	6/20/44	6,785,008	7,370,549	0.029%
Government National Mortgage Assn.	3.5	6/20/46	4,700,383	4,807,105	0.019%
Government National Mortgage Assn.	3	6/20/46	7,125,491	7,170,986	0.028%
Government National Mortgage Assn.	5	6/20/47	11,936,741	12,585,211	0.050%
Government National Mortgage Assn.	8.5	7/15/21	101	101	0.000%
Government National Mortgage Assn.	7	7/15/24	797	798	0.000%
Government National Mortgage Assn.	7	7/15/24	13,014	13,029	0.000%
Government National Mortgage Assn.	4.5	7/15/26	2,281,735	2,360,165	0.009%
Government National Mortgage Assn.	7.5	7/15/28	80,872	88,306	0.000%
Government National Mortgage Assn.	6.5	7/15/31	4,594	5,043	0.000%
Government National Mortgage Assn.	5.5	7/20/34	182,355	199,923	0.001%
Government National Mortgage Assn.	5	7/20/39	826,844	884,547	0.003%
Government National Mortgage Assn.	3.5	7/20/42	28,373,742	29,095,734	0.115%



Government National Mortgage Assn.	4	7/20/42	13,756,080	14,325,213	0.056%
Government National Mortgage Assn.	3	7/20/46	127,747,358	128,596,194	0.507%
Government National Mortgage Assn.	3	7/20/46	3,615,520	3,643,650	0.014%
Government National Mortgage Assn.	3	7/20/46	6,372,508	6,416,782	0.025%
Government National Mortgage Assn.	3	7/20/46	5,961,904	6,003,694	0.024%
Government National Mortgage Assn.	3	7/20/46	8,828,386	8,890,396	0.035%
Government National Mortgage Assn.	3	7/20/46	1,971,911	1,985,662	0.008%
Government National Mortgage Assn.	3	7/20/46	10,850,884	10,926,275	0.043%
Government National Mortgage Assn.	5	7/20/47	7,755,527	8,159,232	0.032%
Government National Mortgage Assn.	4.5	7/20/47	8,733,535	9,072,328	0.036%
Government National Mortgage Assn.	5	7/20/48	126,409	135,265	0.001%
Government National Mortgage Assn.	5	7/20/48	4,257,126	4,513,931	0.018%
Government National Mortgage Assn.	7	8/15/24	10,118	10,127	0.000%
Government National Mortgage Assn.	7	8/15/27	13,553	13,746	0.000%
Government National Mortgage Assn.	7.5	8/15/28	17,033	17,060	0.000%
Government National Mortgage Assn.	5	8/20/40	502,968	538,010	0.002%
Government National Mortgage Assn.	3	8/20/45	7,937,321	7,990,074	0.031%
Government National Mortgage Assn.	3	8/20/46	33,376,422	33,618,760	0.132%
Government National Mortgage Assn.	3	8/20/46	2,882,014	2,900,495	0.011%
Government National Mortgage Assn.	3	8/20/46	4,245,884	4,275,646	0.017%
Government National Mortgage Assn.	3	8/20/46	4,580,313	4,615,818	0.018%
Government National Mortgage Assn.	5	8/20/47	13,361,898	14,057,464	0.055%
Government National Mortgage Assn.	5	8/20/48	4,728,285	5,012,925	0.020%
Government National Mortgage Assn.	8.5	9/15/22	300	303	0.000%
Government National Mortgage Assn.	8	9/15/22	498	504	0.000%
Government National Mortgage Assn.	7	9/15/24	349	373	0.000%
Government National Mortgage Assn.	7	9/15/27	2,376	2,379	0.000%
Government National Mortgage Assn.	8	9/15/27	131,386	143,573	0.001%
Government National Mortgage Assn.	7	9/15/27	221	226	0.000%
Government National Mortgage Assn.	7	9/15/27	3,352	3,430	0.000%
Government National Mortgage Assn.	7	9/15/27	797	884	0.000%
Government National Mortgage Assn.	5	9/15/33	1,447,197	1,553,845	0.006%
Government National Mortgage Assn.	5	9/15/39	4,053,814	4,352,856	0.017%
Government National Mortgage Assn.	3.5	9/15/41	9,723,504	9,986,269	0.039%
Government National Mortgage Assn.	3	9/15/42	7,805,506	7,869,504	0.031%
Government National Mortgage Assn.	3	9/15/42	46,122,268	46,499,729	0.183%
Government National Mortgage Assn.	4.5	9/15/45	4,582,680	4,822,495	0.019%
Government National Mortgage Assn.	8.5	9/20/26	319	349	0.000%
Government National Mortgage Assn.	5.5	9/20/34	41,237	45,201	0.000%
Government National Mortgage Assn.	6	9/20/34	26,156	29,559	0.000%
Government National Mortgage Assn.	6	9/20/38	769,729	851,000	0.003%
Government National Mortgage Assn.	4.5	9/20/40	8,251,276	8,685,917	0.034%
Government National Mortgage Assn.	4	9/20/42	721,446	751,175	0.003%
Government National Mortgage Assn.	3	9/20/46	2,535,542	2,551,809	0.010%
Government National Mortgage Assn.	3	9/20/46	2,839,250	2,859,228	0.011%
Government National Mortgage Assn.	5	9/20/47	55,952,452	58,864,944	0.232%
Government National Mortgage Association	4.5	11/20/39	727,274	24,336	0.000%
Government National Mortgage Association	3	11/20/47	23,331,702	23,275,249	0.092%
Government National Mortgage Association	4.5	12/20/39	1,260,004	111,830	0.000%
Government National Mortgage Association	4.5	12/20/39	4,484,679	222,336	0.001%
Government National Mortgage Association	3	12/20/47	19,521,283	19,554,596	0.077%
Government National Mortgage Association	4.5	2/20/39	565,294	19,126	0.000%
Government National Mortgage Association	4	2/20/43	6,609,915	1,232,512	0.005%
Government National Mortgage Association	2.94	2/20/49	21,407,854	21,387,474	0.084%
Government National Mortgage Association	2.94	2/20/49	16,553,320	16,537,603	0.065%
Government National Mortgage Association	3.5	4/20/39	3,904,124	258,172	0.001%
Government National Mortgage Association	4	5/20/37	17,864,284	1,399,735	0.006%
Government National Mortgage Association	4.5	5/20/39	1,646,920	102,925	0.000%
Government National Mortgage Association	3.5	5/20/43	7,071,829	1,185,264	0.005%
Government National Mortgage Association	4.5	8/20/38	395,122	9,614	0.000%
Government National Mortgage Association	2.79	9/20/48	17,749,796	17,603,490	0.069%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	1,991,660	1,986,397	0.008%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.35	5/15/20	5,414,940	5,404,728	0.021%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.83	6/17/24	4,205,000	4,203,527	0.017%
Great Wolf Trust 2017-WOLF	3.48	9/15/34	48,825,000	48,702,825	0.192%
Great Wolf Trust 2017-WOLF	3.68	9/15/34	33,675,000	33,611,139	0.132%
GS Mortgage-Backed Securities Trust	2.46	7/25/44	5,596,028	5,512,272	0.022%
GS Mortgage Securities Corp II	3.12	5/10/50	7,125,000	7,189,835	0.028%
GS Mortgage Securities Corp Trust 2018-FBLU	3.43	11/15/35	26,980,000	26,930,613	0.106%
GS Mortgage Securities Corp Trust 2018-FBLU	4.48	11/15/35	33,950,000	33,824,208	0.133%
GS Mortgage Securities Trust 2014-GC18	4.38	1/10/47	13,685,000	14,108,790	0.056%
GS Mortgage Securities Trust 2014-GC26	3.63	11/10/47	15,515,000	16,001,311	0.063%

GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	6,250,000	6,508,241	0.026%
GS Mortgage Securities Trust 2015-GC32	4.02	7/10/48	8,640,000	9,023,356	0.036%
GS Mortgage Securities Trust 2015-GC34	3.91	10/10/48	8,060,000	8,276,903	0.033%
GTP Acquisition Partners I	2.35	6/15/20	51,375,000	50,793,445	0.200%
Halcyon Loan Advisors Funding 2014-3	3.86	10/22/25	26,712,084	26,697,854	0.105%
Hardee s Funding	4.25	6/20/48	22,651,175	22,913,476	0.090%
Hardee s Funding	4.96	6/20/48	28,740,575	30,191,112	0.119%
Heathrow Funding	4.88	7/15/21	26,640,000	27,474,551	0.108%
Hess	4.3	4/1/27	43,555,000	43,143,884	0.170%
Highwoods Realty	4.13	3/15/28	17,905,000	18,110,066	0.071%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	6,218,909	6,155,991	0.024%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	5,447,101	5,405,321	0.021%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	2,315,426	2,282,346	0.009%
Hilton Orlando Trust 2018-ORL	3.25	12/15/34	33,055,000	32,836,900	0.129%
Hilton Orlando Trust 2018-ORL	3.53	12/15/34	5,540,000	5,505,196	0.022%
HOF 2019-1 A1 144A	3.45	1/25/59	34,570,000	34,570,000	0.136%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	6,291,155	6,352,908	0.025%
HSBC Holdings	2.65	1/5/22	18,850,000	18,698,559	0.074%
HSBC Holdings	3.95	5/18/24	10,790,000	10,978,825	0.043%
HSBC Holdings	3.9	5/25/26	17,025,000	17,192,220	0.068%
Humana	3.85	10/1/24	23,705,000	24,160,539	0.095%
Independence Plaza Trust 2018-INDP	3.91	7/10/35	12,220,000	12,473,613	0.049%
Indonesia Government International Bond	4.13	1/15/25	34,500,000	35,443,610	0.140%
Indonesia Government International Bond	3.7	1/8/22	47,375,000	48,013,189	0.189%
Indonesia Government International Bond	3.75	4/25/22	29,970,000	30,403,906	0.120%
Intelsat Jackson Holdings	9.5	9/30/22	2,355,000	2,717,081	0.011%
InTown Hotel Portfolio Trust 2018-STAY	3.53	1/15/33	3,510,000	3,474,100	0.014%
INVISTA Finance	4.25	10/15/19	14,535,000	14,584,070	0.057%
Israel Electric	5	11/12/24	21,513,000	22,642,433	0.089%
Israel Electric	7.75	12/15/27	23,487,000	28,918,369	0.114%
Israel Government Bond - Fixed	5.5	1/31/42	328,890,000	132,241,285	0.521%
Jimmy Johns Funding	3.61	7/30/47	11,810,150	11,816,291	0.047%
JPMBB Commercial Mortgage Securities Trust 2014-C22	3.8	9/15/47	15,395,000	16,001,708	0.063%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	12,375,000	12,764,400	0.050%
JPMBB Commercial Mortgage Securities Trust 2014-C25	3.67	11/15/47	3,745,000	3,868,276	0.015%
JPMBB Commercial Mortgage Securities Trust 2016-C4	3.38	12/15/49	15,210,000	15,185,732	0.060%
JPMBB Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	15,745,000	16,199,341	0.064%
JPMorgan Chase	4.01	10/24/23	79,060,000	80,245,900	0.316%
JPMorgan Chase	3.9	7/15/25	13,995,000	14,555,192	0.057%
JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11	2.96	4/15/46	17,110,000	17,187,851	0.068%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	3.4	8/15/49	14,495,000	14,298,716	0.056%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.85	10/6/38	11,320,000	10,661,400	0.042%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	9,860,000	10,372,397	0.041%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.55	7/5/33	7,620,000	8,017,832	0.032%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	11,395,000	11,951,070	0.047%
Kaiser Foundation Hospitals	3.5	4/1/22	14,530,000	14,890,126	0.059%
KazMunayGas National Co JSC	4.75	4/19/27	25,000,000	25,696,000	0.101%
Keysight Technologies	4.55	10/30/24	23,340,000	24,281,769	0.096%
Keysight Technologies	4.6	4/6/27	13,583,000	14,069,462	0.055%
KKR CLO 13	3.58	1/16/28	41,390,000	41,068,952	0.162%
KKR CLO 13	3.93	1/16/28	11,320,000	11,007,683	0.043%
Kubota Credit Owner Trust 2016-1	1.5	7/15/20	3,407,939	3,394,723	0.013%
Longfor Group Holdings	3.88	7/13/22	43,000,000	43,090,644	0.170%
Martin Marietta Materials	4.25	7/2/24	23,000,000	23,560,533	0.093%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	32,178,481	32,599,311	0.128%
Metropolitan Water Reclamation District of Greater Chicago	5.72	12/1/38	13,370,000	16,869,464	0.066%
Mexico Government International Bond	4	10/2/23	22,896,000	23,566,280	0.093%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	8,057,591	7,985,864	0.031%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	29,886,558	29,778,037	0.117%
Mmaf Equipment Finance Llc 2017	2.04	2/16/22	9,338,465	9,285,517	0.037%
Mohawk Industries	3.85	2/1/23	16,064,000	16,490,596	0.065%
Morgan Stanley	3.75	2/25/23	38,065,000	39,076,768	0.154%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,470,000	21,179,924	0.083%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.31	4/15/48	6,240,000	6,331,166	0.025%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	3,355,000	3,508,342	0.014%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	20,075,000	20,302,070	0.080%
Morgan Stanley Capital I Trust 2017-H1	4.08	6/15/50	9,225,000	9,356,665	0.037%
Morgan Stanley Capital I Trust 2017-H1	4.28	6/15/50	22,345,000	22,174,204	0.087%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	20,765,000	21,128,388	0.083%
MPT Operating Partnership LP / MPT Finance	5.25	8/1/26	3,460,000	3,555,150	0.014%
MVW Owner Trust 2013-1	2.15	4/22/30	1,524,075	1,512,342	0.006%
MVW Owner Trust 2014-1	2.25	9/22/31	7,241,072	7,158,282	0.028%

MVW Owner Trust 2017-1	2.42	12/20/34	4,844,837	4,752,764	0.019%
MVW Owner Trust 2017-1	2.75	12/20/34	3,216,267	3,165,258	0.012%
Navient Private Education Loan Trust 2017	2.88	12/16/58	4,980,000	4,948,340	0.020%
Navient Private Education Loan Trust 2017	3.91	12/16/58	8,525,000	8,492,535	0.033%
Nelnet Student Loan Trust 2008-3	4.3	11/25/24	18,974,796	19,077,918	0.075%
Netflix	4.63	5/15/29	33,980,000	40,641,370	0.160%
Neuberger Berman CLO XIX	3.59	7/15/27	67,400,000	67,026,170	0.264%
Neuberger Berman CLO XVI-S	3.64	1/15/28	43,005,000	42,658,815	0.168%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	12,177,146	12,428,752	0.049%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	43,302,363	43,530,008	0.172%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	30,595,000	30,716,022	0.121%
New York City Transitional Finance Authority Future Tax Secured Revenue	5.51	8/1/37	12,450,000	15,114,549	0.060%
North Carolina Eastern Municipal Power Agency	2.58	7/1/19	1,865,000	1,863,862	0.007%
Novant Health	5.85	11/1/19	8,220,000	8,356,485	0.033%
NXP BV / NXP Funding	4.88	3/1/24	31,007,000	32,712,385	0.129%
Octagon Investment Partners XXIII	3.64	7/15/27	28,855,000	28,572,892	0.113%
Octagon Investment Partners XXIII	3.99	7/15/27	23,930,000	23,307,720	0.092%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	47,690,000	48,118,018	0.190%
Omnicom Group Inc / Omnicom Capital	3.6	4/15/26	20,440,000	20,274,783	0.080%
OZLM VII	3.78	7/17/29	58,305,000	57,578,130	0.227%
OZLM VIII	3.63	10/17/29	21,515,000	21,423,359	0.084%
OZLM VIII	4.26	10/17/29	26,360,000	26,215,710	0.103%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	48,500,000	48,013,642	0.189%
Peru LNG Srl	5.38	3/22/30	36,644,000	38,292,980	0.151%
Perusahaan Gas Negara Persero	5.13	5/16/24	55,000,000	58,003,275	0.229%
Perusahaan Listrik Negara PT	5.45	5/21/28	60,500,000	64,816,230	0.255%
Perusahaan Penerbit SBSN Indonesia III	4.35	9/10/24	14,140,000	14,645,505	0.058%
Petrobras Global Finance BV	7.38	1/17/27	40,950,000	45,280,463	0.178%
Petroleos Mexicanos	5.5	1/21/21	63,345,000	64,548,555	0.254%
Petroleos Mexicanos	4.88	1/24/22	61,330,000	62,005,243	0.244%
Petroleos Mexicanos	6.38	2/4/21	48,585,000	50,504,108	0.199%
Petroleos Mexicanos	5.38	3/13/22	28,255,000	28,933,120	0.114%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	7,460,000	7,565,984	0.030%
Plains All American Pipeline LP / PAA Finance	4.65	10/15/25	23,340,000	24,284,640	0.096%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	8,445,000	8,263,357	0.033%
Planet Fitness Master Issuer	4.26	9/5/48	26,437,150	26,863,846	0.106%
Planet Fitness Master Issuer	4.67	9/5/48	41,765,125	43,096,597	0.170%
Principal Financial	4.7	5/15/55	39,225,000	38,440,500	0.152%
QVC	4.38	3/15/23	41,030,000	41,509,887	0.164%
QVC	5.13	7/2/22	16,520,000	17,288,097	0.068%
Regency Centers	3.6	2/1/27	3,095,000	3,061,252	0.012%
Regency Centers	4.13	3/15/28	10,100,000	10,368,983	0.041%
REI - SECURITY LENDING COLLATERAL			53,767,627	537,676,269	2.119%
RETL 2019-RVP	3.63	3/15/36	25,825,000	25,825,000	0.102%
Reynolds American	3.25	11/1/22	15,085,000	14,683,950	0.058%
Reynolds American	4	6/12/22	19,655,000	20,029,546	0.079%
Reynolds American	4.45	6/12/25	10,045,000	10,300,585	0.041%
Reynolds American	5.85	8/15/45	17,585,000	18,039,168	0.071%
Royal Bank Of Scotland	3.5	5/15/23	40,780,000	40,431,005	0.159%
Royal Bank Of Scotland	3.88	9/12/23	13,898,000	13,866,132	0.055%
Sabine Pass Liquefaction	5	3/15/27	69,195,000	73,346,700	0.289%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	25,079,000	25,243,433	0.099%
Santander Drive Auto Receivables Trust 2015-5	3.65	12/15/21	8,210,000	8,250,488	0.033%
Santander Drive Auto Receivables Trust 2016-1	4.02	4/15/22	4,190,000	4,231,333	0.017%
Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	7,115,000	7,095,581	0.028%
Santander Drive Auto Receivables Trust 2018-1	2.96	3/15/24	8,445,000	8,450,967	0.033%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	13,705,000	13,772,279	0.054%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	16,730,000	16,894,309	0.067%
SASOL Financing USA	5.88	3/27/24	2,500,000	2,654,081	0.010%
SBA Tower Trust	2.9	10/15/19	18,815,000	18,798,784	0.074%
SBA Tower Trust	3.16	10/8/20	35,680,000	35,548,151	0.140%
SBA Tower Trust	3.87	10/8/24	51,235,000	52,064,801	0.205%
SBA Tower Trust	3.17	4/15/22	71,745,000	71,547,457	0.282%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	22,845,000	22,437,788	0.088%
Sempra Energy	3.8	2/1/38	21,600,000	19,770,437	0.078%
Sempra Energy	4	2/1/48	12,590,000	11,484,019	0.045%
Sempra Energy	3.25	6/15/27	21,759,000	20,830,304	0.082%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	11,282,303	11,356,972	0.045%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	46,638,022	47,438,573	0.187%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	41,534,814	42,227,237	0.166%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	50,456,435	51,146,987	0.202%
Seven Generations Energy	5.38	9/30/25	15,260,000	14,897,575	0.059%

Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	57,869,000	56,931,927	0.224%
Shire Acquisitions Investments Ireland DAC	3.2	9/23/26	33,900,000	32,727,094	0.129%
Sierra Timeshare 2014-3 Receivables Funding	2.3	10/20/31	6,097,702	6,072,294	0.024%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	6,754,567	6,688,551	0.026%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	1,385,989	1,378,507	0.005%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	5,436,838	5,427,314	0.021%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	3,797,545	3,765,931	0.015%
Sigma Alimentos SA de CV	4.13	5/2/26	27,800,000	27,244,000	0.107%
Sigma Finance Netherlands BV	4.88	3/27/28	13,278,000	13,292,473	0.052%
Sky	3.75	9/16/24	13,335,000	13,840,650	0.055%
SLIde 2018-FUN	3.73	6/15/31	9,564,866	9,552,711	0.038%
SLIde 2018-FUN	4.78	6/15/31	27,604,430	27,655,843	0.109%
SLM Student Loan Trust 2008-3	3.77	10/25/21	2,423,611	2,425,712	0.010%
SLM Student Loan Trust 2008-5	4.47	7/25/23	17,599,683	17,828,280	0.070%
SLM Student Loan Trust 2008-9	4.27	4/25/23	19,076,344	19,296,138	0.076%
SMART ABS Series 2016-2US Trust	2.05	12/14/22	17,155,000	16,901,604	0.067%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	28,132,667	27,955,178	0.110%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	5,951,000	6,104,435	0.024%
Smb Private Education Loan Trust 2015	2.98	7/15/27	15,766,024	15,788,112	0.062%
Smb Private Education Loan Trust 2016	2.43	2/17/32	20,426,137	20,100,403	0.079%
Smb Private Education Loan Trust 2016	2.7	5/15/31	8,292,139	8,248,462	0.033%
Smb Private Education Loan Trust 2016	2.34	9/15/34	17,553,663	17,214,458	0.068%
Smb Private Education Loan Trust 2018	3.63	11/15/35	30,535,000	31,350,065	0.124%
Smb Private Education Loan Trust 2018	3.6	1/15/37	14,545,000	14,819,361	0.058%
Smb Private Education Loan Trust 2018	3.2	1/15/37	21,476,000	21,381,836	0.084%
Solvay Finance America	4.45	12/3/25	34,580,000	35,522,685	0.140%
South Carolina Public Service Authority	2.39	12/1/23	26,665,000	25,819,453	0.102%
South Carolina Public Service Authority	4.32	12/1/27	19,105,000	19,660,191	0.077%
Southern	3.25	7/1/26	29,550,000	28,947,003	0.114%
Southern California Edison	2.9	3/1/21	12,200,000	12,077,414	0.048%
Southern California Edison	4.2	3/1/29	7,235,000	7,339,712	0.029%
Southern California Edison	4.13	3/1/48	27,490,000	26,260,400	0.103%
Southern California Edison	4.88	3/1/49	6,065,000	6,437,191	0.025%
Southern California Edison	4	4/1/47	2,645,000	2,475,757	0.010%
Southern California Edison	3.88	6/1/21	5,400,000	5,443,211	0.021%
STACR Trust 2018-DNA2	3.29	12/25/30	68,555,000	68,536,353	0.270%
STACR Trust 2018-DNA2	4.64	12/25/30	25,900,000	25,719,601	0.101%
STACR Trust 2018-DNA3	3.24	9/25/48	10,810,000	10,798,860	0.043%
STACR Trust 2018-HRP2	3.34	2/25/47	14,220,000	14,219,987	0.056%
STACR Trust 2018-HRP2	3.74	2/25/47	21,540,000	21,629,964	0.085%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	14,592,156	14,811,813	0.058%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	4/25/49	24,250,000	24,250,000	0.096%
Starwood Mortgage Residential Trust 2019-IMC1	3.75	4/25/49	13,590,000	13,590,000	0.054%
State Board of Administration Finance	2.16	7/1/19	9,885,000	9,874,522	0.039%
State Board of Administration Finance	3	7/1/20	23,880,000	24,006,086	0.095%
State Grid Overseas Investment 2016	3.75	5/2/23	21,575,000	22,195,749	0.087%
State Grid Overseas Investment 2016	2.75	5/4/22	82,985,000	82,369,610	0.325%
SunTrust Auto Receivables Trust 2015-1	1.78	1/15/21	5,576,221	5,566,651	0.022%
Sweden Government Bond	0.75	11/12/29	192,650,000	21,637,977	0.085%
Sweden Government Bond	3.5	3/30/39	476,005,000	76,478,843	0.301%
Sweden Government Bond	2.25	6/1/32	192,650,000	25,297,111	0.100%
Symphony CLO XVII	3.67	4/15/28	57,245,000	56,944,464	0.224%
Synchrony Credit Card Master Note Trust	2.62	9/15/23	15,214,863	15,120,414	0.060%
Syngenta Finance	3.93	4/23/21	18,290,000	18,415,067	0.073%
Taco Bell Funding	4.32	11/25/48	38,214,225	39,318,616	0.155%
Tencent Holdings	2.88	2/11/20	31,410,000	31,419,606	0.124%
Tencent Holdings	3.8	2/11/25	33,975,000	34,828,234	0.137%
Tengizchevroil Finance Co International	4	8/15/26	15,477,000	15,134,355	0.060%
Tesla	5.3	8/15/25	35,835,000	30,997,275	0.122%
THL Credit Wind River 2016-1 CLO	4.44	7/15/28	12,980,000	12,889,695	0.051%
Thomson Reuters	3.35	5/15/26	11,880,000	11,354,476	0.045%
Towd Point Mortgage Trust 2015-3	3	3/25/54	10,173,511	10,108,270	0.040%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	14,707,000	14,870,255	0.059%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	11,688,264	11,584,780	0.046%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	11,635,862	11,523,293	0.045%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	10,174,590	10,085,791	0.040%
Towd Point Mortgage Trust 2016-1	3	2/25/55	13,795,364	13,703,159	0.054%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	10,237,714	10,122,883	0.040%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	7,917,847	7,790,407	0.031%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	12,612,867	12,365,475	0.049%
Towd Point Mortgage Trust 2016-5	2.5	10/25/56	35,876,895	35,253,570	0.139%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	13,885,794	13,732,860	0.054%

Towd Point Mortgage Trust 2017-2	2.75	4/25/57	5,621,077	5,563,870	0.022%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	38,810,541	38,202,601	0.151%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	48,515,511	47,732,378	0.188%
Towd Point Mortgage Trust 2017-5	3.09	2/25/57	16,156,855	16,023,553	0.063%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	67,209,326	65,990,512	0.260%
Towd Point Mortgage Trust 2018-1	3	1/25/58	19,097,942	18,901,447	0.074%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	71,876,509	71,694,978	0.283%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	69,914,712	69,676,450	0.275%
Transcontinental Gas Pipe Line	4	3/15/28	10,905,000	11,067,790	0.044%
Transcontinental Gas Pipe Line	4.6	3/15/48	14,965,000	15,255,111	0.060%
Transurban Finance Co Pty	4.13	2/2/26	7,105,000	7,155,318	0.028%
Transurban Finance Co Pty	3.38	3/22/27	10,525,000	10,071,657	0.040%
Trinity Acquisition	3.5	9/15/21	10,200,000	10,244,870	0.040%
TRP Government Reserve	2.49		76,822,260	76,822,260	0.303%
TRP Inst Floating Rate - Inst			51,820,158	507,837,545	2.001%
TRP Institutional High Yield - Inst			9,139,249	78,780,324	0.310%
UBS Commercial Mortgage Trust 2018-C9	4.32	3/15/51	12,230,000	12,773,570	0.050%
Ubs Group Funding Switzerland	2.86	8/15/23	15,270,000	15,042,004	0.059%
Unitedhealth	3.7	12/15/25	21,755,000	22,556,106	0.089%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	16,948,143	17,606,968	0.069%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	16,475,313	16,592,535	0.065%
U.S. Treasury Bonds	4.25	11/15/40	205,665,000	258,141,710	1.017%
U.S. Treasury Bonds	3.75	11/15/43	34,945,000	41,049,455	0.162%
U.S. Treasury Bonds	2.25	2/15/27	89,330,000	88,715,856	0.350%
U.S. Treasury Bonds	2.75	2/15/28	67,125,000	69,096,797	0.272%
U.S. Treasury Bonds	5.38	2/15/31	41,705,000	54,268,631	0.214%
U.S. Treasury Bonds	4.63	2/15/40	77,660,000	102,147,169	0.403%
U.S. Treasury Bonds	3.13	2/15/43	362,500,000	384,986,328	1.517%
U.S. Treasury Bonds	3	2/15/49	120,450,000	125,060,977	0.493%
U.S. Treasury Bonds	0	5/15/20	27,925,000	27,191,969	0.107%
U.S. Treasury Bonds	1.63	5/15/26	65,530,000	62,540,194	0.246%
U.S. Treasury Bonds	3.88	8/15/40	217,095,000	259,089,314	1.021%
U.S. Treasury Bonds	3	8/15/48	65,625,000	68,075,684	0.268%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	452,095,953	462,268,112	1.822%
U.S. Treasury Notes	2.88	10/15/21	305,415,000	310,139,388	1.222%
U.S. Treasury Notes	2.88	10/31/23	1,236,780,000	1,271,177,944	5.010%
U.S. Treasury Notes	2.88	11/30/23	607,830,000	625,305,113	2.464%
U.S. Treasury Notes	2.5	1/15/22	761,035,000	766,504,939	3.021%
Utility debt Securitization Authority	2.04	6/15/21	6,191,000	6,184,499	0.024%
Ventas Realty	3.25	10/15/26	51,880,000	50,351,252	0.198%
Vereit Operating Partnership	4.6	2/6/24	42,230,000	43,368,859	0.171%
Vereit Operating Partnership	4.88	6/1/26	47,755,000	49,694,331	0.196%
Vereit Operating Partnership	3.95	8/15/27	29,214,000	28,719,115	0.113%
Verizon Communications	4.75	11/1/41	10,225,000	10,764,134	0.042%
Verizon Communications	3.38	2/15/25	15,555,000	15,773,952	0.062%
Verizon Communications	4.67	3/15/55	9,455,000	9,675,462	0.038%
Verizon Communications	5.01	4/15/49	23,770,000	25,930,455	0.102%
Verizon Communications	4.86	8/21/46	29,410,000	31,414,203	0.124%
Verus Securitization Trust 2018-2	3.68	6/1/58	24,090,307	24,321,649	0.096%
Verus Securitization Trust 2018-2	3.83	6/1/58	6,723,437	6,751,479	0.027%
Verus Securitization Trust 2018-3	4.11	10/25/58	23,588,027	23,977,609	0.095%
Verus Securitization Trust 2018-3	4.28	10/25/58	18,570,965	18,876,968	0.074%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	11,704,947	11,704,132	0.046%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	34,960,767	35,486,958	0.140%
Verus Securitization Trust 2019-1	4.04	2/25/59	26,075,048	26,266,708	0.104%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	28,790,000	28,790,000	0.113%
Verus Securitization Trust 2019-INV1	3.66	12/25/59	11,110,000	11,110,000	0.044%
Virginia Commonwealth Transportation Board	5.35	5/15/35	2,180,000	2,547,286	0.010%
Virginia Public Building Authority	5.9	8/1/30	6,090,000	7,545,571	0.030%
Vodafone	4.38	5/30/28	73,380,000	74,224,751	0.293%
Vodafone	5	5/30/38	17,710,000	17,558,597	0.069%
Volkswagen Bank GmbH	1.88	1/31/24	1,600,000	1,840,648	0.007%
Volkswagen Leasing GmbH	1.63	8/15/25	20,085,000	22,405,637	0.088%
Volvo Financial Equipment LLC Series 2016-1	1.67	2/18/20	1,011,904	1,011,424	0.004%
Walt Disney	3.7	9/15/24	7,360,000	7,623,046	0.030%
Wells Fargo Commercial Mortgage Trust 2014-LC18	3.81	12/15/47	5,860,000	5,937,299	0.023%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.01	6/15/48	6,250,000	6,487,966	0.026%
Wells Fargo Commercial Mortgage Trust 2015-LC20	4.06	4/15/50	13,705,000	13,645,642	0.054%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.12	7/15/58	6,215,000	6,481,972	0.026%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.25	7/15/58	4,900,000	4,901,635	0.019%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.44	7/15/48	8,830,000	8,793,976	0.035%
Wells Fargo Commercial Mortgage Trust 2017-C38	3.45	7/15/50	9,610,000	9,745,362	0.038%

Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	5,750,000	5,876,700	0.023%
Wells Fargo Commercial Mortgage Trust 2017-C41	3.79	11/15/50	15,000,000	15,389,273	0.061%
Wells Fargo Commercial Mortgage Trust 2017-C41	4.19	11/15/50	10,405,000	10,660,392	0.042%
WFRBS Commercial Mortgage Trust 2014-C20	4.18	5/15/47	20,974,000	21,735,958	0.086%
Williams	4.5	11/15/23	10,000,000	10,500,610	0.041%
Williams	3.9	1/15/25	14,715,000	14,996,086	0.059%
Williams	4.85	3/1/48	20,930,000	20,865,515	0.082%
Williams	4.3	3/4/24	2,910,000	3,027,544	0.012%
Williams	4	9/15/25	6,920,000	7,105,601	0.028%
Willis North America	3.6	5/15/24	20,420,000	20,539,110	0.081%
Woodside Finance	3.7	3/15/28	35,816,000	34,564,482	0.136%
Woodside Finance	4.5	3/4/29	25,190,000	25,660,977	0.101%
Woodside Finance	3.65	3/5/25	13,200,000	13,122,186	0.052%
Woodside Finance	3.7	9/15/26	43,137,000	42,414,498	0.167%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	33,185,000	33,696,338	0.133%
Worldwide Plaza Trust 2017-WWP	3.6	11/10/36	6,005,000	5,941,094	0.023%
WPP Finance 2010	3.75	9/19/24	18,332,000	18,010,585	0.071%
WPP Finance 2010	3.63	9/7/22	11,070,000	11,096,114	0.044%

Total Investments in Securities **27,267,472,931**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	6,596,797	EUR	(5,804,000)	05/24/2019	55,126	0.000%
BANK OF AMERICA	USD	2,600,571	ILS	(9,377,733)	04/16/2019	16,048	0.000%
BANK OF AMERICA	USD	14,301,829	ILS	(51,613,355)	05/15/2019	48,248	0.000%
BANK OF AMERICA	USD	10,494,657	SEK	(96,398,875)	05/17/2019	88,134	0.000%
BANK OF AMERICA	USD	147,541,061	AUD	(207,537,144)	05/24/2019	21,509	0.000%
BANK OF AMERICA	USD	103,217,092	AUD	(145,125,589)	05/24/2019	60,320	0.000%
BANK OF AMERICA	USD	123,934,931	CAD	(165,934,000)	06/21/2019	(492,731)	-0.002%
BANK OF AMERICA	USD	65,149,801	CAD	(87,295,000)	06/21/2019	(309,434)	-0.001%
JP MORGAN CHASE BANK	USD	36,375,040	ILS	(131,248,418)	04/16/2019	202,700	0.001%
JP MORGAN CHASE BANK	USD	2,587,755	ILS	(9,347,695)	04/16/2019	11,510	0.000%
JP MORGAN CHASE BANK	USD	3,848,806	ILS	(13,987,584)	04/16/2019	(6,202)	0.000%
JP MORGAN CHASE BANK	USD	15,648,412	ILS	(56,288,903)	05/15/2019	103,629	0.000%
JP MORGAN CHASE BANK	USD	13,390,151	ILS	(48,228,646)	05/15/2019	71,294	0.000%
JP MORGAN CHASE BANK	USD	17,256,395	EUR	(15,181,565)	05/24/2019	145,297	0.001%
JP MORGAN CHASE BANK	USD	1,696,870	EUR	(1,487,965)	05/24/2019	19,788	0.000%
JP MORGAN CHASE BANK	USD	70,340,565	AUD	(99,010,000)	06/21/2019	(69,889)	0.000%
JP MORGAN CHASE BANK	USD	101,273,577	CAD	(134,517,642)	06/21/2019	403,860	0.002%
JP MORGAN CHASE BANK	USD	63,315,102	KRW	(71,774,000,000)	07/12/2019	35,799	0.000%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	58,485,529	SEK	(535,791,491)	05/17/2019	645,365	0.003%
CITIBANK N A	USD	5,602,740	ILS	(20,187,568)	04/16/2019	39,004	0.000%
CITIBANK N A	USD	5,160,433	ILS	(18,654,647)	05/15/2019	8,753	0.000%
CITIBANK N A	USD	10,413,045	ILS	(37,446,977)	05/15/2019	71,662	0.000%
CITIBANK N A	USD	5,149,060	ILS	(18,664,828)	05/15/2019	(5,432)	0.000%
CITIBANK N A	USD	3,860,128	ILS	(14,029,017)	05/15/2019	(14,135)	0.000%
CITIBANK N A	USD	127,045,046	AUD	(179,990,006)	05/24/2019	(893,715)	-0.004%
CITIBANK N A	USD	62,930,816	AUD	(89,460,000)	05/24/2019	(658,279)	-0.003%
CITIBANK N A	USD	6,617,489	EUR	(5,804,000)	05/24/2019	75,817	0.000%
CITIBANK N A	USD	147,627,623	CAD	(196,839,291)	06/21/2019	25,247	0.000%
CITIBANK N A	USD	63,239,791	NZD	(92,890,000)	06/28/2019	(127,438)	-0.001%
GOLDMAN SACHS & CO	USD	6,434,900	ILS	(23,280,502)	05/15/2019	5,740	0.000%
GOLDMAN SACHS & CO	USD	55,966,948	SEK	(512,679,629)	05/17/2019	621,772	0.002%
GOLDMAN SACHS & CO	USD	64,364,881	SEK	(592,350,000)	05/17/2019	419,070	0.002%
GOLDMAN SACHS & CO	USD	70,896,040	CAD	(95,055,000)	06/21/2019	(382,127)	-0.002%
GOLDMAN SACHS & CO	USD	130,706,589	CAD	(174,790,000)	06/21/2019	(361,854)	-0.001%
HSBC SECURITIES INC	USD	4,044,206	EUR	(3,543,630)	05/24/2019	50,191	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	6,589,444	EUR	(5,804,000)	05/24/2019	47,772	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	6,614,002	EUR	(5,804,592)	05/24/2019	71,663	0.000%
UBS SECURITIES LLC	USD	5,140,791	ILS	(18,663,512)	04/16/2019	(2,912)	0.000%
UBS SECURITIES LLC	USD	1,868,449	EUR	(1,642,878)	05/24/2019	16,765	0.000%
UBS SECURITIES LLC	USD	6,622,852	EUR	(5,804,000)	05/24/2019	81,180	0.000%

Total Forward Currency Exchange Contracts **139,115**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S32 REC 106 04/17/2019	106.00	4/17/2019	(162,430,000)	(1,177,692)	(0.005%)
CDX HY S32 REC 106.25 04/17/2019	106.25	4/17/2019	(216,570,000)	(1,197,490)	(0.005%)
CDX HY S32 REC 106.25 04/17/2019	106.25	4/17/2019	(162,425,000)	(898,104)	(0.004%)

Total Options **(3,273,285)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BOEING CO DEB CDS 06/20/2024	6,665,000	161,560	0.001%
CDX HY CDSI S32 5Y PRC 06/20/2024	(256,850,000)	(17,059,977)	-0.067%
COLOMBIA CDS 06/20/2024	55,030,000	(227,769)	-0.001%
COLOMBIA CDS 06/20/2024	170,860,000	(707,190)	-0.003%
CVS HEALTH CORP CDS 06/20/2024	12,750,000	49,100	0.000%
PENERBANGAN MALAYSIA CDS 06/20/2024	67,615,000	1,250,945	0.005%
REPUBLIC OF INDONESIA CDS 06/20/2024	70,865,000	(116,148)	0.000%
REPUBLIC OF INDONESIA CDS 06/20/2024	142,527,000	(233,602)	-0.001%
SOUTH AFRICA CDS 06/20/2024	65,524,538	(3,049,381)	-0.012%
SOUTH AFRICA CDS 06/20/2024	32,476,190	(1,511,377)	-0.006%
SOUTH AFRICA CDS 06/20/2024	65,524,538	(3,049,381)	-0.012%
SOUTH AFRICA CDS 06/20/2024	118,531,924	(5,516,239)	-0.022%

Total Swap Contracts (30,009,458)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM9 5YR US NOTE FUT JUN 19	27,591	6/28/2019	3,195,813,935	30,116,374	12.595%
TUM9 2YR US NOTE FUT JUN 19	63,790	6/28/2019	13,593,250,313	38,732,611	53.573%
UXYM9 UST 10YR ULTRA FUT JUN19	(25,262)	6/19/2019	(3,354,319,938)	(51,829,930)	(13.220%)
WNM9 ULTRA US BOND FUT JUN19	3,366	6/19/2019	565,488,000	21,688,138	2.229%

Total Futures Contracts 38,707,193

NET ASSETS 25,373,108,467

NET ASSET VALUE PER SHARE

New Income Fund Shares 9.38  
(\$17,463,839,429 / 1,861,868,693 Shares Outstanding)

New Income Fund - Advisor Class Shares 9.36  
(\$52,488,821 / 5,607,529 Shares Outstanding)

New Income Fund - I Class Shares 9.37  
(\$7,852,915,803 / 837,644,717 Shares Outstanding)

New Income Fund - R Class Shares 9.38  
(\$3,864,414 / 412,198 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	Moldavan 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	GYD	Guyanana Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicaraguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	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.