

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
225 Liberty Street Trust 2016-225L	3.6	2/10/36	13,535,000	14,690,071	0.072%
AbbVie	4.88	11/14/48	37,285,000	45,571,740	0.223%
AbbVie	2.95	11/21/26	17,145,000	18,180,558	0.089%
AbbVie	3.2	11/21/29	15,175,000	16,028,882	0.078%
AbbVie	4.05	11/21/39	13,075,000	14,264,263	0.070%
AbbVie	4.25	11/21/49	14,325,000	16,271,295	0.079%
AbbVie	4.7	5/14/45	28,387,000	33,638,709	0.164%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	4,085,000	4,282,763	0.021%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	30,027,000	32,649,949	0.159%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	1,385,000	1,421,378	0.007%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	9,300,000	9,692,107	0.047%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	4,515,000	5,256,688	0.026%
Aia	3.9	4/6/28	42,045,000	46,045,203	0.225%
Aib	4.26	4/10/25	24,875,000	26,971,117	0.132%
Aker BP	2.88	1/15/26	7,245,000	7,481,701	0.037%
Alexandria Real Estate Equities	3.95	1/15/27	26,345,000	29,477,473	0.144%
Alexandria Real Estate Equities	3.95	1/15/28	16,220,000	18,046,404	0.088%
Alexandria Real Estate Equities	2.75	12/15/29	17,305,000	17,681,955	0.086%
Alibaba Group Holding	3.4	12/6/27	11,715,000	12,575,311	0.061%
Altice Financing	7.5	5/15/26	12,800,000	13,344,000	0.065%
Altice France SA/France	5.5	1/15/28	10,315,000	10,521,300	0.051%
American Campus Communities Operating Partnership	3.63	11/15/27	18,040,000	19,690,678	0.096%
American Campus Communities Operating Partnership	2.85	2/1/30	37,652,000	37,698,538	0.184%
American Campus Communities Operating Partnership	3.3	7/15/26	16,895,000	18,177,297	0.089%
American International	3.9	4/1/26	587,000	646,031	0.003%
American Tower	1.6	4/15/26	9,780,000	9,802,650	0.048%
Americredit Automobile Receivables Trust 2018-3	4.04	11/18/24	7,315,000	7,799,384	0.038%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	7,140,000	7,345,464	0.036%
AmeriCredit Automobile Receivables Trust 2020-1	1.59	10/20/25	13,295,000	13,511,977	0.066%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	12,745,000	12,994,847	0.063%
AmeriCredit Automobile Receivables Trust 2021-1	0.89	10/19/26	13,100,000	13,050,292	0.064%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	13,530,000	13,456,975	0.066%
Angel Oak Mortgage Trust 2020-3	1.69	4/25/65	18,082,485	18,259,967	0.089%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	16,792,390	17,116,947	0.084%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	6,248,977	6,366,402	0.031%
Anglo American Capital	4.13	9/27/22	10,475,000	10,990,792	0.054%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	38,053,775	39,077,422	0.191%
APT Pipelines	3.88	10/11/22	19,635,000	20,510,093	0.100%
APT Pipelines	4.25	7/15/27	4,738,000	5,235,689	0.026%
Ares LVII CLO	1.56	10/25/31	27,170,000	27,183,648	0.133%
Ares LVIII CLO	1.46	1/15/33	11,035,000	11,045,454	0.054%
Ashford Hospitality Trust 2018-ASHF	1.36	4/15/35	21,605,000	21,504,528	0.105%
AT&T	2.55	12/1/33	22,254,000	21,012,205	0.103%
AT&T	2.25	2/1/32	71,930,000	68,106,777	0.333%
AT&T	4.3	2/15/30	14,030,000	15,766,760	0.077%
AT&T	2.75	6/1/31	21,840,000	21,695,638	0.106%
Ausgrid Finance Pty	3.85	5/1/23	15,280,000	16,043,037	0.078%
Ausgrid Finance Pty	4.35	8/1/28	24,055,000	26,532,160	0.130%
Austin Fairmont Hotel Trust 2019-FAIR	1.36	9/15/32	11,890,000	11,867,622	0.058%
Austin Fairmont Hotel Trust 2019-FAIR	1.91	9/15/32	4,935,000	4,866,828	0.024%
Aventura Mall Trust	4.11	7/5/40	39,170,000	43,336,478	0.212%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	10,835,000	11,076,441	0.054%
Avis Budget Rental Car Funding AESOP	4	3/20/25	75,700,000	82,063,622	0.401%
Avis Budget Rental Car Funding AESOP	2.33	8/20/26	13,740,000	14,264,905	0.070%
Avis Budget Rental Car Funding AESOP	2.68	8/20/26	6,500,000	6,720,042	0.033%
Avis Budget Rental Car Funding AESOP	3.7	9/20/24	18,960,000	20,211,159	0.099%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	24,415,000	26,204,729	0.128%
Avnet	4.88	12/1/22	30,360,000	32,249,546	0.157%
Avolon Holdings Funding	5.13	10/1/23	39,095,000	41,782,781	0.204%
Avolon Holdings Funding	5.5	1/15/26	13,130,000	14,525,063	0.071%
Avolon Holdings Funding	4.38	5/1/26	15,400,000	16,131,500	0.079%
Avolon Holdings Funding	3.95	7/1/24	7,215,000	7,557,713	0.037%
Baidu	4.38	3/29/28	7,975,000	8,845,950	0.043%
Baidu	4.38	5/14/24	12,910,000	14,185,326	0.069%
Baidu	2.88	7/6/22	31,475,000	32,260,149	0.158%

Baidu	3.63	7/6/27	6,360,000	6,939,506	0.034%
Baidu	3.88	9/29/23	20,211,000	21,635,766	0.106%
Ballyrock CLO 15	0.25	4/15/34	12,715,000	12,715,000	0.062%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	0.96	9/15/34	35,456,000	35,444,991	0.173%
Banco Santander	3.49	5/28/30	11,800,000	12,360,299	0.060%
Bangkok Bank PCL/Hong Kong	4.45	9/19/28	5,665,000	6,377,311	0.031%
BANK 2017-BNK8	3.73	11/15/50	2,705,000	2,959,294	0.014%
Bank Leumi Le-Israel BM	3.28	1/29/31	23,000,000	23,343,275	0.114%
Bank of America	3.42	12/20/28	23,105,000	24,753,172	0.121%
Bank of America	2.5	2/13/31	23,560,000	23,264,558	0.114%
Bank of America	3.56	4/23/27	11,780,000	12,781,088	0.062%
Bank of America	2.59	4/29/31	40,000,000	39,499,480	0.193%
Bank of America	4.27	7/23/29	43,560,000	49,066,463	0.240%
Bank of America	1.9	7/23/31	76,025,000	71,225,694	0.348%
Barclays	3.93	5/7/25	20,485,000	22,054,540	0.108%
Barclays	2.85	5/7/26	25,385,000	26,443,326	0.129%
Barclays Commercial Mortgage Trust 2019-C5	3.71	11/15/52	13,525,000	13,374,989	0.065%
Barings CLO Ltd 2013-I	1.02	1/20/28	30,536,321	30,536,962	0.149%
Barings CLO Ltd 2016-II	1.3	7/20/28	28,186,958	28,190,614	0.138%
BAT Capital	3.56	8/15/27	40,620,000	43,234,059	0.211%
BAT International Finance	1.67	3/25/26	22,345,000	22,001,602	0.107%
Bayer US Finance II	4.38	12/15/28	10,540,000	11,897,931	0.058%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	3,249,230	3,299,677	0.016%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	1,059,511	1,084,919	0.005%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	3,274,249	3,299,221	0.016%
BBCMS 2019-BWAY Mortgage Trust	2.27	11/15/34	10,230,000	10,080,585	0.049%
BBCMS Trust 2018-CBM	1.11	7/15/37	10,463,000	10,450,348	0.051%
BBVA Bancomer SA/Texas	5.13	1/18/33	14,050,000	14,489,695	0.071%
Becton Dickinson And	1.96	2/11/31	22,360,000	21,246,561	0.104%
Becton Dickinson And	2.82	5/20/30	13,810,000	14,077,265	0.069%
Becton Dickinson And	3.79	5/20/50	18,410,000	19,494,662	0.095%
Becton Dickinson And	3.7	6/6/27	60,690,000	66,796,992	0.326%
Becton Dickinson And	4.67	6/6/47	26,335,000	31,228,701	0.153%
Benchmark 2018-B3 Mortgage Trust	4.2	4/10/51	14,540,000	16,362,721	0.080%
Benefit Street Partners CLO XI	1.74	4/15/29	16,090,000	15,934,300	0.078%
BLUEMOUNTAIN CLO 2012-2	1.23	11/20/28	18,711,235	18,713,688	0.091%
BlueMountain CLO 2015-2	1.15	7/18/27	2,422,683	2,422,077	0.012%
BlueMountain CLO 2015-2	1.72	7/18/27	5,145,967	5,145,952	0.025%
Bnp Paribas	1.32	1/13/27	11,265,000	11,020,448	0.054%
Boardwalk Pipelines	4.95	12/15/24	10,000,000	11,197,650	0.055%
Boardwalk Pipelines	3.38	2/1/23	15,250,000	15,744,192	0.077%
Boardwalk Pipelines	3.4	2/15/31	18,725,000	18,810,236	0.092%
Boardwalk Pipelines	5.95	6/1/26	11,317,000	13,058,200	0.064%
Boardwalk Pipelines	4.45	7/15/27	31,635,000	34,811,850	0.170%
Booking Holdings	4.1	4/13/25	8,995,000	10,015,915	0.049%
Booking Holdings	4.5	4/13/27	9,480,000	11,012,916	0.054%
Booking Holdings	4.63	4/13/30	7,015,000	8,131,718	0.040%
Boral Finance Pty	3	11/1/22	5,705,000	5,845,834	0.029%
Boral Finance Pty	3.75	5/1/28	52,215,000	54,605,350	0.267%
Boston Properties	3.25	1/30/31	10,455,000	10,812,801	0.053%
Brambles USA	4.13	10/23/25	13,445,000	14,875,575	0.073%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	9,134,187	9,562,208	0.047%
Brixmor Operating Partnership	3.85	2/1/25	6,175,000	6,677,194	0.033%
Brixmor Operating Partnership	3.9	3/15/27	31,087,000	33,808,232	0.165%
Brixmor Operating Partnership	3.65	6/15/24	43,450,000	46,816,419	0.229%
Brixmor Operating Partnership	4.13	6/15/26	57,211,000	63,210,374	0.309%
Buckeye Partners	4	11/1/26	18,914,308	18,815,765	0.092%
BX Commercial Mortgage Trust 2019-IMC	2.26	4/15/34	32,870,000	32,251,281	0.158%
BX Trust 2018-GW	1.13	5/15/35	9,610,000	9,604,040	0.047%
Caesars Resort Collection	4.65	7/21/25	8,865,450	8,876,532	0.043%
Cameron LNG	3.3	1/15/35	9,505,000	9,725,564	0.047%
Cameron LNG	3.7	1/15/39	7,080,000	7,490,307	0.037%
Cameron LNG	2.9	7/15/31	8,690,000	8,824,773	0.043%
Cantor Commercial Real Estate Lending 2019-CF2	3.27	11/15/52	9,752,000	9,903,899	0.048%
Cantor Commercial Real Estate Lending 2019-CF2	3.66	11/15/52	3,875,000	3,924,978	0.019%
Capital One Financial	3.75	3/9/27	17,285,000	18,926,314	0.092%
Cardinal Health	4.5	11/15/44	4,825,000	5,164,839	0.025%
Cardinal Health	3.75	9/15/25	1,755,000	1,919,701	0.009%
Cardinal Health	4.9	9/15/45	5,195,000	5,908,892	0.029%
CBAM 2019-9	1.52	2/12/30	4,815,000	4,815,180	0.024%
Celulosa Arauco Y Constitucion	3.88	11/2/27	20,810,000	22,456,695	0.110%
Centene	4.25	12/15/27	20,529,000	21,504,128	0.105%

Centene	4.63	12/15/29	32,440,000	34,954,100	0.171%
Centene	3.38	2/15/30	23,860,000	23,979,300	0.117%
Centene	2.5	3/1/31	11,800,000	11,202,070	0.055%
Centene	5.38	6/1/26	16,545,000	17,289,525	0.084%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	5,715,000	7,462,470	0.036%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.3	2/1/32	25,015,000	23,236,759	0.113%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.8	3/1/50	5,165,000	5,474,063	0.027%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.8	4/1/31	48,765,000	47,878,355	0.234%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	1,580,000	1,927,568	0.009%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	7,920,000	8,823,149	0.043%
Cheniere Corpus Christi Holdings	3.7	11/15/29	22,400,000	23,468,704	0.115%
Cheniere Corpus Christi Holdings	7	6/30/24	14,235,000	16,388,044	0.080%
Cheniere Corpus Christi Holdings	5.13	6/30/27	6,935,000	7,949,244	0.039%
Cheniere Energy	4.63	10/15/28	22,665,000	23,514,938	0.115%
China Mengniu Dairy	2.5	6/17/30	5,955,000	5,750,946	0.028%
China Southern Power Grid International Finance BVI	3.5	5/8/27	10,000,000	10,855,245	0.053%
China Southern Power Grid International Finance BVI 2018	4.25	9/18/28	5,400,000	6,009,331	0.029%
Churchill downs	2.11	3/17/28	15,120,000	15,025,500	0.073%
CIFC Funding 2015-V	1.08	10/25/27	43,323,207	43,189,474	0.211%
CIFC Funding 2020-III	1.56	10/20/31	21,990,000	22,051,050	0.108%
Cigna	4.38	10/15/28	9,880,000	11,276,973	0.055%
Cigna	4.13	11/15/25	15,000,000	16,740,735	0.082%
Cigna	4.5	2/25/26	43,040,000	48,670,751	0.238%
Cigna	3.4	3/1/27	6,330,000	6,852,219	0.033%
Cigna	2.4	3/15/30	9,555,000	9,469,875	0.046%
Cigna	2.38	3/15/31	11,860,000	11,611,082	0.057%
Cigna	3.4	3/15/50	30,675,000	30,317,544	0.148%
Cigna	3.4	3/15/51	14,615,000	14,481,419	0.071%
Cigna	4.8	8/15/38	17,444,000	20,780,357	0.101%
CIM Trust 2019-INV3	3.5	8/25/49	8,451,261	8,627,087	0.042%
CIM Trust 2020-INV1	2.5	4/25/50	12,816,755	12,926,608	0.063%
Citigroup	3.11	4/8/26	23,895,000	25,442,010	0.124%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	14,725,000	14,866,780	0.073%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	9,880,000	10,580,442	0.052%
Citigroup Commercial Mortgage Trust 2015-GC33	4.11	9/10/58	8,061,000	8,806,797	0.043%
Citigroup Commercial Mortgage Trust 2016-P4	3.08	7/10/49	11,205,000	11,573,507	0.057%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	27,657,000	30,224,148	0.148%
Citigroup Commercial Mortgage Trust 2018-B2	4.67	3/10/51	3,320,000	3,318,922	0.016%
Citigroup Commercial Mortgage Trust 2019-C7	3.79	12/15/72	12,000,000	11,484,604	0.056%
Citigroup Commercial Mortgage Trust 2020-555	2.65	12/10/41	19,685,000	19,980,572	0.098%
Citigroup Commercial Mortgage Trust 2020-555	3.03	12/10/41	8,370,000	8,007,202	0.039%
Citigroup Commercial Mortgage Trust 2020-555	3.23	12/10/41	5,500,000	5,130,446	0.025%
Clear Channel Outdoor Holdings	3.71	8/21/26	7,093,990	6,804,342	0.033%
Cnh Equipment Trust 2017	2.54	5/15/25	1,095,000	1,111,561	0.005%
Cno Financial	5.25	5/30/25	10,745,000	12,195,575	0.060%
Cold Storage Trust 2020-ICE5	1.41	11/15/37	11,083,218	11,090,176	0.054%
Cold Storage Trust 2020-ICE5	1.76	11/15/37	23,704,816	23,727,066	0.116%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	11,300,922	11,345,619	0.055%
Comcast	3.25	11/1/39	23,275,000	23,849,636	0.116%
COMM 2013-CCRE6 Mortgage Trust	3.15	3/10/46	6,715,000	6,954,232	0.034%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	7,340,000	8,062,278	0.039%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	5,745,000	6,279,538	0.031%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	5,360,000	5,745,250	0.028%
COMM 2015-LC21 Mortgage Trust	4.04	7/10/48	21,415,000	23,399,702	0.114%
COMM 2015-LC21 Mortgage Trust	4.34	7/10/48	28,450,000	30,713,607	0.150%
Credit Suisse	4.19	4/1/31	19,415,000	20,982,470	0.102%
Crown Castle Towers	3.66	5/15/25	52,455,000	55,722,723	0.272%
Crown Castle Towers	3.22	5/15/42	4,785,000	4,813,111	0.024%
CSAIL 2016-C5 Commercial Mortgage Trust	4.01	11/15/48	5,000,000	5,474,358	0.027%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	5,000,000	5,319,067	0.026%
CSAIL 2016-C7 Commercial Mortgage Trust	3.96	11/15/49	22,584,000	24,539,515	0.120%
CSAIL 2019-C17 Commercial Mortgage Trust	3.28	9/15/52	14,473,000	15,323,892	0.075%
CSAIL 2019-C17 Commercial Mortgage Trust	3.48	9/15/52	16,560,000	16,891,193	0.082%
CVS Health	1.88	2/28/31	14,525,000	13,626,556	0.067%
CVS Health	5.05	3/25/48	27,221,000	33,405,203	0.163%
CVS Health	3.63	4/1/27	5,145,000	5,652,662	0.028%
CVS Health	4.25	4/1/50	15,925,000	18,012,640	0.088%
CVS Health	2.7	8/21/40	7,485,000	6,909,995	0.034%
Daimler Finance North America	1.45	3/2/26	24,200,000	23,900,404	0.117%
Daimler Finance North America	2.45	3/2/31	9,255,000	9,081,311	0.044%
Danske Bank	5.38	1/12/24	21,050,000	23,415,094	0.114%
Danske Bank	3.24	12/20/25	22,590,000	23,964,398	0.117%

Danske Bank	3.88	9/12/23	12,821,000	13,727,599	0.067%
Danske Bank	3	9/20/22	7,575,000	7,650,447	0.037%
DBJPM 16-C1 Mortgage Trust	3.54	5/10/49	4,820,000	5,172,111	0.025%
Dcp Midstream Operating	5.85	5/21/43	8,155,000	7,257,950	0.035%
Dcp Midstream Operating	6.75	9/15/37	4,310,000	4,794,875	0.023%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	9,243,366	9,275,991	0.045%
Deephaven Residential Mortgage Trust 2019-3	3.41	7/25/59	9,060,000	8,869,648	0.043%
Diamondback Energy	3.25	12/1/26	26,195,000	27,570,238	0.135%
Discover Financial Services	4.1	2/9/27	49,385,000	54,700,505	0.267%
Discover Financial Services	3.75	3/4/25	18,180,000	19,689,922	0.096%
DRIVEN BRANDS FUNDING	4.64	4/20/49	15,733,900	16,576,450	0.081%
Dryden 86 CLO	1.87	7/17/30	27,670,000	27,736,176	0.135%
Ecolab	4.8	3/24/30	2,040,000	2,422,484	0.012%
Edison International	4.95	4/15/25	1,450,000	1,611,191	0.008%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	1,251,402	1,252,189	0.006%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	2,751,946	2,831,329	0.014%
Elara Hgv Timeshare Issuer 2019	2.61	1/25/34	5,807,389	5,974,902	0.029%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	23,679,000	25,666,471	0.125%
Ellington Financial Mortgage Trust 2019-2	2.74	11/25/59	8,584,918	8,760,491	0.043%
Ellington Financial Mortgage Trust 2020-1	2.01	5/25/65	7,751,532	7,866,446	0.038%
Enel Finance International	3.5	4/6/28	11,585,000	12,397,398	0.061%
Enel Finance International	3.63	5/25/27	41,755,000	45,095,400	0.220%
Energy Transfer Operating	5.88	1/15/24	14,050,000	15,630,625	0.076%
Energy Transfer Operating	4.5	4/15/24	6,465,000	7,038,769	0.034%
Energy Transfer Operating	4.2	4/15/27	2,735,000	2,987,988	0.015%
Energy Transfer Operating	5.25	4/15/29	14,145,000	16,089,938	0.079%
Energy Transfer Operating	6.25	4/15/49	4,100,000	4,827,750	0.024%
Energy Transfer Operating	2.9	5/15/25	8,690,000	9,037,600	0.044%
Energy Transfer Operating	5	5/15/50	4,295,000	4,450,694	0.022%
Energy Transfer Operating	5.5	6/1/27	3,820,000	4,402,550	0.022%
Energy Transfer Operating	4.95	6/15/28	19,529,000	21,774,835	0.106%
Energy Transfer Operating	6	6/15/48	42,120,000	48,280,050	0.236%
Eni	4.75	9/12/28	30,945,000	35,405,072	0.173%
Equate Petrochemical BV	4.25	11/3/26	7,737,000	8,435,032	0.041%
Essex Portfolio	1.65	1/15/31	10,390,000	9,472,199	0.046%
Essex Portfolio	3.63	5/1/27	11,045,000	12,069,600	0.059%
Exeter Automobile Receivables Trust 2017-1	6.2	11/15/23	6,000,000	6,145,947	0.030%
Expedia	5	2/15/26	16,856,000	19,006,084	0.093%
Export Import Bank of Thailand	1.46	10/15/25	13,925,000	13,854,232	0.068%
Fannie Mae Connecticut Avenue Securities	1.21	11/25/29	35,981,799	35,509,424	0.173%
Fannie Mae Connecticut Avenue Securities	4.56	1/25/29	9,885,246	10,285,110	0.050%
Fannie Mae Connecticut Avenue Securities	1.11	2/25/30	9,897,818	9,779,887	0.048%
Fannie Mae Connecticut Avenue Securities	0.96	7/25/30	30,106,984	29,718,397	0.145%
Fannie Mae Connecticut Avenue Securities	1.01	8/25/30	14,721,089	14,383,380	0.070%
Fannie Mae Connecticut Avenue Securities	1.46	9/25/29	31,533,296	31,581,904	0.154%
Fannie Mae Interest Strip	6.5	2/25/32	38,210	5,537	0.000%
Fannie Mae REMICS	4	6/25/44	5,996,395	6,116,404	0.030%
Federal Home Loan Mortgage	6	10/1/21	2,718	2,732	0.000%
Federal Home Loan Mortgage	6	10/1/21	822	825	0.000%
Federal Home Loan Mortgage	6.5	10/1/25	22,767	23,265	0.000%
Federal Home Loan Mortgage	6	10/1/32	9,538	10,737	0.000%
Federal Home Loan Mortgage	2.57	10/1/36	97,893	104,511	0.001%
Federal Home Loan Mortgage	5.5	10/1/38	1,970,711	2,316,814	0.011%
Federal Home Loan Mortgage	4.5	10/1/39	1,599,036	1,781,351	0.009%
Federal Home Loan Mortgage	4	10/1/40	309,512	342,813	0.002%
Federal Home Loan Mortgage	4	10/1/40	159,259	175,289	0.001%
Federal Home Loan Mortgage	4.5	10/1/40	1,028,505	1,154,101	0.006%
Federal Home Loan Mortgage	4.5	10/1/41	7,782,233	8,720,347	0.043%
Federal Home Loan Mortgage	3.5	10/1/42	16,571,716	18,018,854	0.088%
Federal Home Loan Mortgage	5.5	11/1/21	75	75	0.000%
Federal Home Loan Mortgage	6	11/1/21	295	296	0.000%
Federal Home Loan Mortgage	5	11/1/33	73,610	85,121	0.000%
Federal Home Loan Mortgage	5	11/1/33	41,247	46,819	0.000%
Federal Home Loan Mortgage	5	11/1/33	59,409	68,740	0.000%
Federal Home Loan Mortgage	5	11/1/33	34,963	39,318	0.000%
Federal Home Loan Mortgage	2.45	11/1/36	130,569	131,386	0.001%
Federal Home Loan Mortgage	4	11/1/40	198,858	218,875	0.001%
Federal Home Loan Mortgage	4	11/1/40	998,043	1,098,478	0.005%
Federal Home Loan Mortgage	3.5	11/1/42	35,172,336	38,148,157	0.186%
Federal Home Loan Mortgage	3.5	11/1/42	7,148,308	7,804,619	0.038%
Federal Home Loan Mortgage	2.21	1/1/37	171,201	171,841	0.001%
Federal Home Loan Mortgage	5.5	1/1/39	1,977,497	2,324,024	0.011%

Federal Home Loan Mortgage	5.5	1/1/39	1,117,245	1,307,830	0.006%
Federal Home Loan Mortgage	4	1/1/41	15,849	17,439	0.000%
Federal Home Loan Mortgage	4	1/1/41	3,567,219	3,925,064	0.019%
Federal Home Loan Mortgage	3.5	1/1/44	26,853,422	29,114,936	0.142%
Federal Home Loan Mortgage	7	12/1/24	551	582	0.000%
Federal Home Loan Mortgage	6	12/1/33	1,610,311	1,924,557	0.009%
Federal Home Loan Mortgage	6	12/1/33	2,728	3,261	0.000%
Federal Home Loan Mortgage	6	12/1/33	30,162	34,138	0.000%
Federal Home Loan Mortgage	5	12/1/35	598,357	696,273	0.003%
Federal Home Loan Mortgage	6	12/1/36	27,959	33,427	0.000%
Federal Home Loan Mortgage	2.32	12/1/36	93,180	99,094	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	819,659	963,050	0.005%
Federal Home Loan Mortgage	4.5	12/1/39	1,311,000	1,460,779	0.007%
Federal Home Loan Mortgage	4	12/1/40	57,565	63,388	0.000%
Federal Home Loan Mortgage	4	12/1/40	1,359,675	1,505,970	0.007%
Federal Home Loan Mortgage	4	12/1/41	3,893,503	4,290,829	0.021%
Federal Home Loan Mortgage	3	12/1/42	21,384,012	22,747,510	0.111%
Federal Home Loan Mortgage	7	2/1/24	3,035	3,216	0.000%
Federal Home Loan Mortgage	6.5	2/1/24	9,001	10,108	0.000%
Federal Home Loan Mortgage	6.5	2/1/36	212,805	245,201	0.001%
Federal Home Loan Mortgage	6.5	2/1/36	3,755	4,217	0.000%
Federal Home Loan Mortgage	6	2/1/36	13,915	16,636	0.000%
Federal Home Loan Mortgage	2.11	2/1/37	185,033	193,465	0.001%
Federal Home Loan Mortgage	4	2/1/41	3,327,952	3,684,591	0.018%
Federal Home Loan Mortgage	7	3/1/24	277	290	0.000%
Federal Home Loan Mortgage	2.29	3/1/36	167,658	177,336	0.001%
Federal Home Loan Mortgage	5	3/1/40	952,082	1,108,294	0.005%
Federal Home Loan Mortgage	3.5	3/1/44	5,853,662	6,388,050	0.031%
Federal Home Loan Mortgage	3.5	3/1/46	35,774,300	38,753,057	0.189%
Federal Home Loan Mortgage	6.5	4/1/24	395	444	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	767	861	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	1,062	1,192	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	20	22	0.000%
Federal Home Loan Mortgage	5.5	4/1/26	14,111	15,739	0.000%
Federal Home Loan Mortgage	7	4/1/32	2,127	2,465	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	760,375	869,827	0.004%
Federal Home Loan Mortgage	5	4/1/40	1,007,053	1,172,307	0.006%
Federal Home Loan Mortgage	5	4/1/40	98,081	114,179	0.001%
Federal Home Loan Mortgage	3	4/1/47	2,488,779	2,610,572	0.013%
Federal Home Loan Mortgage	6.5	5/1/24	1,365	1,533	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	5,325	5,979	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	386	387	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	3,444	3,457	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	92	103	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	34,551,813	36,179,094	0.177%
Federal Home Loan Mortgage	4.5	5/1/40	653,608	733,382	0.004%
Federal Home Loan Mortgage	4.5	5/1/42	1,682,785	1,902,079	0.009%
Federal Home Loan Mortgage	4.5	5/1/42	5,958,432	6,676,580	0.033%
Federal Home Loan Mortgage	7.5	6/1/24	863	917	0.000%
Federal Home Loan Mortgage	7	6/1/25	452	457	0.000%
Federal Home Loan Mortgage	7	6/1/32	17,601	18,286	0.000%
Federal Home Loan Mortgage	7	6/1/32	3,554	3,720	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	2,180,405	2,450,843	0.012%
Federal Home Loan Mortgage	5	7/1/25	844	887	0.000%
Federal Home Loan Mortgage	5	7/1/33	3,744	4,330	0.000%
Federal Home Loan Mortgage	6	7/1/34	28,051	33,532	0.000%
Federal Home Loan Mortgage	2.73	7/1/35	41,528	41,748	0.000%
Federal Home Loan Mortgage	5	7/1/40	565,401	653,438	0.003%
Federal Home Loan Mortgage	6	8/1/21	2,010	2,016	0.000%
Federal Home Loan Mortgage	6	8/1/22	49,290	50,013	0.000%
Federal Home Loan Mortgage	7	8/1/31	166	173	0.000%
Federal Home Loan Mortgage	5	8/1/35	82,093	94,943	0.000%
Federal Home Loan Mortgage	6	8/1/38	699,224	827,468	0.004%
Federal Home Loan Mortgage	6	8/1/38	1,003,057	1,191,169	0.006%
Federal Home Loan Mortgage	4.5	8/1/40	1,052,064	1,179,900	0.006%
Federal Home Loan Mortgage	5	8/1/40	935,226	1,079,112	0.005%
Federal Home Loan Mortgage	4	8/1/45	1,509,176	1,654,706	0.008%
Federal Home Loan Mortgage	2.29	9/1/32	7,918	7,930	0.000%
Federal Home Loan Mortgage	5	9/1/33	1,477	1,635	0.000%
Federal Home Loan Mortgage	5	9/1/35	1,273,107	1,481,759	0.007%
Federal Home Loan Mortgage	5	9/1/35	175,513	204,279	0.001%
Federal Home Loan Mortgage	6.5	9/1/39	391,542	446,883	0.002%

Federal Home Loan Mortgage	3.5	9/1/42	2,898,876	3,144,985	0.015%
Federal National Mortgage Assn.	5	10/1/21	40	42	0.000%
Federal National Mortgage Assn.	6	10/1/21	168	169	0.000%
Federal National Mortgage Assn.	5.5	10/1/21	693	695	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	166,355	174,891	0.001%
Federal National Mortgage Assn.	6.5	10/1/28	2,025	2,273	0.000%
Federal National Mortgage Assn.	7	10/1/29	385	388	0.000%
Federal National Mortgage Assn.	3	10/1/29	4,143,758	4,381,659	0.021%
Federal National Mortgage Assn.	3	10/1/30	2,138,113	2,262,268	0.011%
Federal National Mortgage Assn.	5	10/1/33	350,919	405,948	0.002%
Federal National Mortgage Assn.	5.5	10/1/34	526,567	607,074	0.003%
Federal National Mortgage Assn.	5	10/1/35	1,096,024	1,274,530	0.006%
Federal National Mortgage Assn.	6.5	10/1/35	1,096,543	1,266,210	0.006%
Federal National Mortgage Assn.	5.5	10/1/36	591,522	691,832	0.003%
Federal National Mortgage Assn.	6.5	10/1/36	5,555	6,414	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	14,752	16,912	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	5,363	6,211	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	68,415	78,758	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	12,666	14,756	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	37,443	43,735	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	48,145	54,121	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	9,220	10,349	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	27,974	31,399	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	13,787	15,475	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	54,526	62,104	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	65,763	73,814	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	1,071,032	1,275,963	0.006%
Federal National Mortgage Assn.	6	10/1/38	835,450	998,490	0.005%
Federal National Mortgage Assn.	6	10/1/39	1,594,747	1,905,306	0.009%
Federal National Mortgage Assn.	4.5	10/1/39	70,403	79,088	0.000%
Federal National Mortgage Assn.	4.5	10/1/39	44,892	50,616	0.000%
Federal National Mortgage Assn.	6	10/1/39	1,500,222	1,779,324	0.009%
Federal National Mortgage Assn.	6	10/1/39	19,881	23,761	0.000%
Federal National Mortgage Assn.	6	10/1/40	1,240,563	1,477,133	0.007%
Federal National Mortgage Assn.	4	10/1/41	2,446,438	2,690,979	0.013%
Federal National Mortgage Assn.	4.5	10/1/41	1,375,507	1,541,549	0.008%
Federal National Mortgage Assn.	4.5	10/1/41	541,895	609,412	0.003%
Federal National Mortgage Assn.	3	10/1/42	5,374,394	5,721,534	0.028%
Federal National Mortgage Assn.	3	10/1/42	4,384,795	4,708,010	0.023%
Federal National Mortgage Assn.	3	10/1/42	10,121,360	10,761,952	0.053%
Federal National Mortgage Assn.	3.5	10/1/42	3,848,903	4,173,920	0.020%
Federal National Mortgage Assn.	4	10/1/45	28,836,778	31,661,197	0.155%
Federal National Mortgage Assn.	3	10/1/46	3,475,195	3,637,094	0.018%
Federal National Mortgage Assn.	3	10/1/46	33,814,019	35,758,267	0.175%
Federal National Mortgage Assn.	3	10/1/46	24,724,084	26,124,499	0.128%
Federal National Mortgage Assn.	6	11/1/21	3,363	3,380	0.000%
Federal National Mortgage Assn.	3	11/1/27	3,985,230	4,234,208	0.021%
Federal National Mortgage Assn.	7	11/1/29	740	784	0.000%
Federal National Mortgage Assn.	6.5	11/1/32	4,646	5,373	0.000%
Federal National Mortgage Assn.	6	11/1/32	272,282	322,247	0.002%
Federal National Mortgage Assn.	3.5	11/1/32	20,387,732	21,889,200	0.107%
Federal National Mortgage Assn.	3	11/1/33	8,457,278	8,959,837	0.044%
Federal National Mortgage Assn.	3	11/1/34	5,480,441	5,856,794	0.029%
Federal National Mortgage Assn.	6	11/1/34	248,928	297,452	0.001%
Federal National Mortgage Assn.	5.5	11/1/34	1,834,092	2,144,588	0.010%
Federal National Mortgage Assn.	6	11/1/34	24,864	29,632	0.000%
Federal National Mortgage Assn.	5.5	11/1/34	471,658	544,123	0.003%
Federal National Mortgage Assn.	5.5	11/1/35	600	702	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	1,332,849	1,565,885	0.008%
Federal National Mortgage Assn.	5	11/1/35	1,072,612	1,246,261	0.006%
Federal National Mortgage Assn.	3	11/1/36	12,523,770	13,275,115	0.065%
Federal National Mortgage Assn.	3	11/1/36	16,427,544	17,527,510	0.086%
Federal National Mortgage Assn.	6	11/1/36	8,504	10,163	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	786,288	919,622	0.004%
Federal National Mortgage Assn.	5.5	11/1/36	4,555	5,328	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	18,760	21,719	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	84,787	95,168	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	19,786	22,963	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	175,323	198,151	0.001%
Federal National Mortgage Assn.	6.5	11/1/37	132,558	152,096	0.001%
Federal National Mortgage Assn.	6	11/1/38	734,064	875,105	0.004%
Federal National Mortgage Assn.	4.5	11/1/39	772,170	865,776	0.004%

Federal National Mortgage Assn.	4	11/1/40	26,368,955	28,890,611	0.141%
Federal National Mortgage Assn.	4.5	11/1/40	646,742	720,214	0.004%
Federal National Mortgage Assn.	4	11/1/40	13,124,647	14,396,501	0.070%
Federal National Mortgage Assn.	4	11/1/40	2,494,061	2,747,761	0.013%
Federal National Mortgage Assn.	4.5	11/1/40	5,295,539	5,938,510	0.029%
Federal National Mortgage Assn.	4	11/1/40	128,418	142,161	0.001%
Federal National Mortgage Assn.	4	11/1/41	2,231,979	2,458,966	0.012%
Federal National Mortgage Assn.	3	11/1/42	1,530,468	1,627,323	0.008%
Federal National Mortgage Assn.	3.5	11/1/43	6,981,796	7,570,239	0.037%
Federal National Mortgage Assn.	4	11/1/43	18,541,935	20,333,450	0.099%
Federal National Mortgage Assn.	5	11/1/44	1,547,628	1,774,318	0.009%
Federal National Mortgage Assn.	3.5	11/1/45	14,809,838	15,842,815	0.077%
Federal National Mortgage Assn.	4	11/1/45	1,988,267	2,176,146	0.011%
Federal National Mortgage Assn.	3	11/1/46	17,575,939	18,564,518	0.091%
Federal National Mortgage Assn.	3	11/1/46	20,966,954	22,244,761	0.109%
Federal National Mortgage Assn.	3	11/1/46	12,358,463	13,065,767	0.064%
Federal National Mortgage Assn.	3	11/1/46	4,620,466	4,892,156	0.024%
Federal National Mortgage Assn.	3	11/1/46	886,172	936,555	0.005%
Federal National Mortgage Assn.	4.5	11/1/47	3,552,482	3,955,371	0.019%
Federal National Mortgage Assn.	3	11/1/48	3,238,029	3,374,068	0.016%
Federal National Mortgage Assn.	4	11/1/49	8,833,266	9,485,880	0.046%
Federal National Mortgage Assn.	2.5	11/1/50	30,180,327	31,018,113	0.151%
Federal National Mortgage Assn.	2.5	11/1/50	22,109,754	22,731,220	0.111%
Federal National Mortgage Assn.	2.5	11/1/50	21,513,615	22,097,170	0.108%
Federal National Mortgage Assn.	5.5	1/1/22	1,490	1,504	0.000%
Federal National Mortgage Assn.	5.5	1/1/22	3,962	4,000	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	5,726,580	5,988,526	0.029%
Federal National Mortgage Assn.	6.5	1/1/34	605,091	700,301	0.003%
Federal National Mortgage Assn.	6	1/1/35	4,062	4,566	0.000%
Federal National Mortgage Assn.	6	1/1/35	2,245	2,551	0.000%
Federal National Mortgage Assn.	2	1/1/36	50,670,000	52,001,228	0.254%
Federal National Mortgage Assn.	5.5	1/1/36	1,631,161	1,908,832	0.009%
Federal National Mortgage Assn.	5.5	1/1/36	1,858,298	2,174,354	0.011%
Federal National Mortgage Assn.	6	1/1/36	121,885	143,822	0.001%
Federal National Mortgage Assn.	6	1/1/36	83,896	97,064	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	14,104,097	15,147,510	0.074%
Federal National Mortgage Assn.	5.5	1/1/36	887,252	1,037,853	0.005%
Federal National Mortgage Assn.	5.5	1/1/37	559,733	654,722	0.003%
Federal National Mortgage Assn.	6	1/1/37	14,117	16,849	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	75,148	87,133	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	646	747	0.000%
Federal National Mortgage Assn.	4	1/1/39	9,915,000	10,637,711	0.052%
Federal National Mortgage Assn.	5.5	1/1/39	225,965	265,566	0.001%
Federal National Mortgage Assn.	4.5	1/1/40	9,718,808	10,877,473	0.053%
Federal National Mortgage Assn.	6	1/1/40	197,334	235,365	0.001%
Federal National Mortgage Assn.	4	1/1/41	4,047,226	4,458,717	0.022%
Federal National Mortgage Assn.	4	1/1/41	1,426,127	1,569,096	0.008%
Federal National Mortgage Assn.	4.5	1/1/41	5,926	6,646	0.000%
Federal National Mortgage Assn.	4	1/1/41	4,688,093	5,164,742	0.025%
Federal National Mortgage Assn.	4	1/1/41	1,731,059	1,904,596	0.009%
Federal National Mortgage Assn.	4.5	1/1/41	373,070	417,773	0.002%
Federal National Mortgage Assn.	4	1/1/42	3,348,228	3,671,554	0.018%
Federal National Mortgage Assn.	4.5	1/1/42	679,484	764,322	0.004%
Federal National Mortgage Assn.	3	1/1/43	122,400,000	127,492,031	0.623%
Federal National Mortgage Assn.	3.5	1/1/43	1,300,795	1,410,244	0.007%
Federal National Mortgage Assn.	3.5	1/1/43	9,396,228	10,254,685	0.050%
Federal National Mortgage Assn.	3	1/1/43	10,535,670	11,150,165	0.054%
Federal National Mortgage Assn.	2.5	1/1/44	178,415,000	183,084,456	0.894%
Federal National Mortgage Assn.	3.5	1/1/44	14,326,784	15,633,156	0.076%
Federal National Mortgage Assn.	3.5	1/1/44	8,613,446	9,307,427	0.045%
Federal National Mortgage Assn.	4.5	1/1/44	406,844	455,653	0.002%
Federal National Mortgage Assn.	3.5	1/1/44	8,678,653	9,467,266	0.046%
Federal National Mortgage Assn.	3	1/1/47	2,239,049	2,366,350	0.012%
Federal National Mortgage Assn.	3.5	1/1/48	15,648,829	16,599,798	0.081%
Federal National Mortgage Assn.	2	1/1/50	264,000,000	263,020,314	1.284%
Federal National Mortgage Assn.	4	1/1/50	27,231,667	29,175,994	0.142%
Federal National Mortgage Assn.	3	1/1/50	5,044,206	5,324,370	0.026%
Federal National Mortgage Assn.	4.5	1/1/50	2,081,684	2,271,223	0.011%
Federal National Mortgage Assn.	4	1/1/50	9,040,342	9,703,736	0.047%
Federal National Mortgage Assn.	6	12/1/21	258	259	0.000%
Federal National Mortgage Assn.	5.5	12/1/21	2,037	2,047	0.000%
Federal National Mortgage Assn.	6	12/1/21	146	148	0.000%

Federal National Mortgage Assn.	6	12/1/21	2,148	2,159	0.000%
Federal National Mortgage Assn.	6	12/1/21	1,388	1,396	0.000%
Federal National Mortgage Assn.	6	12/1/21	132	133	0.000%
Federal National Mortgage Assn.	7	12/1/29	4,475	5,012	0.000%
Federal National Mortgage Assn.	3	12/1/32	47,629,245	50,328,259	0.246%
Federal National Mortgage Assn.	3	12/1/34	16,334,826	17,347,116	0.085%
Federal National Mortgage Assn.	5.5	12/1/35	91,743	107,001	0.001%
Federal National Mortgage Assn.	1.72	12/1/35	75,382	75,756	0.000%
Federal National Mortgage Assn.	5.5	12/1/35	8,900,189	10,410,621	0.051%
Federal National Mortgage Assn.	5	12/1/35	415,613	483,180	0.002%
Federal National Mortgage Assn.	5.5	12/1/35	177,481	207,678	0.001%
Federal National Mortgage Assn.	3	12/1/36	18,941,914	20,210,233	0.099%
Federal National Mortgage Assn.	5	12/1/36	368,468	428,427	0.002%
Federal National Mortgage Assn.	5	12/1/36	969,373	1,127,078	0.006%
Federal National Mortgage Assn.	6.5	12/1/36	61,631	70,281	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	8,953	10,204	0.000%
Federal National Mortgage Assn.	6	12/1/36	127,762	143,643	0.001%
Federal National Mortgage Assn.	6.5	12/1/37	22,839	25,636	0.000%
Federal National Mortgage Assn.	6	12/1/38	222,772	266,248	0.001%
Federal National Mortgage Assn.	4	12/1/40	2,985,441	3,283,817	0.016%
Federal National Mortgage Assn.	4.5	12/1/40	3,173,564	3,576,512	0.017%
Federal National Mortgage Assn.	4	12/1/40	5,981,270	6,581,157	0.032%
Federal National Mortgage Assn.	4.5	12/1/40	4,338,012	4,885,450	0.024%
Federal National Mortgage Assn.	3.5	12/1/41	1,006,664	1,095,434	0.005%
Federal National Mortgage Assn.	4	12/1/41	7,309,639	8,048,313	0.039%
Federal National Mortgage Assn.	4.5	12/1/41	3,527,204	3,923,015	0.019%
Federal National Mortgage Assn.	3.5	12/1/45	7,145,780	7,689,153	0.038%
Federal National Mortgage Assn.	3	12/1/46	5,038,192	5,295,683	0.026%
Federal National Mortgage Assn.	3	12/1/46	26,979,304	28,523,379	0.139%
Federal National Mortgage Assn.	3	12/1/46	24,335,821	25,728,612	0.126%
Federal National Mortgage Assn.	3	12/1/46	24,380,057	25,751,915	0.126%
Federal National Mortgage Assn.	3	12/1/46	7,686,270	8,142,479	0.040%
Federal National Mortgage Assn.	3	12/1/46	9,971,586	10,536,692	0.051%
Federal National Mortgage Assn.	3	12/1/46	7,459,681	7,886,606	0.039%
Federal National Mortgage Assn.	5	12/1/47	4,387,933	5,045,904	0.025%
Federal National Mortgage Assn.	3.5	12/1/47	819,939	869,908	0.004%
Federal National Mortgage Assn.	4	12/1/49	1,646,297	1,765,721	0.009%
Federal National Mortgage Assn.	3	12/1/50	6,638,261	7,057,177	0.034%
Federal National Mortgage Assn.	2.5	12/1/50	966,280	992,490	0.005%
Federal National Mortgage Assn.	2.5	12/1/50	88,793,659	91,202,178	0.445%
Federal National Mortgage Assn.	5.5	2/1/23	6,365	6,529	0.000%
Federal National Mortgage Assn.	7	2/1/30	1,226	1,272	0.000%
Federal National Mortgage Assn.	6	2/1/34	2,871,484	3,312,643	0.016%
Federal National Mortgage Assn.	6	2/1/34	83,599	99,050	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	1,504,492	1,625,159	0.008%
Federal National Mortgage Assn.	5.5	2/1/35	668,018	780,235	0.004%
Federal National Mortgage Assn.	5.5	2/1/35	301,562	352,798	0.002%
Federal National Mortgage Assn.	5	2/1/36	326,179	379,439	0.002%
Federal National Mortgage Assn.	6	2/1/36	67,043	79,389	0.000%
Federal National Mortgage Assn.	6	2/1/36	12,043	14,387	0.000%
Federal National Mortgage Assn.	6.5	2/1/36	11,513	12,923	0.000%
Federal National Mortgage Assn.	5	2/1/36	68,889	80,040	0.000%
Federal National Mortgage Assn.	6	2/1/37	540,727	646,218	0.003%
Federal National Mortgage Assn.	6	2/1/37	471,476	557,535	0.003%
Federal National Mortgage Assn.	5	2/1/38	238,621	277,014	0.001%
Federal National Mortgage Assn.	6.5	2/1/38	109,209	122,579	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	1,473,186	1,723,958	0.008%
Federal National Mortgage Assn.	4.5	2/1/40	9,953,254	11,218,344	0.055%
Federal National Mortgage Assn.	4.5	2/1/40	37,630	42,269	0.000%
Federal National Mortgage Assn.	4	2/1/41	540,763	592,966	0.003%
Federal National Mortgage Assn.	4.5	2/1/41	4,504,434	5,015,714	0.024%
Federal National Mortgage Assn.	4	2/1/41	4,815,283	5,296,659	0.026%
Federal National Mortgage Assn.	4	2/1/41	2,587,502	2,842,906	0.014%
Federal National Mortgage Assn.	4.5	2/1/41	326,460	365,573	0.002%
Federal National Mortgage Assn.	4	2/1/41	30,308,580	33,320,195	0.163%
Federal National Mortgage Assn.	4.5	2/1/41	41,667	46,695	0.000%
Federal National Mortgage Assn.	3	2/1/43	16,453,782	17,483,025	0.085%
Federal National Mortgage Assn.	3	2/1/44	1,447,059	1,550,022	0.008%
Federal National Mortgage Assn.	4.5	2/1/45	613,020	690,216	0.003%
Federal National Mortgage Assn.	3.5	2/1/46	7,695,020	8,253,251	0.040%
Federal National Mortgage Assn.	3.5	2/1/48	40,170,099	42,577,309	0.208%
Federal National Mortgage Assn.	3	2/1/49	11,644,720	12,271,548	0.060%



Federal National Mortgage Assn.	4	2/1/50	21,128,529	22,728,672	0.111%
Federal National Mortgage Assn.	6	3/1/22	1,638	1,648	0.000%
Federal National Mortgage Assn.	5	3/1/23	14,291	15,006	0.000%
Federal National Mortgage Assn.	5	3/1/25	1,180,987	1,240,932	0.006%
Federal National Mortgage Assn.	6	3/1/33	280,062	334,289	0.002%
Federal National Mortgage Assn.	3	3/1/35	10,257,432	10,910,768	0.053%
Federal National Mortgage Assn.	5	3/1/36	115,282	134,027	0.001%
Federal National Mortgage Assn.	5	3/1/36	972,209	1,129,974	0.006%
Federal National Mortgage Assn.	5	3/1/36	538,768	626,440	0.003%
Federal National Mortgage Assn.	6.5	3/1/36	284,150	341,559	0.002%
Federal National Mortgage Assn.	6	3/1/36	2,426	2,897	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	55,064	63,678	0.000%
Federal National Mortgage Assn.	6	3/1/37	457,517	546,769	0.003%
Federal National Mortgage Assn.	6.5	3/1/37	14,938	16,992	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	12,486	14,014	0.000%
Federal National Mortgage Assn.	6	3/1/37	814,997	973,987	0.005%
Federal National Mortgage Assn.	4.5	3/1/40	83,203	93,276	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	54,584	61,217	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	24,496	27,617	0.000%
Federal National Mortgage Assn.	5	3/1/42	1,914,111	2,216,016	0.011%
Federal National Mortgage Assn.	3	3/1/43	23,798,956	25,336,432	0.124%
Federal National Mortgage Assn.	3.5	3/1/44	4,921,758	5,354,429	0.026%
Federal National Mortgage Assn.	4.5	3/1/46	12,373,638	13,847,678	0.068%
Federal National Mortgage Assn.	3	3/1/50	9,488,560	9,902,148	0.048%
Federal National Mortgage Assn.	3	3/1/50	29,205,776	30,744,169	0.150%
Federal National Mortgage Assn.	6	4/1/22	384	390	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	2,230,625	2,369,162	0.012%
Federal National Mortgage Assn.	4.5	4/1/26	1,745,978	1,854,408	0.009%
Federal National Mortgage Assn.	6	4/1/33	184,746	220,739	0.001%
Federal National Mortgage Assn.	5.5	4/1/34	28,747	32,331	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	746,372	873,389	0.004%
Federal National Mortgage Assn.	5	4/1/35	1,237,210	1,436,706	0.007%
Federal National Mortgage Assn.	5	4/1/35	99,220	115,125	0.001%
Federal National Mortgage Assn.	6	4/1/35	235,067	280,892	0.001%
Federal National Mortgage Assn.	5	4/1/35	297,994	344,613	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	234,080	273,898	0.001%
Federal National Mortgage Assn.	6	4/1/36	4,393	5,250	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	179,818	207,920	0.001%
Federal National Mortgage Assn.	6.5	4/1/37	33,389	38,504	0.000%
Federal National Mortgage Assn.	7	4/1/37	103,073	112,762	0.001%
Federal National Mortgage Assn.	6	4/1/39	2,045,839	2,433,914	0.012%
Federal National Mortgage Assn.	6	4/1/39	796,730	950,617	0.005%
Federal National Mortgage Assn.	6	4/1/40	1,505,452	1,790,116	0.009%
Federal National Mortgage Assn.	4.5	4/1/41	13,179	14,967	0.000%
Federal National Mortgage Assn.	4.5	4/1/41	111,336	125,083	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	3,265,573	3,676,909	0.018%
Federal National Mortgage Assn.	3.5	4/1/43	2,287,764	2,486,772	0.012%
Federal National Mortgage Assn.	3.5	4/1/43	1,581,306	1,701,376	0.008%
Federal National Mortgage Assn.	4	4/1/44	9,073,332	9,996,591	0.049%
Federal National Mortgage Assn.	4.5	4/1/44	5,935,514	6,685,781	0.033%
Federal National Mortgage Assn.	3	4/1/47	12,035,419	12,608,554	0.062%
Federal National Mortgage Assn.	3	4/1/47	8,998,064	9,473,139	0.046%
Federal National Mortgage Assn.	4.5	4/1/48	3,787,595	4,117,684	0.020%
Federal National Mortgage Assn.	3	4/1/50	623,474	659,021	0.003%
Federal National Mortgage Assn.	6	5/1/21	68	68	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	47	47	0.000%
Federal National Mortgage Assn.	6	5/1/21	19	19	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	543	543	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	46	46	0.000%
Federal National Mortgage Assn.	6	5/1/21	462	462	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	82	82	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	104	103	0.000%
Federal National Mortgage Assn.	6	5/1/21	158	159	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	879	880	0.000%
Federal National Mortgage Assn.	6	5/1/22	2,918	2,967	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	18,434	18,741	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	4,582,978	4,811,227	0.023%
Federal National Mortgage Assn.	5.5	5/1/34	357,153	416,430	0.002%
Federal National Mortgage Assn.	6	5/1/35	2,024	2,418	0.000%
Federal National Mortgage Assn.	5	5/1/36	744,367	865,172	0.004%
Federal National Mortgage Assn.	5.5	5/1/36	34,264	40,076	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	12,965	14,778	0.000%

Federal National Mortgage Assn.	6.5	5/1/36	17,186	20,314	0.000%
Federal National Mortgage Assn.	5.5	5/1/36	161,744	189,281	0.001%
Federal National Mortgage Assn.	6	5/1/37	28,150	33,641	0.000%
Federal National Mortgage Assn.	6	5/1/37	120,265	143,730	0.001%
Federal National Mortgage Assn.	6.5	5/1/37	25,544	29,045	0.000%
Federal National Mortgage Assn.	6	5/1/37	1,535,485	1,835,076	0.009%
Federal National Mortgage Assn.	6	5/1/38	2,873,717	3,416,383	0.017%
Federal National Mortgage Assn.	6.5	5/1/38	119,842	134,596	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	1,068,231	1,249,712	0.006%
Federal National Mortgage Assn.	5	5/1/40	1,470,598	1,711,285	0.008%
Federal National Mortgage Assn.	4.5	5/1/41	7,140,098	7,998,808	0.039%
Federal National Mortgage Assn.	6	5/1/42	1,772,906	2,109,199	0.010%
Federal National Mortgage Assn.	4	5/1/42	6,037,894	6,644,384	0.032%
Federal National Mortgage Assn.	3	5/1/43	4,864,782	5,146,341	0.025%
Federal National Mortgage Assn.	3	5/1/43	44,859	47,455	0.000%
Federal National Mortgage Assn.	3.5	5/1/46	2,782,084	3,034,412	0.015%
Federal National Mortgage Assn.	4.5	5/1/48	11,503,167	12,806,056	0.063%
Federal National Mortgage Assn.	4.5	5/1/49	2,445,294	2,666,570	0.013%
Federal National Mortgage Assn.	4.5	5/1/50	6,801,594	7,429,165	0.036%
Federal National Mortgage Assn.	4.5	5/1/50	11,786,966	12,931,222	0.063%
Federal National Mortgage Assn.	6	6/1/21	403	404	0.000%
Federal National Mortgage Assn.	6	6/1/21	74	74	0.000%
Federal National Mortgage Assn.	6	6/1/22	4,589	4,619	0.000%
Federal National Mortgage Assn.	5.5	6/1/22	2,714	2,763	0.000%
Federal National Mortgage Assn.	3	6/1/27	2,113,441	2,242,278	0.011%
Federal National Mortgage Assn.	3	6/1/33	151,725	157,122	0.001%
Federal National Mortgage Assn.	5	6/1/35	618,241	718,350	0.004%
Federal National Mortgage Assn.	5	6/1/35	641,554	744,424	0.004%
Federal National Mortgage Assn.	5	6/1/35	1,651,445	1,916,827	0.009%
Federal National Mortgage Assn.	5	6/1/35	479,921	556,746	0.003%
Federal National Mortgage Assn.	6	6/1/36	1,791,966	2,141,534	0.010%
Federal National Mortgage Assn.	6	6/1/37	815	974	0.000%
Federal National Mortgage Assn.	6.5	6/1/37	1,425	1,637	0.000%
Federal National Mortgage Assn.	5	6/1/40	1,279,214	1,488,515	0.007%
Federal National Mortgage Assn.	5	6/1/40	8,444,524	9,826,617	0.048%
Federal National Mortgage Assn.	4.5	6/1/41	1,471,096	1,638,345	0.008%
Federal National Mortgage Assn.	3.5	6/1/42	2,072,918	2,240,810	0.011%
Federal National Mortgage Assn.	3.5	6/1/42	3,808,374	4,129,327	0.020%
Federal National Mortgage Assn.	3.5	6/1/43	3,182,909	3,459,802	0.017%
Federal National Mortgage Assn.	3.5	6/1/43	2,084,145	2,265,436	0.011%
Federal National Mortgage Assn.	4	6/1/45	10,318,025	11,283,780	0.055%
Federal National Mortgage Assn.	3.5	6/1/46	18,484,203	19,939,892	0.097%
Federal National Mortgage Assn.	3	6/1/47	7,321,315	7,767,014	0.038%
Federal National Mortgage Assn.	5	6/1/48	193,324	216,476	0.001%
Federal National Mortgage Assn.	5.5	7/1/21	492	493	0.000%
Federal National Mortgage Assn.	6	7/1/21	174	174	0.000%
Federal National Mortgage Assn.	6	7/1/22	172	176	0.000%
Federal National Mortgage Assn.	6	7/1/22	2,425	2,469	0.000%
Federal National Mortgage Assn.	3	7/1/30	9,989,643	10,617,082	0.052%
Federal National Mortgage Assn.	6.5	7/1/32	824,168	955,104	0.005%
Federal National Mortgage Assn.	6.5	7/1/32	49,927	57,024	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	117,745	135,489	0.001%
Federal National Mortgage Assn.	5	7/1/33	616,446	711,358	0.003%
Federal National Mortgage Assn.	5	7/1/34	218,295	253,513	0.001%
Federal National Mortgage Assn.	5	7/1/34	145,277	168,597	0.001%
Federal National Mortgage Assn.	5	7/1/35	358,055	414,335	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	71,543	83,555	0.000%
Federal National Mortgage Assn.	5	7/1/36	398,499	462,989	0.002%
Federal National Mortgage Assn.	2.39	7/1/36	395,973	417,712	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	8,407	9,437	0.000%
Federal National Mortgage Assn.	5.5	7/1/36	4,361	5,103	0.000%
Federal National Mortgage Assn.	6	7/1/37	2,031	2,428	0.000%
Federal National Mortgage Assn.	5	7/1/37	51,686	59,541	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	31,103	34,911	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	24,749	28,842	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	644,967	718,078	0.004%
Federal National Mortgage Assn.	4.5	7/1/42	1,663,752	1,874,392	0.009%
Federal National Mortgage Assn.	4	7/1/42	5,718,827	6,330,445	0.031%
Federal National Mortgage Assn.	3.5	7/1/42	6,592,499	7,126,420	0.035%
Federal National Mortgage Assn.	3.5	7/1/42	2,438,594	2,631,888	0.013%
Federal National Mortgage Assn.	3.5	7/1/43	6,478,278	7,041,801	0.034%
Federal National Mortgage Assn.	3.5	7/1/43	2,437,371	2,643,657	0.013%

Federal National Mortgage Assn.	3	7/1/43	1,303,221	1,389,641	0.007%
Federal National Mortgage Assn.	6.5	7/1/44	5,100,452	5,945,748	0.029%
Federal National Mortgage Assn.	3.5	7/1/44	3,729,148	4,028,495	0.020%
Federal National Mortgage Assn.	5	7/1/45	820,136	953,573	0.005%
Federal National Mortgage Assn.	3	7/1/50	8,291,250	8,692,384	0.042%
Federal National Mortgage Assn.	3	7/1/50	14,587,782	15,466,043	0.076%
Federal National Mortgage Assn.	6	8/1/21	1,094	1,097	0.000%
Federal National Mortgage Assn.	6	8/1/21	92	93	0.000%
Federal National Mortgage Assn.	6	8/1/21	103	103	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	164	164	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	168	169	0.000%
Federal National Mortgage Assn.	6	8/1/21	176	177	0.000%
Federal National Mortgage Assn.	6	8/1/21	210	210	0.000%
Federal National Mortgage Assn.	6	8/1/22	1,339	1,358	0.000%
Federal National Mortgage Assn.	6	8/1/22	15,181	15,304	0.000%
Federal National Mortgage Assn.	6.5	8/1/27	39,445	44,275	0.000%
Federal National Mortgage Assn.	6	8/1/34	345,290	398,791	0.002%
Federal National Mortgage Assn.	6.5	8/1/36	19,573	22,626	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	42,110	47,934	0.000%
Federal National Mortgage Assn.	2.64	8/1/36	200,446	205,132	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	10,118	11,670	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	41,387	47,427	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	8,017	9,060	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	5,073	5,848	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	4,049	4,545	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,068,049	1,249,851	0.006%
Federal National Mortgage Assn.	5.5	8/1/37	227,340	266,030	0.001%
Federal National Mortgage Assn.	6	8/1/37	1,792,320	2,141,996	0.010%
Federal National Mortgage Assn.	6.5	8/1/37	11,434	13,176	0.000%
Federal National Mortgage Assn.	6	8/1/37	721	811	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,275	10,539	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	14,714	16,516	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	108,897	127,532	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,183,291	1,384,698	0.007%
Federal National Mortgage Assn.	5.5	8/1/37	1,541,398	1,803,711	0.009%
Federal National Mortgage Assn.	6.5	8/1/38	2,563,857	2,998,585	0.015%
Federal National Mortgage Assn.	6	8/1/38	675,542	795,316	0.004%
Federal National Mortgage Assn.	4.5	8/1/39	1,044,286	1,170,702	0.006%
Federal National Mortgage Assn.	4.5	8/1/40	958,241	1,067,097	0.005%
Federal National Mortgage Assn.	3.5	8/1/42	5,694,914	6,156,138	0.030%
Federal National Mortgage Assn.	3	8/1/43	4,491,915	4,812,257	0.024%
Federal National Mortgage Assn.	3.5	8/1/43	2,312,270	2,493,632	0.012%
Federal National Mortgage Assn.	5	8/1/45	1,160,108	1,346,773	0.007%
Federal National Mortgage Assn.	3.5	8/1/47	10,188,789	10,954,832	0.053%
Federal National Mortgage Assn.	4.5	8/1/48	5,276,439	5,746,675	0.028%
Federal National Mortgage Assn.	4.5	8/1/48	3,565,968	3,885,163	0.019%
Federal National Mortgage Assn.	3.5	8/1/49	1,449,809	1,530,830	0.007%
Federal National Mortgage Assn.	3	8/1/49	8,501,652	9,019,450	0.044%
Federal National Mortgage Assn.	5.5	9/1/23	65,783	68,103	0.000%
Federal National Mortgage Assn.	5.5	9/1/34	28,366	33,168	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	60,227	68,498	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	8,899	9,988	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	11,011	12,560	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	16,466	18,482	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	351,563	411,225	0.002%
Federal National Mortgage Assn.	6	9/1/37	109,364	130,708	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	14,972	17,747	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	30,404	35,212	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	8,547	9,594	0.000%
Federal National Mortgage Assn.	2.62	9/1/37	107,944	109,266	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	40,167	45,084	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	3,486	3,927	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	55,589	62,679	0.000%
Federal National Mortgage Assn.	6	9/1/38	1,764,395	2,107,791	0.010%
Federal National Mortgage Assn.	6	9/1/38	448,646	532,547	0.003%
Federal National Mortgage Assn.	5	9/1/39	1,263,145	1,464,254	0.007%
Federal National Mortgage Assn.	4.5	9/1/39	1,484,256	1,664,210	0.008%
Federal National Mortgage Assn.	4.5	9/1/39	94,022	104,690	0.001%
Federal National Mortgage Assn.	6	9/1/39	913,656	1,081,774	0.005%
Federal National Mortgage Assn.	6	9/1/39	1,459,513	1,734,895	0.008%
Federal National Mortgage Assn.	4.5	9/1/40	3,655	4,121	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	282,054	313,869	0.002%

Federal National Mortgage Assn.	4.5	9/1/40	19,283,586	21,473,957	0.105%
Federal National Mortgage Assn.	4	9/1/41	9,161,183	10,065,777	0.049%
Federal National Mortgage Assn.	5.5	9/1/41	350,750	410,290	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	2,544,110	2,855,357	0.014%
Federal National Mortgage Assn.	4	9/1/42	3,765,104	4,167,039	0.020%
Federal National Mortgage Assn.	3.5	9/1/42	3,941,584	4,288,056	0.021%
Federal National Mortgage Assn.	3	9/1/43	5,527,759	5,884,928	0.029%
Federal National Mortgage Assn.	4	9/1/43	15,321,047	16,804,476	0.082%
Federal National Mortgage Assn.	3.5	9/1/45	9,300,880	9,987,107	0.049%
Federal National Mortgage Assn.	4	9/1/46	1,361,071	1,487,976	0.007%
Federal National Mortgage Assn.	3	9/1/46	25,657,347	27,255,740	0.133%
Federal National Mortgage Assn.	3	9/1/49	9,585,476	10,169,262	0.050%
Federal National Mortgage Assn.	3.5	9/1/49	16,246,930	17,154,714	0.084%
FirstEnergy Transmission	4.35	1/15/25	61,885,000	67,633,807	0.330%
Flagstar Mortgage Trust 2018-6RR	4	9/25/48	5,614,202	5,706,974	0.028%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	7,419,197	7,571,172	0.037%
Flagstar Mortgage Trust 2020-1NV	0.96	3/25/50	8,676,487	8,676,159	0.042%
FNMA 15YR	5.5	4/1/21	344	343	0.000%
FNMA 15YR	5.5	4/1/21	9	9	0.000%
FNMA 15YR	5.5	4/1/21	281	281	0.000%
FNMA 15YR	6	4/1/21	34	34	0.000%
FNMA 15YR	5.5	4/1/21	108	108	0.000%
FNMA 15YR	5.5	4/1/21	550	549	0.000%
FNMA 15YR	5.5	4/1/21	3,146	3,143	0.000%
Freddie Mac REMICS	4	11/15/36	2,253	2,252	0.000%
Freddie Mac REMICS	4.5	5/25/50	19,979,271	3,343,209	0.016%
Freddie Mac STACR Remic Trust 2020-DNA2	0.86	2/25/50	5,963,315	5,961,684	0.029%
Freddie Mac STACR REMIC Trust 2020-DNA5	2.82	10/25/50	14,000,000	14,080,977	0.069%
Freddie Mac STACR Trust 2018-DNA2	0.91	12/25/30	6,936,594	6,938,377	0.034%
Freddie Mac Stacr Trust 2018-HQA2	0.86	10/25/48	3,641,588	3,641,587	0.018%
Freddie Mac Strips	0	8/15/28	11,339	10,893	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	1.12	11/25/50	9,422,782	9,433,523	0.046%
Freddie Mac Structured Agency Credit Risk debt Notes	1.16	12/25/29	17,294,357	17,436,044	0.085%
Freddie Mac Structured Agency Credit Risk debt Notes	0.86	3/25/30	1,101,206	1,101,906	0.005%
Freddie Mac Structured Agency Credit Risk debt Notes	1.21	3/25/30	30,119,000	30,330,155	0.148%
Freddie Mac Structured Agency Credit Risk debt Notes	1.16	7/25/30	22,709,298	22,613,250	0.110%
Freddie Mac Structured Agency Credit Risk debt Notes	1.21	9/25/30	16,409,391	16,383,520	0.080%
FREMF 2018-K731 Mortgage Trust	3.93	2/25/25	8,375,000	9,084,412	0.044%
FREMF 2019-K103 Mortgage Trust	3.45	12/25/51	9,280,000	9,704,602	0.047%
FREMF 2019-K92 Mortgage Trust	4.19	5/25/52	11,400,000	12,545,119	0.061%
FREMF 2019-K94 Mortgage Trust	3.97	7/25/52	6,610,000	7,179,556	0.035%
FREMF 2019-K94 Mortgage Trust	3.97	7/25/52	8,000,000	8,237,001	0.040%
FREMF 2019-K97 Mortgage Trust	3.76	9/25/51	9,820,000	10,574,003	0.052%
FREMF 2019-K98 Mortgage Trust	3.74	10/25/52	15,125,000	16,134,910	0.079%
FREMF K-100 Mortgage Trust	3.49	11/25/52	11,325,000	11,871,924	0.058%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	3,505,921	3,523,249	0.017%
Galaxy XXIX CLO	1.59	11/15/26	13,100,000	13,102,405	0.064%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	3,888,606	4,001,676	0.020%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	12,168,589	12,562,071	0.061%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	5,985,368	6,153,378	0.030%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	3,623,242	3,694,994	0.018%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	1,293,662	1,299,242	0.006%
Galton Funding Mortgage Trust 2019-2	3.5	6/25/59	3,920,322	3,943,242	0.019%
Galton Funding Mortgage Trust 2019-H1	2.66	10/25/59	12,292,790	12,520,594	0.061%
Galton Funding Mortgage Trust 2020-H1	2.31	1/25/60	18,195,651	18,534,247	0.091%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	53,835,000	58,366,023	0.285%
General Electric	5.55	1/5/26	20,985,000	24,803,179	0.121%
General Electric	3.51	6/15/69	3,531,000	3,336,795	0.016%
General Motors Financial	4	10/6/26	21,470,000	23,427,892	0.114%
General Motors Financial	5.1	1/17/24	28,255,000	31,255,766	0.153%
General Motors Financial	4.35	4/9/25	21,119,000	23,129,339	0.113%
General Motors Financial	4.3	7/13/25	9,101,000	9,953,281	0.049%
GLP Capital LP / GLP Financing II	3.35	9/1/24	6,340,000	6,701,424	0.033%
GM Financial Automobile Leasing Trust 2020-3	1.11	10/21/24	11,310,000	11,390,254	0.056%
GM Financial Leasing Trust	1.01	7/21/25	6,650,000	6,644,698	0.032%
Goldman Sachs	3.5	11/16/26	11,970,000	12,974,283	0.063%
Golub Capital Partners CLO 39B	1.37	10/20/28	26,387,904	26,390,499	0.129%
Government National Mortgage Assn.	8	10/15/27	12,999	13,051	0.000%
Government National Mortgage Assn.	8	10/15/27	92,486	103,453	0.001%
Government National Mortgage Assn.	5.5	10/15/38	23,544	27,257	0.000%
Government National Mortgage Assn.	5	10/15/39	1,884,409	2,168,183	0.011%
Government National Mortgage Assn.	5.5	10/20/32	71,038	83,944	0.000%

Government National Mortgage Assn.	5	10/20/39	323,640	371,913	0.002%
Government National Mortgage Assn.	4.5	10/20/40	959,248	1,075,651	0.005%
Government National Mortgage Assn.	5	10/20/40	2,236,856	2,570,529	0.013%
Government National Mortgage Assn.	4	10/20/41	4,955,442	5,499,378	0.027%
Government National Mortgage Assn.	3.5	10/20/44	1,226,252	1,330,895	0.006%
Government National Mortgage Assn.	3.5	10/20/45	2,993,505	3,248,581	0.016%
Government National Mortgage Assn.	3.5	10/20/45	4,493,709	4,876,487	0.024%
Government National Mortgage Assn.	5	10/20/47	2,465,638	2,744,653	0.013%
Government National Mortgage Assn.	3	10/20/49	10,886,999	11,234,906	0.055%
Government National Mortgage Assn.	7	11/20/28	13,709	15,720	0.000%
Government National Mortgage Assn.	4.5	11/20/39	884,040	989,565	0.005%
Government National Mortgage Assn.	5	11/20/39	2,155,272	2,476,749	0.012%
Government National Mortgage Assn.	4.5	11/20/40	11,131,008	12,481,762	0.061%
Government National Mortgage Assn.	3.5	11/20/42	127,435	136,400	0.001%
Government National Mortgage Assn.	4	11/20/42	360,004	397,654	0.002%
Government National Mortgage Assn.	4	11/20/47	8,986,786	9,715,522	0.047%
Government National Mortgage Assn.	5	11/20/47	4,716,961	5,250,588	0.026%
Government National Mortgage Assn.	4	1/1/41	31,125,000	33,269,707	0.162%
Government National Mortgage Assn.	2.5	1/1/43	205,752,000	211,884,375	1.035%
Government National Mortgage Assn.	2	1/1/51	0	0	0.000%
Government National Mortgage Assn.	8.5	1/15/23	261	262	0.000%
Government National Mortgage Assn.	6.5	1/15/26	1,828	2,042	0.000%
Government National Mortgage Assn.	6	1/20/34	19,501	22,967	0.000%
Government National Mortgage Assn.	5.5	1/20/36	7,984,995	9,360,515	0.046%
Government National Mortgage Assn.	4	1/20/46	326,286	357,752	0.002%
Government National Mortgage Assn.	4.5	1/20/46	2,993,930	3,349,965	0.016%
Government National Mortgage Assn.	3.5	1/20/46	689,252	746,097	0.004%
Government National Mortgage Assn.	4.5	1/20/47	4,208,041	4,672,656	0.023%
Government National Mortgage Assn.	5	1/20/48	5,016,443	5,541,182	0.027%
Government National Mortgage Assn.	4	1/20/48	20,964,947	23,015,451	0.112%
Government National Mortgage Assn.	5.5	1/20/49	2,144,040	2,368,111	0.012%
Government National Mortgage Assn.	3	1/20/50	14,430,658	14,887,414	0.073%
Government National Mortgage Assn.	8	12/15/21	118	119	0.000%
Government National Mortgage Assn.	8	12/15/21	174	176	0.000%
Government National Mortgage Assn.	8	12/15/21	94	95	0.000%
Government National Mortgage Assn.	7.5	12/15/22	60	60	0.000%
Government National Mortgage Assn.	6.5	12/15/31	42,491	49,151	0.000%
Government National Mortgage Assn.	5	12/15/39	4,641,801	5,403,496	0.026%
Government National Mortgage Assn.	7	12/20/23	1,453	1,524	0.000%
Government National Mortgage Assn.	6.5	12/20/33	26,377	31,487	0.000%
Government National Mortgage Assn.	6	12/20/38	272,402	320,843	0.002%
Government National Mortgage Assn.	6	12/20/38	2,433,935	2,865,355	0.014%
Government National Mortgage Assn.	5.5	12/20/39	75,508	87,938	0.000%
Government National Mortgage Assn.	3.5	12/20/45	10,438,222	11,184,552	0.055%
Government National Mortgage Assn.	3.5	12/20/47	20,356,481	21,664,426	0.106%
Government National Mortgage Assn.	5.5	12/20/48	4,849,861	5,344,988	0.026%
Government National Mortgage Assn.	7.5	2/15/22	25	25	0.000%
Government National Mortgage Assn.	8.5	2/15/23	2,201	2,210	0.000%
Government National Mortgage Assn.	6.5	2/15/26	7,628	8,518	0.000%
Government National Mortgage Assn.	5	2/15/40	4,340,918	5,053,929	0.025%
Government National Mortgage Assn.	5	2/15/40	4,345,080	5,058,776	0.025%
Government National Mortgage Assn.	3.5	2/15/45	1,291,126	1,399,308	0.007%
Government National Mortgage Assn.	5.5	2/20/35	81,090	92,728	0.000%
Government National Mortgage Assn.	5.5	2/20/36	125,462	146,983	0.001%
Government National Mortgage Assn.	4	2/20/41	517,323	574,018	0.003%
Government National Mortgage Assn.	3.5	2/20/43	14,012,291	15,251,653	0.074%
Government National Mortgage Assn.	4	2/20/44	15,490,598	17,004,511	0.083%
Government National Mortgage Assn.	3.5	2/20/45	4,805,675	5,215,702	0.025%
Government National Mortgage Assn.	3.5	2/20/46	2,557,631	2,775,400	0.014%
Government National Mortgage Assn.	3.5	2/20/46	13,110,107	14,174,015	0.069%
Government National Mortgage Assn.	3.5	2/20/48	10,549,540	11,514,656	0.056%
Government National Mortgage Assn.	6.5	3/15/26	507	566	0.000%
Government National Mortgage Assn.	6.5	3/15/26	1,714	1,914	0.000%
Government National Mortgage Assn.	5.5	3/20/34	63,026	73,635	0.000%
Government National Mortgage Assn.	5	3/20/40	793,640	912,024	0.004%
Government National Mortgage Assn.	4.5	3/20/41	981,565	1,100,685	0.005%
Government National Mortgage Assn.	5	3/20/41	3,635,909	4,178,383	0.020%
Government National Mortgage Assn.	3.5	3/20/43	10,090,994	10,959,219	0.054%
Government National Mortgage Assn.	5.5	3/20/49	5,253,031	5,790,435	0.028%
Government National Mortgage Assn.	3	3/20/50	6,979,687	7,162,689	0.035%
Government National Mortgage Assn.	2	3/20/51	54,860,000	55,444,201	0.271%
Government National Mortgage Assn.	8	4/15/22	153	154	0.000%

Government National Mortgage Assn.	6	4/15/36	102,426	122,713	0.001%
Government National Mortgage Assn.	5	4/20/39	2,088,801	2,369,079	0.012%
Government National Mortgage Assn.	5	4/20/40	526,290	604,797	0.003%
Government National Mortgage Assn.	3.5	4/20/45	814,371	883,814	0.004%
Government National Mortgage Assn.	3.5	4/20/46	15,955,360	17,073,255	0.083%
Government National Mortgage Assn.	3.5	4/20/47	1,068,277	1,137,404	0.006%
Government National Mortgage Assn.	5	4/20/48	901,407	997,620	0.005%
Government National Mortgage Assn.	5	4/20/48	931,471	1,029,956	0.005%
Government National Mortgage Assn.	3.5	4/20/48	4,922,599	5,308,998	0.026%
Government National Mortgage Assn.	6.5	5/15/26	3,241	3,619	0.000%
Government National Mortgage Assn.	6.5	5/15/26	1,723	1,924	0.000%
Government National Mortgage Assn.	6.5	5/15/29	2,443	2,791	0.000%
Government National Mortgage Assn.	8	5/15/32	4,943	4,963	0.000%
Government National Mortgage Assn.	7	5/20/28	8,738	9,934	0.000%
Government National Mortgage Assn.	5	5/20/40	1,303,202	1,497,606	0.007%
Government National Mortgage Assn.	5.5	5/20/43	3,483,482	4,079,677	0.020%
Government National Mortgage Assn.	3.5	5/20/45	777,557	832,448	0.004%
Government National Mortgage Assn.	3.5	5/20/45	2,251,088	2,442,962	0.012%
Government National Mortgage Assn.	3.5	5/20/45	542,737	587,492	0.003%
Government National Mortgage Assn.	3	5/20/46	9,853,426	10,435,901	0.051%
Government National Mortgage Assn.	3.5	5/20/46	12,669,606	13,610,885	0.066%
Government National Mortgage Assn.	4	5/20/46	21,021,007	22,902,059	0.112%
Government National Mortgage Assn.	3.5	5/20/46	1,949,275	2,115,995	0.010%
Government National Mortgage Assn.	3.5	5/20/46	2,961,904	3,214,260	0.016%
Government National Mortgage Assn.	3	5/20/46	1,144,535	1,221,114	0.006%
Government National Mortgage Assn.	3.5	5/20/46	415,334	445,729	0.002%
Government National Mortgage Assn.	5.5	5/20/48	9,453,092	10,536,815	0.051%
Government National Mortgage Assn.	5	5/20/48	1,534,140	1,697,115	0.008%
Government National Mortgage Assn.	8	6/15/22	50	51	0.000%
Government National Mortgage Assn.	5	6/15/40	2,277,834	2,651,328	0.013%
Government National Mortgage Assn.	5	6/20/40	2,450,429	2,815,977	0.014%
Government National Mortgage Assn.	3.5	6/20/43	16,527,463	17,951,507	0.088%
Government National Mortgage Assn.	3.5	6/20/43	7,960,571	8,593,462	0.042%
Government National Mortgage Assn.	5.5	6/20/44	3,619,206	4,239,379	0.021%
Government National Mortgage Assn.	3	6/20/45	25,627,391	27,145,269	0.133%
Government National Mortgage Assn.	3.5	6/20/46	5,989,702	6,396,217	0.031%
Government National Mortgage Assn.	3.5	6/20/46	3,096,648	3,346,767	0.016%
Government National Mortgage Assn.	3	6/20/46	5,204,278	5,519,643	0.027%
Government National Mortgage Assn.	4	6/20/47	7,335,720	7,949,141	0.039%
Government National Mortgage Assn.	5	6/20/47	5,703,230	6,350,486	0.031%
Government National Mortgage Assn.	4.5	7/15/26	930,556	979,788	0.005%
Government National Mortgage Assn.	7.5	7/15/28	42,724	47,121	0.000%
Government National Mortgage Assn.	6.5	7/15/31	3,376	3,770	0.000%
Government National Mortgage Assn.	5	7/20/39	495,427	560,047	0.003%
Government National Mortgage Assn.	4	7/20/42	8,191,922	9,088,380	0.044%
Government National Mortgage Assn.	3	7/20/46	5,734,989	6,055,672	0.030%
Government National Mortgage Assn.	3.5	7/20/46	2,568,760	2,735,284	0.013%
Government National Mortgage Assn.	3	7/20/46	6,958,633	7,395,061	0.036%
Government National Mortgage Assn.	5	7/20/47	3,498,007	3,894,337	0.019%
Government National Mortgage Assn.	3.5	7/20/47	4,126,940	4,391,481	0.021%
Government National Mortgage Assn.	4.5	7/20/47	3,770,478	4,118,215	0.020%
Government National Mortgage Assn.	5	7/20/48	1,487,679	1,656,173	0.008%
Government National Mortgage Assn.	3	7/20/50	87,305,259	91,001,725	0.444%
Government National Mortgage Assn.	7.5	8/15/28	14,291	14,350	0.000%
Government National Mortgage Assn.	5	8/20/40	292,787	336,466	0.002%
Government National Mortgage Assn.	3	8/20/45	4,084,340	4,325,352	0.021%
Government National Mortgage Assn.	3	8/20/46	2,264,994	2,412,603	0.012%
Government National Mortgage Assn.	3	8/20/46	3,187,912	3,400,254	0.017%
Government National Mortgage Assn.	5	8/20/47	6,132,985	6,857,247	0.033%
Government National Mortgage Assn.	5	8/20/48	909,855	1,012,815	0.005%
Government National Mortgage Assn.	8.5	9/15/22	140	142	0.000%
Government National Mortgage Assn.	8	9/15/22	117	118	0.000%
Government National Mortgage Assn.	8	9/15/27	80,366	89,278	0.000%
Government National Mortgage Assn.	5	9/15/33	907,685	1,029,740	0.005%
Government National Mortgage Assn.	5	9/15/39	2,247,912	2,608,648	0.013%
Government National Mortgage Assn.	3.5	9/15/41	5,533,609	5,936,424	0.029%
Government National Mortgage Assn.	3	9/15/42	4,060,236	4,308,761	0.021%
Government National Mortgage Assn.	3	9/15/42	24,583,048	26,088,401	0.127%
Government National Mortgage Assn.	4.5	9/15/45	3,035,775	3,422,725	0.017%
Government National Mortgage Assn.	8.5	9/20/26	62	67	0.000%
Government National Mortgage Assn.	5.5	9/20/34	26,754	31,329	0.000%
Government National Mortgage Assn.	6	9/20/34	17,604	20,772	0.000%

Government National Mortgage Assn.	6	9/20/38	485,511	556,854	0.003%
Government National Mortgage Assn.	4.5	9/20/40	4,652,652	5,218,254	0.025%
Government National Mortgage Assn.	4	9/20/42	436,436	484,152	0.002%
Government National Mortgage Assn.	3	9/20/46	1,664,781	1,773,101	0.009%
Government National Mortgage Assn.	3	9/20/46	1,939,087	2,068,543	0.010%
Government National Mortgage Assn.	3.5	9/20/47	1,486,806	1,580,011	0.008%
Government National Mortgage Assn.	4	9/20/47	460,741	497,111	0.002%
Government National Mortgage Assn.	3	9/20/49	1,794,563	1,841,607	0.009%
Government National Mortgage Association	3	11/20/47	6,578,759	6,981,312	0.034%
Government National Mortgage Association	4.5	12/20/39	362,310	7,310	0.000%
Government National Mortgage Association	4.5	12/20/39	522,091	14,446	0.000%
Government National Mortgage Association	3	12/20/47	4,821,402	4,960,873	0.024%
Government National Mortgage Association	4	2/20/43	3,677,036	549,719	0.003%
Government National Mortgage Association	3.5	4/20/39	945,551	12,102	0.000%
Government National Mortgage Association	4	5/20/37	7,639,305	269,230	0.001%
Government National Mortgage Association	4.5	5/20/39	46,852	39	0.000%
Government National Mortgage Association	3.5	5/20/43	4,704,165	717,605	0.004%
Gray Oak Pipeline	2.6	10/15/25	6,745,000	6,833,022	0.033%
Gray Oak Pipeline	3.45	10/15/27	2,820,000	2,888,193	0.014%
Gray Oak Pipeline	2	9/15/23	2,160,000	2,197,493	0.011%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.83	6/17/24	2,994,321	3,019,501	0.015%
Great Wolf Trust 2019-WOLF	2.04	12/15/36	18,025,000	17,697,567	0.086%
GS Mortgage-Backed Securities Trust	1.96	7/25/44	1,008,540	1,018,394	0.005%
GS Mortgage-Backed Securities Trust 2020-INV1	3	10/25/50	35,756,654	36,278,522	0.177%
GS Mortgage Securities Corp Trust 2019-SOHO	1.71	6/15/36	36,850,000	36,815,578	0.180%
GS Mortgage Securities Trust 2019-GC40	3.54	7/10/52	12,730,000	13,337,646	0.065%
Hardee s Funding	4.96	6/20/48	28,162,875	29,601,998	0.145%
Hasbro	3.55	11/19/26	12,060,000	13,013,669	0.064%
Healthpeak Properties	2.88	1/15/31	3,585,000	3,614,218	0.018%
Healthpeak Properties	3.25	7/15/26	3,455,000	3,726,663	0.018%
Healthpeak Properties	3.5	7/15/29	3,910,000	4,203,090	0.021%
Heathrow Funding	4.88	7/15/21	26,640,000	26,927,765	0.132%
Highwoods Realty	4.13	3/15/28	17,905,000	19,424,705	0.095%
Highwoods Realty	4.2	4/15/29	12,180,000	13,249,039	0.065%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	2,744,119	2,814,693	0.014%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	1,166,456	1,188,012	0.006%
Hilton Orlando Trust 2018-ORL	1.31	12/15/34	5,540,000	5,533,329	0.027%
HKT Capital No 2	3.63	4/2/25	2,714,000	2,895,214	0.014%
HKT Capital No 4	3	7/14/26	22,686,000	23,804,193	0.116%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	13,465,893	13,603,285	0.066%
Homeward Opportunities Fund I Trust 2019-2	3.29	9/25/59	6,382,753	6,383,670	0.031%
Homeward Opportunities Fund I Trust 2020-2	1.66	5/25/65	10,380,428	10,448,058	0.051%
HPS Loan Management 11-2017	1.74	5/6/30	12,070,000	11,960,330	0.058%
HSBC Holdings	1.65	4/18/26	10,880,000	10,840,027	0.053%
HSBC Holdings	3.9	5/25/26	9,845,000	10,856,328	0.053%
HSBC Holdings	2.1	6/4/26	21,365,000	21,743,673	0.106%
HSBC Holdings	4.29	9/12/26	2,375,000	2,627,455	0.013%
Humana	3.95	3/15/27	6,250,000	6,965,488	0.034%
Humana	4.88	4/1/30	18,429,000	21,534,121	0.105%
Hyundai Capital America	1.8	10/15/25	11,505,000	11,478,907	0.056%
Hyundai Capital America	2.38	2/10/23	23,640,000	24,280,620	0.119%
Independence Plaza Trust 2018-INDP	3.91	7/10/35	12,220,000	12,822,340	0.063%
Ing Groep	1.75	4/1/27	9,400,000	9,402,858	0.046%
Intercontinental Exchange	2.1	6/15/30	10,000,000	9,603,660	0.047%
Intercontinental Exchange	1.85	9/15/32	51,255,000	46,920,313	0.229%
InTown Hotel Portfolio Trust 2018-STAY	1.41	1/15/33	3,510,000	3,505,875	0.017%
Jack in the Box Funding	3.98	8/25/49	28,107,600	28,827,436	0.141%
JMH	2.5	4/9/31	17,983,000	17,806,767	0.087%
JPMD Commercial Mortgage Securities Trust 2016-C4	3.38	12/15/49	15,210,000	16,346,109	0.080%
JPMD Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	15,745,000	17,143,013	0.084%
JPMorgan Chase	2.74	10/15/30	20,470,000	20,770,766	0.101%
JPMorgan Chase	1.76	11/19/31	42,490,000	39,699,002	0.194%
JPMorgan Chase	2.96	5/13/31	61,233,000	62,221,301	0.304%
JPMorgan Chase	2.18	6/1/28	33,125,000	33,424,384	0.163%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.85	9/6/38	11,320,000	11,794,637	0.058%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	9,825,000	10,398,859	0.051%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.55	7/5/33	7,620,000	8,046,525	0.039%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	11,395,000	12,017,632	0.059%
JP Morgan Mortgage Trust 2019-INV2	3.5	2/25/50	8,303,744	8,576,488	0.042%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	14,555,936	14,973,435	0.073%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	11,995,766	12,346,350	0.060%
JP Morgan Mortgage Trust 2020-INV1	0.95	8/25/50	7,093,882	7,141,332	0.035%



JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	15,509,232	15,842,688	0.077%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	6,269,043	6,394,057	0.031%
Keysight Technologies	4.6	4/6/27	2,648,000	3,029,691	0.015%
Kfc Holding	1.86	3/15/28	3,982,372	3,979,066	0.019%
Kfc Holding	1.86	4/3/25	23,197,837	23,168,840	0.113%
KKR CLO 13	1.02	1/16/28	34,190,062	34,134,277	0.167%
KKR CLO 13	1.37	1/16/28	11,320,000	11,261,655	0.055%
Kookmin Bank	2.5	11/4/30	21,350,000	20,769,814	0.101%
Kookmin Bank	2.5	11/4/30	6,800,000	6,615,210	0.032%
Korea Electric Power	7	2/1/27	4,505,000	5,791,478	0.028%
Korea National Oil	1.63	10/5/30	18,020,000	16,849,707	0.082%
Korea South-East Power	1	2/3/26	5,765,000	5,680,514	0.028%
Lamar Media	1.6	2/5/27	14,435,000	14,304,219	0.070%
Las Vegas Sands	3.5	8/18/26	10,985,000	11,411,174	0.056%
Las Vegas Sands	3.2	8/8/24	6,682,000	6,944,830	0.034%
L Brands	6.63	10/1/30	17,135,000	19,426,806	0.095%
LSEGA Financing	2	4/6/28	35,865,000	35,320,354	0.172%
LSEGA Financing	2.5	4/6/31	15,430,000	15,252,077	0.074%
LSEGA Financing	3.2	4/6/41	6,905,000	6,845,037	0.033%
Madison Park Funding XXXVII	1.54	7/15/32	5,795,000	5,804,659	0.028%
Magnetite XXIII	1.52	10/25/32	9,735,000	9,759,943	0.048%
Magnetite XXV	1.8	1/25/32	10,705,000	10,731,138	0.052%
Marriott International Inc/MD	3.75	10/1/25	3,131,000	3,345,095	0.016%
Marriott International Inc/MD	5.75	5/1/25	43,324,000	49,660,135	0.243%
Marsh & McLennan	2.25	11/15/30	9,175,000	8,979,297	0.044%
Methanex	5.13	10/15/27	18,855,000	19,279,238	0.094%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	20,337,580	21,301,256	0.104%
Micron Technology	4.19	2/15/27	30,185,000	33,543,081	0.164%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	36,880,000	40,337,500	0.197%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	2,558,608	2,579,447	0.013%
Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	12,403,186	12,790,855	0.062%
Morgan Stanley	1.93	4/28/32	7,260,000	6,856,141	0.033%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,470,000	22,062,543	0.108%
Morgan Stanley Capital I Trust 2015-MS1	4.03	5/15/48	3,355,000	3,667,344	0.018%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	20,075,000	21,870,801	0.107%
MVW 2020-1	1.74	10/20/37	9,239,955	9,394,775	0.046%
MVW Owner Trust 2014-1	2.25	9/22/31	3,022,592	3,027,250	0.015%
MVW Owner Trust 2017-1	2.75	12/20/34	1,385,535	1,413,703	0.007%
MVW Owner Trust 2019-1	2.89	11/20/36	10,055,226	10,313,003	0.050%
Natwest	3.88	9/12/23	13,898,000	14,877,434	0.073%
Navient Private Education Loan Trust 2017	2.88	12/16/58	3,021,900	3,069,998	0.015%
Navient Private Education Loan Trust 2017	3.91	12/16/58	8,525,000	8,705,906	0.043%
Navient Private Education Refi Loan Trust 2019-F	2.6	8/15/68	20,589,041	21,202,901	0.104%
Navient Private Education Refi Loan Trust 2019-G	2.4	10/15/68	20,352,720	20,896,832	0.102%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	20,755,000	20,640,848	0.101%
Navient Private Education Refi Loan Trust 2020	2.12	1/15/69	23,758,000	24,156,742	0.118%
Navient Private Education Refi Loan Trust 2020-H	1.31	1/15/69	14,170,163	14,259,285	0.070%
Nelnet Student Loan Trust 2020-1	0.85	3/26/68	12,337,168	12,303,866	0.060%
Netflix	4.63	5/15/29	19,830,000	28,837,615	0.141%
Neuberger Berman CLO XVII	1.72	4/22/29	16,785,000	16,717,860	0.082%
Neuberger Berman CLO XVII	2.22	4/22/29	12,440,000	12,345,285	0.060%
Neuberger Berman CLO XVI-S	1.24	4/15/34	26,325,000	26,325,000	0.129%
Neuberger Berman Loan Advisers CLO 32	1.18	1/20/32	49,995,000	50,066,300	0.245%
Neuberger Berman Loan Advisers CLO 38	1.52	10/20/32	27,735,000	27,794,059	0.136%
New Residential Mortgage Loan Trust 2019-NQM5	2.71	11/25/59	14,057,836	14,406,203	0.070%
NiSource	1.7	2/15/31	15,390,000	14,238,459	0.070%
NiSource	3.6	5/1/30	25,110,000	27,222,278	0.133%
NRG Energy	4.45	6/15/29	13,315,000	14,363,556	0.070%
NTT Finance	1.59	4/3/28	26,890,000	26,182,632	0.128%
NTT Finance	2.07	4/3/31	3,850,000	3,789,590	0.019%
NXP BV / NXP Funding	5.35	3/1/26	10,345,000	12,019,700	0.059%
NXP BV / NXP Funding LLC / NXP USA	2.7	5/1/25	2,345,000	2,457,680	0.012%
NXP BV / NXP Funding LLC / NXP USA	3.15	5/1/27	4,765,000	5,060,096	0.025%
OBX 2019-EXP2 Trust	1.01	6/25/59	4,055,513	4,071,140	0.020%
OBX 2019-EXP2 Trust	4	6/25/59	13,239,481	13,762,807	0.067%
OBX 2019-EXP3 Trust	3.5	10/25/59	9,001,545	9,175,562	0.045%
OBX 2019-INV1 Trust	4	11/25/48	14,317,789	14,418,431	0.070%
OBX 2019-INV2 Trust	4	5/27/49	9,896,994	10,109,441	0.049%
OBX 2019-INV2 Trust	4	5/27/49	3,656,631	3,722,845	0.018%
OBX 2020-EXP1 Trust	3.5	2/25/60	14,595,951	15,014,920	0.073%
OBX 2020-EXP1 Trust	0.86	2/25/60	4,023,695	4,049,025	0.020%
OBX 2020-EXP2 Trust	3	5/25/60	31,322,282	32,044,295	0.156%



OBX 2020-INV1 Trust	3.5	12/25/49	6,033,344	6,153,356	0.030%
Occidental Petroleum	8	7/15/25	14,410,000	16,535,475	0.081%
Occidental Petroleum	8.5	7/15/27	5,255,000	6,207,469	0.030%
Occidental Petroleum	2.9	8/15/24	23,015,000	22,698,544	0.111%
OCP CLO 2020-19	1.97	7/20/31	26,060,000	26,127,594	0.128%
Octagon Investment Partners XXIII	1.09	7/15/27	20,288,868	20,271,028	0.099%
Octagon Investment Partners XXIII	1.44	7/15/27	23,930,000	23,750,620	0.116%
Ooredoo International Finance	2.63	4/8/31	8,040,000	7,953,168	0.039%
Oracle	2.3	3/25/28	12,420,000	12,572,518	0.061%
OZLM VII	1.23	7/17/29	39,618,104	39,578,581	0.193%
OZLM VIII	1.39	10/17/29	21,346,991	21,347,254	0.104%
OZLM VIII	2.02	10/17/29	21,030,000	21,029,964	0.103%
Pacific Gas & Electric	3.95	12/1/47	15,405,000	14,200,160	0.069%
Pacific Gas & Electric	2.5	2/1/31	27,580,000	25,899,302	0.126%
Pacific Gas & Electric	4.55	7/1/30	41,980,000	45,517,948	0.222%
Pacific Gas & Electric	2.1	8/1/27	23,845,000	23,347,093	0.114%
Pacific Gas & Electric	3.3	8/1/40	22,880,000	20,633,367	0.101%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	11,362,000	10,496,864	0.051%
Palmer Square CLO 2020-2	1.94	7/15/31	6,490,000	6,503,938	0.032%
PerkinElmer	3.3	9/15/29	10,272,000	10,828,075	0.053%
Perrigo Finance Unlimited	3.9	12/15/24	6,275,000	6,679,041	0.033%
Perrigo Finance Unlimited	4.38	3/15/26	26,485,000	28,697,160	0.140%
Perrigo Finance Unlimited	3.15	6/15/30	3,640,000	3,561,478	0.017%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.45	5/21/28	60,500,000	70,180,000	0.343%
Planet Fitness Master Issuer	4.26	9/5/48	16,155,750	16,167,705	0.079%
Planet Fitness Master Issuer	4.67	9/5/48	25,150,125	25,695,380	0.125%
PTTEP Treasury Center	2.59	6/10/27	18,300,000	18,845,518	0.092%
QNB Finance	2.75	2/12/27	21,028,000	21,778,700	0.106%
QNB Finance	2.63	5/12/25	10,572,000	10,970,660	0.054%
QVC	4.38	3/15/23	41,030,000	43,184,075	0.211%
REESE PARK CLO	1.56	10/15/32	25,490,000	25,520,312	0.125%
Regency Centers	4.13	3/15/28	10,100,000	11,076,034	0.054%
Regency Centers	3.7	6/15/30	12,500,000	13,409,238	0.065%
REI - SECURITY LENDING COLLATERAL			67,083,477	670,834,769	3.276%
Reliance Industries	3.67	11/30/27	18,280,000	19,896,748	0.097%
Reliance Industries	4.13	1/28/25	6,120,000	6,678,346	0.033%
Reynolds American	4.45	6/12/25	36,825,000	40,852,550	0.200%
Ross Stores	1.88	4/15/31	18,400,000	17,141,606	0.084%
Sabine Pass Liquefaction	5	3/15/27	73,603,000	83,877,979	0.410%
Sabine Pass Liquefaction	5.75	5/15/24	7,013,000	7,919,080	0.039%
Sabine Pass Liquefaction	4.5	5/15/30	4,625,000	5,187,400	0.025%
Sabine Pass Liquefaction	5.88	6/30/26	15,135,000	17,745,788	0.087%
Santander Drive Auto Receivables Trust 2018-3	4.07	8/15/24	13,090,000	13,519,465	0.066%
Santander Drive Auto Receivables Trust 2019-2	3.22	7/15/25	6,785,000	7,047,913	0.034%
Santander Drive Auto Receivables Trust 2020-1	4.11	12/15/25	9,920,000	10,548,412	0.052%
Santander Drive Auto Receivables Trust 2020-4	1.48	1/15/27	9,460,000	9,516,357	0.046%
Santander Retail Auto Lease Trust 2020	1.18	12/20/24	9,500,000	9,556,051	0.047%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	23,480,000	23,427,104	0.114%
Santander UK Group Holdings	1.53	8/21/26	28,505,000	28,187,226	0.138%
SBA Tower Trust	3.87	10/8/24	50,250,000	52,771,081	0.258%
SBA Tower Trust	2.84	1/15/25	12,265,000	12,869,910	0.063%
SBA Tower Trust	3.17	4/15/22	44,830,000	44,910,450	0.219%
Sempra Energy	3.8	2/1/38	8,480,000	9,111,200	0.044%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	3,665,059	3,717,247	0.018%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	14,056,363	14,251,213	0.070%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	10,886,221	11,161,954	0.055%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	10,827,055	10,960,826	0.054%
Seven Generations Energy	5.38	9/30/25	15,260,000	15,813,175	0.077%
SF Holding Investment	2.88	2/20/30	14,890,000	14,973,190	0.073%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	11,021,425	11,179,499	0.055%
Shanghai Port Group BVI development	3.38	6/18/29	3,890,000	4,074,055	0.020%
Shanghai Port Group BVI development	2.85	9/11/29	14,625,000	14,769,649	0.072%
Shanghai Port Group BVI development 2	2.38	7/13/30	21,110,000	20,392,141	0.100%
Shinhan Bank	3.88	3/24/26	5,830,000	6,395,657	0.031%
Siemens Financieringsmaatschappij	1.7	3/11/28	8,325,000	8,156,019	0.040%
Siemens Financieringsmaatschappij	2.15	3/11/31	27,845,000	27,124,037	0.132%
Sierra Timeshare 2019-2 Receivables Funding	2.59	5/20/36	5,597,058	5,741,965	0.028%
Sierra Timeshare 2020-2 Receivables Funding	2.32	7/20/37	8,042,506	8,182,632	0.040%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	1,663,389	1,688,623	0.008%
Simon Property	3.3	1/15/26	7,155,000	7,660,622	0.037%
Simon Property	2.65	7/15/30	18,417,000	18,332,742	0.090%
SLIde 2018-FUN	1.36	6/15/31	9,094,226	9,013,890	0.044%

SMBC Aviation Capital Finance DAC	3.55	4/15/24	15,190,000	16,137,765	0.079%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	5,951,000	6,318,522	0.031%
Smb Private Education Loan Trust 2015	2.98	7/15/27	5,437,468	5,520,692	0.027%
Smb Private Education Loan Trust 2016	2.43	2/17/32	12,375,994	12,670,248	0.062%
Smb Private Education Loan Trust 2016	2.7	5/15/31	4,916,217	5,059,778	0.025%
Smb Private Education Loan Trust 2016	2.34	9/15/34	10,231,323	10,500,345	0.051%
Smb Private Education Loan Trust 2018	3.63	11/15/35	24,783,582	26,163,985	0.128%
Smb Private Education Loan Trust 2018	3.6	1/15/37	11,340,656	12,033,949	0.059%
Smb Private Education Loan Trust 2018	0.83	1/15/37	16,744,718	16,724,721	0.082%
Smb Private Education Loan Trust 2021	1.07	1/15/53	52,420,525	51,710,483	0.253%
STACR Trust 2018-DNA3	0.86	9/25/48	25,533	25,533	0.000%
STACR Trust 2018-HRP2	1.36	2/25/47	14,343,816	14,371,497	0.070%
Standard Chartered	4.64	4/1/31	37,280,000	42,470,718	0.207%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	6,724,222	6,868,141	0.034%
Starwood Mortgage Residential Trust 2019-1	2.94	6/25/49	21,106,450	21,230,565	0.104%
Starwood Mortgage Residential Trust 2019-1	3.15	6/25/49	9,845,124	9,919,488	0.048%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	10,085,509	10,081,873	0.049%
Starwood Mortgage Residential Trust 2019-IMC1	3.75	2/25/49	9,262,484	9,267,489	0.045%
Starwood Mortgage Residential Trust 2019-INV1	2.61	9/27/49	17,528,436	17,786,974	0.087%
State Grid Overseas Investment 2016	3.5	5/4/27	24,000,000	26,153,070	0.128%
Sunoco Logistics Partners Operations	4.25	4/1/24	14,265,000	15,406,200	0.075%
Symphony CLO XVII	1.12	4/15/28	36,405,649	36,400,312	0.178%
Symphony CLO XXIII	1.49	1/15/34	9,560,000	9,596,097	0.047%
Symphony CLO XXVI	1.19	4/20/33	14,640,000	14,640,000	0.071%
Synchrony Financial	4.25	8/15/24	5,540,000	6,015,066	0.029%
Syngenta Finance	3.93	4/23/21	18,290,000	18,307,979	0.089%
Taco Bell Funding	4.32	11/25/48	37,448,025	37,632,269	0.184%
Taconic Park CLO	2.12	1/20/29	11,645,000	11,506,699	0.056%
Targa Resources			8,570	9,093,189	0.044%
Tencent Holdings	1.81	1/26/26	25,688,000	25,808,225	0.126%
Tencent Holdings	3.58	4/11/26	19,482,000	21,162,898	0.103%
Tengizchevroil Finance Co International	4	8/15/26	39,000,000	41,677,155	0.204%
Thaioil Treasury Center	4.63	11/20/28	4,595,000	5,112,061	0.025%
TJX	1.6	5/15/31	9,565,000	8,915,986	0.044%
T-Mobile USA	2.05	2/15/28	12,505,000	12,262,365	0.060%
T-Mobile USA	3.75	4/15/27	61,370,000	67,076,305	0.328%
TNB Global Ventures Capital	3.24	10/19/26	13,470,000	14,338,547	0.070%
Towd Point Mortgage Trust 2015-3	3	3/25/54	213,303	213,242	0.001%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	14,707,000	15,363,407	0.075%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	824,335	824,338	0.004%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	1,907,360	1,911,965	0.009%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	2,468,569	2,478,477	0.012%
Towd Point Mortgage Trust 2016-1	3	2/25/55	5,590,945	5,674,212	0.028%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	4,174,380	4,228,777	0.021%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	2,535,127	2,553,881	0.012%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	5,485,664	5,534,604	0.027%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	6,769,309	6,884,857	0.034%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	2,781,103	2,822,721	0.014%
Towd Point Mortgage Trust 2017-5	0.71	2/25/57	7,191,053	7,191,052	0.035%
Towd Point Mortgage Trust 2018-1	3	1/25/58	11,544,463	11,889,329	0.058%
Transcontinental Gas Pipe Line	4	3/15/28	10,905,000	12,077,320	0.059%
Transcontinental Gas Pipe Line	4.6	3/15/48	14,965,000	17,009,174	0.083%
Transcontinental Gas Pipe Line	3.25	5/15/30	7,520,000	7,904,716	0.039%
Transurban Finance Co Pty	4.13	2/2/26	7,105,000	7,897,321	0.039%
Transurban Finance Co Pty	2.45	3/16/31	12,535,000	12,204,139	0.060%
Transurban Finance Co Pty	3.38	3/22/27	10,525,000	11,331,615	0.055%
TRP Government Reserve	0.04		1,811,790,175	1,811,790,175	8.848%
TRP Institutional Floating Rate - Z			58,107,433	565,966,393	2.764%
TRP Institutional High Yield - Z			11,752,729	103,306,491	0.505%
TSMC Global	1	9/28/27	23,860,000	22,964,361	0.112%
Ubs	1.36	1/30/27	15,055,000	14,839,006	0.072%
UBS Commercial Mortgage Trust 2018-C9	4.32	3/15/51	12,230,000	13,812,655	0.067%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	5,054,237	4,930,838	0.024%
United Airlines 2019-2 Class A Pass Through Trust	2.9	5/1/28	8,134,839	7,823,771	0.038%
US Airways 2013-1 Class A Pass Through Trust	3.95	5/15/27	13,315,596	12,916,129	0.063%
U.S. Treasury Bonds	1.38	11/15/40	435,500,000	370,719,375	1.810%
U.S. Treasury Bonds	1.63	11/15/50	219,695,000	183,239,361	0.895%
U.S. Treasury Bonds	1.88	2/15/41	112,100,000	104,393,125	0.510%
U.S. Treasury Bonds	1.88	2/15/51	32,525,000	28,865,938	0.141%
U.S. Treasury Inflation Indexed Bonds	0.13	10/15/25	187,755,994	204,624,696	0.999%
U.S. Treasury Inflation Indexed Bonds	0.13	1/15/31	380,043,076	409,496,415	2.000%
U.S. Treasury Notes	0.13	1/15/24	626,940,000	623,707,341	3.046%

U.S. Treasury Notes	1.63	12/15/22	246,475,000	252,675,387	1.234%
U.S. Treasury Notes	0.13	12/31/22	282,770,000	282,637,452	1.380%
U.S. Treasury Notes	0.13	1/31/23	417,345,000	417,084,159	2.037%
U.S. Treasury Notes	0.13	2/15/24	709,630,000	705,749,211	3.447%
U.S. Treasury Notes	0.25	3/15/24	428,560,000	427,421,638	2.087%
U.S. Treasury Notes	0.75	3/31/26	306,080,000	303,401,800	1.482%
U.S. Treasury Notes	0.13	5/15/23	225,080,000	224,798,650	1.098%
Valero Energy	2.15	9/15/27	8,270,000	8,098,315	0.040%
Ventas Realty	3.25	10/15/26	51,880,000	55,776,447	0.272%
Vereit Operating Partnership	3.4	1/15/28	10,350,000	10,934,444	0.053%
Vereit Operating Partnership	2.85	12/15/32	21,132,000	20,456,685	0.100%
Vereit Operating Partnership	4.6	2/6/24	42,230,000	46,248,776	0.226%
Vereit Operating Partnership	4.88	6/1/26	47,755,000	54,724,365	0.267%
Vereit Operating Partnership	2.2	6/15/28	4,380,000	4,297,328	0.021%
Vereit Operating Partnership	3.95	8/15/27	29,214,000	31,987,986	0.156%
Verizon Communications	2.99	10/30/56	41,925,000	36,677,206	0.179%
Verizon Communications	4.75	11/1/41	10,225,000	12,179,897	0.059%
Verizon Communications	2.65	11/20/40	38,295,000	34,963,220	0.171%
Verizon Communications	2.88	11/20/50	43,625,000	38,779,440	0.189%
Verizon Communications	2.55	3/21/31	19,695,000	19,663,035	0.096%
Verizon Communications	2.1	3/22/28	12,740,000	12,803,700	0.063%
Verizon Communications	4.52	9/15/48	9,550,000	11,055,978	0.054%
Verizon Communications	4.33	9/21/28	30,670,000	35,053,387	0.171%
Verus Securitization Trust 2019-2	3.21	5/25/59	11,366,444	11,394,079	0.056%
Verus Securitization Trust 2019-2	3.45	5/25/59	16,404,509	16,411,442	0.080%
Verus Securitization Trust 2019-3	3.04	7/25/59	12,762,657	12,972,261	0.063%
Verus Securitization Trust 2019-4	2.64	11/25/59	13,493,167	13,733,779	0.067%
Verus Securitization Trust 2019-4	3.21	11/25/59	5,200,000	5,282,160	0.026%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	8,710,945	8,813,239	0.043%
Verus Securitization Trust 2019-INV1	3.66	12/25/59	8,309,208	8,392,412	0.041%
Verus Securitization Trust 2019-INV2	3.22	7/25/59	11,313,176	11,523,067	0.056%
Verus Securitization Trust 2019-INV3	2.69	11/25/59	13,738,703	13,989,545	0.068%
Verus Securitization Trust 2019-INV3	3.1	11/25/59	11,106,471	11,313,061	0.055%
Verus Securitization Trust 2020-1	2.42	1/25/60	15,535,247	15,702,028	0.077%
Verus Securitization Trust 2020-2	4	5/25/60	7,815,000	8,224,841	0.040%
Verus Securitization Trust 2020-INV1	1.98	3/25/60	5,328,968	5,408,053	0.026%
Vista Point Securitization Trust 2020-1	1.76	3/25/65	13,006,899	13,152,906	0.064%
Vista Point Securitization Trust 2020-1	3.2	3/25/65	17,346,000	17,885,995	0.087%
Vista Point Securitization Trust 2020-2	1.48	4/25/65	7,591,812	7,625,074	0.037%
Vistra Operations	3.55	7/15/24	45,346,000	47,499,935	0.232%
VNdo Trust 2016-350P	3.9	1/10/35	10,909,000	11,019,351	0.054%
Vodafone	4.38	5/30/28	28,755,000	33,030,581	0.161%
Vodafone	5	5/30/38	17,710,000	21,268,523	0.104%
Vodafone	5.25	5/30/48	12,050,000	15,062,416	0.074%
Vodafone	4.88	6/19/49	25,250,000	30,123,301	0.147%
Volkswagen Bank GmbH	2.5	7/31/26	20,000,000	26,017,522	0.127%
Volkswagen Group of America Finance	4.75	11/13/28	21,662,000	25,075,520	0.122%
Volkswagen Group of America Finance	1.63	11/24/27	6,920,000	6,734,392	0.033%
Volkswagen Group of America Finance	2.85	9/26/24	14,545,000	15,369,236	0.075%
Volkswagen Group of America Finance	3.2	9/26/26	16,325,000	17,518,962	0.086%
Wells Fargo	2.88	10/30/30	55,105,000	56,781,570	0.277%
Wells Fargo	2.57	2/11/31	54,100,000	54,597,233	0.267%
Wells Fargo	2.19	4/30/26	16,835,000	17,348,737	0.085%
Wells Fargo	4.48	4/4/31	16,395,000	18,822,165	0.092%
Wells Fargo	2.39	6/2/28	32,145,000	32,854,408	0.160%
Wells Fargo	4.3	7/22/27	11,980,000	13,557,874	0.066%
Wells Fargo Commercial Mortgage Trust 2014-LC18	3.81	12/15/47	5,860,000	6,316,114	0.031%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.01	6/15/48	6,250,000	6,819,804	0.033%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.12	7/15/58	6,215,000	6,816,457	0.033%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.29	7/15/58	4,900,000	5,188,842	0.025%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	5,750,000	6,185,182	0.030%
Wells Fargo Commercial Mortgage Trust 2017-C41	3.79	11/15/50	15,000,000	16,220,753	0.079%
Wells Fargo Commercial Mortgage Trust 2019-C50	3	5/15/52	12,000,000	10,032,284	0.049%
Wells Fargo Commercial Mortgage Trust 2019-C52	3.38	8/15/52	13,765,000	14,226,247	0.069%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.5	9/15/31	36,095,000	36,434,149	0.178%
Western Digital	1.65	2/27/23	4,228,402	4,215,209	0.021%
Western Digital	1.9	4/29/23	14,960,442	14,935,608	0.073%
Westlake Chemical	1.63	7/17/29	11,421,000	13,906,642	0.068%
Williams	3.9	1/15/25	22,215,000	24,012,793	0.117%
Williams	4	9/15/25	6,920,000	7,568,750	0.037%
Wind River 2016-1 CLO	1.89	7/15/28	12,980,000	12,979,964	0.063%
Woodside Finance	3.7	3/15/28	35,816,000	37,203,870	0.182%

Woodside Finance	3.65	3/5/25	13,200,000	13,950,156	0.068%
Woodside Finance	3.7	9/15/26	43,137,000	45,960,877	0.224%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	33,185,000	35,736,412	0.175%
Worldwide Plaza Trust 2017-WWP	3.6	11/10/36	6,005,000	6,071,734	0.030%
WPP Finance 2010	3.75	9/19/24	18,332,000	19,968,443	0.098%
Yili Holding Investment	1.63	11/19/25	21,007,000	20,717,118	0.101%

**Total Investments in Securities** **22,076,449,145**

<b>Forwards Contracts</b>	<b>Currency Bought</b>	<b>Receive</b>	<b>Currency Sold</b>	<b>Deliver</b>	<b>Settlement</b>	<b>Unrealized G/L</b>	<b>% of Net Assets</b>
Barclays Bank PLC - Wholesale (SING)	USD	20,638,308	PEN	(75,135,000)	04/09/2021	567,519	0.003%
Barclays Bank PLC - Wholesale (SING)	USD	101,405,145	AUD	(133,490,000)	04/23/2021	(489)	0.000%
BANK OF AMERICA	IDR	144,949,940,000	USD	(10,243,812)	04/09/2021	(286,065)	-0.001%
BANK OF AMERICA	INR	392,662,500	USD	(5,306,250)	04/09/2021	54,504	0.000%
BANK OF AMERICA	MXN	210,860,000	USD	(10,447,393)	04/16/2021	(148,990)	-0.001%
BANK OF AMERICA	RON	41,985,000	USD	(10,436,242)	04/16/2021	(436,400)	-0.002%
BANK OF AMERICA	USD	20,684,365	RON	(83,600,000)	04/16/2021	772,808	0.004%
BANK OF AMERICA	CAD	13,325,000	USD	(10,409,180)	04/23/2021	194,504	0.001%
JP MORGAN CHASE BANK	INR	753,155,000	USD	(10,191,543)	04/09/2021	90,770	0.000%
JP MORGAN CHASE BANK	NOK	107,705,000	USD	(12,550,345)	04/23/2021	42,284	0.000%
JP MORGAN CHASE BANK	NOK	233,860,000	USD	(27,499,683)	04/23/2021	(157,293)	-0.001%
JP MORGAN CHASE BANK	NZD	145,015,000	USD	(104,144,262)	04/23/2021	(2,870,234)	-0.014%
JP MORGAN CHASE BANK	USD	53,968,842	AUD	(69,610,000)	04/23/2021	1,089,629	0.005%
JP MORGAN CHASE BANK	USD	54,236,575	NOK	(457,945,000)	04/23/2021	694,666	0.003%
JP MORGAN CHASE BANK	GBP	37,350,000	USD	(51,256,526)	05/21/2021	242,197	0.001%
JP MORGAN CHASE BANK	USD	53,680,109	GBP	(38,670,000)	05/21/2021	361,351	0.002%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	64,485,000	USD	(51,095,723)	04/23/2021	219,744	0.001%
CITIBANK N A	USD	20,246,944	MXN	(415,115,000)	04/16/2021	(27,273)	0.000%
CITIBANK N A	AUD	34,660,000	USD	(26,998,580)	04/23/2021	(669,123)	-0.003%
CITIBANK N A	AUD	16,395,000	USD	(12,516,205)	04/23/2021	(61,749)	0.000%
CITIBANK N A	AUD	65,805,000	USD	(50,604,900)	04/23/2021	(616,154)	-0.003%
CITIBANK N A	JPY	4,437,992,900	USD	(42,729,255)	04/23/2021	(2,638,043)	-0.013%
CITIBANK N A	USD	51,189,746	NOK	(434,130,000)	04/23/2021	432,234	0.002%
CITIBANK N A	USD	52,207,575	NZD	(72,460,000)	04/23/2021	1,603,733	0.008%
Credit Suisse First Boston Inc (PAS)	RUB	752,885,000	USD	(10,154,910)	04/09/2021	(207,101)	-0.001%
Credit Suisse First Boston Inc (PAS)	USD	20,817,840	INR	(1,538,480,000)	04/09/2021	(185,981)	-0.001%
Credit Suisse First Boston Inc (PAS)	NOK	427,395,000	USD	(50,154,902)	04/23/2021	(184,831)	-0.001%
DEUTSCHE BANK	IDR	44,190,186,248	USD	(3,113,520)	04/09/2021	(77,750)	0.000%
DEUTSCHE BANK	USD	20,826,602	IDR	(294,696,420,000)	04/09/2021	581,597	0.003%
GOLDMAN SACHS & CO	INR	392,662,500	USD	(5,300,162)	04/09/2021	60,592	0.000%
GOLDMAN SACHS & CO	MXN	204,255,000	USD	(10,261,956)	04/16/2021	(286,142)	-0.001%
HSBC SECURITIES INC	CAD	36,775,000	USD	(29,110,728)	04/23/2021	153,850	0.001%
HSBC SECURITIES INC	CAD	66,375,000	USD	(52,022,510)	04/23/2021	796,969	0.004%
HSBC SECURITIES INC	USD	53,011,591	CAD	(67,305,000)	04/23/2021	(547,958)	-0.003%
HSBC SECURITIES INC	USD	24,281,991	EUR	(19,989,373)	05/21/2021	815,166	0.004%
MORGAN STANLEY & COMPANY LLC	PEN	19,015,000	USD	(5,237,715)	04/09/2021	(158,244)	-0.001%
MORGAN STANLEY & COMPANY LLC	PEN	19,015,000	USD	(5,249,282)	04/09/2021	(169,811)	-0.001%
MORGAN STANLEY & COMPANY LLC	PEN	37,105,000	USD	(10,277,682)	04/09/2021	(365,834)	-0.002%
MORGAN STANLEY & COMPANY LLC	NOK	560,485,000	USD	(66,176,955)	04/23/2021	(646,298)	-0.003%
RBC DOMINION SECURITIES INC	CAD	82,235,000	USD	(64,633,897)	04/23/2021	806,553	0.004%
STATE STREET GLOBAL MARKETS LLC	GBP	76,010,000	USD	(105,742,072)	05/21/2021	(938,380)	-0.005%
UBS SECURITIES LLC	IDR	61,366,107,504	USD	(4,289,025)	04/09/2021	(73,307)	0.000%
UBS SECURITIES LLC	IDR	44,190,186,248	USD	(3,112,005)	04/09/2021	(76,235)	0.000%
UBS SECURITIES LLC	RUB	789,715,000	USD	(10,476,453)	04/09/2021	(42,012)	0.000%
UBS SECURITIES LLC	USD	20,156,011	RUB	(1,542,600,000)	04/09/2021	(226,239)	-0.001%
UBS SECURITIES LLC	RON	41,615,000	USD	(10,344,605)	04/16/2021	(432,889)	-0.002%
UBS SECURITIES LLC	AUD	86,240,000	USD	(66,495,352)	04/23/2021	(983,165)	-0.005%
UBS SECURITIES LLC	JPY	3,089,025,000	USD	(29,796,736)	04/23/2021	(1,891,609)	-0.009%
UBS SECURITIES LLC	JPY	2,185,877,100	USD	(21,082,086)	04/23/2021	(1,335,668)	-0.007%
UBS SECURITIES LLC	NZD	71,165,000	USD	(51,411,660)	04/23/2021	(1,712,206)	-0.008%
UBS SECURITIES LLC	USD	91,984,471	JPY	(9,712,895,000)	04/23/2021	4,241,715	0.021%
UBS SECURITIES LLC	USD	50,527,893	NOK	(437,370,000)	04/23/2021	(608,432)	-0.003%
UBS SECURITIES LLC	USD	102,821,743	NZD	(143,720,000)	04/23/2021	2,452,103	0.012%
UBS SECURITIES LLC	USD	24,230,438	EUR	(19,989,373)	05/21/2021	763,613	0.004%
UBS SECURITIES LLC	USD	23,841,183	EUR	(19,691,024)	05/21/2021	724,609	0.004%

**Total Forward Currency Exchange Contracts** **(1,299,196)**

<b>Swap Contracts</b>	<b>Notional Amount</b>	<b>Market Value</b>	<b>% of Net Assets</b>
BARCLAYS BANK PLC SNR OPKO CDS 06/20/202	5,777,500	149,071	0.001%
BOEING CO DEB CDS 12/20/2021	43,315,000	192,015	0.001%
CHILE CDS 06/20/2026	86,490,000	1,806,344	0.009%

CHILE CDS 06/20/2026	48,315,000	1,009,059	0.005%
REPUBLIC OF INDONESIA CDS 06/20/2026	107,162,000	593,785	0.003%
UNITED MEXICAN STATES CDS 06/20/2026	52,830,000	(371,131)	(0.002%)
UNITED MEXICAN STATES CDS 06/20/2026	54,982,000	(386,249)	(0.002%)
CDX HY CDSI S36 5Y PRC 06/20/2026	92,769,000	8,278,520	0.040%

Total Swap Contracts **11,271,414**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM1 5YR US NOTE FUT JUN 21	8,353	6/30/2021	1,030,747,169	(5,724,818)	5.034%
TUM1 2YR US NOTE FUT JUN 21	11,171	6/30/2021	2,465,736,424	(1,962,117)	12.042%
TYM1 UST 10YR FUT JUN 21	(5,955)	6/21/2021	(779,732,813)	11,486,731	(3.808%)
USM1 UST 20YR FUT JUN 21	3,078	6/21/2021	475,839,563	(11,428,954)	2.324%
UXYM1 UST 10YR ULTRA FUT JUN 21	(10,378)	6/21/2021	(1,491,188,875)	45,031,966	(7.282%)
WNM1 ULTRA US BOND FUT JUN 21	8,911	6/21/2021	1,614,840,281	(68,624,056)	7.886%

Total Futures Contracts **(31,221,248)**

**NET ASSETS 20,476,961,983**

**NET ASSET VALUE PER SHARE**

<b>New Income Fund Shares</b> (\$2,865,264,899 / 297,508,951 Shares Outstanding)	<b>9.63</b>
<b>New Income Fund - Advisor Class Shares</b> (\$26,878,701 / 2,796,414 Shares Outstanding)	<b>9.61</b>
<b>New Income Fund - I Class Shares</b> (\$2,439,183,567 / 253,367,705 Shares Outstanding)	<b>9.63</b>
<b>New Income Fund - R Class Shares</b> (\$2,016,730 / 209,418 Shares Outstanding)	<b>9.63</b>
<b>New Income Fund - Z Class Shares</b> (\$15,143,618,086 / 1,572,902,063 Shares Outstanding)	<b>9.63</b>

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
T DFA	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	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvna
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.