

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	14,335,582	0.057%
280 Park Avenue 2017-280P Mortgage Trust	3.27	9/15/34	55,500,000	55,517,471	0.219%
280 Park Avenue 2017-280P Mortgage Trust	3.47	9/15/34	22,175,000	22,188,671	0.088%
AbbVie	4.88	11/14/48	3,475,000	3,633,366	0.014%
AbbVie	3.6	5/14/25	36,019,000	37,275,739	0.147%
AbbVie	4.7	5/14/45	15,295,000	15,561,240	0.061%
Abu Dhabi National Energy Co PJSC	4.38	4/23/25	37,000,000	39,255,705	0.155%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	4,085,000	4,104,106	0.016%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	30,027,000	32,203,958	0.127%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.95	2/1/22	24,785,000	25,466,588	0.101%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.5	5/15/21	20,000,000	20,625,000	0.082%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	5/26/22	15,915,000	16,193,513	0.064%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	9,300,000	9,753,375	0.039%
Aia	3.9	4/6/28	42,045,000	44,617,271	0.176%
Aib	4.26	4/10/25	24,875,000	25,585,132	0.101%
Alexandria Real Estate Equities	3.95	1/15/27	26,345,000	27,664,252	0.109%
Alexandria Real Estate Equities	3.95	1/15/28	16,220,000	17,014,812	0.067%
Alibaba Group Holding	3.6	11/28/24	34,045,000	35,519,544	0.140%
Alibaba Group Holding	3.4	12/6/27	55,460,000	56,368,377	0.223%
Alibaba Group Holding	4	12/6/37	8,110,000	8,299,817	0.033%
Allegro CLO III	3.42	7/25/27	34,935,000	34,790,151	0.137%
Allergan Funding SCS	2.63	11/15/28	185,000	231,194	0.001%
Altice Financing	7.5	5/15/26	12,800,000	12,864,000	0.051%
Altice Finco	7.63	2/15/25	8,450,000	8,112,000	0.032%
Altice France SA/France	6.25	5/15/24	3,767,000	3,875,301	0.015%
Altice Luxembourg	7.63	2/15/25	13,755,000	12,912,506	0.051%
Altria	4.8	2/14/29	16,710,000	17,997,272	0.071%
Altria	5.8	2/14/39	34,280,000	38,258,228	0.151%
Altria	5.95	2/14/49	21,160,000	23,937,060	0.095%
American Airlines 2014-1 Class B Pass Through Trust	4.38	10/1/22	2,890,283	2,946,488	0.012%
American Airlines 2015-1 Class B Pass Through Trust	3.7	5/1/23	5,746,854	5,766,692	0.023%
American Airlines 2016-1 Class AA Pass Through Trust	3.58	1/15/28	19,505,800	20,114,732	0.079%
American Airlines 2016-3 Class B Pass Through Trust	3.75	10/15/25	19,417,303	19,443,730	0.077%
American Airlines 2017-2 Class AA Pass Through Trust	3.35	10/15/29	27,889,206	28,081,000	0.111%
American Airlines 2017-2 Class B Pass Through Trust	3.7	10/15/25	28,683,701	28,416,713	0.112%
American Campus Communities Operating Partnership	3.63	11/15/27	18,040,000	18,376,717	0.073%
American Campus Communities Operating Partnership	3.3	7/15/26	16,895,000	17,024,838	0.067%
American Express Credit Account Master Trust	3.07	10/15/24	11,865,000	12,137,124	0.048%
American Express Credit Account Master Trust	2.86	11/15/24	37,601,000	38,303,755	0.151%
American Express Credit Account Master Trust	2.97	2/18/25	1,355,000	1,356,082	0.005%
American International	3.9	4/1/26	4,730,000	4,939,728	0.020%
AmeriCredit Automobile Receivables Trust 2016-2	3.65	5/9/22	6,754,000	6,858,298	0.027%
AmeriCredit Automobile Receivables Trust 2017-3	2.69	6/19/23	7,310,000	7,346,539	0.029%
Americredit Automobile Receivables Trust 2019-1	3.13	2/18/25	7,140,000	7,271,704	0.029%
Angel Oak Mortgage Trust I LLC 2019-1	3.92	11/25/48	61,900,951	63,128,626	0.249%
Angel Oak Mortgage Trust I LLC 2019-1	4.02	11/25/48	14,254,331	14,536,438	0.057%
Angel Oak Mortgage Trust I LLC 2019-2	3.63	3/25/49	15,335,078	15,531,769	0.061%
Anglo American Capital	4.75	4/10/27	17,831,000	18,923,149	0.075%
Anglo American Capital	4.88	5/14/25	11,599,000	12,483,424	0.049%
Anglo American Capital	4	9/11/27	2,755,000	2,758,444	0.011%
Anglo American Capital	4.13	9/27/22	10,475,000	10,880,906	0.043%
Anheuser-Busch InBev Worldwide	4.15	1/23/25	7,560,000	8,182,354	0.032%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	80,615,000	97,931,183	0.387%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	50,300,000	50,665,480	0.200%
APT Pipelines	3.88	10/11/22	19,635,000	20,320,536	0.080%
APT Pipelines	4.25	7/15/27	4,738,000	4,959,762	0.020%
ArcelorMittal	4.55	3/11/26	12,220,000	12,861,550	0.051%
Ari Fleet Lease Trust 2016	2.11	7/15/24	13,632,045	13,637,138	0.054%
Ascentium Equipment Receivables 2017-1 Trust	2.29	6/10/21	5,716,779	5,715,637	0.023%
Ashford Hospitality Trust 2018-ASHF	3.29	4/15/35	27,496,967	27,427,931	0.108%
Ashford Hospitality Trust 2018-ASHF	3.64	4/15/35	21,605,000	21,577,804	0.085%
Ashford Hospitality Trust 2018-ASHF	3.79	4/15/35	10,035,000	10,034,946	0.040%
Ashford Hospitality Trust 2018-KEYS	3.39	5/15/35	9,510,000	9,515,952	0.038%
Atrium Hotel Portfolio Trust 2017-ATRM	3.32	12/15/36	26,700,000	26,682,904	0.105%
Ausgrid Finance Pty	3.85	5/1/23	15,280,000	15,832,341	0.063%

Ausgrid Finance Pty	4.35	8/1/28	24,055,000	25,581,554	0.101%
Avantor	4.75	10/1/24	21,350,000	25,988,381	0.103%
Aventura Mall Trust	4.11	7/5/40	39,170,000	43,296,697	0.171%
Avis Budget Rental Car Funding AESOP	2.72	11/20/22	27,796,000	27,934,491	0.110%
Avis Budget Rental Car Funding AESOP	3.45	3/20/23	10,835,000	11,095,391	0.044%
Avis Budget Rental Car Funding AESOP	2.97	3/20/24	7,960,000	8,080,211	0.032%
Avis Budget Rental Car Funding AESOP	4	3/20/25	75,700,000	79,974,393	0.316%
Avis Budget Rental Car Funding AESOP	3.7	9/20/24	18,960,000	19,756,944	0.078%
Avis Budget Rental Car Funding AESOP	3.35	9/22/25	24,415,000	25,150,600	0.099%
Avnet	4.88	12/1/22	30,360,000	32,131,567	0.127%
Avolon Holdings Funding	5.13	10/1/23	39,095,000	41,421,153	0.164%
Avolon Holdings Funding	4.38	5/1/26	15,400,000	15,846,538	0.063%
Avolon Holdings Funding	3.95	7/1/24	7,215,000	7,382,821	0.029%
AXA Equitable Holdings	3.9	4/20/23	8,105,000	8,435,206	0.033%
Baidu	4.88	11/14/28	13,995,000	15,344,589	0.061%
Baidu	4.38	3/29/28	42,670,000	45,050,007	0.178%
Baidu	4.38	5/14/24	12,910,000	13,690,121	0.054%
Baidu	2.88	7/6/22	31,475,000	31,581,995	0.125%
Baidu	3.63	7/6/27	6,360,000	6,399,314	0.025%
Baidu	3.88	9/29/23	20,211,000	20,972,878	0.083%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY	3.24	9/15/34	43,235,000	43,246,345	0.171%
Banco De Bogota	4.38	8/3/27	34,200,000	35,269,092	0.139%
Banco Santander	3.5	4/11/22	18,200,000	18,668,850	0.074%
Banco Santander Chile	3.88	9/20/22	18,645,000	19,340,150	0.076%
BANK 2017-BNK8	3.73	11/15/50	2,705,000	2,852,258	0.011%
Bank of America	3.37	1/23/26	35,000,000	36,067,360	0.143%
Bank of America	3.55	3/5/24	47,295,000	48,973,310	0.194%
Barclays	3.68	1/10/23	23,065,000	23,375,201	0.092%
Barclays	4.61	2/15/23	34,120,000	35,346,273	0.140%
Barclays Bank	5.14	10/14/20	32,074,000	32,963,893	0.130%
Barings BDC Static CLO Ltd 2019-1	3.54	4/15/27	23,800,000	23,800,000	0.094%
Barings BDC Static CLO Ltd 2019-1	4.17	4/15/27	15,700,000	15,700,000	0.062%
Barings CLO Ltd 2013-I	3.39	1/20/28	38,255,000	37,992,101	0.150%
Barings CLO Ltd 2016-II	3.67	7/20/28	29,655,000	29,608,319	0.117%
BAT Capital	3.22	8/15/24	24,530,000	24,731,637	0.098%
BAT Capital	3.56	8/15/27	40,620,000	40,413,082	0.160%
Bausch Health Americas	8.5	1/31/27	24,310,000	26,680,225	0.105%
Bayer US Finance II	3.88	12/15/23	54,964,000	56,949,904	0.225%
Bayview Opportunity Master Fund IVa Trust 2017-RT1	3	3/28/57	5,971,527	6,043,259	0.024%
Bayview Opportunity Master Fund IVa Trust 2017-SPL5	3.5	6/28/57	11,390,829	11,594,006	0.046%
Bayview Opportunity Master Fund IVb Trust 2017-RT2	3.5	8/28/57	4,925,302	5,032,188	0.020%
BBCMS Mortgage Trust 2018-C2	4.31	12/15/51	21,500,000	24,105,299	0.095%
BBCMS Trust 2018-CBM	3.39	7/15/37	13,370,000	13,353,485	0.053%
BBVA Bancomer SA/Texas	4.38	4/10/24	45,790,000	47,873,445	0.189%
Becton Dickinson And	3.73	12/15/24	23,985,000	25,146,018	0.099%
Becton Dickinson And	1.4	5/24/23	7,600,000	8,963,788	0.035%
Becton Dickinson And	3.36	6/6/24	47,850,000	49,361,007	0.195%
Becton Dickinson And	3.7	6/6/27	60,705,000	63,390,953	0.251%
Becton Dickinson And	4.67	6/6/47	26,335,000	29,451,089	0.116%
Becton Dickinson Euro Finance Sarl	0.63	6/4/23	9,800,000	11,222,924	0.044%
BENCHMARK 2018-B3 Mortgage Trust	4.2	4/10/51	14,540,000	15,877,173	0.063%
Benchmark 2018-B8 Mortgage Trust	4.23	1/15/52	16,220,000	18,162,364	0.072%
BlueMountain CLO 2012-2	3.57	11/20/28	19,305,000	19,223,916	0.076%
BlueMountain CLO 2015-2	3.53	7/18/27	24,070,000	24,023,343	0.095%
BlueMountain CLO 2015-2	4.1	7/18/27	20,095,000	19,924,073	0.079%
Boardwalk Pipelines	4.95	12/15/24	10,000,000	10,654,050	0.042%
Boardwalk Pipelines	3.38	2/1/23	15,250,000	15,352,968	0.061%
Boardwalk Pipelines	5.95	6/1/26	11,317,000	12,568,196	0.050%
Boardwalk Pipelines	4.45	7/15/27	31,635,000	32,330,337	0.128%
Booking Holdings	3.65	3/15/25	34,035,000	35,955,833	0.142%
Booking Holdings	3.6	6/1/26	51,369,000	54,148,474	0.214%
Boral Finance Pty	3	11/1/22	5,705,000	5,688,039	0.022%
Boral Finance Pty	3.75	5/1/28	52,215,000	52,092,138	0.206%
Boston Properties	2.75	10/1/26	26,708,000	26,229,393	0.104%
Boston Properties	3.2	1/15/25	4,629,000	4,724,172	0.019%
Boston Properties	3.65	2/1/26	20,960,000	21,771,760	0.086%
BPRL International Singapore Pte	4.38	1/18/27	50,000,000	52,129,500	0.206%
Brambles USA	4.13	10/23/25	13,445,000	14,180,078	0.056%
Braskem Netherlands Finance BV	4.5	1/10/28	50,000,000	50,762,500	0.201%
Bre Grand Islander Timeshare Issuer 2019	3.28	9/26/33	13,992,637	14,216,103	0.056%
Bristol-Myers Squibb	4.13	6/15/39	10,225,000	11,066,037	0.044%
Bristol-Myers Squibb	3.4	7/26/29	5,410,000	5,642,311	0.022%

Brixmor Operating Partnership	3.85	2/1/25	8,595,000	8,848,828	0.035%
Brixmor Operating Partnership	3.9	3/15/27	31,087,000	31,862,248	0.126%
Brixmor Operating Partnership	3.65	6/15/24	43,450,000	44,505,965	0.176%
Brixmor Operating Partnership	4.13	6/15/26	57,211,000	59,554,820	0.235%
Broadcom	3.63	10/15/24	15,350,000	15,416,834	0.061%
Broadcom	4.25	4/15/26	25,555,000	25,857,699	0.102%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	41,975,000	42,359,533	0.167%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	12,180,000	11,858,144	0.047%
Bunge Ltd Finance	4.35	3/15/24	5,775,000	6,004,077	0.024%
Bunge Ltd Finance	3.25	8/15/26	2,475,000	2,396,451	0.009%
Bunge Ltd Finance	3.75	9/25/27	10,350,000	10,159,746	0.040%
BX Commercial Mortgage Trust 2019-IMC	4.54	4/15/34	32,870,000	32,993,397	0.130%
BXP Trust 2017-GM	3.54	6/13/39	23,065,000	23,714,785	0.094%
BX Trust 2018-GW	3.19	5/15/35	10,660,000	10,639,852	0.042%
BX Trust 2018-GW	3.41	5/15/35	9,610,000	9,600,842	0.038%
Capital Auto Receivables Asset Trust 2015-2	4.5	1/22/24	15,455,000	15,473,905	0.061%
Capital One Bank USA NA	3.38	2/15/23	37,549,000	38,197,584	0.151%
Capital One Financial	3.3	10/30/24	29,515,000	30,233,749	0.119%
Capital One Financial	3.75	3/9/27	17,285,000	17,805,572	0.070%
Capital One Financial	0.8	6/12/24	16,850,000	19,277,973	0.076%
CarMax Auto Owner Trust 2016-4	2.26	7/15/22	6,750,000	6,736,548	0.027%
CBAM 2019-9	4.01	2/12/30	4,815,000	4,817,982	0.019%
CCCI Treasure	3.5	10/21/67	12,150,000	12,165,943	0.048%
CCG Receivables Trust 2016-1	1.69	9/14/22	1,673,271	1,672,619	0.007%
CC Holdings GS V LLC / Crown Castle GS III	3.85	4/15/23	66,590,000	69,658,933	0.275%
Celgene	3.88	8/15/25	105,117,000	112,447,439	0.444%
Celulosa Arauco Y Constitucion	3.88	11/2/27	20,810,000	21,174,383	0.084%
Cenovus Energy	4.25	4/15/27	15,875,000	16,430,625	0.065%
Cenovus Energy	5.4	6/15/47	12,635,000	13,645,800	0.054%
Charter Communications Operating	4.33	4/30/25	25,111,266	25,073,599	0.099%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	5,715,000	6,761,216	0.027%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	4,715,000	5,212,282	0.021%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/25	32,892,000	35,697,161	0.141%
China Southern Power Grid International Finance BVI	3.5	5/8/27	67,000,000	69,271,977	0.274%
CIFC Funding 2015-IV	3.74	10/20/27	26,840,000	26,822,152	0.106%
CIFC Funding 2015-V	3.44	10/25/27	53,890,000	53,565,867	0.212%
Cigna	4.38	10/15/28	19,037,000	20,457,922	0.081%
Cigna	4.13	11/15/25	58,525,000	62,160,749	0.246%
Cigna	4.9	12/15/48	38,110,000	41,376,942	0.164%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	9,880,000	10,280,751	0.041%
Citigroup Commercial Mortgage Trust 2015-GC33	4.11	9/10/58	8,061,000	8,637,323	0.034%
Citigroup Commercial Mortgage Trust 2016-P4	3.08	7/10/49	11,205,000	11,262,552	0.045%
Citigroup Commercial Mortgage Trust 2017-P7	3.92	4/14/50	27,657,000	29,261,015	0.116%
Citigroup Commercial Mortgage Trust 2018-B2	4.28	3/10/51	6,202,000	6,647,667	0.026%
Citigroup Commercial Mortgage Trust 2018-B2	4.83	3/10/51	3,320,000	3,505,578	0.014%
CK Hutchison International 17	3.5	4/5/27	62,000,000	63,885,420	0.252%
CLNS Trust 2017-IKPR	3.21	6/11/32	7,165,000	7,168,522	0.028%
CNAC HK Finbridge	4.63	3/14/23	45,175,000	47,254,802	0.187%
Cnh Equipment Trust 2017	2.54	5/15/25	1,095,000	1,101,961	0.004%
Cno Financial	5.25	5/30/25	24,075,000	25,940,813	0.103%
Cole Park CLO Ltd 2015-1	3.64	10/20/28	49,390,000	49,255,783	0.195%
Colombia Government International Bond	4	2/26/24	242,075,000	253,634,081	1.002%
Colombia Government International Bond	2.63	3/15/23	2,870,000	2,859,266	0.011%
COLT 2017-2 Mortgage Loan Trust	2.42	10/25/47	4,138,535	4,127,084	0.016%
COLT 2017-2 Mortgage Loan Trust	2.77	10/25/47	1,907,248	1,906,525	0.008%
COLT 2018-2 Mortgage Loan Trust	3.47	7/27/48	14,105,444	14,156,950	0.056%
COLT 2018-2 Mortgage Loan Trust	4.19	7/27/48	5,635,000	5,725,641	0.023%
COLT 2018-4 Mortgage Loan Trust	4.01	12/28/48	38,838,578	39,517,177	0.156%
COLT 2019-2 Mortgage Loan Trust	3.34	5/25/49	26,602,245	27,020,539	0.107%
Comcast	3.95	10/15/25	10,515,000	11,324,581	0.045%
Comcast	4.15	10/15/28	14,955,000	16,478,167	0.065%
Comcast	4.7	10/15/48	26,675,000	31,001,525	0.123%
Comcast	3.3	2/1/27	69,260,000	71,596,278	0.283%
Comcast	3.15	3/1/26	27,755,000	28,646,740	0.113%
Comcast	3.2	7/15/36	4,475,000	4,345,892	0.017%
COMM 2013-CCRE12 Mortgage Trust	4.05	10/10/46	4,475,000	4,757,483	0.019%
COMM 2013-CCRE6 Mortgage Trust	3.15	3/10/46	6,715,000	6,861,977	0.027%
COMM 2014-CCRE20 Mortgage Trust	3.94	11/10/47	3,520,000	3,705,153	0.015%
COMM 2014-UBS5 Mortgage Trust	3.84	9/10/47	12,535,000	13,355,584	0.053%
COMM 2015-CCRE24 Mortgage Trust	3.7	8/10/48	7,340,000	7,818,732	0.031%
COMM 2015-CCRE24 Mortgage Trust	4.03	8/10/48	5,745,000	6,078,438	0.024%
COMM 2015-DC1 Mortgage Trust	3.72	2/10/48	5,360,000	5,566,178	0.022%

COMM 2015-LC21 Mortgage Trust	4.44	7/10/48	28,450,000	30,480,292	0.120%
COMM 2015-PC1 Mortgage Trust	3.9	7/10/50	17,970,000	19,209,454	0.076%
COMM 2015-PC1 Mortgage Trust	4.59	7/10/50	13,560,000	14,379,382	0.057%
COMM 2016-DC2 Mortgage Trust	3.77	2/10/49	13,097,000	13,975,208	0.055%
Concho Resources	3.75	10/1/27	17,220,000	17,736,600	0.070%
Connecticut Avenue Securities Trust 2018-R07	3.15	4/25/31	12,968,217	12,974,801	0.051%
Continental Airlines 2010-1 Class A Pass Through Trust	4.75	1/12/21	2,039,009	2,089,970	0.008%
CRCC Yupeng	3.95	2/1/68	9,315,000	9,315,760	0.037%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.82	5/15/36	18,020,000	18,059,440	0.071%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	3.99	5/15/36	19,955,000	20,011,209	0.079%
Credit Suisse Mortgage Capital Certificates 2019-ICE4	4.54	5/15/36	13,690,000	13,737,146	0.054%
Crown Castle Towers	3.66	5/15/25	52,455,000	54,339,046	0.215%
Crown Castle Towers	3.22	5/15/42	4,785,000	4,853,850	0.019%
CSAIL 2016-C5 Commercial Mortgage Trust	4.01	11/15/48	5,000,000	5,364,750	0.021%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	21,630,000	22,157,592	0.088%
CSAIL 2016-C7 Commercial Mortgage Trust	3.96	11/15/49	22,584,000	23,676,578	0.094%
CSAIL 2019-C16 Commercial Mortgage Trust	3.33	6/15/52	62,660,000	64,539,800	0.255%
CSC Holdings	7.75	7/15/25	23,712,000	25,549,680	0.101%
CSMC Trust 2015-GLPB	3.94	11/15/34	27,685,000	28,906,792	0.114%
CVS Health	4.1	3/25/25	22,770,000	24,009,963	0.095%
CVS Health	5.05	3/25/48	59,945,000	63,445,908	0.251%
CVS Health	3.7	3/9/23	63,000,000	65,008,125	0.257%
CVS Health	5.13	7/20/45	1,305,000	1,389,655	0.005%
Danske Bank	5.38	1/12/24	21,050,000	22,674,218	0.090%
Danske Bank	2.7	3/2/22	15,980,000	16,015,763	0.063%
Danske Bank	3.88	9/12/23	12,821,000	13,093,767	0.052%
Danske Bank	2	9/8/21	21,880,000	21,519,199	0.085%
DBC 2017-BBG Mortgage Trust	3.09	6/15/34	27,495,000	27,494,956	0.109%
DBGS 2018-BIOD Mortgage Trust	4.47	10/15/51	15,000,000	17,029,697	0.067%
DBJPM 16-C1 Mortgage Trust	3.54	5/10/49	4,820,000	4,964,704	0.020%
Dcp Midstream Operating	5.85	5/21/43	8,155,000	7,645,313	0.030%
Dcp Midstream Operating	6.75	9/15/37	4,310,000	4,611,700	0.018%
Deephaven Residential Mortgage Trust 2018-1	2.98	12/25/57	7,473,133	7,491,806	0.030%
Deephaven Residential Mortgage Trust 2018-2	3.48	4/25/58	23,735,237	23,989,614	0.095%
Deephaven Residential Mortgage Trust 2018-2	3.53	4/25/58	3,465,270	3,498,986	0.014%
Deephaven Residential Mortgage Trust 2018-2	3.68	4/25/58	7,262,784	7,340,421	0.029%
Deephaven Residential Mortgage Trust 2018-3	3.79	8/25/58	35,716,591	36,172,406	0.143%
Deephaven Residential Mortgage Trust 2018-3	3.96	8/25/58	3,533,179	3,575,181	0.014%
Deephaven Residential Mortgage Trust 2018-4	4.08	10/25/58	41,419,276	42,016,915	0.166%
Deephaven Residential Mortgage Trust 2019-1	3.74	1/25/59	18,494,247	18,714,051	0.074%
Deephaven Residential Mortgage Trust 2019-2	3.56	4/25/59	29,000,219	29,308,260	0.116%
Dell International LLC / EMC	8.35	7/15/46	14,090,000	17,762,939	0.070%
Delta Air Lines	2.88	3/13/20	24,270,000	24,238,837	0.096%
Delta Air Lines 2009-1 Class A Pass Through Trust	7.75	12/17/19	801,108	818,803	0.003%
Deutsche Telekom International Finance BV	4.38	6/21/28	47,290,000	51,527,562	0.204%
Diamondback Energy	4.75	11/1/24	16,565,000	16,979,125	0.067%
Diamondback Energy	5.38	5/31/25	42,365,000	44,536,206	0.176%
Discover Financial Services	4.1	2/9/27	81,640,000	84,790,079	0.335%
Discover Financial Services	3.75	3/4/25	24,305,000	25,178,376	0.100%
DRIVEN BRANDS FUNDING	4.74	4/20/48	3,316,500	3,478,743	0.014%
DRIVEN BRANDS FUNDING	4.64	4/20/49	25,705,575	26,802,175	0.106%
Elanco Animal Health	4.27	8/28/23	24,728,000	25,998,970	0.103%
Elanco Animal Health	4.9	8/28/28	10,238,000	11,359,972	0.045%
Elara Hgv Timeshare Issuer 2014	2.53	2/25/27	3,886,236	3,882,838	0.015%
Elara Hgv Timeshare Issuer 2017	2.69	3/25/30	4,837,341	4,845,475	0.019%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	23,679,000	25,066,516	0.099%
Enel Chile	4.88	6/12/28	71,575,000	78,374,625	0.310%
Enel Finance International	2.75	4/6/23	61,055,000	60,758,700	0.240%
Enel Finance International	3.63	5/25/27	38,875,000	38,975,220	0.154%
Energy Transfer Operating	5.88	1/15/24	14,050,000	15,607,386	0.062%
Energy Transfer Operating	4.5	4/15/24	6,465,000	6,871,345	0.027%
Energy Transfer Operating	4.2	4/15/27	2,735,000	2,840,508	0.011%
Energy Transfer Operating	5.25	4/15/29	14,145,000	15,757,162	0.062%
Energy Transfer Operating	4.95	6/15/28	9,615,000	10,471,168	0.041%
Eni	4	9/12/23	21,100,000	21,945,013	0.087%
Eni	4.75	9/12/28	30,945,000	33,716,125	0.133%
Enterprise Fleet Financing	1.97	1/20/23	1,786,923	1,782,977	0.007%
Enterprise Fleet Financing	1.74	2/22/22	1,423,984	1,422,495	0.006%
Enterprise Fleet Financing	2.13	7/20/22	2,365,279	2,361,779	0.009%
Equate Petrochemical BV	4.25	11/3/26	52,747,000	55,392,262	0.219%
Eskom Holdings SOC	6.35	8/10/28	10,000,000	10,845,220	0.043%
Eskom Holdings SOC	6.35	8/10/28	43,130,000	46,775,434	0.185%

Essex Portfolio	3.63	5/1/27	11,045,000	11,431,973	0.045%
Expedia	5	2/15/26	69,455,000	75,433,409	0.298%
Expedia	3.8	2/15/28	39,295,000	39,882,303	0.158%
Experian Finance	4.25	2/1/29	23,655,000	25,676,083	0.101%
Express Scripts Holding	4.5	2/25/26	28,785,000	31,080,345	0.123%
Express Scripts Holding	3.4	3/1/27	7,680,000	7,774,787	0.031%
Fannie Mae Connecticut Avenue Securities	3.35	10/25/29	13,287,977	13,322,786	0.053%
Fannie Mae Connecticut Avenue Securities	4.55	10/25/30	21,795,000	21,940,874	0.087%
Fannie Mae Connecticut Avenue Securities	2.95	3/25/31	15,102,207	15,098,128	0.060%
Fannie Mae Connecticut Avenue Securities	3.55	9/25/29	7,523,547	7,545,528	0.030%
Fannie Mae Interest Strip	6.5	2/25/32	53,423	11,203	0.000%
Fannie Mae REMICS	4	6/25/44	26,253,759	27,220,876	0.108%
Federal Home Loan Mortgage	6	10/1/21	25,688	26,159	0.000%
Federal Home Loan Mortgage	6	10/1/21	18,654	18,942	0.000%
Federal Home Loan Mortgage	6.5	10/1/25	40,194	42,744	0.000%
Federal Home Loan Mortgage	6	10/1/32	10,551	11,556	0.000%
Federal Home Loan Mortgage	4.6	10/1/36	185,391	195,717	0.001%
Federal Home Loan Mortgage	5.5	10/1/38	2,911,079	3,163,542	0.013%
Federal Home Loan Mortgage	4.5	10/1/39	2,751,995	2,956,307	0.012%
Federal Home Loan Mortgage	4	10/1/40	443,604	468,035	0.002%
Federal Home Loan Mortgage	4	10/1/40	302,239	318,885	0.001%
Federal Home Loan Mortgage	4.5	10/1/40	1,748,431	1,878,975	0.007%
Federal Home Loan Mortgage	4.5	10/1/41	14,043,049	15,090,471	0.060%
Federal Home Loan Mortgage	3.5	10/1/42	26,183,556	27,192,228	0.107%
Federal Home Loan Mortgage	5.5	11/1/21	3,254	3,262	0.000%
Federal Home Loan Mortgage	6	11/1/21	1,734	1,740	0.000%
Federal Home Loan Mortgage	5	11/1/33	113,678	124,235	0.000%
Federal Home Loan Mortgage	5	11/1/33	64,425	70,334	0.000%
Federal Home Loan Mortgage	5	11/1/33	70,131	76,612	0.000%
Federal Home Loan Mortgage	5	11/1/33	49,652	53,769	0.000%
Federal Home Loan Mortgage	4.78	11/1/35	39,440	41,661	0.000%
Federal Home Loan Mortgage	4.85	11/1/36	200,710	212,709	0.001%
Federal Home Loan Mortgage	4	11/1/40	347,414	366,536	0.001%
Federal Home Loan Mortgage	4	11/1/40	1,844,290	1,945,854	0.008%
Federal Home Loan Mortgage	3.5	11/1/42	56,433,720	58,605,856	0.232%
Federal Home Loan Mortgage	3.5	11/1/42	10,636,885	11,022,593	0.044%
Federal Home Loan Mortgage	4.72	1/1/36	85,417	88,965	0.000%
Federal Home Loan Mortgage	4.77	1/1/37	227,091	238,743	0.001%
Federal Home Loan Mortgage	5.5	1/1/39	2,750,660	3,000,735	0.012%
Federal Home Loan Mortgage	5.5	1/1/39	1,614,717	1,793,873	0.007%
Federal Home Loan Mortgage	4	1/1/41	28,689	30,269	0.000%
Federal Home Loan Mortgage	4	1/1/41	6,281,289	6,627,219	0.026%
Federal Home Loan Mortgage	3.5	1/1/44	43,726,328	45,407,885	0.179%
Federal Home Loan Mortgage	6.5	12/1/23	596	662	0.000%
Federal Home Loan Mortgage	7	12/1/24	1,041	1,100	0.000%
Federal Home Loan Mortgage	6	12/1/33	2,377,226	2,696,926	0.011%
Federal Home Loan Mortgage	6	12/1/33	3,976	4,511	0.000%
Federal Home Loan Mortgage	6	12/1/33	32,745	35,948	0.000%
Federal Home Loan Mortgage	5	12/1/35	888,634	971,538	0.004%
Federal Home Loan Mortgage	6	12/1/36	42,476	48,200	0.000%
Federal Home Loan Mortgage	4.88	12/1/36	131,580	139,543	0.001%
Federal Home Loan Mortgage	5.5	12/1/39	1,255,018	1,365,947	0.005%
Federal Home Loan Mortgage	4.5	12/1/39	2,551,090	2,740,763	0.011%
Federal Home Loan Mortgage	4	12/1/40	97,588	102,963	0.000%
Federal Home Loan Mortgage	4	12/1/40	2,159,148	2,279,025	0.009%
Federal Home Loan Mortgage	4	12/1/41	7,416,367	7,824,891	0.031%
Federal Home Loan Mortgage	3	12/1/42	29,060,017	29,652,916	0.117%
Federal Home Loan Mortgage	5.5	2/1/21	11,053	11,217	0.000%
Federal Home Loan Mortgage	7	2/1/24	8,925	9,541	0.000%
Federal Home Loan Mortgage	6.5	2/1/24	14,123	15,674	0.000%
Federal Home Loan Mortgage	6.5	2/1/36	226,096	253,123	0.001%
Federal Home Loan Mortgage	6.5	2/1/36	7,349	8,333	0.000%
Federal Home Loan Mortgage	6	2/1/36	19,409	22,023	0.000%
Federal Home Loan Mortgage	4.87	2/1/37	338,289	356,354	0.001%
Federal Home Loan Mortgage	4	2/1/41	5,161,798	5,445,621	0.022%
Federal Home Loan Mortgage	3	2/1/43	3,022,123	3,065,445	0.012%
Federal Home Loan Mortgage	7	3/1/24	826	865	0.000%
Federal Home Loan Mortgage	4.63	3/1/36	288,014	302,615	0.001%
Federal Home Loan Mortgage	5	3/1/40	1,550,251	1,685,493	0.007%
Federal Home Loan Mortgage	3	3/1/43	876,059	888,576	0.004%
Federal Home Loan Mortgage	3	3/1/43	523,181	530,676	0.002%
Federal Home Loan Mortgage	3.5	3/1/44	8,501,128	8,811,152	0.035%

Federal Home Loan Mortgage	3.5	3/1/46	94,877,812	98,826,814	0.391%
Federal Home Loan Mortgage	5.5	4/1/20	3,564	3,568	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	804	892	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	1,152	1,279	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	3,297	3,659	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	2,696	2,992	0.000%
Federal Home Loan Mortgage	6.5	4/1/24	184	204	0.000%
Federal Home Loan Mortgage	5.5	4/1/26	25,845	27,571	0.000%
Federal Home Loan Mortgage	7	4/1/32	3,056	3,551	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	1,065,173	1,221,303	0.005%
Federal Home Loan Mortgage	5	4/1/40	1,911,894	2,078,697	0.008%
Federal Home Loan Mortgage	5	4/1/40	162,027	176,140	0.001%
Federal Home Loan Mortgage	6.5	5/1/24	2,621	2,909	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	10,739	11,918	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	561	562	0.000%
Federal Home Loan Mortgage	7.5	5/1/24	6,033	6,043	0.000%
Federal Home Loan Mortgage	6.5	5/1/24	304	338	0.000%
Federal Home Loan Mortgage	2.5	5/1/30	53,252,086	53,680,487	0.212%
Federal Home Loan Mortgage	4.5	5/1/40	1,124,209	1,208,132	0.005%
Federal Home Loan Mortgage	4.5	5/1/42	2,471,363	2,656,407	0.010%
Federal Home Loan Mortgage	4.5	5/1/42	10,483,086	11,264,958	0.045%
Federal Home Loan Mortgage	7.5	6/1/24	1,669	1,766	0.000%
Federal Home Loan Mortgage	7	6/1/25	882	924	0.000%
Federal Home Loan Mortgage	7	6/1/32	19,286	19,852	0.000%
Federal Home Loan Mortgage	7	6/1/32	3,904	4,046	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	3,647,756	3,919,815	0.015%
Federal Home Loan Mortgage	5	7/1/25	12,932	13,237	0.000%
Federal Home Loan Mortgage	5	7/1/33	5,614	6,101	0.000%
Federal Home Loan Mortgage	6	7/1/34	39,165	44,437	0.000%
Federal Home Loan Mortgage	4.48	7/1/35	108,047	113,963	0.000%
Federal Home Loan Mortgage	5	7/1/40	953,662	1,036,871	0.004%
Federal Home Loan Mortgage	2.5	7/1/43	1,300,770	1,297,050	0.005%
Federal Home Loan Mortgage	7	8/1/19	45	45	0.000%
Federal Home Loan Mortgage	6	8/1/21	20,864	21,092	0.000%
Federal Home Loan Mortgage	6	8/1/22	352,530	362,602	0.001%
Federal Home Loan Mortgage	7	8/1/31	184	190	0.000%
Federal Home Loan Mortgage	5	8/1/35	161,207	176,195	0.001%
Federal Home Loan Mortgage	6	8/1/38	898,850	1,014,712	0.004%
Federal Home Loan Mortgage	6	8/1/38	1,270,801	1,440,490	0.006%
Federal Home Loan Mortgage	4.5	8/1/40	1,798,194	1,932,439	0.008%
Federal Home Loan Mortgage	5	8/1/40	1,629,250	1,771,401	0.007%
Federal Home Loan Mortgage	4	8/1/45	2,981,184	3,119,434	0.012%
Federal Home Loan Mortgage	4.54	9/1/32	9,688	9,884	0.000%
Federal Home Loan Mortgage	5	9/1/33	1,977	2,090	0.000%
Federal Home Loan Mortgage	5	9/1/35	1,621,292	1,771,683	0.007%
Federal Home Loan Mortgage	5	9/1/35	274,953	300,758	0.001%
Federal Home Loan Mortgage	6.5	9/1/39	560,274	646,053	0.003%
Federal Home Loan Mortgage	3.5	9/1/42	5,496,291	5,695,871	0.023%
Federal National Mortgage Assn.	5.5	10/1/19	73	73	0.000%
Federal National Mortgage Assn.	5.5	10/1/19	782	781	0.000%
Federal National Mortgage Assn.	5.5	10/1/19	2,143	2,141	0.000%
Federal National Mortgage Assn.	4.5	10/1/20	71,140	72,611	0.000%
Federal National Mortgage Assn.	5	10/1/20	20,132	20,599	0.000%
Federal National Mortgage Assn.	5	10/1/21	64,688	66,188	0.000%
Federal National Mortgage Assn.	6	10/1/21	943	960	0.000%
Federal National Mortgage Assn.	5.5	10/1/21	10,013	10,121	0.000%
Federal National Mortgage Assn.	6	10/1/21	43	43	0.000%
Federal National Mortgage Assn.	4.5	10/1/26	364,522	376,149	0.001%
Federal National Mortgage Assn.	6.5	10/1/28	2,934	3,288	0.000%
Federal National Mortgage Assn.	7	10/1/29	457	460	0.000%
Federal National Mortgage Assn.	3	10/1/29	6,787,178	6,936,264	0.027%
Federal National Mortgage Assn.	3	10/1/30	3,106,917	3,175,035	0.013%
Federal National Mortgage Assn.	5	10/1/33	519,013	564,077	0.002%
Federal National Mortgage Assn.	5.5	10/1/34	857,496	951,429	0.004%
Federal National Mortgage Assn.	5	10/1/35	1,666,096	1,821,254	0.007%
Federal National Mortgage Assn.	6.5	10/1/35	1,603,310	1,855,120	0.007%
Federal National Mortgage Assn.	5.5	10/1/36	952,127	1,057,719	0.004%
Federal National Mortgage Assn.	6.5	10/1/36	7,932	9,250	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	20,318	22,620	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	9,337	10,550	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	155,099	178,932	0.001%
Federal National Mortgage Assn.	6.5	10/1/36	18,294	21,253	0.000%

Federal National Mortgage Assn.	6.5	10/1/37	39,460	44,904	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	103,313	115,502	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	9,698	10,757	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	43,686	50,627	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	14,862	16,483	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	72,937	84,951	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	71,999	79,855	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	1,399,213	1,656,165	0.007%
Federal National Mortgage Assn.	6	10/1/38	1,141,798	1,292,941	0.005%
Federal National Mortgage Assn.	6	10/1/39	2,217,819	2,514,717	0.010%
Federal National Mortgage Assn.	4.5	10/1/39	113,815	122,179	0.000%
Federal National Mortgage Assn.	4.5	10/1/39	67,245	72,186	0.000%
Federal National Mortgage Assn.	6	10/1/39	2,281,389	2,581,877	0.010%
Federal National Mortgage Assn.	6	10/1/39	28,631	32,467	0.000%
Federal National Mortgage Assn.	6	10/1/40	1,790,248	2,029,812	0.008%
Federal National Mortgage Assn.	4	10/1/41	4,653,570	4,906,848	0.019%
Federal National Mortgage Assn.	4.5	10/1/41	2,219,979	2,383,961	0.009%
Federal National Mortgage Assn.	4.5	10/1/41	836,184	898,042	0.004%
Federal National Mortgage Assn.	3	10/1/42	7,203,924	7,351,468	0.029%
Federal National Mortgage Assn.	3	10/1/42	5,878,216	5,998,603	0.024%
Federal National Mortgage Assn.	3	10/1/42	14,058,315	14,337,550	0.057%
Federal National Mortgage Assn.	3.5	10/1/42	13,801,583	14,293,432	0.056%
Federal National Mortgage Assn.	3.5	10/1/43	5,563,246	5,761,811	0.023%
Federal National Mortgage Assn.	3	10/1/46	5,172,720	5,249,970	0.021%
Federal National Mortgage Assn.	3	10/1/46	5,153,731	5,198,753	0.021%
Federal National Mortgage Assn.	3	10/1/46	97,962,296	99,605,084	0.394%
Federal National Mortgage Assn.	3	10/1/46	35,419,623	35,991,889	0.142%
Federal National Mortgage Assn.	5.5	11/1/19	305	305	0.000%
Federal National Mortgage Assn.	6	11/1/21	14,671	14,937	0.000%
Federal National Mortgage Assn.	3	11/1/27	6,693,222	6,848,310	0.027%
Federal National Mortgage Assn.	7	11/1/29	839	874	0.000%
Federal National Mortgage Assn.	6.5	11/1/32	6,759	7,735	0.000%
Federal National Mortgage Assn.	6	11/1/32	504,779	571,661	0.002%
Federal National Mortgage Assn.	3.5	11/1/32	31,926,241	33,279,300	0.132%
Federal National Mortgage Assn.	3	11/1/33	12,855,982	13,151,609	0.052%
Federal National Mortgage Assn.	6	11/1/34	366,000	414,907	0.002%
Federal National Mortgage Assn.	5.5	11/1/34	2,699,225	2,998,362	0.012%
Federal National Mortgage Assn.	6	11/1/34	30,052	33,976	0.000%
Federal National Mortgage Assn.	5.5	11/1/34	597,820	659,442	0.003%
Federal National Mortgage Assn.	5.5	11/1/35	883	985	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	2,028,733	2,263,113	0.009%
Federal National Mortgage Assn.	5	11/1/35	1,639,856	1,792,000	0.007%
Federal National Mortgage Assn.	3	11/1/36	17,930,928	18,264,355	0.072%
Federal National Mortgage Assn.	3	11/1/36	21,730,747	22,188,494	0.088%
Federal National Mortgage Assn.	6	11/1/36	12,085	13,704	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	1,148,852	1,276,268	0.005%
Federal National Mortgage Assn.	5.5	11/1/36	6,514	7,237	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	20,743	23,157	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	152,823	176,716	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	21,132	23,847	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	229,201	261,268	0.001%
Federal National Mortgage Assn.	6	11/1/37	13,131	14,373	0.000%
Federal National Mortgage Assn.	6.5	11/1/37	260,057	295,236	0.001%
Federal National Mortgage Assn.	6	11/1/38	1,008,785	1,143,977	0.005%
Federal National Mortgage Assn.	4.5	11/1/39	1,352,831	1,452,097	0.006%
Federal National Mortgage Assn.	4	11/1/40	42,487,868	44,805,398	0.177%
Federal National Mortgage Assn.	4.5	11/1/40	1,107,629	1,189,559	0.005%
Federal National Mortgage Assn.	4	11/1/40	23,592,496	24,870,163	0.098%
Federal National Mortgage Assn.	4	11/1/40	4,356,764	4,593,665	0.018%
Federal National Mortgage Assn.	4.5	11/1/40	8,793,212	9,416,474	0.037%
Federal National Mortgage Assn.	4	11/1/40	208,116	219,437	0.001%
Federal National Mortgage Assn.	4	11/1/41	3,902,203	4,114,573	0.016%
Federal National Mortgage Assn.	2.5	11/1/42	571,287	567,574	0.002%
Federal National Mortgage Assn.	3	11/1/42	2,092,367	2,132,631	0.008%
Federal National Mortgage Assn.	3.5	11/1/43	11,212,108	11,612,179	0.046%
Federal National Mortgage Assn.	4	11/1/43	35,342,022	37,259,101	0.147%
Federal National Mortgage Assn.	5	11/1/44	2,765,410	3,002,185	0.012%
Federal National Mortgage Assn.	3.5	11/1/45	32,674,590	33,689,033	0.133%
Federal National Mortgage Assn.	4	11/1/45	3,789,672	3,962,913	0.016%
Federal National Mortgage Assn.	3	11/1/46	24,000,923	24,388,694	0.096%
Federal National Mortgage Assn.	3	11/1/46	15,639,434	15,892,111	0.063%
Federal National Mortgage Assn.	3	11/1/46	16,357,150	16,671,992	0.066%

Federal National Mortgage Assn.	3	11/1/46	7,292,739	7,433,107	0.029%
Federal National Mortgage Assn.	3	11/1/46	1,426,764	1,454,227	0.006%
Federal National Mortgage Assn.	4.5	11/1/47	5,653,304	6,073,729	0.024%
Federal National Mortgage Assn.	5	1/1/20	2,968	3,036	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	560	561	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	10,138	10,246	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	6,768	6,791	0.000%
Federal National Mortgage Assn.	5.5	1/1/21	1,538	1,549	0.000%
Federal National Mortgage Assn.	5.5	1/1/22	8,759	8,928	0.000%
Federal National Mortgage Assn.	5.5	1/1/22	19,862	20,222	0.000%
Federal National Mortgage Assn.	3.5	1/1/26	39,960,000	41,244,087	0.163%
Federal National Mortgage Assn.	2.5	1/1/32	9,442,840	9,510,705	0.038%
Federal National Mortgage Assn.	6.5	1/1/34	857,300	986,306	0.004%
Federal National Mortgage Assn.	6	1/1/35	4,379	4,793	0.000%
Federal National Mortgage Assn.	6	1/1/35	2,415	2,662	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	2,244,381	2,493,248	0.010%
Federal National Mortgage Assn.	5.5	1/1/36	2,745,356	3,049,042	0.012%
Federal National Mortgage Assn.	6	1/1/36	194,856	220,778	0.001%
Federal National Mortgage Assn.	6	1/1/36	123,062	138,991	0.001%
Federal National Mortgage Assn.	3.5	1/1/36	24,977,544	25,896,374	0.102%
Federal National Mortgage Assn.	5.5	1/1/36	1,280,078	1,421,950	0.006%
Federal National Mortgage Assn.	5.5	1/1/37	786,171	873,187	0.003%
Federal National Mortgage Assn.	6	1/1/37	22,152	25,076	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	79,770	90,236	0.000%
Federal National Mortgage Assn.	6.5	1/1/37	1,264	1,442	0.000%
Federal National Mortgage Assn.	5.5	1/1/39	327,186	361,965	0.001%
Federal National Mortgage Assn.	4.5	1/1/40	17,029,415	18,279,060	0.072%
Federal National Mortgage Assn.	6	1/1/40	297,603	337,484	0.001%
Federal National Mortgage Assn.	3.5	1/1/41	1,774,368,000	1,813,459,545	7.167%
Federal National Mortgage Assn.	4	1/1/41	397,765,000	411,010,885	1.624%
Federal National Mortgage Assn.	4	1/1/41	6,558,184	6,915,027	0.027%
Federal National Mortgage Assn.	4	1/1/41	2,363,705	2,492,317	0.010%
Federal National Mortgage Assn.	4.5	1/1/41	9,798	10,521	0.000%
Federal National Mortgage Assn.	4	1/1/41	8,024,674	8,461,310	0.033%
Federal National Mortgage Assn.	4	1/1/41	2,980,751	3,142,491	0.012%
Federal National Mortgage Assn.	4.5	1/1/41	613,796	659,082	0.003%
Federal National Mortgage Assn.	4	1/1/42	6,085,059	6,416,215	0.025%
Federal National Mortgage Assn.	4.5	1/1/42	1,113,521	1,195,101	0.005%
Federal National Mortgage Assn.	3	1/1/43	364,550,000	367,493,380	1.452%
Federal National Mortgage Assn.	3.5	1/1/43	2,129,652	2,202,994	0.009%
Federal National Mortgage Assn.	2.5	1/1/43	9,821,284	9,787,078	0.039%
Federal National Mortgage Assn.	3.5	1/1/43	13,866,904	14,361,049	0.057%
Federal National Mortgage Assn.	3	1/1/43	16,663,020	16,942,077	0.067%
Federal National Mortgage Assn.	3	1/1/43	305,663	309,862	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	9,262,285	9,592,544	0.038%
Federal National Mortgage Assn.	3.5	1/1/44	14,581,160	15,100,615	0.060%
Federal National Mortgage Assn.	4.5	1/1/44	720,598	767,353	0.003%
Federal National Mortgage Assn.	3.5	1/1/44	13,735,796	14,225,751	0.056%
Federal National Mortgage Assn.	3.5	1/1/46	21,272,569	22,037,753	0.087%
Federal National Mortgage Assn.	3.5	1/1/46	45,766,937	47,413,239	0.187%
Federal National Mortgage Assn.	3	1/1/47	3,049,759	3,108,465	0.012%
Federal National Mortgage Assn.	5	12/1/19	5,431	5,557	0.000%
Federal National Mortgage Assn.	4.5	12/1/20	611	623	0.000%
Federal National Mortgage Assn.	5.5	12/1/20	13,107	13,260	0.000%
Federal National Mortgage Assn.	6	12/1/21	1,459	1,487	0.000%
Federal National Mortgage Assn.	5.5	12/1/21	13,080	13,276	0.000%
Federal National Mortgage Assn.	6	12/1/21	1,082	1,112	0.000%
Federal National Mortgage Assn.	6	12/1/21	41,576	42,286	0.000%
Federal National Mortgage Assn.	6	12/1/21	10,971	11,161	0.000%
Federal National Mortgage Assn.	6	12/1/21	671	683	0.000%
Federal National Mortgage Assn.	7	12/1/29	5,080	5,596	0.000%
Federal National Mortgage Assn.	3	12/1/32	75,989,167	77,663,541	0.307%
Federal National Mortgage Assn.	5.5	12/1/35	134,283	149,164	0.001%
Federal National Mortgage Assn.	4.34	12/1/35	81,874	86,076	0.000%
Federal National Mortgage Assn.	5.5	12/1/35	12,288,142	13,649,963	0.054%
Federal National Mortgage Assn.	5	12/1/35	620,647	678,483	0.003%
Federal National Mortgage Assn.	5.5	12/1/35	258,816	287,502	0.001%
Federal National Mortgage Assn.	3	12/1/36	27,513,857	28,093,430	0.111%
Federal National Mortgage Assn.	5	12/1/36	568,534	621,752	0.002%
Federal National Mortgage Assn.	5	12/1/36	1,431,598	1,565,253	0.006%
Federal National Mortgage Assn.	6.5	12/1/36	70,388	78,529	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	9,483	10,600	0.000%

Federal National Mortgage Assn.	6	12/1/36	135,638	148,463	0.001%
Federal National Mortgage Assn.	6.5	12/1/37	23,990	26,608	0.000%
Federal National Mortgage Assn.	6	12/1/38	310,101	351,649	0.001%
Federal National Mortgage Assn.	4	12/1/40	5,226,180	5,509,897	0.022%
Federal National Mortgage Assn.	4.5	12/1/40	5,410,562	5,810,207	0.023%
Federal National Mortgage Assn.	4	12/1/40	11,068,929	11,671,172	0.046%
Federal National Mortgage Assn.	4.5	12/1/40	7,063,124	7,584,957	0.030%
Federal National Mortgage Assn.	3.5	12/1/41	1,479,117	1,537,327	0.006%
Federal National Mortgage Assn.	4	12/1/41	11,978,456	12,628,634	0.050%
Federal National Mortgage Assn.	4.5	12/1/41	6,381,638	6,853,017	0.027%
Federal National Mortgage Assn.	3.5	12/1/44	8,453,392	8,754,220	0.035%
Federal National Mortgage Assn.	3.5	12/1/45	137,630,911	141,903,973	0.561%
Federal National Mortgage Assn.	3.5	12/1/45	15,659,487	16,145,676	0.064%
Federal National Mortgage Assn.	4	12/1/45	46,214,966	48,398,720	0.191%
Federal National Mortgage Assn.	4	12/1/45	6,702,904	7,019,637	0.028%
Federal National Mortgage Assn.	4	12/1/45	8,853,384	9,268,696	0.037%
Federal National Mortgage Assn.	3	12/1/46	36,462,719	37,164,562	0.147%
Federal National Mortgage Assn.	3	12/1/46	53,594,245	54,625,843	0.216%
Federal National Mortgage Assn.	3	12/1/46	35,242,452	35,811,846	0.142%
Federal National Mortgage Assn.	3	12/1/46	53,558,456	54,622,495	0.216%
Federal National Mortgage Assn.	3	12/1/46	46,118,288	46,863,382	0.185%
Federal National Mortgage Assn.	3	12/1/46	9,591,988	9,776,612	0.039%
Federal National Mortgage Assn.	3.5	12/1/47	72,230,930	74,787,353	0.296%
Federal National Mortgage Assn.	5.5	2/1/21	5,017	5,059	0.000%
Federal National Mortgage Assn.	5.5	2/1/21	14,738	14,893	0.000%
Federal National Mortgage Assn.	5.5	2/1/21	18,028	18,239	0.000%
Federal National Mortgage Assn.	5.5	2/1/23	17,869	18,508	0.000%
Federal National Mortgage Assn.	7	2/1/30	1,526	1,568	0.000%
Federal National Mortgage Assn.	3	2/1/33	94,893,769	96,957,615	0.383%
Federal National Mortgage Assn.	6	2/1/34	4,014,968	4,550,659	0.018%
Federal National Mortgage Assn.	6	2/1/34	123,935	140,505	0.001%
Federal National Mortgage Assn.	3.5	2/1/35	2,772,938	2,875,055	0.011%
Federal National Mortgage Assn.	5.5	2/1/35	932,685	1,036,024	0.004%
Federal National Mortgage Assn.	5.5	2/1/35	442,550	491,603	0.002%
Federal National Mortgage Assn.	5	2/1/36	491,460	537,278	0.002%
Federal National Mortgage Assn.	6	2/1/36	105,122	119,077	0.000%
Federal National Mortgage Assn.	6	2/1/36	16,578	18,782	0.000%
Federal National Mortgage Assn.	6.5	2/1/36	12,327	13,672	0.000%
Federal National Mortgage Assn.	5	2/1/36	104,118	113,805	0.000%
Federal National Mortgage Assn.	6	2/1/37	841,881	954,654	0.004%
Federal National Mortgage Assn.	6	2/1/37	772,659	874,221	0.003%
Federal National Mortgage Assn.	5	2/1/38	357,200	390,340	0.002%
Federal National Mortgage Assn.	6.5	2/1/38	114,761	127,283	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	2,168,027	2,408,231	0.010%
Federal National Mortgage Assn.	4.5	2/1/40	16,336,686	17,544,896	0.069%
Federal National Mortgage Assn.	4.5	2/1/40	62,222	66,824	0.000%
Federal National Mortgage Assn.	4	2/1/41	1,013,976	1,069,146	0.004%
Federal National Mortgage Assn.	4.5	2/1/41	8,664,007	9,304,849	0.037%
Federal National Mortgage Assn.	4	2/1/41	7,989,059	8,423,412	0.033%
Federal National Mortgage Assn.	4	2/1/41	4,653,374	4,906,558	0.019%
Federal National Mortgage Assn.	4.5	2/1/41	555,150	596,209	0.002%
Federal National Mortgage Assn.	4	2/1/41	52,757,247	55,627,858	0.220%
Federal National Mortgage Assn.	4.5	2/1/41	72,298	77,635	0.000%
Federal National Mortgage Assn.	3	2/1/43	24,560,641	24,971,330	0.099%
Federal National Mortgage Assn.	3	2/1/43	487,455	494,144	0.002%
Federal National Mortgage Assn.	3	2/1/44	1,581,383	1,604,984	0.006%
Federal National Mortgage Assn.	3.5	2/1/45	9,810,405	10,161,581	0.040%
Federal National Mortgage Assn.	4.5	2/1/45	1,002,643	1,068,234	0.004%
Federal National Mortgage Assn.	3	2/1/47	24,170,878	24,570,231	0.097%
Federal National Mortgage Assn.	5	3/1/20	43,631	44,642	0.000%
Federal National Mortgage Assn.	6	3/1/21	41,550	42,229	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	427	428	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	6,909	6,980	0.000%
Federal National Mortgage Assn.	6	3/1/21	3,042	3,077	0.000%
Federal National Mortgage Assn.	5.5	3/1/21	12,751	12,828	0.000%
Federal National Mortgage Assn.	6	3/1/22	12,088	12,313	0.000%
Federal National Mortgage Assn.	5	3/1/23	438,489	448,654	0.002%
Federal National Mortgage Assn.	5	3/1/25	2,695,349	2,791,927	0.011%
Federal National Mortgage Assn.	6	3/1/33	404,629	458,735	0.002%
Federal National Mortgage Assn.	5	3/1/36	168,124	183,816	0.001%
Federal National Mortgage Assn.	5	3/1/36	1,473,585	1,610,826	0.006%
Federal National Mortgage Assn.	5	3/1/36	804,107	879,040	0.003%

Federal National Mortgage Assn.	6.5	3/1/36	358,562	421,615	0.002%
Federal National Mortgage Assn.	6	3/1/36	3,233	3,621	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	76,191	89,876	0.000%
Federal National Mortgage Assn.	6	3/1/37	660,646	749,042	0.003%
Federal National Mortgage Assn.	6.5	3/1/37	27,779	30,810	0.000%
Federal National Mortgage Assn.	6.5	3/1/37	13,207	14,648	0.000%
Federal National Mortgage Assn.	6	3/1/37	1,153,547	1,308,057	0.005%
Federal National Mortgage Assn.	4.5	3/1/40	146,544	157,382	0.001%
Federal National Mortgage Assn.	4.5	3/1/41	92,849	99,710	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	41,624	44,703	0.000%
Federal National Mortgage Assn.	5	3/1/42	3,251,683	3,530,106	0.014%
Federal National Mortgage Assn.	3	3/1/43	959,883	973,047	0.004%
Federal National Mortgage Assn.	3	3/1/43	353,868	358,237	0.001%
Federal National Mortgage Assn.	2.5	3/1/43	16,167,018	16,110,716	0.064%
Federal National Mortgage Assn.	3	3/1/43	4,529,203	4,590,869	0.018%
Federal National Mortgage Assn.	2.5	3/1/43	706,658	704,197	0.003%
Federal National Mortgage Assn.	3	3/1/43	32,054,591	32,711,146	0.129%
Federal National Mortgage Assn.	3.5	3/1/43	44,865,926	46,465,486	0.184%
Federal National Mortgage Assn.	3.5	3/1/44	6,672,412	6,960,445	0.028%
Federal National Mortgage Assn.	3	3/1/44	49,178,151	50,000,476	0.198%
Federal National Mortgage Assn.	4.5	3/1/46	21,156,305	22,543,993	0.089%
Federal National Mortgage Assn.	4	3/1/46	56,325,392	58,899,363	0.233%
Federal National Mortgage Assn.	4	3/1/49	42,477,570	44,158,494	0.175%
Federal National Mortgage Assn.	5	4/1/20	15,352	15,708	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	14,108	14,272	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	3,947	3,963	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	306	306	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	11,453	11,599	0.000%
Federal National Mortgage Assn.	6	4/1/21	4,951	5,013	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	5,954	5,975	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	19,675	19,808	0.000%
Federal National Mortgage Assn.	5.5	4/1/21	65,783	66,750	0.000%
Federal National Mortgage Assn.	6	4/1/22	1,424	1,457	0.000%
Federal National Mortgage Assn.	4.5	4/1/26	4,532,817	4,758,452	0.019%
Federal National Mortgage Assn.	4.5	4/1/26	3,622,284	3,790,577	0.015%
Federal National Mortgage Assn.	6	4/1/33	374,791	424,494	0.002%
Federal National Mortgage Assn.	3	4/1/33	236,825	238,748	0.001%
Federal National Mortgage Assn.	5.5	4/1/34	42,971	46,177	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	1,149,499	1,282,568	0.005%
Federal National Mortgage Assn.	5	4/1/35	1,822,573	1,991,921	0.008%
Federal National Mortgage Assn.	5	4/1/35	149,831	163,735	0.001%
Federal National Mortgage Assn.	6	4/1/35	336,377	381,409	0.002%
Federal National Mortgage Assn.	5	4/1/35	439,702	479,204	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	348,048	386,566	0.002%
Federal National Mortgage Assn.	6	4/1/36	6,386	7,229	0.000%
Federal National Mortgage Assn.	6.5	4/1/36	319,901	362,600	0.001%
Federal National Mortgage Assn.	6.5	4/1/37	35,372	39,632	0.000%
Federal National Mortgage Assn.	7	4/1/37	108,684	115,677	0.000%
Federal National Mortgage Assn.	6	4/1/39	2,973,796	3,372,328	0.013%
Federal National Mortgage Assn.	6	4/1/39	1,134,203	1,286,190	0.005%
Federal National Mortgage Assn.	6	4/1/40	2,168,127	2,458,314	0.010%
Federal National Mortgage Assn.	4.5	4/1/41	24,104	25,887	0.000%
Federal National Mortgage Assn.	4.5	4/1/41	194,301	208,667	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	5,323,800	5,717,093	0.023%
Federal National Mortgage Assn.	3.5	4/1/43	3,038,656	3,163,333	0.013%
Federal National Mortgage Assn.	3.5	4/1/43	3,041,073	3,156,239	0.012%
Federal National Mortgage Assn.	3	4/1/43	59,706,311	60,707,828	0.240%
Federal National Mortgage Assn.	3.5	4/1/43	17,357,827	18,070,022	0.071%
Federal National Mortgage Assn.	3	4/1/43	334,485	339,078	0.001%
Federal National Mortgage Assn.	4	4/1/44	14,708,788	15,507,345	0.061%
Federal National Mortgage Assn.	4.5	4/1/44	9,816,832	10,461,725	0.041%
Federal National Mortgage Assn.	3	4/1/45	1,001,612	1,013,501	0.004%
Federal National Mortgage Assn.	3.5	4/1/46	45,117,092	46,503,602	0.184%
Federal National Mortgage Assn.	2.5	4/1/46	68,348	67,835	0.000%
Federal National Mortgage Assn.	3.5	4/1/49	7,980,695	8,265,544	0.033%
Federal National Mortgage Assn.	4	4/1/49	25,234,686	26,091,451	0.103%
Federal National Mortgage Assn.	6	5/1/21	15,391	15,696	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	6,211	6,297	0.000%
Federal National Mortgage Assn.	6	5/1/21	737	747	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	16,994	17,219	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	1,909	1,933	0.000%
Federal National Mortgage Assn.	6	5/1/21	6,852	6,953	0.000%

Federal National Mortgage Assn.	5.5	5/1/21	8,625	8,721	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	6,448	6,521	0.000%
Federal National Mortgage Assn.	6	5/1/21	2,111	2,116	0.000%
Federal National Mortgage Assn.	5.5	5/1/21	28,817	29,158	0.000%
Federal National Mortgage Assn.	5	5/1/21	3,233	3,308	0.000%
Federal National Mortgage Assn.	4.5	5/1/22	3,840	3,920	0.000%
Federal National Mortgage Assn.	6	5/1/22	10,194	10,440	0.000%
Federal National Mortgage Assn.	5.5	5/1/22	45,993	47,036	0.000%
Federal National Mortgage Assn.	2.5	5/1/30	6,965,546	7,019,636	0.028%
Federal National Mortgage Assn.	5.5	5/1/34	511,487	568,153	0.002%
Federal National Mortgage Assn.	6	5/1/35	2,886	3,268	0.000%
Federal National Mortgage Assn.	5	5/1/36	1,105,369	1,208,531	0.005%
Federal National Mortgage Assn.	5.5	5/1/36	50,652	56,267	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	13,758	15,259	0.000%
Federal National Mortgage Assn.	6.5	5/1/36	23,365	27,613	0.000%
Federal National Mortgage Assn.	5.5	5/1/36	216,868	240,916	0.001%
Federal National Mortgage Assn.	6	5/1/37	38,315	43,441	0.000%
Federal National Mortgage Assn.	6	5/1/37	173,983	197,282	0.001%
Federal National Mortgage Assn.	6.5	5/1/37	56,597	63,391	0.000%
Federal National Mortgage Assn.	6	5/1/37	2,048,982	2,313,482	0.009%
Federal National Mortgage Assn.	6	5/1/38	4,115,607	4,667,133	0.018%
Federal National Mortgage Assn.	6.5	5/1/38	330,000	366,486	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	1,524,074	1,693,089	0.007%
Federal National Mortgage Assn.	5	5/1/40	2,154,965	2,341,358	0.009%
Federal National Mortgage Assn.	4.5	5/1/41	11,984,613	12,870,996	0.051%
Federal National Mortgage Assn.	6	5/1/42	2,573,982	2,918,277	0.012%
Federal National Mortgage Assn.	4	5/1/42	10,395,413	10,961,044	0.043%
Federal National Mortgage Assn.	2.5	5/1/43	2,588,476	2,579,461	0.010%
Federal National Mortgage Assn.	3	5/1/43	9,339,205	9,495,859	0.038%
Federal National Mortgage Assn.	3	5/1/43	82,524	83,908	0.000%
Federal National Mortgage Assn.	3.5	5/1/43	7,090,158	7,342,987	0.029%
Federal National Mortgage Assn.	3.5	5/1/46	12,611,283	13,061,002	0.052%
Federal National Mortgage Assn.	4.5	5/1/48	30,619,663	32,908,091	0.130%
Federal National Mortgage Assn.	4.5	5/1/48	4,286,049	4,502,310	0.018%
Federal National Mortgage Assn.	5.5	6/1/20	807	808	0.000%
Federal National Mortgage Assn.	6	6/1/21	8,733	8,872	0.000%
Federal National Mortgage Assn.	6	6/1/21	3,004	3,049	0.000%
Federal National Mortgage Assn.	6	6/1/22	42,072	42,825	0.000%
Federal National Mortgage Assn.	5.5	6/1/22	9,792	10,005	0.000%
Federal National Mortgage Assn.	6	6/1/22	7,875	7,899	0.000%
Federal National Mortgage Assn.	3	6/1/27	3,601,864	3,685,240	0.015%
Federal National Mortgage Assn.	3	6/1/33	509,147	515,795	0.002%
Federal National Mortgage Assn.	5	6/1/35	965,982	1,055,566	0.004%
Federal National Mortgage Assn.	5	6/1/35	939,215	1,026,392	0.004%
Federal National Mortgage Assn.	5	6/1/35	2,487,745	2,718,645	0.011%
Federal National Mortgage Assn.	5	6/1/35	723,359	790,585	0.003%
Federal National Mortgage Assn.	6	6/1/36	2,485,047	2,817,913	0.011%
Federal National Mortgage Assn.	6	6/1/37	1,383	1,568	0.000%
Federal National Mortgage Assn.	6.5	6/1/37	2,911	3,359	0.000%
Federal National Mortgage Assn.	5	6/1/40	1,873,668	2,035,717	0.008%
Federal National Mortgage Assn.	5	6/1/40	12,699,778	13,798,014	0.055%
Federal National Mortgage Assn.	4.5	6/1/41	2,602,916	2,795,452	0.011%
Federal National Mortgage Assn.	3.5	6/1/42	3,850,938	3,988,357	0.016%
Federal National Mortgage Assn.	3.5	6/1/42	6,296,213	6,520,960	0.026%
Federal National Mortgage Assn.	3.5	6/1/43	4,161,063	4,336,146	0.017%
Federal National Mortgage Assn.	3.5	6/1/43	2,949,637	3,070,660	0.012%
Federal National Mortgage Assn.	4	6/1/45	114,403,476	119,639,194	0.473%
Federal National Mortgage Assn.	3.5	6/1/46	40,527,169	42,441,203	0.168%
Federal National Mortgage Assn.	3	6/1/47	9,854,232	10,055,693	0.040%
Federal National Mortgage Assn.	5	6/1/48	1,116,707	1,209,028	0.005%
Federal National Mortgage Assn.	5.5	7/1/19	272	271	0.000%
Federal National Mortgage Assn.	5.5	7/1/19	117	117	0.000%
Federal National Mortgage Assn.	5.5	7/1/21	5,844	5,919	0.000%
Federal National Mortgage Assn.	5.5	7/1/21	594	603	0.000%
Federal National Mortgage Assn.	6	7/1/21	2,268	2,300	0.000%
Federal National Mortgage Assn.	6	7/1/22	494	505	0.000%
Federal National Mortgage Assn.	6	7/1/22	8,757	9,015	0.000%
Federal National Mortgage Assn.	3	7/1/30	14,999,558	15,337,938	0.061%
Federal National Mortgage Assn.	6.5	7/1/32	1,158,434	1,338,122	0.005%
Federal National Mortgage Assn.	6.5	7/1/32	70,680	81,618	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	145,523	163,177	0.001%
Federal National Mortgage Assn.	5	7/1/33	904,140	981,443	0.004%

Federal National Mortgage Assn.	5	7/1/34	323,670	353,442	0.001%
Federal National Mortgage Assn.	5	7/1/34	217,832	237,922	0.001%
Federal National Mortgage Assn.	5	7/1/35	533,519	581,434	0.002%
Federal National Mortgage Assn.	6.5	7/1/36	104,269	123,001	0.000%
Federal National Mortgage Assn.	5	7/1/36	589,757	644,683	0.003%
Federal National Mortgage Assn.	4.47	7/1/36	842,682	883,258	0.003%
Federal National Mortgage Assn.	6.5	7/1/36	26,914	29,851	0.000%
Federal National Mortgage Assn.	5.5	7/1/36	6,287	6,981	0.000%
Federal National Mortgage Assn.	6	7/1/37	2,913	3,303	0.000%
Federal National Mortgage Assn.	5	7/1/37	75,165	81,585	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	33,639	37,309	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	34,608	38,384	0.000%
Federal National Mortgage Assn.	6.5	7/1/37	26,291	30,054	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	1,173,726	1,259,920	0.005%
Federal National Mortgage Assn.	4.5	7/1/42	2,590,388	2,781,759	0.011%
Federal National Mortgage Assn.	4	7/1/42	8,960,378	9,447,338	0.037%
Federal National Mortgage Assn.	3.5	7/1/42	12,496,629	12,941,783	0.051%
Federal National Mortgage Assn.	3.5	7/1/42	5,211,391	5,397,085	0.021%
Federal National Mortgage Assn.	3.5	7/1/43	9,127,587	9,512,649	0.038%
Federal National Mortgage Assn.	3.5	7/1/43	3,743,293	3,885,063	0.015%
Federal National Mortgage Assn.	3	7/1/43	2,073,492	2,109,299	0.008%
Federal National Mortgage Assn.	6.5	7/1/44	7,334,463	8,574,486	0.034%
Federal National Mortgage Assn.	3.5	7/1/44	7,137,709	7,409,107	0.029%
Federal National Mortgage Assn.	5	7/1/45	1,204,889	1,316,712	0.005%
Federal National Mortgage Assn.	5.5	8/1/19	1,934	1,932	0.000%
Federal National Mortgage Assn.	5.5	8/1/19	316	315	0.000%
Federal National Mortgage Assn.	5.5	8/1/19	398	398	0.000%
Federal National Mortgage Assn.	6	8/1/21	17,770	18,023	0.000%
Federal National Mortgage Assn.	6	8/1/21	1,827	1,856	0.000%
Federal National Mortgage Assn.	6	8/1/21	1,708	1,735	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	1,101	1,117	0.000%
Federal National Mortgage Assn.	5.5	8/1/21	2,146	2,171	0.000%
Federal National Mortgage Assn.	6	8/1/21	1,836	1,869	0.000%
Federal National Mortgage Assn.	6	8/1/21	3,447	3,499	0.000%
Federal National Mortgage Assn.	6	8/1/22	6,755	6,905	0.000%
Federal National Mortgage Assn.	6	8/1/22	67,284	68,185	0.000%
Federal National Mortgage Assn.	6.5	8/1/27	56,189	62,320	0.000%
Federal National Mortgage Assn.	3	8/1/32	7,238,171	7,397,367	0.029%
Federal National Mortgage Assn.	6	8/1/34	488,966	554,292	0.002%
Federal National Mortgage Assn.	6.5	8/1/36	27,264	32,291	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	56,788	65,053	0.000%
Federal National Mortgage Assn.	4.63	8/1/36	254,605	269,297	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	15,356	17,691	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	58,884	67,028	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	8,610	9,549	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	6,783	7,607	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	9,144	10,141	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,534,956	1,704,491	0.007%
Federal National Mortgage Assn.	5.5	8/1/37	327,575	363,890	0.001%
Federal National Mortgage Assn.	6	8/1/37	2,575,823	2,919,617	0.012%
Federal National Mortgage Assn.	6.5	8/1/37	15,175	17,482	0.000%
Federal National Mortgage Assn.	6	8/1/37	760	834	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	9,854	10,930	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	29,043	32,212	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	115,996	132,838	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,722,271	1,912,672	0.008%
Federal National Mortgage Assn.	5.5	8/1/37	2,262,449	2,512,169	0.010%
Federal National Mortgage Assn.	6.5	8/1/38	3,580,141	4,179,837	0.017%
Federal National Mortgage Assn.	6	8/1/38	936,153	1,062,405	0.004%
Federal National Mortgage Assn.	4.5	8/1/39	1,850,078	1,985,817	0.008%
Federal National Mortgage Assn.	4.5	8/1/40	1,764,184	1,894,604	0.007%
Federal National Mortgage Assn.	4	8/1/42	31,694,977	33,419,926	0.132%
Federal National Mortgage Assn.	3.5	8/1/42	10,540,905	10,915,467	0.043%
Federal National Mortgage Assn.	3	8/1/43	6,142,153	6,233,762	0.025%
Federal National Mortgage Assn.	3	8/1/43	11,176,542	11,330,127	0.045%
Federal National Mortgage Assn.	3.5	8/1/43	3,673,742	3,812,875	0.015%
Federal National Mortgage Assn.	5	8/1/45	1,752,921	1,915,582	0.008%
Federal National Mortgage Assn.	3.5	8/1/47	17,091,674	17,715,843	0.070%
Federal National Mortgage Assn.	5	8/1/48	43,216,455	45,786,999	0.181%
Federal National Mortgage Assn.	5.5	9/1/19	117	116	0.000%
Federal National Mortgage Assn.	6	9/1/19	4	4	0.000%
Federal National Mortgage Assn.	5.5	9/1/19	3,106	3,102	0.000%

Federal National Mortgage Assn.	5	9/1/19	47,198	48,292	0.000%
Federal National Mortgage Assn.	5.5	9/1/19	1,187	1,185	0.000%
Federal National Mortgage Assn.	5.5	9/1/23	161,349	167,930	0.001%
Federal National Mortgage Assn.	3	9/1/32	10,361,214	10,589,233	0.042%
Federal National Mortgage Assn.	5.5	9/1/34	41,041	45,588	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	86,152	98,919	0.000%
Federal National Mortgage Assn.	4.63	9/1/36	504	508	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	29,696	33,641	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	11,873	13,182	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	34,903	38,712	0.000%
Federal National Mortgage Assn.	5.5	9/1/36	508,200	564,434	0.002%
Federal National Mortgage Assn.	6	9/1/37	151,795	172,133	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	17,100	19,720	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	56,833	65,832	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	13,307	15,547	0.000%
Federal National Mortgage Assn.	4.41	9/1/37	230,575	240,666	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	93,434	105,863	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	3,719	4,125	0.000%
Federal National Mortgage Assn.	6.5	9/1/37	92,172	107,157	0.000%
Federal National Mortgage Assn.	6	9/1/38	2,620,971	2,960,747	0.012%
Federal National Mortgage Assn.	6	9/1/38	636,750	721,904	0.003%
Federal National Mortgage Assn.	5	9/1/39	1,893,278	2,065,264	0.008%
Federal National Mortgage Assn.	4.5	9/1/39	2,409,818	2,586,753	0.010%
Federal National Mortgage Assn.	4.5	9/1/39	166,782	179,040	0.001%
Federal National Mortgage Assn.	6	9/1/39	1,253,684	1,421,704	0.006%
Federal National Mortgage Assn.	6	9/1/39	2,021,924	2,292,906	0.009%
Federal National Mortgage Assn.	4.5	9/1/40	6,413	6,887	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	507,429	544,960	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	33,954,205	36,464,321	0.144%
Federal National Mortgage Assn.	4	9/1/41	15,925,650	16,792,238	0.066%
Federal National Mortgage Assn.	5.5	9/1/41	504,085	559,949	0.002%
Federal National Mortgage Assn.	4.5	9/1/42	4,094,881	4,397,413	0.017%
Federal National Mortgage Assn.	4	9/1/42	5,382,369	5,710,175	0.023%
Federal National Mortgage Assn.	3.5	9/1/42	6,236,406	6,458,461	0.026%
Federal National Mortgage Assn.	4	9/1/43	30,882,660	32,501,516	0.128%
Federal National Mortgage Assn.	3.5	9/1/43	14,492,154	15,085,797	0.060%
Federal National Mortgage Assn.	3	9/1/44	2,530,395	2,565,130	0.010%
Federal National Mortgage Assn.	3.5	9/1/45	16,802,890	17,368,592	0.069%
Federal National Mortgage Assn.	4	9/1/46	2,716,173	2,840,305	0.011%
Federal National Mortgage Assn.	3	9/1/46	380,201	384,973	0.002%
Fidelity National Financial	4.5	8/15/28	28,990,000	30,290,665	0.120%
Fidelity National Information Services	0.75	5/21/23	10,910,000	12,656,359	0.050%
First Abu Dhabi Bank PJSC	5.25	12/17/67	10,000,000	10,106,900	0.040%
First Data	4.4	4/26/24	24,876,705	24,845,858	0.098%
First Data	4.4	7/8/22	21,223,218	21,196,901	0.084%
FirstEnergy	3.9	7/15/27	44,465,000	46,482,599	0.184%
FirstEnergy Transmission	4.35	1/15/25	61,885,000	66,323,764	0.262%
Fiserv	0.38	7/1/23	5,560,000	6,333,657	0.025%
Fiserv	3.2	7/1/26	17,095,000	17,440,370	0.069%
Fiserv	1.13	7/1/27	8,425,000	9,708,250	0.038%
Fiserv	4.4	7/1/49	19,650,000	20,457,517	0.081%
Flagstar Mortgage Trust 2018-6RR	4	9/25/48	17,974,269	18,576,272	0.073%
Ford Credit Auto Owner Trust 2019-REV1	3.52	7/15/30	62,400,000	65,228,330	0.258%
Ford Motor Credit	3.81	10/12/21	8,750,000	8,870,278	0.035%
Ford Motor Credit	5.09	1/7/21	9,765,000	10,056,436	0.040%
Fox	4.71	1/25/29	17,005,000	18,946,512	0.075%
Freddie Mac REMICS	4	11/15/36	512,633	523,408	0.002%
Freddie Mac Stacr Trust 2018-HQA2	3.15	10/25/48	51,045,000	51,106,453	0.202%
Freddie Mac Stacr Trust 2018-HQA2	4.7	10/25/48	13,500,000	13,558,852	0.054%
Freddie Mac STACR Trust 2019-DNA1	3.3	1/25/49	38,330,000	38,423,579	0.152%
Freddie Mac Stacr Trust 2019-HQA1	3.3	2/25/49	15,955,000	15,980,343	0.063%
Freddie Mac STACR Trust 2019-HQA2	3.1	4/25/49	7,290,000	7,292,298	0.029%
Freddie Mac Strips	0	8/1/28	16,629	15,385	0.000%
Freddie Mac Structured Agency Credit Risk debt Notes	4.25	10/25/27	26,891,764	27,173,235	0.107%
Freddie Mac Structured Agency Credit Risk debt Notes	4.46	11/25/48	13,676,802	13,802,600	0.055%
Freddie Mac Structured Agency Credit Risk debt Notes	3.2	12/25/29	2,323,176	2,323,946	0.009%
Freddie Mac Structured Agency Credit Risk debt Notes	5.05	12/25/29	7,495,000	7,672,650	0.030%
Freddie Mac Structured Agency Credit Risk debt Notes	3.15	3/25/30	8,243,189	8,252,590	0.033%
Freddie Mac Structured Agency Credit Risk debt Notes	5.25	4/25/28	10,491,735	10,688,826	0.042%
Freddie Mac Structured Agency Credit Risk debt Notes	4.35	5/25/25	14,739,989	14,882,981	0.059%
Freddie Mac Structured Agency Credit Risk debt Notes	3.82	5/25/48	5,530,000	5,305,798	0.021%
Freddie Mac Structured Agency Credit Risk debt Notes	5.3	7/25/28	8,644,204	8,746,265	0.035%

Freddie Mac Structured Agency Credit Risk debt Notes	3.6	7/25/29	5,330,253	5,351,072	0.021%
Freddie Mac Structured Agency Credit Risk debt Notes	2.85	7/25/30	31,073,005	31,010,514	0.123%
Freddie Mac Structured Agency Credit Risk debt Notes	4.6	9/25/24	12,676,111	12,875,607	0.051%
Freddie Mac Structured Agency Credit Risk debt Notes	3.1	9/25/30	32,284,089	32,296,883	0.128%
FREMF 2018-K731 Mortgage Trust	4.04	2/25/25	8,375,000	8,667,271	0.034%
FREMF 2019-K92 Mortgage Trust	4.34	5/25/29	11,400,000	11,662,200	0.046%
Galaxy XXIX CLO	3.92	11/15/26	13,100,000	13,024,048	0.051%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	8,967,079	9,048,684	0.036%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	30,910,891	31,788,590	0.126%
Galton Funding Mortgage Trust 2018-2	4.5	10/25/58	15,204,150	15,772,616	0.062%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	10,942,326	11,169,898	0.044%
Galton Funding Mortgage Trust 2019-1	4	2/25/59	10,845,733	11,038,771	0.044%
Ge Capital International Funding Co Unlimited	3.37	11/15/25	53,835,000	54,431,061	0.215%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	66,340,000	65,625,651	0.259%
General Electric	5.55	1/5/26	20,985,000	23,238,873	0.092%
General Electric	3.38	3/11/24	9,190,000	9,394,468	0.037%
General Motors Financial	4	10/6/26	11,785,000	11,867,907	0.047%
General Motors Financial	4.2	11/6/21	27,685,000	28,482,882	0.113%
General Motors Financial	5.1	1/17/24	28,255,000	30,193,802	0.119%
General Motors Financial	3.45	4/10/22	17,470,000	17,686,576	0.070%
General Motors Financial	4.35	4/9/25	11,395,000	11,753,213	0.046%
GLP Capital LP / GLP Financing II	5.25	6/1/25	8,830,000	9,448,100	0.037%
GM Financial Consumer Automobile 2017-1	2.45	7/17/23	1,800,000	1,799,771	0.007%
Goldman Sachs	3.5	11/16/26	26,440,000	27,059,331	0.107%
Golub Capital Partners CLO 39B	3.74	10/20/28	40,075,000	39,997,723	0.158%
Government National Mortgage Assn.	8	10/15/27	16,387	16,427	0.000%
Government National Mortgage Assn.	8	10/15/27	111,837	123,780	0.000%
Government National Mortgage Assn.	5.5	10/15/38	33,437	37,633	0.000%
Government National Mortgage Assn.	5	10/15/39	3,911,749	4,303,798	0.017%
Government National Mortgage Assn.	5.5	10/20/32	103,198	113,055	0.000%
Government National Mortgage Assn.	5	10/20/39	535,572	587,896	0.002%
Government National Mortgage Assn.	4.5	10/20/40	1,593,656	1,700,045	0.007%
Government National Mortgage Assn.	5	10/20/40	3,444,163	3,788,354	0.015%
Government National Mortgage Assn.	4	10/20/41	8,313,992	8,804,988	0.035%
Government National Mortgage Assn.	3.5	10/20/44	2,085,429	2,158,788	0.009%
Government National Mortgage Assn.	3.5	10/20/45	4,117,081	4,257,960	0.017%
Government National Mortgage Assn.	3.5	10/20/45	5,818,461	6,018,232	0.024%
Government National Mortgage Assn.	5	10/20/47	5,227,131	5,568,524	0.022%
Government National Mortgage Assn.	4	10/20/48	25,931,548	26,880,094	0.106%
Government National Mortgage Assn.	8	11/15/19	64	64	0.000%
Government National Mortgage Assn.	10.25	11/15/20	7,674	7,702	0.000%
Government National Mortgage Assn.	7	11/20/28	18,684	21,399	0.000%
Government National Mortgage Assn.	4.5	11/20/39	1,536,996	1,639,616	0.006%
Government National Mortgage Assn.	5	11/20/39	3,540,976	3,895,878	0.015%
Government National Mortgage Assn.	4.5	11/20/40	18,501,051	19,736,165	0.078%
Government National Mortgage Assn.	3.5	11/20/42	206,327	213,206	0.001%
Government National Mortgage Assn.	4	11/20/42	556,375	588,731	0.002%
Government National Mortgage Assn.	5	11/20/47	9,560,293	10,183,322	0.040%
Government National Mortgage Assn.	4	11/20/48	25,942,928	26,891,891	0.106%
Government National Mortgage Assn.	8.5	1/15/23	474	474	0.000%
Government National Mortgage Assn.	6.5	1/15/26	5,452	5,990	0.000%
Government National Mortgage Assn.	5.5	1/20/29	325	347	0.000%
Government National Mortgage Assn.	6	1/20/34	27,189	31,163	0.000%
Government National Mortgage Assn.	5.5	1/20/36	11,756,110	12,876,509	0.051%
Government National Mortgage Assn.	4.5	1/20/41	18,247,824	19,467,310	0.077%
Government National Mortgage Assn.	3	1/20/46	9,810,998	10,050,599	0.040%
Government National Mortgage Assn.	4	1/20/46	604,158	636,956	0.003%
Government National Mortgage Assn.	4.5	1/20/46	5,247,194	5,557,501	0.022%
Government National Mortgage Assn.	3.5	1/20/46	1,102,126	1,139,645	0.005%
Government National Mortgage Assn.	4.5	1/20/47	7,663,887	8,100,754	0.032%
Government National Mortgage Assn.	5	1/20/48	30,488,908	31,882,841	0.126%
Government National Mortgage Assn.	4	1/20/48	31,528,992	32,696,242	0.129%
Government National Mortgage Assn.	5.5	1/20/49	7,016,520	7,410,508	0.029%
Government National Mortgage Assn.	4.5	1/20/49	21,443,260	22,433,252	0.089%
Government National Mortgage Assn.	8	12/15/21	596	615	0.000%
Government National Mortgage Assn.	8	12/15/21	1,209	1,220	0.000%
Government National Mortgage Assn.	8	12/15/21	994	1,002	0.000%
Government National Mortgage Assn.	7.5	12/15/22	120	119	0.000%
Government National Mortgage Assn.	6.5	12/15/31	48,560	53,600	0.000%
Government National Mortgage Assn.	5	12/15/39	7,245,713	7,972,470	0.032%
Government National Mortgage Assn.	7	12/20/23	3,700	3,872	0.000%
Government National Mortgage Assn.	6.5	12/20/33	36,041	42,045	0.000%

Government National Mortgage Assn.	6	12/20/38	387,364	440,851	0.002%
Government National Mortgage Assn.	6	12/20/38	3,543,542	4,040,321	0.016%
Government National Mortgage Assn.	5.5	12/20/39	116,114	126,811	0.001%
Government National Mortgage Assn.	5	12/20/47	33,676,525	35,871,260	0.142%
Government National Mortgage Assn.	4	12/20/48	28,645,703	29,693,529	0.117%
Government National Mortgage Assn.	4.5	12/20/48	2,420,257	2,523,255	0.010%
Government National Mortgage Assn.	5	12/20/48	7,191,044	7,519,814	0.030%
Government National Mortgage Assn.	5.5	12/20/48	9,527,094	10,062,055	0.040%
Government National Mortgage Assn.	8.5	2/15/20	112	112	0.000%
Government National Mortgage Assn.	8	2/15/22	282	284	0.000%
Government National Mortgage Assn.	8	2/15/22	950	952	0.000%
Government National Mortgage Assn.	7.5	2/15/22	76	76	0.000%
Government National Mortgage Assn.	8.5	2/15/23	4,027	4,038	0.000%
Government National Mortgage Assn.	6.5	2/15/26	10,723	11,780	0.000%
Government National Mortgage Assn.	5	2/15/40	6,261,928	6,889,971	0.027%
Government National Mortgage Assn.	5	2/15/40	6,267,933	6,896,578	0.027%
Government National Mortgage Assn.	3.5	2/15/45	2,229,102	2,309,540	0.009%
Government National Mortgage Assn.	5.5	2/20/35	114,882	125,850	0.000%
Government National Mortgage Assn.	5.5	2/20/36	183,563	201,058	0.001%
Government National Mortgage Assn.	4	2/20/41	880,068	932,023	0.004%
Government National Mortgage Assn.	3.5	2/20/43	22,167,902	23,119,741	0.091%
Government National Mortgage Assn.	4	2/20/44	27,077,119	28,554,852	0.113%
Government National Mortgage Assn.	3.5	2/20/45	7,157,900	7,401,596	0.029%
Government National Mortgage Assn.	3.5	2/20/46	3,625,825	3,748,508	0.015%
Government National Mortgage Assn.	3.5	2/20/46	20,398,185	21,123,728	0.083%
Government National Mortgage Assn.	3.5	2/20/48	35,284,575	36,391,159	0.144%
Government National Mortgage Assn.	3.5	2/20/48	14,626,414	15,084,969	0.060%
Government National Mortgage Assn.	3.5	2/20/49	21,503,423	22,214,879	0.088%
Government National Mortgage Assn.	8.5	3/15/20	177	177	0.000%
Government National Mortgage Assn.	6.5	3/15/26	1,123	1,234	0.000%
Government National Mortgage Assn.	6.5	3/15/26	3,919	4,306	0.000%
Government National Mortgage Assn.	5.5	3/20/34	91,252	99,962	0.000%
Government National Mortgage Assn.	5	3/20/40	1,314,303	1,446,166	0.006%
Government National Mortgage Assn.	4.5	3/20/41	1,666,444	1,777,772	0.007%
Government National Mortgage Assn.	5	3/20/41	5,728,419	6,279,949	0.025%
Government National Mortgage Assn.	3.5	3/20/43	15,796,349	16,308,189	0.064%
Government National Mortgage Assn.	3.5	3/20/47	48,458,476	50,123,761	0.198%
Government National Mortgage Assn.	4.5	3/20/47	44,096,592	46,611,582	0.184%
Government National Mortgage Assn.	3.5	3/20/49	27,172,045	28,071,052	0.111%
Government National Mortgage Assn.	5.5	3/20/49	17,400,392	18,377,450	0.073%
Government National Mortgage Assn.	8	4/15/22	547	552	0.000%
Government National Mortgage Assn.	8	4/15/22	820	827	0.000%
Government National Mortgage Assn.	6	4/15/36	148,514	169,205	0.001%
Government National Mortgage Assn.	5	4/20/39	3,162,484	3,479,265	0.014%
Government National Mortgage Assn.	5	4/20/40	875,985	963,579	0.004%
Government National Mortgage Assn.	3.5	4/20/45	1,380,848	1,427,723	0.006%
Government National Mortgage Assn.	3	4/20/46	10,401,686	10,642,463	0.042%
Government National Mortgage Assn.	5	4/20/48	3,890,286	4,124,818	0.016%
Government National Mortgage Assn.	5	4/20/48	3,887,866	4,122,430	0.016%
Government National Mortgage Assn.	4.5	4/20/49	26,774,034	27,928,004	0.110%
Government National Mortgage Assn.	8.5	5/15/23	1,001	1,003	0.000%
Government National Mortgage Assn.	6.5	5/15/26	6,567	7,214	0.000%
Government National Mortgage Assn.	6.5	5/15/26	7,286	8,004	0.000%
Government National Mortgage Assn.	6.5	5/15/29	3,541	4,029	0.000%
Government National Mortgage Assn.	8	5/15/32	7,705	7,724	0.000%
Government National Mortgage Assn.	7	5/20/28	13,038	14,895	0.000%
Government National Mortgage Assn.	5	5/20/40	2,181,669	2,399,947	0.009%
Government National Mortgage Assn.	5.5	5/20/43	5,358,087	5,868,104	0.023%
Government National Mortgage Assn.	3.5	5/20/45	1,482,405	1,530,572	0.006%
Government National Mortgage Assn.	3.5	5/20/45	3,620,133	3,743,830	0.015%
Government National Mortgage Assn.	3.5	5/20/45	919,654	949,537	0.004%
Government National Mortgage Assn.	4	5/20/46	40,328,316	42,372,946	0.167%
Government National Mortgage Assn.	3.5	5/20/46	2,325,276	2,404,441	0.010%
Government National Mortgage Assn.	3.5	5/20/46	4,597,795	4,754,319	0.019%
Government National Mortgage Assn.	3	5/20/46	1,569,616	1,606,613	0.006%
Government National Mortgage Assn.	3	5/20/46	3,351,410	3,433,111	0.014%
Government National Mortgage Assn.	3.5	5/20/46	649,626	670,711	0.003%
Government National Mortgage Assn.	5.5	5/20/48	25,712,296	27,156,080	0.107%
Government National Mortgage Assn.	5	5/20/48	2,868,136	3,040,723	0.012%
Government National Mortgage Assn.	8	6/15/22	265	266	0.000%
Government National Mortgage Assn.	8	6/15/22	235	244	0.000%
Government National Mortgage Assn.	8.5	6/15/23	2,537	2,544	0.000%

Government National Mortgage Assn.	5	6/15/40	3,576,948	3,934,044	0.016%
Government National Mortgage Assn.	5	6/20/40	4,024,176	4,423,641	0.017%
Government National Mortgage Assn.	3.5	6/20/43	26,472,524	27,594,422	0.109%
Government National Mortgage Assn.	3.5	6/20/43	11,996,858	12,406,310	0.049%
Government National Mortgage Assn.	5.5	6/20/44	6,504,799	7,125,519	0.028%
Government National Mortgage Assn.	3.5	6/20/46	4,563,985	4,718,771	0.019%
Government National Mortgage Assn.	3	6/20/46	6,990,361	7,151,011	0.028%
Government National Mortgage Assn.	5	6/20/47	11,180,216	11,909,571	0.047%
Government National Mortgage Assn.	4.5	7/15/26	2,084,275	2,147,135	0.008%
Government National Mortgage Assn.	7.5	7/15/28	78,440	86,500	0.000%
Government National Mortgage Assn.	6.5	7/15/31	4,403	4,837	0.000%
Government National Mortgage Assn.	5.5	7/20/34	174,752	191,425	0.001%
Government National Mortgage Assn.	5	7/20/39	792,536	871,953	0.003%
Government National Mortgage Assn.	3.5	7/20/42	27,244,984	28,429,502	0.112%
Government National Mortgage Assn.	4	7/20/42	13,233,254	14,009,775	0.055%
Government National Mortgage Assn.	3	7/20/46	59,355,156	60,730,827	0.240%
Government National Mortgage Assn.	3	7/20/46	3,481,070	3,565,657	0.014%
Government National Mortgage Assn.	3	7/20/46	6,024,525	6,166,078	0.024%
Government National Mortgage Assn.	3	7/20/46	5,480,623	5,598,757	0.022%
Government National Mortgage Assn.	3	7/20/46	8,365,202	8,562,280	0.034%
Government National Mortgage Assn.	3	7/20/46	1,960,530	2,006,743	0.008%
Government National Mortgage Assn.	3	7/20/46	10,662,519	10,913,881	0.043%
Government National Mortgage Assn.	5	7/20/47	7,154,296	7,621,016	0.030%
Government National Mortgage Assn.	4.5	7/20/47	8,171,917	8,579,790	0.034%
Government National Mortgage Assn.	5	7/20/48	125,968	135,075	0.001%
Government National Mortgage Assn.	5	7/20/48	4,242,495	4,499,230	0.018%
Government National Mortgage Assn.	7.5	8/15/28	16,714	16,748	0.000%
Government National Mortgage Assn.	5	8/20/40	483,021	530,661	0.002%
Government National Mortgage Assn.	3	8/20/45	7,622,532	7,799,255	0.031%
Government National Mortgage Assn.	3	8/20/46	2,799,763	2,864,079	0.011%
Government National Mortgage Assn.	3	8/20/46	4,097,090	4,193,607	0.017%
Government National Mortgage Assn.	3	8/20/46	4,416,937	4,524,268	0.018%
Government National Mortgage Assn.	5	8/20/47	12,361,012	13,168,987	0.052%
Government National Mortgage Assn.	5	8/20/48	4,169,555	4,420,971	0.017%
Government National Mortgage Assn.	8.5	9/15/22	282	285	0.000%
Government National Mortgage Assn.	8	9/15/22	465	470	0.000%
Government National Mortgage Assn.	8	9/15/27	128,304	141,439	0.001%
Government National Mortgage Assn.	5	9/15/33	1,379,246	1,496,698	0.006%
Government National Mortgage Assn.	5	9/15/39	3,811,851	4,191,542	0.017%
Government National Mortgage Assn.	3.5	9/15/41	9,361,877	9,716,302	0.038%
Government National Mortgage Assn.	3	9/15/42	7,447,771	7,619,215	0.030%
Government National Mortgage Assn.	3	9/15/42	44,796,765	45,829,061	0.181%
Government National Mortgage Assn.	4.5	9/15/45	4,483,844	4,834,588	0.019%
Government National Mortgage Assn.	8.5	9/20/26	213	231	0.000%
Government National Mortgage Assn.	5.5	9/20/34	39,279	43,019	0.000%
Government National Mortgage Assn.	6	9/20/34	25,053	28,716	0.000%
Government National Mortgage Assn.	6	9/20/38	738,196	840,426	0.003%
Government National Mortgage Assn.	4.5	9/20/40	7,907,689	8,435,143	0.033%
Government National Mortgage Assn.	4	9/20/42	694,825	735,470	0.003%
Government National Mortgage Assn.	3	9/20/46	2,396,132	2,451,137	0.010%
Government National Mortgage Assn.	3	9/20/46	2,817,446	2,884,038	0.011%
Government National Mortgage Assn.	5	9/20/47	51,492,962	54,853,619	0.217%
Government National Mortgage Association	4.5	11/20/39	608,931	14,161	0.000%
Government National Mortgage Association	3	11/20/47	22,379,993	22,714,106	0.090%
Government National Mortgage Association	4.5	12/20/39	1,176,008	81,819	0.000%
Government National Mortgage Association	4.5	12/20/39	3,818,638	161,669	0.001%
Government National Mortgage Association	3	12/20/47	18,721,754	19,138,777	0.076%
Government National Mortgage Association	4.5	2/20/39	478,170	11,406	0.000%
Government National Mortgage Association	4	2/20/43	6,346,889	1,051,842	0.004%
Government National Mortgage Association	2.83	2/20/49	20,974,511	20,989,199	0.083%
Government National Mortgage Association	2.83	2/20/49	16,284,650	16,295,286	0.064%
Government National Mortgage Association	3.5	4/20/39	3,575,338	198,782	0.001%
Government National Mortgage Association	4	5/20/37	16,654,646	1,182,720	0.005%
Government National Mortgage Association	4.5	5/20/39	1,488,775	70,814	0.000%
Government National Mortgage Association	3.5	5/20/43	6,801,866	1,065,554	0.004%
Government National Mortgage Association	4.5	8/20/38	319,659	5,270	0.000%
Government National Mortgage Association	2.68	9/20/48	17,254,764	17,204,002	0.068%
GreatAmerica Leasing Receivables Funding LLC Series 2017-1	2.06	6/22/20	1,235,666	1,234,309	0.005%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.35	5/15/20	3,125,684	3,123,947	0.012%
GreatAmerica Leasing Receivables Funding LLC Series 2018-1	2.83	6/17/24	4,205,000	4,250,906	0.017%
Great Wolf Trust 2017-WOLF	3.24	9/15/34	48,825,000	48,855,560	0.193%
Great Wolf Trust 2017-WOLF	3.49	9/15/34	33,675,000	33,674,555	0.133%

GS Mortgage-Backed Securities Trust	2.46	7/25/44	5,145,695	5,133,682	0.020%
GS Mortgage Securities Corp II	3.12	5/10/50	7,125,000	7,359,940	0.029%
GS Mortgage Securities Corp Trust 2018-FBLU	3.34	11/15/35	26,980,000	26,971,210	0.107%
GS Mortgage Securities Corp Trust 2018-FBLU	4.39	11/15/35	33,950,000	33,875,038	0.134%
GS Mortgage Securities Corp Trust 2019-SOHO	4.05	6/15/36	36,850,000	36,876,532	0.146%
GS Mortgage Securities Trust 2014-GC18	4.38	1/10/47	13,685,000	14,383,830	0.057%
GS Mortgage Securities Trust 2015-GC32	3.76	7/10/48	6,250,000	6,675,986	0.026%
GS Mortgage Securities Trust 2015-GC32	4.02	7/10/48	8,640,000	9,244,329	0.037%
GS Mortgage Securities Trust 2015-GC34	3.91	10/10/48	8,060,000	8,499,208	0.034%
GS Mortgage Securities Trust 2019-GC40	3.41	7/10/52	21,395,000	22,034,711	0.087%
GS Mortgage Securities Trust 2019-GC40	3.54	7/10/52	12,730,000	13,110,627	0.052%
GTP Acquisition Partners I	2.35	6/15/20	51,375,000	51,203,911	0.202%
Halcyon Loan Advisors Funding 2014-3	3.69	10/22/25	24,717,196	24,718,358	0.098%
Hardees Funding	4.25	6/20/48	22,594,263	23,052,700	0.091%
Hardees Funding	4.96	6/20/48	28,668,363	30,334,568	0.120%
HCP	3.25	7/15/26	3,455,000	3,464,688	0.014%
HCP	3.5	7/15/29	3,910,000	3,917,581	0.015%
Heathrow Funding	4.88	7/15/21	26,640,000	27,665,773	0.109%
Highwoods Realty	4.13	3/15/28	17,905,000	18,646,303	0.074%
Hilton Grand Vacations Trust 2014	1.77	11/25/26	5,541,653	5,514,149	0.022%
Hilton Grand Vacations Trust 2017	2.66	12/26/28	5,042,537	5,068,943	0.020%
Hilton Grand Vacations Trust 2017	2.96	12/26/28	2,143,456	2,152,872	0.009%
Hilton Orlando Trust 2018-ORL	3.16	12/15/34	33,055,000	33,013,090	0.130%
Hilton Orlando Trust 2018-ORL	3.44	12/15/34	5,540,000	5,538,163	0.022%
Homeward Opportunities Fund I Trust 2018-1	3.77	6/25/48	5,840,003	5,944,692	0.023%
Homeward Opportunities Fund I Trust 2019-1	3.45	1/25/59	32,870,782	33,291,288	0.132%
HSBC Holdings	3.95	5/18/24	10,790,000	11,235,088	0.044%
HSBC Holdings	3.9	5/25/26	25,745,000	26,873,172	0.106%
HSBC Holdings	4.29	9/12/26	2,375,000	2,522,773	0.010%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	12,000,000	12,321,600	0.049%
Hudson Yards 2019-30HY Mortgage Trust	3.56	7/10/39	25,505,000	25,650,379	0.101%
Humana	3.85	10/1/24	23,705,000	24,730,952	0.098%
Independence Plaza Trust 2018-INDP	3.91	7/10/35	12,220,000	12,898,744	0.051%
Indonesia Government International Bond	4.13	1/15/25	34,500,000	36,329,631	0.144%
Indonesia Government International Bond	3.7	1/8/22	47,375,000	48,535,669	0.192%
Indonesia Government International Bond	3.75	4/25/22	29,970,000	30,787,032	0.122%
Intelsat Jackson Holdings	9.5	9/30/22	2,355,000	2,737,688	0.011%
InTown Hotel Portfolio Trust 2018-STAY	3.44	1/15/33	3,510,000	3,508,277	0.014%
INVISTA Finance	4.25	10/15/19	14,535,000	14,581,890	0.058%
Israel Electric	5	11/12/24	21,513,000	23,234,040	0.092%
Israel Electric	7.75	12/15/27	23,487,000	30,063,360	0.119%
Israel Government Bond - Fixed	5.5	1/31/42	328,890,000	138,410,387	0.547%
Jack In the Box Funding	3.98	8/25/49	28,320,000	28,320,000	0.112%
Jimmy Johns Funding	3.61	7/30/47	11,780,175	11,896,563	0.047%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.64	11/15/47	12,375,000	13,019,934	0.051%
JPMBB Commercial Mortgage Securities Trust 2014-C25	3.67	11/15/47	3,745,000	3,947,983	0.016%
JPMBB Commercial Mortgage Securities Trust 2016-C4	3.38	12/15/49	15,210,000	15,580,125	0.062%
JPMBB Commercial Mortgage Securities Trust 2017-C5	3.86	3/15/50	15,745,000	16,622,606	0.066%
JPMorgan Chase	3.81	10/24/23	49,720,000	50,422,842	0.199%
JPMorgan Chase	3.9	7/15/25	13,995,000	14,939,215	0.059%
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	3.4	8/15/49	14,495,000	14,671,735	0.058%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.95	10/6/38	11,320,000	11,227,271	0.044%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	9,825,000	10,499,936	0.041%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.55	7/5/33	7,620,000	8,129,481	0.032%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	11,395,000	12,109,092	0.048%
KazMunayGas National Co JSC	4.75	4/19/27	25,000,000	26,848,850	0.106%
Keysight Technologies	4.55	10/30/24	23,340,000	24,895,844	0.098%
Keysight Technologies	4.6	4/6/27	13,583,000	14,485,441	0.057%
Kfc Holding	4.13	4/3/25	25,036,616	24,938,723	0.099%
KKR CLO 13	3.4	1/16/28	41,390,000	41,115,442	0.162%
KKR CLO 13	3.75	1/16/28	11,320,000	11,041,902	0.044%
Korea Treasury Bond	2.38	12/10/28	140,090,000,000	129,364,160	0.511%
Kubota Credit Owner Trust 2016-1	1.5	7/15/20	1,753,116	1,750,211	0.007%
Level 3 Parent	4.65	2/22/24	25,425,000	25,208,888	0.100%
Longfor Group Holdings	3.88	7/13/22	43,000,000	43,777,710	0.173%
Madison Park Funding XXXVII	3.88	7/15/32	17,160,000	17,151,273	0.068%
Martin Marietta Materials	4.25	7/2/24	23,000,000	24,404,587	0.096%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	31,003,065	32,302,425	0.128%
Mexico Government International Bond	4	10/2/23	22,896,000	23,909,720	0.094%
Microchip Technology	4.41	5/29/25	25,675,000	25,506,572	0.101%
Micron Technology	4.64	2/6/24	46,312,000	48,222,370	0.191%
Mill City Mortgage Loan Trust 2016-1	2.5	4/25/57	7,438,933	7,431,559	0.029%

Mill City Mortgage Loan Trust 2018-1	3.25	5/25/62	28,578,240	28,968,070	0.114%
Mmaf Equipment Finance Llc 2017	2.04	2/16/22	8,021,462	8,014,361	0.032%
Morgan Stanley	3.75	2/25/23	38,065,000	39,719,115	0.157%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17	4.46	8/15/47	20,470,000	21,695,072	0.086%
Morgan Stanley Capital I Trust 2015-MS1	4.17	5/15/48	3,355,000	3,592,096	0.014%
Morgan Stanley Capital I Trust 2017-H1	3.77	6/15/50	20,075,000	21,080,304	0.083%
Morgan Stanley Capital I Trust 2017-H1	4.08	6/15/50	9,225,000	9,736,315	0.038%
Morgan Stanley Capital I Trust 2017-H1	4.28	6/15/50	22,345,000	23,352,241	0.092%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	20,765,000	21,387,950	0.085%
MPT Operating Partnership LP / MPT Finance	5.25	8/1/26	3,460,000	3,615,700	0.014%
MVW Owner Trust 2013-1	2.15	4/22/30	1,359,657	1,354,692	0.005%
MVW Owner Trust 2014-1	2.25	9/22/31	6,628,810	6,610,346	0.026%
MVW Owner Trust 2017-1	2.42	12/20/34	4,279,912	4,266,652	0.017%
MVW Owner Trust 2017-1	2.75	12/20/34	2,841,239	2,831,279	0.011%
MVW Owner Trust 2019-1	2.89	11/20/36	13,565,000	13,740,242	0.054%
Navient Private Education Loan Trust 2017	2.88	12/16/58	4,980,000	5,038,002	0.020%
Navient Private Education Loan Trust 2017	3.91	12/16/58	8,525,000	8,784,816	0.035%
Nelnet Student Loan Trust 2008-3	4.17	11/25/24	18,059,707	18,057,352	0.071%
Netflix	4.63	5/15/29	33,980,000	43,706,124	0.173%
Neuberger Berman CLO XIX	3.4	7/15/27	67,400,000	67,297,955	0.266%
Neuberger Berman CLO XVI-S	3.45	1/15/28	43,005,000	42,842,490	0.169%
New Residential Mortgage Loan Trust 2018-NQM1	3.99	11/25/48	11,304,338	11,521,292	0.046%
New Residential Mortgage Loan Trust 2019-NQM1	3.67	1/25/49	39,542,566	40,275,151	0.159%
New Residential Mortgage Loan Trust 2019-NQM2	3.6	4/25/49	29,259,320	29,676,947	0.117%
New Residential Mortgage Loan Trust 2019-NQM3	2.8	7/25/49	45,164,000	45,236,714	0.179%
North Carolina Eastern Municipal Power Agency	2.58	7/1/19	1,865,000	1,865,000	0.007%
Novant Health	5.85	11/1/19	8,220,000	8,308,940	0.033%
NRG Energy	3.75	6/15/24	4,040,000	4,147,145	0.016%
NRG Energy	4.45	6/15/29	13,315,000	13,847,600	0.055%
NXP BV / NXP Funding	4.88	3/1/24	50,202,000	53,653,388	0.212%
OBX 2019-INV2 Trust	4	5/27/49	29,786,000	30,620,008	0.121%
OBX 2019-INV2 Trust	4	5/27/49	11,005,000	11,244,909	0.044%
Octagon Investment Partners XXIII	3.45	7/15/27	28,855,000	28,766,814	0.114%
Octagon Investment Partners XXIII	3.8	7/15/27	23,930,000	23,634,731	0.093%
Omnicom Group Inc / Omnicom Capital	3.65	11/1/24	38,985,000	40,774,957	0.161%
OZLM VII	3.6	7/17/29	41,505,000	41,172,960	0.163%
OZLM VIII	3.76	10/17/29	21,515,000	21,486,731	0.085%
OZLM VIII	4.39	10/17/29	21,030,000	20,945,880	0.083%
Palisades Center Trust 2016-PLSD	2.71	4/13/33	48,500,000	48,424,937	0.191%
Park Aerospace Holdings	5.25	8/15/22	9,555,000	10,080,525	0.040%
Perrigo Finance Unlimited	3.9	12/15/24	6,275,000	6,239,314	0.025%
Perrigo Finance Unlimited	4.38	3/15/26	26,485,000	26,467,229	0.105%
Peru LNG Srl	5.38	3/22/30	40,269,000	43,430,117	0.172%
Perusahaan Gas Negara	5.13	5/16/24	55,000,000	59,205,328	0.234%
Perusahaan Listrik Negara PT	5.45	5/21/28	60,500,000	67,125,740	0.265%
Perusahaan Penerbit SBSN Indonesia III	4.35	9/10/24	14,140,000	14,956,726	0.059%
Petrobras Global Finance BV	7.38	1/17/27	40,950,000	47,112,975	0.186%
Petroleos Mexicanos	5.5	1/21/21	21,200,000	21,486,200	0.085%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	7,460,000	7,698,914	0.030%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	8,445,000	8,411,051	0.033%
Planet Fitness Master Issuer	4.26	9/5/48	26,370,725	27,166,857	0.107%
Planet Fitness Master Issuer	4.67	9/5/48	25,601,538	26,864,461	0.106%
QVC	4.38	3/15/23	41,030,000	41,619,232	0.164%
QVC	5.13	7/2/22	16,520,000	17,083,398	0.068%
Regency Centers	3.6	2/1/27	1,400,000	1,449,162	0.006%
Regency Centers	4.13	3/15/28	10,100,000	10,806,899	0.043%
REI - SECURITY LENDING COLLATERAL			81,601,549	816,015,491	3.225%
Republic of South Africa Government International Bond	6.25	3/8/41	2,700,000	3,004,914	0.012%
Republic of South Africa Government International Bond	5.38	7/24/44	9,138,000	9,224,391	0.036%
Republic of South Africa Government International Bond	5.65	9/27/47	26,370,000	27,107,833	0.107%
RETL 2019-RVP	3.54	3/15/36	18,568,350	18,603,043	0.074%
Reynolds American	3.25	11/1/22	15,085,000	15,302,993	0.060%
Reynolds American	4	6/12/22	19,655,000	20,385,635	0.081%
Reynolds American	4.45	6/12/25	21,825,000	23,111,627	0.091%
Royal Bank Of Scotland	6.13	12/15/22	751,000	807,948	0.003%
Royal Bank Of Scotland	3.5	5/15/23	40,780,000	41,072,148	0.162%
Royal Bank Of Scotland	5.13	5/28/24	4,485,000	4,728,728	0.019%
Royal Bank Of Scotland	3.88	9/12/23	13,898,000	14,204,618	0.056%
Sabine Pass Liquefaction	5	3/15/27	69,195,000	75,768,525	0.299%
Santander Drive Auto Receivables Trust 2015-3	4.5	6/17/23	25,079,000	25,244,464	0.100%
Santander Drive Auto Receivables Trust 2015-5	3.65	12/15/21	8,011,287	8,041,705	0.032%
Santander Drive Auto Receivables Trust 2016-1	4.02	4/15/22	4,190,000	4,239,968	0.017%

Santander Drive Auto Receivables Trust 2017-1	2.58	5/16/22	7,115,000	7,113,872	0.028%
Santander Drive Auto Receivables Trust 2018-2	3.35	7/17/23	13,705,000	13,833,519	0.055%
Santander Drive Auto Receivables Trust 2018-5	3.52	12/15/22	16,730,000	16,873,343	0.067%
Santander Drive Auto Receivables Trust 2019-2	2.79	12/15/23	20,315,000	20,476,575	0.081%
SASOL Financing USA	5.88	3/27/24	35,000,000	37,935,747	0.150%
Saudi Arabian Oil	3.5	4/16/29	38,000,000	38,503,353	0.152%
Saudi Arabian Oil	4.38	4/16/49	25,200,000	25,565,699	0.101%
SBA Tower Trust	3.87	10/8/24	51,235,000	53,199,273	0.210%
SBA Tower Trust	3.17	4/15/22	71,745,000	72,580,343	0.287%
Seasoned Credit Risk Transfer Trust Series 2017-2	4	8/25/56	22,845,000	22,916,546	0.091%
Sempra Energy	3.8	2/1/38	21,600,000	20,858,342	0.082%
Sempra Energy	4	2/1/48	12,590,000	12,285,851	0.049%
Sempra Energy	3.25	6/15/27	21,759,000	21,710,652	0.086%
Sequoia Mortgage Trust 2018-CH1	3.5	2/25/48	10,373,948	10,559,256	0.042%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	43,145,285	44,317,146	0.175%
Sequoia Mortgage Trust 2018-CH3	4	8/25/48	36,952,972	37,787,969	0.149%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	43,806,479	45,337,270	0.179%
Seven Generations Energy	5.38	9/30/25	15,260,000	14,687,750	0.058%
Shire Acquisitions Investments Ireland DAC	2.88	9/23/23	57,869,000	58,374,949	0.231%
Shire Acquisitions Investments Ireland DAC	3.2	9/23/26	33,900,000	34,181,370	0.135%
Sierra Timeshare 2014-3 Receivables Funding	2.3	10/20/31	5,476,249	5,472,615	0.022%
Sierra Timeshare 2015-2 Receivables Funding	2.43	6/20/32	6,106,219	6,087,496	0.024%
Sierra Timeshare 2015-3 Receivables Funding	2.58	9/20/32	1,252,534	1,250,628	0.005%
Sierra Timeshare 2016-1 Receivables Funding	3.08	3/21/33	4,882,030	4,913,842	0.019%
Sierra Timeshare Conduit Receivables Funding	2.91	3/20/34	3,421,399	3,454,595	0.014%
Sigma Alimentos SA de CV	4.13	5/2/26	27,800,000	28,071,328	0.111%
Sigma Finance Netherlands BV	4.88	3/27/28	13,278,000	13,804,074	0.055%
Sky	3.75	9/16/24	13,335,000	14,166,037	0.056%
SLIde 2018-FUN	3.64	6/15/31	9,499,799	9,514,543	0.038%
SLIde 2018-FUN	4.69	6/15/31	27,416,644	27,639,432	0.109%
SLM Student Loan Trust 2008-3	3.58	10/25/21	2,324,269	2,310,409	0.009%
SLM Student Loan Trust 2008-5	4.28	7/25/23	16,539,038	16,738,530	0.066%
SLM Student Loan Trust 2008-9	4.08	4/25/23	17,985,553	18,187,406	0.072%
SMART ABS Series 2016-2US Trust	2.05	12/14/22	17,155,000	17,060,110	0.067%
SMART ABS Series 2016-2US Trust	1.71	3/15/21	18,581,624	18,519,064	0.073%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	15,190,000	15,603,122	0.062%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	5,951,000	6,207,619	0.025%
Smb Private Education Loan Trust 2015	2.98	7/15/27	14,172,232	14,316,090	0.057%
Smb Private Education Loan Trust 2016	2.43	2/17/32	19,281,987	19,229,143	0.076%
Smb Private Education Loan Trust 2016	2.7	5/15/31	7,810,458	7,856,946	0.031%
Smb Private Education Loan Trust 2016	2.34	9/15/34	16,035,935	15,943,437	0.063%
Smb Private Education Loan Trust 2018	3.63	11/15/35	30,535,000	31,925,579	0.126%
Smb Private Education Loan Trust 2018	3.6	1/15/37	14,545,000	15,253,420	0.060%
Smb Private Education Loan Trust 2018	3.11	1/15/37	21,476,000	21,404,189	0.085%
Solvay Finance America	4.45	12/3/25	34,580,000	36,923,521	0.146%
Southern	3.25	7/1/26	29,550,000	30,000,372	0.119%
Southern California Edison	2.9	3/1/21	12,200,000	12,223,265	0.048%
Southern California Edison	3.88	6/1/21	5,400,000	5,494,063	0.022%
STACR Trust 2018-DNA2	3.2	12/25/30	61,265,658	61,374,393	0.243%
STACR Trust 2018-DNA2	4.55	12/25/30	25,900,000	25,837,936	0.102%
STACR Trust 2018-DNA3	3.15	9/25/48	10,237,296	10,246,224	0.040%
STACR Trust 2018-HRP2	3.25	2/25/47	10,504,725	10,502,504	0.042%
STACR Trust 2018-HRP2	3.65	2/25/47	21,540,000	21,634,608	0.085%
Starwood Mortgage Residential Trust 2018-IMC2	4.12	10/25/48	13,860,398	14,201,886	0.056%
Starwood Mortgage Residential Trust 2019-IMC1	3.47	2/25/49	22,881,442	23,227,359	0.092%
Starwood Mortgage Residential Trust 2019-IMC1	3.75	2/25/49	12,823,043	13,015,967	0.051%
State Board of Administration Finance	2.16	7/1/19	9,885,000	9,885,000	0.039%
State Grid Overseas Investment 2016	3.75	5/2/23	21,575,000	22,496,317	0.089%
State Grid Overseas Investment 2016	2.75	5/4/22	59,220,000	59,427,971	0.235%
Summit Materials	4.4	11/21/24	19,218,038	19,097,925	0.075%
SunTrust Auto Receivables Trust 2015-1	1.78	1/15/21	2,901,162	2,900,097	0.011%
Symphony CLO XVII	3.48	4/15/28	57,245,000	56,857,764	0.225%
Synchrony Card Funding	2.34	6/16/25	64,270,000	64,265,340	0.254%
Synchrony Credit Card Master Note Trust	2.62	9/15/23	15,214,863	15,226,843	0.060%
Synchrony Financial	4.38	3/19/24	9,180,000	9,597,864	0.038%
Synchrony Financial	4.25	8/15/24	5,540,000	5,764,425	0.023%
Synchrony Financial	3.7	8/4/26	4,270,000	4,233,568	0.017%
Syngenta Finance	3.93	4/23/21	18,290,000	18,612,873	0.074%
Taco Bell Funding	4.32	11/25/48	38,118,450	39,539,887	0.156%
Tencent Holdings	3.6	1/19/28	23,385,000	23,890,749	0.094%
Tencent Holdings	3.8	2/11/25	37,120,000	38,669,782	0.153%
Tencent Holdings	3.58	4/11/26	12,941,000	13,269,883	0.052%

Tencent Holdings	3.98	4/11/29	32,935,000	34,437,835	0.136%
Tengizchevroil Finance Co International	4	8/15/26	39,000,000	39,779,844	0.157%
Tesla	5.3	8/15/25	17,680,000	15,514,200	0.061%
THL Credit Wind River 2016-1 CLO	4.25	7/15/28	12,980,000	12,895,455	0.051%
Towd Point Mortgage Trust 2015-3	3	3/25/54	9,110,340	9,136,044	0.036%
Towd Point Mortgage Trust 2015-4	3.75	4/25/55	14,707,000	15,196,724	0.060%
Towd Point Mortgage Trust 2015-4	2.75	4/25/55	10,607,476	10,624,173	0.042%
Towd Point Mortgage Trust 2015-5	2.75	5/25/55	10,690,418	10,711,739	0.042%
Towd Point Mortgage Trust 2016-1	2.75	2/25/55	9,281,569	9,314,911	0.037%
Towd Point Mortgage Trust 2016-1	3	2/25/55	12,844,586	12,883,752	0.051%
Towd Point Mortgage Trust 2016-2	2.75	8/25/55	9,608,220	9,662,063	0.038%
Towd Point Mortgage Trust 2016-3	2.25	4/25/56	7,378,403	7,335,172	0.029%
Towd Point Mortgage Trust 2016-4	2.25	7/25/56	11,588,601	11,521,924	0.046%
Towd Point Mortgage Trust 2016-5	2.5	10/25/56	33,739,416	33,670,972	0.133%
Towd Point Mortgage Trust 2017-1	2.75	10/25/56	13,127,691	13,178,163	0.052%
Towd Point Mortgage Trust 2017-2	2.75	4/25/57	5,230,495	5,238,864	0.021%
Towd Point Mortgage Trust 2017-3	2.75	7/25/57	36,226,119	36,327,161	0.144%
Towd Point Mortgage Trust 2017-4	2.75	6/25/57	46,160,232	46,364,939	0.183%
Towd Point Mortgage Trust 2017-5	3	2/25/57	14,719,083	14,676,567	0.058%
Towd Point Mortgage Trust 2017-6	2.75	10/25/57	64,359,756	64,837,891	0.256%
Towd Point Mortgage Trust 2018-1	3	1/25/58	18,104,473	18,292,587	0.072%
Towd Point Mortgage Trust 2018-2	3.25	3/25/58	68,340,592	69,472,462	0.275%
Towd Point Mortgage Trust 2018-5	3.25	7/25/58	66,409,865	67,515,204	0.267%
Transcontinental Gas Pipe Line	4	3/15/28	10,905,000	11,489,061	0.045%
Transcontinental Gas Pipe Line	4.6	3/15/48	14,965,000	15,764,296	0.062%
Transurban Finance Co Pty	4.13	2/2/26	7,105,000	7,406,025	0.029%
Transurban Finance Co Pty	3.38	3/22/27	10,525,000	10,459,629	0.041%
Trinity Acquisition	3.5	9/15/21	10,200,000	10,341,066	0.041%
TRP Government Reserve	2.46		498,295,636	498,295,636	1.969%
TRP Inst Floating Rate - Inst			52,515,208	516,749,642	2.042%
TRP Institutional High Yield - Inst			9,276,283	81,260,235	0.321%
UBS Commercial Mortgage Trust 2018-C9	4.32	3/15/51	12,230,000	13,194,404	0.052%
Ubs Group Funding Switzerland	2.86	8/15/23	15,270,000	15,398,604	0.061%
United Airlines	4.15	4/1/24	1,447,298	1,438,702	0.006%
Unitedhealth	3.7	12/15/25	21,755,000	23,172,752	0.092%
US Airways 2012-2 Class A Pass Through Trust	4.63	6/3/25	16,135,410	17,350,874	0.069%
US Airways 2013-1 Class A Pass Through Trust	3.95	11/15/25	15,763,124	16,483,972	0.065%
U.S. Treasury Bonds	4.25	11/15/40	106,150,000	139,172,602	0.550%
U.S. Treasury Bonds	3.75	11/15/43	34,945,000	42,987,810	0.170%
U.S. Treasury Bonds	2.25	2/15/27	89,330,000	91,493,461	0.362%
U.S. Treasury Bonds	2.75	2/15/28	67,125,000	71,330,801	0.282%
U.S. Treasury Bonds	5.38	2/15/31	41,705,000	55,962,897	0.221%
U.S. Treasury Bonds	3.13	2/15/43	362,500,000	403,904,297	1.596%
U.S. Treasury Bonds	3	2/15/49	377,840,000	414,384,213	1.638%
U.S. Treasury Bonds	0	5/15/20	27,925,000	27,447,221	0.108%
U.S. Treasury Bonds	1.63	5/15/26	65,530,000	64,444,659	0.255%
U.S. Treasury Bonds	2.88	5/15/49	375,476,000	402,111,329	1.589%
U.S. Treasury Bonds	3.88	8/15/40	165,650,000	206,726,023	0.817%
U.S. Treasury Bonds	3	8/15/48	65,625,000	71,849,121	0.284%
U.S. Treasury Inflation Indexed Bonds	1	2/15/48	213,958,643	225,057,748	0.889%
U.S. Treasury Notes	2.88	10/31/23	1,076,780,000	1,126,917,569	4.454%
U.S. Treasury Notes	2.88	11/30/23	557,830,000	584,414,086	2.310%
U.S. Treasury Notes	2.13	5/31/21	419,210,000	421,961,066	1.668%
Ventas Realty	3.25	10/15/26	51,880,000	52,056,392	0.206%
Vereit Operating Partnership	4.6	2/6/24	42,230,000	44,743,023	0.177%
Vereit Operating Partnership	4.88	6/1/26	47,755,000	51,673,250	0.204%
Vereit Operating Partnership	3.95	8/15/27	29,214,000	30,100,177	0.119%
Verizon Communications	4.75	11/1/41	10,225,000	11,504,362	0.045%
Verizon Communications	4.67	3/15/55	10,836,000	12,292,239	0.049%
Verizon Communications	5.01	4/15/49	23,770,000	28,378,052	0.112%
Verizon Communications	2.63	8/15/26	11,405,000	11,308,217	0.045%
Verizon Communications	4.86	8/21/46	64,185,000	74,643,176	0.295%
Verus Securitization Trust 2018-2	3.68	6/1/58	20,777,360	21,013,075	0.083%
Verus Securitization Trust 2018-2	3.83	6/1/58	5,798,816	5,859,321	0.023%
Verus Securitization Trust 2018-3	4.11	10/25/58	20,813,023	21,263,943	0.084%
Verus Securitization Trust 2018-3	4.28	10/25/58	16,386,288	16,740,906	0.066%
Verus Securitization Trust 2018-INV1	3.63	3/25/58	10,923,033	11,065,779	0.044%
Verus Securitization Trust 2018-INV2	4.15	10/25/58	32,817,535	33,666,594	0.133%
Verus Securitization Trust 2019-1	4.04	2/25/59	24,330,695	24,704,972	0.098%
Verus Securitization Trust 2019-2	3.21	4/25/59	30,903,001	31,142,425	0.123%
Verus Securitization Trust 2019-2	3.45	4/25/59	11,527,826	11,616,934	0.046%
Verus Securitization Trust 2019-INV1	3.4	12/25/59	27,710,225	28,012,630	0.111%

Verus Securitization Trust 2019-INV1	3.66	12/25/59	10,693,489	10,819,447	0.043%
Vistra Operations	4.4	12/31/25	23,479,534	23,441,497	0.093%
Vistra Operations	3.55	7/15/24	12,155,000	12,215,775	0.048%
Vistra Operations	4.3	7/15/29	17,665,000	17,885,813	0.071%
Vodafone	4.38	5/30/28	73,380,000	78,974,124	0.312%
Vodafone	5	5/30/38	17,710,000	19,099,810	0.075%
Vodafone	5.25	5/30/48	18,550,000	20,514,575	0.081%
Vodafone	4.88	6/19/49	25,250,000	26,478,918	0.105%
Volkswagen Bank GmbH	1.88	1/31/24	1,600,000	1,904,233	0.008%
Volkswagen Bank GmbH	2.5	7/31/26	20,000,000	24,607,985	0.097%
Volkswagen Leasing GmbH	1.63	8/15/25	20,085,000	23,513,311	0.093%
Wells Fargo Commercial Mortgage Trust 2014-LC18	3.81	12/15/47	5,860,000	6,084,157	0.024%
Wells Fargo Commercial Mortgage Trust 2015-C29	4.01	6/15/48	6,250,000	6,657,101	0.026%
Wells Fargo Commercial Mortgage Trust 2015-LC20	4.06	4/15/50	13,705,000	13,992,682	0.055%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.12	7/15/58	6,215,000	6,656,391	0.026%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	4.39	7/15/58	4,900,000	5,026,099	0.020%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.44	7/15/48	8,830,000	9,045,534	0.036%
Wells Fargo Commercial Mortgage Trust 2017-C38	3.45	7/15/50	9,610,000	10,098,022	0.040%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	5,750,000	6,052,276	0.024%
Wells Fargo Commercial Mortgage Trust 2017-C41	3.79	11/15/50	15,000,000	15,921,779	0.063%
Wells Fargo Commercial Mortgage Trust 2017-C41	4.19	11/15/50	10,405,000	11,139,969	0.044%
Wells Fargo Commercial Mortgage Trust 2019-C50	3	5/15/52	12,000,000	10,660,204	0.042%
Wells Fargo Commercial Mortgage Trust 2019-C51	3.31	6/15/52	62,190,000	64,049,481	0.253%
Western Digital	3.9	2/27/23	24,679,487	24,432,692	0.097%
WFRBS Commercial Mortgage Trust 2014-C20	4.18	5/15/47	20,974,000	22,186,740	0.088%
Williams	4.5	11/15/23	10,000,000	10,674,540	0.042%
Williams	3.9	1/15/25	14,715,000	15,269,594	0.060%
Williams	4.85	3/1/48	20,930,000	22,366,154	0.088%
Williams	4.3	3/4/24	2,910,000	3,085,328	0.012%
Williams	4	9/15/25	6,920,000	7,300,420	0.029%
Willis North America	3.6	5/15/24	20,420,000	21,085,937	0.083%
Woodside Finance	3.7	3/15/28	35,816,000	35,743,652	0.141%
Woodside Finance	4.5	3/4/29	25,190,000	26,528,143	0.105%
Woodside Finance	3.65	3/5/25	13,200,000	13,500,894	0.053%
Woodside Finance	3.7	9/15/26	43,137,000	43,744,067	0.173%
Worldpay	4.14	8/9/24	10,354,411	10,343,228	0.041%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	33,185,000	35,031,782	0.138%
Worldwide Plaza Trust 2017-WWP	3.72	11/10/36	6,005,000	6,121,375	0.024%
WPP Finance 2010	3.75	9/19/24	18,332,000	18,939,907	0.075%

Total Investments in Securities **28,905,813,595**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	USD	127,242,798	KRW	(148,902,067,000)	07/12/2019	(1,632,480)	-0.006%
BARCLAYS	USD	45,581,849	SEK	(434,305,000)	08/16/2019	(1,359,549)	-0.005%
BNP PARIBAS SECURITIES CORP	USD	9,422,445	ILS	(33,526,000)	08/15/2019	(121)	0.000%
BANK OF AMERICA	USD	14,161,662	ILS	(50,703,000)	07/17/2019	(62,749)	0.000%
BANK OF AMERICA	USD	9,413,449	ILS	(33,526,000)	08/15/2019	(9,116)	0.000%
BANK OF AMERICA	USD	9,399,725	ILS	(33,526,000)	08/15/2019	(22,841)	0.000%
BANK OF AMERICA	SEK	304,458,550	USD	(32,970,755)	08/16/2019	(63,674)	0.000%
BANK OF AMERICA	USD	143,257,928	AUD	(207,370,739)	08/23/2019	(2,590,342)	-0.010%
BANK OF AMERICA	USD	143,127,464	AUD	(207,371,000)	08/23/2019	(2,720,989)	-0.011%
BANK OF AMERICA	USD	9,642,875	EUR	(8,517,718)	08/23/2019	(87,098)	0.000%
BANK OF AMERICA	USD	19,209,786	EUR	(16,839,759)	08/23/2019	(26,631)	0.000%
BANK OF AMERICA	USD	25,813,882	AUD	(37,045,000)	09/20/2019	(258,522)	-0.001%
BANK OF AMERICA	USD	66,049,580	KRW	(77,846,035,000)	10/11/2019	(1,419,265)	-0.006%
JP MORGAN CHASE BANK	USD	63,315,102	KRW	(71,774,000,000)	07/12/2019	1,194,445	0.005%
JP MORGAN CHASE BANK	USD	14,170,766	ILS	(50,703,000)	07/17/2019	(53,646)	0.000%
JP MORGAN CHASE BANK	USD	9,389,195	ILS	(33,526,000)	08/15/2019	(33,370)	0.000%
JP MORGAN CHASE BANK	SEK	455,431,065	USD	(49,087,467)	08/16/2019	137,320	0.001%
JP MORGAN CHASE BANK	USD	67,318,151	SEK	(633,360,000)	08/16/2019	(1,137,897)	-0.004%
JP MORGAN CHASE BANK	USD	45,598,719	SEK	(434,305,000)	08/16/2019	(1,342,680)	-0.005%
CANADIAN IMPERIAL BANK OF COMMERCE	AUD	129,134,309	USD	(89,640,518)	08/23/2019	1,182,400	0.005%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	170,062,135	USD	(126,982,165)	09/20/2019	3,076,583	0.012%
CANADIAN IMPERIAL BANK OF COMMERCE	CAD	138,487,957	USD	(103,443,788)	09/20/2019	2,467,916	0.010%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	96,941,454	CAD	(128,873,000)	09/20/2019	(1,617,000)	-0.006%
CITIBANK N A	USD	14,155,874	ILS	(50,703,510)	07/17/2019	(68,680)	0.000%
CITIBANK N A	CAD	31,660,000	USD	(23,624,396)	07/26/2019	568,401	0.002%
CITIBANK N A	USD	23,515,081	CAD	(31,660,000)	07/26/2019	(677,715)	-0.003%
CITIBANK N A	USD	9,378,033	ILS	(33,526,000)	08/15/2019	(44,533)	0.000%
CITIBANK N A	USD	45,432,102	SEK	(434,305,000)	08/16/2019	(1,509,297)	-0.006%
CITIBANK N A	USD	45,549,269	SEK	(434,304,995)	08/16/2019	(1,392,129)	-0.006%

CITIBANK N A	USD	143,151,312	AUD	(207,371,000)	08/23/2019	(2,697,141)	-0.011%
CITIBANK N A	USD	23,969,865	EUR	(21,238,000)	08/23/2019	(290,758)	-0.001%
CITIBANK N A	USD	3,230,236	EUR	(2,870,433)	08/23/2019	(48,721)	0.000%
CITIBANK N A	USD	2,523,782	EUR	(2,244,735)	08/23/2019	(40,426)	0.000%
CITIBANK N A	USD	1,677,495	EUR	(1,490,944)	08/23/2019	(25,642)	0.000%
HSBC SECURITIES INC	USD	14,170,766	ILS	(50,703,000)	07/17/2019	(53,646)	0.000%
HSBC SECURITIES INC	SEK	203,255,088	USD	(22,051,879)	08/16/2019	(83,267)	0.000%
HSBC SECURITIES INC	AUD	15,102,458	USD	(10,509,634)	08/23/2019	112,247	0.000%
HSBC SECURITIES INC	USD	19,855,313	AUD	(28,656,000)	08/23/2019	(299,064)	-0.001%
HSBC SECURITIES INC	USD	10,946,349	EUR	(9,771,245)	08/23/2019	(215,554)	-0.001%
HSBC SECURITIES INC	USD	63,329,422	NZD	(95,658,000)	09/30/2019	(1,042,553)	-0.004%
MORGAN STANLEY & COMPANY LLC	AUD	274,038,482	USD	(190,558,139)	08/23/2019	2,178,977	0.009%
MORGAN STANLEY & COMPANY LLC	USD	15,836,443	EUR	(13,858,742)	08/23/2019	5,304	0.000%
MORGAN STANLEY & COMPANY LLC	USD	96,961,490	CAD	(128,873,000)	09/20/2019	(1,596,964)	-0.006%
MORGAN STANLEY & COMPANY LLC	USD	64,590,087	NZD	(97,633,000)	09/30/2019	(1,110,942)	-0.004%
RBC DOMINION SECURITIES INC	USD	98,862,359	CAD	(131,438,000)	09/20/2019	(1,657,736)	-0.007%
STATE STREET GLOBAL MARKETS LLC	USD	9,409,750	ILS	(33,526,000)	08/15/2019	(12,815)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	24,004,037	EUR	(21,238,000)	08/23/2019	(256,586)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	23,978,552	EUR	(21,238,000)	08/23/2019	(282,072)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	24,030,198	EUR	(21,237,846)	08/23/2019	(230,249)	-0.001%
STATE STREET GLOBAL MARKETS LLC	USD	96,914,262	CAD	(128,873,000)	09/20/2019	(1,644,192)	-0.006%
UBS SECURITIES LLC	USD	9,442,297	ILS	(33,524,874)	08/15/2019	20,047	0.000%
UBS SECURITIES LLC	USD	9,404,735	ILS	(33,526,000)	08/15/2019	(17,831)	0.000%
UBS SECURITIES LLC	SEK	240,005,934	USD	(25,973,263)	08/16/2019	(32,474)	0.000%
UBS SECURITIES LLC	USD	12,273,848	EUR	(10,910,000)	08/23/2019	(188,879)	-0.001%
UBS SECURITIES LLC	USD	2,179,616	EUR	(1,921,043)	08/23/2019	(14,833)	0.000%
UBS SECURITIES LLC	USD	474,273	EUR	(418,688)	08/23/2019	(4,003)	0.000%

Total Forward Currency Exchange Contracts

(19,033,030)

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
BARCLAYS BANK PLC SNR OPCO CDS 06/20/202	5,777,500	135,169	0.001%
CAMPBELL SOUP CO CDS 06/20/2024	(6,155,000)	(43,190)	0.000%
CAMPBELL SOUP CO CDS 06/20/2024	(6,305,000)	(44,242)	0.000%
COLOMBIA CDS 06/20/2024	36,015,000	146,869	0.001%
COLOMBIA CDS 06/20/2024	18,015,000	73,465	0.000%
COLOMBIA CDS 06/20/2024	36,025,000	146,910	0.001%
COLOMBIA CDS 06/20/2024	18,485,000	75,382	0.000%
COLOMBIA CDS 06/20/2024	17,890,000	72,955	0.000%
COLOMBIA CDS 06/20/2024	17,890,000	72,955	0.000%
COLOMBIA CDS 06/20/2024	10,730,000	43,757	0.000%
COLOMBIA CDS 06/20/2024	35,785,000	145,931	0.001%
COLOMBIA CDS 06/20/2024	17,895,000	72,976	0.000%
COLOMBIA CDS 06/20/2024	14,315,000	58,377	0.000%
COLOMBIA CDS 06/20/2024	170,860,000	696,767	0.003%
COLOMBIA CDS 06/20/2024	55,030,000	224,412	0.001%
COLOMBIA CDS 06/20/2024	18,010,000	73,445	0.000%
DEVON ENERGY CORP CDS 06/20/2024	6,150,000	36,057	0.000%
HEWLETT PACKARD CO CDS 06/20/2024	13,000,000	259,974	0.001%
REPUBLIC OF INDONESIA CDS 06/20/2024	142,527,000	630,825	0.002%
REPUBLIC OF INDONESIA CDS 06/20/2024	70,865,000	313,648	0.001%
REPUBLIC OF INDONESIA CDS 06/20/2024	126,725,000	560,885	0.002%
REPUBLIC OF INDONESIA CDS 06/20/2024	35,784,722	158,383	0.001%
REPUBLIC OF INDONESIA CDS 06/20/2024	35,784,722	158,383	0.001%
REPUBLIC OF INDONESIA CDS 06/20/2024	35,784,723	158,383	0.001%
REPUBLIC OF INDONESIA CDS 06/20/2024	21,470,833	33,924	0.000%
SOUTH AFRICA CDS 06/20/2024	65,524,538	(2,040,696)	(0.008%)
SOUTH AFRICA CDS 06/20/2024	118,531,924	(3,691,558)	(0.015%)
SOUTH AFRICA CDS 06/20/2024	65,524,538	(2,040,696)	(0.008%)
SOUTH AFRICA CDS 06/20/2024	32,476,190	(1,011,438)	(0.004%)
SOUTH AFRICA CDS 06/20/2024	9,486,250	(295,440)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	9,486,250	(295,440)	(0.001%)
SOUTH AFRICA CDS 06/20/2024	18,972,500	(590,880)	(0.002%)
UNITED MEXICAN STATES CDS 06/20/2024	10,755,000	(55,765)	0.000%
UNITED MEXICAN STATES CDS 06/20/2024	25,100,000	(130,144)	(0.001%)
UNITED MEXICAN STATES CDS 06/20/2024	35,855,000	(185,908)	(0.001%)
UNITED MEXICAN STATES CDS 06/20/2024	57,365,000	(297,438)	(0.001%)

Total Swap Contracts

(6,373,000)

Futures Contracts

	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU9 US 5YR NOTE CBT FUT SEPT 19	38,164	9/30/2019	4,509,315,125	8,124,089	17.821%
TUU9 US 2YR NOTE CBT SEPT 19	63,898	9/30/2019	13,749,551,704	69,110,925	54.338%
UXYU9 UST 10YR ULTRA FUT SEP 19	(28,201)	9/19/2019	(3,895,263,125)	(104,155,599)	(15.394%)
WNU9 ULTRA US BOND FUT SEP 19	252	9/19/2019	44,745,750	688,771	0.177%

Total Futures Contracts

(26,231,814)

NET ASSETS

25,303,955,486

NET ASSET VALUE PER SHARE

New Income Fund Shares (\$17,080,912,964 / 1,778,580,457 Shares Outstanding)	9.60
New Income Fund - Advisor Class Shares (\$48,302,209 / 5,040,060 Shares Outstanding)	9.58
New Income Fund - I Class Shares (\$8,171,611,582 / 851,313,394 Shares Outstanding)	9.60
New Income Fund - R Class Shares (\$3,128,731 / 325,920 Shares Outstanding)	9.60

ADR	American Depository Receipts
ADS	American Depository Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

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

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation

requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.